



ATHEXGROUP
Athens Exchange Group

Monthly Statistical Bulletin

Key Market Indices



August 2016

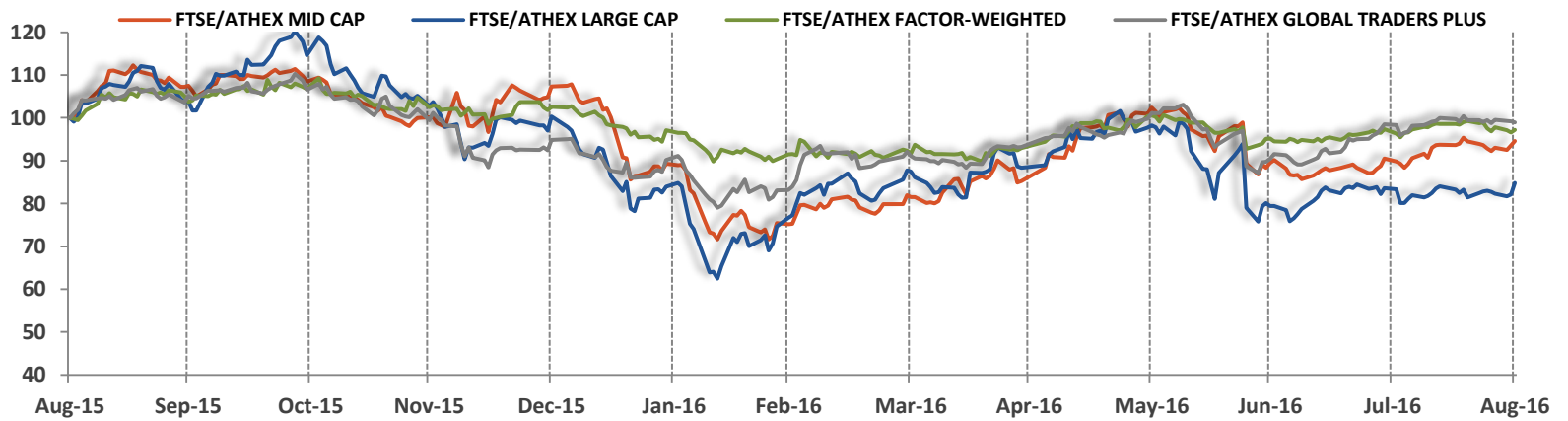


Trading Activity at a Glance

August 2016

Spot Market

Market Capitalization (€ mil.)	41,582.0	Market Trading Velocity (%)	24.4
Average Daily Trade Value (€ mil.)	38.5	Average Market Spread (%)	9.840
Average Daily Trade Volume (ths shares)	40.4	Annualized Market Volatility (%)	39.0



Indices of the ATHEX Stock Market

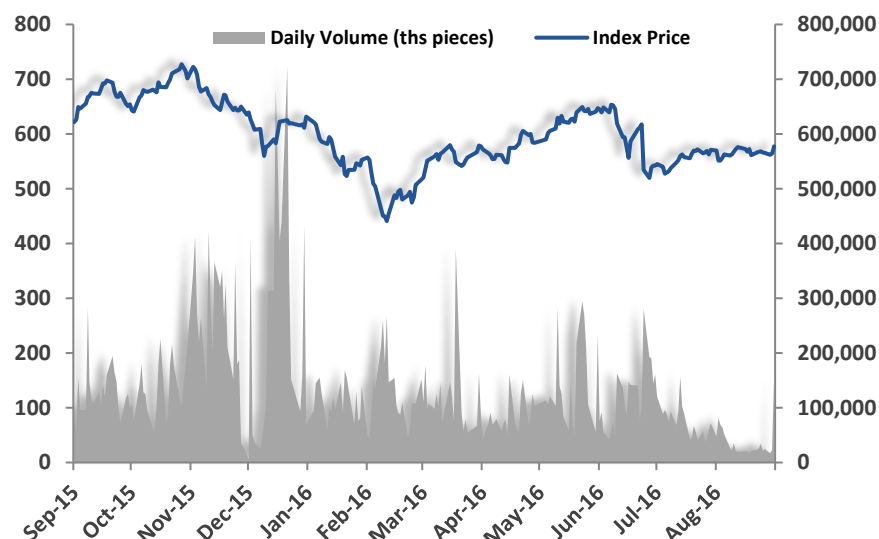
	31/08/2016	29/07/2016	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)
Market Indices							
Composite Index	577.39 ▲	571.33	6.1	1.06	658.99	420.82	-8.55 ▼
All Share Index	145.19 ▲	143.04	2.2	1.51	165.22	113.39	-11.70 ▼
ATHEX Mid & SmallCap Price	2,128.76 ▲	2,102.89	25.9	1.23	2,213.61	1,848.24	-1.99 ▼
ATHEX Alternative Market Price	2,336.28 ▼	2,351.07	-14.8	-0.63	2,445.91	2,297.83	1.12 ▲
Benchmark Indices							
FTSE/Athex Large Cap	1,550.05 ▲	1,527.96	22.1	1.45	1,868.90	1,075.20	-15.45 ▼
FTSE/Athex Mid Cap Index	719.25 ▲	688.12	31.1	4.52	820.16	515.21	-11.90 ▼
FTSE/ATHEX Factor-Weighted Index	1,189.34 ▼	1,191.70	-2.4	-0.20	1,261.08	1,066.64	-5.27 ▼
FTSE/ATHEX Global Traders Index Plus	1,328.36 ▲	1,323.25	5.1	0.39	1,388.54	1,031.55	4.22 ▲
FTSE/ATHEX Global Traders Index	1,473.70 ▲	1,468.03	5.7	0.39	1,579.62	1,129.41	3.29 ▲
FTSE/ATHEX-CSE Banking Index	535.74 ▲	535.48	0.3	0.05	938.40	271.40	-39.94 ▼
FTSE/Athex Market Index	380.88 ▲	375.13	5.8	1.53	457.53	265.17	-15.35 ▼
Customized Indices							
Hellenic Mid & Small Cap Index	720.61 ▲	716.40	4.2	0.59	786.32	560.15	0.70 ▲
Total Return Indices							
Composite Index Total Return	876.80 ▲	867.38	9.4	1.09	986.51	626.16	-6.66 ▼
FTSE/ATHEX Large Cap Net Total Return	651.14 ▲	641.86	9.3	1.45	773.01	443.06	-13.81 ▼
FTSE/Athex Large Cap Total Return	2,182.89 ▲	2,151.79	31.1	1.45	2,572.00	1,574.40	-13.68 ▼
FTSE/Athex Mid Cap T.R.	886.75 ▲	848.35	38.4	4.53	1,008.35	669.55	-11.66 ▼
Sector Indices							
FTSE/Athex Oil & Gas	2,392.93 ▼	2,443.89	-51.0	-2.09	2,657.42	1,860.37	-0.79 ▼
FTSE/Athex Chemicals	7,594.95 ▲	7,101.77	493.2	6.94	7,644.27	6,190.46	11.49 ▲
FTSE/Athex Basic Resources	1,715.69 ►	1,715.69	0.0	0.00	1,997.24	1,200.24	4.96 ▲
FTSE/Athex Construction & Materials	2,136.28 ▲	2,123.80	12.5	0.59	2,343.14	1,500.04	13.73 ▲
FTSE/Athex Industrial Goods & Services	1,571.53 ▼	1,575.35	-3.8	-0.24	1,844.00	1,369.56	-13.88 ▼
FTSE/Athex Personal & Household Goods	5,772.18 ▲	5,541.34	230.8	4.17	6,333.20	4,433.32	14.00 ▲
FTSE/Athex Retail	3,170.68 ▼	3,214.51	-43.8	-1.36	3,252.50	1,826.41	25.52 ▲
FTSE/Athex Media	1,664.72 ▼	1,747.96	-83.2	-4.76	2,247.37	1,290.16	12.68 ▲
FTSE/Athex Travel & Leisure	1,344.80 ▲	1,289.25	55.6	4.31	1,426.44	982.74	-5.62 ▼
FTSE/Athex Telecommunications	2,339.68 ▼	2,394.74	-55.1	-2.30	2,669.99	1,802.93	-8.01 ▼
FTSE/Athex Utilities	1,461.41 ▼	1,516.43	-55.0	-3.63	1,734.68	1,136.34	-12.78 ▼
FTSE/Athex Banks	707.85 ▲	707.50	0.4	0.05	1,239.80	358.60	-39.93 ▼
FTSE/ATHEX Real Estate	2,461.69 ▲	2,429.05	32.6	1.34	2,621.31	2,154.15	1.72 ▲
FTSE/Athex Financial Services	931.02 ▲	892.14	38.9	4.36	1,179.09	634.69	-4.40 ▼
FTSE/Athex Technology	652.32 ▲	629.23	23.1	3.67	654.29	489.05	14.04 ▲
Corporate Bond Indices							
Hellenic Corporate Bond Index	106.911 ▲	105.502	1.4	1.34	106.917	96.899	6.40 ▲
Hellenic Corporate Bond Price Index	97.175 ▲	96.324	0.9	0.88	97.188	90.434	2.56 ▲



ATHEX COMPOSITE SHARE PRICE INDEX

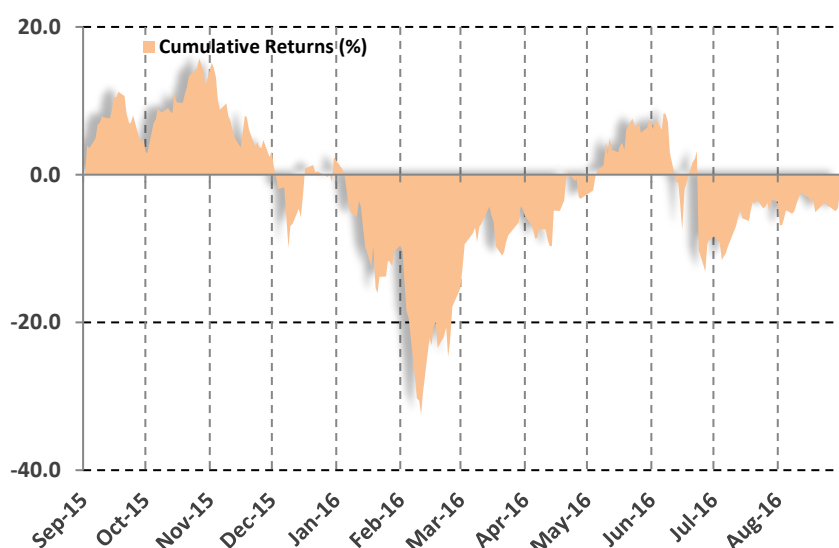
August 2016

Index Prices & Liquidity



Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	577.39	646.97	516.71	654.20
	1M	3M	6M	12M
Returns (%)	1.06	-10.75	11.74	-11.74



Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	17.0	25.5	50.7	24.5
Volatility 60 Days Annualized	39.0	24.7	43.0	23.7

Index Correlations (%)

	GD	FTSE	DTR	HELMSI
ATHEX COMPOSITE	100.0	98.7	82.2	91.8
FTSE/ATHEX LARGE CAP	98.7	100.0	84.2	87.0
FTSE/ATHEX BANKS	82.2	84.2	100.0	64.9
HELLENIC MID & SMALL	91.8	87.0	64.9	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.7	1,446.9	12.4
2 ALPHA BANK (CR)	16.4	876.7	7.5
3 FOLLI FOLLIE (CR)	2.5	740.9	6.3
4 OPAP (CR)	7.9	699.1	6.0
5 TITAN CEMENT (CR)	1.2	688.3	5.9
6 BANK OF CYPRUS (CR)	0.5	637.2	5.4
7 JUMBO SA (CR)	3.3	593.0	5.1
8 OTE (CR)	8.5	576.6	4.9
9 MOTOR OIL (CR)	1.7	570.1	4.9
10 NATIONAL BANK (CR)	5.9	443.8	3.8
Totals	48.8	7,272.5	62.1

Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	38
Index Constituents Capitalisation (€ mil)	36,655.7
% of the ATHEX Cap	88.2
Index Capitalisation (€ mil)	11,707.1
Constituent Sizes (Cap in € mil)	
Average	195.1
Largest	1,446.9
Smallest	1.9
Median	62.4
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	38.0
Top 10 Holdings	62.1
Index Trading Velocity (%)	10.8
Average Index Spread (%)	3.500
Average Daily Trade Value (€ mil.)	38.2
% of the ATHEX A.D.T.V.	95.1

Index Activity

Index Returns (% , Units)	1.06	-69.6
Max / Min Closing Price	577.4	551.6
Max / Min Daily Return (%)	+2.3	-3.2
Session with Positive / Negative Return	12	10

Activity of Index Constituents

Share with the Best Performance (%)	OLYMP	+17.2
Share with the Worst Performance (%)	KAMP	-19.5
Number of Shares		
with Positive Return	31	
with Negative Return	26	
with Zero Return	3	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	3	859.6 ▼	7.3
1000 - Basic Materials	5	445.0 ▲	3.8
2000 - Industrials	13	1,459.0 ▲	12.5
3000 - Consumer Goods	10	2,382.6 ▲	20.4
4000 - Health Care	3	52.0 ▼	0.4
5000 - Consumer Services	6	1,788.3 ▲	15.3
6000 - Telecommunicatios	1	576.6 ▼	4.9
7000 - Utilities	5	665.5 ▼	5.7
8000 - Financials	9	881.9 ▼	7.5
8300 - Banks	5	2,596.5 ▼	22.2
9000 - Technology	----	----	----
Totals	60	11,707.1 ▲	100.0

► Market Capitalization Change from 31/12/2015

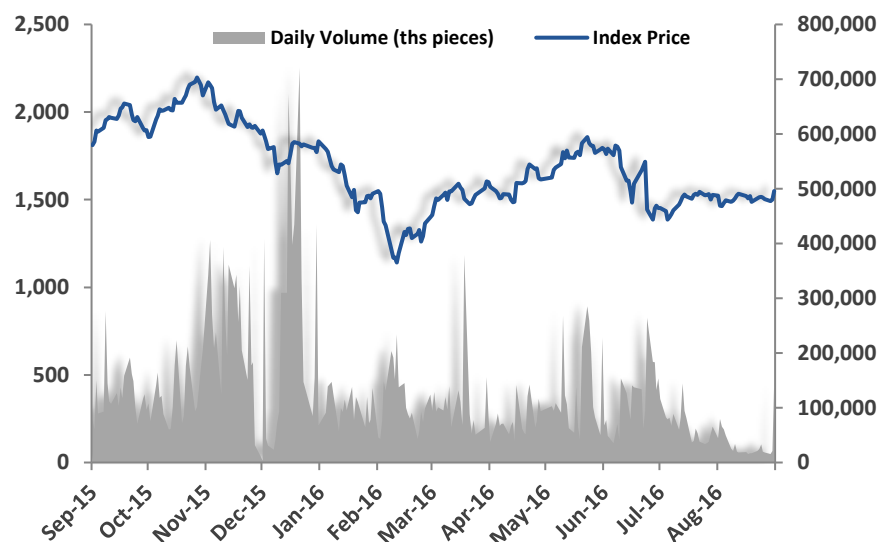
Key Index Characteristics

ISIN Code	GRI99117A004
ATHEX Trading Codes (GR) / (EN)	ΓΔ 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 August 2016

Index Prices & Liquidity

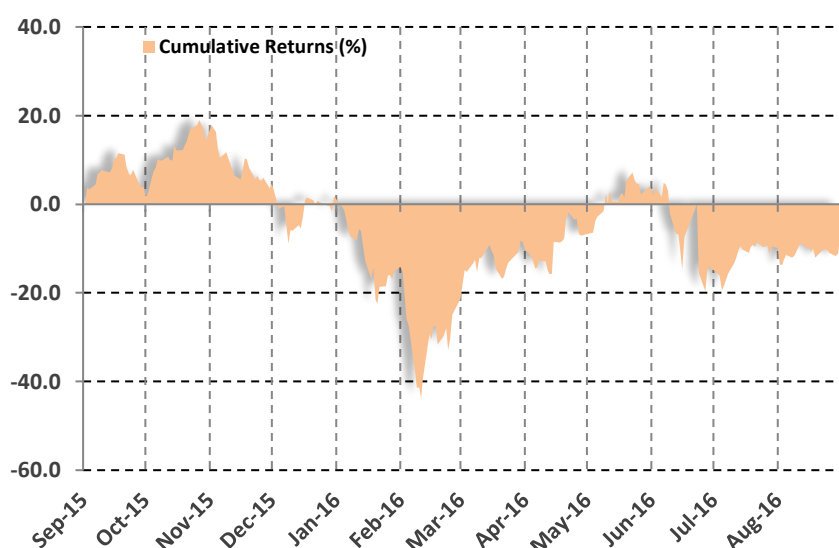


Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	32,955.1
<i>% of the ATHEX Cap</i>	79.3
Index Capitalisation (€ mil)	19,067.3
Constituent Sizes (Cap in € mil)	
Average	762.7
Largest	3,916.9
Smallest	61.6
Median	282.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	58.2
Top 10 Holdings	82.3
Index Trading Velocity (%)	6.5
Average Index Spread (%)	0.573
Average Daily Trade Value (€ mil.)	37.5
<i>% of the ATHEX A.D.T.V.</i>	88.5

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	1,550.05	1,795.60	1,400.60	1,897.70
Returns (%)	1M	3M	6M	12M
	1.4	-13.7	10.7	-18.3



Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	21.2	35.8	66.0	27.6
Volatility 60 Days Annualized	48.3	32.8	53.2	27.6

Index Correlations (%)

	FTSE	GD	FTSEM	FTSEGTI
FTSE/ATHEX LARGE CAP	100.0	98.7	73.0	79.3
ATHEX COMPOSITE	98.7	100.0	74.2	84.5
FTSE/ATHEX MID CAP	73.0	74.2	100.0	60.8
FTSE/ATHEX GLOBAL TRADERS	79.3	84.5	60.8	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.7	3,916.9	20.5
2 ALPHA BANK (CR)	16.7	2,352.7	12.3
3 OTE (CR)	8.6	2,083.1	10.9
4 OPAP (CR)	8.1	1,583.3	8.3
5 NATIONAL BANK (CR)	6.0	1,158.0	6.1
6 JUMBO SA (CR)	3.4	1,102.5	5.8
7 TITAN CEMENT (CR)	1.3	977.8	5.1
8 EUROBANK ERGASIAS (CR)	8.0	947.3	5.0
9 PIRAEUS BANK (CR)	4.1	828.8	4.3
10 FOLLI FOLLIE (CR)	2.6	740.9	3.9
Totals	59.4	15,691.3	82.3

Index Activity

Index Returns (% , Units)	1.4	-245.6
Max / Min Closing Price	1,550.1	1,464.1
Max / Min Daily Return (%)	+3.3	-3.8
Session with Positive / Negative Return	12	10

Activity of Index Constituents

Share with the Best Performance (%)	EEE	+6.4
Share with the Worst Performance (%)	PPA	-6.3
Number of Shares		
with Positive Return	12	
with Negative Return	11	
with Zero Return	2	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	851.8 ▼	4.5
1000 - Basic Materials	1	323.7 ▲	1.7
2000 - Industrials	6	1,624.1 ▲	8.5
3000 - Consumer Goods	2	5,019.4 ▲	26.3
4000 - Health Care	----	----	----
5000 - Consumer Services	3	2,529.1 ▲	13.3
6000 - Telecommunicatios	1	2,083.1 ▼	10.9
7000 - Utilities	3	622.6 ▼	3.3
8000 - Financials	3	726.7 ▼	3.8
8300 - Banks	4	5,286.8 ▼	27.7
9000 - Technology	----	----	----
Totals	25	19,067.3 ▲	100.0

► Market Capitalization Change from 31/12/2015

Key Index Characteristics

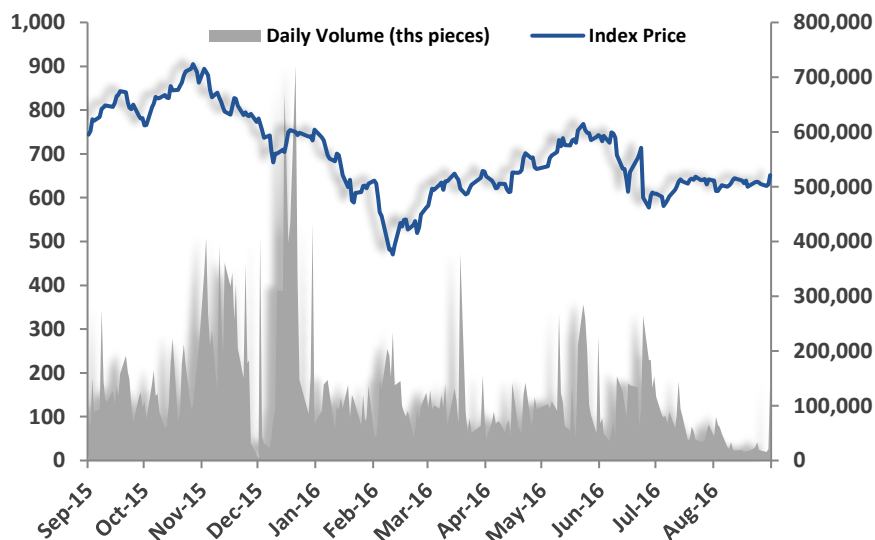
ISIN Code	GRI99201A006
ATHEX Trading Codes (GR) / (EN)	FTSE FTSE
Reuters Code	.ATF
Bloomberg Code	FTATHEX
Launch Date / Price	23/09/97 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative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



