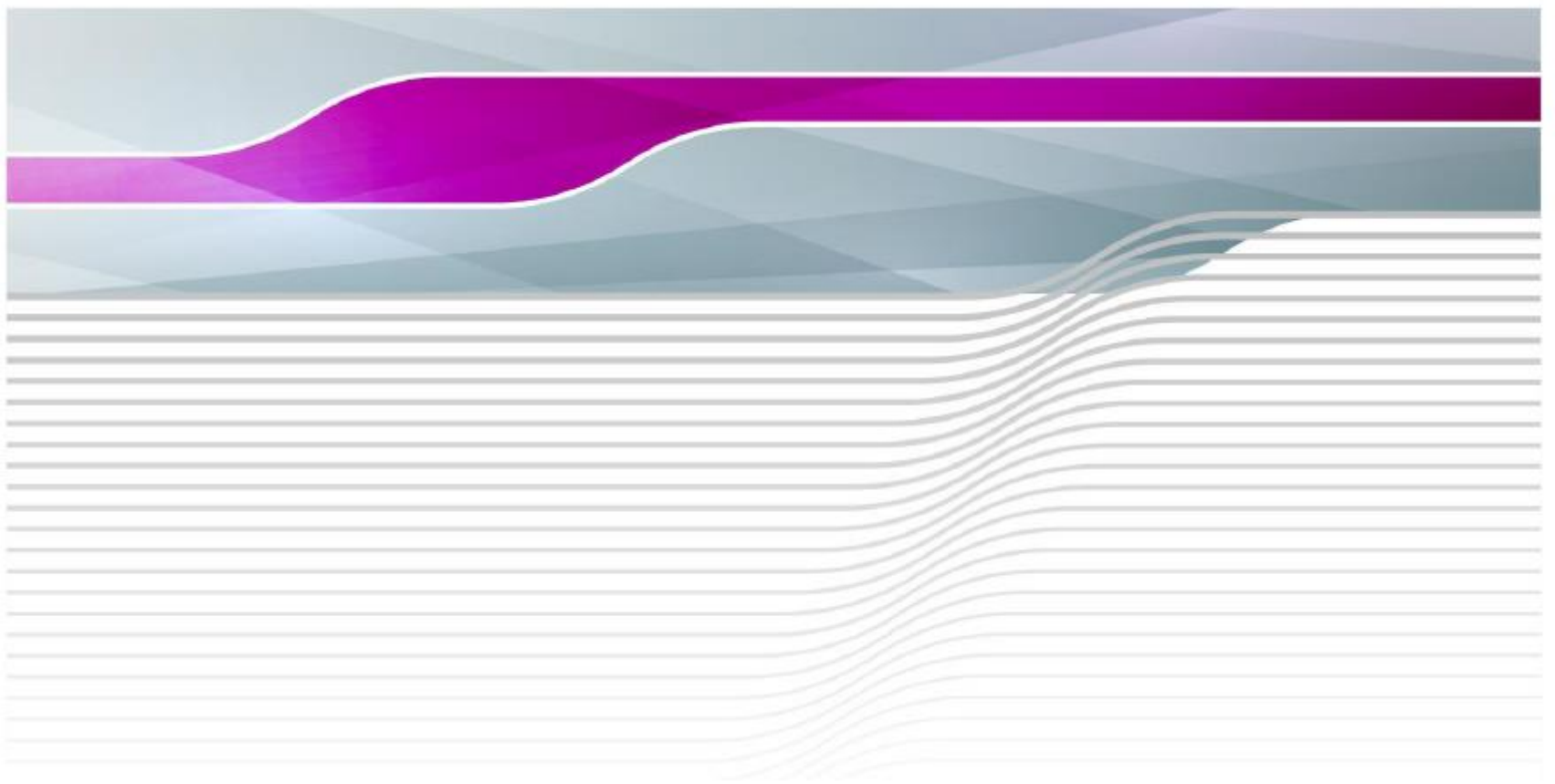


20

Indices

Monthly Statistical Bulletin

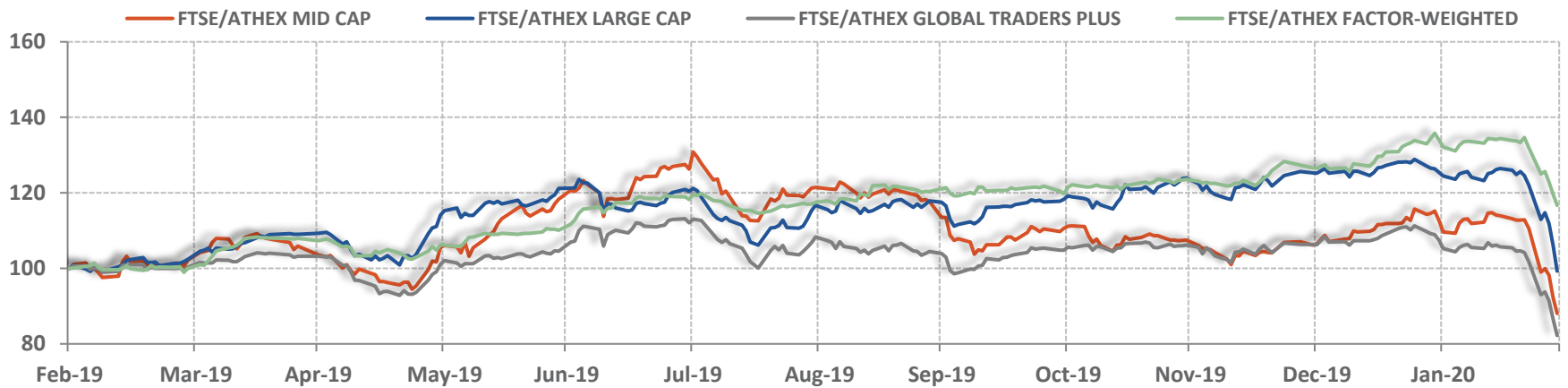
February



ATHEXGROUP
Athens Exchange Group

Spot Market - Monthly Trade Data

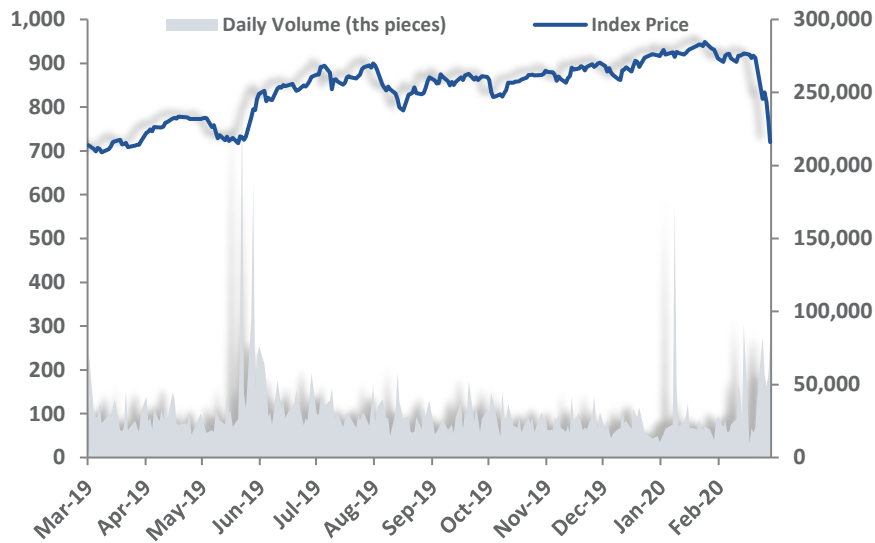
Market Capitalization (€ mil.)	51,248.7	Market Trading Velocity (%)	40.06
Average Daily Trade Value (€ mil.)	85.54	Average Market Spread (%)	4.271
Average Daily Trade Volume (ths shares)	40.30	Annualized Market Volatility (%)	28.80



