



**ATHEXGROUP**  
*Athens Exchange Group*

# Monthly Statistical Bulletin

## Key Market Indices



**February 2016**

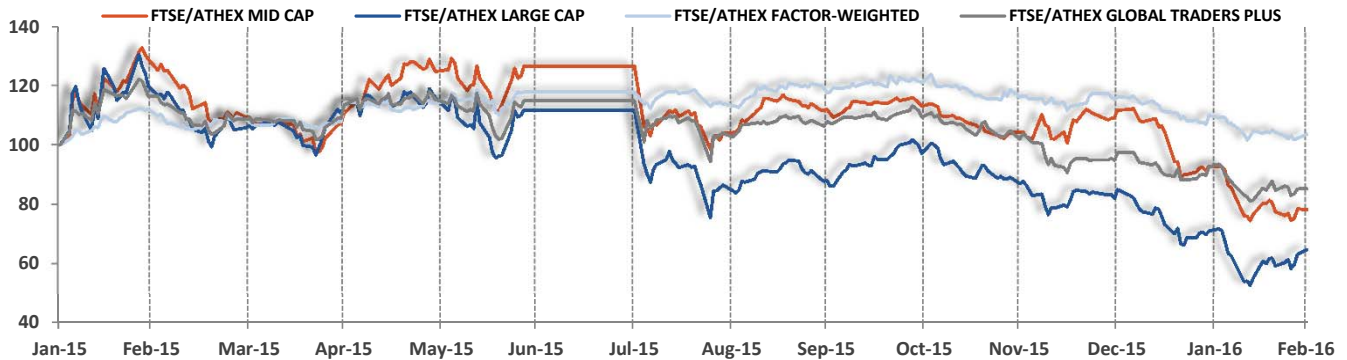


# Trading Activity at a Glance

## February 2016

### Spot Market

Market Capitalization (€ mil.)	37,649.7	Market Trading Velocity (%)	86.0
Average Daily Trade Value (€ mil.)	67.4	Average Market Spread (%)	9.443
Average Daily Trade Volume (ths shares)	125.0	Annualized Market Volatility (%)	43.0



### Indices of the ATHEX Stock Market

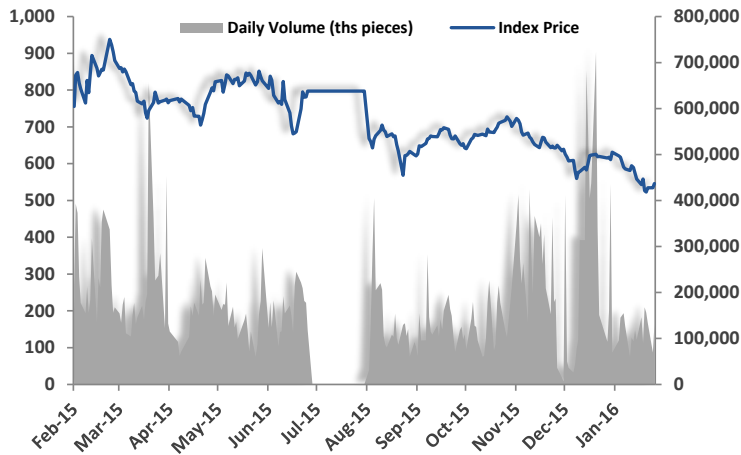
	29/02/2016	29/01/2016	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)
<b>Market Indices</b>							
Composite Index	516.71 ▼	631.35	-114.6	-18.16	631.35	420.82	-18.16 ▼
All Share Index	131.47 ▼	164.42	-33.0	-20.04	162.12	113.39	-20.04 ▼
ATHEX Mid & SmallCap Price	1,912.47 ▼	2,171.96	-259.5	-11.95	2,183.18	1,848.24	-11.95 ▼
ATHEX Alternative Market Price	2,362.07 ▲	2,310.51	51.6	2.23	2,445.91	2,304.90	2.23 ▲
<b>Benchmark Indices</b>							
FTSE/Athex Large Cap	140.06 ▼	183.34	-43.3	-23.61	183.34	107.52	-23.61 ▼
FTSE/Athex Mid Cap Index	571.57 ▼	816.44	-244.9	-29.99	820.16	515.21	-29.99 ▼
FTSE/ATHEX Factor-Weighted Index	1,120.08 ▼	1,255.57	-135.5	-10.79	1,261.08	1,066.64	-10.79 ▼
FTSE/ATHEX Global Traders Index Plus	1,117.19 ▼	1,274.61	-157.4	-12.35	1,278.16	1,031.55	-12.35 ▼
FTSE/ATHEX Global Traders Index	1,288.57 ▼	1,426.71	-138.1	-9.68	1,426.71	1,129.41	-9.68 ▼
FTSE/ATHEX-CSE Banking Index	25.89 ▼	44.60	-18.7	-41.95	44.84	13.57	-41.95 ▼
FTSE/Athex Market Index	342.80 ▼	449.96	-107.2	-23.82	449.96	265.17	-23.82 ▼
<b>Customized Indices</b>							
Hellenic Mid & Small Cap Index	629.31 ▼	715.58	-86.3	-12.06	722.84	560.15	-12.06 ▼
<b>Total Return Indices</b>							
Composite Index Total Return	768.83 ▼	939.41	-170.6	-18.16	939.41	626.16	-18.16 ▼
FTSE/ATHEX Large Cap Net Total Return	577.16 ▼	755.50	-178.3	-23.61	755.50	443.06	-23.61 ▼
FTSE/Athex Large Cap Total Return	193.21 ▼	252.89	-59.7	-23.60	246.77	157.44	-23.60 ▼
FTSE/Athex Mid Cap T.R.	702.70 ▼	1,003.77	-301.1	-29.99	1,008.35	669.55	-29.99 ▼
<b>Sector Indices</b>							
FTSE/ATHEX Real Estate	2,377.80 ▼	2,420.10	-42.3	-1.75	2,502.99	2,179.99	-1.75 ▼
FTSE/Athex Industrial Goods & Services	1,434.72 ▼	1,824.71	-390.0	-21.37	1,844.00	1,369.56	-21.37 ▼
FTSE/Athex Retail	2,191.01 ▼	2,526.06	-335.1	-13.26	2,526.06	1,826.41	-13.26 ▼
FTSE/Athex Construction & Materials	1,657.20 ▼	1,878.38	-221.2	-11.78	1,915.96	1,500.04	-11.78 ▼
FTSE/Athex Utilities	1,392.58 ▼	1,675.48	-282.9	-16.88	1,734.68	1,136.34	-16.88 ▼
FTSE/Athex Oil & Gas	2,218.07 ▼	2,411.92	-193.9	-8.04	2,447.68	1,860.37	-8.04 ▼
FTSE/Athex Personal & Household Goods	5,606.46 ▲	5,063.33	543.1	10.73	5,606.46	4,433.32	10.73 ▲
FTSE/Athex Basic Resources	1,448.16 ▼	1,634.69	-186.5	-11.41	1,648.25	1,200.24	-11.41 ▼
FTSE/Athex Travel & Leisure	1,129.91 ▼	1,424.87	-295.0	-20.70	1,426.44	982.74	-20.70 ▼
FTSE/Athex Telecommunications	2,100.21 ▼	2,543.37	-443.2	-17.42	2,543.37	1,802.93	-17.42 ▼
FTSE/Athex Food & Beverage	6,485.92 ▼	7,376.68	-890.8	-12.08	7,376.68	5,952.97	-12.08 ▼
FTSE/Athex Banks	34.20 ▼	58.92	-24.7	-41.96	59.24	17.93	-41.96 ▼
FTSE/Athex Technology	527.57 ▼	572.01	-44.4	-7.77	598.90	489.05	-7.77 ▼
FTSE/Athex Health Care	89.62 ▲	84.86	4.8	5.61	94.38	61.86	5.61 ▲
FTSE/Athex Chemicals	6,709.74 ▼	6,812.27	-102.5	-1.51	6,951.67	6,190.46	-1.51 ▼
FTSE/Athex Financial Services	869.76 ▼	973.92	-104.2	-10.69	996.19	634.69	-10.69 ▼



# ATHEX COMPOSITE SHARE PRICE INDEX

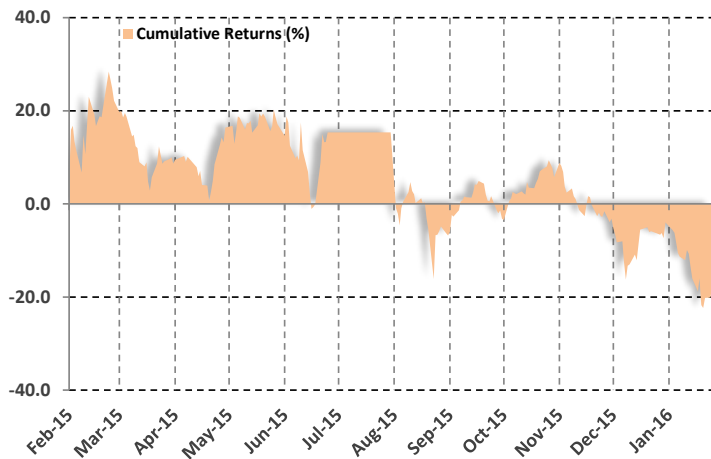
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	516.71	634.82	624.20	880.48
	1M	3M	6M	12M
Returns (%)	-6.53	-18.61	-17.22	-41.31



