

Turquoise Derivatives

MARKET NOTICE 2013-048

FTSE Russia IOB Index Product Notice

The FTSE Russia IOB Index comprising 15 depositary receipts traded on the London Stock Exchange's International Orderbook has been reviewed and the following changes will be made after the close of business on Friday, 21 June 2013 (i.e. effective on Monday, 24 June 2013).

Inclusions

No Changes

Exclusions

No Changes

Investability Weight Changes

| Sedol | Company Name | Old Inv. Weigh | New Inv. Weight |
|---------|-----------------|----------------|-----------------|
| B17FSC2 | OJSC OC ROSNEFT | 13% | 11% |

The FTSE Russia IOB Index is capped on implementation of the changes detailed below, thus the free float weights are subject to this capping. The capping will be made after close of business 14 June 2013, effective 24 June 2013.

Further detailed information is also available from www.ftse.com or by contacting FTSE Client Services on +44 (0)20 7866 1810.

Members are encouraged to ensure that clients are made aware of the review.



Market Notice

17 June 2013

Regards,

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