



The new composition of CETOP index as of September 2022

BSE Release - Budapest, September 9, 2022

The Budapest Stock Exchange Ltd., based on the proposal of BSE's Index Committee, adopted BSE resolution 309/2022 defining the **new composition of the CETOP basket**.

The CETOP basket will contain the following 24 share series as of September 19, 2022:

- Allegro.eu SA (LU2237380790)
- Banca Transilvania SA (ROTLVAACNOR1)
- Bank Polska Kasa Opieki SA (PLPEKAO00016)
- BRD Groupe Societe Generale SA (ROBRDBACNOR2)
- CEZ as (CZ0005112300)
- Dino Polska SA (PLDINPL00011)
- Erste Group Bank AG (AT0000652011)
- Fondul Proprietatea SA (ROFPTAACNOR5)
- Hrvatski Telekom dd (HRHT00RA0005)
- KGHM Polska Miedz SA (PLKGHM000017)
- Komerčni Banka as (CZ0008019106)
- Krka dd Novo Mesto (SI0031102120)
- Magyar Telekom Tavkozlesi Nyrt (HU0000073507)
- MOL Magyar Olaj es Gazipari Nyrt (HU0000153937)
- Moneta Money Bank as (CZ0008040318)
- OMV Petrom SA (ROSNPPACNOR9)
- OTP Bank Nyrt (HU0000061726)
- Polski Koncern Naftowy Orlen SA (PLPKN0000018)
- Powszechna Kasa Oszczednosci Bank Polski SA (PLPKO0000016)
- Powszechny Zaklad Ubezpieczen SA (PLPZU0000011)
- Richter Gedeon Vegyeszeti Gyar Nyrt (HU0000123096)
- Societatea Nationala de Gaze Naturale Romgaz SA (ROSNNGACNOR3)
- Societatea Nationala Nuclearelectrica SA (ROSNNEACNOR8)
- Vienna Insurance Group AG Wiener Versicherung Gruppe (AT0000908504)



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:

Equities	Admitted amount Qi	Free-float FFi	Weighting factor WFi	Weight in basket (September 1, 2022, rounded)
CEZ as	537 989 759	30.22%	0.695685	8.6566%
OTP Bank Nyrt	280 000 010	86.34%	0.791679	7.7378%
Powszechna Kasa Oszczednosci Bank Polski SA	1 250 000 000	55.16%	0.958991	5.9564%
Polski Koncern Naftowy Orlen SA	626 447 925	51.60%	0.878097	6.6209%
KGHM Polska Miedz SA	200 000 000	58.13%	1.000000	3.9929%
Allegro.eu SA	1 056 904 853	39.71%	1.000000	4.1427%
Bank Polska Kasa Opieki SA	262 470 034	57.11%	1.000000	3.7581%
Dino Polska SA	98 040 000	48.84%	0.935173	6.1264%
Powszechny Zaklad Ubezpieczen SA	863 523 000	60.58%	0.993130	5.7414%
Erste Group Bank AG	429 800 000	82.98%	0.592527	8.9172%
MOL Magyar Olajes Gazipari Nyrt	819 424 824	61.56%	0.933012	6.1428%
Komercni Banka as	190 049 260	39.65%	1.000000	3.3751%
Richter Gedeon Vegyeszeti Gyar Nyrt	186 374 860	69.68%	1.000000	4.9561%
OMV Petrom SA	56 644 108 335	28.35%	1.000000	2.9256%
Fondul Proprietatea SA	6 412 196 967	53.07%	1.000000	2.6308%
Banca Transilvania SA	707 658 233	79.72%	1.000000	4.3614%
Moneta Money Bank as	511 000 000	52.89%	1.000000	1.6119%
Societatea Nationala de Gaze Naturale Romgaz SA	385 422 400	29.99%	1.000000	1.9685%
Krka dd Novo Mesto	32 793 448	73.13%	1.000000	4.5095%
Societatea Nationala Nuclearelectrica SA	301 643 894	17.50%	1.000000	0.9178%
Vienna Insurance Group Wiener Versicherung Gruppe AG	128 000 000	28.00%	1.000000	1.5771%
BRD Groupe Societe Generale SA	696 901 518	34.27%	1.000000	1.2221%
Hrvatski Telekom dd	78 775 842	41.00%	1.000000	1.5368%
Magyar Telekom Tavkozlesi Nyrt	1 005 801 352	38.61%	1.000000	0.6140%
Total:				100%

The new AF factor of the index will be calculated and published on September 16, 2022 based on relevant daily data.

The new CETOP index basket will become effective on September 19, 2022.