

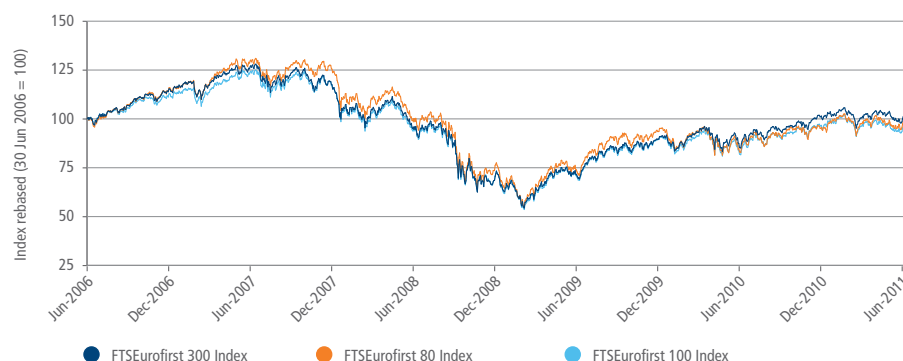
FTSEUROFIRST INDEX SERIES

The FTSEurofirst Index Series, created by FTSE Group and NYSE Euronext, provides a comprehensive range of liquid, transparent and tradable pan-European and Eurozone indices which track equity performance across the region as a whole and across 19 industry sectors. The indices are designed to meet investor requirements for greater coverage, liquidity and accuracy.

FEATURES

- The FTSEurofirst Index Series has been designed to be used as a basis for the creation of structured products, ETFs and index tracking funds
- The indices are calculated in accordance with Industry Classification Benchmark (ICB) – the global standard for industry sector analysis
- The FTSEurofirst Index Series has been designed to facilitate replication by minimizing the number of markets and currencies concerned
- The indices contain Europe's largest and most liquid equities, enabling investors to track broad-based benchmarks more accurately
- The index series is modular in construction and fully customizable to meet specific customer requirements
- Constituents are screened on the basis of free float and liquidity, ensuring the tradability of the indices
- The indices are fully transparent and are overseen by an independent governance committee of market practitioners

FTSEUROFIRST INDICES 5-YEAR PERFORMANCE (EUR TOTAL RETURN)



SOURCE: FTSE Group, data as at 30 June 2011

FTSEUROFIRST INDICES PORTFOLIO CHARACTERISTICS

	FTSEurofirst 80 Index	FTSEurofirst 100 Index	FTSEurofirst 300 Index
Number of Companies	82	101	312
Net Market Cap (Euro)	2,044,337.20	3,247,036.83	5,175,323.58
Constituent Sizes (Net Market Cap Euro)			
Average	24,930.94	32,148.88	16,587.58
Largest	89,066.00	121,877.77	148,238.76
Smallest	1,307.07	1,307.07	376.49
Median	19,556.40	27,581.84	8,230.52
Weight of Largest Constituent (%)	4.36	3.75	2.86
Top 10 Holdings (% Index Market Cap)	32.13	26.93	19.03

Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST INDICES PERFORMANCE AND VOLATILITY

Index	PERFORMANCE						VOLATILITY				
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)**
FTSEurofirst 80 Index	1.32	5.20	5.20	16.59	-2.06	-1.08	-0.69	-0.22	17.17	22.29	20.03
FTSEurofirst 100 Index	0.20	1.79	1.79	14.93	-0.21	-3.62	-0.07	-0.73	15.39	19.24	17.70
FTSEurofirst 300 Index	0.79	1.74	1.74	15.87	3.64	1.29	1.20	0.26	14.18	18.96	17.43

* Based on daily total returns and annualised based on 260 trading days in a year

** Based on monthly total returns

Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST ICB SUPERSECTOR BREAKDOWN

