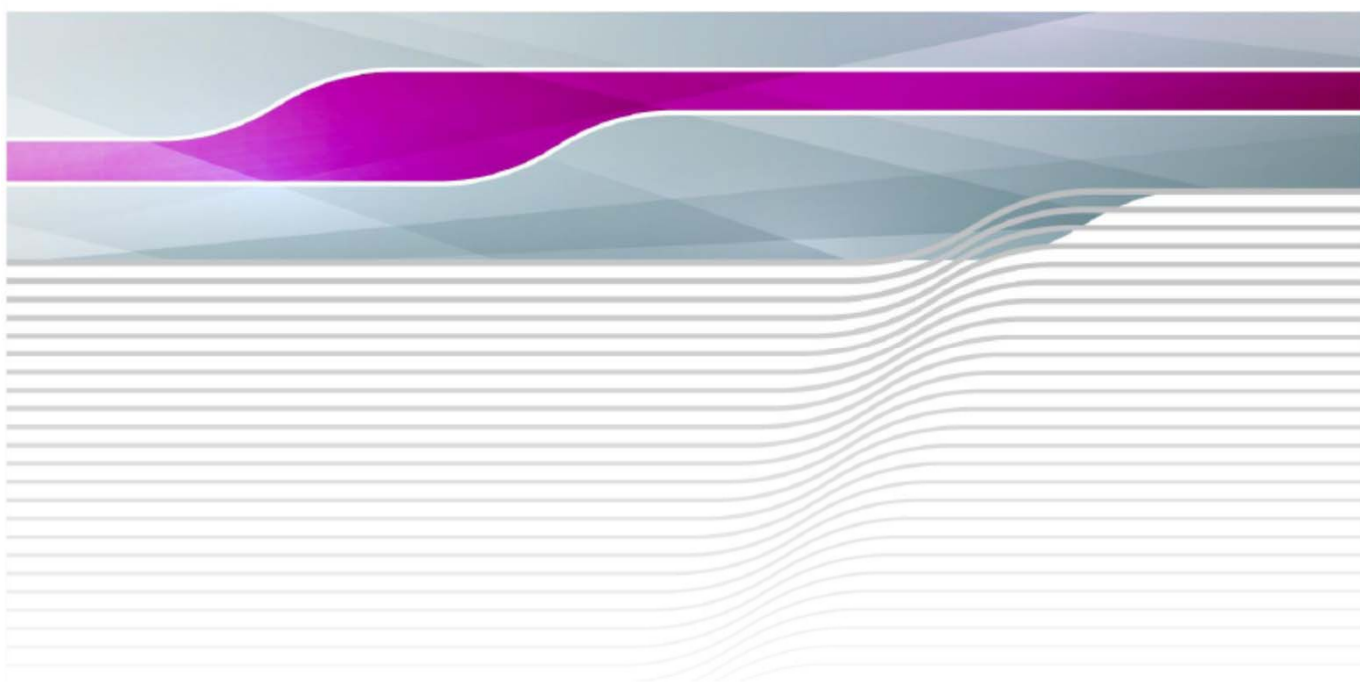


20

Indices

Monthly Statistical Bulletin

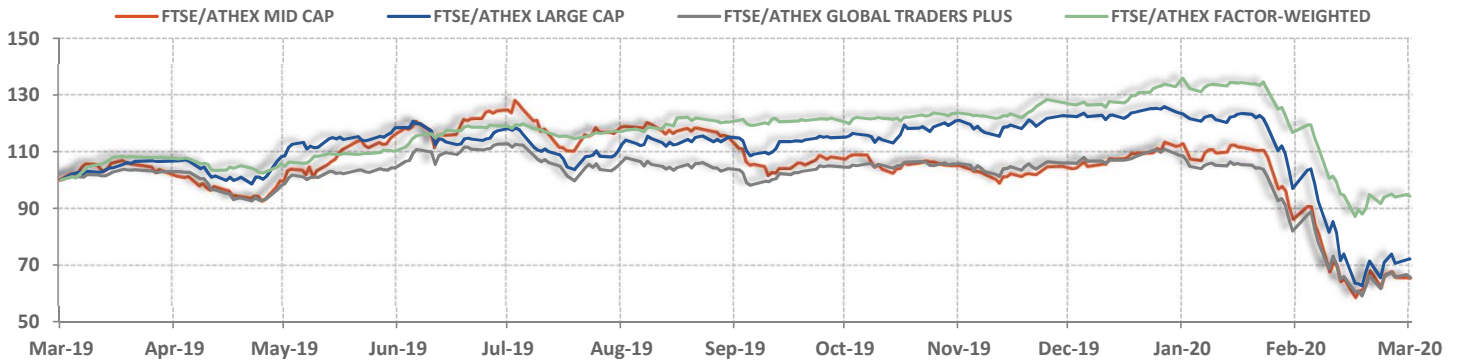
March



ATHEXGROUP
Athens Exchange Group

Spot Market - Monthly Trade Data

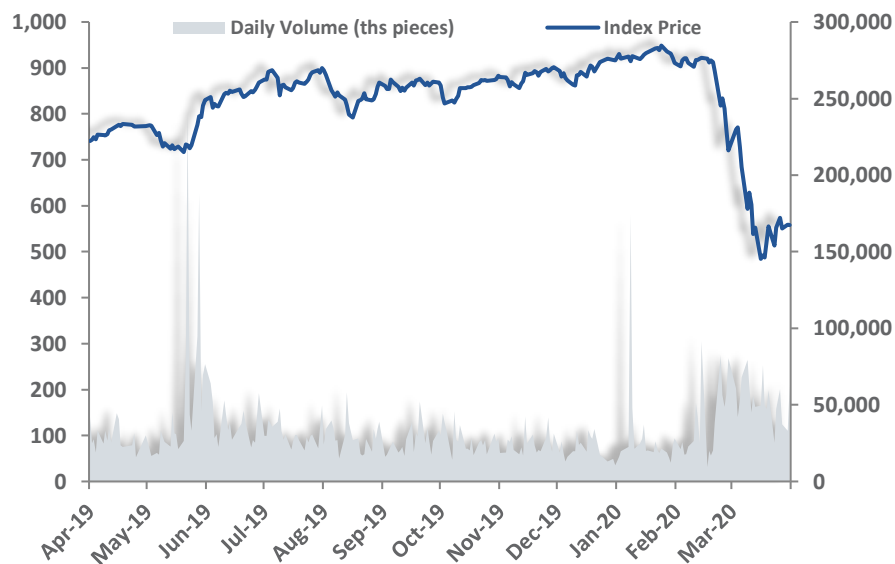
Market Capitalization (€ mil.)	39,703.4	Market Trading Velocity (%)	54.35
Average Daily Trade Value (€ mil.)	89.91	Average Market Spread (%)	7.215
Average Daily Trade Volume (ths shares)	54.62	Annualized Market Volatility (%)	65.00



Indices of the ATHEX Stock Market

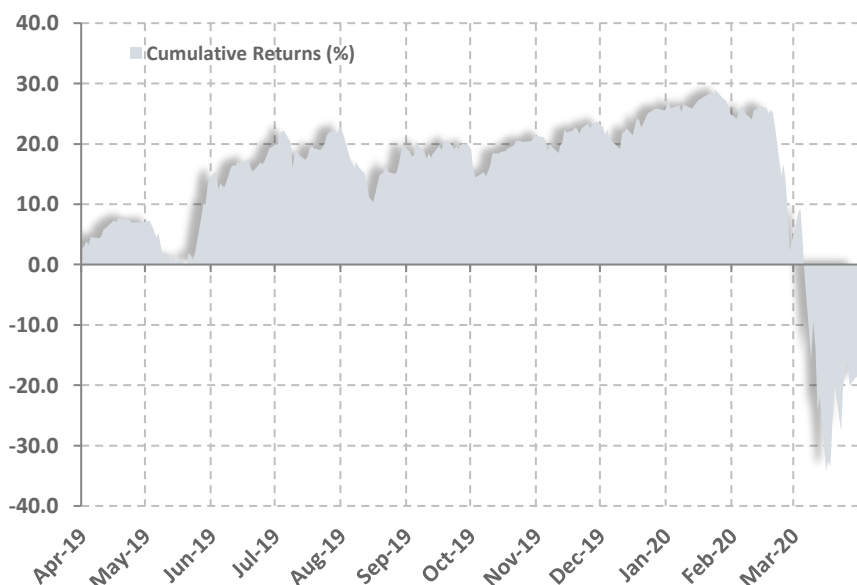
	31/03/2020	28/02/2020	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	31/12/2019
Market Indices								
Composite Index	558.30 ▼	720.35	-162.1	-22.50	949.20	469.55	-39.09 ▼	916.67
All Share Index	137.74 ▼	178.29	-40.6	-22.75	223.49	122.81	-36.13 ▼	215.66
New ATHEX Select Index Plus	1,990.94 ▼	2,426.66	-435.7	-17.96	3,182.42	1,698.34	-33.58 ▼	2,997.71
New ATHEX Select Index	2,020.51 ▼	2,729.91	-709.4	-25.99	3,581.16	1,734.15	-38.27 ▼	3,272.99
ATHEX Mid & SmallCap Price	4,546.76 ▼	5,337.89	-791.1	-14.82	6,324.97	3,964.16	-23.42 ▼	5,936.94
ATHEX Alternative Market Price	3,102.11 ▼	3,438.82	-336.7	-9.79	3,778.97	2,937.90	-7.71 ▼	3,361.29
Benchmark Indices								
FTSE/Athex Large Cap	1,355.92 ▼	1,823.29	-467.4	-25.63	2,371.26	1,135.79	-41.00 ▼	2,298.02
FTSE/Athex Mid Cap Index	750.72 ▼	988.02	-237.3	-24.02	1,298.86	659.09	-37.19 ▼	1,195.17
New FTSE/ATHEX High Dividend Yield Index	2,001.93 ▼	2,367.86	-365.9	-15.45	3,015.23	1,730.40	-31.94 ▼	2,941.44
FTSE/ATHEX Factor-Weighted Index	2,216.52 ▼	2,746.23	-529.7	-19.29	3,205.70	2,028.59	-25.51 ▼	2,975.68
FTSE/ATHEX Global Traders Index Plus	1,438.00 ▼	1,794.55	-356.6	-19.87	2,435.50	1,269.53	-37.98 ▼	2,318.70
FTSE/ATHEX Global Traders Index	1,653.52 ▼	2,018.58	-365.1	-18.08	2,560.38	1,458.31	-33.39 ▼	2,482.46
FTSE/ATHEX-CSE Banking Index	271.46 ▼	435.31	-163.9	-37.64	673.55	201.47	-59.48 ▼	669.94
FTSE/Athex Market Index	336.64 ▼	452.15	-115.5	-25.55	587.56	282.92	-40.82 ▼	568.83
Customized Indices								
Hellenic Mid & Small Cap Index	816.13 ▼	991.29	-175.2	-17.67	1,312.90	701.19	-34.89 ▼	1,253.49
Total Return Indices								
Composite Index Total Return	916.51 ▼	1,181.65	-265.1	-22.44	1,557.05	770.25	-38.72 ▼	1,495.50
FTSE/ATHEX Large Cap Net Total Return	620.16 ▼	833.93	-213.8	-25.63	1,084.55	519.48	-40.55 ▼	1,043.16
FTSE/Athex Large Cap Total Return	2,030.15 ▼	2,729.93	-699.8	-25.63	3,542.27	1,760.89	-40.52 ▼	3,413.33
FTSE/Athex Mid Cap T.R.	916.56 ▼	1,204.40	-287.8	-23.90	1,582.98	818.92	-37.09 ▼	1,456.89
Sector Indices								
FTSE/Athex Oil & Gas	2,847.90 ▼	3,615.51	-767.6	-21.23	5,154.35	2,268.39	-43.59 ▼	5,048.57
FTSE/Athex Chemicals	6,089.54 ▼	7,284.94	-1,195.4	-16.41	9,442.19	5,513.26	-31.31 ▼	8,864.83
FTSE/Athex Basic Resources	3,831.73 ▼	5,370.02	-1,538.3	-28.65	7,435.44	2,713.19	-40.67 ▼	6,458.00
FTSE/Athex Construction & Materials	1,764.32 ▼	2,257.15	-492.8	-21.83	3,344.96	1,403.78	-42.78 ▼	3,083.14
FTSE/Athex Industrial Goods & Services	1,571.93 ▼	1,836.19	-264.3	-14.39	2,712.84	1,302.84	-38.63 ▼	2,561.57
FTSE/Athex Food & Beverage	7,181.52 ▼	10,594.62	-3,413.1	-32.22	13,004.12	5,768.28	-36.24 ▼	11,264.09
FTSE/Athex Personal & Household Goods	6,568.47 ▼	7,726.40	-1,157.9	-14.99	10,280.00	5,596.91	-33.04 ▼	9,810.13
FTSE/Athex Retail	43.84 ▼	58.17	-14.3	-24.63	75.77	38.18	-37.05 ▼	69.64
FTSE/Athex Travel & Leisure	1,133.47 ▼	1,607.90	-474.4	-29.51	2,084.49	904.20	-41.56 ▼	1,939.68
FTSE/Athex Telecommunications	3,022.32 ▼	3,528.79	-506.5	-14.35	3,960.95	2,480.07	-23.00 ▼	3,925.16
FTSE/Athex Utilities	2,466.79 ▼	2,703.02	-236.2	-8.74	3,447.76	1,865.80	-22.56 ▼	3,185.42
FTSE/Athex Banks	358.67 ▼	575.15	-216.5	-37.64	889.92	266.18	-59.48 ▼	885.16
FTSE/ATHEX Real Estate	3,822.08 ▼	4,731.26	-909.2	-19.22	5,826.74	2,945.19	-30.06 ▼	5,465.04
FTSE/Athex Financial Services	707.19 ▼	797.53	-90.3	-11.33	1,123.81	548.44	-29.06 ▼	996.89
FTSE/Athex Technology	612.95 ▼	755.90	-143.0	-18.91	1,029.21	537.98	-31.93 ▼	900.44
Corporate Bond Indices								
Hellenic Corporate Bond Index	107.369 ▼	118.615	-11.2	-9.48	121.218	106.563	-10.73 ▼	120.27
Hellenic Corporate Bond Price Index	84.615 ▼	93.886	-9.3	-9.87	96.148	84.037	-11.59 ▼	95.71

