



CEE & CIS Index Committee

June 2020

- **Index Adjustments**
(Inclusions, Exclusions, Number of Shares, Free Float Factors)
- **New Weighting Factors**
(Representation Factors, Smoothing Factors, Fundamental Factors)

CEE & CIS INDEX COMMITTEE - Index Adjustments

CEE Indices

CTX effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	CENTRAL EUROP. MEDIA ENT.	BMG200452024	254,298,255	

HTX effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	APPENINN	HU0000102132		0.60

PTX effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	GRUPA LOTOS	PLLOTOS00025	184,811,272	

CECE effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	APPENINN	HU0000102132		0.60
Adjustment	CENTRAL EUROP. MEDIA ENT.	BMG200452024	254,298,255	
Adjustment	GRUPA LOTOS	PLLOTOS00025	184,811,272	

SETX effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	DOVERIE UNITED HOLDING	BG1100038980		0.70

CECEExt effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	APPENINN	HU0000102132		0.60
Adjustment	CENTRAL EUROP. MEDIA ENT.	BMG200452024	254,298,255	
Adjustment	DOVERIE UNITED HOLDING	BG1100038980		0.70
Adjustment	GRUPA LOTOS	PLLOTOS00025	184,811,272	

CECE MID effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	CENTRAL EUROP. MEDIA ENT.	BMG200452024	254,298,255	
Adjustment	KRUK	PLKRK0000010		1.00

CECE TD effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
no adjustment				

CECE FND

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	APPENINN	HU0000102132		0.60
Adjustment	CENTRAL EUROP. MEDIA ENT.	BMG200452024	254,298,255	
Adjustment	GRUPA LOTOS	PLLOTOS00025	184,811,272	

NTX

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	GRUPA LOTOS	PLLOTOS00025	184,811,272	

CECE SRI

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

BATX

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

BTX

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	DOVERIE UNITED HOLDING	BG1100038980		0.70

CROX

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

ROTX

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

SRX

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

CECE SOFT

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	11 BIT STUDIOS	PL11BTS00015		1.00
Adjustment	AVAST	GB00BDD85M81	1,022,495,062	
Adjustment	TEN SQUARE GAMES	PLTSQGM00016		0.50

CECE BNK

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

CECE HCA

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	NEUCA	PLTRFRM00018	4,643,617	

CECE OIL

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	GRUPA LOTOS	PLLOTOS00025	184,811,272	

CECE TEL

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	PLAY COMMUNICATIONS	LU1642887738	254,225,491	

CECE INF

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	ENERGA	PLENERG00022		0.20
Adjustment	PLAY COMMUNICATIONS	LU1642887738	254,225,491	

CERX

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	ECHO INVESTMENT	PLECHPS00019		0.40

EETX

effective 22 June 2020

	Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
Adjustment	GRUPA LOTOS	PLLOTOS00025		184,811,272	

CIS Indices

RTX effective 22 June 2020

Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

RTX MID effective 22 June 2020

Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

RTX MET effective 22 June 2020

Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

RTX NRG effective 22 June 2020

Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

RTX OIL effective 22 June 2020

Name	ISIN	New Number of Shares	New Free Float Factor
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no adjustment

RDX effective 22 June 2020

Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
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no adjustment

RDXxt effective 22 June 2020

Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
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no adjustment

RDX MET effective 22 June 2020

Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
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no adjustment

RDX OIL effective 22 June 2020

Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
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no adjustment

KTX effective 22 June 2020

Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
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Adjustment KAZ MINERALS GB00B0HZPV38 472,438,527

Adjustment NOSTRUM OIL & GAS GB00BGP6Q951 0.40

KTX LOCAL

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	KAZ MINERALS	GB00B0HZPV38	472,438,527	

UTX

effective 22 June 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
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Due to the trading suspension in the largest UTX index member, Motor-Sich, the CEE & CIS Index Committee has decided not to carry out any adjustment in UTX in the course of the June 2020 Review.

CEE & CIS INDEX COMMITTEE - Weighting Factors

New weighting factors of CEE indices (representation, fundamental, smoothing factors) have been determined on the basis of closing prices of 17 June 2020.

The adjustments have been implemented after the close of the trading session on 19 June 2020.

