



CEE & CIS Index Committee

March 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 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	STOCK SPIRITS GROUP	GB00BF5SDZ96	200,000,000	0.60
Exclusion	KOFOLA CS	CZ0009000121		

HTX effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Exclusion	ANY SECURITY PRINTING	HU0000093257		
Exclusion	CIG PANNONIA	HU0000170162		
Adjustment	4IG	HU0000167788		0.40
Adjustment	APPENINN	HU0000102132		0.80
Adjustment	OPUS	HU0000110226		0.30

PTX effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor

no adjustment

CECE effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	STOCK SPIRITS GROUP	GB00BF5SDZ96	200,000,000	0.60
Exclusion	ANY SECURITY PRINTING	HU0000093257		
Exclusion	CIG PANNONIA	HU0000170162		
Exclusion	KOFOLA CS	CZ0009000121		
Adjustment	4IG	HU0000167788		0.40
Adjustment	APPENINN	HU0000102132		0.80
Adjustment	OPUS	HU0000110226		0.30

SETX effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	DOVERIE UNITED HOLDING	BG1100038980	18,736,099	0.60
Inclusion	KOMERCIJALNA BANKA	RSKOBBE16946	16,817,956	0.20
Inclusion	POZAVAROVALNICA SAVA	SI0021110513	17,219,662	0.60
Inclusion	ZAGREBACKA BANKA	HRZABARA0009	320,241,955	0.10
Exclusion	ATLANTIC GRUPA	HRATGRRA0003		
Exclusion	LUKA KOPER PORT	SI0031101346		
Exclusion	NIS	RSNISHE79420		
Exclusion	SOPHARMA	BG11SOSOBT18		
Adjustment	BANCA TRANSILVANIA	ROTLVAACNOR1	5,216,090,590	
Adjustment	ELECTRICA	ROELECACNOR5	346,443,597	
Adjustment	FONDUL PROPRIETATEA	ROFPTAACNOR5		0.90

CECExt

effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	DOVERIE UNITED HOLDING	BG1100038980	18,736,099	0.60
Inclusion	KOMERCIJALNA BANKA	RSKOBBE16946	16,817,956	0.20
Inclusion	POZAVAROVALNICA SAVA	SI0021110513	17,219,662	0.60
Inclusion	STOCK SPIRITS GROUP	GB00BF5SDZ96	200,000,000	0.60
Inclusion	ZAGREBACKA BANKA	HRZABARA0009	320,241,955	0.10
Exclusion	ANY SECURITY PRINTING	HU0000093257		
Exclusion	ATLANTIC GRUPA	HRATGRRRA0003		
Exclusion	CIG PANNONIA	HU0000170162		
Exclusion	KOFOLA CS	CZ0009000121		
Exclusion	LUKA KOPER PORT	SI0031101346		
Exclusion	NIS	RSNISHE79420		
Exclusion	SOPHARMA	BG11SOSOB18		
Adjustment	4IG	HU0000167788		0.40
Adjustment	APPENINN	HU0000102132		0.80
Adjustment	BANCA TRANSILVANIA	ROTLVAACNOR1	5,216,090,590	
Adjustment	ELECTRICA	ROELECACNOR5	346,443,597	
Adjustment	FONDUL PROPRIETATEA	ROFPTAACNOR5		0.90
Adjustment	OPUS	HU0000110226		0.30

CECE MID

effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	ELECTRICA	ROELECACNOR5	346,443,597	
Adjustment	KRUK	PLKRRK0000010	18,971,811	
Adjustment	OPUS	HU0000110226		0.30

CECE TD

effective 23 March 2020

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

CECE FND

effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	STOCK SPIRITS GROUP	GB00BF5SDZ96	200,000,000	0.60
Exclusion	ANY SECURITY PRINTING	HU0000093257		
Exclusion	CIG PANNONIA	HU0000170162		
Exclusion	KOFOLA CS	CZ0009000121		
Adjustment	4IG	HU0000167788		0.40
Adjustment	APPENINN	HU0000102132		0.80
Adjustment	OPUS	HU0000110226		0.30

NTX

effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	DINO POLSKA	PLDINPL00011	98,040,000	0.50
Inclusion	MONETA MONEY BANK	CZ0008040318	511,000,000	0.90
Exclusion	PGNIG	PLPGNIG00014		
Exclusion	POLSKA GRUPA ENERGETYCZNA	PLPGER000010		
Adjustment	BANCA TRANSILVANIA	ROTLVAACNOR1	5,216,090,590	
Adjustment	BAWAG GROUP AG	AT0000BAWAG2		0.80
Adjustment	FONDUL PROPRIETATEA	ROFPTAACNOR5		0.90

