

FTSE RUSSIA IOB INDEX

FTSE Group in conjunction with the London Stock Exchange has developed and launched the FTSE Russia IOB Index, a market-cap weighted index designed to measure the performance of the 15 biggest and most liquid Russian companies trading on the London Stock Exchange's International Order Book (IOB) under the form of Russian Depository Receipts (DRs).

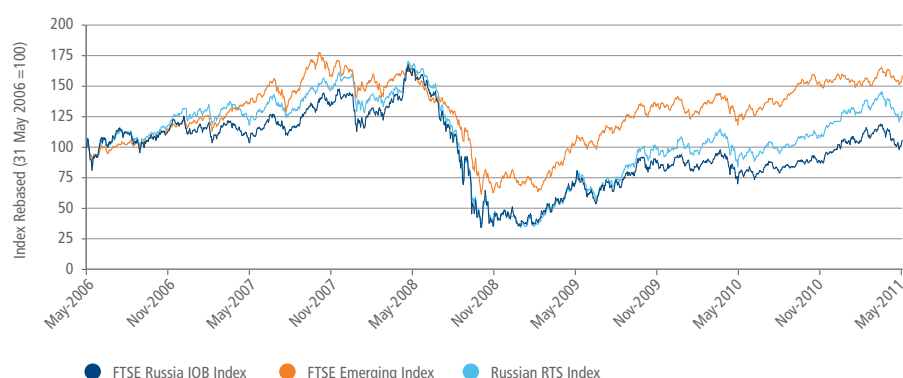
The index enables investors to gain exposure to one of the largest and most influential commodity markets in the world, while trading on the International Order Book offers an easy and cost efficient way of investing.

Depository Receipts are negotiable certificates representing ownership of a given number of a company's shares, which can be listed and traded independently from underlying securities. All Russian DRs trading on the International Order Book are eligible for inclusion in the FTSE Russia IOB Index.

FEATURES

- The index provides a daily measure of the performance of the 15 most liquid Russian companies trading on the Exchange's International Order Book under the form of Depository Receipts
- The International Order Book provides a simple, reliable and cost-efficient way to invest in economies such as Central and Eastern Europe, Asia and the Middle East
- Stocks are liquidity screened to ensure that the index is tradable
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- The index is suitable for the creation of financial products, such as equity and index derivatives based on Russian Depository Receipts (DRs)
- The indices are managed according to a transparent and public set of index rules, and overseen by an independent committee of leading market professionals. The committee ensures that the rules are correctly applied and adhered to. Regular index reviews are conducted to ensure that a continuous and accurate representation of the market is maintained

FTSE RUSSIA IOB INDEX 5-YEAR PERFORMANCE (USD CAPITAL RETURN)



Source: FTSE Group and Thomson Datastream, data as of 31 May 2011

FTSE RUSSIA IOB INDEX PERFORMANCE AND VOLATILITY TABLE (USD CAPITAL RETURN)

	PERFORMANCE								VOLATILITY		
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%pa)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)***
FTSE Russia IOB Index	-5.00	20.70	7.70	32.40	-35.40	5.70	-13.50	1.10	25.05	62.56	39.42
FTSE Emerging Index	3.40	6.70	-0.30	25.10	-2.80	58.40	-1.00	9.60	13.96	33.43	28.19
Russian RTS Index	-4.10	18.20	6.70	38.20	-23.20	29.20	-8.40	5.30	20.44	55.72	40.66

* Based on daily price returns and annualized based on 252 trading days in a year

** Based on weekly annualized price returns using 52 weeks (Wednesday to Wednesday)

*** Based on monthly price returns

Source: FTSE Group and Thomson Datastream, data as of 31 May 2011

FTSE RUSSIA IOB INDEX CONSTITUENTS

ISIN	SEDOL	Security	ICB Supersector	Index Weight (%)
US3682872078	5140989	OAD GAZPROM	Oil & Gas	24.32
US6778621044	3189876	LUKOIL (OAD)	Oil & Gas	19.18
US6698881090	B0DK750	OAD NOVATEK	Oil & Gas	9.69
US46626D1081	B114RK6	MMC NORILSK NICKEL	Basic Resources	8.96
US67812M2070	B17FSC2	OJSC OC ROSNEFT	Oil & Gas	8.59
US6708312052	B1G50G1	AO TATNEFT	Oil & Gas	5.10
US55953Q2021	B2QKYZ0	OJSC Magnit (GDR)	Retail	4.81
US46630Q2021	B1W7FX3	VTB Bank OJSC	Banks	3.79
US91688E2063	B1FLM08	URALKALI JSC (GDR)	Chemicals	3.41
US8688612048	B01WHG9	SURGUTNEFTEGAZ	Oil & Gas	3.21
US67011E2046	B0RTNX3	OJSC Novolipetsk Steel	Basic Resources	3.08
US4662941057	B450MG2	Federal Hydrogenerating Company JSC	Utilities	2.44
US8181503025	B1G4YH7	Severstal	Basic Resources	1.72
US30050A2024	B08V9B8	EVRAZ GROUP S.A.	Basic Resources	1.09
US5591892048	B1VX446	OJSC Magnitogorsk Iron & Steel Works	Basic Resources	0.62
Total				100.00

Constituents are subjected to 25% capping at review

SOURCE: FTSE Group, data as at 31 May 2011

FTSE RUSSIA IOB INDEX ICB INDUSTRY BREAKDOWN

ICB Code	ICB Industry	No. of Constituents	Index Weight (%)
0001	Oil & Gas	6	70.09
1000	Basic Materials	6	18.87
2000	Industrials	-	-
3000	Consumer Goods	-	-
4000	Health Care	-	-
5000	Consumer Services	1	4.81
6000	Telecommunications	-	-
7000	Utilities	1	2.44
8000	Financials	1	3.79
9000	Technology	-	-
Total		15	100.00

SOURCE: FTSE Group, data as at 31 May 2011

FTSE RUSSIA IOB INDEX PORTFOLIO CHARACTERISTICS

	FTSE Russia IOB Index
Number of Constituents	15
Index Market Cap (USDm)	213,334
Constituent Sizes (Net Market Cap USDm)	
Average	14,222
Largest	51,874
Smallest	1,320
Median	8,081
Weight of Largest Constituent (%)	24.32
Top 10 Holdings (% Index Market Cap)	91.05

SOURCE: FTSE Group, data as at 31 May 2011

INFORMATION

Index Universe

All Russian depository receipts trading on the London Stock Exchange

Index Launch

23 October 2006

Base Date

22 September 2006

Base Value

1000

Investability Screen

Free float, liquidity, cross-holdings and foreign ownership limits

Capping

At review no constituent can have an index weight greater than 25 per cent

Index Calculation

Real-time and end-of-day indices available. Real-time indices calculated every 15 seconds. The index is calculated during the opening hours of the London Stock Exchange's International Order Book (IOB) from 09:00 to 15:40

End-of-Day Distribution

Indices available at 18:00 GMT via FTP and email

Currency

USD, GBP & EUR

Review Dates

March, June, September & December

Index Rules

Available at www.ftse.com/iob

Vendor Codes

Available at www.ftse.com/iob

Factsheet Data

FTSE Group & Datastream, data as at 31 May, 2011

Historical Data

30 September 2003

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