

FTSE EU Climate Benchmarks Index Series - Ground Rule Update

28 November 2022

FTSE Russell would like to inform clients of the following update to the FTSE EU Climate Benchmarks Index Series Ground Rules which is effective immediately.

Following the proposal in the 02 September 2022 notice, the FTSE EU Climate Benchmark Index Series Ground Rules have been updated.

Commission Delegated Regulation (EU) 2020/1818¹ regarding minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks requires the phasing-in of scope 3 carbon emissions according to the calendar outlined in Article 5 of the regulation. Given this context, FTSE Russell has updated the FTSE EU Climate Benchmarks Index Series methodology to incorporate scope 3 emissions data.

The following indices will be affected by this change

FTSE Developed Paris-Aligned (PAB) Index

FTSE Developed Climate Transition (CTB) Index

FTSE All-Share Paris-Aligned (PAB) Index

FTSE All-Share Climate Transition (CTB) Index

FTSE All World Paris-Aligned (PAB) Index

FTSE All World Climate Transition (CTB) Index

FTSE Developed ex Korea ex Poland Paris-Aligned (PAB) Index

FTSE Developed ex Korea ex Poland Climate Transition (CTB) Index

FTSE Emerging with Korea and Poland Paris-Aligned (PAB) Index

FTSE Emerging with Korea and Poland Climate Transition (CTB) Index

FTSE Emerging Paris-Aligned (PAB) Index

FTSE Emerging Climate Transition (CTB) Index

An updated copy of the FTSE EU Climate Benchmarks Index Series (v1.8) is now available using the following link: FTSE_EU_Climate_Benchmarks_Index_Series_Ground_Rules.pdf

Or on the FTSE Russell website: www.ftserussell.com

¹ The European Benchmark Regulation is retained EU law in the UK under The Benchmarks (Amendment and Transitional Provision) (EU Exit) Regulations 2019 (the UK Benchmark Regulation).

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