CECE SRI

effective 23 March 2020

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

BATX

effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	FABRIKA DUHANA SARAJEVO	BAFDSSR00002	1,130,442	

BTX effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	DOVERIE UNITED HOLDING	BG1100038980	18,736,099	0.60
Exclusion	SIRMA GROUP HOLDING	BG1100032140		

CROX effective 23 March 2020

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

ROTX effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	BANCA TRANSILVANIA	ROTLVAACNOR1	5,216,090,590	
Adjustment	ELECTRICA	ROELECACNOR5	346,443,597	
Adjustment	FONDUL PROPRIETATEA	ROFPTAACNOR5		0.90

SRX effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	ALFA PLAM	RSALFAE34014	157,332	
Adjustment	GALENIKA FITOFRAMACIJA	RSFITOE21521		0.20
Adjustment	KOMERCIJALNA BANKA	RSKOBBE16946		0.20

CECE BNK effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Adjustment	BANCA TRANSILVANIA	ROTLVAACNOR1	5,216,090,590	
Adjustment	MBANK	PLBRE0000012	42,338,367	

CECE HCA effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	CELON PHARMA	PLCLNPH00015	30,000,000	0.40
Inclusion	MABION	PLMBION00016	12,160,272	0.60
Inclusion	NEUCA	PLTRFRM00018	4,562,082	0.50
Exclusion	ANTIBIOTICE	ROATBIACNOR9		
Exclusion	BIOTON	PLBIOTN00029		

CECE OIL effective 23 March 2020

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

CECE TEL effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	ERICSSON NIKOLA TESLA	HRERNTRA0000	1,331,650	0.60
Adjustment	PLAY COMMUNICATIONS	LU1642887738		0.50

CECE INF effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Exclusion	TRANSELECTRICA	ROTSELACNOR9		
Adjustment	ELECTRICA	ROELECACNOR5	346,443,597	
Adjustment	PLAY COMMUNICATIONS	LU1642887738		0.50

CERX

effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	GRAPHISOFT PARK SE	HU0000083696	10,631,674	0.70
Inclusion	WARIMPEX FINANZ- UND BET. AG	AT0000827209	54,000,000	0.60
Exclusion	APPENINN	HU0000102132		

EETX

effective 23 March 2020

	Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
Inclusion	BRD-GROUPE SG	ROBRDBACNOR2		696,901,518	0.40
Exclusion	VIENNA INSURANCE GROUP AG	AT0000908504			
Adjustment	BANCA TRANSILVANIA	ROTLVAACNOR1		5,216,090,590	
Adjustment	FONDUL PROPRIETATEA	ROFPTAACNOR5			0.90

CIS Indices

RTX effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	INTER RAO	RU000A0JPNM1	104,400,000,000	0.40
Inclusion	POLYUS	RU000A0JNAA8	133,561,119	0.30
Exclusion	MOBILE TELESYSTEMS	RU0007775219		

RTX MID effective 23 March 2020

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

RTX MET effective 23 March 2020

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

RTX NRG effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	TGK-1	RU000A0JNUD0	3,854,341,416,570	0.20
Exclusion	MOSENERGO	RU0008958863		

RTX OIL effective 23 March 2020

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

RDX effective 23 March 2020

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

RDXxt effective 23 March 2020

	Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
Inclusion	GAZPROM NEFT ADR	US36829G1076	1:5	4,741,299,639	0.10
Exclusion	LENTA GDR	US52634T2006			

RDX MET effective 23 March 2020

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

RDX OIL effective 23 March 2020

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

KTX effective 23 March 2020

	Name	ISIN	DR Ratio	New Number of Shares	New Free Float Factor
Adjustment	KAZ MINERALS	GB00B0HZPV38		472,436,873	
Adjustment	NOSTRUM OIL & GAS	GB00BGP6Q951			0.50

KTX LOCAL

effective 23 March 2020

	Name	ISIN	New Number of Shares	New Free Float Factor
Inclusion	BANK CENTERCREDIT	KZ0007786572	165,637,911	0.50
Adjustment	KAZ MINERALS	GB00B0HZPV38	472,436,873	

UTX

effective 23 March 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 March 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 18 March 2020.

The adjustments have been implemented after the close of the trading session on 20 March 2020.

