

Category		Indicator	Indicator value ⁽¹⁾	Sample total ⁽¹⁾	Indicator score ⁽²⁾	Category score ⁽²⁾
Size	Total exposures		2,032	66,313	306	306
Interconnectedness	Intra-financial system assets		205	7,718	266	370
	Intra-financial system liabilities		435	7,831	556	
	Securities outstanding		314	10,836	290	
Substitutability/financial insitution infrastructure	Payment activity		49,557	1,850,755	268	369
	Assets under custody		4,181	100,012	418	
	Underwritten transactions in debt and equity markets		189	4,487	422	
Complexity	Notional amount of OTC derivatives		39,104	639,988	611	505
	Trading and AFS securities		185	3,311	559	
	Level 3 assets		21	595	346	
Cross-jurisdictional activity	Cross-jurisdictional claims		877	15,801	555	485
	Cross-jurisdictional liabilities		584	14,094	414	
Final score						407

⁽¹⁾ The figures are expressed in billion of EUR.

⁽²⁾ The figures are expressed in bps.