FTSE/ATHEX LARGE CAP NET TOTAL RETURN

August 2016

Index Prices & Liquidity

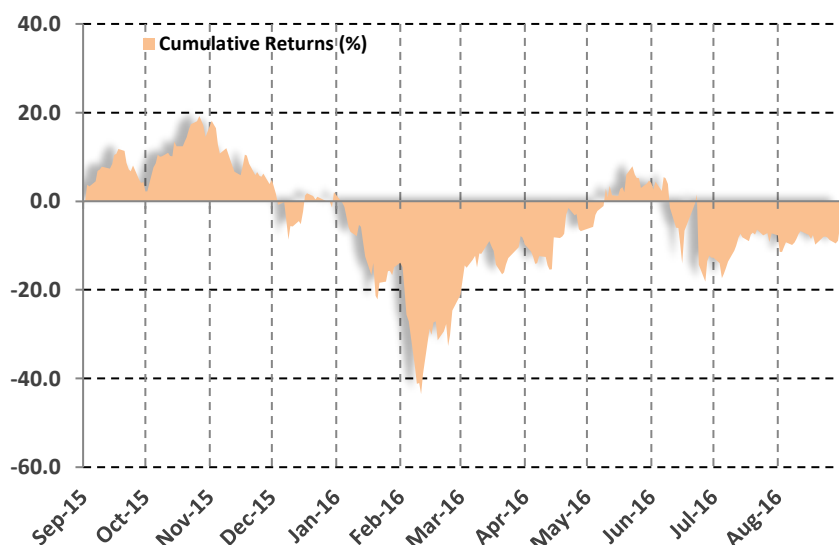


Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	32,955.1
<i>% of the ATHEX Cap</i>	79.3
Index Capitalisation (€ mil)	19,067.3
Constituent Sizes (Cap in € mil)	
Average	762.7
Largest	3,916.9
Smallest	61.6
Median	282.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	58.2
Top 10 Holdings	82.3
Index Trading Velocity (%)	6.5
Average Index Spread (%)	0.573
Average Daily Trade Value (€ mil.)	37.5
<i>% of the ATHEX A.D.T.V.</i>	88.5

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	651.14	742.99	577.16	781.58
	1M	3M	6M	12M
Returns (%)	1.45	-12.36	12.82	-16.69



Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	21.3	35.8	66.0	27.6
Volatility 60 Days Annualized	48.4	32.8	53.2	27.5

Index Correlations (%)

	FTSEINTR	FTSEGTI	HELMSI	GD
FTSE/ATHEX LARGE CAP NTR	100.0	79.4	87.1	98.7
FTSE/ATHEX GLOBAL TRADERS	79.4	100.0	92.2	84.5
HELLENIC MID & SMALL	87.1	92.2	100.0	91.8
ATHEX COMPOSITE	98.7	84.5	91.8	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.7	3,916.9	20.5
2 ALPHA BANK (CR)	16.7	2,352.7	12.3
3 OTE (CR)	8.6	2,083.1	10.9
4 OPAP (CR)	8.1	1,583.3	8.3
5 NATIONAL BANK (CR)	6.0	1,158.0	6.1
6 JUMBO SA (CR)	3.4	1,102.5	5.8
7 TITAN CEMENT (CR)	1.3	977.8	5.1
8 EUROBANK ERGASIAS (CR)	8.0	947.3	5.0
9 PIRAEUS BANK (CR)	4.1	828.8	4.3
10 FOLLI FOLLIE (CR)	2.6	740.9	3.9
Totals	59.4	15,691.3	82.3

Index Activity

Index Returns (% Units)	1.45	-91.9
Max / Min Closing Price	651.1	615.0
Max / Min Daily Return (%)	+3.3	-3.8
Session with Positive / Negative Return	12	10

Activity of Index Constituents

Share with the Best Performance (%)	EEE	+6.4
Share with the Worst Performance (%)	PPA	-6.3
Number of Shares		
with Positive Return	12	
with Negative Return	11	
with Zero Return	2	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	851.8 ▼	4.5
1000 - Basic Materials	1	323.7 ▲	1.7
2000 - Industrials	6	1,624.1 ▲	8.5
3000 - Consumer Goods	2	5,019.4 ▲	26.3
4000 - Health Care	----	----	----
5000 - Consumer Services	3	2,529.1 ▲	13.3
6000 - Telecommunications	1	2,083.1 ▼	10.9
7000 - Utilities	3	622.6 ▼	3.3
8000 - Financials	3	726.7 ▼	3.8
8300 - Banks	4	5,286.8 ▼	27.7
9000 - Technology	----	----	----
Totals	25	19,067.3 ▲	100.0

► Market Capitalization Change from 31/12/2015

Key Index Characteristics

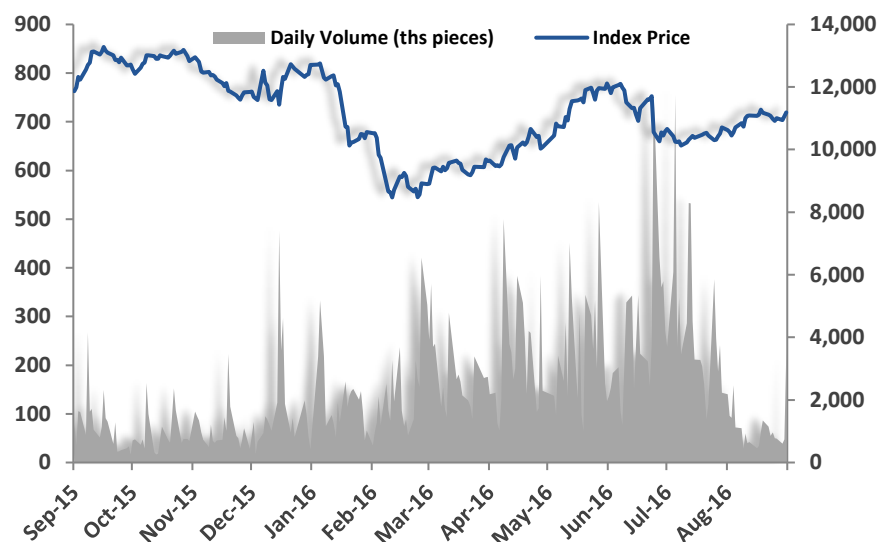
ISIN Code	GRI99149A007
ATHEX Trading Codes (GR) / (EN)	FTSEINTR FTSEINTR
Reuters Code	.FTSEINTR
Bloomberg Code	FTASETR
Launch Date / Price	28/11/11 1,000
Index Type	Total Return
Capitalization Type	Total Return
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative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



FTSE/ATHEX MID CAP

August 2016

Index Prices & Liquidity

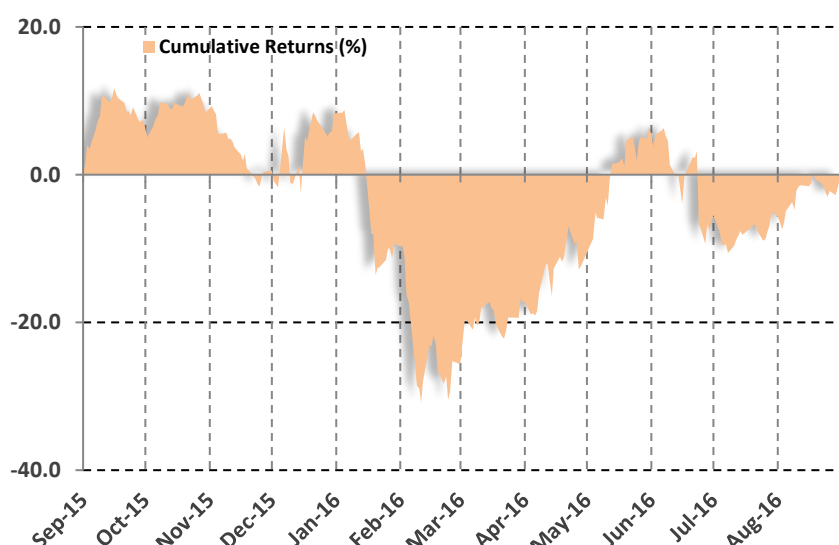


Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	18
Index Constituents Capitalisation (€ mil)	1,448.5
<i>% of the ATHEX Cap</i>	3.5
Index Capitalisation (€ mil)	576.5
Constituent Sizes (Cap in € mil)	
Average	28.8
Largest	150.9
Smallest	1.0
Median	14.1
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	73.6
Top 10 Holdings	90.3
Index Trading Velocity (%)	2.3
Average Index Spread (%)	4.261
Average Daily Trade Value (€ mil.)	0.4
<i>% of the ATHEX A.D.T.V.</i>	2.8

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	719.25	778.90	571.57	817.48
	1M	3M	6M	12M
Returns (%)	4.52	-7.66	25.84	-12.02



Index Activity

Index Returns (% , Units)	4.52	-59.7
Max / Min Closing Price	725.0	671.9
Max / Min Daily Return (%)	+2.6	-1.1
Session with Positive / Negative Return	11	11

Activity of Index Constituents

Share with the Best Performance (%)	QUAL	+22.6
Share with the Worst Performance (%)	CENTR	-7.9
Number of Shares		
with Positive Return	12	
with Negative Return	8	
with Zero Return	0	

Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualiz	16.0	31.2	44.0	13.8
Volatility 60 Days Annualized	29.2	28.6	46.4	16.2

Index Correlations (%)

