



The new composition of CETOP index as of March 2017

BSE Release - Budapest, March 10, 2017

The CEO of the Budapest Stock Exchange Ltd., based on the proposal of BSE's Index Committee, adopted resolution 115/2017 defining the **new composition of the CETOP basket**.

Under the resolution, shares of

- Fondul (RO)
- JSW Group (PL)

will be introduced to the CETOP basket as new share series.

The shares of PGE (PL) will be removed from the basket based on index review criteria.

Thus the new CETOP basket will contain the following 24 share series as of March 20, 2017:

Banca Transilvania, Bank Pekao, BRD Soci t  G n rale, CEZ, Erste Bank, Fondul, HT, KGHM, Komer ni Banka, Krka, JSW Group, MOL, Moneta Money Bank, MTelekom, O2 C.R., OMV Petrom, OTP, PGNiG, PKN Orlen, PKO BP, PZU, Richter Gedeon, SNGN Romgaz, VIG

In compliance with the regulations of the CETOP Manual, the free-float rate (FFi), the admitted amount to the exchange (Qi) and the weighting factor (WFi) were defined by Budapest Stock Exchange as follows:



Shares	Exchange	Admitted amount to the exchange (Qi)	Free-float rate (FFi)	Weighting factor (WFi)	Weight in basket March 1, 2017
Bank Pekao	Warsaw	262 470 034	54.55%	0.753292	6.75%
KGHM	Warsaw	200 000 000	63.11%	0.824094	6.00%
PKN Orlen	Warsaw	427 709 061	57.15%	0.713454	7.35%
PKO BP	Warsaw	1 250 000 000	58.68%	0.698296	7.63%
PZU	Warsaw	863 523 000	60.68%	0.771768	6.53%
CEZ	Prague	537 989 759	30.22%	1.000000	5.28%
OTP	Budapest	280 000 010	69.96%	0.795314	8.3%
Komercni Banka	Prague	190 049 260	39.65%	1.000000	4.99%
Moneta Money Bank	Prague	511 000 000	66.28%	1.000000	2.08%
Erste Bank	Prague	429 800 000	79.00%	0.538786	9.83%
PGNiG	Warsaw	5 900 000 000	29.6%	0.892618	4.36%
JSW Group	Warsaw	117 411 596	44.83%	0.892618	1.47%
MOL	Budapest	102 428 103	50.71%	0.971729	6.35%
Richter Gedeon	Budapest	186 374 860	59.94%	1.000000	4.55%
O2 C.R.	Prague	310 220 057	18.94%	1.000000	1.16%
OMV Petrom	Bucharest	56 644 108 335	15.79%	1.000000	1.16%
Banca Transilvania	Bucharest	3 646 047 792	100.00%	1.000000	4.27%
Fondul	Bucharest	10 074 080 746	63.72%	1.000000	2.53%
MTelekom	Budapest	1 042 742 543	40.79%	1.000000	1.31%
VIG	Prague	128 000 000	30.00%	1.000000	1.69%
SNGN Romgaz	Bucharest	385 422 400	29.99%	1.000000	1.42%
BRD Soci�t� G�n�rale	Bucharest	696 901 518	39.83%	1.000000	1.44%
HT	Zagreb	81 888 535	33.46%	1.000000	1.35%
Krka	Ljubljana	32 793 448	66.3%	1.000000	2.2%

The new AF factor of the index will be calculated and published on March 17, 2017 based on relevant daily data.

The new CETOP index basket will become effective on March 20, 2017.