Indices of the ATHEX Stock Market

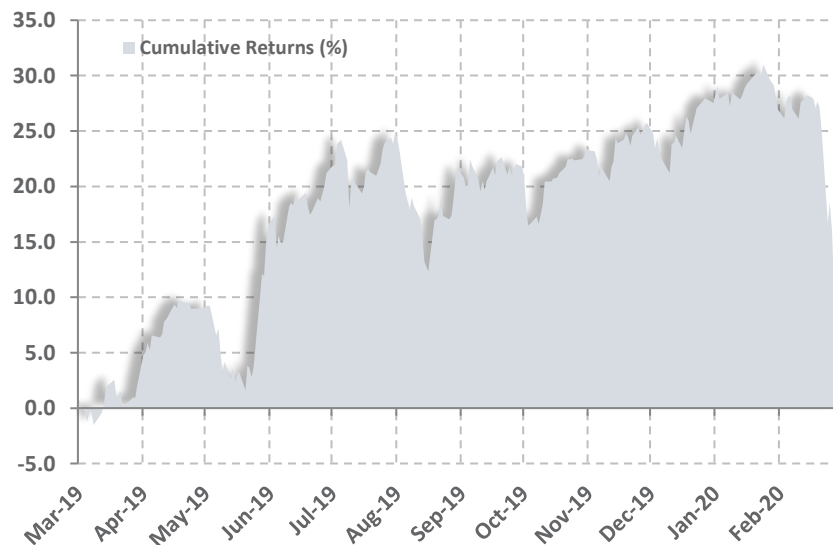
	28/02/2020	31/01/2020	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	31/12/2019
Market Indices								
Composite Index	720.35 ▼	910.90	-190.6	-20.92	949.20	718.51	-21.42 ▼	916.67
All Share Index	178.29 ▼	216.96	-38.7	-17.82	223.49	178.29	-17.32 ▼	215.66
ATHEX Mid & SmallCap Price	5,337.89 ▼	6,167.59	-829.7	-13.45	6,324.97	5,267.23	-10.09 ▼	5,936.94
ATHEX Alternative Market Price	3,438.82 ▼	3,533.90	-95.1	-2.69	3,778.97	3,360.82	2.31 ▲	3,361.29
Benchmark Indices								
FTSE/Athex Large Cap	1,823.29 ▼	2,285.29	-462.0	-20.22	2,371.26	1,823.29	-20.66 ▼	2,298.02
FTSE/Athex Mid Cap Index	988.02 ▼	1,230.17	-242.2	-19.68	1,298.86	962.56	-17.33 ▼	1,195.17
FTSE/ATHEX Factor-Weighted Index	2,746.23 ▼	3,109.62	-363.4	-11.69	3,205.70	2,662.76	-7.71 ▼	2,975.68
FTSE/ATHEX Global Traders Index Plus	1,794.55 ▼	2,296.82	-502.3	-21.87	2,435.50	1,760.07	-22.61 ▼	2,318.70
FTSE/ATHEX Global Traders Index	2,018.58 ▼	2,442.57	-424.0	-17.36	2,560.38	1,980.04	-18.69 ▼	2,482.46
FTSE/ATHEX-CSE Banking Index	435.31 ▼	636.20	-200.9	-31.58	673.55	427.30	-35.02 ▼	669.94
FTSE/Athex Market Index	452.15 ▼	566.39	-114.2	-20.17	587.56	452.15	-20.51 ▼	568.83
Customized Indices								
Hellenic Mid & Small Cap Index	991.29 ▼	1,246.25	-255.0	-20.46	1,312.90	979.28	-20.92 ▼	1,253.49
Total Return Indices								
Composite Index Total Return	1,181.65 ▼	1,494.23	-312.6	-20.92	1,557.05	1,178.63	-20.99 ▼	1,495.50
FTSE/ATHEX Large Cap Net Total Return	833.93 ▼	1,045.23	-211.3	-20.22	1,084.55	833.93	-20.06 ▼	1,043.16
FTSE/Athex Large Cap Total Return	2,729.93 ▼	3,421.67	-691.7	-20.22	3,542.27	2,729.93	-20.02 ▼	3,413.33
FTSE/Athex Mid Cap T.R.	1,204.40 ▼	1,499.59	-295.2	-19.68	1,582.98	1,204.40	-17.33 ▼	1,456.89
Sector Indices								
FTSE/Athex Oil & Gas	3,615.51 ▼	4,654.45	-1,038.9	-22.32	5,154.35	3,552.97	-28.39 ▼	5,048.57
FTSE/Athex Chemicals	7,284.94 ▼	8,938.90	-1,654.0	-18.50	9,442.19	6,875.25	-17.82 ▼	8,864.83
FTSE/Athex Basic Resources	5,370.02 ▼	7,101.65	-1,731.6	-24.38	7,435.44	5,027.49	-16.85 ▼	6,458.00
FTSE/Athex Construction & Materials	2,257.15 ▼	3,164.76	-907.6	-28.68	3,344.96	2,257.15	-26.79 ▼	3,083.14
FTSE/Athex Industrial Goods & Services	1,836.19 ▼	2,472.83	-636.6	-25.75	2,712.84	1,818.13	-28.32 ▼	2,561.57
FTSE/Athex Food & Beverage	10,594.62 ▼	12,360.68	-1,766.1	-14.29	13,004.12	10,594.62	-5.94 ▼	11,264.09
FTSE/Athex Personal & Household Goods	7,726.40 ▼	9,767.12	-2,040.7	-20.89	10,280.00	7,500.94	-21.24 ▼	9,810.13
FTSE/Athex Retail	58.17 ▼	69.95	-11.8	-16.84	75.77	54.95	-16.47 ▼	69.64
FTSE/Athex Travel & Leisure	1,607.90 ▼	1,898.09	-290.2	-15.29	2,084.49	1,606.59	-17.10 ▼	1,939.68
FTSE/Athex Telecommunications	3,528.79 ▼	3,715.97	-187.2	-5.04	3,960.95	3,415.94	-10.10 ▼	3,925.16
FTSE/Athex Utilities	2,703.02 ▼	3,233.59	-530.6	-16.41	3,447.76	2,666.12	-15.14 ▼	3,185.42
FTSE/Athex Banks	575.15 ▼	840.58	-265.4	-31.58	889.92	564.56	-35.02 ▼	885.16
FTSE/ATHEX Real Estate	4,731.26 ▼	5,416.63	-685.4	-12.65	5,826.74	4,426.53	-13.43 ▼	5,465.04
FTSE/Athex Financial Services	797.53 ▼	1,028.86	-231.3	-22.48	1,123.81	793.94	-20.00 ▼	996.89
FTSE/Athex Technology	755.90 ▼	969.77	-213.9	-22.05	1,029.21	741.79	-16.05 ▼	900.44
Corporate Bond Indices								
Hellenic Corporate Bond Index	118.615 ▼	121.067	-2.5	-2.03	121.218	118.615	-1.38 ▼	120.27
Hellenic Corporate Bond Price Index	93.886 ▼	96.086	-2.2	-2.29	96.148	93.886	-1.90 ▼	95.71

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	720.35	901.58	868.10	707.51
	1M	3M	6M	12M
Returns (%)	-20.92	-20.10	-17.02	1.81



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	35.7	12.1	24.1	27.2
Volatility 60 Days Annualized	28.8	14.4	22.6	21.7

Index Correlations (%)

	GD	FTSE	DTR	HELMSI
ATHEX COMPOSITE	100.0			
FTSE/ATHEX LARGE CAP	98.3	100.0		
FTSE/ATHEX BANKS	91.6	91.0	100.0	
HELLENIC MID & SMALL	95.8	91.6	80.0	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	14.8	1,629.4	12.2
2 CC HBC AG (CR)	1.4	1,600.0	11.9
3 OPAP (CR)	11.1	697.3	5.2
4 JUMBO SA (CR)	4.6	618.3	4.6
5 MOTOR OIL (CR)	3.0	600.0	4.5
6 MYTILINEOS (CR)	5.1	574.1	4.3
7 ALPHA BANK (CR)	8.3	560.8	4.2
8 TITAN CEMENT (CB)	0.8	558.5	4.2
9 NATIONAL BANK (CR)	9.8	550.8	4.1
10 PIRAEUS BANK (CR)	5.5	541.0	4.0
Totals	64.5	7,930.1	59.2

Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	40
Index Constituents Capitalisation (€ mil)	45,362.0
% of the ATHEX Cap	88.5
Index Capitalisation (€ mil)	13,398.7
Constituent Sizes (Cap in € mil)	
Average	223.3
Largest	1,629.4
Smallest	4.0
Median	56.3
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	38.4
Top 10 Holdings	59.2
Index Trading Velocity (%)	75.4
Average Index Spread (%)	1.152
Average Daily Trade Value (€ mil.)	84.2
% of the ATHEX A.D.T.V.	95.7

Index Activity

Index Returns (% , Units)	-20.92	-181.2
Max / Min Closing Price	922.3	720.4
Max / Min Daily Return (%)	+1.9	-8.4
Session with Positive / Negative Return	9	11

Activity of Index Constituents

Share with the Best Performance (%)	OLYMP	+3.5
Share with the Worst Performance (%)	TATT	-44.1
Number of Shares		
with Positive Return	3	
with Negative Return	56	
with Zero Return	1	

ICB Industry Classification

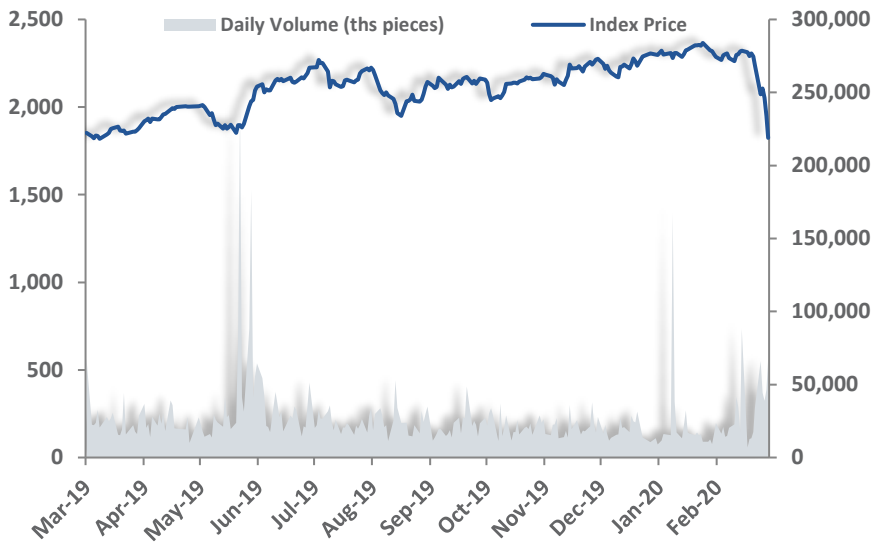
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	4	95.1 ▼	0.7
15 - Telecommunications	2	1,656.0 ▼	12.4
20 - Health Care	2	65.7 ▼	0.5
30 - Financials	3	324.8 ▼	2.4
31 - Banks	5	2,190.0 ▼	16.3
35 - Real Estate	4	492.7 ▼	3.7
40 - Consumer Discretionary	11	1,996.1 ▼	14.9
45 - Consumer Staples	4	1,902.1 ▼	14.2
50 - Industrials	16	2,316.2 ▼	17.3
55 - Basic Materials	2	177.2 ▼	1.3
60 - Energy	2	982.0 ▼	7.3
65 - Utilities	5	1,200.7 ▼	9.0
Totals	60	13,398.7	100.0

► Market Capitalization Change from 31/12/2019

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 June and December at 10%
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

Index Prices & Liquidity



Portfolio Analysis

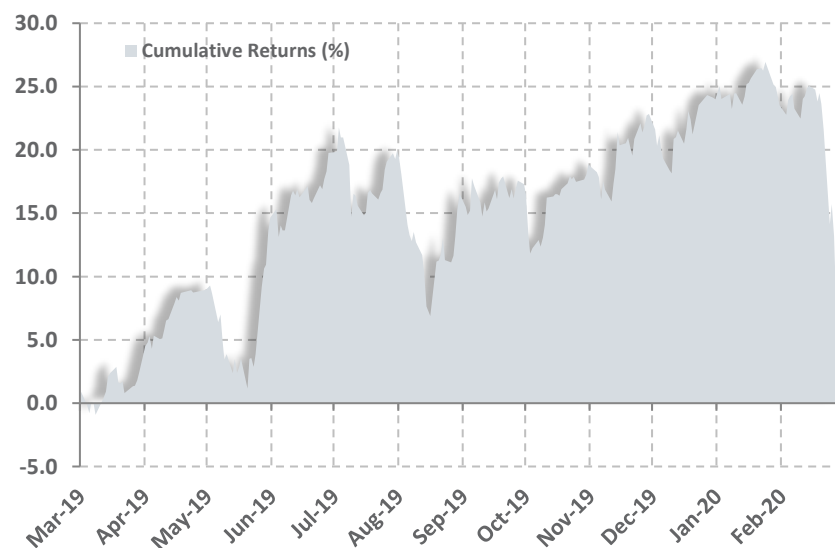
Number of Constituents	25
No of Sectors in Index Composition	20
Index Constituents Capitalisation (€ mil)	41,571.1
<i>% of the ATHEX Cap</i>	81.1
Index Capitalisation (€ mil)	22,899.5
Constituent Sizes (Cap in € mil)	
Average	916.0
Largest	5,673.2
Smallest	106.5
Median	449.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	60.7
Top 10 Holdings	80.9
Index Trading Velocity (%)	42.1
Average Index Spread (%)	0.264
Average Daily Trade Value (€ mil.)	80.3
<i>% of the ATHEX A.D.T.V.</i>	79.3

Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	1,823.29	2,274.79	2,143.25	1,835.87
	1M	3M	6M	12M
Returns (%)	-20.2	-19.8	-14.9	-0.7

Index Activity

Index Returns (% , Units)	-20.2	-451.5
Max / Min Closing Price	2,320.8	1,823.3
Max / Min Daily Return (%)	+1.6	-7.4
Session with Positive / Negative Return	9	11



Activity of Index Constituents

Share with the Best Performance (%)	HTO	-5.0
Share with the Worst Performance (%)	TPEIR	-38.4
Number of Shares		
with Positive Return	0	
with Negative Return	25	
with Zero Return	0	

Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	33.6	15.1	24.2	24.6
Volatility 60 Days Annualized	27.4	16.2	22.2	19.3

Index Correlations (%)

	FTSE	GD	FTSEM	FTSEGTI
FTSE/ATHEX LARGE CAP	100.0			
ATHEX COMPOSITE	98.3	100.0		
FTSE/ATHEX MID CAP	78.5	83.4	100.0	
FTSE/ATHEX GLOBAL TRADERS	89.6	92.4	82.3	100.0

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	1	3,076.4 ▼	13.4
20 - Health Care	----	----	----
30 - Financials	1	217.3 ▼	0.9
31 - Banks	4	4,835.3 ▼	21.1
35 - Real Estate	1	449.8 ▼	2.0
40 - Consumer Discretionary	4	3,768.1 ▼	16.5
45 - Consumer Staples	2	5,920.1 ▼	25.9
50 - Industrials	5	2,072.6 ▼	9.1
55 - Basic Materials	1	170.4 ▼	0.7
60 - Energy	2	1,218.2 ▼	5.3
65 - Utilities	4	1,171.3 ▼	5.1
Totals	25	22,899.5	100.0

► Market Capitalization Change from 31/12/2019

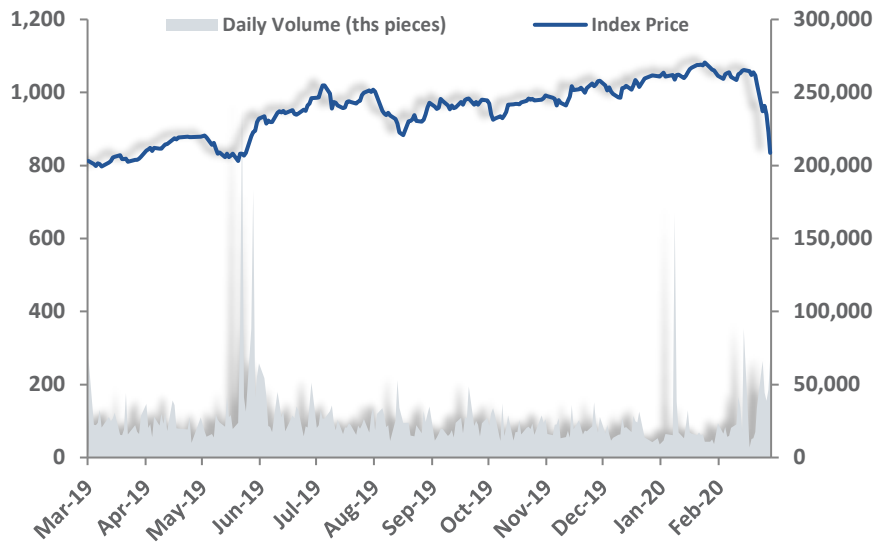
Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.5	5,673.2	24.8
2 OTE (CR)	15.6	3,076.4	13.4
3 OPAP (CR)	11.6	1,948.0	8.5
4 ALPHA BANK (CR)	8.7	1,768.2	7.7
5 JUMBO SA (CR)	4.8	1,431.7	6.3
6 EUROBANK ERGASIAS (CR)	15.6	1,406.6	6.1
7 NATIONAL BANK (CR)	10.2	1,097.4	4.8
8 MOTOR OIL (CR)	3.2	836.2	3.7
9 MYTILINEOS (CR)	5.4	720.1	3.1
10 PIRAEUS BANK (CR)	5.8	563.1	2.5
Totals	82.3	18,521.0	80.9

Key Index Characteristics

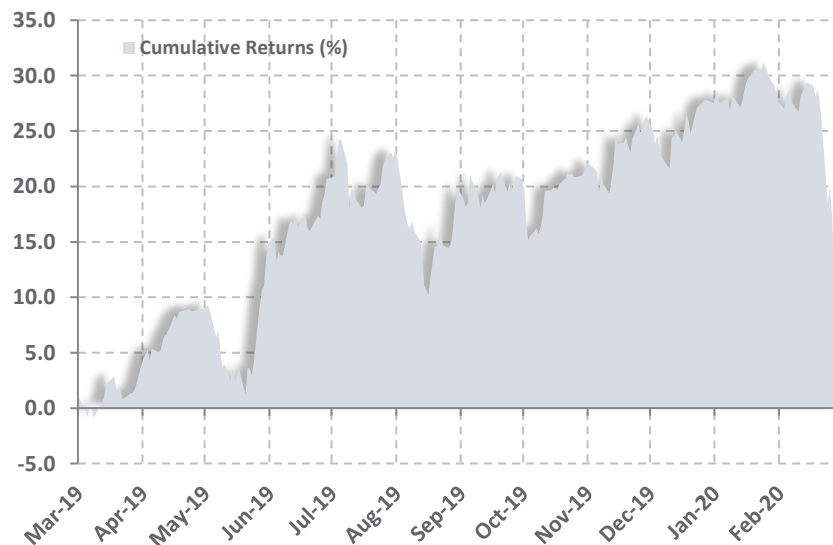
ISIN Code	GRI99201A006
ATHEX Trading Codes (GR) / (EN)	FTSE FTSE
Reuters Code	.ATF
Bloomberg Code	FTATHEX
Launch Date / Price	23/09/97 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	833.93	1,031.93	971.32	804.73
	1M	3M	6M	12M
Returns (%)	-20.22	-19.19	-14.14	3.63



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	33.6	15.0	24.2	24.6
Volatility 60 Days Annualized	27.5	16.2	22.4	19.3

Index Correlations (%)

	FTSENTR	FTSEGTI	HELMSI	GD
FTSE/ATHEX LARGE CAP NTR	100.0			
FTSE/ATHEX GLOBAL TRADERS	90.0	100.0		
HELLENIC MID & SMALL	92.0	94.4	100.0	
ATHEX COMPOSITE	98.1	92.4	95.8	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.5	5,673.2	24.8
2 OTE (CR)	15.6	3,076.4	13.4
3 OPAP (CR)	11.6	1,948.0	8.5
4 ALPHA BANK (CR)	8.7	1,768.2	7.7
5 JUMBO SA (CR)	4.8	1,431.7	6.3
6 EUROBANK ERGASIAS (CR)	15.6	1,406.6	6.1
7 NATIONAL BANK (CR)	10.2	1,097.4	4.8
8 MOTOR OIL (CR)	3.2	836.2	3.7
9 MYTILINEOS (CR)	5.4	720.1	3.1
10 PIRAEUS BANK (CR)	5.8	563.1	2.5
Totals	82.3	18,521.0	80.9

Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	20
Index Constituents Capitalisation (€ mil)	41,571.1
% of the ATHEX Cap	81.1
Index Capitalisation (€ mil)	22,899.5
Constituent Sizes (Cap in € mil)	
Average	916.0
Largest	5,673.2
Smallest	106.5
Median	449.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	60.7
Top 10 Holdings	80.9
Index Trading Velocity (%)	42.1
Average Index Spread (%)	0.264
Average Daily Trade Value (€ mil.)	80.3
% of the ATHEX A.D.T.V.	79.3

Index Activity

Index Returns (% , Units)	-20.22	-198.0
Max / Min Closing Price	1,061.5	833.9
Max / Min Daily Return (%)	+1.6	-7.4
Session with Positive / Negative Return	9	11

Activity of Index Constituents

Share with the Best Performance (%)	HTO	-5.0
Share with the Worst Performance (%)	TPEIR	-38.4
Number of Shares		
with Positive Return	0	
with Negative Return	25	
with Zero Return	0	

ICB Industry Classification

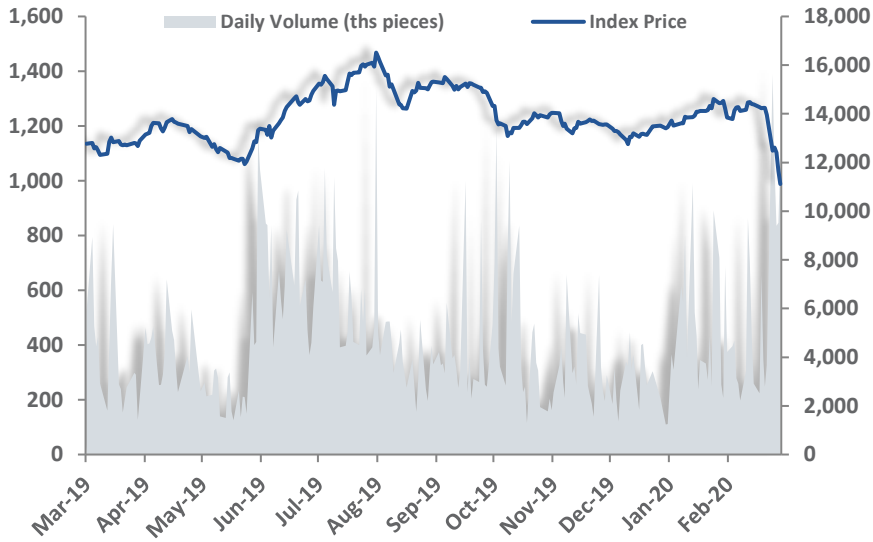
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	1	3,076.4 ▼	13.4
20 - Health Care	----	----	----
30 - Financials	1	217.3 ▼	0.9
31 - Banks	4	4,835.3 ▼	21.1
35 - Real Estate	1	449.8 ▼	2.0
40 - Consumer Discretionary	4	3,768.1 ▼	16.5
45 - Consumer Staples	2	5,920.1 ▼	25.9
50 - Industrials	5	2,072.6 ▼	9.1
55 - Basic Materials	1	170.4 ▼	0.7
60 - Energy	2	1,218.2 ▼	5.3
65 - Utilities	4	1,171.3 ▼	5.1
Totals	25	22,899.5	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