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	558.30	930.71	870.35	721.37
	1M	3M	6M	12M
Returns (%)	-22.50	-40.01	-35.85	-22.61



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	90.3	16.5	20.6	26.5
Volatility 60 Days Annualized	65.0	14.6	22.4	22.8

Index Correlations (%)

	GD	FTSE	DTR	HELMSI
ATHEX COMPOSITE	100.0			
FTSE/ATHEX LARGE CAP	98.9	100.0		
FTSE/ATHEX BANKS	90.3	90.6	100.0	
HELLENIC MID & SMALL	97.2	93.8	83.4	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	18.3	1,367.2	13.2
2 CC HBC AG (CR)	2.5	1,080.6	10.4
3 JUMBO SA (CR)	4.3	535.7	5.2
4 MYTILINEOS (CR)	4.4	514.2	5.0
5 OPAP (CR)	10.3	498.2	4.8
6 GEK TERNA (CR)	3.5	459.0	4.4
7 MOTOR OIL (CR)	4.1	456.0	4.4
8 TITAN CEMENT (CB)	1.1	450.1	4.3
9 PIRAEUS BANK (CR)	4.9	368.6	3.6
10 LAMDA DEVELOPMENT SA (CR)	2.3	362.7	3.5
Totals	55.7	6,092.2	58.9

Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	40
Index Constituents Capitalisation (€ mil)	34,329.0
% of the ATHEX Cap	86.5
Index Capitalisation (€ mil)	10,348.9
Constituent Sizes (Cap in € mil)	
Average	172.5
Largest	1,367.2
Smallest	3.0
Median	47.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	38.6
Top 10 Holdings	58.9
Index Trading Velocity (%)	68.8
Average Index Spread (%)	2.038
Average Daily Trade Value (€ mil.)	89.0
% of the ATHEX A.D.T.V.	97.3

Index Activity

Index Returns (% , Units)	-22.50	-372.4
Max / Min Closing Price	770.5	484.4
Max / Min Daily Return (%)	+7.8	-13.4
Session with Positive / Negative Return	10	10

Activity of Index Constituents

Share with the Best Performance (%)	EYDAP	+2.5
Share with the Worst Performance (%)	ELLAKTOR	-51.4
Number of Shares		
with Positive Return	2	
with Negative Return	57	
with Zero Return	1	

ICB Industry Classification

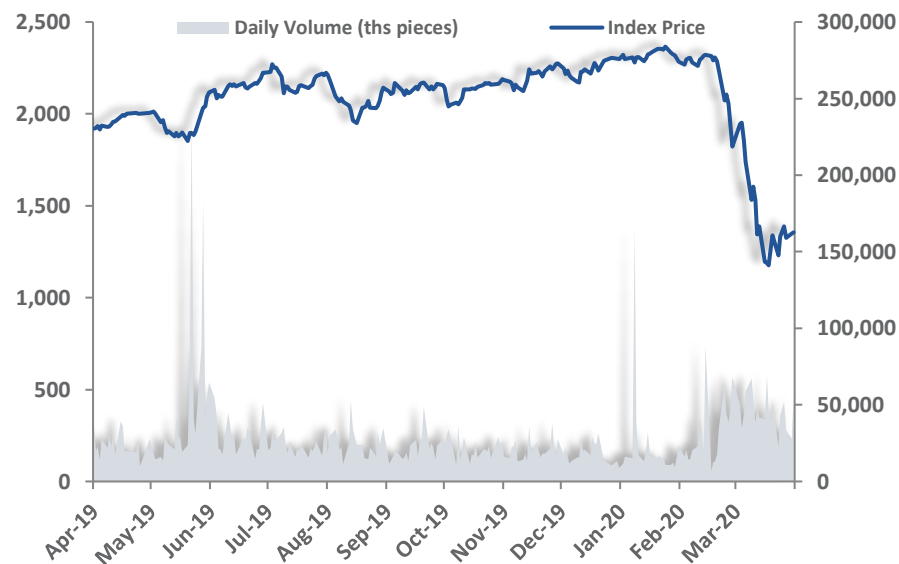
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	4	81.2	0.8
15 - Telecommunications	2	1,386.8	13.4
20 - Health Care	2	54.0	0.5
30 - Financials	3	282.3	2.7
31 - Banks	5	1,396.0	13.5
35 - Real Estate	4	397.1	3.8
40 - Consumer Discretionary	11	1,490.2	14.4
45 - Consumer Staples	4	1,368.5	13.2
50 - Industrials	16	1,909.4	18.5
55 - Basic Materials	2	114.0	1.1
60 - Energy	2	780.0	7.5
65 - Utilities	5	1,089.6	10.5
Totals	60	10,348.9	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

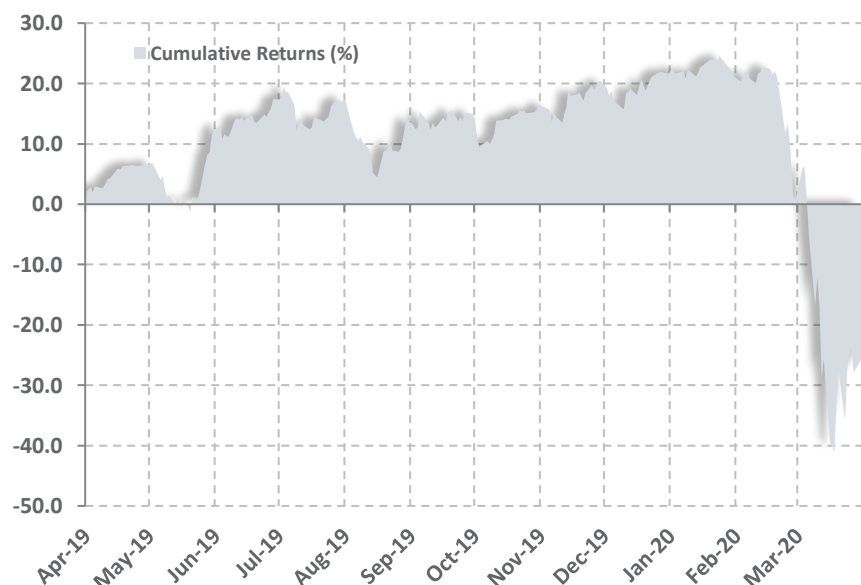
ISIN Code	GRI99117A004
ATHEX Trading Codes (GR) / (EN)	ΓΔ GD
Reuters Code	.ATG
Bloomberg Code	ASE
Launch Date / Price	31/12/80 100
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	1,355.92	2,322.16	2,163.16	1,879.40
	1M	3M	6M	12M
Returns (%)	-25.6	-41.6	-37.3	-27.9



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	92.1	16.9	21.0	23.6
Volatility 60 Days Annualized	66.4	16.0	22.5	20.2

Index Correlations (%)

