

# **Benchmark Statement**

## **Global Custom Basket Family**

**Version 1: March 18, 2024**

Date of initial version of this document: March 18, 2024

Change Log

| Date           | Ver. | Section | Change  |
|----------------|------|---------|---|
| March 18, 2024 | 1.0  |         | Initial Version approved by the BMR Oversight Committee |
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This Benchmark Statement is published by Nasdaq Copenhagen A/S (“**Nasdaq Copenhagen**”) in accordance with Article 27 of the EU Benchmark Regulation (EU 2016/1011).

Definitions and clarifications can be found at the end of the Benchmark Statement.

| General Information   |   |
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| Benchmark family name   | Global Custom Basket Family   |
| Date of initial publication of this Benchmark Statement       | March 18, 2024  |
| Date of last update of this Benchmark Statement               | March 18, 2024  |
| ISIN (where available)  | Benchmarks ISINs are published in the Benchmark Inventory on the Benchmark Administrator’s <a href="#">website</a> .  |
| Contributions of input data                                   | No Benchmark in this family is determined using contributions of input data.  |
| Type of benchmarks  | <p>A Custom Basket means a Benchmark that measures the performance of its component Stocks.</p> <p>All Benchmarks in this Family of Benchmarks qualify as non-significant Benchmarks pursuant to Art. 3(1)(27) of the BMR, i.e. no Benchmarks in this Family fulfill any of the conditions for critical benchmarks laid down in Art. 20(1) of the BMR or significant benchmarks as laid down in Art. 24(1). Any single one of the Benchmarks is used directly or indirectly within a combination of Benchmarks as a reference for financial instruments or financial contracts or for measuring the performance of investments funds having a total average value lower than EUR 50 billion (measured over a period of six months) , cf. Art. 24(1) of the BMR. Moreover, many potential market-led substitutes for the Benchmarks are available, and in the event that Benchmarks cease to be provided or are no longer reliable, there would not be a significant or adverse impact on market integrity, financial stability, consumers, the real economy or the financing of households or businesses.</p> <p>There are both non-regulated data Benchmarks and regulated-data Benchmarks in this family of Benchmarks. The regulated-data Benchmarks in this family fulfill the definition in Art. 3(1)(24) of the BMR, i.e. certain Benchmarks in this Family are determined by the application of a formula from input data contributed entirely and directly from trading venues and/or regulated markets as defined in Art. 3(1)(24)(a)(i) of the BMR.</p> |
| ESG Objectives  | This family of Benchmarks does not pursue ESG objectives. See Appendix 1.   |
| EU Climate Transition Benchmark or EU Paris-aligned Benchmark | Nasdaq Copenhagen currently does not provide any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks or any benchmarks that pursue ESG objectives or take into account ESG factors.   |
| Benchmark Determination                                       |   |
| Description of input data                                     | The input data used to determine the Benchmarks in this Family of   |

