

APPENDIX 5: TCFD Disclosure Table

PILLARS	RECOMMENDED DISCLOSURES	REFERENCE LINKS
Governance	Describe the board's oversight of climate-related risks and opportunities	Responsible Banking and Sustainability Committee 2023 CDP Climate Change , page 3-4
	Describe management's role assessing and managing climate-related risks and opportunities	Responsible Banking and Sustainability Committee 2023 CDP Climate Change , page 7-13 Sustainability Policy Sustainability and Community Investments, 178-179
Strategy	Disclose the climate-related risks and opportunities the organization has identified over the short, medium, and long term.	Material Issues Risk and Opportunities, page 72-85 2023 CDP Climate Change , page 7-13 2023 CDP Water Security , page 9-10
	Disclose the impact of climate-related risks and opportunities on the organization's businesses, strategy and financial planning.	Material Issues Risk and Opportunities, page 72-85 Our Value Creation, page 86-91 2023 CDP Climate Change , page 10-11 2023 CDP Water Security , page 11-13
	Disclose the resilience of the organization's strategy, taking into consideration different climate-related scenarios including a 2°C or lower scenario.	2023 CDP Climate Change , page 10-11 2023 CDP Water Security , page 30 Climate Change Action Plan Science Based Target Commitment

PILLARS	RECOMMENDED DISCLOSURES	REFERENCE LINKS
	Describe the organization's processes for identifying climate-related risks	Environmental and Social Loan Policies Garanti BBVA Environmental and Social Risk Management Climate Change Action Plan 2023 CDP Climate Change , page 6-8 2023 CDP Water Security , page 16-17 Material Issues Risk and Opportunities, page 72-85 Physical Climate Risk Assessment
Risk Management	Describe the organization's processes for managing climate-related risks.	Environmental and Social Loan Policies Garanti BBVA Environmental and Social Risk Management Climate Change Action Plan 2023 CDP Climate Change , page 7-13 2023 CDP Water Security , page 14-19
	Describe how processes for identifying, assessing, and managing climate-related risks are integrated into the organization's overall risk management	Garanti BBVA Environmental and Social Risk Management 2023 CDP Climate Change , page 7-13 2023 CDP Water Security , page 14-19
	Disclose the metrics used by the organization to assess climate-related risks and opportunities in line with its strategy and risk management process.	APPENDIX 3: Environmental Performance Data APPENDIX 4: Environmental and Social Impact Assessment Performance Indicators 2023 CDP Climate Change , page 11-13 2023 CDP Water Security , page 14-19 Physical Climate Risks Adaptations & Actions
Metrics and Targets	Disclose Scope 1, Scope 2, and, if appropriate Scope 3 greenhouse gas (GHG) emissions, and related risks	APPENDIX 3: Environmental Performance Data 2023 CDP Climate Change , page 44-49
	Describe the targets used by the organizations to manage climate-related risks and opportunities and performance against targets.	Material Issues Risk and Opportunities, page 72-85 2023 CDP Climate Change , page 11-13 2023 CDP Water Security , page 4-6