

Annex 11: Task Force on Climate-Related Financial Disclosures (TCFD)

Suggestion	Recommended Statement	Related Reference
	Describe the board's oversight of climate-related risks and opportunities.	Sustainability Management CDP Climate Change Report 2022 C1.1b
Governance	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 2022 C1.1b
	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 2022 C2.1a C2.3 C2.3a C2.4 C2.4a CDP Water Security Report 2022
Strategy	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 2022 C2.3a C2.4a C3.1 C3.2 C3.2a C3.2b CDP Water Security Report 2022
	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 Covered by the Science-Based Target initiative CDP Climate Change Report 2022 C3.1 C3.2 C3.2a C3.2b CDP Water Security Report 2022
	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 2022 C2.1 C2.2 C2.2a C-FS2.2b C-FS2.2c C-FS2.2e CDP Water Security Report 2022
Risk Management	Describe the organization's processes for managing climate-related risks.	Environmental Policy Responsible Financing and Sustainable Development Climate Change and Environmental Performance of the Bank Risk Management CDP Climate Change Report 2022 C2.1 C2.2 C-FS2.2e CDP Water Security Report 2022
	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 2022 C2.1 C2.2 CDP Water Security Report 2022
	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: Social Performance Indicators CDP Climate Change Report 2022 C4.2 C4.2a C4.2b C9.1 CDP Water Security Report 2022
Metrics and Targets	Disclose Scope 1, Scope 2 and, if appropriate, Scope 3, greenhouse gas (GHG) emissions, and the related risks.	Annex 3: Social Performance Indicators CDP Climate Change Report 2022 C6.1 C6.3 C6.5 C-FS14.1 C-FS14.1a C-FS14.1b
	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 2022 C4.1 C4.1a C4.1b C4.2 C4.2a C4.2b