

Table S1. Financial institutions and reports included in the analyses (see references below).

Location	Institution	Document title	Source
<i>Europe</i>	Barclays plc	Barclays PLC Annual Report 2021	[1]
	Citigroup Inc.	2021 Environmental, Social & Governance Report	[2]
	Deutsche Bank AG	Non-Financial Report 2021	[3]
	HSBC Holdings plc	HSBC Holdings plc Annual Report and Accounts 2021	[4]
	Intesa Sanpaolo S.p.A.	2021 Consolidated Non-financial Statement	[5]
	Lloyds Banking Group plc	Lloyds Banking Group ESG Report 2021	[6]
	Santander Bank, N.A.	ESG Report 2021	[7]
<i>Hungary</i>	OTP Bank Nyrt.	Fenntarthatósági jelentés 2021	[8]
	MKB Bank Nyrt.	Fenntarthatósági jelentés 2021	[9]
	K&H Bank Zrt.	K&H Csoport fenntarthatósági jelentés 2021	[10]
	CIB Bank Zrt.	A CIB Csoport 2021. évi Üzleti és vezetőségi jelentése	[11]
	Fundamenta-Lakáskassza Lakás-takarékpénztár Zrt.	Fenntarthatósági jelentés 2022	[12]
	Magyar Fejlesztési Bank Zrt.	Fenntarthatósági jelentés 2021	[13]
	Takarék Jelzálogbank Nyrt.	Fenntarthatósági jelentés 2021	[14]

[1] Barclays plc. 2022. Barclays PLC Annual Report 2021. Available at: <https://home.barclays/content/dam/home-barclays/documents/investor-relations/reports-and-events/annual-reports/2021/Barclays-PLC-Annual-Report-2021.pdf> (accessed on 28 June 2023)

[2] Citigroup Inc. 2022. 2021 Environmental, Social & Governance Report. Available at: <https://www.citigroup.com/rcs/citigpa/akpublic/storage/public/Global-ESG-Report-2021.pdf> (accessed on 28 June 2023)

[3] Deutsche Bank AG. 2022. Non-Financial Report 2021. Available at: https://investor-relations.db.com/files/documents/annual-reports/2022/Non-Financial_Report_2021.pdf (accessed on 28 June 2023)

[4] HSBC Holdings plc. 2022. HSBC Holdings plc Annual Report and Accounts 2021. Available at: <https://www.hsbc.com/-/files/hsbc/investors/hsbc-results/2021/annual/pdfs/hsbc-holdings-plc/220222-annual-report-and-accounts-2021.pdf?download=1> (accessed on 28 June 2023)

[5] Intesa Sanpaolo S.p.A. 2022. 2021 Consolidated Non-financial Statement. Available at: <https://group.intesasanpaolo.com/content/dam/portalgroup/repository->

documenti/sostenibilit%C3%A0/dcnf-2021/eng/DCNF_2021_EN.pdf (accessed on 28 June 2023)

[6] Lloyds Banking Group plc. 2022. Lloyds Banking Group ESG Report 2021. Available at: <https://www.lloydsbankinggroup.com/assets/pdfs/who-we-are/responsible-business/downloads/2021-reporting/lbg-esg-report-2021-interactive-final.pdf> (accessed on 28 June 2023)

[7] Santander Bank, N.A. 2022. ESG Report 2021. Available at: <https://www.santander.com/content/dam/santander-com/en/contenido-paginas/nuestro-compromiso/reports/doc-informe-BR-polonia-2021.pdf> (accessed on 28 June 2023)

[8] OTP Bank Nyrt. 2022. Fenntarthatósági jelentés 2021. Available at: https://www.otpbank.hu/static/portal/sw/file/OTP_Csoport_Fenntarthatosagi_jelentes_2021.pdf (accessed on 28 June 2023)

[9] MKB Bank Nyrt. 2022. Fenntarthatósági jelentés 2021. Available at: https://www.mhbhbank.hu/sw/static/file/mkb_esg_jelentes_20221116_APPROVED.pdf (accessed on 28 June 2023)

[10] K&H Bank Zrt. 2022. K&H Csoport fenntarthatósági jelentés 2021. Available at: <https://www.kh.hu/documents/20184/490492/K%26H+Csoport+fenntarthat%C3%B3s%C3%A1gi+jelent%C3%A9s+2021.pdf/60598a8d-3bd5-c611-4a5c-8e6a8f1dc0fa?t=1650548503079> (accessed on 28 June 2023)

[11] CIB Bank Zrt. 2022. A CIB Csoport 2021. évi Üzleti és vezetőségi jelentése. Available at: https://www.cib.hu/document/documents/CIB/kommunikacio/evesjelentesek/IFRS_2021_CIB-Group__HU-220325.pdf (accessed on 28 June 2023)

[12] Fundamenta Lakáskassza Lakás-takarékpénztár Zrt. 2022. Fenntarthatósági jelentés 2022. Available at: <https://fundamenta.hu/documents/fundamenta-zold-jelentes-2021/> (accessed on 28 June 2023)

[13] Magyar Fejlesztési Bank Zrt. 2022. Fenntarthatósági jelentés 2021. Available at: https://www.mfb.hu/backend/documents/MFB_fenntarthatosagi_jelentes_2021_0102.pdf (accessed on 28 June 2023)

[14] Takarékszövetkezet Jelzálogbank Nyrt. 2022. Fenntarthatósági jelentés 2021. Available at: https://bet.hu/newkibdata/128775836/TJB_ESG_jelentes_2021_pub.pdf (accessed on 28 June 2023)