

Template 1: Assets for the calculation of GAR (in mln EUR)

Million EUR		a	b	c	d	e	f	g	h	i	j	k	l	m	n	o	p		
		31.12.2023																	
		Total (gross) carrying amount	Climate Change Mitigation (CCM)						Climate Change Adaptation (CCA)						TOTAL (CCM + CCA)				
			Of which towards taxonomy relevant sectors (Taxonomy-eligible)						Of which towards taxonomy relevant sectors (Taxonomy-eligible)						Of which towards taxonomy relevant sectors (Taxonomy-eligible)				
			Of which environmentally sustainable (Taxonomy-aligned)						Of which environmentally sustainable (Taxonomy-aligned)						Of which environmentally sustainable (Taxonomy-aligned)				
	Of which Use of Proceeds	Of which transitional	Of which enabling		Of which Use of Proceeds	Of which transitional	Of which enabling		Of which Use of Proceeds	Of which transitional	Of which enabling		Of which Use of Proceeds	Of which transitional	Of which enabling				
	GAR - Covered assets in both numerator and denominator																		
1	Loans and advances, debt securities and equity instruments not HFT eligible for GAR calculation	22,508	14,287	232	0	3	45	568	5	0	0	5	14,287	237	0	3	50		
2	Financial undertakings	218	34	0	0	0	0	34	0	0	0	0	34	0	0	0	0		
3	Credit institutions	218	34	0	0	0	0	34	0	0	0	0	34	0	0	0	0		
4	Loans and advances	218	34	0	0	0	0	34	0	0	0	0	34	0	0	0	0		
5	Debt securities, including UoP	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
6	Equity instruments	0	0	0		0	0	0	0		0	0	0	0		0	0		
7	Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
8	of which investment firms	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
9	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
10	Debt securities, including UoP	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
11	Equity instruments	0	0	0		0	0	0	0		0	0	0	0		0	0		
12	of which management companies	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
13	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
14	Debt securities, including UoP	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
15	Equity instruments	0	0	0		0	0	0	0		0	0	0	0		0	0		
16	of which insurance undertakings	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
17	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
18	Debt securities, including UoP	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
19	Equity instruments	0	0	0		0	0	0	0		0	0	0	0		0	0		
20	Non-financial undertakings	2,085	282	81	0	3	45	282	5	0	0	5	282	86	0	3	50		
21	Loans and advances	1,744	245	53	0	2	26	245	5	0	0	5	245	58	0	2	31		
22	Debt securities, including UoP	339	35	28	0	0	19	35	0	0	0	35	28	0	0	0	19		
23	Equity instruments	2	1	0		0	0	1	0		0	1	0		0	0	0		

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24	Households	19,850	13,719	151	0	0	0	0	0	0	0	0	13,719	151	0	0	0		
25	of which loans collateralised by residential immovable property	13,721	13,719	151	0	0	0	0	0	0	0	0	13,719	151	0	0	0		
26	of which building renovation loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
27	of which motor vehicle loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
28	Local governments financing	356	252	0	0	0	0	252	0	0	0	0	252	0	0	0	0		
29	Housing financing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
30	Other local government financing	356	252	0	0	0	0	252	0	0	0	0	252	0	0	0	0		
31	Collateral obtained by taking possession: residential and commercial immovable properties	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
32	Assets excluded from the numerator for GAR calculation (covered in the denominator)	27,847																	
33	Financial and Non-financial undertakings	19,996																	
34	SMEs and NFCs (other than SMEs) not subject to NFRD disclosure obligations	19,685																	
35	Loans and advances	16,830																	
36	of which loans collateralised by commercial immovable property	4,450																	
37	of which building renovation loans	0																	
38	Debt securities	2,737																	
39	Equity instruments	118																	
40	Non-EU country counterparties not subject to NFRD disclosure obligations	311																	
41	Loans and advances	237																	
42	Debt securities	26																	
43	Equity instruments	48																	

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44	Derivatives	185																	
45	On demand interbank loans	130																	
46	Cash and cash-related assets	918																	
47	Other categories of assets (e.g. Goodwill, commodities etc.)	6,619																	
48	Total GAR assets	50,356	14,287	232	0	3	45	568	5	0	0	5	14,287	237	0	3	50		
49	<u>Assets not covered for GAR calculation</u>	22,241																	
50	Central governments and Supranational issuers	13,331																	
51	Central banks exposure	6,431																	
52	Trading book	2,479																	
53	Total assets	72,596	14,287	232	0	3	45	568	5	0	0	5	14,287	237	0	3	50		
Off-balance sheet exposures - Undertakings subject to NFRD disclosure obligations																			
54	Financial guarantees	7,067	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
55	Assets under management	391	38	11	0	0	6	33	1	0	1	0	71	12	0	1	6		
56	Of which debt securities	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
57	Of which equity instruments	389	38	11	0	0	6	33	1	0	1	0	39	0	0	0	6		