	FTSE	GD	FTSEM	FTSEGTI
FTSE/ATHEX LARGE CAP	100.0			
ATHEX COMPOSITE	98.9	100.0		
FTSE/ATHEX MID CAP	86.6	90.5	100.0	
FTSE/ATHEX GLOBAL TRADERS	93.5	95.8	89.8	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	2.6	3,831.4	22.6
2 OTE (CR)	18.9	2,581.3	15.2
3 OPAP (CR)	10.7	1,391.7	8.2
4 JUMBO SA (CR)	4.4	1,240.4	7.3
5 EUROBANK HOLDINGS (CR)	8.5	981.6	5.8
6 ALPHA BANK (CR)	8.8	963.1	5.7
7 NATIONAL BANK (CR)	10.3	680.0	4.0
8 MYTILINEOS (CR)	4.5	645.0	3.8
9 MOTOR OIL (CR)	4.2	635.6	3.7
10 GEK TERNA (CR)	3.7	459.0	2.7
Totals	76.6	13,409.2	79.0

Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	20
Index Constituents Capitalisation (€ mil)	31,250.5
% of the ATHEX Cap	78.7
Index Capitalisation (€ mil)	16,967.3
Constituent Sizes (Cap in € mil)	
Average	678.7
Largest	3,831.4
Smallest	73.1
Median	362.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	59.1
Top 10 Holdings	79.0
Index Trading Velocity (%)	40.6
Average Index Spread (%)	0.272
Average Daily Trade Value (€ mil.)	86.2
% of the ATHEX A.D.T.V.	84.1

Index Activity

Index Returns (% , Units)	-25.6	-966.2
Max / Min Closing Price	1,952.4	1,176.1
Max / Min Daily Return (%)	+8.3	-13.9
Session with Positive / Negative Return	10	10

Activity of Index Constituents

Share with the Best Performance (%)	EYDAP	+2.5
Share with the Worst Performance (%)	ELLAKTOR	-51.4
Number of Shares		
with Positive Return	1	
with Negative Return	24	
with Zero Return	0	

ICB Industry Classification

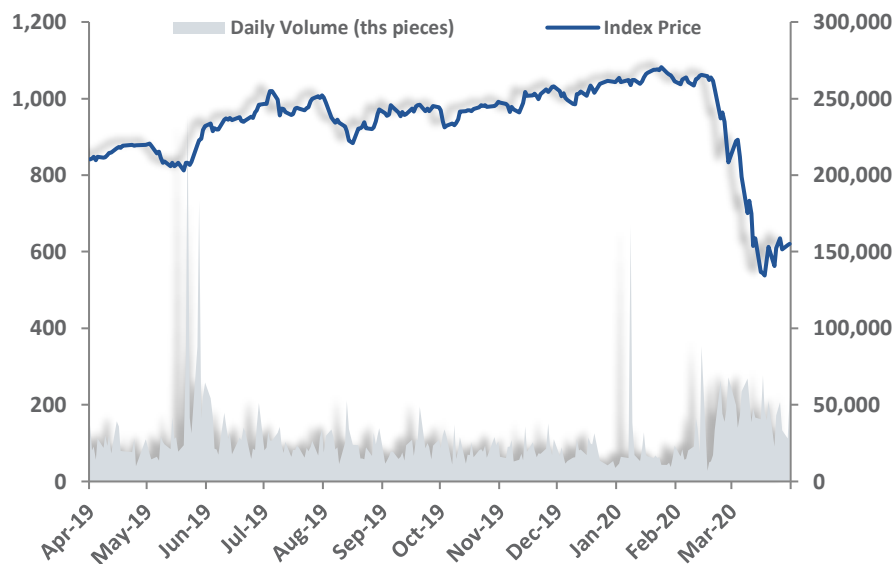
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	2,581.3 ▼	15.2
20 - Health Care	---	---	---
30 - Financials	1	203.4 ▼	1.2
31 - Banks	4	3,008.5 ▼	17.7
35 - Real Estate	1	362.7 ▼	2.1
40 - Consumer Discretionary	4	2,881.8 ▼	17.0
45 - Consumer Staples	2	4,069.8 ▼	24.0
50 - Industrials	5	1,728.1 ▼	10.2
55 - Basic Materials	1	110.2 ▼	0.6
60 - Energy	2	959.6 ▼	5.7
65 - Utilities	4	1,062.1 ▼	6.3
Totals	25	16,967.3	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

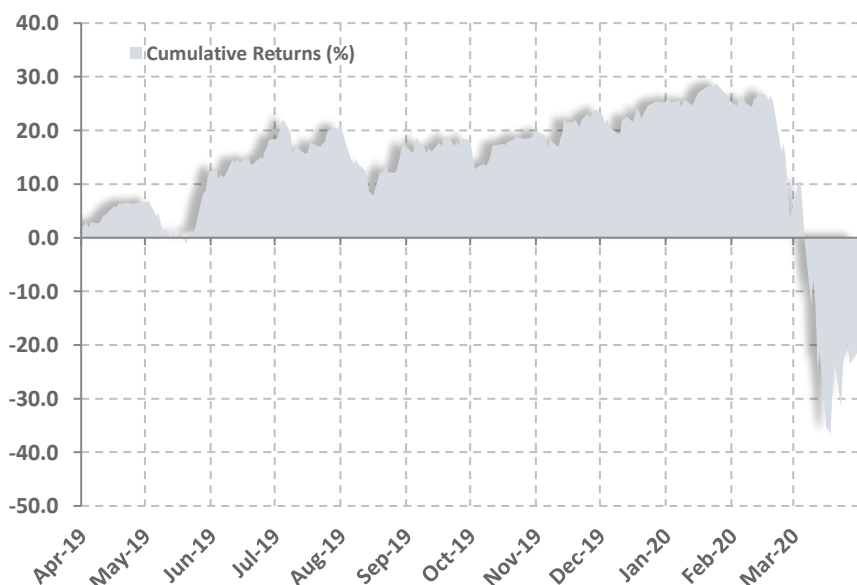
ISIN Code	GRI99201A006
ATHEX Trading Codes (GR) / (EN)	FTSE FTSE
Reuters Code	.ATF
Bloomberg Code	FTATHEX
Launch Date / Price	23/09/97 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative Products	Futures & Options
Other Products	Exchange Trade Funds

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	620.16	1,054.12	980.35	823.81
	1M	3M	6M	12M
Returns (%)	-25.63	-41.17	-36.74	-24.72



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	92.1	16.9	21.0	23.7
Volatility 60 Days Annualized	66.5	15.9	22.5	20.3

Index Correlations (%)

	FTSENTR	FTSEGTI	HELMSI	GD
FTSE/ATHEX LARGE CAP NTR	100.0			
FTSE/ATHEX GLOBAL TRADERS	93.7	100.0		
HELLENIC MID & SMALL	93.9	97.0	100.0	
ATHEX COMPOSITE	98.8	95.8	97.2	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	2.6	3,831.4	22.6
2 OTE (CR)	18.9	2,581.3	15.2
3 OPAP (CR)	10.7	1,391.7	8.2
4 JUMBO SA (CR)	4.4	1,240.4	7.3
5 EUROBANK HOLDINGS (CR)	8.5	981.6	5.8
6 ALPHA BANK (CR)	8.8	963.1	5.7
7 NATIONAL BANK (CR)	10.3	680.0	4.0
8 MYTILINEOS (CR)	4.5	645.0	3.8
9 MOTOR OIL (CR)	4.2	635.6	3.7
10 GEK TERNA (CR)	3.7	459.0	2.7
Totals	76.6	13,409.2	79.0

Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	20
Index Constituents Capitalisation (€ mil)	31,250.5
% of the ATHEX Cap	78.7
Index Capitalisation (€ mil)	16,967.3
Constituent Sizes (Cap in € mil)	
Average	678.7
Largest	3,831.4
Smallest	73.1
Median	362.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	59.1
Top 10 Holdings	79.0
Index Trading Velocity (%)	40.6
Average Index Spread (%)	0.272
Average Daily Trade Value (€ mil.)	86.2
% of the ATHEX A.D.T.V.	84.1

Index Activity

Index Returns (% , Units)	-25.63	-434.0
Max / Min Closing Price	893.0	537.9
Max / Min Daily Return (%)	+8.3	-13.9
Session with Positive / Negative Return	10	10

Activity of Index Constituents

Share with the Best Performance (%)	EYDAP	+2.5
Share with the Worst Performance (%)	ELLAKTOR	-51.4
Number of Shares		
with Positive Return	1	
with Negative Return	24	
with Zero Return	0	

ICB Industry Classification

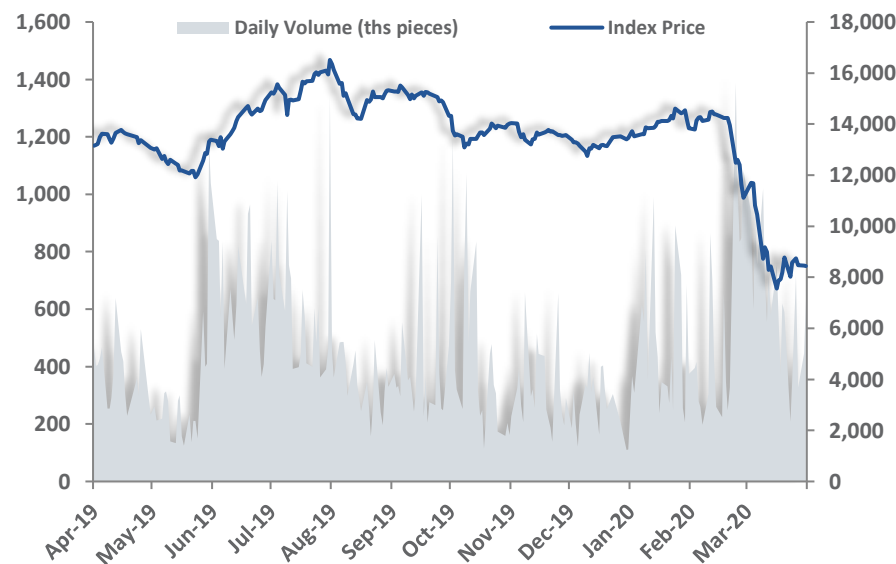
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	2,581.3 ▼	15.2
20 - Health Care	---	---	---
30 - Financials	1	203.4 ▼	1.2
31 - Banks	4	3,008.5 ▼	17.7
35 - Real Estate	1	362.7 ▼	2.1
40 - Consumer Discretionary	4	2,881.8 ▼	17.0
45 - Consumer Staples	2	4,069.8 ▼	24.0
50 - Industrials	5	1,728.1 ▼	10.2
55 - Basic Materials	1	110.2 ▼	0.6
60 - Energy	2	959.6 ▼	5.7
65 - Utilities	4	1,062.1 ▼	6.3
Totals	25	16,967.3	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

