

## **Changes in the Capping Factors of shares participating in the CSE Indices**

### **ANNOUNCEMENT**

Following its announcement of 18 May 2020, in accordance with Rule 2.2 of the Ground Rules for the Management of the CSE Indices and taking into consideration the data that applied on 12 June 2020, the Cyprus Stock Exchange (CSE) wishes to inform investors and market participants of the following:

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 "Bank of Cyprus Holdings Plc" will be weighted with a capping factor of 0.406803, 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 0.308028 while the share of "Hellenic Bank Public Company Ltd" will be weighted with a capping factor of 1.649218 since these shares exceed 30% of the CSE Main Market Index.

The above changes will take effect as of Monday, 22 June 2020.

Nicosia, 15 June 2020

**Non Regulated**

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