



FTSE Fixed Income EU Climate Benchmarks Index Series - Proposed Methodology Update

18 August 2023

FTSE Russell would like to inform index users of potential changes to the implementation date for specific sustainable investment (SI) data sets and the index methodology for the [FTSE Fixed Income EU Climate Benchmarks Index Series](#).

Index Name
FTSE World Broad Investment-Grade Paris-aligned Corporate Bond Index
FTSE Euro Broad Investment-Grade Paris-aligned Corporate Bond Index
FTSE US Broad Investment-Grade Paris-aligned Corporate Bond Index
FTSE World Broad Investment-Grade Climate Transition Corporate Bond Index
FTSE Euro Broad Investment-Grade Climate Transition Corporate Bond Index
FTSE US Broad Investment-Grade Climate Transition Corporate Bond Index

For SI datasets used in the index construction which are updated annually (FTSE carbon emissions data, FTSE Green Revenues data, Transition Pathway Initiative (TPI) Management Quality scores and Carbon Performance scores), it is proposed that the implementation of the data update will move from October index profiles (profile fixing on 25 September 2023) to November index profiles (profile fixing on 25 October 2023). There would be no change in the schedule for other SI datasets used.

FTSE Russell is also seeking index users' feedback on a proposal to remove rule 6.6.3. from the FTSE Fixed Income EU Climate Benchmarks Index Series. This is aligned with the approach [proposed](#) for the FTSE EU Climate Benchmarks Index Series.

This proposed methodology change is not related to the minimum requirements for Paris-aligned Benchmarks and Climate Transition Benchmarks set out in the Benchmark Regulation.

FTSE Russell welcomes any feedback and questions on this proposal by close of business 31 August 2023. Feedback may be sent to info@ftserussell.com.

Final approval of any changes will be made by the FTSE Russell Index Governance Board, with index users informed via a public notification. Such notifications are published on the FTSE Russell website at [Index Announcements | FTSE Russell](#).

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