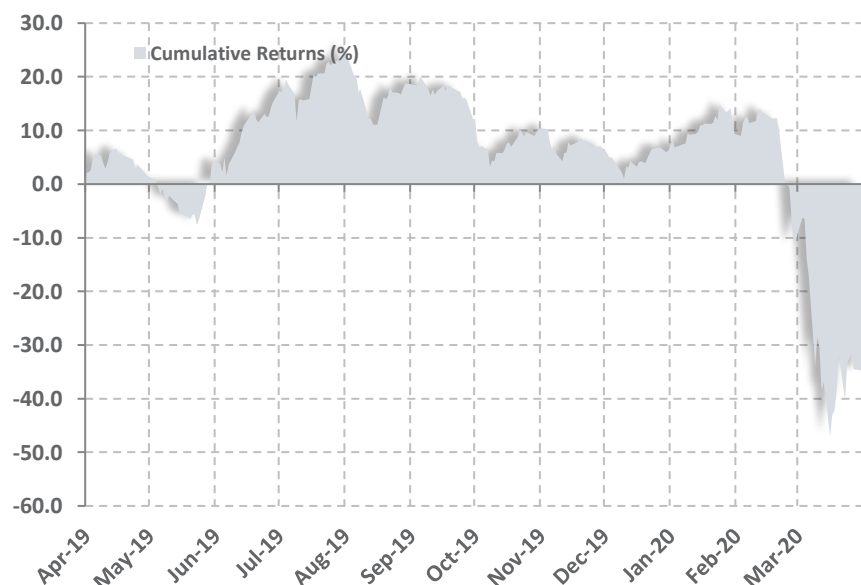
ISIN Code	GRI99149A007
ATHEX Trading Codes (GR) / (EN)	FTSENTR FTSENTR
Reuters Code	.FTSENTR
Bloomberg Code	FTASETR
Launch Date / Price	28/11/11 1,000
Index Type	Total Return
Capitalization Type	Total Return
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	750.72	1,220.25	1,320.54	1,146.85
	1M	3M	6M	12M
Returns (%)	-24.02	-38.48	-43.15	-34.54



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	87.7	16.4	20.7	27.3
Volatility 60 Days Annualized	64.6	17.8	27.0	25.1

Index Correlations (%)

	FTSEM	HELMSI	FTSE	FTSEMSFW
FTSE/ATHEX MID CAP	100.0			
HELLENIC MID & SMALL	91.9	100.0		
FTSE/ATHEX LARGE CAP	86.6	93.8	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	83.2	85.0	80.2	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 AUTOHELLAS SA (CR)	21.8	79.7	15.3
2 QUEST HOLDINGS (CR)	11.8	58.7	11.3
3 TPA SA (CR)	1.9	54.5	10.5
4 MARFIN INVESTMENT GROUP (CR)	11.3	37.9	7.3
5 KRI-KRI S.A. (CR)	2.6	36.8	7.1
6 CENERGY HOLDINGS (CB)	10.1	26.7	5.1
7 IASO SA (CR)	1.3	26.4	5.1
8 IKTINOS HELLAS SA (CR)	4.0	24.4	4.7
9 THRACE PLASTICS SA (CR)	2.0	22.9	4.4
10 TECHNICAL OLYMPIC SA (CR)	3.2	20.4	3.9
Totals	69.9	388.4	74.7

Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	18
Index Constituents Capitalisation (€ mil)	1,723.9
% of the ATHEX Cap	4.3
Index Capitalisation (€ mil)	520.2
Constituent Sizes (Cap in € mil)	
Average	26.0
Largest	79.7
Smallest	4.5
Median	20.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	51.4
Top 10 Holdings	74.7
Index Trading Velocity (%)	35.1
Average Index Spread (%)	1.701
Average Daily Trade Value (€ mil.)	2.3
% of the ATHEX A.D.T.V.	12.7

Index Activity

Index Returns (% , Units)	-24.02	-469.5
Max / Min Closing Price	1,040.2	671.8
Max / Min Daily Return (%)	+7.2	-16.6
Session with Positive / Negative Return	9	11

Activity of Index Constituents

Share with the Best Performance (%)	TATT	+0.7
Share with the Worst Performance (%)	OLYMP	-41.4
Number of Shares		
with Positive Return	1	
with Negative Return	19	
with Zero Return	0	

ICB Industry Classification

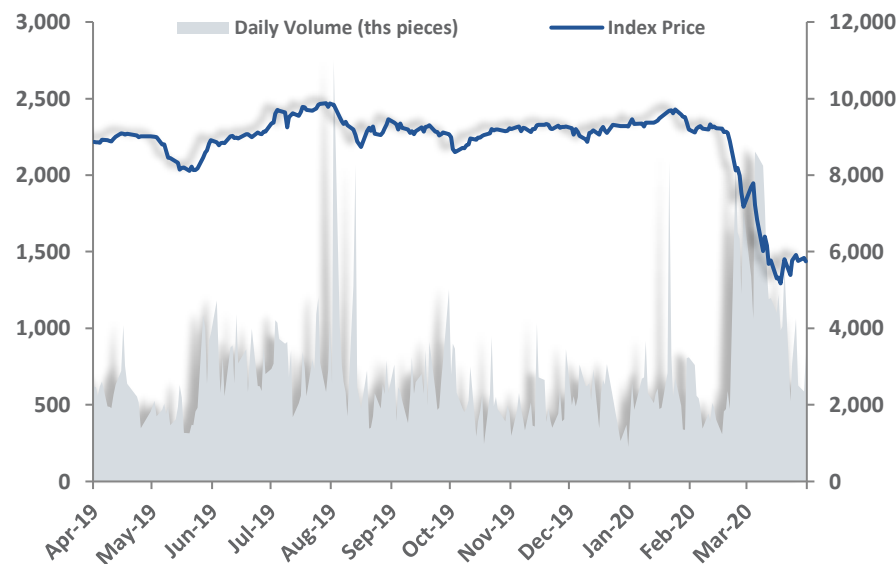
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	74.9 ▼	14.4
15 - Telecommunications	1	19.6 ▼	3.8
20 - Health Care	1	26.4 ▼	5.1
30 - Financials	1	37.9 ▼	7.3
31 - Banks	1	18.0 ▼	3.5
35 - Real Estate	2	19.7 ▼	3.8
40 - Consumer Discretionary	4	126.2 ▼	24.3
45 - Consumer Staples	1	36.8 ▼	7.1
50 - Industrials	7	160.8 ▼	30.9
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Totals	20	520.2	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

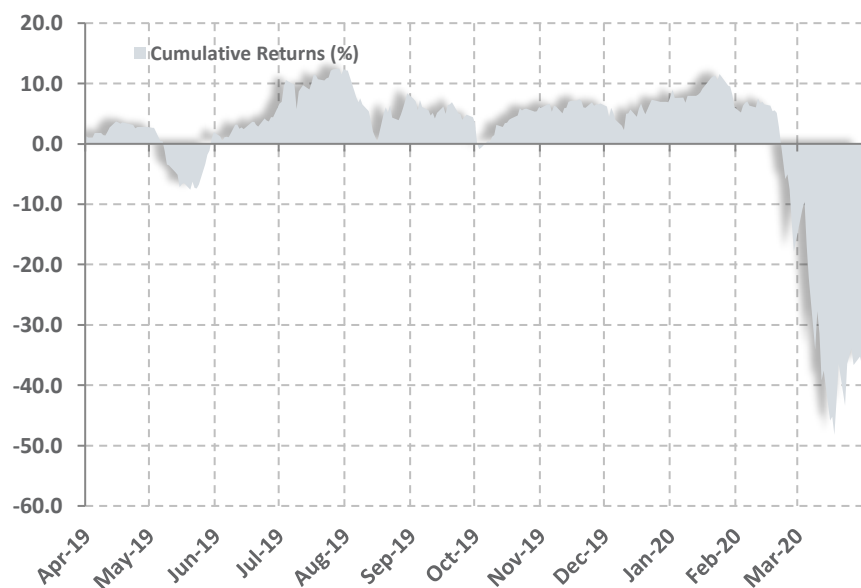
ISIN Code	GRI99202A004
ATHEX Trading Codes (GR) / (EN)	FTSEM FTSEM
Reuters Code	.FTSEM
Bloomberg Code	.FTSEM
Launch Date / Price	03/12/99 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	1,438.00	2,366.14	2,279.61	2,190.88
	1M	3M	6M	12M
Returns (%)	-19.87	-39.23	-36.92	-34.36



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	79.8	17.5	21.4	17.3
Volatility 60 Days Annualized	57.8	14.3	21.7	16.3

Index Correlations (%)

	FTSEGTI	HELMSI	FTSEMSFW	FTSEM
FTSE/ATHEX GLOBAL TRADERS	100.0			
HELLENIC MID & SMALL	97.0	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	83.8	85.0	100.0	
FTSE/ATHEX MID CAP	89.8	91.9	83.2	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 JUMBO SA (CR)	23.7	189.5	20.1
2 MYTILINEOS (CR)	24.0	120.6	12.8
3 MOTOR OIL (CR)	22.5	118.9	12.6
4 GR. SARANTIS S.A. (CR)	2.2	58.6	6.2
5 CRETE PLASTICS SA (CR)	0.1	50.6	5.4
6 HELLENIC PETROLEUM (CR)	6.8	44.1	4.7
7 FOURLIS (CR)	2.5	38.9	4.1
8 KRI-KRI S.A. (CR)	0.4	36.8	3.9
9 AEGEAN AIRLINES (CR)	5.8	35.5	3.8
10 KARATZIS SA (CR)	0.6	26.4	2.8
Totals	88.7	720.0	76.2

Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	24
Index Constituents Capitalisation (€ mil)	7,553.1
% of the ATHEX Cap	19.0
Index Capitalisation (€ mil)	944.6
Constituent Sizes (Cap in € mil)	
Average	31.5
Largest	189.5
Smallest	1.1
Median	18.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	57.0
Top 10 Holdings	76.2
Index Trading Velocity (%)	136.8
Average Index Spread (%)	5.977
Average Daily Trade Value (€ mil.)	16.2
% of the ATHEX A.D.T.V.	8.9

Index Activity

Index Returns (% , Units)	-19.87	-928.1
Max / Min Closing Price	1,945.7	1,293.1
Max / Min Daily Return (%)	+7.0	-11.9
Session with Positive / Negative Return	10	10

Activity of Index Constituents

Share with the Best Performance (%)	KARTZ	0.0
Share with the Worst Performance (%)	ELLAKTOR	-51.4
Number of Shares		
with Positive Return	0	
with Negative Return	29	
with Zero Return	1	