CEE Indices

CTX effective 23 March 2020

Name	ISIN	New Representation Factor
CEZ	CZ0005112300	0.65
ERSTE GROUP BANK AG	AT0000652011	0.39
STOCK SPIRITS GROUP	GB00BF5SDZ96	1.00

HTX effective 23 March 2020

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

PTX effective 23 March 2020

Name	ISIN	New Representation Factor
All Constituents		1.00

CECE effective 23 March 2020

Name	ISIN	New Representation Factor
STOCK SPIRITS GROUP	GB00BF5SDZ96	1.00

SETX effective 23 March 2020

Name	ISIN	New Representation Factor
BANCA TRANSILVANIA	ROTLVAACNOR1	0.50
BRD-GROUPE SG	ROBRDBACNOR2	0.50
OMV PETROM	ROSNPPACNOR9	0.50
KOMERCIJALNA BANKA	RSKOBBE16946	1.00
KRKA	SI0031102120	0.95
ZAGREBACKA BANKA	HRZABARA0009	1.00
FONDUL PROPRIETATEA	ROFPTAACNOR5	0.50
POZAVAROVANICA SAVA	SI0021110513	1.00
ROMGAZ	ROSENGNACNOR3	0.50
ELECTRICA	ROELECACNOR5	0.50
DOVERIE UNITED HOLDING	BG1100038980	1.00

CECEExt effective 23 March 2020

Name	ISIN	New Representation Factor
KOMERCIJALNA BANKA	RSKOBBE16946	1.00
ZAGREBACKA BANKA	HRZABARA0009	1.00
POZAVAROVANICA SAVA	SI0021110513	1.00
STOCK SPIRITS GROUP	GB00BF5SDZ96	1.00
DOVERIE UNITED HOLDING	BG1100038980	1.00

CECE MID

effective 23 March 2020

Name	ISIN	New Representation Factor
HRVATSKI TELEKOM	HRHT00RA0005	0.80

CECE TD

effective 23 March 2020

Name	ISIN	New Representation Factor
BANK PEKAO	PLPEKAO00016	0.80
SANTANDER BANK POLSKA	PLBZ00000044	1.00
PZU	PLPZU0000011	0.43

CECE FND

effective 23 March 2020

Name	ISIN	New Representation Factor
CENTRAL EUROP. MEDIA ENT.	BMG200452024	4.5865
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	PLPKO0000016	0.2961
POLSKA GRUPA ENERGETYCZNA	PLPGER000010	1.4753
PZU	PLPZU0000011	0.4279
APPENINN	HU0000102132	41.2085
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 23 March 2020

Name	ISIN	New Representation Factor
MONETA MONEY BANK	CZ0008040318	1.00
DINO POLSKA	PLDINPL00011	1.00

CECE SRI

effective 23 March 2020

Name	ISIN	New Representation Factor
O2 C.R.	CZ0009093209	1.8170
ERICSSON NIKOLA TESLA	HRERNTRA0000	2.8629
HRVATSKI TELEKOM	HRHT00RA0005	1.4998
MAGYAR TELEKOM	HU0000073507	1.7174
OTP BANK	HU0000061726	0.3741
RICHTER GEDEON	HU0000123096	1.0252
KRKA	SI0031102120	1.1890
LUKA KOPER PORT	SI0031101346	3.0369
TELEKOM SLOVENIJE	SI0031104290	2.8233
ZAVAROVALNICA TRIGLAV	SI0021111651	2.2077

BATX

effective 23 March 2020

Name	ISIN	New Representation Factor
TELEKOM SRPSKE	BA100TLKMRA2	0.65

BTX

effective 23 March 2020

Name	ISIN	New Representation Factor
SOPHARMA	BG11SOSOBT18	0.72
DOVERIE UNITED HOLDING	BG1100038980	1.00

CROX

effective 23 March 2020

Name	ISIN	New Representation Factor
HRVATSKI TELEKOM	HRHT00RA0005	0.56

ROTX

effective 23 March 2020

Name	ISIN	New Representation Factor
BANCA TRANSILVANIA	ROTLVAACNOR1	0.55
OMV PETROM	ROSNPPACNOR9	1.00
FONDUL PROPRIETATEA	ROFPTAACNOR5	0.66

SRX

effective 23 March 2020

Name	ISIN	New Representation Factor
KOMERCIJALNA BANKA	RSKOBBE16946	0.54
NIS	RSNISHE79420	0.29
AERODROM NT BEOGRAD	RSANTBE11090	0.75

CECE BNK

effective 23 March 2020

Name	ISIN	New Representation Factor
BANK HANDLOWY	PLBH00000012	0.94
BANK MILLENNIUM	PLBIG00000016	0.94
BANK PEKAO	PLPEKAO000016	0.94
MBANK	PLBRE00000012	0.94
SANTANDER BANK POLSKA	PLBZ00000044	0.94
PKO BP	PLPKO0000016	0.94
ING BANK SLASKI	PLBSK00000017	0.94
ALIOR	PLALIOR000045	0.94