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	50.7	24.5	66.7	36.9
Volatility 60 Days Annualized	43.0	23.7	58.7	35.3

### Index Correlations (%)

	GD	FTSE	DTR	HELMSI
ATHEX COMPOSITE	100.0	98.9	82.1	94.6
FTSE/ATHEX LARGE CAP	98.9	100.0	84.4	90.8
FTSE/ATHEX BANKS	82.1	84.4	100.0	66.6
HELLENIC MID & SMALL	94.6	90.8	66.6	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.3	1,073.7	10.1
2 ALPHA BANK (CR)	29.8	783.9	7.4
3 JUMBO SA (CR)	4.8	768.3	7.3
4 BANK OF CYPRUS (CR)	2.2	641.2	6.1
5 TITAN CEMENT (CR)	1.4	596.0	5.6
6 OPAP (CR)	5.9	580.5	5.5
7 OTE (CR)	8.4	535.0	5.0
8 MOTOR OIL (CR)	1.2	525.4	5.0
9 FOLLI FOLLIE (CR)	1.4	512.2	4.8
10 NATIONAL BANK (CR)	14.9	424.4	4.0
Totals	71.3	6,440.7	60.8

### Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	37
Index Constituents Capitalisation (€ mil)	33,043.8
% of the ATHEX Cap	87.8
Index Capitalisation (€ mil)	10,594.1
<b>Constituent Sizes (Cap in € mil)</b>	
Average	176.6
Largest	1,073.7
Smallest	2.2
Median	50.0
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	36.5
Top 10 Holdings	60.8
Index Trading Velocity (%)	152.0
Average Index Spread (%)	2.928
Average Daily Trade Value (€ mil.)	67.1
% of the ATHEX A.D.T.V.	96.9

### Index Activity

Index Returns (% Units)	-6.53	-118.1
Max / Min Closing Price	557.2	440.9
Max / Min Daily Return (%)	+7.4	-7.9
Session with Positive / Negative Return	10	11

### Activity of Index Constituents

Share with the Best Performance (%)	MIG	+26.8
Share with the Worst Performance (%)	FRIGO	-63.5
<b>Number of Shares</b>		
with Positive Return	7	
with Negative Return	52	
with Zero Return	1	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	789.5 ▼	7.5
1000 - Basic Materials	6	391.6 ▼	3.7
2000 - Industrials	15	1,266.1 ▼	12.0
3000 - Consumer Goods	7	2,108.1 ▼	19.9
4000 - Health Care	3	53.8 ▼	0.5
5000 - Consumer Services	7	1,458.4 ▼	13.8
6000 - Telecommunications	1	535.0 ▼	5.0
7000 - Utilities	5	634.2 ▼	6.0
8000 - Financials	9	838.8 ▼	7.9
8300 - Banks	5	2,518.7 ▼	23.8
9000 - Technology	----	----	----
Totals	60	10,594.1 ▲	100.0

► Market Capitalization Change from 31/12/2015

### Key Index Characteristics

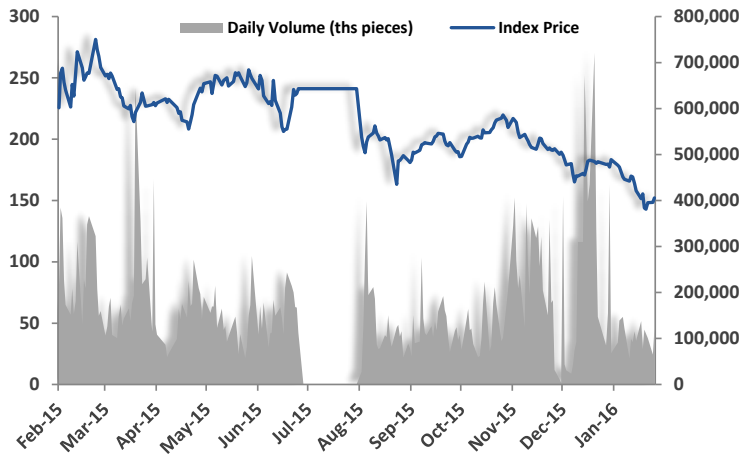
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ATHEX Trading Codes (GR) / (EN)	ΓΑ GD
Reuters Code	.ATG
Bloomberg Code	ASE
Launch Date / Price	31/12/80 100
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	Every May and November at 10%
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	Exchange Trade Funds



# FTSE/ATHEX LARGE CAP

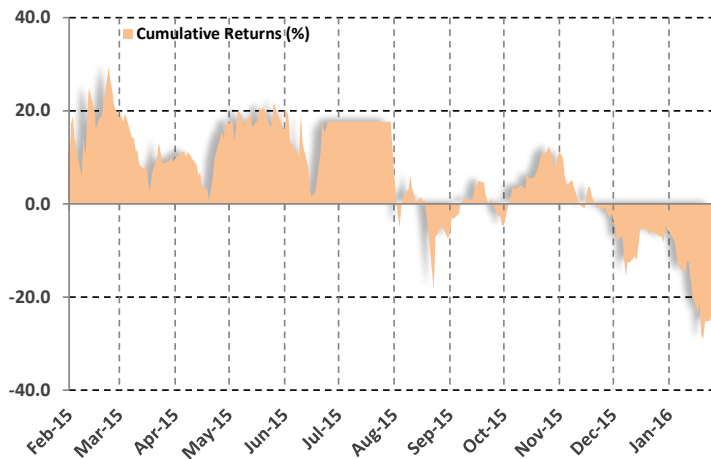
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	140.06	187.72	182.72	258.52
	1M	3M	6M	12M
Returns (%)	-8.7	-25.4	-23.3	-45.8



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	66.0	27.6	75.2	38.9
Volatility 60 Days Annualized	53.2	27.6	64.1	38.2

### Index Correlations (%)

	FTSE	GD	FTSEM	FTSEGTI
FTSE/ATHEX LARGE CAP	100.0	98.9	83.6	86.5
ATHEX COMPOSITE	98.9	100.0	86.0	90.0
FTSE/ATHEX MID CAP	83.6	86.0	100.0	76.6
FTSE/ATHEX GLOBAL TRADERS	86.5	90.0	76.6	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.3	3,459.1	19.9
2 ALPHA BANK (CR)	30.8	2,147.5	12.4
3 OTE (CR)	8.6	1,869.9	10.8
4 OPAP (CR)	6.1	1,284.3	7.4
5 JUMBO SA (CR)	5.0	1,127.7	6.5
6 NATIONAL BANK (CR)	15.4	1,097.7	6.3
7 PIRAEUS BANK (CR)	8.2	1,008.2	5.8
8 EUROBANK ERGASIAS (CR)	12.1	1,002.2	5.8
9 TITAN CEMENT (CR)	1.5	752.1	4.3
10 MOTOR OIL (CR)	1.3	525.4	3.0
Totals	90.3	14,274.0	82.2

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	29,675.3
% of the ATHEX Cap	78.8
Index Capitalisation (€ mil)	17,372.1
<b>Constituent Sizes (Cap in € mil)</b>	
Average	694.9
Largest	3,459.1
Smallest	48.1
Median	299.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	56.9
Top 10 Holdings	82.2
Index Trading Velocity (%)	89.7
Average Index Spread (%)	0.551
Average Daily Trade Value (€ mil.)	64.9
% of the ATHEX A.D.T.V.	86.5

### Index Activity

Index Returns (% Units)	-8.7	-47.7
Max / Min Closing Price	155.0	114.1
Max / Min Daily Return (%)	+10.2	-10.2
Session with Positive / Negative Return	11	10

### Activity of Index Constituents

Share with the Best Performance (%)	BELA	+15.5
Share with the Worst Performance (%)	EUROB	-45.6
<b>Number of Shares</b>		
with Positive Return	2	
with Negative Return	23	
with Zero Return	0	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	789.5 ▼	4.5
1000 - Basic Materials	1	273.9 ▼	1.6
2000 - Industrials	6	1,285.5 ▼	7.4
3000 - Consumer Goods	2	4,586.7 ▼	26.4
4000 - Health Care	----	----	----
5000 - Consumer Services	3	1,992.6 ▼	11.5
6000 - Telecommunications	1	1,869.9 ▼	10.8
7000 - Utilities	3	596.5 ▼	3.4
8000 - Financials	3	721.8 ▼	4.2
8300 - Banks	4	5,255.5 ▼	30.3
9000 - Technology	----	----	----
<b>Totals</b>	<b>25</b>	<b>17,372.1 ▲</b>	<b>100.0</b>