CEE Indices

CTX effective 22 June 2020

Name	ISIN	New Representation Factor
CEZ	CZ0005112300	0.60
ERSTE GROUP BANK AG	AT0000652011	0.36

HTX effective 22 June 2020

Name	ISIN	New Representation Factor
MOL	HU0000153937	0.30
OTP BANK	HU0000061726	0.11
RICHTER GEDEON	HU0000123096	0.27

PTX effective 22 June 2020

Name	ISIN	New Representation Factor
All Constituents		1.00

CECE effective 22 June 2020

Name	ISIN	New Representation Factor
All Constituents		1.00

SETX effective 22 June 2020

Name	ISIN	New Representation Factor
BANCA TRANSILVANIA	ROTLVAACNOR1	0.48
BRD-GROUPE SG	ROBRDBACNOR2	0.48
OMV PETROM	ROSNPPACNOR9	0.48
KRKA	SI0031102120	0.75
FONDUL PROPRIETATEA	ROFPTAACNOR5	0.48
ROMGAZ	ROSGNACNOR3	0.48
ELECTRICA	ROELECACNOR5	0.48

CECEExt effective 22 June 2020

Name	ISIN	New Representation Factor
All Constituents		1.00

CECE MID effective 22 June 2020

Name	ISIN	New Representation Factor
HRVATSKI TELEKOM	HRHT00RA0005	0.94

CECE TD

effective 22 June 2020

Name	ISIN	New Representation Factor
BANK PEKAO	PLPEKAO00016	0.85
PZU	PLPZU0000011	0.47

CECE FND

effective 22 June 2020

Name	ISIN	New Representation Factor
CENTRAL EUROP. MEDIA ENT.	BMG200452024	4.5740
CEZ	CZ0005112300	0.6391
ERSTE GROUP BANK AG	AT0000652011	0.2618
KOMERCNI BANKA	CZ0008019106	0.9470
PHILIP MORRIS	CS0008418869	21.8384
O2 C.R.	CZ0009093209	7.5009
MOL	HU0000153937	0.5813
MAGYAR TELEKOM	HU0000073507	4.6771
OTP BANK	HU0000061726	0.1896
RICHTER GEDEON	HU0000123096	0.6723
BANK PEKAO	PLPEKAO00016	44.4345
SANTANDER BANK POLSKA	PLBZ00000044	0.5256
KGHM	PLKGHM000017	0.6084
GRUPA LOTOS	PLLOTOS00025	1.2608
PGNIG	PLPGNIG00014	1.0006
PKN ORLEN	PLPKN0000018	0.4048
PKO BP	PLPKO00000016	0.2961
POLSKA GRUPA ENERGETYCZNA	PLPGER0000010	1.4753
PZU	PLPZU0000011	0.4279
APPENINN	HU0000102132	54.9447
STOCK SPIRITS GROUP	GB00BF5SDZ96	10.9450
VIENNA INSURANCE GROUP AG	AT0000908504	3.8234
LPP	PLLPP0000011	1.0343
MONETA MONEY BANK	CZ0008040318	2.9320
OPUS	HU0000110226	6.4732
DINO POLSKA	PLDINPL00011	1.4538
CD PROJEKT	PLOPTTC00011	4.7199
4IG	HU0000167788	3.4607

NTX

effective 22 June 2020

Name	ISIN	New Representation Factor
All Constituents		1.00

CECE SRI

effective 22 June 2020

Name	ISIN	New Representation Factor
O2 C.R.	CZ0009093209	1.6976
ERICSSON NIKOLA TESLA	HRERNTRA0000	2.7026
HRVATSKI TELEKOM	HRHT00RA0005	1.3991
MAGYAR TELEKOM	HU0000073507	1.6080
OTP BANK	HU0000061726	0.4790
RICHTER GEDEON	HU0000123096	0.9376
KRKA	SI0031102120	1.0518
LUKA KOPER PORT	SI0031101346	2.9145
TELEKOM SLOVENIJE	SI0031104290	2.7562
ZAVAROVALNICA TRIGLAV	SI0021111651	2.1307

BATX

effective 22 June 2020

Name	ISIN	New Representation Factor
TELEKOM SRPSKE	BA100TLKMRA2	0.52

BTX

effective 22 June 2020

Name	ISIN	New Representation Factor
SOPHARMA	BG11SOSOBT18	0.70

CROX

effective 22 June 2020

Name	ISIN	New Representation Factor
HRVATSKI TELEKOM	HRHT00RA0005	0.60

ROTX

effective 22 June 2020

Name	ISIN	New Representation Factor
BANCA TRANSILVANIA	ROTLVAACNOR1	0.53
FONDUL PROPRIETATEA	ROFPPTAACNOR5	0.74

SRX

effective 22 June 2020

Name	ISIN	New Representation Factor
KOMERCIJALNA BANKA	RSKOBBE16946	0.68
NIS	RSNISHE79420	0.25
AERODROM NT BEOGRAD	RSANTBE11090	0.80