ICB Code	SuperSector	FTSEurofirst 80 Index	FTSEurofirst 100 Index	FTSEurofirst 300 Index
0500	Oil & Gas	7.95	14.31	10.90
1300	Chemicals	8.41	4.98	4.42
1700	Basic Resources	1.42	7.41	5.73
2300	Construction & Materials	3.23	2.03	2.48
2700	Industrial Goods & Services	7.88	5.16	9.05
3300	Automobiles & Parts	5.34	2.72	2.85
3500	Food & Beverage	6.36	6.91	7.91
3700	Personal & Household Goods	4.83	6.20	5.99
4500	Health Care	4.67	6.25	9.63
5300	Retail	3.13	3.25	3.01
5500	Media	1.49	2.21	1.78
5700	Travel & Leisure	0.34	0.60	0.73
6500	Telecommunications	8.86	8.66	6.36
7500	Utilities	8.72	5.43	5.37
8300	Banks	14.85	15.59	14.17
8500	Insurance	8.63	6.25	5.69
8600	Real Estate	0.71	-	0.63
8700	Financial Services	0.50	-	0.69
9500	Technology	2.70	2.04	2.65

Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST 80 TOP 10 CONSTITUENTS

Rank	Constituent	Country	Sector Classification	Investable Mkt Cap (Euro)	Weight (%)
1	Total	France	Oil & Gas Producers	89,066.00	4.36
2	Siemens AG	Germany	General Industrials	86,575.06	4.23
3	Telefonica	Spain	Fixed Line Telecommunications	77,417.76	3.79
4	Sanofi	France	Pharmaceuticals & Biotechnology	72,156.84	3.53
5	Banco Santander	Spain	Banks	67,209.91	3.29
6	BASF	Germany	Chemicals	62,375.80	3.05
7	BNP Paribas	France	Banks	55,488.02	2.71
8	Daimler AG	Germany	Automobiles & Parts	55,085.46	2.69
9	Bayer AG	Germany	Chemicals	45,845.99	2.24
10	LVMH	France	Personal Goods	45,592.88	2.23
Total				656,813.73	32.13

Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST 80 COUNTRY WEIGHTINGS

Country	No Constituents	Euro Mkt Cap (Net)	Weight (%)
Belgium	2	36,715.33	1.80
Finland	3	38,108.48	1.86
France	29	748,758.26	36.63
Germany	21	613,251.62	30.00
Italy	7	165,694.40	8.11
Netherlands	13	183,033.58	8.95
Portugal	1	6,129.46	0.30
Spain	6	252,646.08	12.36
82		2,044,337.20	100.00

Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST 100 TOP 10 CONSTITUENTS

Rank	Constituent	Country	Sector Classification	Investable Mkt Cap (Euro)	Weight (%)
1	HSBC Hldgs	UK	Banks	121,877.77	3.75
2	BP	UK	Oil & Gas Producers	95,595.73	2.94
3	Vodafone Group	UK	Mobile Telecommunications	93,751.83	2.89
4	Total	France	Oil & Gas Producers	89,066.00	2.74
5	Royal Dutch Shell A	UK	Oil & Gas Producers	86,840.01	2.67
6	Siemens AG	Germany	General Industrials	86,575.06	2.67
7	Telefonica	Spain	Fixed Line Telecommunications	77,417.76	2.38
8	GlaxoSmithKline	UK	Pharmaceuticals & Biotechnology	76,542.06	2.36
9	Rio Tinto	UK	Mining	74,540.91	2.30
10	Sanofi	France	Pharmaceuticals & Biotechnology	72,156.84	2.22
Total				874,363.98	26.93

Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST 100 COUNTRY WEIGHTINGS

Country	No Constituents	Euro Mkt Cap (Net)	Weight (%)
Belgium	2	36,813.59	1.13
Finland	1	16,739.95	0.52
France	23	687,062.45	21.16
Germany	14	528,761.03	16.28
Italy	6	160,858.43	4.95
Netherlands	12	188,867.02	5.82
Spain	6	252,646.08	7.78
UK	37	1,375,288.27	42.36
101		3,247,036.83	100.00

Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST 300 TOP 10 CONSTITUENTS

Rank	Constituent	Country	Sector Classification	Investable Mkt Cap (Euro)	Weight (%)
1	Nestle	Switzerland	Food & Beverage	148,238.76	2.86
2	HSBC Hldgs	UK	Banks	121,877.77	2.35
3	Novartis (REGD)	Switzerland	Health Care	104,739.73	2.02
4	BP	UK	Oil & Gas	95,595.73	1.85
5	Vodafone Group	UK	Telecommunications	93,751.83	1.81
6	Total	France	Oil & Gas	89,066.00	1.72
7	Royal Dutch Shell A	UK	Oil & Gas	86,840.01	1.68
8	Siemens AG	Germany	Industrial Goods & Services	86,575.06	1.67
9	Roche Hldgs (GENUS)	Switzerland	Health Care	80,942.10	1.56
10	Telefonica	Spain	Telecommunications	77,417.76	1.50
Total				985,044.77	19.03

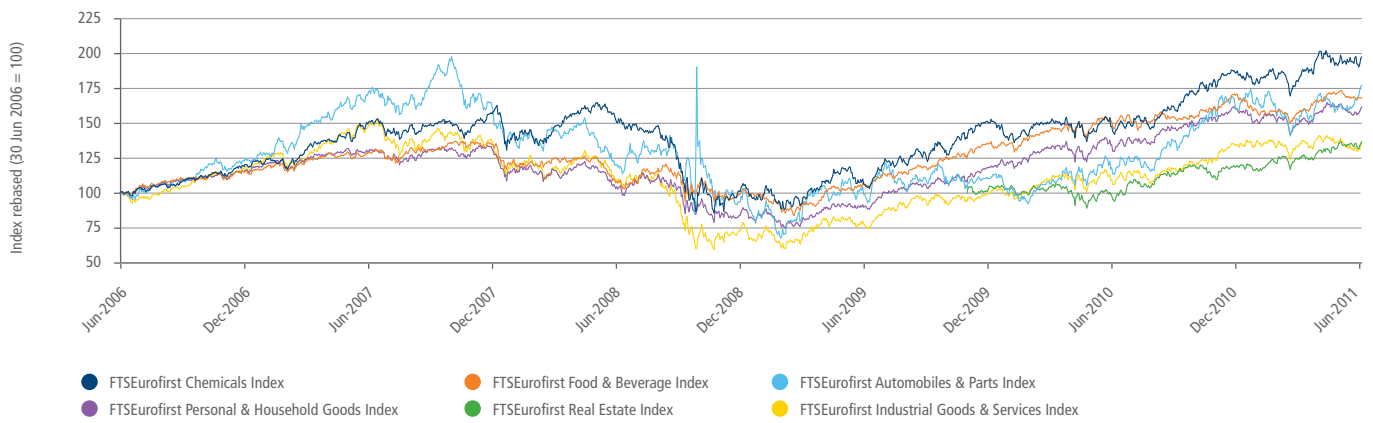
Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST 300 COUNTRY WEIGHTINGS

Country	No Constituents	Euro Mkt Cap (Net)	Weight (%)
Austria	6	26,738.67	0.52
Belgium	11	69,227.25	1.34
Denmark	7	86,379.49	1.67
Finland	7	62,318.15	1.20
France	55	881,141.32	17.03
Germany	36	707,733.26	13.68
Greece	2	7,417.80	0.14
Ireland	3	17,131.10	0.33
Italy	18	230,317.81	4.45
Netherlands	15	208,360.25	4.03
Norway	7	72,577.69	1.40
Portugal	4	20,272.04	0.39
Spain	16	294,136.25	5.68
Sweden	23	231,500.02	4.47
Switzerland	28	649,060.84	12.54
UK	74	1,611,011.64	31.13
312		5,175,323.58	100.00