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|  | <p>Benchmarks is transaction data for listed and traded stocks, sourced entirely and directly from trading venues. The components of all Benchmarks in this Family are stocks admitted to trading on trading venues in any geographical region as listed on a pre-defined list, i.e. Universe of Stocks, which is regularly updated and is available to Customers on the SFTP site.</p> <p>The regulated-data Benchmarks in this Family of Benchmarks are sourced entirely and directly from trading venues and/or regulated markets as defined in Art. 3(1)(24)(a)(i) of the BMR.</p> <p>The Latest Available Traded Price of each stock in the Basket will be used as input data.</p>   |
| <b>Priority given to different types of input data</b>                         | Not applicable. Only transaction prices, the Latest Available Traded Price, are used as input data for determining the Benchmarks in this Family. Therefore no prioritization can occur.  |
| <b>Minimum input data needed to determine the benchmarks</b>                   | <p>The Latest Available Traded Price will be used also in periods of insufficient liquidity in the market. There is no limit to how old the Latest Available Traded Price can be. At such point, the Stock will be removed from the Benchmark at the Latest Available Traded Price. The Benchmark is not considered to constitute a new Benchmark after such a deletion. If a Benchmark only has two components before a Stock is removed from it, the Benchmark will be ceased.</p> <p>If a Stock is deleted given the Benchmark has two or more components left, a case-by-case assessment will be made to decide whether or not the Benchmark still describes the Market/Economic reality it aims to describe. The decision will be taken by the Benchmark Administrator based on an opinion from Nasdaq Derivatives Markets as the user of the Benchmark in question. In forming the opinion, Nasdaq Derivatives Markets will seek and obtain feedback from the Customer who originally requested the Benchmark to be provided.</p> |
| <b>Models or methods of extrapolation</b>                                      | Not applicable. No models or methods of extrapolation will be used.   |
| <b>Procedures for rebalancing the constituents of the benchmark's interest</b> | Not applicable. No rebalancing can happen.  |
| <b>Market or Economic Reality</b>  |   |
| <b>General description of the market or economic reality</b>                   | Each Benchmark in this Family measures weighted performance of the Benchmark's component Stocks based on their price development adjusted for Corporate Actions.  |
| <b>Geographical boundaries of the market or economic reality</b>               | <p>This Family of Benchmarks allows for creating baskets of stocks listed and traded at trading venues within the boundaries of any country included in the Universe of Stocks.</p> <p>The geographical boundaries of the Benchmarks in this Family of Benchmarks are as expressed by the name of the Family and limited by the eligible</p>  |

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|  | Universe of Stocks available to Customers on the SFTP site.   |
| <b>Other relevant information relating to the market or economic reality</b>   | The Benchmark Administrator has adopted Key Elements of the Methodology in order to define criteria and procedures for measuring the market economic reality of the Global Custom Basket Benchmark Family. The Key Elements of the Methodology document is publicly available on the Benchmark Administrator's <a href="#">website</a> .  |
| <b>Rationale for Adopting the Methodology, Procedures for Review and Changes of the Methodology and Cessation of the Benchmark or Family of Benchmarks</b> |   |
| <b>Rationale for adopting the methodology</b>  | <p>A Custom Basket means a Benchmark that measures the performance of its component Stocks based on the Stock price, the Latest Available Traded Price, development adjusted for the Corporate Actions. The methodology selected is based on the established market practice for measuring the value of equity indices and Baskets of Stocks.</p> <p>The intended use of the Benchmarks, the Custom Basket Forwards, enables investors to create a forward contract on a customized equity Basket, selected from a Universe of Stocks, in order to handle equity exposures with standardized contracts on a regulated market/ trading venue.</p>  |
| <b>Review and approval of the methodology</b>  | <p>The Methodology is subject to regular review at least annually and when deemed necessary and is subject to approval by the Benchmark Administrator's BMR Oversight Committee. The Methodology will be reviewed if there is need for a material change for example due to evolution of market practices or other such reasons. There are no periodic changes in the Methodology in addition to the statutory annual review.</p> <p>Procedures for the review and approval of the methodology are further described in the Benchmark Administrator's Procedure for Changes to a Benchmark Methodology publicly available on the Benchmark Administrator's <a href="#">website</a>.</p>   |
| <b>Procedures in relation to material changes of the methodology</b>   | <p>Proposed material changes to the Methodology are subject to public consultation and the approval by the Benchmark Administrator BMR Oversight Committee.</p> <p>The proposed material change, including details and the rationale behind the change, will be announced on the Benchmark Administrator's <a href="#">website and via Nasdaq Company New Services</a> along with details of how Benchmark users can comment on such change (including whether such comment should be confidential) and a clear timeframe for making such comments. The comments received together with the responses will be made publicly available through the same channels except where confidentiality has been requested by the originator of the comments.</p> <p>Approved and adopted material changes to the Methodology will be made publicly available in the Key Elements of the Methodology on the Benchmark Administrator's <a href="#">website</a>.</p> |