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

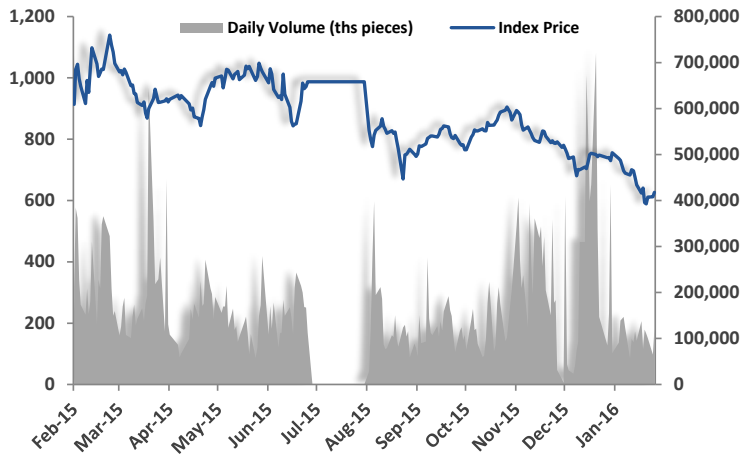
ISIN Code	GRI99201A006
ATHEX Trading Codes (GR) / (EN)	FTSE FTSE
Reuters Code	.ATF
Bloomberg Code	FTATHEX
Launch Date / Price	23/09/97 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	Futures & Options
Other Products	Exchange Trade Funds

# FTSE/ATHEX LARGE CAP NET TOTAL RETURN

## February 2016

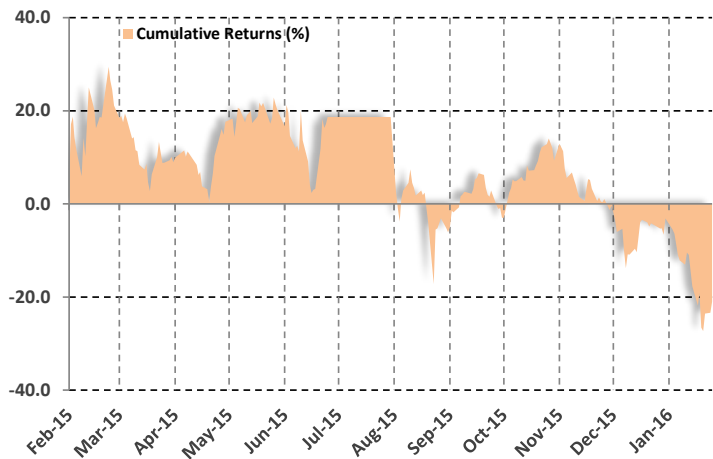


### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	577.16	773.12	750.81	1,046.99
	1M	3M	6M	12M
Returns (%)	-8.70	-25.35	-23.13	-44.87



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	66.0	27.6	74.6	39.2
Volatility 60 Days Annualized	53.2	27.5	63.7	38.4

### Index Correlations (%)

	FTSENTR	FTSEGTI	HELMSI	GD
FTSE/ATHEX LARGE CAP NTR	100.0	86.3	90.7	98.8
FTSE/ATHEX GLOBAL TRADERS	86.3	100.0	94.8	90.0
HELLENIC MID & SMALL	90.7	94.8	100.0	94.6
ATHEX COMPOSITE	98.8	90.0	94.6	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.3	3,459.1	19.9
2 ALPHA BANK (CR)	30.8	2,147.5	12.4
3 OTE (CR)	8.6	1,869.9	10.8
4 OPAP (CR)	6.1	1,284.3	7.4
5 JUMBO SA (CR)	5.0	1,127.7	6.5
6 NATIONAL BANK (CR)	15.4	1,097.7	6.3
7 PIRAEUS BANK (CR)	8.2	1,008.2	5.8
8 EUROBANK ERGASIAS (CR)	12.1	1,002.2	5.8
9 TITAN CEMENT (CR)	1.5	752.1	4.3
10 MOTOR OIL (CR)	1.3	525.4	3.0
Totals	90.3	14,274.0	82.2

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	29,675.3
% of the ATHEX Cap	78.8
Index Capitalisation (€ mil)	17,372.1
<b>Constituent Sizes (Cap in € mil)</b>	
Average	694.9
Largest	3,459.1
Smallest	48.1
Median	299.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	56.9
Top 10 Holdings	82.2
Index Trading Velocity (%)	89.7
Average Index Spread (%)	0.551
Average Daily Trade Value (€ mil.)	64.9
% of the ATHEX A.D.T.V.	86.5

### Index Activity

Index Returns (% Units)	-8.70	-196.0
Max / Min Closing Price	638.7	470.3
Max / Min Daily Return (%)	+10.2	-10.2
Session with Positive / Negative Return	11	10

### Activity of Index Constituents

Share with the Best Performance (%)	BELA	+15.5
Share with the Worst Performance (%)	EUROB	-45.6
<b>Number of Shares</b>		
with Positive Return	2	
with Negative Return	23	
with Zero Return	0	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	789.5 ▼	4.5
1000 - Basic Materials	1	273.9 ▼	1.6
2000 - Industrials	6	1,285.5 ▼	7.4
3000 - Consumer Goods	2	4,586.7 ▼	26.4
4000 - Health Care	----	----	----
5000 - Consumer Services	3	1,992.6 ▼	11.5
6000 - Telecommunications	1	1,869.9 ▼	10.8
7000 - Utilities	3	596.5 ▼	3.4
8000 - Financials	3	721.8 ▼	4.2
8300 - Banks	4	5,255.5 ▼	30.3
9000 - Technology	----	----	----
Totals	25	17,372.1 ▲	100.0

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

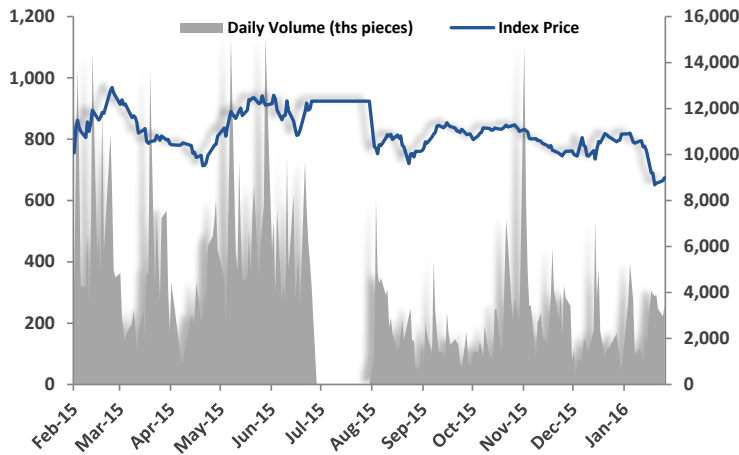
ISIN Code	GRI99149A007
ATHEX Trading Codes (GR) / (EN)	FTSENTR FTSENTR
Reuters Code	.FTSENTR
Bloomberg Code	FTASET
Launch Date / Price	28/11/11 1,000
Index Type	Total Return
Capitalization Type	Total Return
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----



# FTSE/ATHEX MID CAP

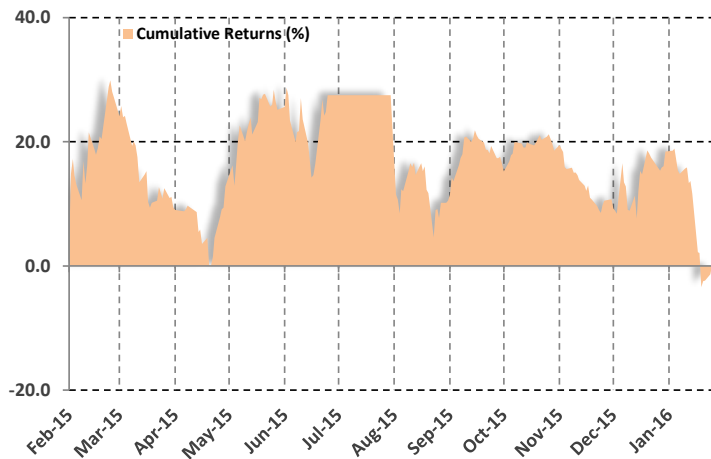
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	571.57	761.54	760.37	941.53
	1M	3M	6M	12M
Returns (%)	-15.84	-24.95	-24.83	-39.29



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	44.0	13.8	57.6	37.0
Volatility 60 Days Annualized	46.4	16.2	48.1	34.5

### Index Correlations (%)

	FTSEM	HELMSI	FTSE	FTSEMSFW
FTSE/ATHEX MID CAP	100.0	83.9	83.6	51.6
HELLENIC MID & SMALL	83.9	100.0	90.8	53.4
FTSE/ATHEX LARGE CAP	83.6	90.8	100.0	48.7
FTSE/ATHEX FACTOR-WEIGHTED	51.6	53.4	48.7	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 INTRALOT (CR)	10.6	129.3	20.2
2 FOURLIS (CR)	15.0	94.6	14.8
3 ATTICA BANK S.A. (CR)	17.0	69.9	10.9
4 TPA SA (CR)	4.1	52.0	8.1
5 MARFIN INVESTMENT GROUP (CR)	17.9	44.8	7.0
6 AUTOHELLAS SA (CR)	0.7	34.1	5.3
7 INTRACOM HOLDINGS (CR)	1.9	25.3	4.0
8 THRACE PLASTICS SA (CR)	3.7	23.9	3.7
9 THESSALONIKA WATER & SEWERA	2.9	22.6	3.5
10 FRIGOGLASS SA (CR)	12.7	19.5	3.1
Totals	86.5	516.3	80.6