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

Index Prices & Liquidity



Portfolio Analysis

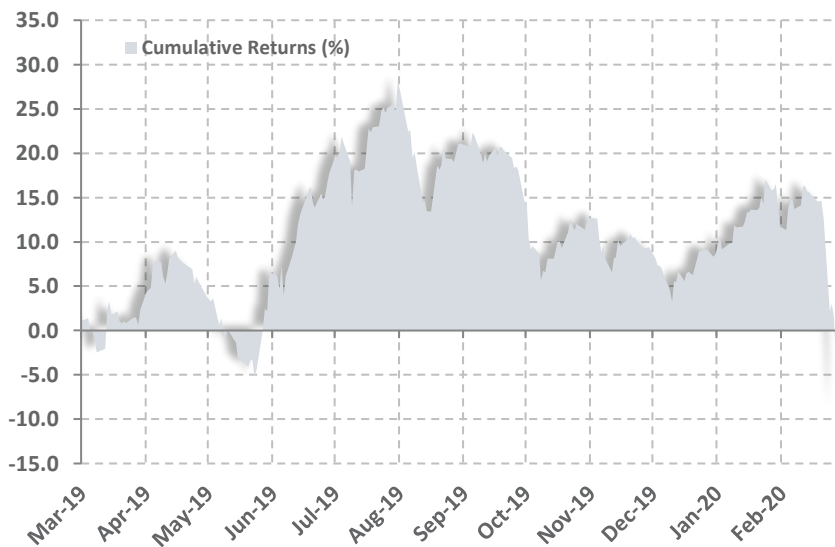
Number of Constituents	20
No of Sectors in Index Composition	18
Index Constituents Capitalisation (€ mil)	2,199.5
% of the ATHEX Cap	4.3
Index Capitalisation (€ mil)	684.7
Constituent Sizes (Cap in € mil)	
Average	34.2
Largest	127.0
Smallest	7.6
Median	27.2
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	50.5
Top 10 Holdings	74.9
Index Trading Velocity (%)	52.3
Average Index Spread (%)	0.958
Average Daily Trade Value (€ mil.)	3.0
% of the ATHEX A.D.T.V.	15.5

Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	988.02	1,205.93	1,362.18	1,121.95
	1M	3M	6M	12M
Returns (%)	-19.68	-18.07	-27.47	-11.94

Index Activity

Index Returns (% , Units)	-19.68	-217.9
Max / Min Closing Price	1,287.8	988.0
Max / Min Daily Return (%)	+2.5	-10.5
Session with Positive / Negative Return	9	11



Activity of Index Constituents

Share with the Best Performance (%)	OLYMP	+3.5
Share with the Worst Performance (%)	TATT	-44.1
Number of Shares		
with Positive Return	2	
with Negative Return	18	
with Zero Return	0	

Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	41.2	16.0	29.2	26.0
Volatility 60 Days Annualized	32.3	19.2	29.6	23.3

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	86.2 ▼	12.6
15 - Telecommunications	1	26.6 ▼	3.9
20 - Health Care	1	30.1 ▼	4.4
30 - Financials	1	54.7 ▼	8.0
31 - Banks	1	17.9 ▼	2.6
35 - Real Estate	2	24.2 ▼	3.5
40 - Consumer Discretionary	4	200.7 ▼	29.3
45 - Consumer Staples	1	39.9 ▼	5.8
50 - Industrials	7	204.4 ▼	29.9
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Totals	20	684.7	100.0

► Market Capitalization Change from 31/12/2019

Index Correlations (%)

	FTSEM	HELMSI	FTSE	FTSEMSFW
FTSE/ATHEX MID CAP	100.0			
HELLENIC MID & SMALL	83.8	100.0		
FTSE/ATHEX LARGE CAP	78.5	91.6	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	65.8	71.3	62.5	100.0

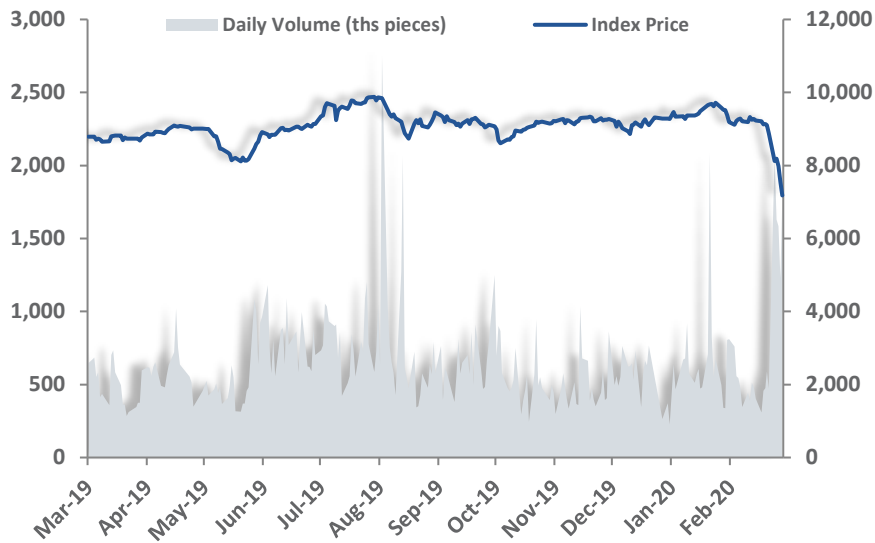
Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 AUTOHELLAS SA (CR)	33.5	127.0	18.6
2 QUEST HOLDINGS (CR)	9.3	66.0	9.6
3 TPA SA (CR)	1.3	57.9	8.5
4 MARFIN INVESTMENT GROUP (CR)	16.3	54.7	8.0
5 KRI-KRI S.A. (CR)	1.7	39.9	5.8
6 CENERGY HOLDINGS (CB)	5.2	39.5	5.8
7 IKTINOS HELLAS SA (CR)	4.8	35.0	5.1
8 TECHNICAL OLYMPIC SA (CR)	4.4	34.7	5.1
9 IASO SA (CR)	0.8	30.1	4.4
10 THRACE PLASTICS SA (CR)	1.2	27.8	4.1
Totals	78.4	512.6	74.9

Key Index Characteristics

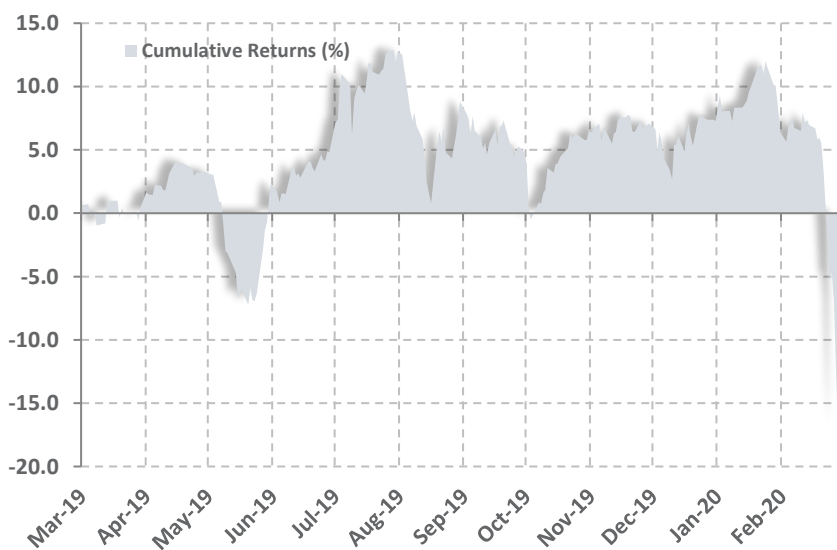
ISIN Code	GRI99202A004
ATHEX Trading Codes (GR) / (EN)	FTSEM FTSEM
Reuters Code	.FTSEM
Bloomberg Code	.FTSEM
Launch Date / Price	03/12/99 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	1,794.55	2,317.54	2,363.71	2,182.80
Returns (%)	1M	3M	6M	12M
	-21.87	-22.57	-24.08	-17.79



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	34.1	9.6	23.2	19.5
Volatility 60 Days Annualized	28.2	13.7	21.9	15.4

Index Correlations (%)

	FTSEGTI	HELMSI	FTSEMSFW	FTSEM
FTSE/ATHEX GLOBAL TRADERS	100.0			
HELLENIC MID & SMALL	94.4	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	72.1	71.3	100.0	
FTSE/ATHEX MID CAP	82.3	83.8	65.8	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 JUMBO SA (CR)	25.0	218.7	18.6
2 MOTOR OIL (CR)	16.4	156.4	13.3
3 MYTILINEOS (CR)	28.0	134.7	11.4
4 CRETE PLASTICS SA (CR)	0.1	64.3	5.5
5 FOURLIS (CR)	2.0	62.0	5.3
6 GR. SARANTIS S.A. (CR)	1.7	60.7	5.1
7 AEGEAN AIRLINES (CR)	4.7	53.9	4.6
8 HELLENIC PETROLEUM (CR)	7.8	52.0	4.4
9 ELLAKTOR (CR)	6.8	51.1	4.3
10 KRI-KRI S.A. (CR)	0.3	39.9	3.4
Totals	92.8	893.6	75.8

Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	24
Index Constituents Capitalisation (€ mil)	9,223.9
% of the ATHEX Cap	18.0
Index Capitalisation (€ mil)	1,178.8
Constituent Sizes (Cap in € mil)	
Average	39.3
Largest	218.7
Smallest	1.5
Median	25.6
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	54.0
Top 10 Holdings	75.8
Index Trading Velocity (%)	157.1
Average Index Spread (%)	3.130
Average Daily Trade Value (€ mil.)	15.4
% of the ATHEX A.D.T.V.	7.7

Index Activity

Index Returns (% , Units)	-21.87	-523.0
Max / Min Closing Price	2,331.7	1,794.6
Max / Min Daily Return (%)	+1.5	-8.6
Session with Positive / Negative Return	7	13

Activity of Index Constituents

Share with the Best Performance (%)	KARTZ	0.0
Share with the Worst Performance (%)	INLOT	-43.1
Number of Shares		
with Positive Return	0	
with Negative Return	29	
with Zero Return	1	