ICB Industry Classification

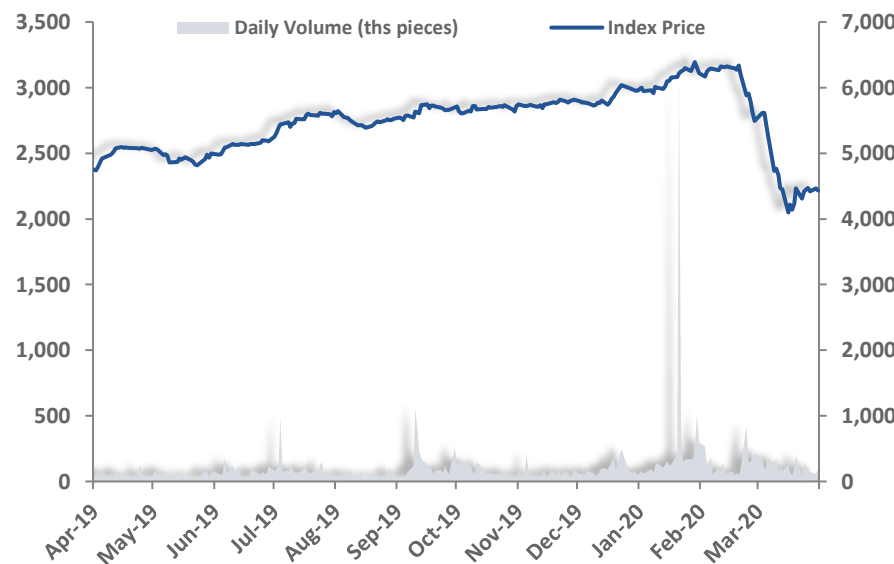
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	16.2 ▼	1.7
15 - Telecommunications	1	19.6 ▼	2.1
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	7	295.1 ▼	31.2
45 - Consumer Staples	2	95.4 ▼	10.1
50 - Industrials	11	326.0 ▼	34.5
55 - Basic Materials	5	16.5 ▼	1.8
60 - Energy	3	175.8 ▼	18.6
65 - Utilities	----	----	----
Totals	30	944.6	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

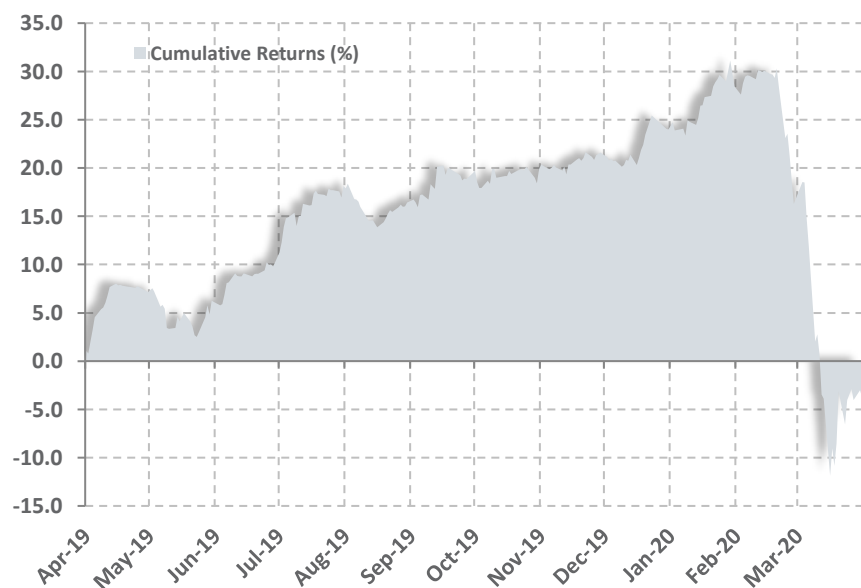
ISIN Code	GRI99152A001
ATHEX Trading Codes (GR) / (EN)	FTSEGTI FTSEGTI
Reuters Code	.FTSEGTI
Bloomberg Code	FTSEGTI
Launch Date / Price	03/12/12 1,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December
Review	Annually every April
Calculation Frequency	Real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

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	2,216.52	2,998.11	2,830.68	2,351.81
	1M	3M	6M	12M
Returns (%)	-19.29	-26.07	-21.70	-5.75



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	50.3	10.0	10.4	11.1
Volatility 60 Days Annualized	37.7	9.7	10.7	11.5

Index Correlations (%)

	FTSEMSFW	FTSEGTI	FTSEA	DMK
FTSE/ATHEX FACTOR-WEIGHTED	100.0			
FTSE/ATHEX GLOBAL TRADERS	83.8	100.0		
FTSE/ATHEX MARKET	80.7	93.8	100.0	
MID & SMALL CAP	77.5	77.0	77.3	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CRETE PLASTICS SA (CR)	1.8	47.3	19.1
2 AUTOHELLAS SA (CR)	55.0	37.1	15.0
3 LAMPSA HOTEL SA (CR)	0.0	23.2	9.4
4 KARATZIS SA (CR)	11.5	19.0	7.7
5 FLEXOPACK SA (CR)	1.5	14.4	5.8
6 LOULIS MILLS SA (CR)	1.5	12.8	5.2
7 TPA SA (CR)	4.8	12.6	5.1
8 PROFILE SA (CR)	9.5	12.2	4.9
9 PETROPOULOS PETROS (CR)	0.9	11.9	4.8
10 THESSALONIKA WATER & SEWERA	5.4	11.8	4.8
Totals	91.9	202.4	81.7

Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	17
Index Constituents Capitalisation (€ mil)	1,672.4
% of the ATHEX Cap	4.2
Index Capitalisation (€ mil)	247.7
Constituent Sizes (Cap in € mil)	
Average	12.4
Largest	47.3
Smallest	1.0
Median	10.6
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	57.0
Top 10 Holdings	81.7
Index Trading Velocity (%)	29.2
Average Index Spread (%)	7.745
Average Daily Trade Value (€ mil.)	0.9
% of the ATHEX A.D.T.V.	0.4

Index Activity

Index Returns (% , Units)	-19.29	-781.6
Max / Min Closing Price	2,808.5	2,049.1
Max / Min Daily Return (%)	+5.4	-9.9
Session with Positive / Negative Return	8	12

Activity of Index Constituents

Share with the Best Performance (%)	KARTZ	0.0
Share with the Worst Performance (%)	KYRI	-46.9
Number of Shares		
with Positive Return	0	
with Negative Return	19	
with Zero Return	1	

ICB Industry Classification

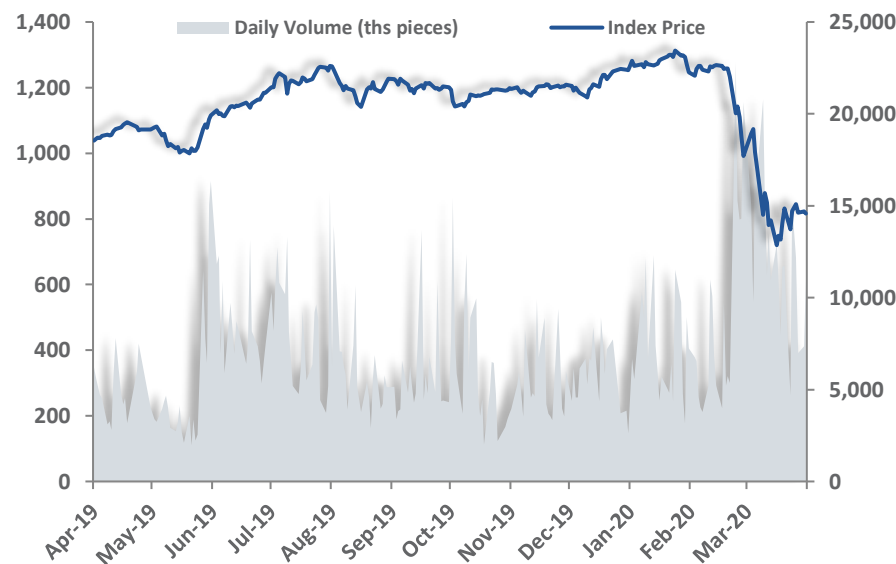
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	13.2 ▼	5.3
15 - Telecommunications	1	8.0 ▼	3.2
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	5	67.9 ▼	27.4
45 - Consumer Staples	3	19.4 ▼	7.9
50 - Industrials	7	117.9 ▼	47.6
55 - Basic Materials	1	9.4 ▼	3.8
60 - Energy	----	----	----
65 - Utilities	1	11.8 ▼	4.8
Totals	20	247.7	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

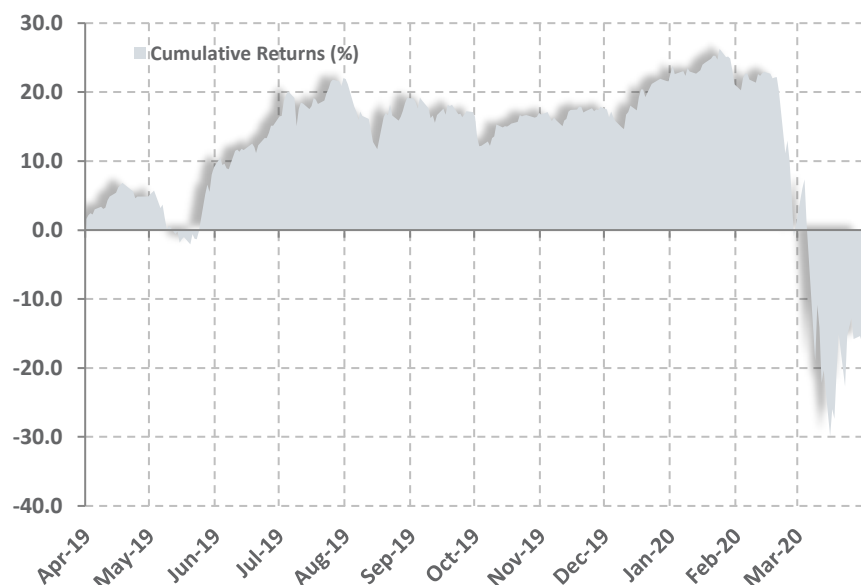
ISIN Code	GRI99150A005
ATHEX Trading Codes (GR) / (EN)	FTSEMSFW FTSEMSFW
Reuters Code	.FTSEMSFW
Bloomberg Code	FTSEMSFW
Launch Date / Price	08/10/12 1,000
Index Type	Fundamental
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December
Review	Annually every April
Calculation Frequency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

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	816.13	1,281.47	1,203.15	1,022.35
	1M	3M	6M	12M
Returns (%)	-17.67	-36.31	-32.17	-20.17



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	88.7	14.9	19.9	21.6
Volatility 60 Days Annualized	63.8	12.4	20.7	19.3

Index Correlations (%)

	HELMSI	FTSEM	FTSEGTI	FTSE
HELLENIC MID & SMALL	100.0			
FTSE/ATHEX MID CAP	91.9	100.0		
FTSE/ATHEX GLOBAL TRADERS	97.0	89.8	100.0	
FTSE/ATHEX LARGE CAP	93.8	86.6	93.5	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 JUMBO SA (CR)	12.0	575.1	7.8
2 HELLENIC PETROLEUM (CR)	3.5	564.7	7.6
3 MOTOR OIL (CR)	11.4	496.3	6.7
4 TERNA ENERGY (CR)	5.8	416.0	5.6
5 EYDAP S.A. (CR)	1.9	387.6	5.3
6 GR. SARANTIS S.A. (CR)	1.1	370.3	5.0
7 ADMIE (IPTO) HOLDING S.A. (CR)	3.3	351.1	4.8
8 GEK TERNA (CR)	9.9	326.8	4.4
9 LAMDA DEVELOPMENT SA (CR)	6.5	324.8	4.4
10 P.P.A. S.A. (CR)	1.3	315.1	4.3
Totals	56.5	4,127.8	55.9

Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	25
Index Constituents Capitalisation (€ mil)	13,957.2
% of the ATHEX Cap	35.2
Index Capitalisation (€ mil)	7,382.1
Constituent Sizes (Cap in € mil)	
Average	246.1
Largest	575.1
Smallest	48.6
Median	217.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	33.0
Top 10 Holdings	55.9
Index Trading Velocity (%)	34.6
Average Index Spread (%)	0.982
Average Daily Trade Value (€ mil.)	32.0
% of the ATHEX A.D.T.V.	22.2

Index Activity

Index Returns (% , Units)	-17.67	-465.3
Max / Min Closing Price	1,073.9	719.9
Max / Min Daily Return (%)	+8.1	-14.9
Session with Positive / Negative Return	10	10

Activity of Index Constituents

Share with the Best Performance (%)	EYDAP	+2.5
Share with the Worst Performance (%)	ELLAKTOR	-51.4
Number of Shares		
with Positive Return	1	
with Negative Return	29	
with Zero Return	0	

ICB Industry Classification

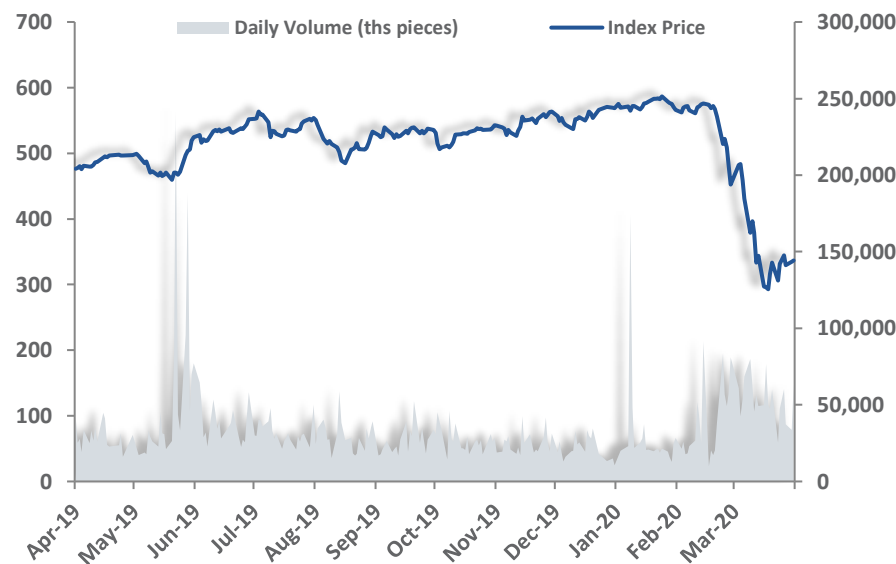
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	225.9 ▼	3.1
15 - Telecommunications	---	---	---
20 - Health Care	2	275.3 ▼	3.7
30 - Financials	2	256.0 ▼	3.5
31 - Banks	---	---	---
35 - Real Estate	1	324.8 ▼	4.4
40 - Consumer Discretionary	5	1,206.6 ▼	16.3
45 - Consumer Staples	2	511.8 ▼	6.9
50 - Industrials	9	1,773.9 ▼	24.0
55 - Basic Materials	1	210.6 ▼	2.9
60 - Energy	2	1,060.9 ▼	14.4
65 - Utilities	5	1,536.2 ▼	20.8
Totals	30	7,382.1	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

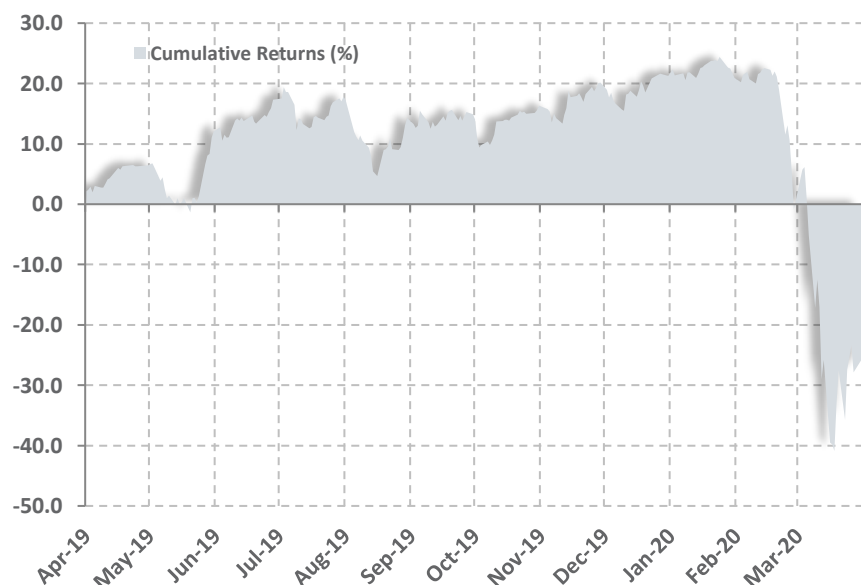
ISIN Code	GRI99304A008
ATHEX Trading Codes (GR) / (EN)	HELMSI HELMSI
Reuters Code	.HELMSI
Bloomberg Code	HELMSI
Launch Date / Price	14/01/13 1,000
Index Type	Customized
Capitalization Type	Equal Weight Mkt Capitalization
Capping	Every June and December
Review	Every April and October
Calculation Frequency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

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	336.64	574.98	537.49	466.61
	1M	3M	6M	12M
Returns (%)	-25.55	-41.45	-37.37	-27.85



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	91.5	16.8	21.0	23.4
Volatility 60 Days Annualized	66.0	15.9	22.5	20.1

Index Correlations (%)

	FTSEA	GD	FTSE	FTSEMSFW
FTSE/ATHEX MARKET	100.0			
ATHEX COMPOSITE	99.0	100.0		
FTSE/ATHEX LARGE CAP	100.0	98.9	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	80.7	83.3	80.2	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	2.5	3,831.4	21.7
2 OTE (CR)	18.3	2,581.3	14.6
3 OPAP (CR)	10.3	1,391.7	7.9
4 JUMBO SA (CR)	4.3	1,240.4	7.0
5 EUROBANK HOLDINGS (CR)	8.3	981.6	5.6
6 ALPHA BANK (CR)	8.6	963.1	5.5
7 NATIONAL BANK (CR)	10.0	680.0	3.9
8 MYTILINEOS (CR)	4.4	645.0	3.7
9 MOTOR OIL (CR)	4.1	635.6	3.6
10 GEK TERNA (CR)	3.6	459.0	2.6
Totals	74.2	13,409.2	76.0

Portfolio Analysis

Number of Constituents	76
No of Sectors in Index Composition	48
Index Constituents Capitalisation (€ mil)	33,451.4
% of the ATHEX Cap	84.3
Index Capitalisation (€ mil)	17,641.3
Constituent Sizes (Cap in € mil)	
Average	232.1
Largest	3,831.4
Smallest	0.9
Median	17.5
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	56.8
Top 10 Holdings	76.0
Index Trading Velocity (%)	40.3
Average Index Spread (%)	3.934
Average Daily Trade Value (€ mil.)	88.9
% of the ATHEX A.D.T.V.	98.0

Index Activity

Index Returns (% , Units)	-25.55	-238.3
Max / Min Closing Price	483.8	292.8
Max / Min Daily Return (%)	+8.2	-13.7
Session with Positive / Negative Return	10	10

Activity of Index Constituents

Share with the Best Performance (%)	PAP	+10.0
Share with the Worst Performance (%)	ELLAKTOR	-51.4
Number of Shares		
with Positive Return	3	
with Negative Return	73	
with Zero Return	0	

ICB Industry Classification

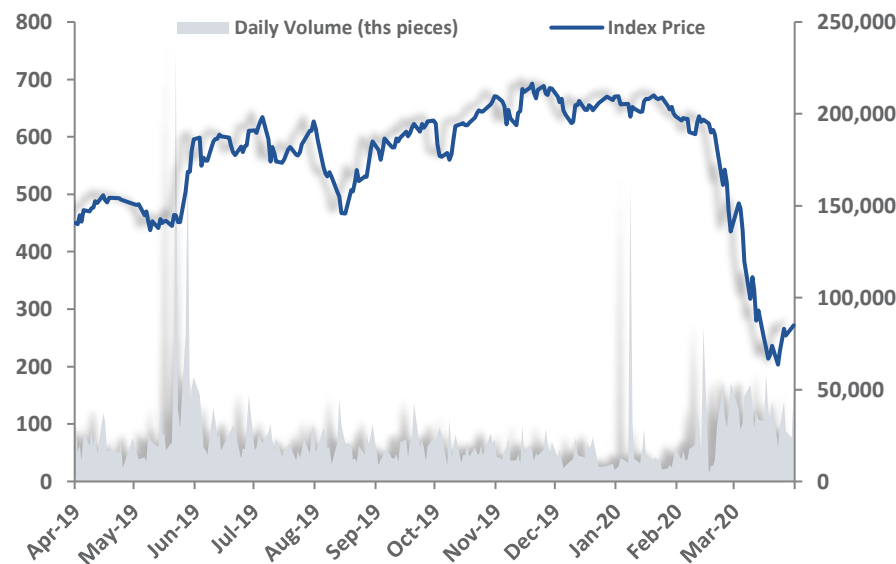
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	83.0	0.5
15 - Telecommunications	3	2,608.8	14.8
20 - Health Care	1	26.4	0.1
30 - Financials	3	246.2	1.4
31 - Banks	5	3,026.5	17.2
35 - Real Estate	5	411.1	2.3
40 - Consumer Discretionary	14	3,042.6	17.2
45 - Consumer Staples	7	4,129.0	23.4
50 - Industrials	18	1,912.2	10.8
55 - Basic Materials	7	129.9	0.7
60 - Energy	3	963.5	5.5
65 - Utilities	4	1,062.1	6.0
Totals	76	17,641.3	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

