

Capping Factor on the FTSE/CySE20 Index

ANNOUNCEMENT

Following its announcement of 14 May 2018, the Cyprus Stock Exchange (CSE) wishes to inform investors and market players that, pursuant to Rule 5.4.1. of the Ground Rules for the Management of the FTSE/CySE20 Index, at the half-yearly review of the Index the participating shares whose weight exceeds 25% will be weighted at 25% of the Index.

According to the assessment of the revised composition of the Index, based on data that applied on 18 May 2018, as noted in the Rules for the Management of the FTSE/CySE20 Index, it is announced that the share of "Bank of Cyprus Holdings Plc" will be weighted with a capping factor of 0.184707, as it is the only company whose weight exceeds 25% of the Index.

The above change in the weighting will take effect as of Tuesday, 29 May 2018.

Nicosia, 21 May 2018

Non Regulated

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