ICB Industry Classification

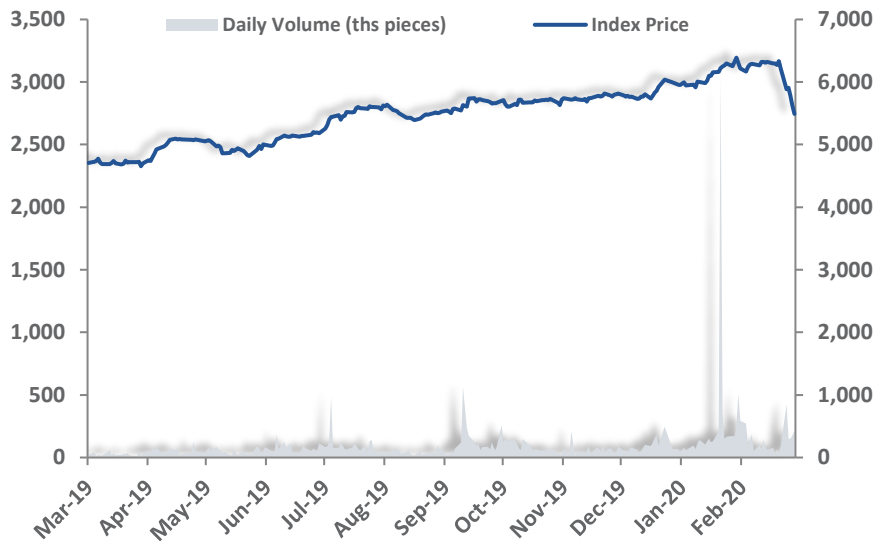
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	20.2 ▼	1.7
15 - Telecommunications	1	26.6 ▼	2.3
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	7	378.5 ▼	32.1
45 - Consumer Staples	2	100.6 ▼	8.5
50 - Industrials	11	409.4 ▼	34.7
55 - Basic Materials	5	21.7 ▼	1.8
60 - Energy	3	221.9 ▼	18.8
65 - Utilities	---	---	---
Totals	30	1,178.8	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

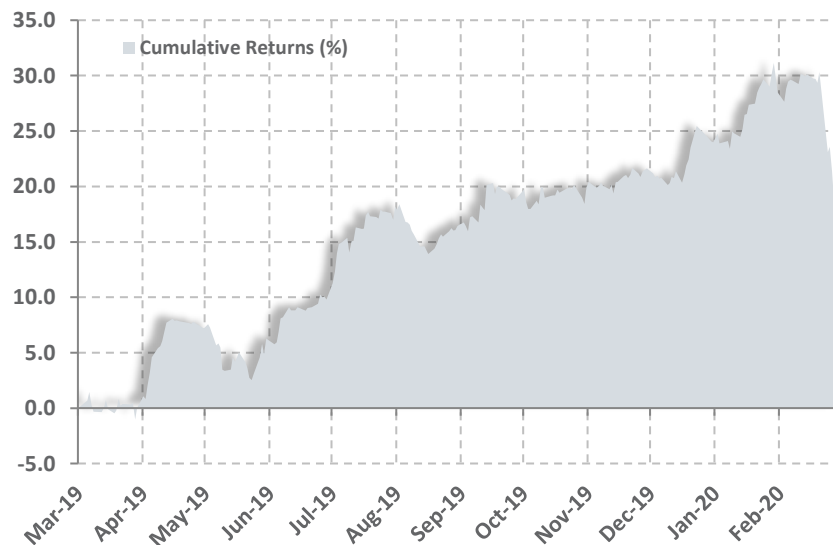
ISIN Code	GRI99152A001
ATHEX Trading Codes (GR) / (EN)	FTSEGTI FTSEGTI
Reuters Code	.FTSEGTI
Bloomberg Code	FTSEGTI
Launch Date / Price	03/12/12 1,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December
Review	Annually every April
Calculation Frequency	Real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

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	2,746.23	2,907.91	2,763.83	2,352.27
Returns (%)	1M	3M	6M	12M
	-11.69	-5.56	-0.64	16.75



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	22.4	8.3	8.8	12.5
Volatility 60 Days Annualized	18.4	10.1	10.0	12.2

Index Correlations (%)

	FTSEMSFW	FTSEGTI	FTSEA	DMK
FTSE/ATHEX FACTOR-WEIGHTED	100.0			
FTSE/ATHEX GLOBAL TRADERS	72.1	100.0		
FTSE/ATHEX MARKET	63.1	90.0	100.0	
MID & SMALL CAP	62.6	66.7	63.7	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CRETE PLASTICS SA (CR)	0.9	60.1	19.6
2 AUTOHELLAS SA (CR)	59.1	59.1	19.3
3 LAMPASA HOTEL SA (CR)	0.2	24.8	8.1
4 KARATZIS SA (CR)	21.3	19.0	6.2
5 LOULIS MILLS SA (CR)	0.6	15.3	5.0
6 PROFILE SA (CR)	6.1	15.2	5.0
7 FLEXOPACK SA (CR)	0.9	15.0	4.9
8 PETROPOULOS PETROS (CR)	0.3	14.3	4.7
9 TPA SA (CR)	2.4	13.4	4.4
10 THESSALONIKA WATER & SEWERAGE	1.4	12.6	4.1
Totals	93.1	248.8	81.1

Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	17
Index Constituents Capitalisation (€ mil)	1,977.2
% of the ATHEX Cap	3.9
Index Capitalisation (€ mil)	306.8
Constituent Sizes (Cap in € mil)	
Average	15.3
Largest	60.1
Smallest	1.3
Median	12.3
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	58.1
Top 10 Holdings	81.1
Index Trading Velocity (%)	66.1
Average Index Spread (%)	4.526
Average Daily Trade Value (€ mil.)	1.7
% of the ATHEX A.D.T.V.	0.7

Index Activity

Index Returns (% , Units)	-11.69	-161.7
Max / Min Closing Price	3,167.6	2,746.2
Max / Min Daily Return (%)	+1.2	-5.3
Session with Positive / Negative Return	7	13

Activity of Index Constituents

Share with the Best Performance (%)	LOGISMOS	+17.9
Share with the Worst Performance (%)	ELSTR	-26.0
Number of Shares		
with Positive Return	3	
with Negative Return	16	
with Zero Return	1	

ICB Industry Classification

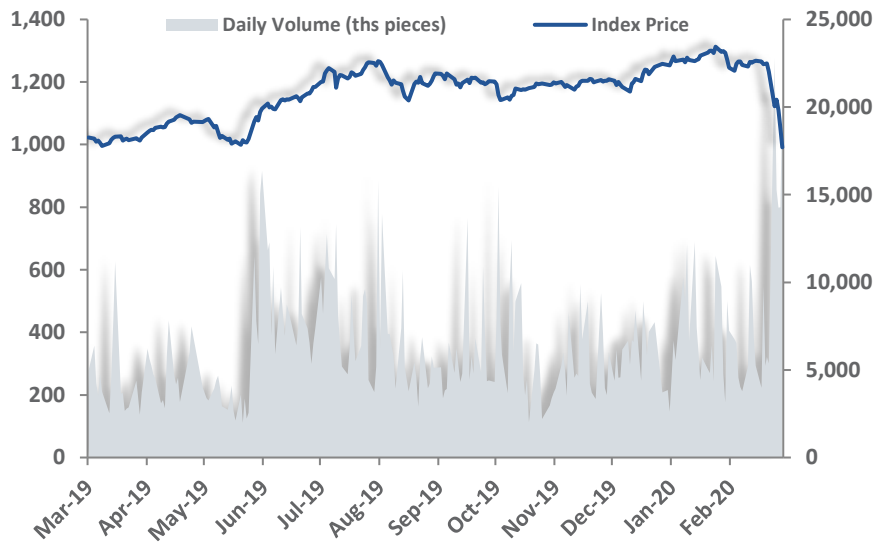
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	16.6 ▼	5.4
15 - Telecommunications	1	10.7 ▲	3.5
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	5	95.0 ▼	31.0
45 - Consumer Staples	3	23.5 ▼	7.6
50 - Industrials	7	136.6 ▼	44.5
55 - Basic Materials	1	12.0 ▼	3.9
60 - Energy	---	---	---
65 - Utilities	1	12.6 ▼	4.1
Totals	20	306.8	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

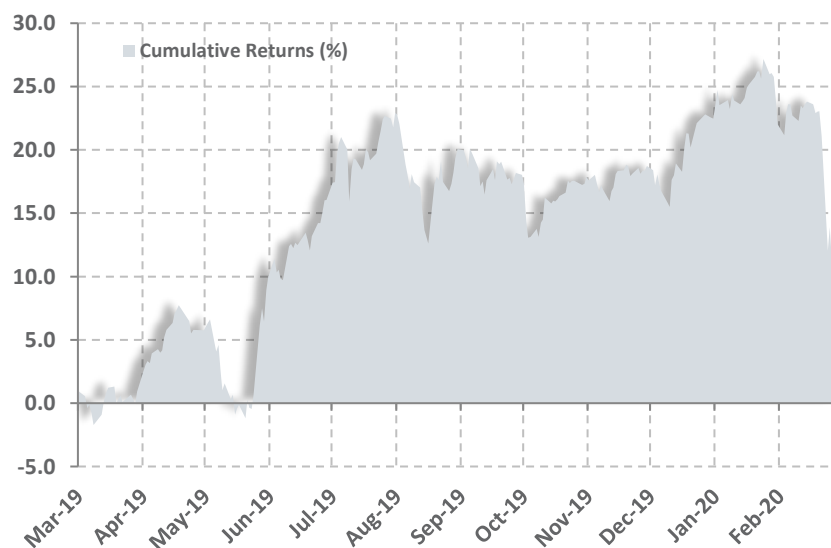
ISIN Code	GRI99150A005
ATHEX Trading Codes (GR) / (EN)	FTSEMSFW FTSEMSFW
Reuters Code	.FTSEMSFW
Bloomberg Code	FTSEMSFW
Launch Date / Price	08/10/12 1,000
Index Type	Fundamental
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December
Review	Annually every April
Calculation Frequency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

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	991.29	1,208.46	1,227.09	1,013.65
	1M	3M	6M	12M
Returns (%)	-20.46	-17.97	-19.22	-2.21



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	36.9	7.8	22.3	24.1
Volatility 60 Days Annualized	29.3	12.4	21.1	18.5

Index Correlations (%)