	FTSEM	HELMSI	FTSE	FTSEMSFW
FTSE/ATHEX MID CAP	100.0	71.3	73.0	35.1
HELLENIC MID & SMALL	71.3	100.0	87.0	41.9
FTSE/ATHEX LARGE CAP	73.0	87.0	100.0	32.7
FTSE/ATHEX FACTOR-WEIGHTED	35.1	41.9	32.7	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 FOURLIS (CR)	11.3	150.9	26.2
2 GR. SARANTIS SA (CR)	30.1	131.4	22.8
3 MARFIN INVESTMENT GROUP (CR)	31.3	63.2	11.0
4 TPA SA (CR)	2.7	51.7	9.0
5 THRACE PLASTICS SA (CR)	1.4	27.1	4.7
6 THESSALONIKA WATER & SEWERAGE	1.9	25.1	4.4
7 MLS MULTIMEDIA SA (CR)	8.9	20.5	3.6
8 ELTECH ANEMOS S.A. (CR)	2.9	17.9	3.1
9 PLAISIO COMPUTERS SA (CR)	2.9	16.7	2.9
10 KORRES (CR)	1.3	16.0	2.8
Totals	94.7	520.6	90.3

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	----	----	----
1000 - Basic Materials	1	27.1 ▲	4.7
2000 - Industrials	5	82.5 ▼	14.3
3000 - Consumer Goods	7	317.3 ▲	55.0
4000 - Health Care	----	----	----
5000 - Consumer Services	1	4.0 ▲	0.7
6000 - Telecommunications	----	----	----
7000 - Utilities	2	43.0 ▲	7.5
8000 - Financials	4	102.6 ▲	17.8
8300 - Banks	----	----	----
9000 - Technology	----	----	----
Totals	20	576.5 ▲	100.0

► Market Capitalization Change from 31/12/2015

Key Index Characteristics

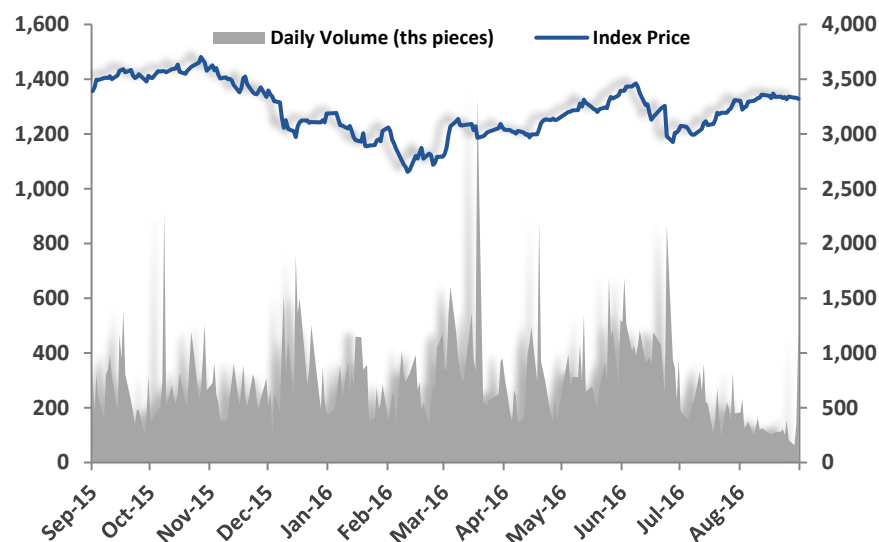
ISIN Code	GRI99202A004
ATHEX Trading Codes (GR) / (EN)	FTSEM FTSEM
Reuters Code	.FTSEM
Bloomberg Code	FTSEGTI
Launch Date / Price	03/12/12 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative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

FTSE/ATHEX GLOBAL TRADERS PLUS

August 2016



Index Prices & Liquidity

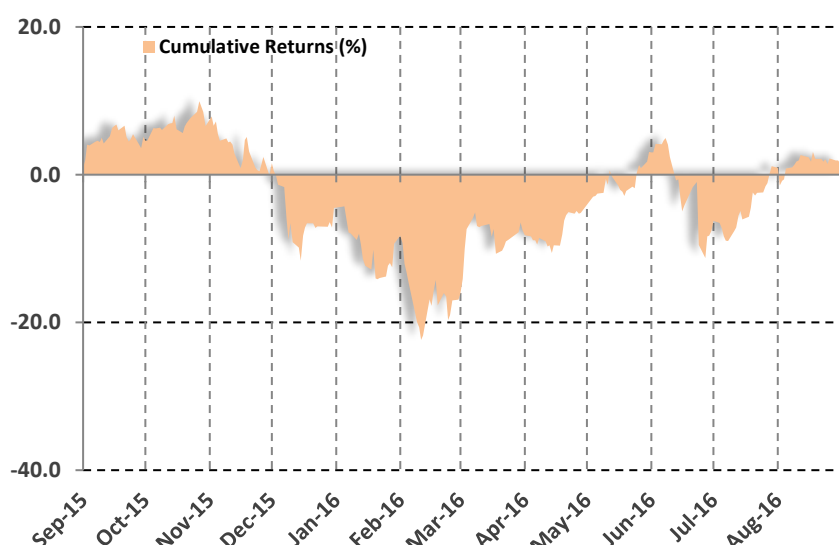


Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	18
Index Constituents Capitalisation (€ mil)	6,662.4
<i>% of the ATHEX Cap</i>	16.0
Index Capitalisation (€ mil)	648.0
Constituent Sizes (Cap in € mil)	
Average	21.6
Largest	133.4
Smallest	0.3
Median	8.9
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	60.6
Top 10 Holdings	81.8
Index Trading Velocity (%)	14.5
Average Index Spread (%)	5.285
Average Daily Trade Value (€ mil.)	2.8
<i>% of the ATHEX A.D.T.V.</i>	0.9

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	1,328.36	1,358.30	1,117.19	1,412.23
Returns (%)	1M	3M	6M	12M
	0.39	-2.20	18.90	-5.94



Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	13.4	15.0	33.4	20.4
Volatility 60 Days Annualized	25.2	18.9	30.0	17.2

Index Correlations (%)

	FTSEGTI	HELMSI	FTSEMSFW	FTSEM
FTSE/ATHEX GLOBAL TRADERS	100.0	92.2	41.2	60.8
HELLENIC MID & SMALL	92.2	100.0	41.9	71.3
FTSE/ATHEX FACTOR-WEIGHTED	41.2	41.9	100.0	35.1
FTSE/ATHEX MID CAP	60.8	71.3	35.1	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 TITAN CEMENT (CR)	16.5	133.4	20.6
2 FOLLI FOLLIE (CR)	34.2	107.9	16.7
3 MOTOR OIL (CR)	23.4	83.1	12.8
4 CRETE PLASTICS SA (CR)	0.5	36.8	5.7
5 METKA (CR)	2.7	31.3	4.8
6 GR. SARANTIS SA (CR)	4.2	30.9	4.8
7 MYTILINEOS HOLDINGS (CR)	9.6	28.7	4.4
8 THRACE PLASTICS SA (CR)	0.2	27.1	4.2
9 AEGEAN AIRLINES (CR)	6.7	26.0	4.0
10 KYRIAKIDIS MARBLES SA (CR)	0.1	25.0	3.9
Totals	98.0	530.2	81.8

Index Activity

Index Returns (% , Units)	0.39	-29.9
Max / Min Closing Price	1,348.1	1,289.0
Max / Min Daily Return (%)	+1.5	-2.4
Session with Positive / Negative Return	12	10

Activity of Index Constituents

Share with the Best Performance (%)	KYRI	+52.1
Share with the Worst Performance (%)	FIER	-26.1
Number of Shares		
with Positive Return	14	
with Negative Return	13	
with Zero Return	3	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	1	83.1 ▲	12.8
1000 - Basic Materials	5	104.8 ▲	16.2
2000 - Industrials	9	234.0 ▲	36.1
3000 - Consumer Goods	10	62.2 ▲	9.6
4000 - Health Care	----	----	----
5000 - Consumer Services	5	164.0 ▲	25.3
6000 - Telecommunicatios	----	----	----
7000 - Utilities	----	----	----
8000 - Financials	----	----	----
8300 - Banks	----	----	----
9000 - Technology	----	----	----
Totals	30	648.0 ▲	100.0

► Market Capitalization Change from 31/12/2015

Key Index Characteristics

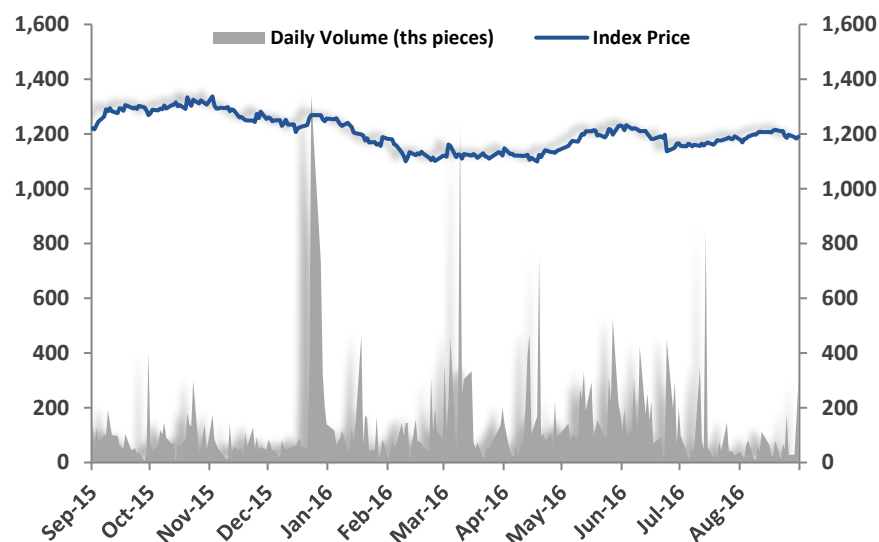
ISIN Code	GRI99152A001
ATHEX Trading Codes (GR) / (EN)	FTSEGTI FTSEGTI
Reuters Code	.FTSEGTI
Bloomberg Code	FTSEGTI
Launch Date / Price	03/12/12 1,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	Every May and November
Review	Annually every March
Calculation Frequency	Real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



