

The **Cboe Brexit High 50** index will be comprised of the 50 issuers in the Cboe UK 100 with the highest 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](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

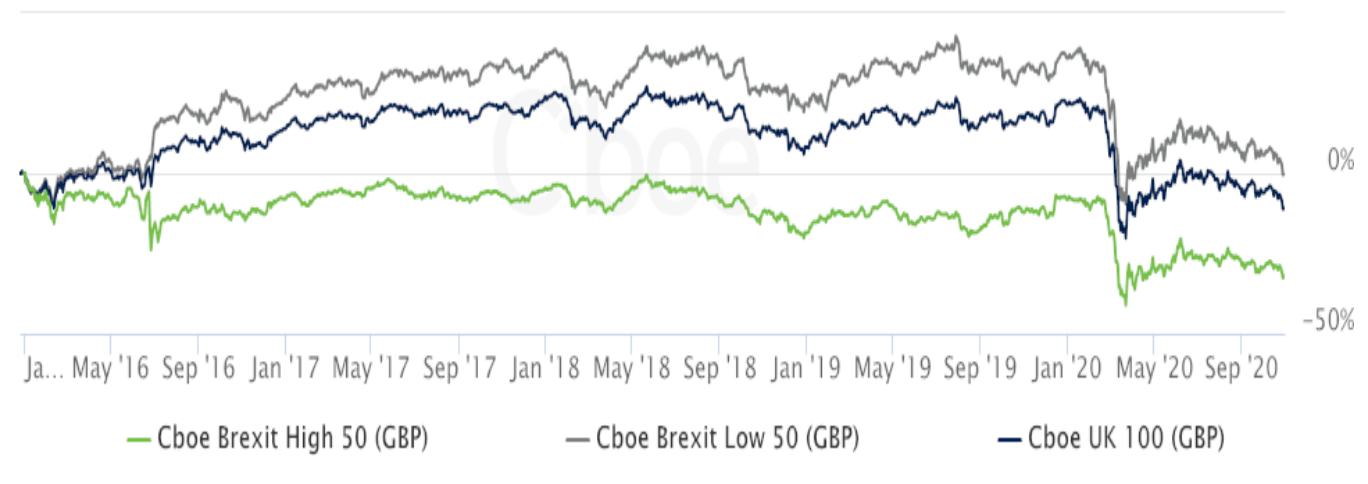
Index	ISIN	Ticker	RIC	Currency
Cboe Brexit High 50 (net)	DE000SLA3F96	BUKHI50N	.BUKHI50N	EUR
Cboe Brexit High 50 (price)	DE000SLA3F88	BUKHI50P	.BUKHI50P	GBP

Volatility	
Volatility (1y)	0.2996

Returns (%)	1M	3M	6M	YTD	1Y	3Y	5Y
Cboe Brexit High 50 (price)	-3.07	-4.31	-4.02	-25.9	-22.34	-27.01	
Cboe Brexit High 50 (net)	-2.94	-3.58	-2.13	-23.22	-19.11	-16.47	

Top 5 Performers	Country	1 month return %
NATWEST GROUP PLC	UNITED KINGDOM	17.00
FLUTTER ENTERTAINMENT PLC	IRELAND	9.31
BARCLAYS PLC	UNITED KINGDOM	8.90
LLOYDS BANKING GROUP PLC	UNITED KINGDOM	6.42
ADMIRAL GROUP PLC	UNITED KINGDOM	5.75

### Historical Performance Chart



### Industry Classification Benchmark

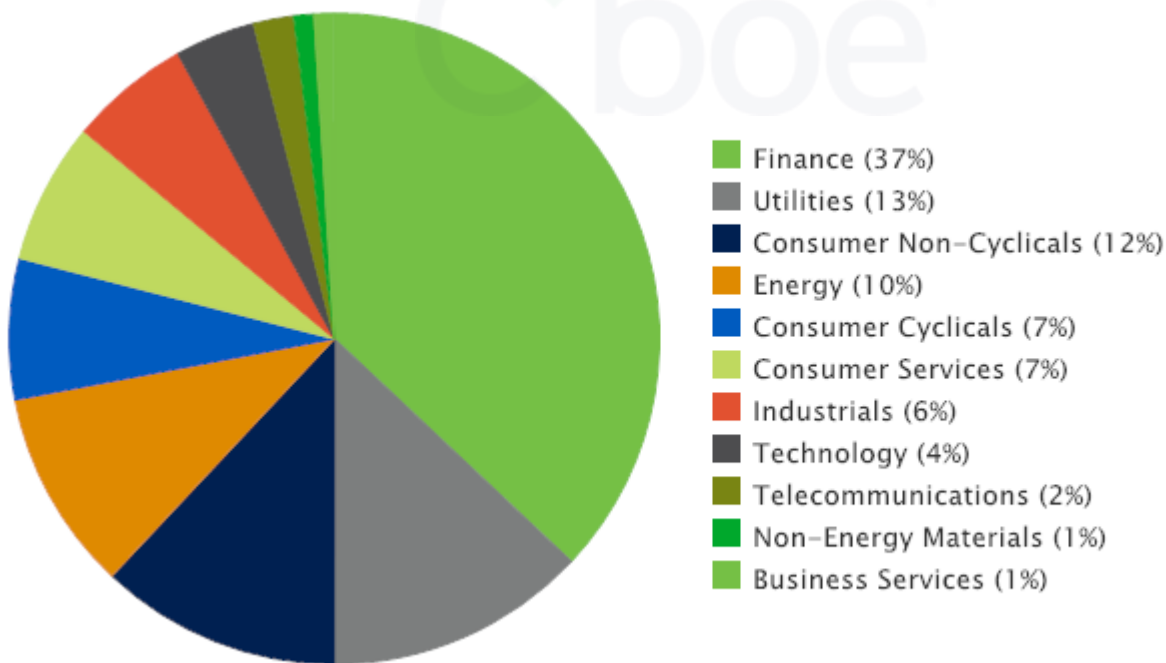
Index constituents are classified by the FactSet Revere Business Industry Classification (RBICS) consisting of 12 anchor industries.

### Statistics

Index Market Cap (billions)	GBP	Constituent Market Cap (millions, float adjusted)	GBP
Total Market Cap (full)	482,233	Largest	39,453
Total Market Cap (float adjusted)	437,289	Smallest	3,147
Number of constituents	50	Average	8,746

Top 5 Companies	Country	Weight %
BP PLC	UNITED KINGDOM	9.02
NATIONAL GRID PLC	UNITED KINGDOM	7.44
LONDON STOCK EXCHANGE GROUP ORD	UNITED KINGDOM	6.55
FLUTTER ENTERTAINMENT PLC	IRELAND	4.62
LLOYDS BANKING GROUP PLC	UNITED KINGDOM	4.54

### Sector Weights



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

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