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| <p><b>Impact of changes to, or the cessation of, the benchmarks upon the financial contracts and financial instruments that reference the benchmark or the measurement of the performance of investment funds</b></p> | <p>It is possible that factors, including external factors beyond the control of the Benchmark Administrator, may necessitate changes to, or the cessation of a Benchmark in this Family of Benchmarks or the Global Custom Basket Family in its entirety. It is possible that changes to, or the cessation of, a Benchmark may have an impact upon the financial instruments and financial contracts that reference the Benchmark.</p> <p>A decision of cessation of a Benchmark is made by the Benchmark Administrator BMR Oversight Committee. Before the decision is taken, careful consideration is given to the reasons to cease and the impact on users and stakeholders. In making the decision, a number of factors may be considered, including but not limited to (a) there being no investment in the benchmark, (b) the underlying market or input data is no longer available or insufficient, (c) the input data is no longer sufficient to represent accurately and reliably the market or economic reality that the benchmark is intended to measure or is not otherwise appropriate and the issue cannot be rectified through a change to the input data, (d) the Benchmark no longer meets its objective and a change to the methodology is not feasible, (e) the maintenance of the Benchmark is no longer operationally possible or practicable, (f) commercial factors make the cost of maintaining the Benchmark economically unsustainable when the use of the Benchmark is considered over a period of time, (g) regulatory changes, or (h) significant and permanent disruption to the market in question.</p> <p>The Benchmark Administrator will not publicly announce the cessation plan prior to the cessation of individual Custom Baskets.</p> <p>Should the cessation relate to the Benchmark Family, the BMR Administrator will publicly announce the cessation plan with appropriate timelines via Nasdaq Corporate News System (CNS).</p> |
| <p><b>Potential Limitations of the Benchmarks and Circumstances in which the Measurement of the Market or Economic Reality may become Unreliable</b></p>  |   |
| <p><b>Circumstances in which Nasdaq Copenhagen would lack sufficient input data to determine the benchmark according to the methodology</b></p>   | <p>The Latest Available Traded Price will always be used to determine the Benchmarks including in exceptional circumstances including periods of market stress or insufficient, inaccurate, or unreliable data sources.</p> <p>. At such point, the stock will be removed from the Benchmark at the Latest Available Traded Price. The Benchmark is not considered to constitute a new Benchmark after such a deletion. If a Benchmark only has two components before a Stock is removed from it, the Benchmark will be ceased.</p> <p>If a Stock is deleted, a case-by-case assessment will be made to decide whether or not the Benchmark still describes the Market/Economic reality it aims to describe. The decision will be taken by the Benchmark Administrator based on an opinion from Nasdaq Derivatives Markets as the user of the Benchmark in question. In forming the opinion, Nasdaq Derivatives Markets</p>   |

