



## FTSE Market Based Asset Allocation - Ground Rule Update

31 March 2022

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FTSE Russell would like to inform clients of the following update to the FTSE Market Based Asset Allocation Index Series Ground Rules which will be implemented after the close of Friday 17 June 2022.

### “Component Indexes”

- The existing Asset Type “US Government/Agency Bond” will be split into 2 separate Asset Types “US Government Bonds” and “US Agency Bonds”.
- Correspondingly, the Component Index “FTSE USBIG® Treasury/Agency Index” will be replaced by 2 indexes: FTSE USBIG® Treasury Index and FTSE USBIG® Agency Index.
- The asset allocation levels to these new Asset Types will be based on data used for March 2022 review.

Indicative review files reflecting these changes will be available to clients ahead of the change.

An updated copy of the FTSE Market Based Asset Allocation Ground Rules (v1.6) is now available using the following link: [FTSE\\_Market\\_Based\\_Allocation\\_Index\\_Series\\_Ground\\_Rules.pdf](#)

Or on the FTSE Russell website: [www.ftserussell.com](http://www.ftserussell.com)

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