

FTSE Russell introduces Market Based Allocation Index Series

- Designed to represent the performance of multi-asset investment portfolios, covering equities, fixed income, cash and other investments
- Five indexes ranging from Conservative to Aggressive, with objectively defined risk tolerance levels
- Asset allocation weights determined using transparent data-driven methodology reflecting real world average allocations
- Draws on FTSE Russell’s family of industry leading benchmarks including US and global equity and fixed income
- Designed for use by the US wealth management and financial advisory community and other multi-asset investors

FTSE Russell, a leading global multi-asset index, data and analytics provider, today introduced the FTSE Market Based Allocation Index Series. The new series initially comprises five indexes designed for use by the US wealth management and financial advisory community and other multi-asset investors, bridging a gap in index coverage for this important and growing market and demonstrating FTSE Russell’s continued expansion of its multi-asset capabilities.

FTSE Russell developed this new index series in response to feedback from customers. US wealth managers, financial advisors and other multi-asset investors can now choose from five indexes, ranging from Conservative to Aggressive, with objectively defined risk profile levels. The asset allocation levels for each index reflect the average asset allocation levels of real-world multi-asset funds as reported in *Morningstar’s* fund database. The indexes are overseen by FTSE Russell’s global governance framework and can be used to benchmark asset allocation-based investment strategies or as the basis for portfolio construction and research.

Susan Quintin – Managing Director, Global Product Management, FTSE Russell, said:

“We’re excited to be able to draw on our extensive index capabilities across equity and fixed income to offer a unique tool to meet a clear need for our clients. The new index series bridges a gap in the investment community and will establish a new industry standard for defining risk tolerance levels and benchmarking asset allocation investment strategies.”

For more information on the FTSE Market Based Allocation Index Series, go to the [FTSE Russell website](#).





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Notes to editors:

About FTSE Russell:

FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. Approximately \$16 trillion is currently benchmarked to FTSE Russell indexes. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles. FTSE Russell is wholly owned by London Stock Exchange Group.

For more information, visit www.ftserussell.com

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