CECE HCA

effective 23 March 2020

Name	ISIN	New Representation Factor
RICHTER GEDEON	HU0000123096	0.10
KRKA	SI0031102120	0.15
CELON PHARMA	PLCLNPH00015	1.00
MABION	PLMBION00016	1.00
NEUCA	PLTRFRM00018	1.00

CECE OIL

effective 23 March 2020

Name	ISIN	New Representation Factor
MOL	HU0000153937	0.84
GRUPA LOTOS	PLLOTOS00025	0.56
PGNIG	PLPGNIG00014	0.56
PKN ORLEN	PLPKN0000018	0.48

CECE TEL

effective 23 March 2020

Name	ISIN	New Representation Factor
ERICSSON NIKOLA TESLA	HRERNTRA0000	1.00
ORANGE POLSKA	PLTLKPL00017	0.87
PLAY COMMUNICATIONS	LU1642887738	0.87

CECE INF

effective 23 March 2020

Name	ISIN	New Representation Factor
CEZ	CZ0005112300	0.69

CERX

effective 23 March 2020

Name	ISIN	New Representation Factor
CA IMMOBILIEN ANLAGEN AG	AT0000641352	0.32
IMMOFINANZ AG	AT0000A21KS2	0.42
WARIMPEX FINANZ- UND BETEILIGUNGS	AT0000827209	1.00
GRAPHISOFT PARK SE	HU0000083696	1.00

EETX

effective 23 March 2020

Name	ISIN	DR Ratio	New Representation Factor
ERSTE GROUP BANK AG	AT0000652011		1.00
OTP BANK	HU0000061726		1.00
GAZPROM ADR	US3682872078		0.45
LUKOIL ADR	US69343P1057		0.57
NORILSK NICKEL ADR	US55315J1025		0.89
NOVATEK GDR	US6698881090		0.77
ROSNEFT GDR	US67812M2070		1.00
TATNEFT GDR	US8766292051		0.86
BRD-GROUPE SG	ROBRDBACNOR2		1.00
SBERBANK ADR	US80585Y3080		0.47

CIS Indices

RTX effective 23 March 2020

Name	ISIN	New Representation Factor
GAZPROM	RU0007661625	0.89
SBERBANK	RU0009029540	0.93
INTER RAO	RU000A0JPNM1	1.00
POLYUS	RU000A0JNAA8	1.00

RTX MID effective 23 March 2020

Name	ISIN	New Representation Factor
All Constituents		1.00

RTX MET effective 23 March 2020

Name	ISIN	New Representation Factor
NORILSK NICKEL	RU0007288411	0.27
POLYUS	RU000A0JNAA8	0.80

RTX NRG effective 23 March 2020

Name	ISIN	New Representation Factor
TGK-1	RU000A0JNUD0	1.00
INTER RAO	RU000A0JPNM1	0.30

RTX OIL effective 23 March 2020

Name	ISIN	New Representation Factor
GAZPROM	RU0007661625	0.56
LUKOIL	RU0009024277	0.71

RDX effective 23 March 2020

Name	ISIN	DR Ratio	New Representation Factor
GAZPROM ADR	US3682872078		0.97

RDXxt effective 23 March 2020

Name	ISIN	DR Ratio	New Representation Factor
GAZPROM ADR	US3682872078		0.30
LUKOIL ADR	US69343P1057		0.37
NORILSK NICKEL ADR	US55315J1025		0.59
NOVATEK GDR	US6698881090		0.91
ROSNEFT GDR	US67812M2070		1.00
TATNEFT GDR	US8766292051		1.00
GAZPROM NEFT ADR	US36829G1076		1.00
SBERBANK ADR	US80585Y3080		0.31

RDX MET effective 23 March 2020

Name	ISIN	DR Ratio	New Representation Factor
NORILSK NICKEL ADR	US55315J1025		0.20
POLYUS GDR	US73181M1172		0.60

RDX OIL

effective 23 March 2020

Name	ISIN	DR Ratio	New Representation Factor
GAZPROM ADR	US3682872078		0.48
LUKOIL ADR	US69343P1057		0.60

KTX

effective 23 March 2020

Name	ISIN	DR Ratio	New Representation Factor
HALYK SAVINGS BANK GDR	US46627J3023		0.55
KAZ MINERALS	GB00B0HZPV38		0.30
KAZATOMPROM GDR	US63253R2013		0.58

KTX LOCAL

effective 23 March 2020

Name	ISIN	New Representation Factor
KAZ MINERALS	GB00B0HZPV38	0.28
HALYK SAVINGS BANK	KZ000A0LE0S4	0.38
BANK CENTERCREDIT	KZ0007786572	1.00
KAZATOMPROM	KZ1C00001619	0.58

UTX

effective 23 March 2020

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