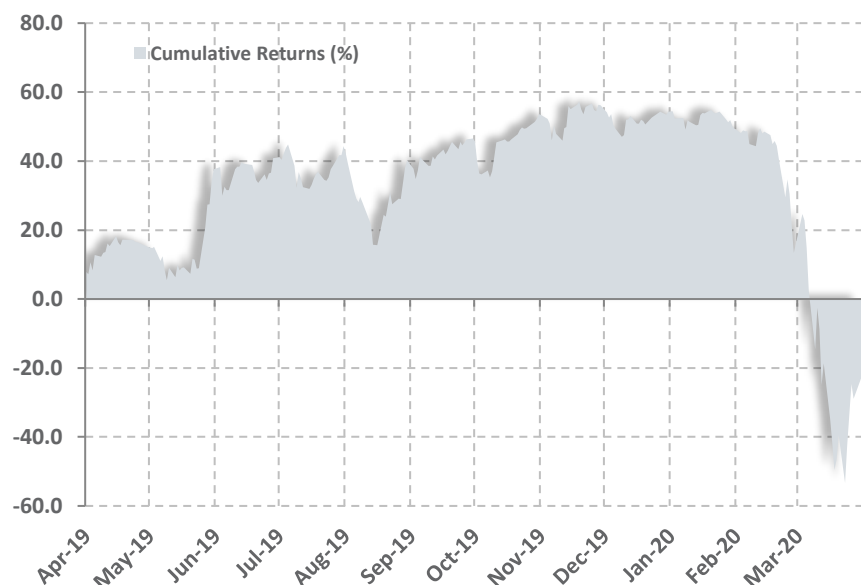
ISIN Code	GRI99204A000
ATHEX Trading Codes (GR) / (EN)	FTSEA FTSEA
Reuters Code	.ATFMI
Bloomberg Code	FTSEA
Launch Date / Price	02/01/03 2,000
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	271.46	670.59	627.25	417.94
	1M	3M	6M	12M
Returns (%)	-37.64	-59.52	-56.72	-35.05



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	144.4	26.9	42.0	58.3
Volatility 60 Days Annualized	104.3	31.7	47.6	50.5

Index Correlations (%)

	FTSEB	DTR	HELMSI	FTSEM
FTSE/ATHEX-CSE BANKING	100.0			
FTSE/ATHEX BANKS	100.0	100.0		
HELLENIC MID & SMALL	83.4	83.4	100.0	
FTSE/ATHEX MID CAP	79.7	79.7	91.9	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EUROBANK HOLDINGS (CR)	25.8	981.6	32.4
2 ALPHA BANK (CR)	26.8	963.1	31.8
3 NATIONAL BANK (CR)	31.3	680.0	22.5
4 PIRAEUS BANK (CR)	15.3	383.7	12.7
5 ATTICA BANK S.A. (CR)	0.9	18.0	0.6
Totals	100.0	3,026.5	100.0

Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	4,365.7
% of the ATHEX Cap	11.0
Index Capitalisation (€ mil)	3,026.5
Constituent Sizes (Cap in € mil)	
Average	605.3
Largest	981.6
Smallest	18.0
Median	680.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	100.0
Top 10 Holdings	100.0
Index Trading Velocity (%)	75.1
Average Index Spread (%)	0.016
Average Daily Trade Value (€ mil.)	28.4
% of the ATHEX A.D.T.V.	67.5

Index Activity

Index Returns (% , Units)	-37.64	-399.1
Max / Min Closing Price	484.3	203.4
Max / Min Daily Return (%)	+17.8	-17.0
Session with Positive / Negative Return	9	11

Activity of Index Constituents

Share with the Best Performance (%)	TATT	+0.7
Share with the Worst Performance (%)	ALPHA	-45.5
Number of Shares		
with Positive Return	1	
with Negative Return	4	
with Zero Return	0	

ICB Industry Classification

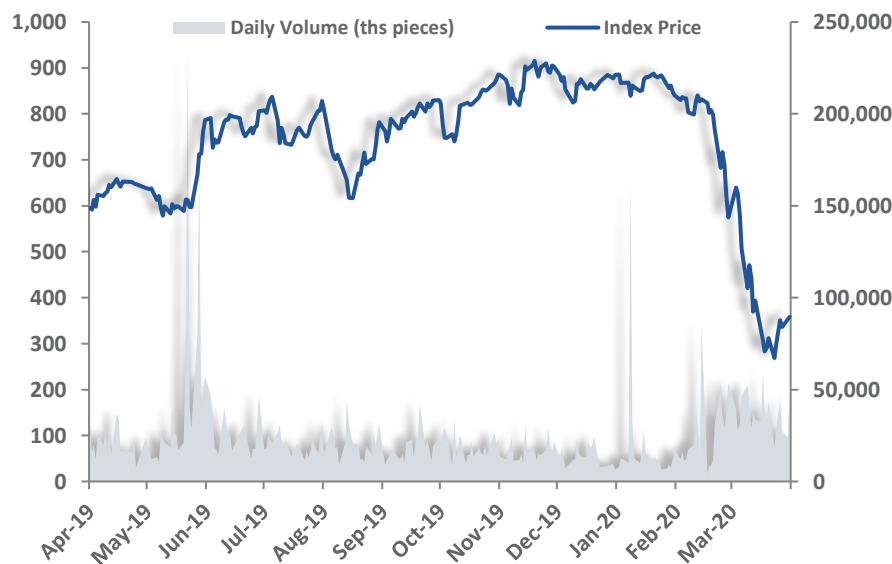
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	----	----	----
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	5	3,026.5 ▼	100.0
35 - Real Estate	----	----	----
40 - Consumer Discretionary	----	----	----
45 - Consumer Staples	----	----	----
50 - Industrials	----	----	----
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Totals	5	3,026.5	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

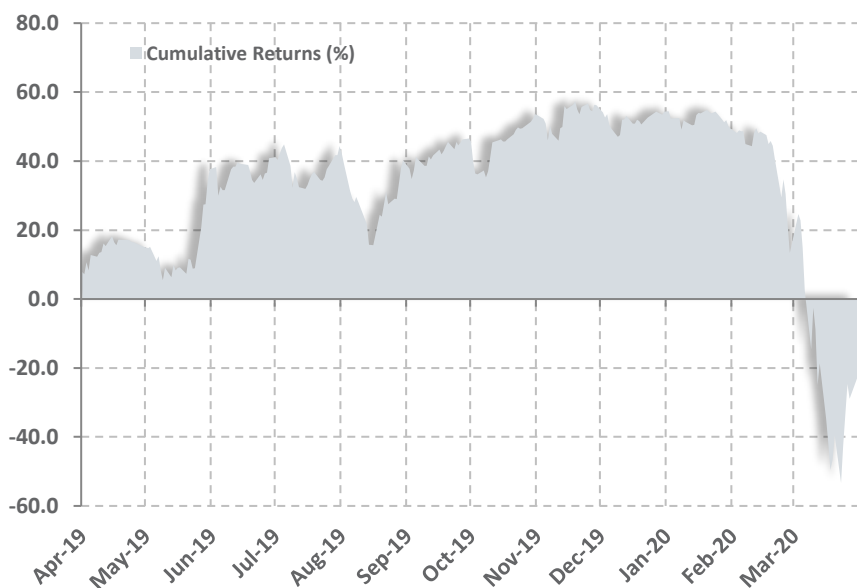
ISIN Code	GRI99143A000
ATHEX Trading Codes (GR) / (EN)	FTSEB FTSEB
Reuters Code	.FTSEB
Bloomberg Code	ASECBK
Launch Date / Price	03/11/08 2,000
Index Type	Customized
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	358.67	886.01	828.75	552.20
	1M	3M	6M	12M
Returns (%)	-37.64	-59.52	-56.72	-35.05



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	144.4	26.9	42.0	58.3
Volatility 60 Days Annualized	104.3	31.7	47.6	50.5

Index Correlations (%)

	DTR	FTSEB	FTSE	FTSEGTI
FTSE/ATHEX BANKS	100.0			
FTSE/ATHEX-CSE BANKING	100.0	100.0		
FTSE/ATHEX LARGE CAP	90.6	90.6	100.0	
FTSE/ATHEX GLOBAL TRADERS	84.9	84.9	93.5	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EUROBANK HOLDINGS (CR)	25.8	981.6	32.4
2 ALPHA BANK (CR)	26.8	963.1	31.8
3 NATIONAL BANK (CR)	31.3	680.0	22.5
4 PIRAEUS BANK (CR)	15.3	383.7	12.7
5 ATTICA BANK S.A. (CR)	0.9	18.0	0.6
Totals	100.0	3,026.5	100.0

Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	4,365.7
% of the ATHEX Cap	11.0
Index Capitalisation (€ mil)	3,026.5
Constituent Sizes (Cap in € mil)	
Average	605.3
Largest	981.6
Smallest	18.0
Median	680.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	100.0
Top 10 Holdings	100.0
Index Trading Velocity (%)	75.1
Average Index Spread (%)	0.016
Average Daily Trade Value (€ mil.)	28.4
% of the ATHEX A.D.T.V.	67.5

Index Activity

Index Returns (% , Units)	-37.64	-527.3
Max / Min Closing Price	639.8	268.7
Max / Min Daily Return (%)	+17.8	-16.9
Session with Positive / Negative Return	9	11

Activity of Index Constituents

Share with the Best Performance (%)	TATT	+0.7
Share with the Worst Performance (%)	ALPHA	-45.5
Number of Shares		
with Positive Return	1	
with Negative Return	4	
with Zero Return	0	

ICB Industry Classification

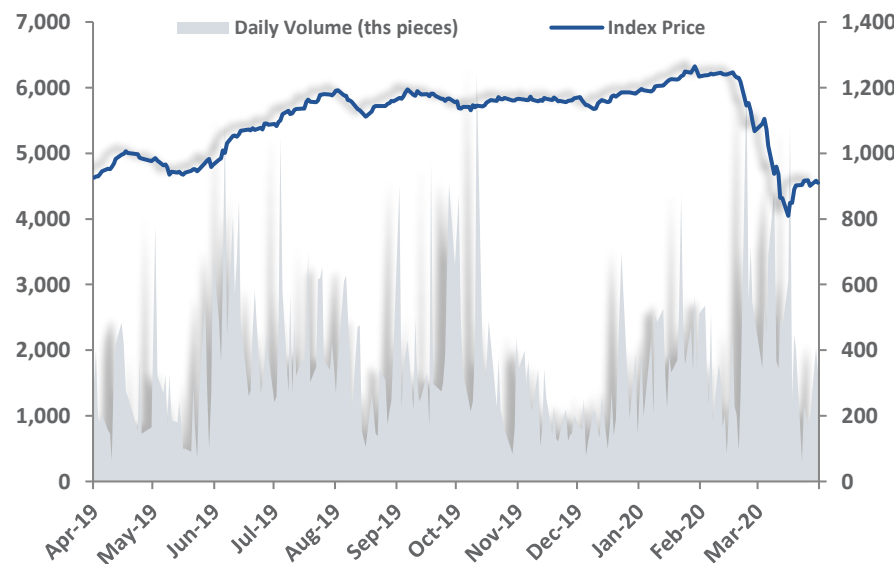
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	----	----	----
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	5	3,026.5 ▼	100.0
35 - Real Estate	----	----	----
40 - Consumer Discretionary	----	----	----
45 - Consumer Staples	----	----	----
50 - Industrials	----	----	----
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Totals	5	3,026.5	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