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	1,595.5
% of the ATHEX Cap	4.2
Index Capitalisation (€ mil)	640.7
<b>Constituent Sizes (Cap in € mil)</b>	
Average	32.0
Largest	129.3
Smallest	4.1
Median	18.4
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	61.0
Top 10 Holdings	80.6
Index Trading Velocity (%)	28.5
Average Index Spread (%)	3.486
Average Daily Trade Value (€ mil.)	0.8
% of the ATHEX A.D.T.V.	2.8

### Index Activity

Index Returns (% Units)	-15.84	-190.0
Max / Min Closing Price	676.9	544.6
Max / Min Daily Return (%)	+4.9	-8.2
Session with Positive / Negative Return	7	14

### Activity of Index Constituents

Share with the Best Performance (%)	MIG	+26.8
Share with the Worst Performance (%)	TATT	-70.3
<b>Number of Shares</b>		
with Positive Return	3	
with Negative Return	17	
with Zero Return	0	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	---	---	---
1000 - Basic Materials	2	41.2 ▼	6.4
2000 - Industrials	5	95.6 ▼	14.9
3000 - Consumer Goods	2	106.2 ▼	16.6
4000 - Health Care	1	10.4 ▲	1.6
5000 - Consumer Services	2	163.5 ▼	25.5
6000 - Telecommunications	---	---	---
7000 - Utilities	2	37.6 ▼	5.9
8000 - Financials	5	116.3 ▲	18.2
8300 - Banks	1	69.9 ▼	10.9
9000 - Technology	---	---	---
<b>Totals</b>	<b>20</b>	<b>640.7 ▲</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2015

### Key Index Characteristics

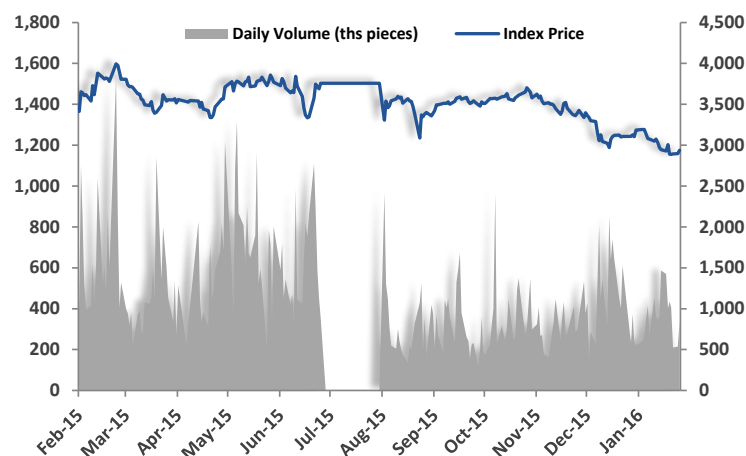
ISIN Code	GRI99202A004
ATHEX Trading Codes (GR) / (EN)	FTSEM FTSEM
Reuters Code	.FTSEM
Bloomberg Code	FTSEGTI
Launch Date / Price	03/12/12 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---



# FTSE/ATHEX GLOBAL TRADERS PLUS

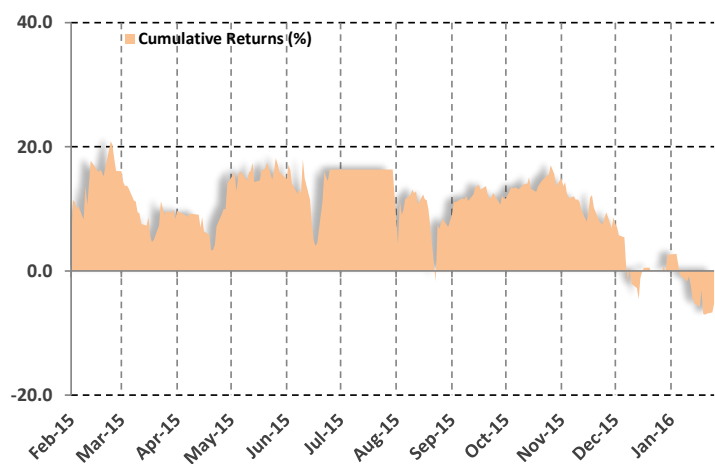
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	1,117.19	1,335.53	1,343.13	1,522.43
Returns (%)	-7.76	-16.35	-16.82	-26.62



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	33.4	20.4	57.4	28.6
Volatility 60 Days Annualized	30.0	17.2	47.5	26.5

### Index Correlations (%)

	FTSEGTI	HELMSI	FTSEMSFW	FTSEM
FTSE/ATHEX GLOBAL TRADERS	100.0	94.8	52.2	76.6
HELLENIC MID & SMALL	94.8	100.0	53.4	83.9
FTSE/ATHEX FACTOR-WEIGHTE	52.2	53.4	100.0	51.6
FTSE/ATHEX MID CAP	76.6	83.9	51.6	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 TITAN CEMENT (CR)	19.7	230.1	21.3
2 MOTOR OIL (CR)	17.2	156.8	14.5
3 FOLLI FOLLIE (CR)	19.5	152.8	14.2
4 AEGEAN AIRLINES (CR)	7.4	65.3	6.1
5 CRETE PLASTICS SA (CR)	0.1	61.8	5.7
6 GR. SARANTIS SA (CR)	1.1	61.0	5.7
7 INTRALOT (CR)	1.7	51.6	4.8
8 METKA (CR)	4.3	50.8	4.7
9 HELLENIC PETROLEUM (CR)	12.1	49.1	4.6
10 MYTILINEOS HOLDINGS (CR)	13.3	47.7	4.4
Totals	96.3	927.1	86.0

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	20
Index Constituents Capitalisation (€ mil)	6,640.4
% of the ATHEX Cap	17.6
Index Capitalisation (€ mil)	1,078.5
Constituent Sizes (Cap in € mil)	
Average	36.0
Largest	230.1
Smallest	0.8
Median	10.2
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	61.8
Top 10 Holdings	86.0
Index Trading Velocity (%)	107.5
Average Index Spread (%)	7.140
Average Daily Trade Value (€ mil.)	4.8
% of the ATHEX A.D.T.V.	0.7

### Index Activity

Index Returns (% Units)	-7.76	-218.3
Max / Min Closing Price	1,224.3	1,061.4
Max / Min Daily Return (%)	+4.9	-3.9
Session with Positive / Negative Return	9	12

### Activity of Index Constituents

Share with the Best Performance (%)	LYK	+13.8
Share with the Worst Performance (%)	FRIGO	-63.5
Number of Shares		
with Positive Return	2	
with Negative Return	27	
with Zero Return	1	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	205.9 ▼	19.1
1000 - Basic Materials	6	159.3 ▼	14.8
2000 - Industrials	10	366.9 ▼	34.0
3000 - Consumer Goods	7	73.1 ▼	6.8
4000 - Health Care	---	---	---
5000 - Consumer Services	5	273.4 ▼	25.3
6000 - Telecommunications	---	---	---
7000 - Utilities	---	---	---
8000 - Financials	---	---	---
8300 - Banks	---	---	---
9000 - Technology	---	---	---
Totals	30	1,078.5 ▲	100.0

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

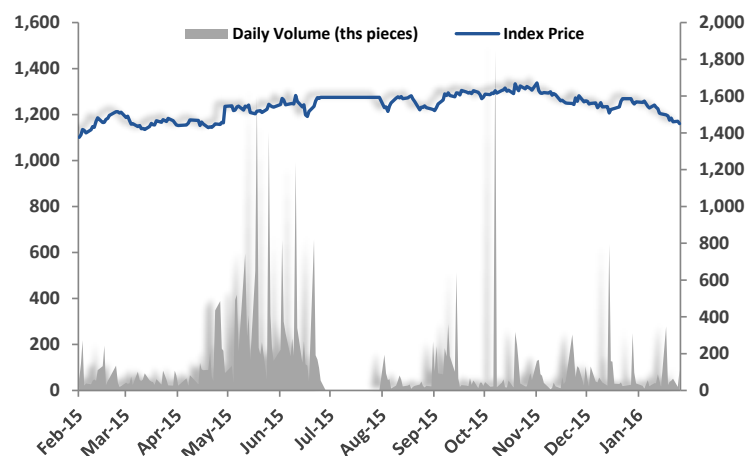
ISIN Code	GRI99152A001
ATHEX Trading Codes (GR) / (EN)	FTSEGTI FTSEGTI
Reuters Code	.FTSEGTI
Bloomberg Code	FTSEGTI
Launch Date / Price	03/12/12 1,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	Every May and November
Review	Annually every March
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---

# FTSE/ATHEX MID & SMALL CAP FACTOR-WEIGHTED

## February 2016

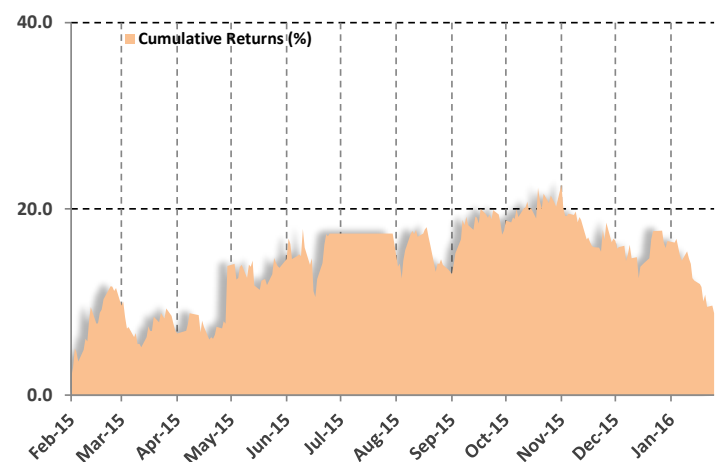


### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	1,120.08	1,254.89	1,224.05	1,210.56
Returns (%)	1M	3M	6M	12M
	-5.77	-10.74	-8.49	-7.47