FTSE/ATHEX MID & SMALL CAP FACTOR-WEIGHTED

August 2016

Index Prices & Liquidity

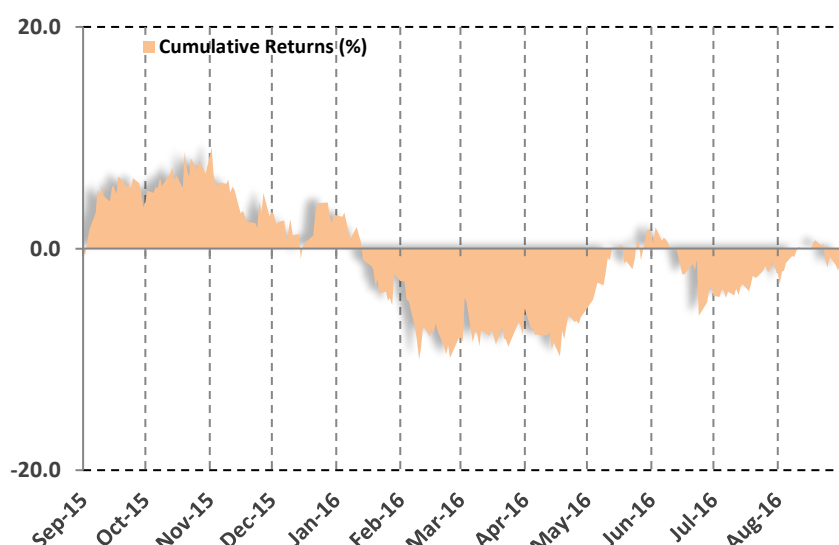


Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	16
Index Constituents Capitalisation (€ mil)	751.9
<i>% of the ATHEX Cap</i>	1.8
Index Capitalisation (€ mil)	87.4
Constituent Sizes (Cap in € mil)	
Average	4.4
Largest	18.6
Smallest	0.7
Median	2.9
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	58.5
Top 10 Holdings	80.4
Index Trading Velocity (%)	2.4
Average Index Spread (%)	9.731
Average Daily Trade Value (€ mil.)	0.1
<i>% of the ATHEX A.D.T.V.</i>	0.2

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	1,189.34	1,230.83	1,120.08	1,269.08
Returns (%)	1M	3M	6M	12M
	-0.20	-3.37	6.18	-6.28



Index Activity

Index Returns (% Units)	-0.20	-41.5
Max / Min Closing Price	1,215.1	1,168.6
Max / Min Daily Return (%)	+1.1	-1.5
Session with Positive / Negative Return	12	10

Activity of Index Constituents

Share with the Best Performance (%)	EVROF	+36.1
Share with the Worst Performance (%)	INTEK	-18.9
Number of Shares		
with Positive Return	11	
with Negative Return	9	
with Zero Return	0	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	1	4.6 ▲	5.3
1000 - Basic Materials	2	22.7 ▲	25.9
2000 - Industrials	6	17.4 ▲	19.8
3000 - Consumer Goods	6	13.0 ▼	14.9
4000 - Health Care	----	----	----
5000 - Consumer Services	3	26.7 ▼	30.6
6000 - Telecommunications	----	----	----
7000 - Utilities	----	----	----
8000 - Financials	2	3.1 ▼	3.5
8300 - Banks	----	----	----
9000 - Technology	----	----	----
Totals	20	87.4 ▲	100.0

► Market Capitalization Change from 31/12/2015

Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	10.2	16.5	18.6	21.7
Volatility 60 Days Annualized	14.4	19.6	17.1	18.3

Index Correlations (%)

	FTSEMSFW	FTSEGTI	FTSEA	DMK
FTSE/ATHEX FACTOR-WEIGHTED	100.0	41.2	33.0	19.7
FTSE/ATHEX GLOBAL TRADERS	41.2	100.0	79.3	16.7
FTSE/ATHEX MARKET	33.0	79.3	100.0	20.4
MID & SMALL CAP	19.7	16.7	20.4	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CRETE PLASTICS SA (CR)	22.0	18.6	21.2
2 INTRALOT (CR)	62.4	14.1	16.1
3 AUTOHELLAS SA (CR)	3.7	9.4	10.7
4 ELINOIL S.A. (CR)	0.1	4.6	5.3
5 KYRIAKIDIS MARBLES SA (CR)	3.1	4.5	5.2
6 KARATZIS SA (CR)	1.2	4.3	4.9
7 KRI-KRI S.A. (CR)	0.5	4.2	4.8
8 ELTON SA (CR)	2.2	4.1	4.7
9 NEWSPHONE HELLAS SA (CR)	0.2	3.3	3.8
10 AS COMPANY SA (CR)	2.1	3.3	3.8
Totals	97.5	70.3	80.4

Key Index Characteristics

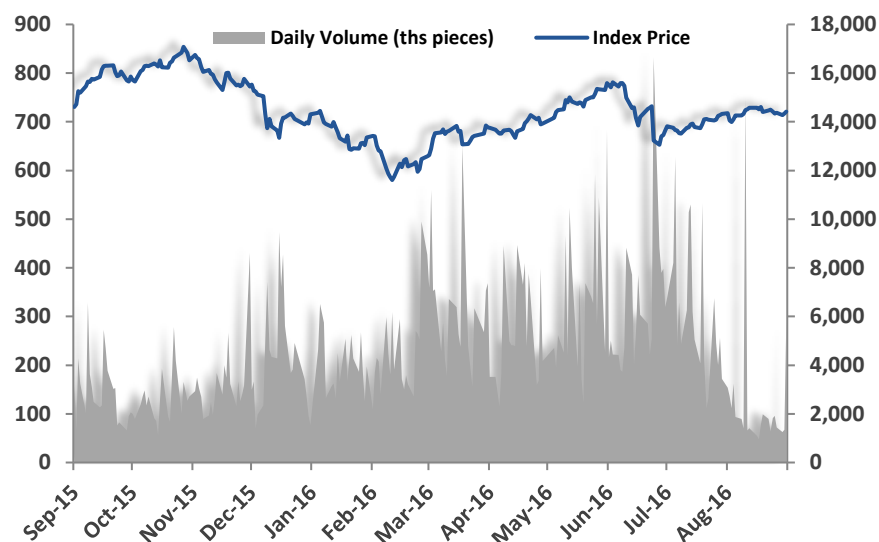
ISIN Code	GRI99150A005
ATHEX Trading Codes (GR) / (EN)	FTSEMSFW FTSEMSFW
Reuters Code	.FTSEMSFW
Bloomberg Code	FTSEMSFW
Launch Date / Price	08/10/12 1,000
Index Type	Fundamental
Capitalization Type	Weight Mkt Capitalization
Capping	Annually every May
Review	Annually every March
Calculation Frequency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



HELLENIC MID & SMALL CAP

August 2016

Index Prices & Liquidity

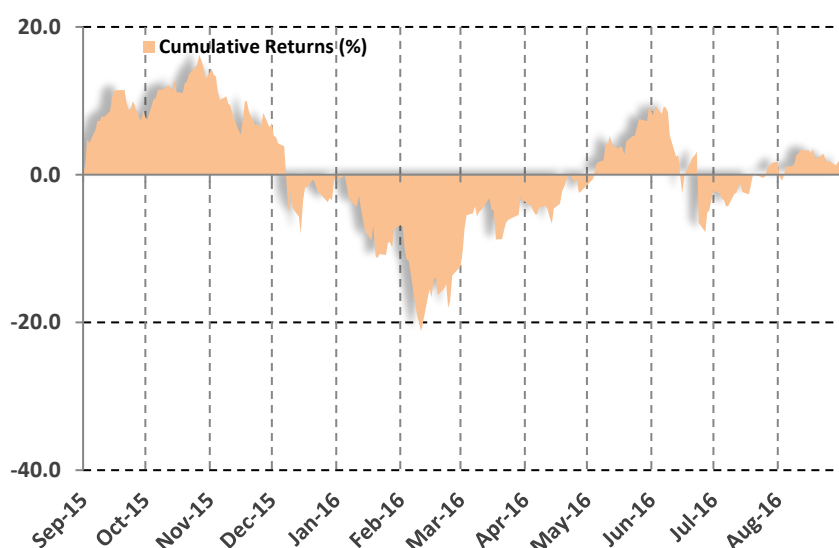


Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	25
Index Constituents Capitalisation (€ mil)	13,729.2
<i>% of the ATHEX Cap</i>	33.0
Index Capitalisation (€ mil)	7,336.5
Constituent Sizes (Cap in € mil)	
Average	244.6
Largest	631.6
Smallest	43.2
Median	264.9
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	30.3
Top 10 Holdings	50.8
Index Trading Velocity (%)	8.3
Average Index Spread (%)	1.273
Average Daily Trade Value (€ mil.)	18.4
<i>% of the ATHEX A.D.T.V.</i>	6.3

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	720.61	779.81	629.31	793.12
	1M	3M	6M	12M
Returns (%)	0.59	-7.59	14.51	-9.14



Index Activity

Index Returns (% , Units)	0.59	-59.2
Max / Min Closing Price	730.2	699.5
Max / Min Daily Return (%)	+1.2	-2.1
Session with Positive / Negative Return	13	9

Activity of Index Constituents

Share with the Best Performance (%)	SOLK	+24.0
Share with the Worst Performance (%)	PPA	-6.3
Number of Shares		
with Positive Return	16	
with Negative Return	12	
with Zero Return	2	

Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	11.8	17.3	34.7	20.4
Volatility 60 Days Annualized	27.4	19.6	32.9	19.2

Index Correlations (%)

	HELMSI	FTSEM	FTSEGTI	FTSE
HELLENIC MID & SMALL	100.0	71.3	92.2	87.0
FTSE/ATHEX MID CAP	71.3	100.0	60.8	73.0
FTSE/ATHEX GLOBAL TRADERS	92.2	60.8	100.0	79.3
FTSE/ATHEX LARGE CAP	87.0	73.0	79.3	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 TITAN CEMENT (CR)	2.6	631.6	8.6
2 JUMBO SA (CR)	6.9	599.3	8.2
3 FOLLI FOLLIE (CR)	5.3	356.5	4.9
4 LAMDA DEVELOPMENT SA (CR)	0.2	320.5	4.4
5 METKA (CR)	0.4	316.6	4.3
6 EYDAP S.A. (CR)	0.3	313.2	4.3
7 GR. SARANTIS SA (CR)	0.6	308.7	4.2
8 GRIVALIA PROPERTIES (CR)	1.5	296.4	4.0
9 MOTOR OIL (CR)	3.6	292.7	4.0
10 P.P.A. S.A. (CR)	69.8	290.4	4.0
Totals	91.3	3,726.0	50.8

