

ANNEX 10: TASK FORCE ON CLIMATE-RELATED FINANCIAL DISCLOSURES (TCFD)

Suggestion	Recommended Statement	Related Reference
Governance	Describe the board's oversight of climate-related risks and opportunities.	Sustainability Management CDP Climate Change Report 2021 C1.1b
	Describe management's role in assessing and managing climate-related risks and opportunities.	Sustainability Management Our Material Topics and Sustainability Approach Climate Change and Environmental Performance of the Bank Risk Management CDP Climate Change Report 2021 C1.2 C1.2a
Strategy	Describe the climate-related risks and opportunities the organization has identified over the short, medium- and long-term.	Financial Capital Risks and Opportunities Intellectual Capital Risks and Opportunities Manufactured Capital Risks and Opportunities Social and Relational Capital Risks and Opportunities Human Capital Risks and Opportunities Natural Capital Risks and Opportunities Risk Management CDP Climate Change Report 2021 C2.1a C2.3 C2.3a C2.4 C2.4a
	Describe the impact of climate-related risks and opportunities on the organization's businesses, strategy, and financial planning.	Our Material Topics and Sustainability Approach Responsible Finance and Sustainable Development Climate Change and Environmental Performance of the Bank CDP Climate Change Report 2021 C2.3a C2.4a C3.1 C3.1b C3.1d C3.1e c3.1f
Risk Management	Describe the resilience of the organization's strategy, taking into consideration different climate-related scenarios, including a 2 ° C or lower scenario.	Climate Change and Environmental Performance of the Bank List of Companies within the Science-Based Goals initiative CDP Climate Change Report 2021 C3.1a C3.1b
	Describe the organization's processes for identifying and assessing climate-related risks.	Our Material Topics and Sustainability Approach Responsible Finance and Sustainable Development Climate Change and Environmental Performance of the Bank CDP Climate Change Report 2021 C2.1 C2.2 C2.2a C-F52.2b C-F52.2c C-F52.2f Environmental Policy
Metrics and Targets	Describe the organization's processes for managing climate-related risks.	Responsible Finance and Sustainable Development Climate Change and Environmental Performance of the Bank Risk Management CDP Climate Change Report 2021 C2.1 C2.2 C-F52.2f
	Describe how processes for identifying, assessing, and managing climate-related risks are integrated into the organization's overall risk management.	Risk Management Responsible Finance and Sustainable Development CDP Climate Change Report 2021 C2.1 C2.2
Metrics and Targets	Disclose the metrics used by the organization to assess climate-related risks and opportunities in line with its strategy and risk management process	Financial Capital Risks and Opportunities Intellectual Capital Risks and Opportunities Manufactured Capital Risks and Opportunities Social and Relational Capital Risks and Opportunities Human Capital Risks and Opportunities Natural Capital Risks and Opportunities Responsible Finance and Sustainable Development Climate Change and Environmental Performance of the Bank Risk Management Annex 3: Environmental Performance Indicators CDP Climate Change Report 2021 C4.2 C4.2a C4.2b C9.1
	Disclose Scope 1, Scope 2 and, if appropriate, Scope 3, greenhouse gas (GHG) emissions, and the related risks.	Annex 3: Environmental Performance Indicators CDP Climate Change Report 2021 C6.1 C6.3 C6.5 C-F514.1 C-F514.1c
	Describe the targets used by the organization to manage climate-related risks and opportunities and performance against targets.	Our Performance Indicators by Capital Elements Our Medium and Long-Term (3 to 5 Years) Goals Climate Change and Environmental Performance of the Bank CDP Climate Change Report 2021 C4.1 C4.1a C4.1b C4.2 C4.2a C4.2b