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	18.6	21.7	17.5	23.5
Volatility 60 Days Annualized	17.1	18.3	18.2	19.9

### Index Correlations (%)

	FTSEMSFW	FTSEGTI	FTSEA	DMK
FTSE/ATHEX FACTOR-WEIGHTED	100.0	52.2	49.1	34.4
FTSE/ATHEX GLOBAL TRADERS	52.2	100.0	86.6	35.9
FTSE/ATHEX MARKET	49.1	86.6	100.0	43.1
MID & SMALL CAP	34.4	35.9	43.1	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CRETE PLASTICS SA (CR)	8.3	20.6	22.2
2 TPA SA (CR)	44.1	16.0	17.2
3 IASO SA (CR)	2.7	7.5	8.1
4 KARATZIS SA (CR)	2.3	4.9	5.3
5 KRI-KRI S.A. (CR)	21.0	4.7	5.1
6 ELTON SA (CR)	2.6	4.5	4.8
7 FLEXOPACK SA (CR)	7.4	4.3	4.6
8 PAPOUTSANIS (CR)	0.1	3.3	3.6
9 AS COMPANY SA (CR)	0.8	3.3	3.6
10 NEWSPHONE HELLAS SA (CR)	0.3	3.2	3.4
Totals	89.6	72.2	77.8

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	15
Index Constituents Capitalisation (€ mil)	632.6
% of the ATHEX Cap	1.7
Index Capitalisation (€ mil)	92.8
<b>Constituent Sizes (Cap in € mil)</b>	
Average	4.6
Largest	20.6
Smallest	0.9
Median	3.1
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	57.8
Top 10 Holdings	77.8
Index Trading Velocity (%)	18.1
Average Index Spread (%)	10.215
Average Daily Trade Value (€ mil.)	0.1
% of the ATHEX A.D.T.V.	0.0

### Index Activity

Index Returns (% Units)	-5.77	-134.8
Max / Min Closing Price	1,181.3	1,099.5
Max / Min Daily Return (%)	+1.9	-2.3
Session with Positive / Negative Return	8	13

### Activity of Index Constituents

Share with the Best Performance (%)	EKTER	+15.0
Share with the Worst Performance (%)	GMF	-54.7
<b>Number of Shares</b>		
with Positive Return	4	
with Negative Return	16	
with Zero Return	0	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	---	---	---
1000 - Basic Materials	2	25.0 ▼	27.0
2000 - Industrials	8	36.4 ▼	39.2
3000 - Consumer Goods	6	16.7 ▼	18.0
4000 - Health Care	1	7.5 ▼	8.1
5000 - Consumer Services	2	6.1 ▼	6.6
6000 - Telecommunications	---	---	---
7000 - Utilities	---	---	---
8000 - Financials	1	1.1 ▼	1.2
8300 - Banks	---	---	---
9000 - Technology	---	---	---
Totals	20	92.8 ▲	100.0

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

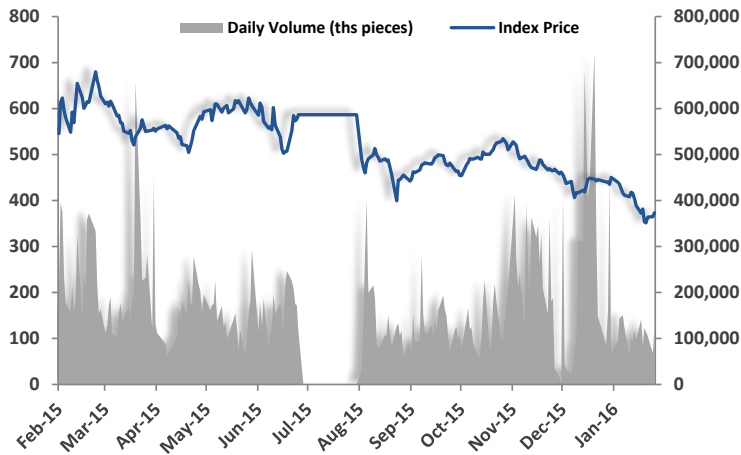
ISIN Code	GRI99150A005
ATHEX Trading Codes (GR) / (EN)	FTSEMSFW FTSEMSFW
Reuters Code	.FTSEMSFW
Bloomberg Code	FTSEMSFW
Launch Date / Price	08/10/12 1,000
Index Type	Fundamental
Capitalization Type	Weight Mkt Capitalization
Capping	Annually every May
Review	Annually every March
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---



# FTSE/ATHEX MARKET

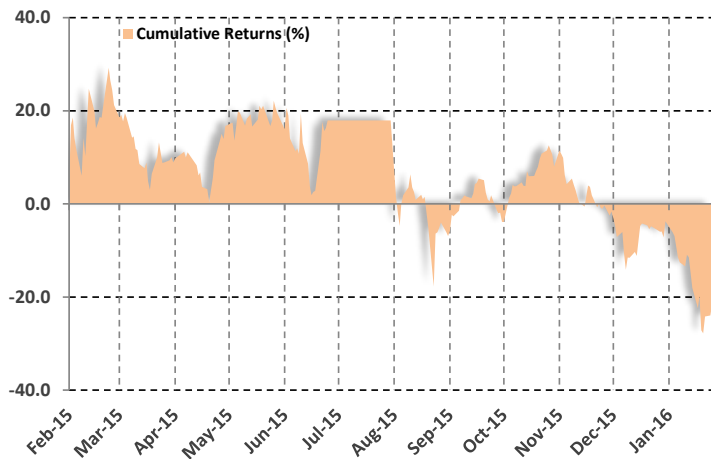
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	342.80	457.71	446.01	626.86
Returns (%)	1M	3M	6M	12M
	-8.97	-25.11	-23.14	-45.31



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	64.8	26.8	74.1	38.3
Volatility 60 Days Annualized	52.3	26.8	63.1	37.5

### Index Correlations (%)

	FTSEA	GD	FTSE	FTSEMSFW
FTSE/ATHEX MARKET	100.0	98.9	100.0	49.1
ATHEX COMPOSITE	98.9	100.0	98.9	51.7
FTSE/ATHEX LARGE CAP	100.0	98.9	100.0	48.7
FTSE/ATHEX FACTOR-WEIGHTED	49.1	51.7	48.7	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.3	3,459.1	19.2
2 ALPHA BANK (CR)	30.4	2,147.5	11.9
3 OTE (CR)	8.5	1,869.9	10.4
4 OPAP (CR)	6.1	1,284.3	7.1
5 JUMBO SA (CR)	4.9	1,127.7	6.2
6 NATIONAL BANK (CR)	15.2	1,097.7	6.1
7 PIRAEUS BANK (CR)	8.1	1,008.2	5.6
8 EUROBANK ERGASIAS (CR)	11.9	1,002.2	5.6
9 TITAN CEMENT (CR)	1.5	752.1	4.2
10 MOTOR OIL (CR)	1.3	525.4	2.9
Totals	89.3	14,274.0	79.0

### Portfolio Analysis

Number of Constituents	58
No of Sectors in Index Composition	39
Index Constituents Capitalisation (€ mil)	31,400.5
% of the ATHEX Cap	83.4
Index Capitalisation (€ mil)	18,057.1
<b>Constituent Sizes (Cap in € mil)</b>	
Average	311.3
Largest	3,459.1
Smallest	0.2
Median	46.4
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	54.8
Top 10 Holdings	79.0
Index Trading Velocity (%)	87.3
Average Index Spread (%)	4.226
Average Daily Trade Value (€ mil.)	65.7
% of the ATHEX A.D.T.V.	89.3

### Index Activity

Index Returns (% Units)	-8.97	-114.9
Max / Min Closing Price	380.3	281.2
Max / Min Daily Return (%)	+9.9	-10.1
Session with Positive / Negative Return	11	10

### Activity of Index Constituents

Share with the Best Performance (%)	HKRAN	+28.6
Share with the Worst Performance (%)	TATT	-70.3
<b>Number of Shares</b>		
with Positive Return	8	
with Negative Return	50	
with Zero Return	0	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	789.5 ▼	4.4
1000 - Basic Materials	4	315.6 ▼	1.7
2000 - Industrials	16	1,398.6 ▼	7.7
3000 - Consumer Goods	6	4,710.1 ▼	26.1
4000 - Health Care	1	10.4 ▲	0.1
5000 - Consumer Services	7	2,160.4 ▼	12.0
6000 - Telecommunications	1	1,869.9 ▼	10.4
7000 - Utilities	5	634.2 ▼	3.5
8000 - Financials	11	843.0 ▼	4.7
8300 - Banks	5	5,325.4 ▼	29.5
9000 - Technology	----	----	----
Totals	58	18,057.1 ▲	100.0

