



FTSE EU Climate Benchmarks Index Series – Update on the Index Review Timing and Ground Rules

25 January 2023

FTSE Russell would like to announce the following update to the FTSE EU Climate Benchmarks Index Series following the postponement of the December 2022 index reviews as outlined in the [15 December 2022](#) and [23 December 2022](#) notices.

Effective immediately, Rule 8.1.1 of the FTSE EU Climate Benchmarks Index Series Ground Rules has been updated following consultation with index users, and the TPI MQ Score improvement has been set to 0.2^σ. The Ground Rules can be found via the following [link](#).

The postponed December 2022 index reviews with the incorporation of Scope 3 greenhouse gas emissions data will begin implementation after the close of business on Friday 17 February 2023 (i.e. effective from the open on Monday 20 February 2023). The index reviews will use a data cut-off date of Friday 30 December 2022 and a stock price cut-off date of Wednesday 11 January 2023.

The index reviews for the following indices will be implemented in one tranche after the close of business on Friday 17 February 2023 (i.e. effective from the open on Monday 20 February 2023):

- FTSE All-Share Paris-Aligned (PAB) Index (ASXEPAB)
- FTSE All World Paris-Aligned (PAB) Index (AWEPAB)
- FTSE All World Climate Transition (CTB) Index (AWECTB)
- FTSE Developed ex Korea ex Poland Paris-Aligned (PAB) Index (ADXKPPB)
- FTSE Developed ex Korea ex Poland Climate Transition (CTB) Index (AWDXXPC)
- FTSE Emerging with Korea and Poland Paris-Aligned (PAB) Index (AWEIKPP)
- FTSE Emerging with Korea and Poland Climate Transition (CTB) Index (AWEIPKC)
- FTSE Emerging Paris-Aligned (PAB) Index (AWEEPAB)
- FTSE Emerging Climate Transition (CTB) Index (AWEECTB)

The indicative review files for the above listed indices will be available after the close of business on Wednesday 08 February 2023. The index changes will be reflected within the T+5 tracker files from the close on Monday 13 February 2023.

The index reviews for the following indices will be implemented over three equal tranches (including additions and deletions) effective from the open on Monday 20 February, Wednesday 22 February and Friday 24 February 2023:

- FTSE Developed Paris-Aligned (PAB) Index (AWDEPAB)
- FTSE Developed Climate Transition (CTB) Index (AWDECTB)
- FTSE All-Share Climate Transition (CTB) Index (ASXECTB)

The indicative review files for the above three indices will be available after the close of business on Friday 03 February 2023. The index changes will be reflected within the T+5 tracker files from the close on Monday 13 February 2023.

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