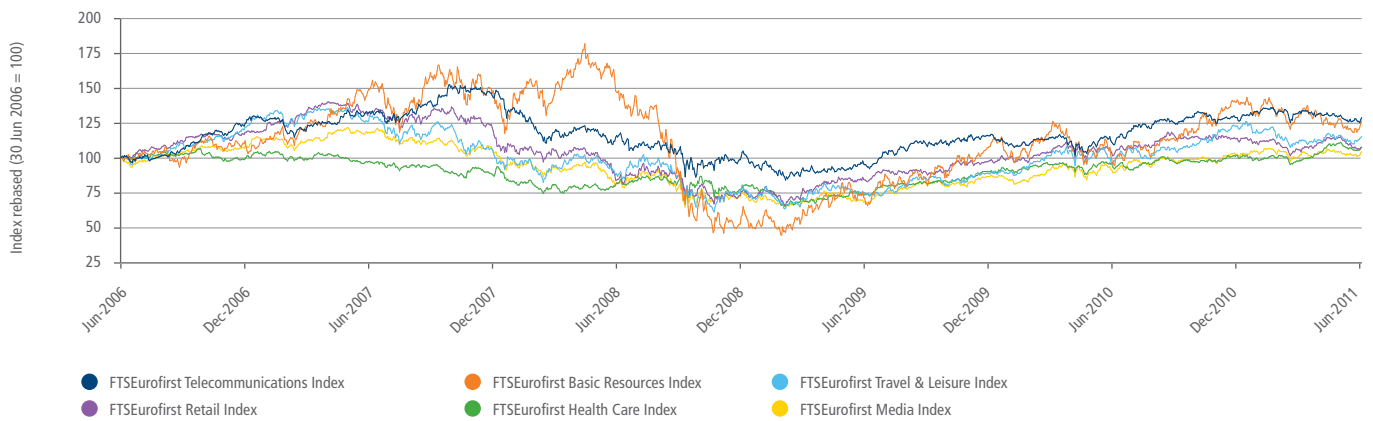
Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST SUPERSECTOR INDICES 5-YEAR PERFORMANCE (EUR TOTAL RETURN) – TOP 6



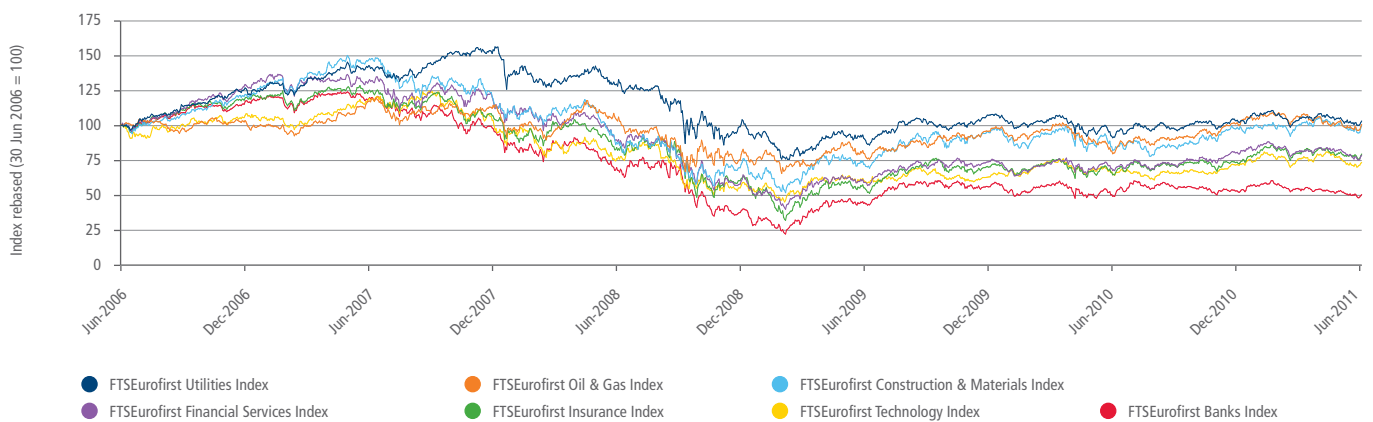
Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST SUPERSECTOR INDICES 5-YEAR PERFORMANCE (EUR TOTAL RETURN) – MID 6



Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST SUPERSECTOR INDICES 5-YEAR PERFORMANCE (EUR TOTAL RETURN) – BOTTOM 7