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

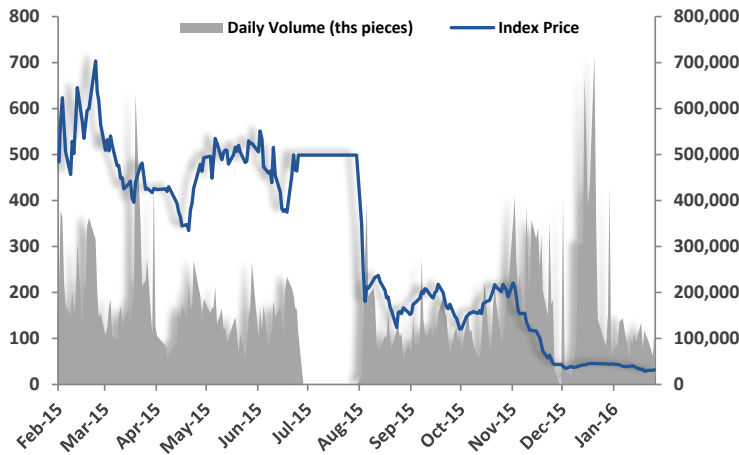
ISIN Code	GRI99204A000
ATHEX Trading Codes (GR) / (EN)	FTSEA FTSEA
Reuters Code	.ATFMI
Bloomberg Code	FTSEA
Launch Date / Price	02/01/03 2,000
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----



# FTSE/ATHEX-CSE BANKING

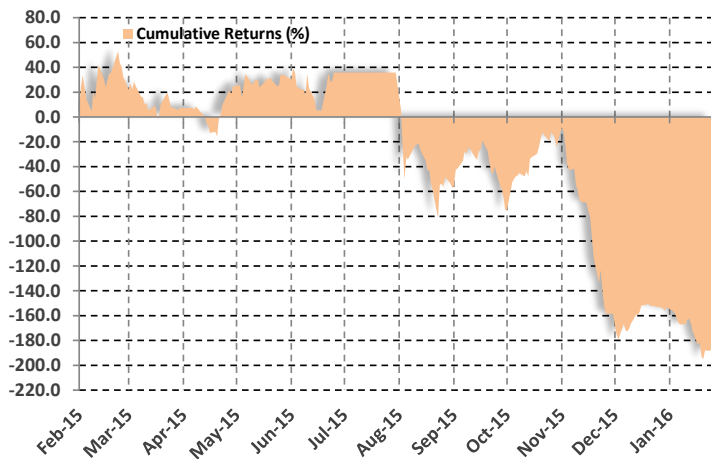
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	25.89	43.39	157.42	565.19
	1M	3M	6M	12M
Returns (%)	-18.12	-40.33	-83.55	-95.42



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	146.9	140.9	193.1	88.7
Volatility 60 Days Annualized	116.6	134.7	156.4	90.0

### Index Correlations (%)

	FTSEB	DTR	HELMSI	FTSEM
FTSE/ATHEX-CSE BANKING	100.0	100.0	66.6	73.0
FTSE/ATHEX BANKS	100.0	100.0	66.6	73.0
HELLENIC MID & SMALL	66.6	66.6	100.0	83.9
FTSE/ATHEX MID CAP	73.0	73.0	83.9	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ALPHA BANK (CR)	46.2	2,147.5	40.3
2 NATIONAL BANK (CR)	23.1	1,097.7	20.6
3 PIRAEUS BANK (CR)	12.3	1,008.2	18.9
4 EUROBANK ERGASIAS (CR)	18.1	1,002.2	18.8
5 ATTICA BANK S.A. (CR)	0.3	69.9	1.3
<b>Totals</b>	<b>100.0</b>	<b>5,325.4</b>	<b>100.0</b>

### Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	7,036.2
% of the ATHEX Cap	18.7
Index Capitalisation (€ mil)	5,325.4
<b>Constituent Sizes (Cap in € mil)</b>	
Average	1,065.1
Largest	2,147.5
Smallest	69.9
Median	1,008.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	100.0
Top 10 Holdings	100.0
Index Trading Velocity (%)	195.1
Average Index Spread (%)	0.517
Average Daily Trade Value (€ mil.)	43.3
% of the ATHEX A.D.T.V.	84.5

### Index Activity

Index Returns (% Units)	-18.12	-17.5
Max / Min Closing Price	31.9	16.3
Max / Min Daily Return (%)	+24.8	-24.2
Session with Positive / Negative Return	10	11

### Activity of Index Constituents

Share with the Best Performance (%)	ALPHA	-36.9
Share with the Worst Performance (%)	TATT	-70.3
<b>Number of Shares</b>		
with Positive Return	0	
with Negative Return	5	
with Zero Return	0	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	---	---	---
1000 - Basic Materials	---	---	---
2000 - Industrials	---	---	---
3000 - Consumer Goods	---	---	---
4000 - Health Care	---	---	---
5000 - Consumer Services	---	---	---
6000 - Telecommunications	---	---	---
7000 - Utilities	---	---	---
8000 - Financials	---	---	---
8300 - Banks	5	5,325.4 ▼	100.0
9000 - Technology	---	---	---
<b>Totals</b>	<b>5</b>	<b>5,325.4 ▲</b>	<b>100.0</b>

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

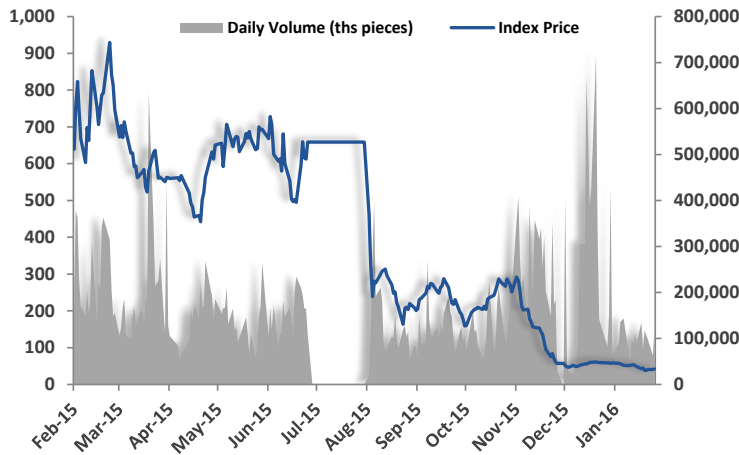
ISIN Code	GRI99143A000
ATHEX Trading Codes (GR) / (EN)	FTSEB FTSEB
Reuters Code	.FTSEB
Bloomberg Code	ASECBK
Launch Date / Price	03/11/08 2,000
Index Type	Customized
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	Futures
Other Products	---



# FTSE/ATHEX BANKS

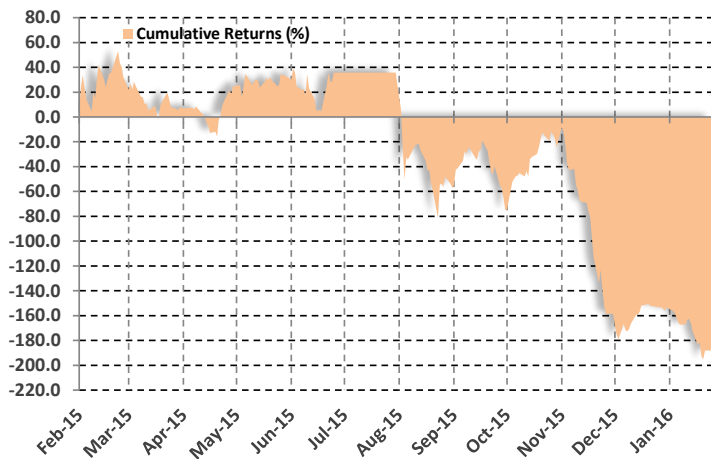
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	34.20	57.32	207.99	746.75
	1M	3M	6M	12M
Returns (%)	-18.12	-40.33	-83.56	-95.42



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	147.0	140.9	193.1	88.7
Volatility 60 Days Annualized	116.7	134.7	156.4	90.0

### Index Correlations (%)

	DTR	FTSEB	FTSE	FTSEGTI
FTSE/ATHEX BANKS	100.0	100.0	84.4	61.8
FTSE/ATHEX-CSE BANKING	100.0	100.0	84.4	61.8
FTSE/ATHEX LARGE CAP	84.4	84.4	100.0	86.5
FTSE/ATHEX GLOBAL TRADERS	61.8	61.8	86.5	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ALPHA BANK (CR)	46.2	2,147.5	40.3
2 NATIONAL BANK (CR)	23.1	1,097.7	20.6
3 PIRAEUS BANK (CR)	12.3	1,008.2	18.9
4 EUROBANK ERGASIAS (CR)	18.1	1,002.2	18.8
5 ATTICA BANK S.A. (CR)	0.3	69.9	1.3
<b>Totals</b>	<b>100.0</b>	<b>5,325.4</b>	<b>100.0</b>

### Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	7,036.2
% of the ATHEX Cap	18.7
Index Capitalisation (€ mil)	5,325.4
<b>Constituent Sizes (Cap in € mil)</b>	
Average	1,065.1
Largest	2,147.5
Smallest	69.9
Median	1,008.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	100.0
Top 10 Holdings	100.0
Index Trading Velocity (%)	195.1
Average Index Spread (%)	0.517
Average Daily Trade Value (€ mil.)	43.3
% of the ATHEX A.D.T.V.	84.5