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|  | <p>will seek and obtain feedback from the Customer who originally requested the Benchmark to be provided.</p> <p>External events ('force majeure') can on occasion make it difficult for investors to trade securities on certain markets. Such events may e.g., include: the temporary closure of a stock exchange; changes to currency convertibility that may lead to transaction Input Data sources being insufficient; government, central bank or monetary authority -imposed restrictions on the repatriation of foreign capital; the imposition of sanctions preventing new investment in a country; or a pandemic or natural catastrophe resulting in exceptional periods of stressed. The Latest Available Traded Price will, however, be used in periods of insufficient liquidity in the market.</p>   |
| <p><b>Instances when the accuracy and reliability of the methodology can no longer be ensured, such as when Nasdaq Copenhagen deems the liquidity in the underlying market as insufficient</b></p> | <p>The measurement of the economic or market reality may become unreliable if one or more of the eligible stock exchanges cease to operate. The Latest Available Traded Price will be used to determine the Benchmarks in all possible circumstances, also in case of fragmented markets or concentration of inputs, and where the company represented by its stock in the Benchmark remains in business and listed at a trading venue. The accuracy and reliability of the Benchmarks is in all cases secured by a sufficient liquidity requirement for all Stocks when being added to the Universe of Stocks. If the company is placed in bankruptcy, files its own petition for bankruptcy, suspends payments, or there are other circumstances which objectively indicate that the company is insolvent or will soon become insolvent, the stock is removed from the basket. If the company is delisted it will be removed from the Benchmark at the Latest Available Traded Price.</p> <p>In serious and extended cases, Nasdaq Derivatives Markets may decide to set an early expiration date for the forwards referring the benchmarks impacted and the Benchmark Administrator may cease to provide such benchmarks after the forwards have expired and settled.</p> |
| <p><b>Controls and Rules that Govern the Exercise of Judgement/Discretion in Calculating the Benchmarks</b></p>  |  |
| <p><b>Controls and rules that govern the exercise of judgement or discretion</b></p>   | <p>There are no elements of the calculation of the Benchmark in relation to which discretion or expert judgment may be exercised.</p>  |
| <p><b>Ex-post evaluation process</b></p>   | <p>There are no elements of the calculation of the Benchmark in relation to which discretion or expert judgment may be exercised.</p>  |
| <p><b>Position of any person(s) responsible for carrying out the evaluations</b></p>   | <p>There are no elements of the calculation of the Benchmark in relation to which discretion or expert judgment may be exercised.</p>  |
| <p><b>Error Handling</b></p>   |  |
| <p><b>Procedures for dealing with errors in input data or in the determination of the benchmark, including when a redetermination of the benchmark is required</b></p>                             | <p>Any error and incident management including restatements will be conducted according to the Benchmark Administrator's Procedure for Error Management which error management and remediation is adjusted to the error's severity, magnitude, and impact. If an error is detected in the input data which impacts the Benchmark calculation and determination, or an error is detected in the application of the Methodology, thus, affecting the published Benchmark</p>   |

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|                               | <p>values, a recalculation of the Benchmark values will be conducted, and correct Benchmark values will be published as soon as practically possible. The cut-off for any historical changes to be made will be limited to 60 calendar days, however at the Benchmark Administrator's discretion the Benchmark value can be restated from any certain point to incorporate any historical or omitted changes. All restatements will include Benchmark value and composition; however the intra-day value time series will not be updated from the point of restatement.</p> <p>There are numerous reasons why a restatement may be required; the most pertinent being incorrect or lacking adjustment of the input data for Corporate Events. This could happen if, at the time of Benchmark calculation, Corporate Action information is incomplete or non-validated.</p> |
| <b>Additional Information</b> |  |
|                               | <p>The latest version of the Methodology Key Elements for the Benchmarks in this Family of Benchmarks is publicly available on the Benchmark Administrator's website: <a href="https://www.nasdaq.com/solutions/nasdaq-benchmark-administration">https://www.nasdaq.com/solutions/nasdaq-benchmark-administration</a></p>  |

## Updates of this Benchmark Statement

This Benchmark Statement will be reviewed and, where necessary, updated at least every two years, and as soon as possible whenever the information contained in it ceases to be correct or sufficiently precise and at least where (i) there is a change in the type of the benchmark or (ii) there is a material change to the Methodology.

Information in Appendix 1 to this Benchmark Statement will be updated whenever significant changes relating to the ESG factors occur and at least on an annual basis. Reasons for updates to Appendix 1 will be stated in the Change Log of this Benchmark Statement.

## Disclaimer

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This document constitutes the applicable Benchmark methodology under Articles 11, 12 and 13 of the BMR and ESMA Guidelines for non-significant Benchmarks and is provided by Nasdaq Copenhagen A/S for the sole purpose of describing the aspects of the Benchmark as required by the BMR. Further information regarding Nasdaq Copenhagen A/S, the Benchmarks it administers are available on the [website](#).

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## Definitions

### Benchmark

means in the BMR any index by reference to which the amount payable under a financial instrument or a financial contract, or the value of a financial instrument, is determined, or an index that is used to measure the performance of an investment fund with the purpose of tracking the return of such index or of defining the asset allocation of a portfolio or of computing the performance fees is determined. This Benchmark Statement specifically covers the Custom Baskets Benchmark for EMEA geographical area.