	HELMSI	FTSEM	FTSEGTI	FTSE
HELLENIC MID & SMALL	100.0			
FTSE/ATHEX MID CAP	83.8	100.0		
FTSE/ATHEX GLOBAL TRADERS	94.4	82.3	100.0	
FTSE/ATHEX LARGE CAP	91.6	78.5	89.6	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 HELLENIC PETROLEUM (CR)	4.4	665.9	7.4
2 JUMBO SA (CR)	14.2	663.8	7.4
3 MOTOR OIL (CR)	9.3	652.9	7.3
4 TERNA ENERGY (CR)	4.6	430.2	4.8
5 LAMDA DEVELOPMENT SA (CR)	8.2	402.9	4.5
6 ADMIE (IPTO) HOLDING S.A. (CR)	4.5	395.5	4.4
7 GR. SARANTIS S.A. (CR)	1.0	383.6	4.3
8 GEK TERNA (CR)	2.4	382.6	4.3
9 EYDAP S.A. (CR)	1.5	378.2	4.2
10 AEGEAN AIRLINES (CR)	2.7	339.2	3.8
Totals	52.8	4,694.7	52.3

Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	25
Index Constituents Capitalisation (€ mil)	16,832.2
% of the ATHEX Cap	32.8
Index Capitalisation (€ mil)	8,975.3
Constituent Sizes (Cap in € mil)	
Average	299.2
Largest	665.9
Smallest	70.6
Median	308.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	31.4
Top 10 Holdings	52.3
Index Trading Velocity (%)	36.3
Average Index Spread (%)	0.559
Average Daily Trade Value (€ mil.)	27.2
% of the ATHEX A.D.T.V.	22.5

Index Activity

Index Returns (% , Units)	-20.46	-217.2
Max / Min Closing Price	1,268.4	991.3
Max / Min Daily Return (%)	+1.9	-9.0
Session with Positive / Negative Return	8	12

Activity of Index Constituents

Share with the Best Performance (%)	IASO	+0.7
Share with the Worst Performance (%)	TITC	-31.7
Number of Shares		
with Positive Return	1	
with Negative Return	29	
with Zero Return	0	

ICB Industry Classification

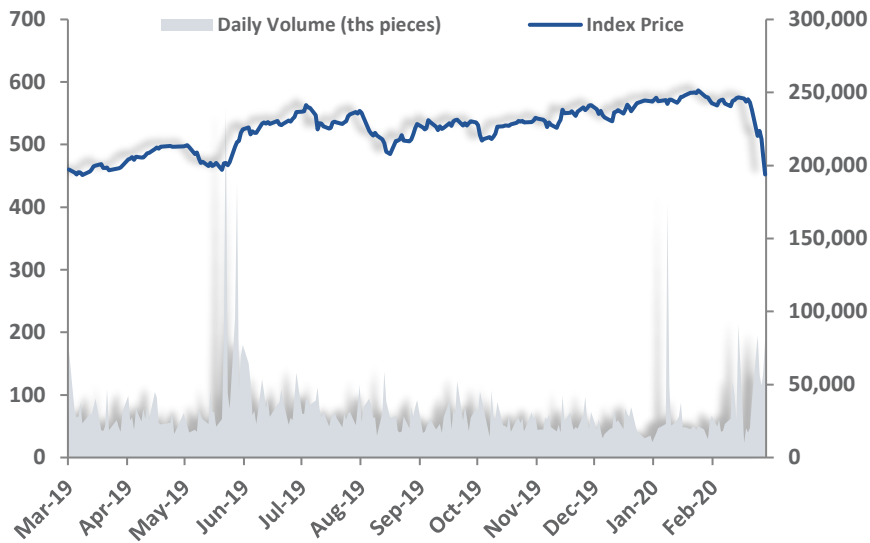
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	253.8 ▼	2.8
15 - Telecommunications	----	----	----
20 - Health Care	2	332.0 ▼	3.7
30 - Financials	2	293.2 ▼	3.3
31 - Banks	----	----	----
35 - Real Estate	1	402.9 ▼	4.5
40 - Consumer Discretionary	5	1,646.0 ▼	18.3
45 - Consumer Staples	2	537.0 ▼	6.0
50 - Industrials	9	2,196.4 ▼	24.5
55 - Basic Materials	1	325.8 ▼	3.6
60 - Energy	2	1,318.7 ▼	14.7
65 - Utilities	5	1,669.6 ▼	18.6
Totals	30	8,975.3	100.0

► Market Capitalization Change from 31/12/2019

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 June and December
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

Index Prices & Liquidity



Portfolio Analysis

Number of Constituents	76
No of Sectors in Index Composition	48
Index Constituents Capitalisation (€ mil)	44,368.8
% of the ATHEX Cap	86.6
Index Capitalisation (€ mil)	23,778.2
Constituent Sizes (Cap in € mil)	
Average	312.9
Largest	5,673.2
Smallest	1.0
Median	22.6
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	58.4
Top 10 Holdings	77.9
Index Trading Velocity (%)	42.4
Average Index Spread (%)	1.945
Average Daily Trade Value (€ mil.)	84.1
% of the ATHEX A.D.T.V.	96.5

Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	452.15	563.33	533.02	455.75
	1M	3M	6M	12M
Returns (%)	-20.17	-19.74	-15.17	-0.79

Index Activity

Index Returns (% , Units)	-20.17	-111.2
Max / Min Closing Price	575.6	452.2
Max / Min Daily Return (%)	+1.5	-7.5
Session with Positive / Negative Return	9	11

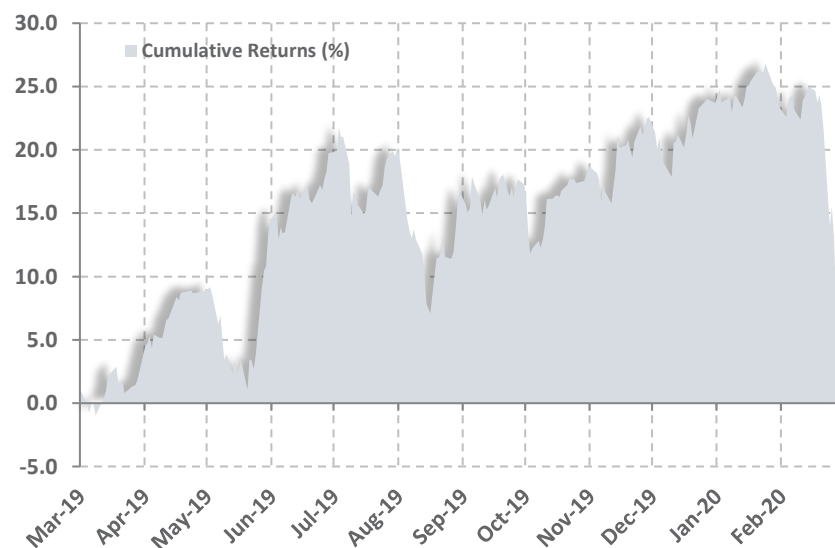
Activity of Index Constituents

Share with the Best Performance (%)	PPAK	+6.7
Share with the Worst Performance (%)	TATT	-44.1
Number of Shares		
with Positive Return	4	
with Negative Return	72	
with Zero Return	0	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	97.2	0.4
15 - Telecommunications	3	3,113.6	13.1
20 - Health Care	1	30.1	0.1
30 - Financials	3	277.6	1.2
31 - Banks	5	4,853.2	20.4
35 - Real Estate	5	508.8	2.1
40 - Consumer Discretionary	14	4,014.3	16.9
45 - Consumer Staples	7	5,983.0	25.2
50 - Industrials	18	2,308.6	9.7
55 - Basic Materials	7	197.5	0.8
60 - Energy	3	1,222.9	5.1
65 - Utilities	4	1,171.3	4.9
Totals	76	23,778.2	100.0

► Market Capitalization Change from 31/12/2019



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	33.6	15.0	24.1	24.5
Volatility 60 Days Annualized	27.4	16.2	22.1	19.2

Index Correlations (%)

	FTSEA	GD	FTSE	FTSEMSFW
FTSE/ATHEX MARKET	100.0			
ATHEX COMPOSITE	98.5	100.0		
FTSE/ATHEX LARGE CAP	100.0	98.3	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	63.1	67.3	62.5	100.0

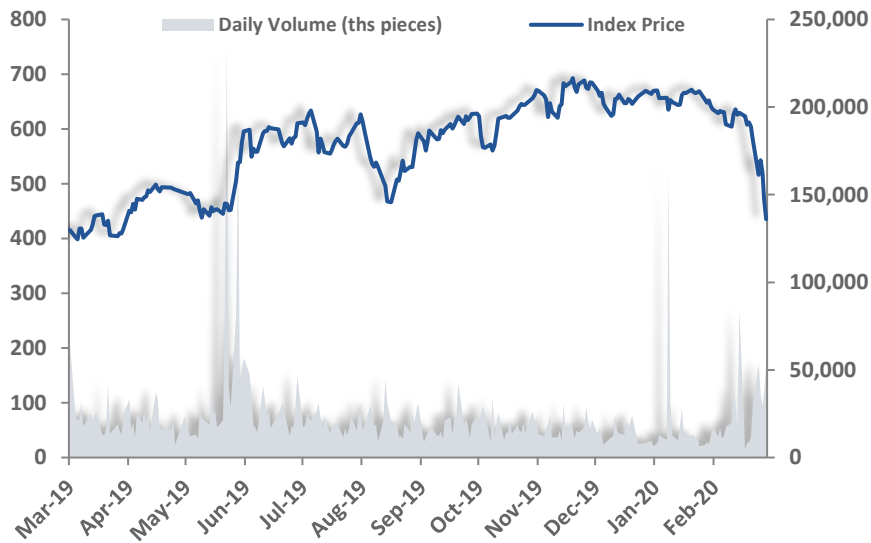
Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.4	5,673.2	23.9
2 OTE (CR)	14.9	3,076.4	12.9
3 OPAP (CR)	11.1	1,948.0	8.2
4 ALPHA BANK (CR)	8.4	1,768.2	7.4
5 JUMBO SA (CR)	4.6	1,431.7	6.0
6 EUROBANK ERGASIAS (CR)	14.9	1,406.6	5.9
7 NATIONAL BANK (CR)	9.8	1,097.4	4.6
8 MOTOR OIL (CR)	3.0	836.2	3.5
9 MYTILINEOS (CR)	5.1	720.1	3.0
10 PIRAEUS BANK (CR)	5.5	563.1	2.4
Totals	78.6	18,521.0	77.9

