

S1 Fig. Probability distributions for the average number of outgoing and incoming connections of banks, for years from 2004 to 2013. For each bank *i*, the number of outgoing links is the number of debtors of *i*, namely its *out-degree*, and is defined as  $k_i^{out} = \sum_j a_{ij}$ . Analogously, the number of incoming links is the number of creditors of *i*, namely its *in-degree*, defined as  $k_i^{in} = \sum_j a_{ji}$ . Using eq. (2) of the main text, we get  $\langle k_i^{out} \rangle = \sum_j p_{ij} = \sum_j (A_i L_j)/(z^{-1} + A_i L_j)$  and  $\langle k_i^{in} \rangle = \sum_j p_{ji} = \sum_j (A_j L_i)/(z^{-1} + A_j L_i)$ .