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	581.8 ▼	7.9
1000 - Basic Materials	3	465.9 ▲	6.4
2000 - Industrials	7	2,134.9 ▲	29.1
3000 - Consumer Goods	4	1,139.9 ▲	15.5
4000 - Health Care	----	----	----
5000 - Consumer Services	4	908.5 ▲	12.4
6000 - Telecommunicatios	----	----	----
7000 - Utilities	5	1,030.5 ▼	14.0
8000 - Financials	5	1,075.1 ▲	14.7
8300 - Banks	----	----	----
9000 - Technology	----	----	----
Totals	30	7,336.5 ▲	100.0

► Market Capitalization Change from 31/12/2015

Key Index Characteristics

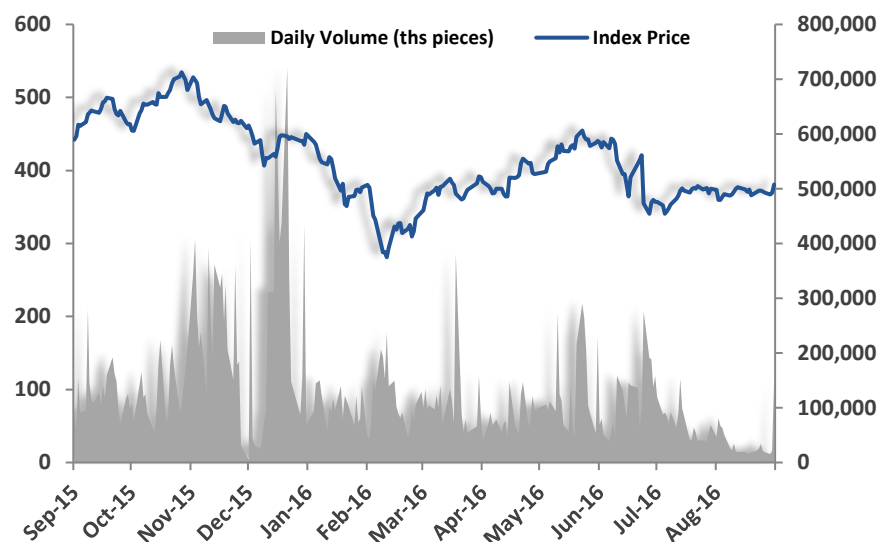
ISIN Code	GRI99304A008
ATHEX Trading Codes (GR) / (EN)	HELMSI HELMSI
Reuters Code	.HELMSI
Bloomberg Code	HELMSI
Launch Date / Price	14/01/13 1,000
Index Type	Customized
Capitalization Type	Equal Weight Mkt Capitalization
Capping	Every May and November
Review	Every March and September
Calculation Frequency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



FTSE/ATHEX MARKET

August 2016

Index Prices & Liquidity

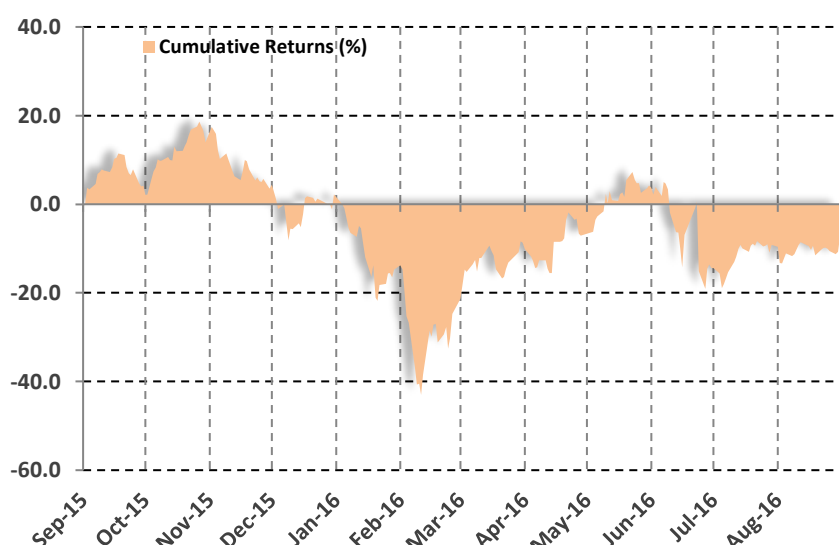


Portfolio Analysis

Number of Constituents	48
No of Sectors in Index Composition	34
Index Constituents Capitalisation (€ mil)	34,412.8
<i>% of the ATHEX Cap</i>	82.8
Index Capitalisation (€ mil)	19,646.4
Constituent Sizes (Cap in € mil)	
Average	409.3
Largest	3,916.9
Smallest	0.7
Median	121.4
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	56.5
Top 10 Holdings	79.9
Index Trading Velocity (%)	6.4
Average Index Spread (%)	2.664
Average Daily Trade Value (€ mil.)	37.9
<i>% of the ATHEX A.D.T.V.</i>	91.3

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	380.88	440.35	342.80	463.90
	1M	3M	6M	12M
Returns (%)	1.53	-13.51	11.11	-17.90



Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	20.8	35.3	64.8	26.8
Volatility 60 Days Annualized	47.7	32.3	52.3	26.8

Index Correlations (%)

	FTSEA	GD	FTSE	FTSEMSFW
FTSE/ATHEX MARKET	100.0	98.8	100.0	33.0
ATHEX COMPOSITE	98.8	100.0	98.7	36.0
FTSE/ATHEX LARGE CAP	100.0	98.7	100.0	32.7
FTSE/ATHEX FACTOR-WEIGHTED	33.0	36.0	32.7	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.7	3,916.9	19.9
2 ALPHA BANK (CR)	16.5	2,352.7	12.0
3 OTE (CR)	8.5	2,083.1	10.6
4 OPAP (CR)	8.0	1,583.3	8.1
5 NATIONAL BANK (CR)	6.0	1,158.0	5.9
6 JUMBO SA (CR)	3.4	1,102.5	5.6
7 TITAN CEMENT (CR)	1.2	977.8	5.0
8 EUROBANK ERGASIAS (CR)	7.9	947.3	4.8
9 PIRAEUS BANK (CR)	4.0	828.8	4.2
10 FOLLI FOLLIE (CR)	2.6	740.9	3.8
Totals	58.8	15,691.3	79.9

Index Activity

Index Returns (% , Units)	1.53	-59.5
Max / Min Closing Price	380.9	359.6
Max / Min Daily Return (%)	+3.2	-3.7
Session with Positive / Negative Return	12	10

Activity of Index Constituents

Share with the Best Performance (%)	KEKR	+23.5
Share with the Worst Performance (%)	CENTR	-7.9
Number of Shares		
with Positive Return	25	
with Negative Return	21	
with Zero Return	2	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	2	851.8 ▼	4.3
1000 - Basic Materials	2	350.8 ▲	1.8
2000 - Industrials	12	1,707.3 ▲	8.7
3000 - Consumer Goods	9	5,336.7 ▲	27.2
4000 - Health Care	----	----	----
5000 - Consumer Services	5	2,534.1 ▲	12.9
6000 - Telecommunicatios	1	2,083.1 ▼	10.6
7000 - Utilities	5	665.5 ▼	3.4
8000 - Financials	8	830.2 ▼	4.2
8300 - Banks	4	5,286.8 ▼	26.9
9000 - Technology	----	----	----
Totals	48	19,646.4 ▲	100.0

► Market Capitalization Change from 31/12/2015

Key Index Characteristics

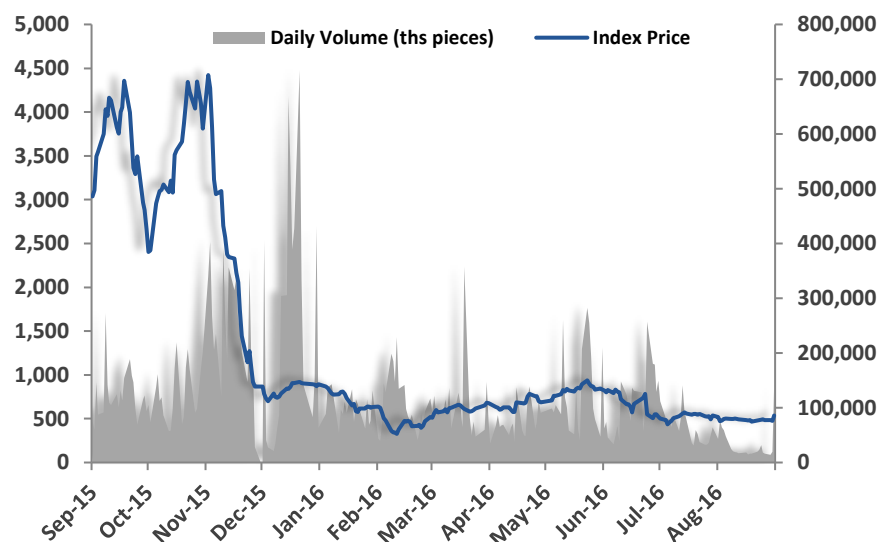
ISIN Code	GRI99204A000
ATHEX Trading Codes (GR) / (EN)	FTSEA FTSEA
Reuters Code	.ATFMI
Bloomberg Code	FTSEA
Launch Date / Price	02/01/03 2,000
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative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

FTSE/ATHEX-CSE BANKING

August 2016



Index Prices & Liquidity

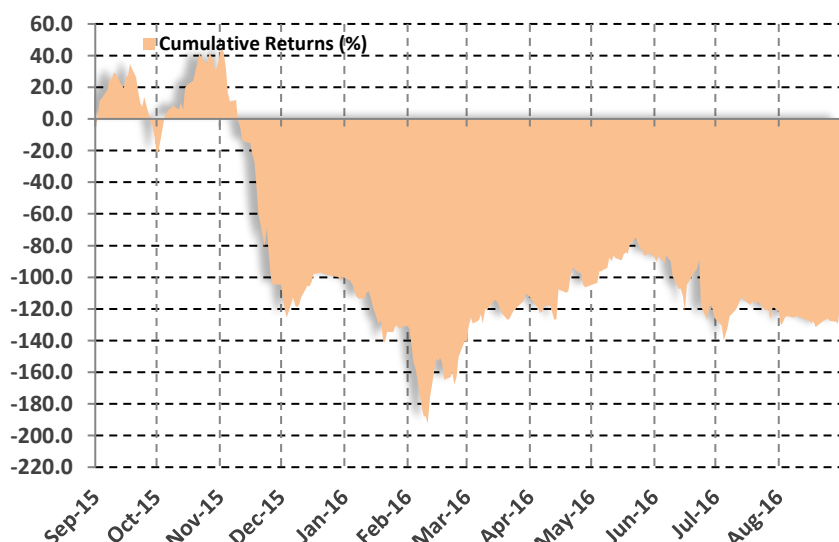


Portfolio Analysis

Number of Constituents	4
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	7,018.0
<i>% of the ATHEX Cap</i>	16.9
Index Capitalisation (€ mil)	5,286.8
Constituent Sizes (Cap in € mil)	
Average	1,321.7
Largest	2,352.7
Smallest	828.8
Median	1,052.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	100.0
Top 10 Holdings	100.0
Index Trading Velocity (%)	8.1
Average Index Spread (%)	0.551
Average Daily Trade Value (€ mil.)	13.0
<i>% of the ATHEX A.D.T.V.</i>	83.2