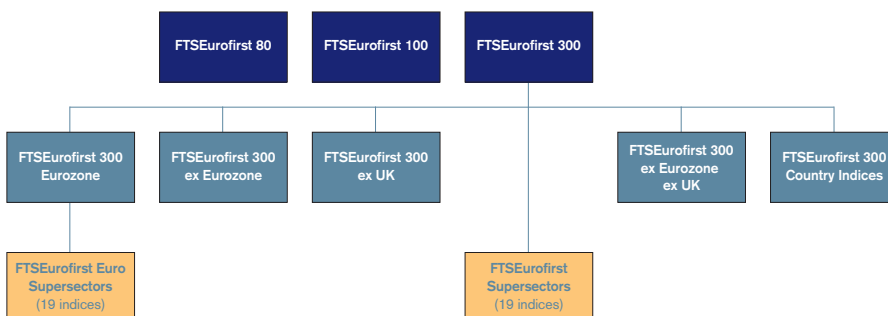
Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST SUPERSECTOR INDICES RETURNS

ICB Code	ICB Supersector	3M (%)	6M (%)	12M (%)	3Y (%)	5Y (%)	Ann 5Y (%)
0500	Oil & Gas	-3.03	5.29	22.13	-9.16	4.43	0.87
1300	Chemicals	7.94	8.45	34.82	31.98	91.84	13.92
1700	Basic Resources	-5.01	-7.31	18.30	-47.20	-2.75	-0.56
2300	Construction & Materials	-0.13	6.20	20.99	2.08	-6.34	-1.30
2700	Industrial Goods & Services	0.98	6.14	27.08	18.59	28.56	5.15
3300	Automobiles & Parts	14.63	11.30	50.10	43.96	77.42	12.15
3500	Food & Beverage	5.80	2.15	9.61	46.96	54.99	9.16
3700	Personal & Household Goods	8.04	2.63	20.01	52.12	50.31	8.49
4500	Health Care	15.06	20.55	18.68	32.89	-1.43	-0.29
5300	Retail	0.85	-1.78	4.95	24.59	12.75	2.43
5500	Media	1.86	1.89	13.66	11.00	-5.48	-1.12
5700	Travel & Leisure	2.76	-1.49	32.46	18.29	10.73	2.06
6500	Telecommunications	-1.47	4.64	15.18	13.78	25.38	4.63
7500	Utilities	-3.09	0.56	10.88	-26.57	-0.37	-0.07
8300	Banks	-3.40	4.54	1.79	-35.61	-48.92	-12.57
8500	Insurance	0.92	13.46	20.45	-14.40	-24.85	-5.55
8600	Real Estate	8.49	13.88	39.69			
8700	Financial Services	-0.56	8.40	18.14	-1.18	-5.43	-1.11
9500	Technology	-7.48	-2.53	9.40	-14.78	-30.54	-7.03
	FTSEurofirst 300 Index	0.79	1.74	15.87	3.64	1.29	0.26

Source: FTSE Group, data as at 30 June 2011

FTSEUROFIRST FAMILY TREE



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INFORMATION

FTSEUROFIRST INDICES

Index Universe

FTSE Developed Europe Index

Index Launch

FTSEurofirst 80 Index 29 April 2003

FTSEurofirst 100 Index 29 April 2003

FTSEurofirst 300 Index 29 September 2004

Base Date

FTSEurofirst 80 Index 31 December 2002

FTSEurofirst 100 Index 31 December 2002

FTSEurofirst 300 Index 25 July 1997

Base Value

FTSEurofirst 80 Index 3000

FTSEurofirst 100 Index 3000

FTSEurofirst 300 Index 1000

Index Calculation

Real-time and End-of-Day

End-of-Day Distribution

FTP and email

Currency

USD, EUR, GBP, JPY, CHF

Review Dates

September

Historical Data

FTSEurofirst 80 Index 31 December 1993

FTSEurofirst 100 Index 31 December 1993

FTSEurofirst 300 Index 25 July 1997

Index Rules

Available at www.ftse.com

NYSE Euronext website

www.euronext.com

FTSEUROFIRST 300 SUPERSECTOR INDICES

Index Universe

FTSEurofirst 300 Index

Index Launch

29 September 2004

Base Date

18 June 2004

Base Value

300

Index Calculation

Real-time and End-of-Day

End-of-Day Distribution

FTP and email

Currency

EUR, GBP

Review Dates

Mar, Jun, Sep, Dec

Historical Data

18 June 2004

Index Rules

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