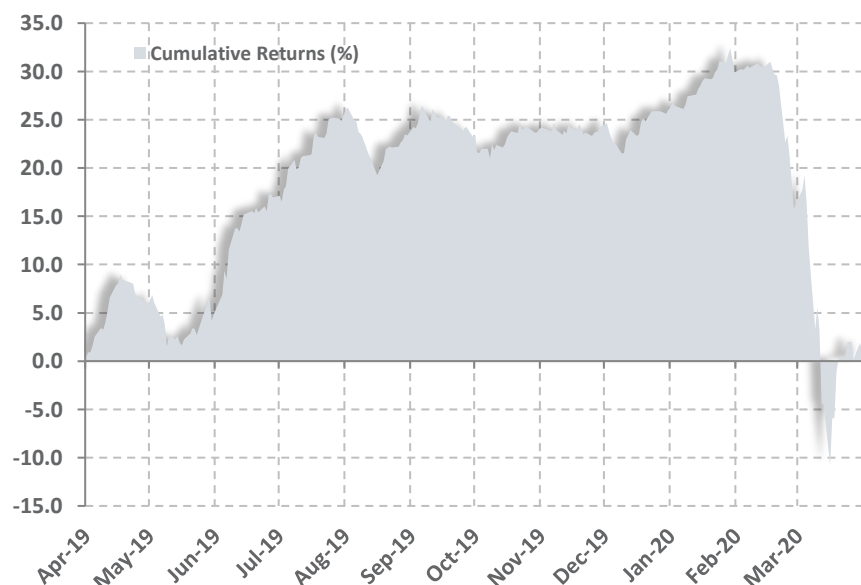
ISIN Code	GRI99138A000
ATHEX Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity



Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	4,546.76	5,979.69	5,838.50	4,604.49
	1M	3M	6M	12M
Returns (%)	-14.82	-23.96	-22.12	-1.25



Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	51.3	9.6	10.5	17.4
Volatility 60 Days Annualized	37.5	9.1	12.1	16.1

Index Correlations (%)

	DMK	GD	FTSEMSFW	FTSEM
MID & SMALL CAP	100.0			
ATHEX COMPOSITE	79.4	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	77.5	83.3	100.0	
FTSE/ATHEX MID CAP	77.4	90.5	83.2	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 FLEXOPACK SA (CR)	5.0	21.0	13.6
2 PETROPOULOS PETROS (CR)	2.9	20.4	13.3
3 BRIQ PROPERTIES (CR)	21.5	14.0	9.1
4 ELINOIL S.A. (CR)	0.2	12.9	8.4
5 PAPOUTSANIS (CR)	7.3	12.8	8.3
6 ELASTRON (CR)	5.0	10.0	6.5
7 CENTRIC HOLDINGS (CR)	8.1	8.5	5.5
8 SPACE HELLAS SA (CR)	9.6	8.0	5.2
9 MEVACO SA (CR)	1.2	7.8	5.1
10 GEN. COMMERCIAL & IND.SA (CR)	2.3	6.8	4.4
Totals	63.2	122.2	79.3

Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	17
Index Constituents Capitalisation (€ mil)	455.3
% of the ATHEX Cap	1.1
Index Capitalisation (€ mil)	154.0
Constituent Sizes (Cap in € mil)	
Average	7.7
Largest	21.0
Smallest	1.2
Median	6.3
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	52.6
Top 10 Holdings	79.3
Index Trading Velocity (%)	14.2
Average Index Spread (%)	6.586
Average Daily Trade Value (€ mil.)	0.3
% of the ATHEX A.D.T.V.	0.8

Index Activity

Index Returns (% , Units)	-14.82	-1,432.9
Max / Min Closing Price	5,527.0	4,046.0
Max / Min Daily Return (%)	+4.9	-8.4
Session with Positive / Negative Return	11	9

Activity of Index Constituents

Share with the Best Performance (%)	PAP	+10.0
Share with the Worst Performance (%)	KYRI	-46.9
Number of Shares		
with Positive Return	1	
with Negative Return	19	
with Zero Return	0	

ICB Industry Classification

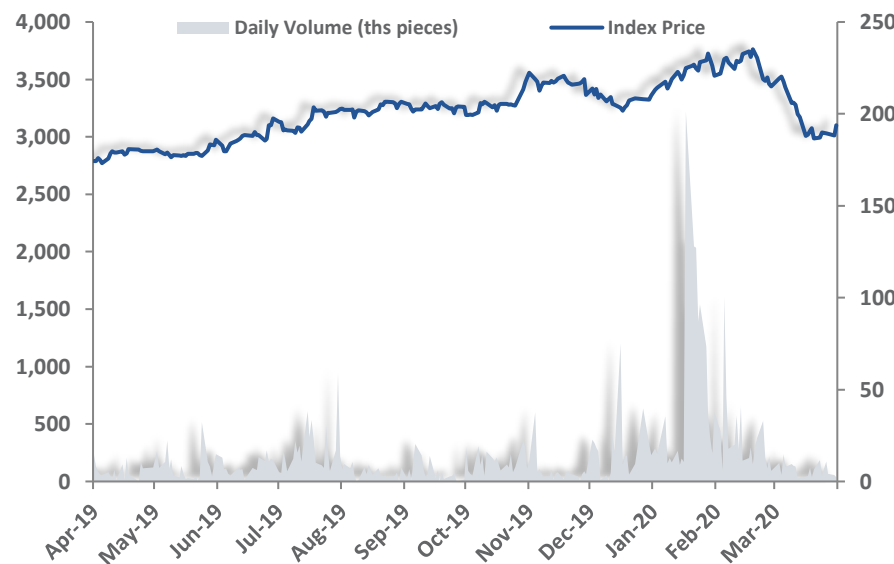
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	8.0 ▼	5.2
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	---	---	---
35 - Real Estate	1	14.0 ▼	9.1
40 - Consumer Discretionary	3	13.8 ▼	8.9
45 - Consumer Staples	3	19.4 ▼	12.6
50 - Industrials	6	61.2 ▼	39.7
55 - Basic Materials	4	21.0 ▼	13.6
60 - Energy	2	16.8 ▼	10.9
65 - Utilities	---	---	---
Totals	20	154.0	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

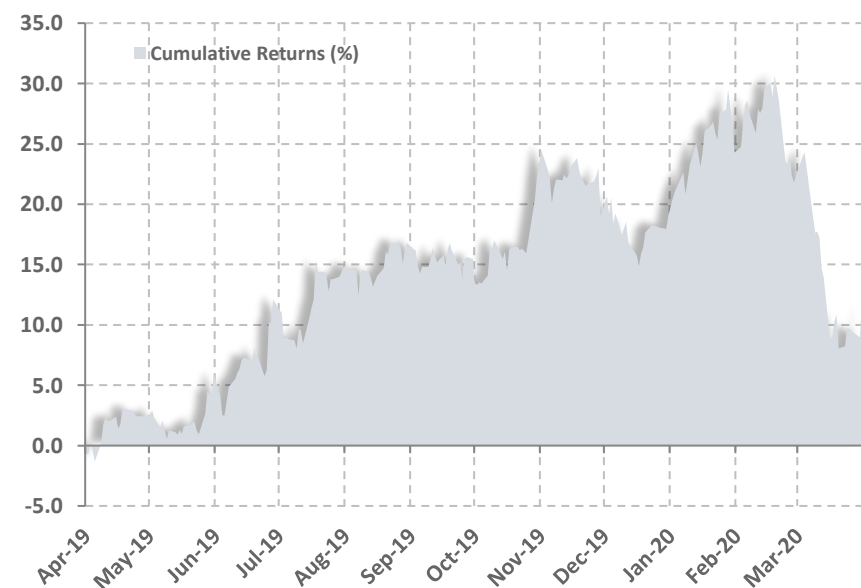


Portfolio Analysis

Number of Constituents	9
No of Sectors in Index Composition	9
Index Constituents Capitalisation (€ mil)	101.6
% of the ATHEX Cap	0.0
Index Capitalisation (€ mil)	101.6
Constituent Sizes (Cap in € mil)	
Average	11.3
Largest	21.2
Smallest	3.2
Median	9.5
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	74.1
Top 10 Holdings	100.0
Index Trading Velocity (%)	0.8
Average Index Spread (%)	9.608
Average Daily Trade Value (€ mil.)	0.0
% of the ATHEX A.D.T.V.	0.0

Index Prices & Returns

	31/03/2020	02/01/2020	27/09/2019	29/03/2019
Historical Prices	3,102.11	3,407.88	3,263.10	2,808.24
	1M	3M	6M	12M
Returns (%)	-9.79	-8.97	-4.93	10.46



Index Activity

Index Returns (% , Units)	-9.79	-305.8
Max / Min Closing Price	3,525.0	2,986.4
Max / Min Daily Return (%)	+2.9	-5.1
Session with Positive / Negative Return	9	11

Activity of Index Constituents

Share with the Best Performance (%)	MSHOP	+4.8
Share with the Worst Performance (%)	FOODL	-25.6
Number of Shares		
with Positive Return	2	
with Negative Return	5	
with Zero Return	2	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	30.8 ▼	30.3
15 - Telecommunications	1	8.9 ▼	8.8
20 - Health Care	1	3.2 ▼	3.2
30 - Financials	2	33.3 ▲	32.8
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	----	----	----
45 - Consumer Staples	1	11.2 ▲	11.1
50 - Industrials	2	14.1 ▼	13.9
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Totals	9	101.6	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility (%)

	31/03/2020	02/01/2020	27/09/2019	01/07/2019
Volatility 30 Days Annualized	30.2	19.9	13.3	18.9
Volatility 60 Days Annualized	26.8	20.2	15.2	15.6

Index Correlations (%)

	DEA	DMK	FTSEMSFW	HELMSI
ALTERNATIVE MARKET	100.0			
MID & SMALL CAP	40.3	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	36.4	77.5	100.0	
HELLENIC MID & SMALL	40.8	80.4	85.0	100.0

Top Index Constituents

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EPSILON NET (CR)	31.7	21.2	20.9
2 ALPHA TRUST (CR)	1.9	18.1	17.8
3 EUROXX (CR)		15.2	15.0
4 MEDITERRA (CR)	1.9	11.2	11.1
5 PERFORMANCE TECHNOLOGIES (C)	48.9	9.5	9.4
6 OPTRONICS TECHNOLOGIES (CR)	3.3	8.9	8.8
7 FOODLINK S.A. (CR)	4.2	8.4	8.3
8 DOPPLER (CR)	8.1	5.7	5.6
9 VIDA VO (CR)		3.2	3.2
Totals	100.0	101.6	100.0

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 April and October
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----



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