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	535.74	831.40	517.80	2,666.40
	1M	3M	6M	12M
Returns (%)	0.05	-35.56	3.46	-79.91



Index Activity

Index Returns (% , Units)	0.05	-295.7
Max / Min Closing Price	535.7	466.1
Max / Min Daily Return (%)	+12.4	-8.8
Session with Positive / Negative Return	11	11

Activity of Index Constituents

Share with the Best Performance (%)	EUROB	+4.9
Share with the Worst Performance (%)	ALPHA	-2.8
Number of Shares		
with Positive Return	2	
with Negative Return	2	
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 - Telecommunicatios	----	----	----
7000 - Utilities	----	----	----
8000 - Financials	----	----	----
8300 - Banks	4	5,286.8 ▼	100.0
9000 - Technology	----	----	----
Totals	4	5,286.8 ▲	100.0

► Market Capitalization Change from 31/12/2015

Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualiz	61.4	82.0	146.9	140.9
Volatility 60 Days Annualized	102.0	74.9	116.6	134.7

Index Correlations (%)

	FTSEB	DTR	HELMSI	FTSEM
FTSE/ATHEX-CSE BANKING	100.0	100.0	64.9	67.1
FTSE/ATHEX BANKS	100.0	100.0	64.9	67.2
HELLENIC MID & SMALL	64.9	64.9	100.0	71.3
FTSE/ATHEX MID CAP	67.1	67.2	71.3	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ALPHA BANK (CR)	48.0	2,352.7	44.5
2 NATIONAL BANK (CR)	17.4	1,158.0	21.9
3 EUROBANK ERGASIAS (CR)	22.9	947.3	17.9
4 PIRAEUS BANK (CR)	11.7	828.8	15.7
Totals	100.0	5,286.8	100.0

Key Index Characteristics

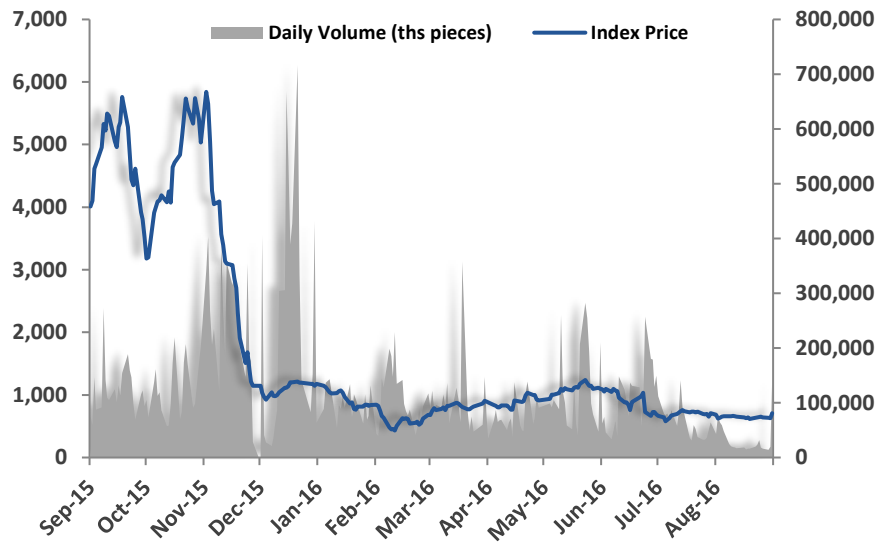
ISIN Code	GRI99143A000
ATHEX Trading Codes (GR) / (EN)	FTSEB FTSEB
Reuters Code	.FTSEB
Bloomberg Code	ASECBK
Launch Date / Price	03/11/08 2,000
Index Type	Customized
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative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



FTSE/ATHEX BANKS

August 2016

Index Prices & Liquidity

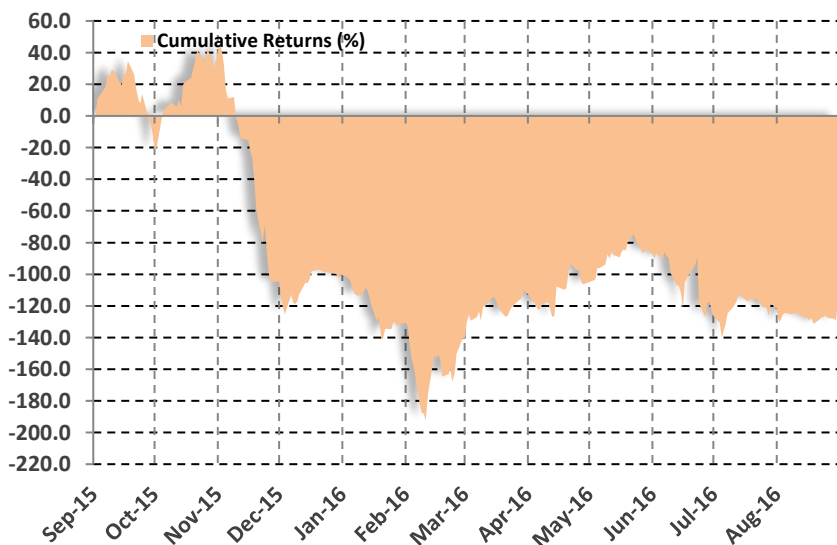


Portfolio Analysis

Number of Constituents	4
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	7,018.0
% of the ATHEX Cap	16.9
Index Capitalisation (€ mil)	5,286.8
Constituent Sizes (Cap in € mil)	
Average	1,321.7
Largest	2,352.7
Smallest	828.8
Median	1,052.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	100.0
Top 10 Holdings	100.0
Index Trading Velocity (%)	8.1
Average Index Spread (%)	0.551
Average Daily Trade Value (€ mil.)	13.0
% of the ATHEX A.D.T.V.	83.2

Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	707.85	1,098.40	684.00	3,522.80
	1M	3M	6M	12M
Returns (%)	0.05	-35.56	3.49	-79.91



Index Activity

Index Returns (% , Units)	0.05	-390.6
Max / Min Closing Price	707.9	615.9
Max / Min Daily Return (%)	+12.4	-8.8
Session with Positive / Negative Return	11	11

Activity of Index Constituents

Share with the Best Performance (%)	EUROB	+4.9
Share with the Worst Performance (%)	ALPHA	-2.8
Number of Shares		
with Positive Return	2	
with Negative Return	2	
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 - Telecommunicatios	----	----	----
7000 - Utilities	----	----	----
8000 - Financials	----	----	----
8300 - Banks	4	5,286.8 ▼	100.0
9000 - Technology	----	----	----
Totals	4	5,286.8 ▲	100.0

► Market Capitalization Change from 31/12/2015

Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualiz	61.4	82.0	147.0	140.9
Volatility 60 Days Annualized	102.0	74.9	116.7	134.7

Index Correlations (%)

	DTR	FTSEB	FTSE	FTSEGTI
FTSE/ATHEX BANKS	100.0	100.0	84.2	56.2
FTSE/ATHEX-CSE BANKING	100.0	100.0	84.2	56.2
FTSE/ATHEX LARGE CAP	84.2	84.2	100.0	79.3
FTSE/ATHEX GLOBAL TRADERS	56.2	56.2	79.3	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ALPHA BANK (CR)	48.0	2,352.7	44.5
2 NATIONAL BANK (CR)	17.4	1,158.0	21.9
3 EUROBANK ERGASIAS (CR)	22.9	947.3	17.9
4 PIRAEUS BANK (CR)	11.7	828.8	15.7
Totals	100.0	5,286.8	100.0

Key Index Characteristics

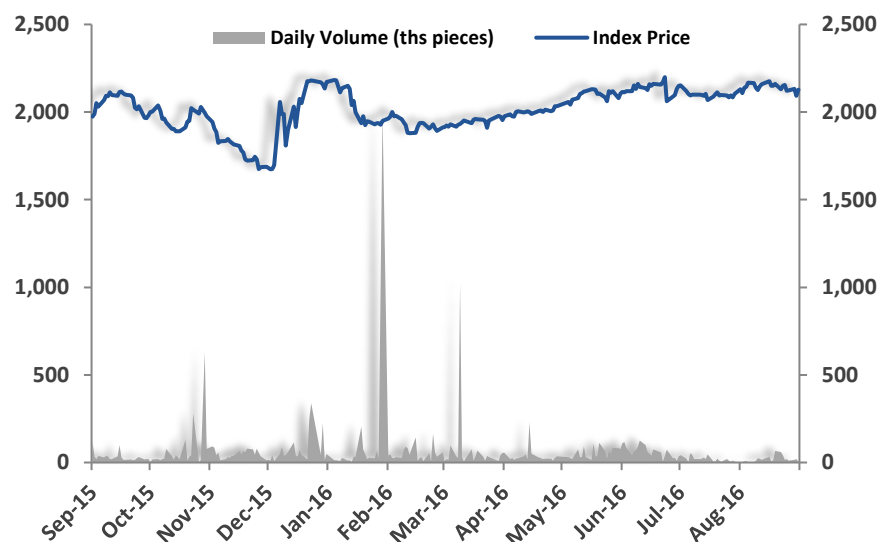
ISIN Code	GRI99138A000
ATHEX Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative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



