

FTSE CSE MOROCCO INDEX SERIES

FTSE Group and Casablanca Stock Exchange have launched the FTSE CSE Morocco Index series which is designed to represent the performance of the most liquid stocks trading on the Casablanca Stock Exchange, providing investors with a comprehensive and complementary set of indices which measure the performance of the major capital and industry segments of the Moroccan stock market.

The series comprises the tradable FTSE CSE Morocco 15 Index, consisting of the top 15 stock trading on the Casablanca Stock Exchange, ranked by gross market capitalization, and the FTSE CSE Morocco All-Liquid Index, a real-time, benchmark index which captures the performance of all liquid stocks trading on the Casablanca Stock Exchange and is available as an end of day product.

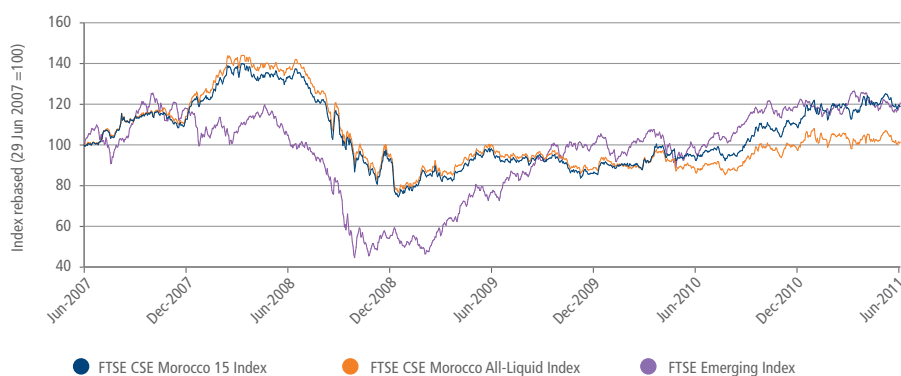
Stocks are screened on the basis of free-float and liquidity and are ranked on the basis of market capitalization.

The Casablanca Stock Exchange, established in 1929, is one of Africa's oldest stock markets and is one of the largest African exchanges, in terms of market capitalization.

FEATURES

- The FTSE CSE Morocco Index Series comprises the FTSE CSE Morocco All-Liquid Index and the FTSE CSE Morocco 15 Index
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- The Indices have been designed to be used as a basis for the creation of structured products, ETFs and index tracking funds
- Stocks are screened on the basis of liquidity, free float and eligibility to ensure the tradability of the indices
- Price and total return versions are available for all indices within this series

FTSE CSE MOROCCO INDEX SERIES 4 YEAR PERFORMANCE (USD TOTAL RETURN)



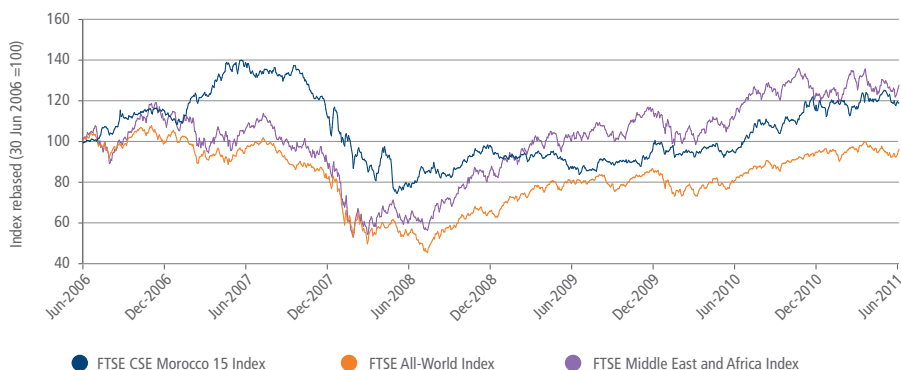
SOURCE: FTSE Group, data as at 30 June 2011

FTSE CSE MOROCCO INDEX SERIES TOP 5 CONSTITUENTS

FTSE CSE Morocco All-Liquid	FTSE CSE Morocco 15
Maroc Telecom	Douja Promotion Groupe Addoha
Attijariwafa Bank	Maroc Telecom
Douja Promotion Groupe Addoha	Attijariwafa Bank
Banque Centrale Populaire	Banque Centrale Populaire
Lafarge Ciments	Lafarge Ciments

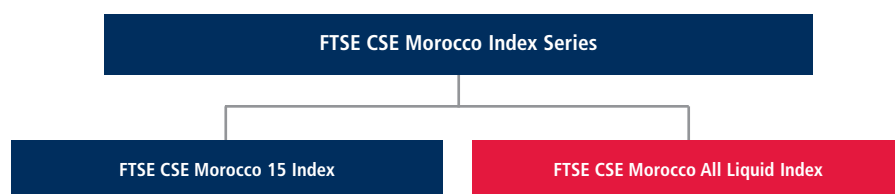
SOURCE: FTSE Group, data as at 30 June 2011

FTSE CSE MOROCCO 15 INDEX VS. FTSE MEA AND FTSE ALL-WORLD (USD TOTAL RETURN)



Source: FTSE Group, data as at 30 June 2011

FTSE CSE INDEX SERIES FAMILY TREE



FTSE CSE Morocco 15 Index – Real Time, tradable: The index consists of the top 15 stock trading on the Casablanca Stock Exchange, ranked by gross market capitalization

FTSE CSE Morocco All-Liquid – Realtime, benchmark: The index captures the performance of all liquid stocks trading on the Casablanca Stock Exchange and is available as an end of day product

FTSE CSE MOROCCO INDEX SERIES PORTFOLIO CHARACTERISTICS

	FTSE CSE Morocco All-Liquid Index	FTSE CSE Morocco 15 Index
Number of Constituents	31	15
Net Market Cap (USDm)	12,927	4,468
Constituent Sizes (Net Market Cap USDm)		
Average	417	298
Largest	3,244	687
Smallest	1	23
Median	157	194
Weight of Largest Constituent (%)	25.09	15.37
Top 10 Holdings (% Index Market Cap)	87.24	90.91

SOURCE: FTSE Group, data as at 30 June 2011

INDEX REVIEWS

The indices are managed according to a publicly available set of index rules. Regular index reviews are conducted to ensure a continuous and accurate representation of the market is maintained.

INFORMATION

Index Launch

29th November 2010

Base Date

30th June 2010

Base Value

10,000

Index Calculation

Real-time, calculated every 15 seconds

End-of-Day Distribution

Indices available at 16:30 GMT via FTP and email

Currency

USD, EUR, MAD

Review Dates

June, December

Historical Data

29th June 2007 onwards

Index Rules

Available at www.ftse.com/cse

Vendor Codes

Available at www.ftse.com/cse

Casablanca Stock Exchange

www.casablanca-bourse.com



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