### Index Activity

Index Returns (% Units)	-18.12	-23.1
Max / Min Closing Price	42.1	21.6
Max / Min Daily Return (%)	+24.8	-24.3
Session with Positive / Negative Return	10	11

### Activity of Index Constituents

Share with the Best Performance (%)	ALPHA	-36.9
Share with the Worst Performance (%)	TATT	-70.3
<b>Number of Shares</b>		
with Positive Return	0	
with Negative Return	5	
with Zero Return	0	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	---	---	---
1000 - Basic Materials	---	---	---
2000 - Industrials	---	---	---
3000 - Consumer Goods	---	---	---
4000 - Health Care	---	---	---
5000 - Consumer Services	---	---	---
6000 - Telecommunications	---	---	---
7000 - Utilities	---	---	---
8000 - Financials	---	---	---
8300 - Banks	5	5,325.4 ▼	100.0
9000 - Technology	---	---	---
<b>Totals</b>	<b>5</b>	<b>5,325.4 ▲</b>	<b>100.0</b>

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

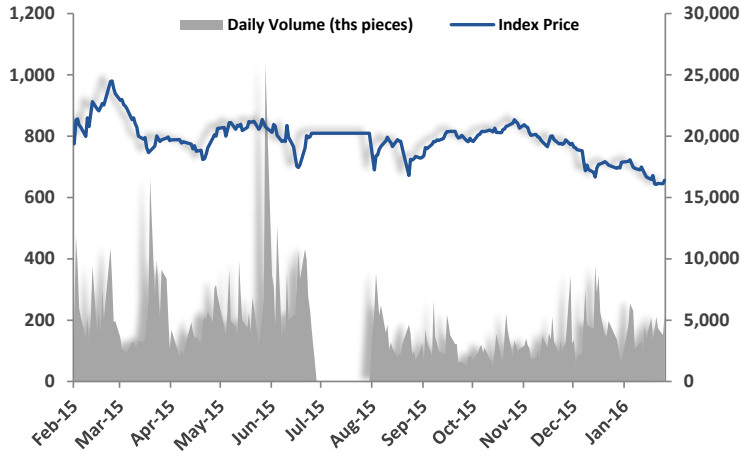
ISIN Code	GRI99138A000
ATHEX Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---



# HELLENIC MID & SMALL CAP

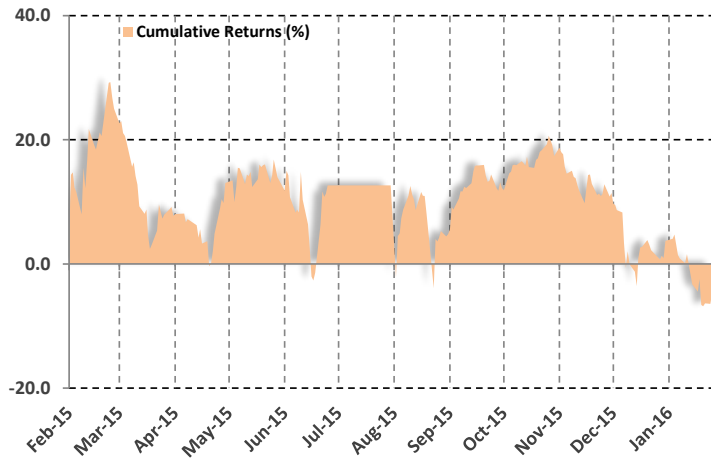
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	629.31	772.40	728.08	938.69
	1M	3M	6M	12M
Returns (%)	-5.78	-18.53	-13.57	-32.96



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	34.7	20.4	62.8	34.0
Volatility 60 Days Annualized	32.9	19.2	53.3	32.5

### Index Correlations (%)

	HELMSI	FTSEM	FTSEGTI	FTSE
HELLENIC MID & SMALL	100.0	83.9	94.8	90.8
FTSE/ATHEX MID CAP	83.9	100.0	76.6	83.6
FTSE/ATHEX GLOBAL TRADERS	94.8	76.6	100.0	86.5
FTSE/ATHEX LARGE CAP	90.8	83.6	86.5	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 JUMBO SA (CR)	27.1	273.2	5.7
2 AEGEAN AIRLINES (CR)	3.0	238.9	5.0
3 GRIVALIA PROPERTIES (CR)	3.2	232.0	4.8
4 GR. SARANTIS SA (CR)	0.4	223.4	4.7
5 TITAN CEMENT (CR)	8.0	215.0	4.5
6 LAMDA DEVELOPMENT SA (CR)	0.9	207.4	4.3
7 HELLENIC EXCHANGES-A.S.E. (CR)	6.9	198.7	4.1
8 HELLENIC PETROLEUM (CR)	4.9	196.8	4.1
9 MOTOR OIL (CR)	7.0	196.6	4.1
10 METKA (CR)	1.7	193.6	4.0
Totals	63.2	2,175.4	45.4

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	25
Index Constituents Capitalisation (€ mil)	12,124.9
% of the ATHEX Cap	32.2
Index Capitalisation (€ mil)	4,793.8
<b>Constituent Sizes (Cap in € mil)</b>	
Average	159.8
Largest	273.2
Smallest	34.9
Median	179.3
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	24.7
Top 10 Holdings	45.4
Index Trading Velocity (%)	59.4
Average Index Spread (%)	1.441
Average Daily Trade Value (€ mil.)	11.9
% of the ATHEX A.D.T.V.	3.5

### Index Activity

Index Returns (% Units)	-5.78	-143.1
Max / Min Closing Price	671.2	580.3
Max / Min Daily Return (%)	+4.6	-5.6
Session with Positive / Negative Return	10	11

### Activity of Index Constituents

Share with the Best Performance (%)	MIG	+26.8
Share with the Worst Performance (%)	FRIGO	-63.5
<b>Number of Shares</b>		
with Positive Return	3	
with Negative Return	27	
with Zero Return	0	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	393.4 ▼	8.2
1000 - Basic Materials	3	340.0 ▼	7.1
2000 - Industrials	8	1,225.9 ▼	25.6
3000 - Consumer Goods	4	660.8 ▼	13.8
4000 - Health Care	---	---	---
5000 - Consumer Services	4	737.2 ▼	15.4
6000 - Telecommunications	---	---	---
7000 - Utilities	4	624.3 ▼	13.0
8000 - Financials	5	812.3 ▼	16.9
8300 - Banks	---	---	---
9000 - Technology	---	---	---
Totals	30	4,793.8 ▲	100.0

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

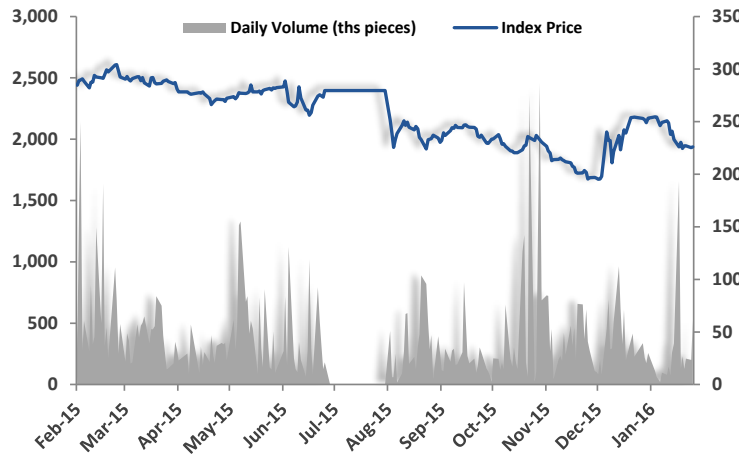
ISIN Code	GRI99304A008
ATHEX Trading Codes (GR) / (EN)	HELMSI HELMSI
Reuters Code	.HELMSI
Bloomberg Code	HELMSI
Launch Date / Price	14/01/13 1,000
Index Type	Customized
Capitalization Type	Equal Weight Mkt Capitalization
Capping	Every May and November
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---



# ATHEX MID & SMALLCAP PRICE

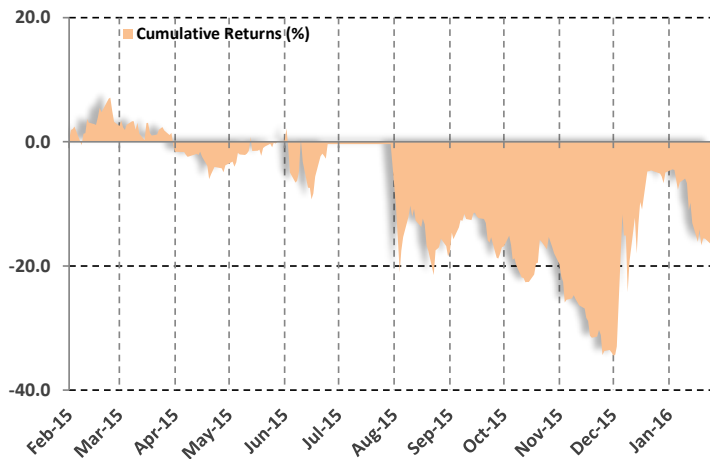
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	1,912.47	1,688.56	2,008.51	2,508.01
Returns (%)	1M	3M	6M	12M
	-1.92	13.26	-4.78	-23.75



