



FTSE Russia IOB Index – Name and Methodology Update

07 January 2020

FTSE Russell would like to inform clients that the FTSE Russia IOB Index will be changing name to the FTSE IOB Index. In addition, the following key changes to the methodology will be applied. These changes will become effective in line with the March 2020 quarterly index review:

- All depositary receipts trading on the London Stock Exchange's International Order Book will be eligible for inclusion in the FTSE IOB Index. Previously only Russian depositary receipts were eligible for the index.
- Removal of minimum size criteria for securities with a free float greater than 5% but less than or equal to 15%
- Removal of liquidity test
- The index will no longer be fixed at 15 constituents
- Removal of quarterly capping
- Removal of minimum trading days requirement
- Removal of fast entry rule

A copy of the FTSE IOB Index Ground Rules (v3.3) is now available using the following link:

[FTSE_IOB_Index_Ground_Rules.pdf](#)

Or on the FTSE Russell website: www.ftserussell.com

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