

Changes in the Capping Factors

Please see attached

Attachment:

1. **Announcement**

Non Regulated

Publication Date: 12/12/2022

ANNOUNCEMENT

Changes in the Capping Factors

Further to its announcement of 17 November 2022, the Cyprus Stock Exchange wishes to inform investors and market participants that, according Rule 2.2 of the Ground Rules for the Management of the CSE Indices, and taking into consideration the data applicable on 9 December 2022:

- 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 0.265976, 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 weight exceeds 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 0.179363 while the share of “Hellenic Bank Public Company Ltd” will be weighted with a capping factor of 0.756959, since these shares exceed 30% of the CSE Main Market Index.

The above changes will take effect as of Monday, 19 December 2022.

Nicosia, 12 December 2022