

APPENDIX VII

TCFD interoperability table

Theme	TCFD recommendations	Reference in this report	Pages
Governance	a) Describe the board's oversight of climate-related risks and opportunities	ESG Governance and operating model • ESG Governance	48-52
	b) Describe management's role in assessing and managing climate-related risks and opportunities	ESG Governance and operating model • ESG Governance	48-52
Strategy	a) Describe the climate-related risks and opportunities the organisation has identified over the short, medium, and long term	Sustainability at Eurobank • Sustainability strategy Sustainable finance and ESG in risk management • ESG and CR&E risk management	42-47 66-70
	b) Describe the impact of climate-related risks and opportunities on the organisation's businesses, strategy, and financial planning	Sustainability at Eurobank • Sustainability strategy Sustainable finance and ESG in risk management • ESG and CR&E risk management	42-47 66-70
	c) Describe the resilience of the organisation's strategy, taking into consideration different climate-related scenarios, including a 2 °C or lower scenario	Sustainability at Eurobank • Climate and environmental risks Scenario Analysis	47
Risk management	a) Describe the organisation's processes for identifying and assessing climate-related risks		
	b) Describe the organisation's processes for managing climate-related risks	Sustainable finance and ESG in risk management • ESG in risk management • ESG and CR&E risk management processes and tools	66-70 67-70
	c) Describe how processes for identifying, assessing, and managing climate-related risks are integrated into the organisation's overall risk management		
Metrics and targets	a) Disclose the metrics used by the organisation to assess climate-related risks and opportunities in line with its strategy and risk management process	Sustainable finance and ESG in risk management • ESG in risk management • ESG and CR&E risk management processes and tools	66-70 67-70
	b) Disclose scope 1, scope 2, and, if appropriate, scope 3 greenhouse gas (GHG) emissions and the related risks	Sustainable finance and ESG in risk management • Financed emissions and our Net Zero pathway Sustainable operations • Environment	80-81 91-96
	c) Describe the targets used by the organisation to manage climate-related risks and opportunities and performance against targets	Sustainability at Eurobank • Operational impact strategy, commitments and targets, • Financed impact strategy, commitments and targets	43-44 45-47