

The **Cboe Brexit Low 50** index will be comprised of the 50 issuers in the Cboe UK 100 with the lowest exposure to GBP revenues, as determined by FactSet's Geographic Revenue Exposure (GeoRevtm) data at the time of the index's review. The index base level is 10,000 as of December 31st, 2015. 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

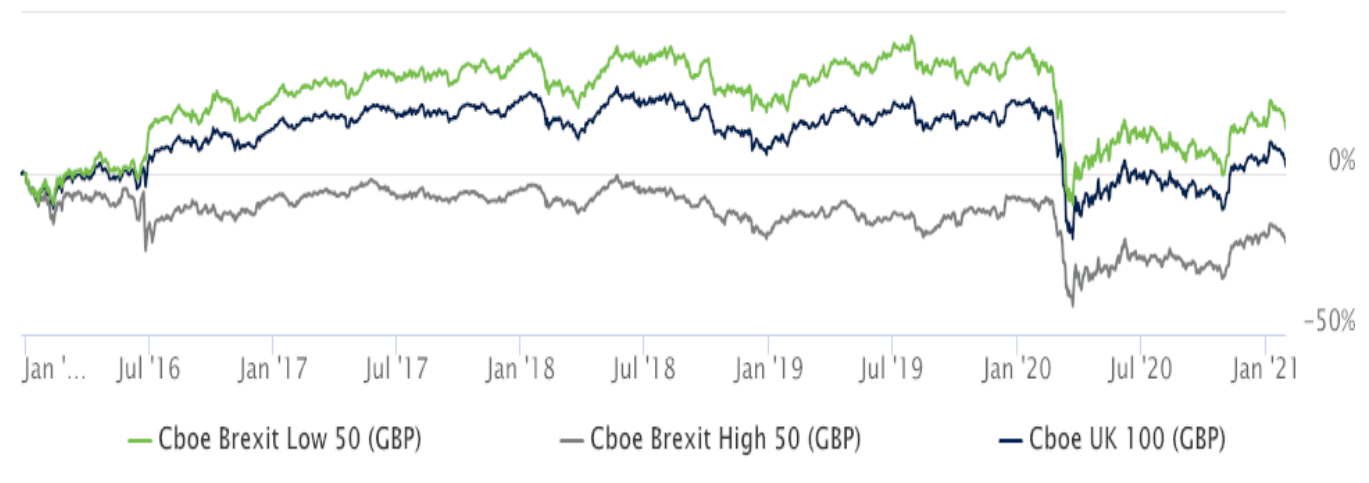
Index	ISIN	Ticker	RIC	Currency
Cboe Brexit Low 50 (net)	DE000SLA3GB2	BUKLO50N	.BUKLO50N	EUR
Cboe Brexit Low 50 (price)	DE000SLA3GA4	BUKLO50P	.BUKLO50P	GBP

Volatility	
Volatility (1y)	0.2904

Returns (%)	1M	3M	6M	YTD	1Y	3Y	5Y
Cboe Brexit Low 50 (price)	-0.73	14.25	6.73	-0.73	-12.87	-14.65	16.23
Cboe Brexit Low 50 (net)	-0.73	14.77	8.26	-0.73	-9.78	-3.93	42.29

Top 5 Performers	Country	1 month return %
PEARSON PLC	UNITED KINGDOM	18.46
AVEVA GROUP PLC	UNITED KINGDOM	13.85
ASHTED GROUP PLC	UNITED KINGDOM	7.52
EVRAZ PLC	UNITED KINGDOM	6.59
GLENORE PLC	JERSEY	5.23

Historical Performance Chart



Industry Classification Benchmark

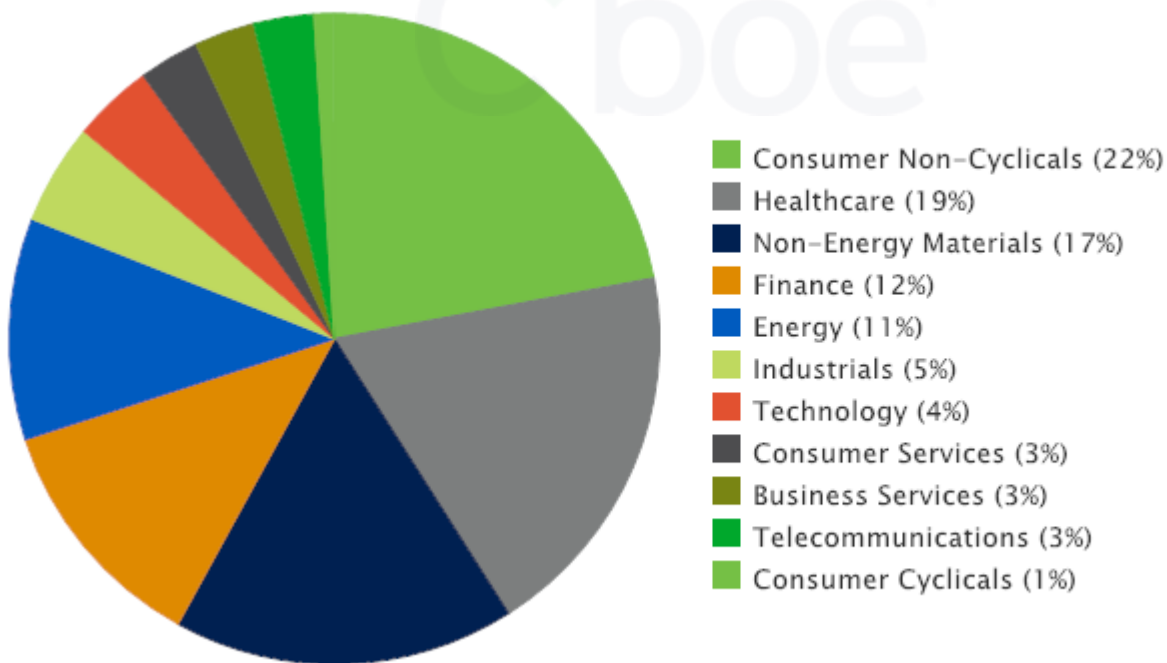
Index constituents are classified by the FactSet Revere Business Industry Classification (RBICS) consisting of 12 anchor industries.

Statistics

Index Market Cap (billions)	GBP	Constituent Market Cap (millions, float adjusted)	GBP
Total Market Cap (full)	1,243,086	Largest	109,173
Total Market Cap (float adjusted)	1,178,800	Smallest	1,888
Number of constituents	50	Average	23,576

Top 5 Companies	Country	Weight %
UNILEVER PLC	UNITED KINGDOM	9.26
ASTRAZENECA PLC	UNITED KINGDOM	8.01
HSBC HOLDINGS PLC	UNITED KINGDOM	6.62
DIAGEO PLC	UNITED KINGDOM	5.83
GLAXOSMITHKLINE PLC	UNITED KINGDOM	5.78

Sector Weights



For more information please contact IndexDataEU@Cboe.com

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