### Benchmark Administrator

means Nasdaq Copenhagen A/S, which provides the Custom Basket Benchmarks as defined in BMR Article 3(1)(5) and elsewhere in the BMR.

### Benchmark Inventory

means the list of the Benchmarks provided from time to time in the EMEA Custom Basket Family as published on the Benchmark Administrator's website.

### Benchmark Regulation, BMR

means the Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds and amending Directives 2008/48/EC and 2014/17/EU and Regulation (EU) No 596/2014 (Text with EEA relevance).

### Closing Price

means the Latest Available Traded Price recorded in the Stock during a trading day at the Trading Venue for that Stock in the Universe of Stocks. The closing prices come directly from the market data feeds received from Refinitiv and Morningstar.

### Corporate Actions/Corporate Events

mean the different types of corporate events which influence the calculation of the Basket value.

### Custom Basket Family

means a group of Benchmarks called Custom Baskets provided by the Benchmark Administrator and determined from Input Data of the same nature (Stock prices in the case of Custom Baskets) which provides specific measures of the same or similar market/economic reality (value of a basket of Stocks). Custom Baskets form a Family of Benchmarks. The Benchmark Administrator may provide several Benchmarks forming several Families of Benchmarks. Benchmarks and Families of Benchmarks may be created

or ceased according to the internal procedures for listing and cessation of them. The terms Custom Basket and Benchmark are used interchangeably.

**Custom Baskets and Custom Baskets of Stocks**

mean indices as defined in Article 3(1)(1) of the BMR. A Custom Basket consists of Stocks or depositary receipts representing Stocks; both referred to as Stocks in this Benchmark Statement. Only Stocks listed in the Universe of Stocks are eligible as components of a Custom Basket. The Customer decides the component Stocks of a Custom Basket and their respective weights according to the basket request templates valid from time to time and set by Nasdaq Derivatives Markets. It is not possible to select fixed income instruments or commodities as components of a Custom Basket. A Basket session is the calculation period on a day when the Custom Basket is calculated (a basket business day). Each basket session has an opening and a closing. A Custom Basket is meant to be used as an underlying instrument for forward contracts to be listed at Nasdaq Derivatives Markets. For details of Custom Basket forwards, please see Contract Specifications in the Rules and Regulations of Nasdaq Derivatives Markets.

**Family of Benchmarks**

has the meaning set out in Article 3.1(4) of the BMR as amended from time to time.

**Input Data**

means the prices of Stocks that the Benchmark Administrator uses to determine (calculate) the value of a Custom Basket. (In addition to the Stock prices, other data such as currency rates and Corporate Action information will be used in calculating the value of the Custom Basket. Currency (i.e. FX) rates and Corporate Action information are not Input Data but other (parameter) data.

**Latest Available Traded Price**

means the Latest Available Traded Price of the component Stock of a Custom Basket at the moment of calculation. The Stock prices are recorded (sourced) real-time. No distinction is made between the size of the trade, different phases of the trading day or trade types of the Trading Venues approved in the Universe of Stocks. If there was no trade for a Stock during the day, the closing price of the previous day will be used. If there was no trade for the Stock during the previous day either, then the most recent available closing price will be used.

**Methodology**

means the written rules and procedures according to which information is collected and the Benchmark is determined and provided.

**Nasdaq Derivatives Markets**

means Nasdaq Stockholm AB and Nasdaq Clearing AB

**SFTP Site**

means Nasdaq Stockholm AB's secure file transfer protocol site.

**Stocks, Shares**

means Stocks or depositary receipts representing Stocks, both referred to as Stocks, listed in the Universe of Stocks. The words Stock and Share are used interchangeably in this Benchmark Statement.

**Trading Venue**

means stock exchanges and other types of approved trading venues.

