

## TCFD Recommendations



This table was prepared based on the recommendations of the Task Force on Climate-related Financial Disclosures (TCFD).

CORRESPONDENCE TABLE		
Thematic Area	TCFD Recommendations	References
<b>GOVERNANCE</b>	<p>Describe:</p> <ul style="list-style-type: none"> <li>the Board's oversight of climate-related risks and opportunities</li> <li>management's role in assessing and managing climate-related risks and opportunities</li> </ul>	<p><b>Report on Corporate Governance and Ownership Structures:</b></p> <ul style="list-style-type: none"> <li>The governance of corporate social responsibility</li> <li>Powers of the Board of Directors</li> <li>Board Committees: composition and operations</li> <li>Corporate Control Functions</li> </ul> <hr/> <p><b>Consolidated Non-financial Statement:</b></p> <ul style="list-style-type: none"> <li>Governance structure</li> <li>Sustainability Governance</li> <li>Management of potential risks and impacts related to climate change</li> <li>Responsible asset management and customer protection</li> <li>Environment and climate change</li> </ul> <hr/> <p><b>Annual Report:</b></p> <ul style="list-style-type: none"> <li>Report on operations – Sustainability</li> </ul>
<b>STRATEGY</b>	<p>Describe:</p> <ul style="list-style-type: none"> <li>the climate-related risks and opportunities the organization has identified over the short, medium, and long term</li> <li>the impact of climate-related risks and opportunities on the organization's businesses, strategy, and financial planning</li> <li>the resilience of the organization's strategy, taking into consideration different climate-related scenarios, including a 2°C or lower scenario</li> </ul>	<p><b>Code of Ethics:</b></p> <ul style="list-style-type: none"> <li>Reference values and principles</li> <li>Principles of conduct regarding the environment</li> </ul> <hr/> <p><b>Rules for the environmental and energy policy:</b></p> <ul style="list-style-type: none"> <li>Our commitment for the environment</li> </ul> <hr/> <p><b>Consolidated Non-financial Statement:</b></p> <ul style="list-style-type: none"> <li>Business Model</li> <li>Management of potential risks and impacts related to climate change</li> <li>Responsible asset management and customer protection</li> <li>Environment and climate change</li> <li>Direct environmental impacts</li> <li>Green economy</li> <li>Stakeholder Engagement activities and results</li> </ul> <hr/> <p><b>Annual Report:</b></p> <ul style="list-style-type: none"> <li>Report on operations – Sustainability</li> </ul>
<b>RISK MANAGEMENT</b>	<p>Describe:</p> <ul style="list-style-type: none"> <li>the organization's processes for identifying and assessing climate-related risks</li> <li>the organization's processes for managing climate-related risks</li> <li>how processes for identifying, assessing, and managing climate-related risks are integrated into the organization's overall risk management</li> </ul>	<p><b>Report on Corporate Governance and Ownership Structures:</b></p> <ul style="list-style-type: none"> <li>The internal control and risk management system</li> </ul> <hr/> <p><b>Consolidated Non-financial Statement:</b></p> <ul style="list-style-type: none"> <li>Sustainability Governance</li> <li>Management of potential risks and impacts related to climate change</li> <li>Responsible asset management and customer protection</li> <li>Environment and climate change</li> </ul> <hr/> <p><b>Annual Report:</b></p> <ul style="list-style-type: none"> <li>Report on operations – Sustainability</li> </ul>
<b>METRICS AND TARGETS</b>	<p>Disclose:</p> <ul style="list-style-type: none"> <li>the metrics used by the organization to assess climate-related risks and opportunities in line with its strategy and risk management</li> <li>Scope 1, Scope 2, and, if appropriate, Scope 3 greenhouse gas (GHG) emissions, and the related risks</li> </ul> <p>Describe:</p> <ul style="list-style-type: none"> <li>the targets used by the organization to manage climate-related risks and opportunities and performance against targets</li> </ul>	<p><b>Consolidated Non-financial Statement:</b></p> <ul style="list-style-type: none"> <li>United Nations Sustainable Development Goals</li> <li>Responsible asset management and customer protection</li> <li>Environment and climate change</li> <li>Direct environmental impacts</li> <li>Green economy</li> <li>Improvement objectives</li> <li>Indicators</li> </ul> <hr/> <p><b>Eurizon Fund Absolute Green Bonds - Global Impact Report</b></p> <ul style="list-style-type: none"> <li>Environmental and social results</li> </ul> <hr/> <p><b>Annual Report:</b></p> <ul style="list-style-type: none"> <li>Report on operations – Sustainability</li> </ul>