

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](http://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)	0.3033

Returns (%)	1M	3M	6M	YTD	1Y	3Y	5Y
Cboe France Mid Cap 20 (price)	-2.84	14.82	12.61	-2.84	-7.28	-5.65	29.8
Cboe France Mid Cap 20 (net)	-2.84	14.82	12.79	-2.84	-6.47	-1.6	40.53

Top 5 Performers	Country	1 month return %
NATIXIS SA	FRANCE	12.53
SEB SA	FRANCE	5.27
SUEZ	FRANCE	4.69
PUBLICIS GROUPE SA	FRANCE	4.51
UBISOFT ENTERTAINMENT	FRANCE	3.74

### Historical Performance Chart



### Industry Classification Benchmark

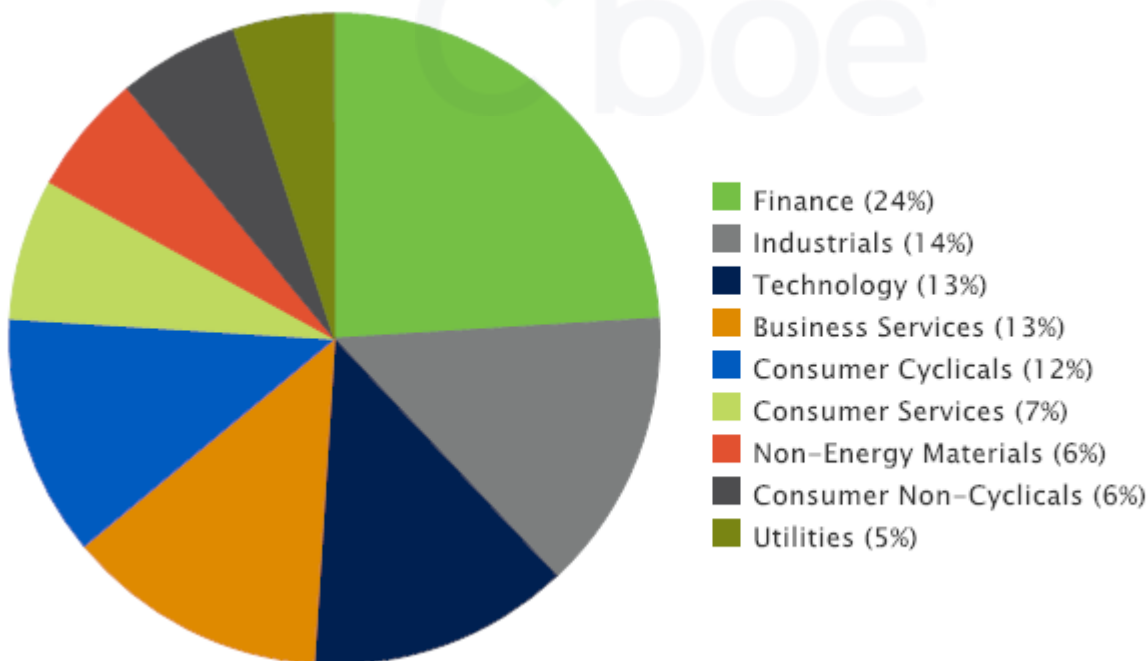
Index constituents are classified by the FactSet Revere Business Industry Classification (RBICS) consisting of 12 anchor industries.

### Statistics

Index Market Cap (billions)	GBP	Constituent Market Cap (millions, float adjusted)	GBP
Total Market Cap (full)	173,686	Largest	11,005
Total Market Cap (float adjusted)	114,161	Smallest	2,010
Number of constituents	20	Average	5,708

Top 5 Companies	Country	Weight %
EDENRED	FRANCE	9.64
PUBLICIS GROUPE SA	FRANCE	7.87
UBISOFT ENTERTAINMENT	FRANCE	7.79
VALEO SA	FRANCE	6.35
CNP ASSURANCES SA	FRANCE	6.32

### Sector Weights



For more information please contact [IndexDataEU@Cboe.com](mailto:IndexDataEU@Cboe.com)

Cboe Europe Limited is a Recognised Investment Exchange regulated by the Financial Conduct Authority. Cboe Europe Limited is a wholly-owned subsidiary of Cboe Global Markets, Inc. and is a company registered in England and Wales with Company Number 6547680 and registered office at The Monument Building, 11 Monument Street, London EC3R 8AF. This has been established for information purposes only. None of the information concerning the services or products described in this document constitutes advice or a recommendation of any product or service. To the extent that the information provided in this document constitutes a financial promotion as defined by section 21 of the Financial Services and Markets Act 2000, it is only directed at persons who qualify as a Professional Client or Eligible Counterparty. Persons who do not qualify should not act on or rely upon it.