Key Index Characteristics

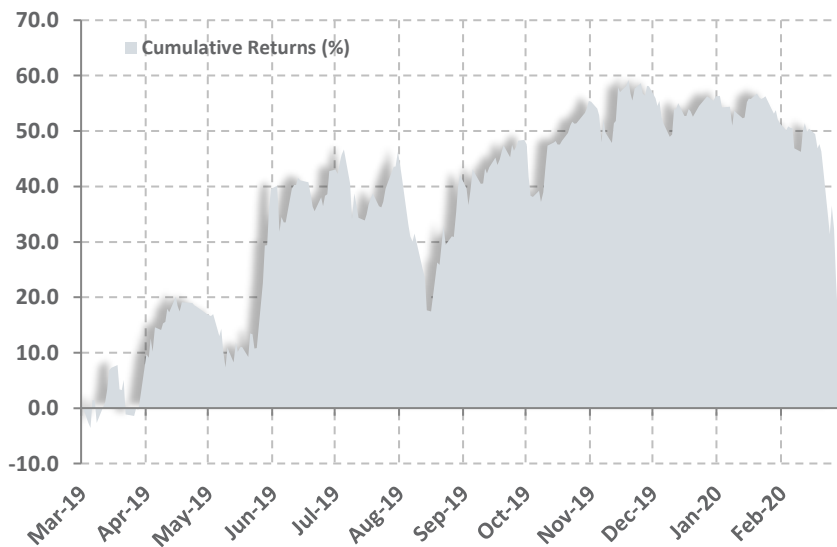
ISIN Code	GRI99204A000
ATHEX Trading Codes (GR) / (EN)	FTSEA FTSEA
Reuters Code	.ATFMI
Bloomberg Code	FTSEA
Launch Date / Price	02/01/03 2,000
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	435.31	684.12	591.86	413.24
	1M	3M	6M	12M
Returns (%)	-31.58	-36.37	-26.45	5.34



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	53.3	33.8	54.5	54.9
Volatility 60 Days Annualized	43.6	33.2	48.2	50.4

Index Correlations (%)

	FTSEB	DTR	HELMSI	FTSEM
FTSE/ATHEX-CSE BANKING	100.0			
FTSE/ATHEX BANKS	100.0	100.0		
HELLENIC MID & SMALL	80.0	80.0	100.0	
FTSE/ATHEX MID CAP	76.0	76.0	83.8	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ALPHA BANK (CR)	21.6	1,768.2	36.4
2 EUROBANK ERGASIAS (CR)	38.4	1,406.6	29.0
3 NATIONAL BANK (CR)	25.3	1,097.4	22.6
4 PIRAEUS BANK (CR)	14.3	563.1	11.6
5 ATTICA BANK S.A. (CR)	0.4	17.9	0.4
Totals	100.0	4,853.2	100.0

Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	6,875.5
% of the ATHEX Cap	13.4
Index Capitalisation (€ mil)	4,853.2
Constituent Sizes (Cap in € mil)	
Average	970.6
Largest	1,768.2
Smallest	17.9
Median	1,097.4
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	100.0
Top 10 Holdings	100.0
Index Trading Velocity (%)	80.5
Average Index Spread (%)	0.218
Average Daily Trade Value (€ mil.)	32.5
% of the ATHEX A.D.T.V.	65.8

Index Activity

Index Returns (% , Units)	-31.58	-248.8
Max / Min Closing Price	635.7	435.3
Max / Min Daily Return (%)	+5.2	-11.0
Session with Positive / Negative Return	6	14

Activity of Index Constituents

Share with the Best Performance (%)	ALPHA	-29.1
Share with the Worst Performance (%)	TATT	-44.1
Number of Shares		
with Positive Return	0	
with Negative Return	5	
with Zero Return	0	

ICB Industry Classification

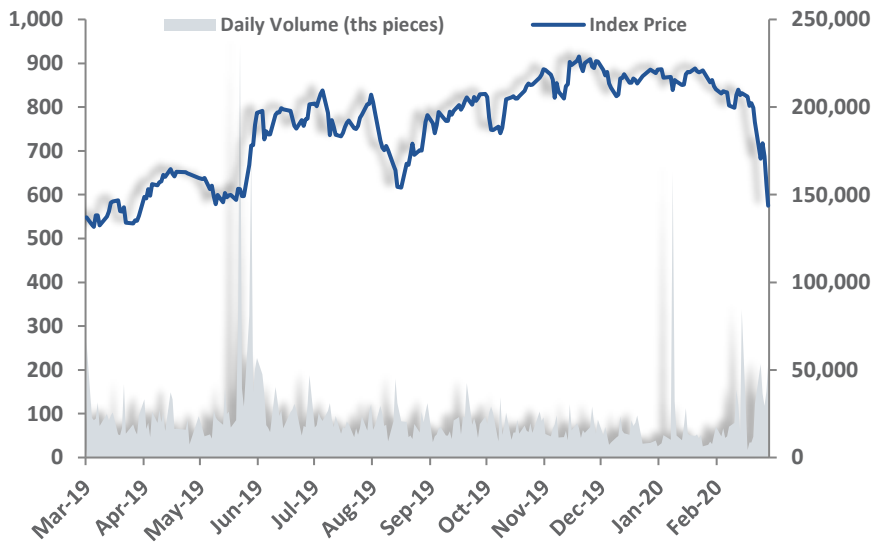
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	----	----	----
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	5	4,853.2 ▼	100.0
35 - Real Estate	----	----	----
40 - Consumer Discretionary	----	----	----
45 - Consumer Staples	----	----	----
50 - Industrials	----	----	----
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Totals	5	4,853.2	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

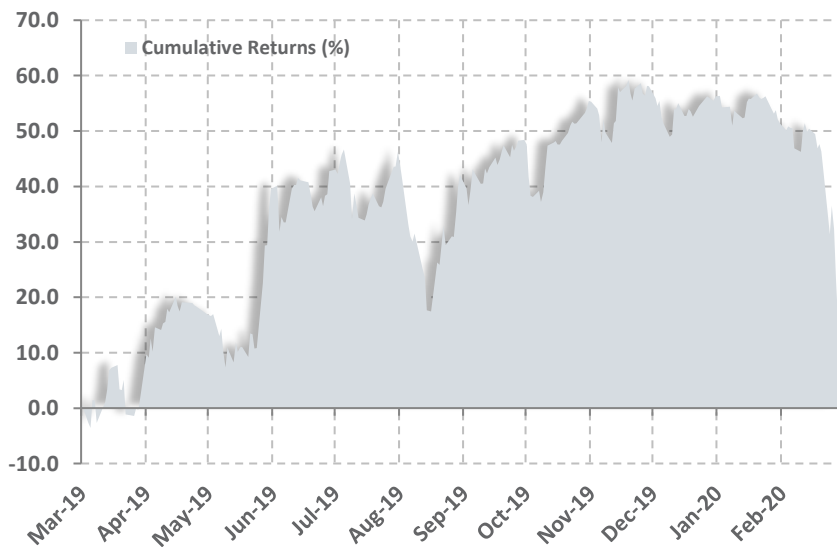
ISIN Code	GRI99143A000
ATHEX Trading Codes (GR) / (EN)	FTSEB FTSEB
Reuters Code	.FTSEB
Bloomberg Code	ASECBK
Launch Date / Price	03/11/08 2,000
Index Type	Customized
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	575.15	903.89	781.99	545.99
	1M	3M	6M	12M
Returns (%)	-31.58	-36.37	-26.45	5.34



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	53.3	33.8	54.5	54.9
Volatility 60 Days Annualized	43.6	33.2	48.2	50.4

Index Correlations (%)

	DTR	FTSEB	FTSE	FTSEGTI
FTSE/ATHEX BANKS	100.0			
FTSE/ATHEX-CSE BANKING	100.0	100.0		
FTSE/ATHEX LARGE CAP	91.0	91.0	100.0	
FTSE/ATHEX GLOBAL TRADERS	77.6	77.6	89.6	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ALPHA BANK (CR)	21.6	1,768.2	36.4
2 EUROBANK ERGASIAS (CR)	38.4	1,406.6	29.0
3 NATIONAL BANK (CR)	25.3	1,097.4	22.6
4 PIRAEUS BANK (CR)	14.3	563.1	11.6
5 ATTICA BANK S.A. (CR)	0.4	17.9	0.4
Totals	100.0	4,853.2	100.0

Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	6,875.5
% of the ATHEX Cap	13.4
Index Capitalisation (€ mil)	4,853.2
Constituent Sizes (Cap in € mil)	
Average	970.6
Largest	1,768.2
Smallest	17.9
Median	1,097.4
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	100.0
Top 10 Holdings	100.0
Index Trading Velocity (%)	80.5
Average Index Spread (%)	0.218
Average Daily Trade Value (€ mil.)	32.5
% of the ATHEX A.D.T.V.	65.8

Index Activity

Index Returns (% , Units)	-31.58	-328.7
Max / Min Closing Price	840.0	575.2
Max / Min Daily Return (%)	+5.2	-11.0
Session with Positive / Negative Return	6	14

Activity of Index Constituents

Share with the Best Performance (%)	ALPHA	-29.1
Share with the Worst Performance (%)	TATT	-44.1
Number of Shares		
with Positive Return	0	
with Negative Return	5	
with Zero Return	0	

ICB Industry Classification

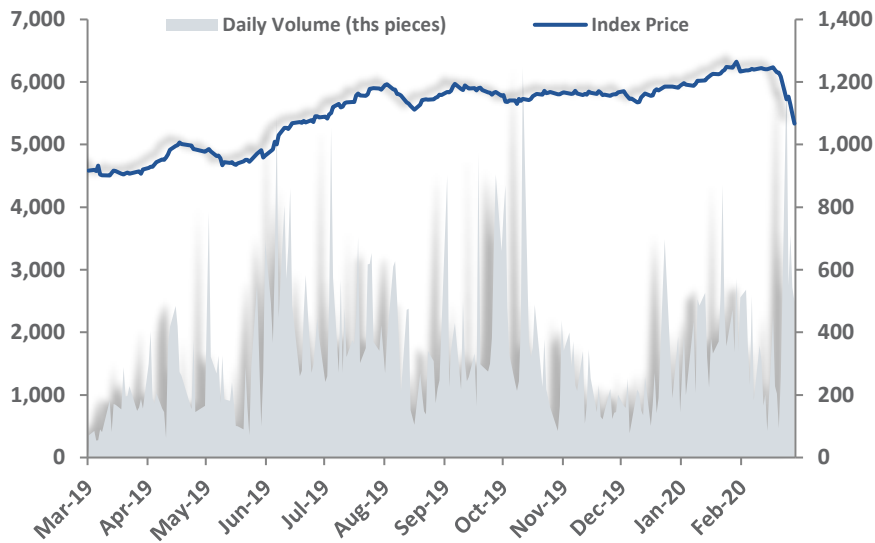
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	----	----	----
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	5	4,853.2 ▼	100.0
35 - Real Estate	----	----	----
40 - Consumer Discretionary	----	----	----
45 - Consumer Staples	----	----	----
50 - Industrials	----	----	----
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Totals	5	4,853.2	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

