

SOLUTION OVERVIEW

FTSE Fixed Income ex Fossil Fuels Enhanced Index Series

Enabling global debt investors to align investment beliefs with a decarbonisation commitment

Index overview

As investors increasingly look to manage the carbon exposure in their portfolios, it is critical that they have the right tools to help them manage their investments. There are many ways investors can address the carbon exposure in their portfolios, including explicit divestment, tilting, optimisation, and shifting assets towards companies that are developing solutions towards a low-carbon economy.

The FTSE Fixed Income ex Fossil Fuels Enhanced Index Series is designed to represent the performance of securities in FTSE Fixed Income indexes, after the exclusion of issuers that have exposure to the fossil fuel sector through direct involvement and company ownership. This includes issuers involved in production, related products or services, as well as distribution, retail, and power generation. The indexes also exclude companies involved in tobacco production, controversial weapons, and those companies violating the UN Global Compact through controversial conduct.

The index series includes:

FTSE World Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (FTSE WorldBIG ex-FFE)

FTSE US Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (FTSE USBIG ex-FFE)

FTSE Euro Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (FTSE EuroBIG ex-FFE)

FTSE Australian Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (FTSE AusBIG ex-FFE)

Features

Many investors are pursuing a divestment strategy with the objective of mitigating climate and/or financial risks.

Divest from fossil fuels with a holistic approach

FTSE Fixed Income ex Fossil Fuels Enhanced Index Series takes a comprehensive and stringent approach across the value chain of fossil fuels, based on revenue, for exclusion.¹

Flexible and highly customisable approach

The Series provides a benchmark for investors to use in the management of their fixed income portfolios while also offering investors and mandates customisable capabilities to establish a fossil fuel divestment strategy from narrowest to broadest.

Transparent and rules-based

Disclosed in a publicly available set of rules, the index design criteria and calculation methodologies are transparent and rules-based, facilitating ease of index use.

Rigorous governance framework













FTSE Russell is committed to global best practice standards in index governance. Objective index construction rules are publicly available on [lseg.com/ftse-russell](https://www.lseg.com/ftse-russell), and are continually evaluated to ensure the index remains a relevant and reliable performance measure for the market.

¹ The specific exclusion thresholds are outlined in the [index ground rules](#)

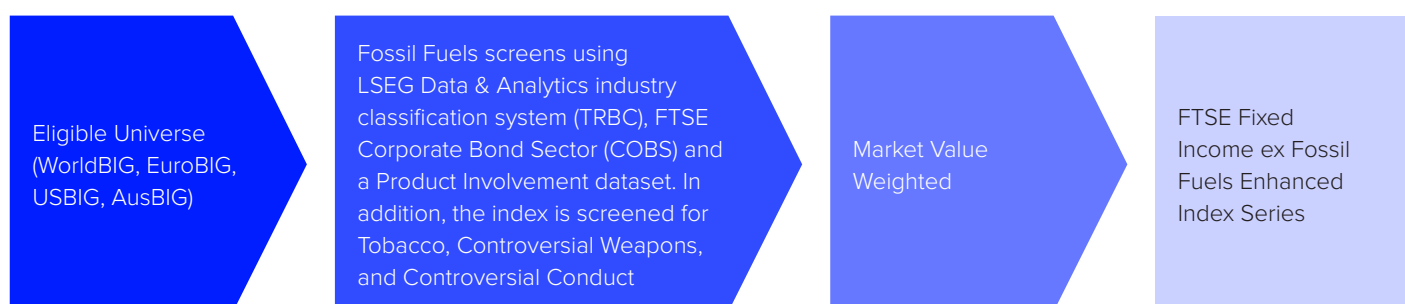


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Methodology overview

Index	FTSE World Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index	FTSE US Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index	FTSE Euro Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index	FTSE Australian Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index							
Underlying index	FTSE World Broad Investment-Grade Bond Index represents a broad range of core global fixed income securities including government, government-sponsored/ supranational, collateralised, and corporate debt	FTSE US Broad Investment-Grade Bond Index represents the US investment-grade bond market, including US Treasury, government-sponsored, mortgage, asset-backed, and corporate investment-grade securities	FTSE Euro Broad Investment-Grade Bond Index represents the investment-grade Euro-denominated government, government-sponsored, collateralised, and corporate bond market	FTSE Australian Broad Investment-Grade Bond Index represents the Australian fixed-coupon bond market, covering most sectors of the investment-grade Australian Dollar-denominated debt securities accessible to Australian institutional investors							
Exclusionary screening	<table><tr><th colspan="3">Product categories</th><th>Conduct categories</th></tr><tr><td>Non-Renewable Energy Fossil Fuels </td><td>Vice Products Tobacco </td><td>Weapons Controversial Weapons </td><td>UNGC Controversies – Anti-Corruption – Environment – Human Rights – Labor </td></tr></table>			Product categories			Conduct categories	Non-Renewable Energy Fossil Fuels 	Vice Products Tobacco 	Weapons Controversial Weapons 	UNGC Controversies – Anti-Corruption – Environment – Human Rights – Labor 
Product categories			Conduct categories								
Non-Renewable Energy Fossil Fuels 	Vice Products Tobacco 	Weapons Controversial Weapons 	UNGC Controversies – Anti-Corruption – Environment – Human Rights – Labor 								
Weighting	Market capitalisation										
Rebalancing	Once a month at the end of the month										
Base date	December 31, 1998	December 31, 1998	December 31, 1998	June 30, 2000							

Exclusionary screening to index weight



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For over 35 years, we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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