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	17.7	23.6	45.3	15.6
Volatility 60 Days Annualized	59.1	21.6	37.8	16.0

### Index Correlations (%)

	DMK	GD	FTSEMSFW	FTSEM
MID & SMALL CAP	100.0	44.2	34.4	61.2
ATHEX COMPOSITE	44.2	100.0	51.7	86.0
FTSE/ATHEX FACTOR-WEIGHTED	34.4	51.7	100.0	51.6
FTSE/ATHEX MID CAP	61.2	86.0	51.6	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ELTRAK SA (CR)	1.9	10.3	11.8
2 DAIOS PLASTICS SA (CR)	1.5	9.6	11.1
3 GEKE SA (CB)	0.5	8.3	9.6
4 FLEXOPACK SA (CR)	30.1	8.0	9.2
5 LOULIS MILLS SA (CR)	2.9	6.9	8.0
6 F.G. EUROPE S.A. (CR)	0.4	6.7	7.7
7 MEVACO SA (CR)	3.7	5.0	5.8
8 ELASTRON (CR)	1.9	4.6	5.3
9 PAPOUTSANIS (CR)	0.6	3.3	3.8
10 NEWSPHONE HELLAS SA (CR)	1.0	3.2	3.7
Totals	44.5	66.0	76.1

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	17
Index Constituents Capitalisation (€ mil)	273.1
% of the ATHEX Cap	0.7
Index Capitalisation (€ mil)	86.7
<b>Constituent Sizes (Cap in € mil)</b>	
Average	4.3
Largest	10.3
Smallest	0.5
Median	3.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	49.8
Top 10 Holdings	76.1
Index Trading Velocity (%)	4.8
Average Index Spread (%)	10.604
Average Daily Trade Value (€ mil.)	0.0
% of the ATHEX A.D.T.V.	0.1

### Index Activity

Index Returns (% Units)	-1.92	223.9
Max / Min Closing Price	2,001.2	1,879.0
Max / Min Daily Return (%)	+1.7	-2.3
Session with Positive / Negative Return	11	10

### Activity of Index Constituents

Share with the Best Performance (%)	MEVA	+17.5
Share with the Worst Performance (%)	DROME	-17.0
<b>Number of Shares</b>		
with Positive Return	5	
with Negative Return	14	
with Zero Return	1	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	---	---	---
1000 - Basic Materials	2	14.2 ▲	16.4
2000 - Industrials	7	35.4 ▼	40.9
3000 - Consumer Goods	6	21.8 ▼	25.1
4000 - Health Care	---	---	---
5000 - Consumer Services	4	12.7 ▲	14.7
6000 - Telecommunications	---	---	---
7000 - Utilities	---	---	---
8000 - Financials	1	2.6 ▼	3.0
8300 - Banks	---	---	---
9000 - Technology	---	---	---
Totals	20	86.7 ▲	100.0

▶ Market Capitalization Change from 31/12/2015

### Key Index Characteristics

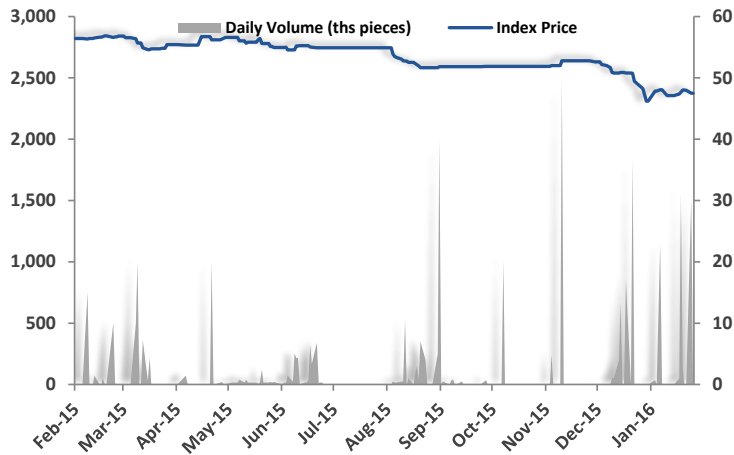
ISIN Code	GRI99144A008
ATHEX Trading Codes (GR) / (EN)	ΔMK DMK
Reuters Code	.DMK
Bloomberg Code	DMK
Launch Date / Price	01/12/08 5,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---



# ATHEX ALTERNATIVE MARKET INDEX

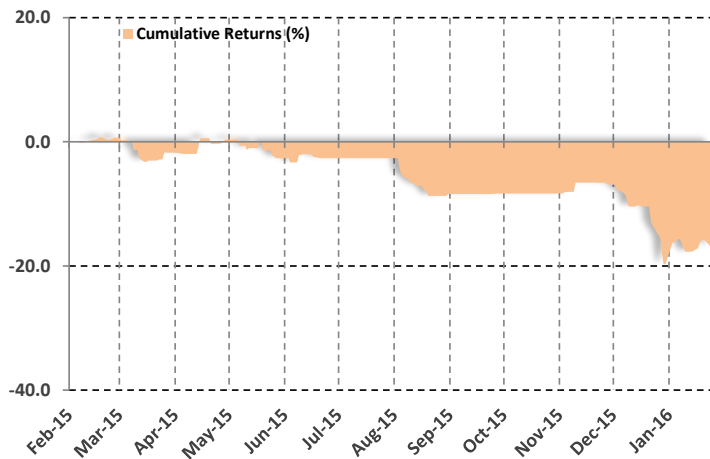
## February 2016

### Index Prices & Liquidity



### Index Prices & Returns

	29/02/2016	30/11/2015	31/08/2015	27/02/2015
Historical Prices	2,362.07	2,629.81	2,583.64	2,840.62
Returns (%)	1M	3M	6M	12M
	-0.79	-10.18	-8.58	-16.85



### Index Volatility (%)

	29/02/2016	30/11/2015	31/08/2015	29/05/2015
Volatility 30 Days Annualized	6.5	4.6	6.1	7.2
Volatility 60 Days Annualized	13.9	3.2	5.3	7.9

### Index Correlations (%)

	DEA	DMK	FTSEMSFW	HELMSI
ALTERNATIVE MARKET	100.0	4.3	-1.2	3.4
MID & SMALL CAP	4.3	100.0	34.4	38.7
FTSE/ATHEX FACTOR-WEIGHTED	-1.2	34.4	100.0	53.4
HELLENIC MID & SMALL	3.4	38.7	53.4	100.0

### Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EUROXX (CR)	0.3	20.3	18.3
2 ALPHA TRUST (CR)	1.0	16.8	15.2
3 ENVITEC (CR)		13.7	12.4
4 DOPPLER (CR)	28.7	11.1	10.1
5 FOODLINK S.A. (CR)	67.5	9.3	8.4
6 PERFORMANCE TECHNOLOGIES (CI)		8.9	8.0
7 ENTERSOFT (CR)		6.7	6.0
8 OPTRONICS TECHNOLOGIES (CR)		5.9	5.3
9 KRITON ARTOS (CR)	0.0	4.1	3.7
10 DIVERSA (CR)		4.0	3.6
Totals	97.5	100.7	91.1

### Portfolio Analysis

Number of Constituents	13
No of Sectors in Index Composition	11
Index Constituents Capitalisation (€ mil)	110.6
% of the ATHEX Cap	0.0
Index Capitalisation (€ mil)	110.6
<b>Constituent Sizes (Cap in € mil)</b>	
Average	8.5
Largest	20.3
Smallest	2.8
Median	6.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	64.4
Top 10 Holdings	91.1
Index Trading Velocity (%)	0.6
Average Index Spread (%)	14.246
Average Daily Trade Value (€ mil.)	0.0
% of the ATHEX A.D.T.V.	0.0

### Index Activity

Index Returns (% Units)	-0.79	-267.7
Max / Min Closing Price	2,388.9	2,349.7
Max / Min Daily Return (%)	+0.5	-1.6
Session with Positive / Negative Return	2	1

### Activity of Index Constituents

Share with the Best Performance (%)	FOODL	+60.0
Share with the Worst Performance (%)	DOPPLER	-8.7
<b>Number of Shares</b>		
with Positive Return	3	
with Negative Return	3	
with Zero Return	7	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	---	---	---
1000 - Basic Materials	---	---	---
2000 - Industrials	3	34.1 ▲	30.8
3000 - Consumer Goods	1	4.1 ▲	3.7
4000 - Health Care	---	---	---
5000 - Consumer Services	2	7.7 ►	6.9
6000 - Telecommunications	---	---	---
7000 - Utilities	---	---	---
8000 - Financials	7	64.7 ▼	58.5
8300 - Banks	---	---	---
9000 - Technology	---	---	---
<b>Totals</b>	<b>13</b>	<b>110.6 ▲</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2015

### Key Index Characteristics

ISIN Code	GRI99145A005
ATHEX Trading Codes (GR) / (EN)	ΔEA DEA
Reuters Code	.DEA
Bloomberg Code	DEA
Launch Date / Price	13/02/09 5,000
Index Type	Market Index
Capitalization Type	Total Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---