

The **Cboe FRM 20** index aims to be comprised of the next 20 largest French issuers i.e. companies ranked 41 to 60 by their market capitalisation. The index base level is 10,000 as of December 31st, 2010. This is a price return index.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Uses a transparent, rules-based construction process. Index Rules are freely available on the cboe.com/indexeurope website.

Availability

Calculation is based on price and total return methodologies, both real-time, intra-second and end of day.

Statistics

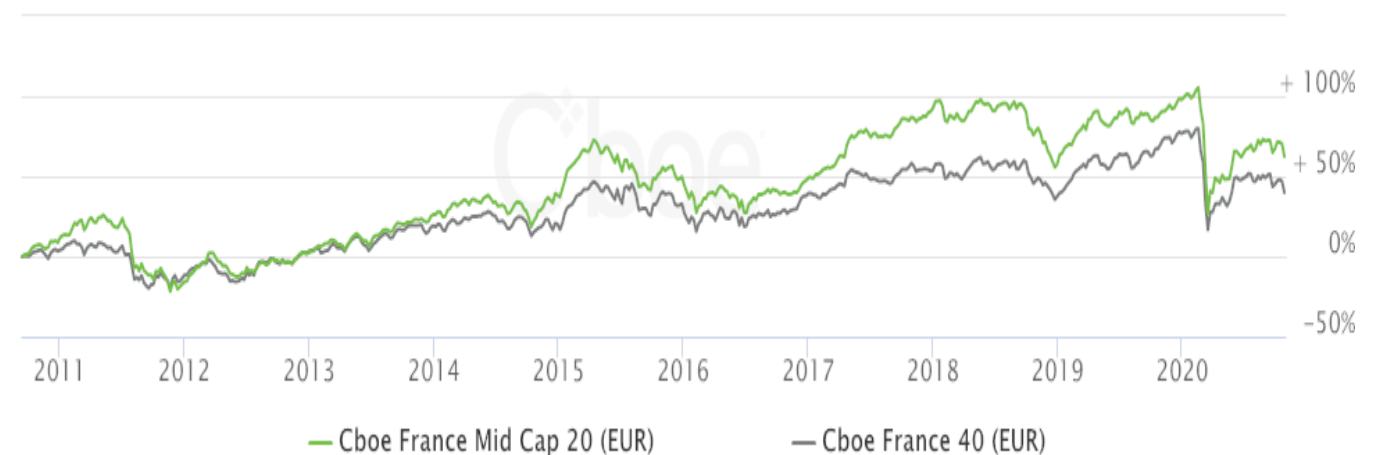
| Index | ISIN | Ticker | RIC | Currency |
|--------------------------------|--------------|---------|----------|----------|
| Cboe France Mid Cap 20 (price) | DE000SLA2P87 | BFRM20P | .BFRM20P | EUR |
| Cboe France Mid Cap 20 (net) | DE000SLA2QG2 | BFRM20N | .BFRM20N | EUR |

| Volatility | |
|-----------------|--------|
| Volatility (1y) | 0.2877 |

| Returns (%) | 1M | 3M | 6M | YTD | 1Y | 3Y | 5Y |
|--------------------------------|-------|-------|------|--------|--------|--------|-------|
| Cboe France Mid Cap 20 (price) | -4.61 | -1.93 | 5.82 | -18.84 | -16.02 | -14.62 | 4.42 |
| Cboe France Mid Cap 20 (net) | -4.61 | -1.77 | 6.27 | -18.13 | -15.28 | -10.95 | 13.34 |

| Top 5 Performers | Country | 1 month return % |
|--------------------|---------|------------------|
| PUBLICIS GROUPE SA | FRANCE | 7.51 |
| NATIXIS SA | FRANCE | 3.79 |
| EDENRED | FRANCE | 3.75 |
| SEB SA | FRANCE | 0.72 |
| GETLINK | FRANCE | -0.34 |

Historical Performance Chart



Industry Classification Benchmark

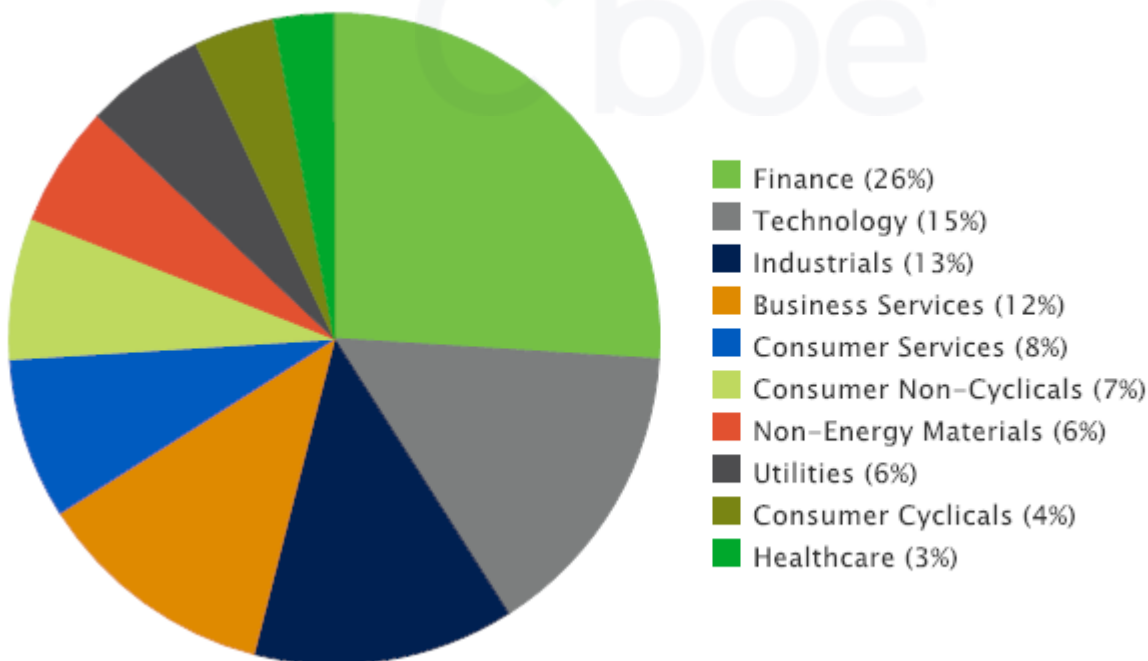
Index constituents are classified by the FactSet Revere Business Industry Classification (RBICS) consisting of 12 anchor industries.

Statistics

| Index Market Cap (billions) | GBP | Constituent Market Cap (millions, float adjusted) | GBP |
|-----------------------------------|---------|---|-------|
| Total Market Cap (full) | 139,978 | Largest | 9,860 |
| Total Market Cap (float adjusted) | 91,070 | Smallest | 1,699 |
| Number of constituents | 19 | Average | 4,793 |

| Top 5 Companies | Country | Weight % |
|-----------------------|-------------|----------|
| EDENRED | FRANCE | 10.83 |
| UBISOFT ENTERTAINMENT | FRANCE | 8.52 |
| PUBLICIS GROUPE SA | FRANCE | 6.62 |
| ARKEMA SA | FRANCE | 6.34 |
| EURONEXT NV | NETHERLANDS | 6.17 |

Sector Weights



For more information please contact IndexDataEU@Cboe.com

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