CECE SOFT

effective 22 June 2020

Name	ISIN	New Representation Factor
ASSECO POLAND	PLSOFTB00016	0.99
CD PROJEKT	PLOPTTC00011	0.19
AVAST	GB00BDD85M81	0.58

CECE BNK

effective 22 June 2020

Name	ISIN	New Representation Factor
BANK HANDLOWY	PLBH00000012	1.00
BANK MILLENNIUM	PLBIG0000016	1.00
BANK PEKAO	PLPEKAO00016	1.00
MBANK	PLBRE0000012	1.00
SANTANDER BANK POLSKA	PLBZ00000044	1.00
PKO BP	PLPKO0000016	1.00
ING BANK SLASKI	PLBSK0000017	1.00
ALIOR	PLALIOR00045	1.00

CECE HCA

effective 22 June 2020

Name	ISIN	New Representation Factor
RICHTER GEDEON	HU0000123096	0.09
KRKA	SI0031102120	0.13

CECE OIL

effective 22 June 2020

Name	ISIN	New Representation Factor
MOL	HU0000153937	0.77
GRUPA LOTOS	PLLOTOS00025	0.42
PGNIG	PLPGNIG00014	0.42
PKN ORLEN	PLPKN0000018	0.42

CECE TEL

effective 22 June 2020

Name	ISIN	New Representation Factor
ORANGE POLSKA	PLTLKPL00017	0.97
PLAY COMMUNICATIONS	LU1642887738	0.97

CECE INF

effective 22 June 2020

Name	ISIN	New Representation Factor
CEZ	CZ0005112300	0.64

CERX

effective 22 June 2020

Name	ISIN	New Representation Factor
CA IMMOBILIEN ANLAGEN AG	AT0000641352	0.24
IMMOFINANZ AG	AT0000A21KS2	0.34

EETX

effective 22 June 2020

Name	ISIN	DR Ratio	New Representation Factor
GAZPROM ADR	US3682872078		0.47
LUKOIL ADR	US69343P1057		0.49
NORILSK NICKEL ADR	US55315J1025		0.89
NOVATEK GDR	US6698881090		0.62
ROSNEFT GDR	US67812M2070		0.77
TATNEFT GDR	US8766292051		0.70
SBERBANK ADR	US80585Y3080		0.48

CIS Indices

RTX effective 22 June 2020

Name	ISIN	New Representation Factor
GAZPROM	RU0007661625	1.00
SBERBANK	RU0009029540	1.00

RTX MID effective 22 June 2020

Name	ISIN	New Representation Factor
All Constituents		1.00

RTX MET effective 22 June 2020

Name	ISIN	New Representation Factor
NORILSK NICKEL	RU0007288411	0.27
POLYUS	RU000A0JNAA8	0.76

RTX NRG effective 22 June 2020

Name	ISIN	New Representation Factor
INTER RAO	RU000A0JPNM1	0.39

RTX OIL effective 22 June 2020

Name	ISIN	New Representation Factor
GAZPROM	RU0007661625	0.70
LUKOIL	RU0009024277	0.73

RDX effective 22 June 2020

Name	ISIN	DR Ratio	New Representation Factor
GAZPROM ADR	US3682872078		1.00

RDXxt effective 22 June 2020

Name	ISIN	DR Ratio	New Representation Factor
GAZPROM ADR	US3682872078		0.35
LUKOIL ADR	US69343P1057		0.36
NORILSK NICKEL ADR	US55315J1025		0.67
NOVATEK GDR	US6698881090		0.83
TATNEFT GDR	US8766292051		0.94
SBERBANK ADR	US80585Y3080		0.36

RDX MET effective 22 June 2020

Name	ISIN	DR Ratio	New Representation Factor
NORILSK NICKEL ADR	US55315J1025		0.20
POLYUS GDR	US73181M1172		0.57

RDX OIL

effective 22 June 2020

Name	ISIN	DR Ratio	New Representation Factor
GAZPROM ADR	US3682872078		0.63
LUKOIL ADR	US69343P1057		0.65

KTX

effective 22 June 2020

Name	ISIN	DR Ratio	New Representation Factor
HALYK SAVINGS BANK GDR	US46627J3023		0.33
KAZ MINERALS	GB00B0HZPV38		0.19
KAZATOMPROM GDR	US63253R2013		0.50

KTX LOCAL

effective 22 June 2020

Name	ISIN	New Representation Factor
KAZ MINERALS	GB00B0HZPV38	0.22
HALYK SAVINGS BANK	KZ000A0LE0S4	0.38
KAZATOMPROM	KZ1C00001619	0.54

UTX

effective 22 June 2020

Name	ISIN	New Representation Factor
MOTOR-SICH	UA4000143135	0.40
KERNEL HOLDING	LU0327357389	0.11