ATHEX MID & SMALLCAP PRICE

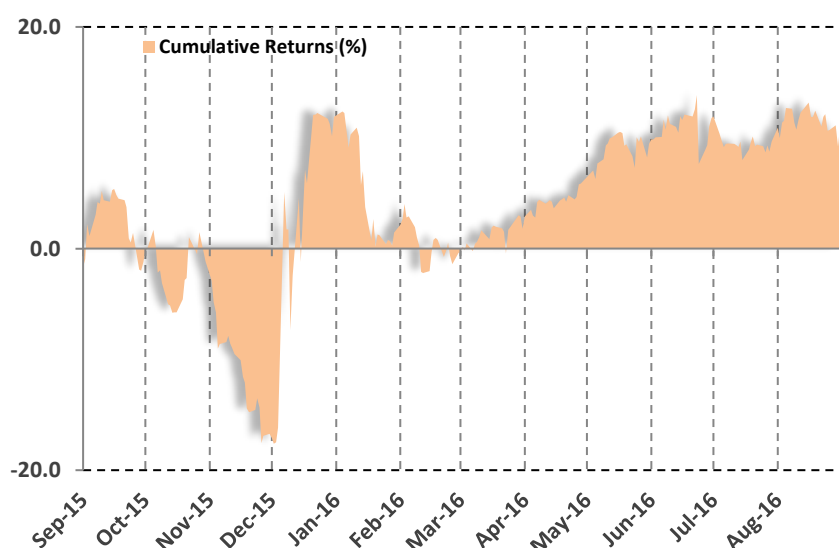
August 2016

Index Prices & Liquidity



Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	2,128.76	2,105.83	1,912.47	1,980.43
Returns (%)	1.23	1.09	11.31	7.49



Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	15.2	14.6	17.7	23.6
Volatility 60 Days Annualized	19.4	13.6	59.1	21.6

Index Correlations (%)

	DMK	GD	FTSEMSFW	FTSEM
MID & SMALL CAP	100.0	21.9	19.7	50.1
ATHEX COMPOSITE	21.9	100.0	36.0	74.2
FTSE/ATHEX FACTOR-WEIGHTED	19.7	36.0	100.0	35.1
FTSE/ATHEX MID CAP	50.1	74.2	35.1	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 DAIOS PLASTICS SA (CR)	16.5	9.7	12.9
2 GEKE SA (CB)	0.0	8.5	11.3
3 F.G. EUROPE S.A. (CR)	1.0	7.3	9.7
4 LOULIS MILLS SA (CR)	0.5	7.0	9.3
5 ELASTRON (CR)	0.7	6.4	8.5
6 AEOLIAN INVESTMENT FUND (CR)	1.7	4.5	6.0
7 INTRACOM CONSTR. (CR)	9.0	4.1	5.5
8 KLOUKINAS - LAPPAS SA (CR)	0.6	3.7	5.0
9 GEN. COMMERCIAL & IND.SA (CR)	1.3	3.5	4.6
10 NEWSPHONE HELLAS SA (CR)	2.3	3.3	4.4
Totals	33.6	58.1	77.1

Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	16
Index Constituents Capitalisation (€ mil)	249.6
% of the ATHEX Cap	0.6
Index Capitalisation (€ mil)	75.3
Constituent Sizes (Cap in € mil)	
Average	3.8
Largest	9.7
Smallest	0.3
Median	3.3
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	51.7
Top 10 Holdings	77.1
Index Trading Velocity (%)	0.3
Average Index Spread (%)	10.184
Average Daily Trade Value (€ mil.)	0.0
% of the ATHEX A.D.T.V.	0.0

Index Activity

Index Returns (% , Units)	1.23	22.9
Max / Min Closing Price	2,177.0	2,091.6
Max / Min Daily Return (%)	+1.8	-1.9
Session with Positive / Negative Return	13	9

Activity of Index Constituents

Share with the Best Performance (%)	AIOLC	+20.9
Share with the Worst Performance (%)	ELBE	-15.0
Number of Shares		
with Positive Return	9	
with Negative Return	11	
with Zero Return	0	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	----	----	----
1000 - Basic Materials	2	16.1 ▲	21.4
2000 - Industrials	6	17.5 ▲	23.2
3000 - Consumer Goods	6	19.7 ▼	26.1
4000 - Health Care	----	----	----
5000 - Consumer Services	4	15.0 ▲	19.9
6000 - Telecommunications	----	----	----
7000 - Utilities	----	----	----
8000 - Financials	2	7.1 ▼	9.4
8300 - Banks	----	----	----
9000 - Technology	----	----	----
Totals	20	75.3 ▲	100.0

► Market Capitalization Change from 31/12/2015

Key Index Characteristics

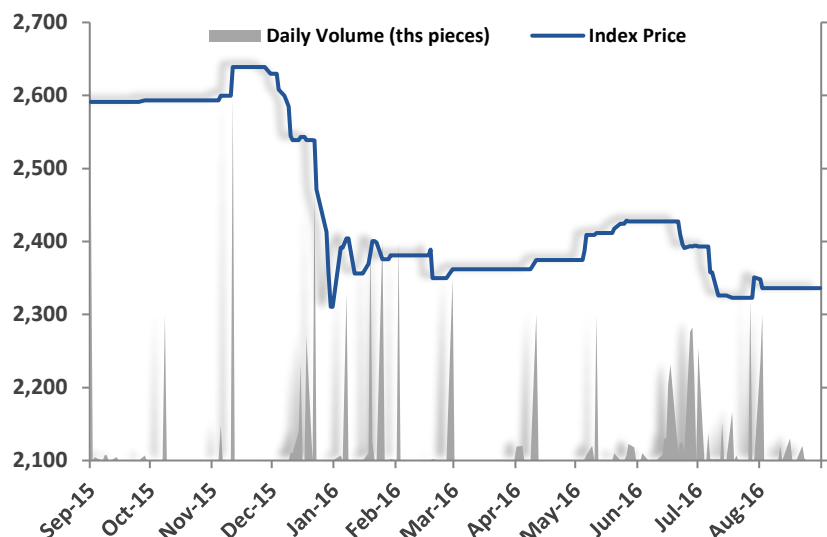
ISIN Code	GRI99144A008
ATHEX Trading Codes (GR) / (EN)	ΔMK DMK
Reuters Code	.DMK
Bloomberg Code	DMK
Launch Date / Price	01/12/08 5,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every March and September
Calculation Frequency	Real Time every 30"
Derivative Products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



ATHEX ALTERNATIVE MARKET INDEX

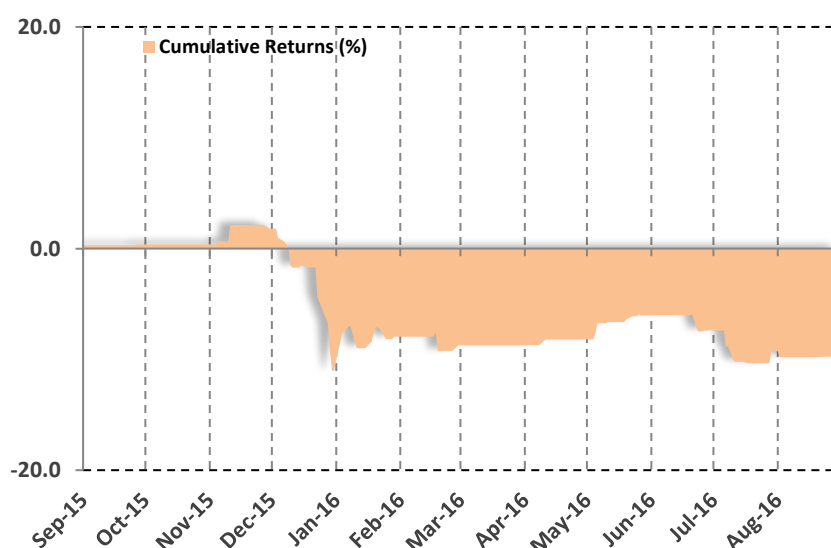
August 2016

Index Prices & Liquidity



Index Prices & Returns

	31/08/2016	31/05/2016	29/02/2016	30/09/2015
Historical Prices	2,336.28	2,427.30	2,362.07	2,593.01
Returns (%)	1M	3M	6M	12M
	-0.63	-3.75	-1.09	-9.90



Index Volatility (%)

	31/08/2016	31/05/2016	29/02/2016	30/11/2015
Volatility 30 Days Annualized	3.9	3.2	6.5	4.6
Volatility 60 Days Annualized	5.3	2.5	13.9	3.2

Index Correlations (%)

	DEA	DMK	FTSEMSFW	HELMSI
ALTERNATIVE MARKET	100.0	3.3	1.2	6.9
MID & SMALL CAP	3.3	100.0	19.7	19.2
FTSE/ATHEX FACTOR-WEIGHTED	1.2	19.7	100.0	41.9
HELLENIC MID & SMALL	6.9	19.2	41.9	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EUROXX (CR)		20.3	18.5
2 ALPHA TRUST (CR)	4.7	14.8	13.5
3 ENVITEC (CR)	1.6	13.7	12.5
4 DOPPLER (CR)		11.1	10.2
5 FOODLINK S.A. (CR)	68.8	11.0	10.1
6 PERFORMANCE TECHNOLOGIES (C)		8.9	8.1
7 ENTERSOFT (CR)		6.7	6.1
8 OPTRONICS TECHNOLOGIES (CR)		5.9	5.4
9 DIVERSA (CR)		4.0	3.7
10 MEDITERRA (CR)		4.0	3.7
Totals	75.2	100.4	91.8

Portfolio Analysis

Number of Constituents	13
No of Sectors in Index Composition	11
Index Constituents Capitalisation (€ mil)	109.3
% of the ATHEX Cap	0.0
Index Capitalisation (€ mil)	109.3
Constituent Sizes (Cap in € mil)	
Average	8.4
Largest	20.3
Smallest	1.9
Median	6.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	64.8
Top 10 Holdings	91.8
Index Trading Velocity (%)	0.0
Average Index Spread (%)	14.988
Average Daily Trade Value (€ mil.)	0.0
% of the ATHEX A.D.T.V.	0.0

Index Activity

Index Returns (% , Units)	-0.63	-91.0
Max / Min Closing Price	2,348.2	2,335.8
Max / Min Daily Return (%)	+0.0	-0.5
Session with Positive / Negative Return	1	2

Activity of Index Constituents

Share with the Best Performance (%)	MYTIL	0.0
Share with the Worst Performance (%)	KRITON	-5.7
Number of Shares		
with Positive Return	0	
with Negative Return	2	
with Zero Return	11	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
0001 - Oil & Gas	----	----	----
1000 - Basic Materials	----	----	----
2000 - Industrials	3	35.8 ▲	32.8
3000 - Consumer Goods	1	1.9 ▼	1.7
4000 - Health Care	----	----	----
5000 - Consumer Services	2	8.0 ▲	7.4
6000 - Telecommunicatios	----	----	----
7000 - Utilities	----	----	----
8000 - Financials	7	63.5 ▼	58.1
8300 - Banks	----	----	----
9000 - Technology	----	----	----
Totals	13	109.3 ▲	100.0

► 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	----