**Universe of Stocks, the Stock Universe**

means the list of eligible components (eligible countries, Trading Venues and Stocks) which can be found on the SFTP site. The Stock Universe includes the following information for each eligible Stock: the name of the issuing company, stock class or depositary receipt (if applicable), ISIN, trading currency, the country of registration and trading venue of listing including the country of the Trading Venue used in the calculation as well as to which specific Custom Basket Benchmark Families a certain country belongs to (AMER (North and South America), APAC (Asia, Pacific and Australia) or EMEA); in this respect the country of the Trading Venue is decisive. For each Trading Venue the source of the input data shall be given and whether or not it is considered Regulated Data.

**Appendix 1: Environmental, Social and Governance (ESG) Factors reflected in the Benchmark Statement.**

(According to COMMISSION DELEGATED REGULATION (EU) 2020/1816 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards the explanation in the benchmark statement of how environmental, social and governance factors are reflected in each benchmark provided and published (Text with EEA relevance)

| EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT   |  |
|---|--|
| SECTION 1 - CONSIDERATION OF ESG FACTORS  |  |
| 1. Name of Benchmark Administrator  | Nasdaq Copenhagen A/S  |
| 2. Type of benchmark or family of benchmarks  | All benchmarks in this Family are non-significant benchmarks; some of the benchmarks in this Family are also regulated-data benchmarks. The family of Benchmarks is comprised of equities. This is the underlying type of asset. |
| 3. Name of the benchmark or family of benchmarks  | Global Custom Baskets Family   |
| 4. Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?   | No   |
| 5. Does the benchmark or family of benchmarks pursue ESG objectives?  | No   |
| 6. Where the response to item 5 is positive, provide below the details (score) in relation to the ESG factors. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks  | (a) List of combined ESG factors: N/A<br>(b) List of environmental factors: N/A<br>(c) List of social factors: N/A<br>(d) List of governance factors: N/A  |
| 7. Where the response to item 5 is positive, provide the details (score) for each benchmark, depending on the relevant underlying asset concerned.<br><br>Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in the benchmark statement. The information on the website shall be easily available and accessible. Benchmark administrators shall ensure that information published on their website remains available for five years. The score of the ESG factors shall not be disclosed for each constituent of | (a) List of combined ESG factors: N/A<br>(b) List of environmental factors: N/A<br>(c) List of social factors: N/A<br>(d) List of governance factors: N/A  |

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| the benchmark but shall be disclosed at an aggregated weighted average value of the benchmark.   |  |
| 8. Data and standards Used   | (a) Description of data sources used to provide information on the ESG factors in the benchmark statement: N/A<br>(b) Reference standards: N/A   |
| <b>SECTION 2 - ADDITIONAL DISCLOSURE REQUIREMENTS FOR EU CLIMATE TRANSITION AND EU PARIS-ALIGNED BENCHMARKS</b>  |  |
| 9. Where a benchmark is labelled as 'EU Climate Transition Benchmark' or 'EU Paris-aligned Benchmark', benchmark administrators shall also disclose the following information  | (a) forward-looking year-on-year decarbonisation trajectory: N/A<br>(b) degree to which the IPCC decarbonisation trajectory (1,5 °C with no or limited overshoot) has been achieved on average per year since creation: N/A<br>(c) overlap between those benchmarks and their investable universe, as defined in Article 1, point (e), of Commission Delegated Regulation (EU) 2020/1818, using the active share at asset level: N/A   |
| <b>SECTION 3 – DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT</b>  |  |
| 10. By the date of application of this Regulation, for significant equity and bond benchmarks, EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, benchmark administrators shall also disclose the following information. By 31 December 2021, benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, disclose the following information | (a) Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement: No<br>(b) the temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement: N/A<br>(c) the name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement: N/A<br>(d) the methodology used for the measurement of the alignment with the temperature scenario: N/A<br>(e) the hyperlink to the website of the temperature scenario used: N/A |
| Date on which information has last been updated and reason for the update:   | See Change Log   |