

**Changes in the Capping Factors and the dispersion rates of shares
participating in the CSE Indices**

Please find attached the below Announcement.

Attachment:

1. **Announcement**

Non Regulated

Publication Date: 27/11/2018

ANNOUNCEMENT

The Cyprus Stock Exchange (CSE) wishes to inform investors and market players that according to the half-yearly assessment of the companies participating in the CSE Price Indices, based on data which applied on 23 November 2018, under Rule 2.2 of the Ground Rules for the Management of the CSE Indices:

a) The shares participating in the CSE General Index, whose weight exceeds 25%, will be weighted at 25% of the Index. Therefore, the share of the company “Bank of Cyprus Holdings Plc” will be weighted with a capping factor of 0.193834, as it is the only share of a participating company which exceeds 25% of the CSE General Index.

b) The shares participating in the CSE Main Market Index, whose shares exceed 30%, will be weighted at 30% of the Index. The share of “Bank of Cyprus Holdings Plc” will be weighted with a capping factor of 0.123804 while the share of the company “Demetra Investment Public Ltd” will be weighted with a capping factor of 1.173293, as they both exceed 30% of the CSE Main Market Index.

c) Changes in the dispersion rates of the following companies participating in the CSE Indices:

Company name	Dispersion rate %
C.T.O. PUBLIC COMPANY LTD	12
AMATHUS PUBLIC LTD	21
AGROS DEVELOPMENT COMPANY "PROODOS" PUBLIC LTD	33
BLUE ISLAND PLC	17
COSMOS INSURANCE PUBLIC COMPANY LTD	23
HARVEST CAPITAL MANAGEMENT PUBLIC LTD	36
G.A.P. VASSILOPOULOS PUBLIC LTD	20
INTERFUND INVESTMENTS PLC	46

d) The share of C.T.O. PUBLIC COMPANY LTD is removed from the CSE General Index.

The above changes will take effect as of Monday, 3 December 2018.

Nicosia, 26 November 2018