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ANNOUNCEMENT

BVB updates the selection criteria for the inclusion in BET, BET-TR and BET-TRN indices

Bucharest Stock Exchange (BVB) updates the selection criteria for BET, BET-TR and BET-TRN indices by including a new mechanism through which new companies can be added to the indices.

The new provisions will enter into force starting with the date of publication of this announcement and are intended to provide better clarity and predictability for the investors.

The novelty is that for a new company to be included in the 3 indices, in addition to the existing rules (to be ranked within Top 20 companies based on liquidity and to have a minimum expected weight of 0.5%) it must also replace an already included company with liquidity and weight in the indices lower than it. Also, where there are at least 2 companies in the respective indices with lower liquidity and weigh than the company applying for inclusion, the decision-making criterion is that of liquidity.

For this purpose, the new form of article 2.2.5. of the indices manuals state the following:

2.2.5. 1) For a new company to be included in the BET index, it must be ranked within Top 20 companies based on the liquidity coefficient and its expected weight in the index capitalization must be minimum 0.5%.

2) In the situation where the index includes the maximum number of constituents (20), in addition to the criteria listed at point 1), for a new company to be included in the BET (BET-TR, BET-TRN) index, it must replace an already included company with a lower liquidity and weight in the index than this one. For clarification purposes, in the situation where there are at least two index constituents that have both a lower liquidity and weight than the contender company, the primary criterion will be the liquidity.

3) In the event that there are no new companies that meet the criteria listed at points 1) and 2) the companies that are already included in the index at the date of the analysis will be maintained in the index if they have an expected weight in the index capitalization of minimum 0.2%.

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