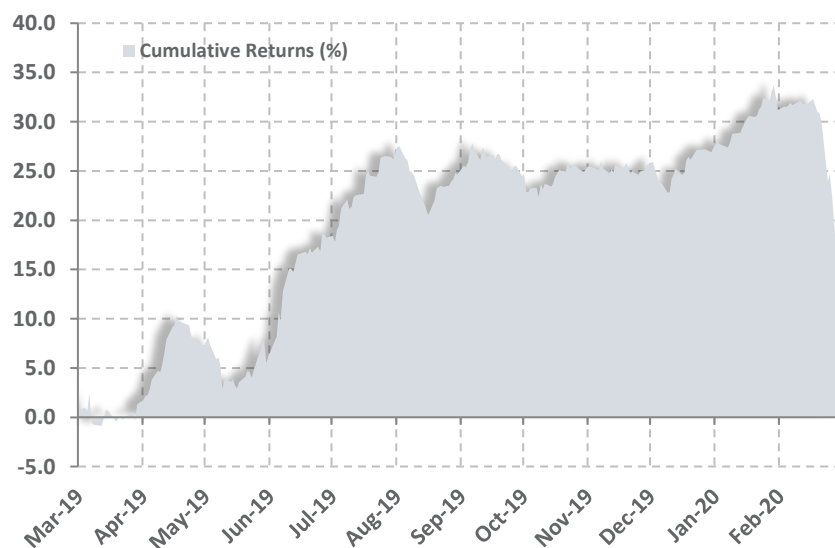
ISIN Code	GRI99138A000
ATHEX Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	5,337.89	5,837.18	5,789.45	4,549.68
	1M	3M	6M	12M
Returns (%)	-13.45	-8.55	-7.80	17.32



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	22.3	7.5	11.9	15.9
Volatility 60 Days Annualized	17.7	9.7	13.9	15.3

Index Correlations (%)

	DMK	GD	FTSEMSFW	FTSEM
MID & SMALL CAP	100.0			
ATHEX COMPOSITE	65.4	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	62.6	67.3	100.0	
FTSE/ATHEX MID CAP	68.4	83.4	65.8	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PETROPOULOS PETROS (CR)	1.4	24.6	13.6
2 FLEXOPACK SA (CR)	4.1	21.8	12.1
3 BRIQ PROPERTIES (CR)	24.8	16.1	8.9
4 ELINOIL S.A. (CR)	0.5	13.6	7.5
5 ELASTRON (CR)	3.3	12.7	7.0
6 PAPOUSANIS (CR)	12.0	11.6	6.4
7 SPACE HELLAS SA (CR)	15.6	10.7	5.9
8 CENTRIC HOLDINGS (CR)	7.9	9.4	5.2
9 MEVACO SA (CR)	1.3	8.9	4.9
10 KLOUKINAS - LAPPAS SA (CR)	3.2	8.5	4.7
Totals	74.1	137.9	76.2

Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	17
Index Constituents Capitalisation (€ mil)	531.2
% of the ATHEX Cap	1.0
Index Capitalisation (€ mil)	180.8
Constituent Sizes (Cap in € mil)	
Average	9.0
Largest	24.6
Smallest	1.7
Median	8.5
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	49.1
Top 10 Holdings	76.2
Index Trading Velocity (%)	24.2
Average Index Spread (%)	3.387
Average Daily Trade Value (€ mil.)	0.4
% of the ATHEX A.D.T.V.	1.0

Index Activity

Index Returns (% , Units)	-13.45	-499.3
Max / Min Closing Price	6,235.9	5,337.9
Max / Min Daily Return (%)	+0.7	-5.9
Session with Positive / Negative Return	8	12

Activity of Index Constituents

Share with the Best Performance (%)	PPAK	+6.7
Share with the Worst Performance (%)	ELSTR	-26.0
Number of Shares		
with Positive Return	1	
with Negative Return	19	
with Zero Return	0	

ICB Industry Classification

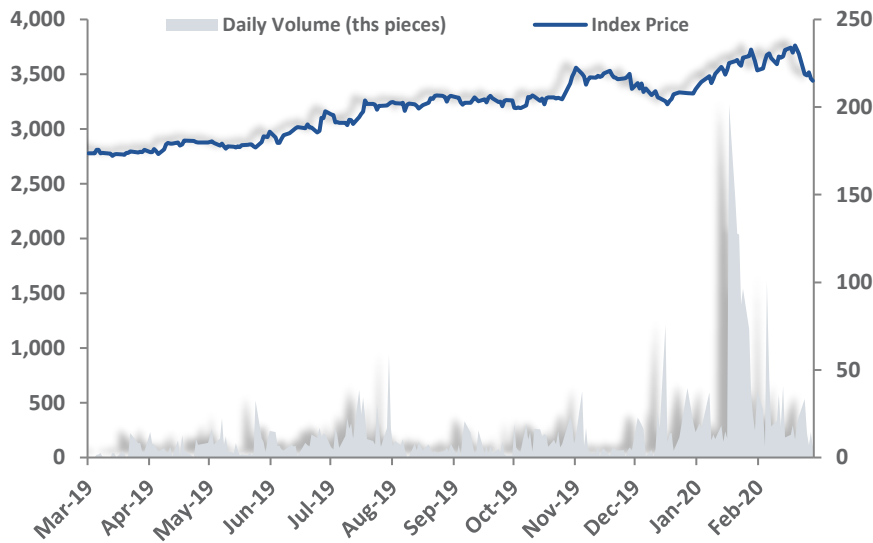
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	1	10.7 ▲	5.9
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	----	----	----
35 - Real Estate	1	16.1 ▼	8.9
40 - Consumer Discretionary	3	17.6 ▼	9.7
45 - Consumer Staples	3	19.7 ▼	10.9
50 - Industrials	6	72.9 ▼	40.3
55 - Basic Materials	4	25.6 ▼	14.1
60 - Energy	2	18.2 ▼	10.1
65 - Utilities	----	----	----
Totals	20	180.8	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

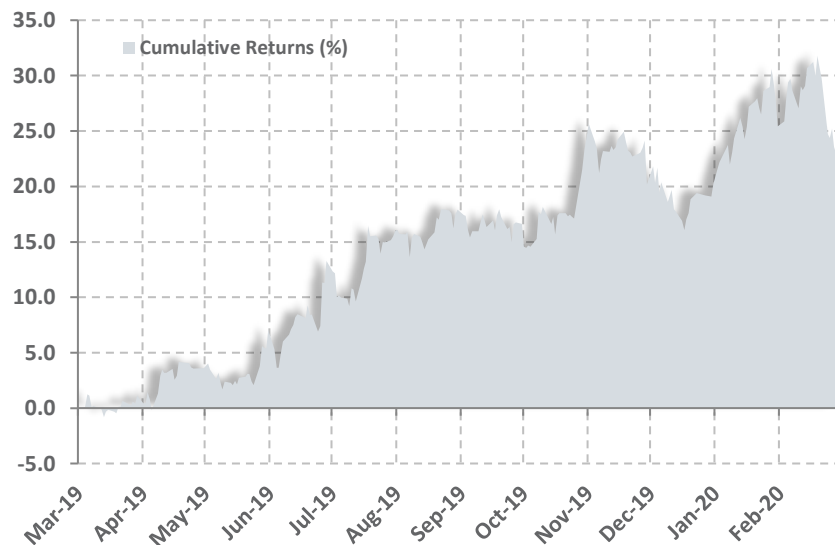
ISIN Code	GRI99144A008
ATHEX Trading Codes (GR) / (EN)	ΔMK DMK
Reuters Code	.DMK
Bloomberg Code	DMK
Launch Date / Price	01/12/08 5,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative Products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

Index Prices & Liquidity



Index Prices & Returns

	28/02/2020	29/11/2019	30/08/2019	28/02/2019
Historical Prices	3,438.82	3,365.10	3,303.82	2,776.84
Returns (%)	1M	3M	6M	12M
	-2.69	2.19	4.09	23.84



Index Volatility (%)

	28/02/2020	29/11/2019	30/08/2019	31/05/2019
Volatility 30 Days Annualized	24.9	21.8	13.4	11.7
Volatility 60 Days Annualized	22.4	19.0	17.5	11.0

Index Correlations (%)

	DEA	DMK	FTSEMSFW	HELMSI
ALTERNATIVE MARKET	100.0			
MID & SMALL CAP	27.8	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	26.1	62.6	100.0	
HELLENIC MID & SMALL	34.9	69.6	71.3	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ENTERSOFT (CR)	5.1	32.3	22.3
2 EPSILON NET (CR)	18.2	26.8	18.5
3 ALPHA TRUST (CR)	6.2	17.9	12.4
4 EUROXX (CR)	1.6	15.2	10.5
5 FOODLINK S.A. (CR)	2.9	11.3	7.8
6 MEDITERRA (CR)	3.9	10.7	7.4
7 PERFORMANCE TECHNOLOGIES (C)	18.8	10.6	7.3
8 OPTRONICS TECHNOLOGIES (CR)	0.7	10.3	7.1
9 DOPPLER (CR)	42.6	6.5	4.5
10 VIDAVO (CR)		3.2	2.2
Totals	100.0	145.1	100.0

Portfolio Analysis

Number of Constituents	10
No of Sectors in Index Composition	9
Index Constituents Capitalisation (€ mil)	145.1
% of the ATHEX Cap	0.0
Index Capitalisation (€ mil)	145.1
Constituent Sizes (Cap in € mil)	
Average	14.5
Largest	32.3
Smallest	3.2
Median	11.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	71.4
Top 10 Holdings	100.0
Index Trading Velocity (%)	2.7
Average Index Spread (%)	7.189
Average Daily Trade Value (€ mil.)	0.0
% of the ATHEX A.D.T.V.	0.0

Index Activity

Index Returns (% , Units)	-2.69	73.7
Max / Min Closing Price	3,762.4	3,438.8
Max / Min Daily Return (%)	+2.0	-5.0
Session with Positive / Negative Return	10	10

Activity of Index Constituents

Share with the Best Performance (%)	EX	+6.7
Share with the Worst Performance (%)	PERF	-23.6
Number of Shares		
with Positive Return	5	
with Negative Return	4	
with Zero Return	1	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	69.8 ▼	48.1
15 - Telecommunications	1	10.3 ▼	7.1
20 - Health Care	1	3.2 ▼	2.2
30 - Financials	2	33.2 ▲	22.9
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	----	----	----
45 - Consumer Staples	1	10.7 ▲	7.4
50 - Industrials	2	17.8 ▲	12.3
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Totals	10	145.1	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

ISIN Code	GRI99145A005
ATHEX Trading Codes (GR) / (EN)	ΔEA ΔEA
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 April and October
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----



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