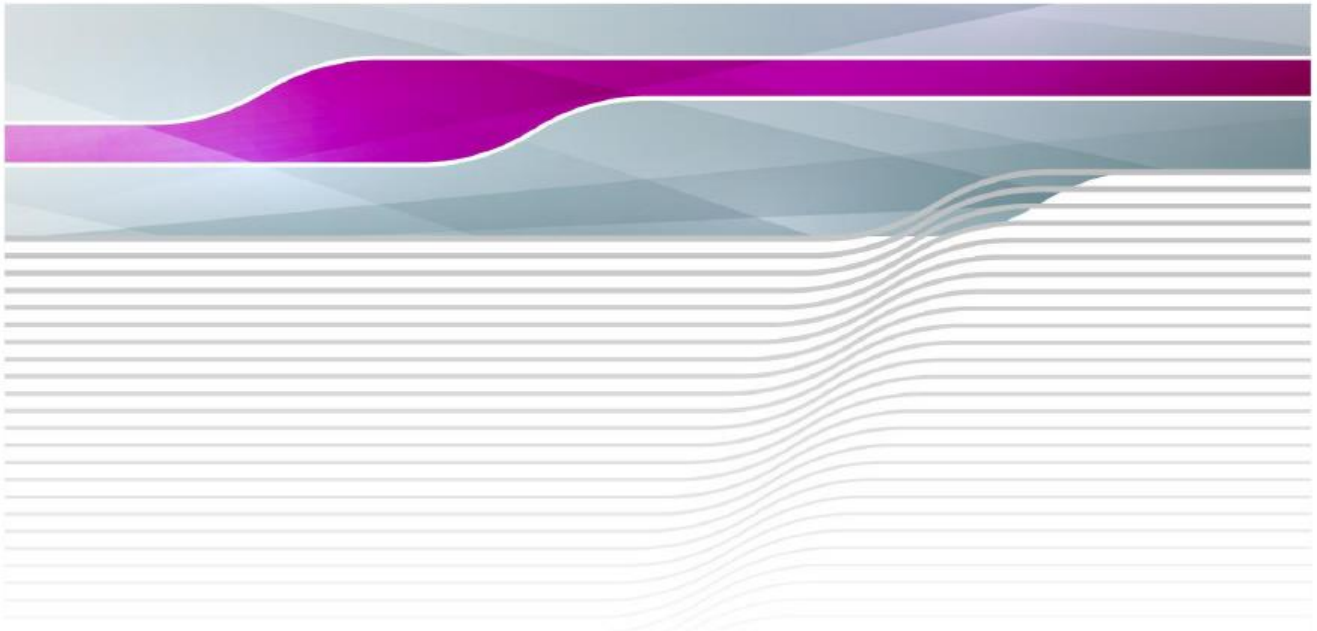


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ATHEX Market Indices
Monthly Statistical Bulletin

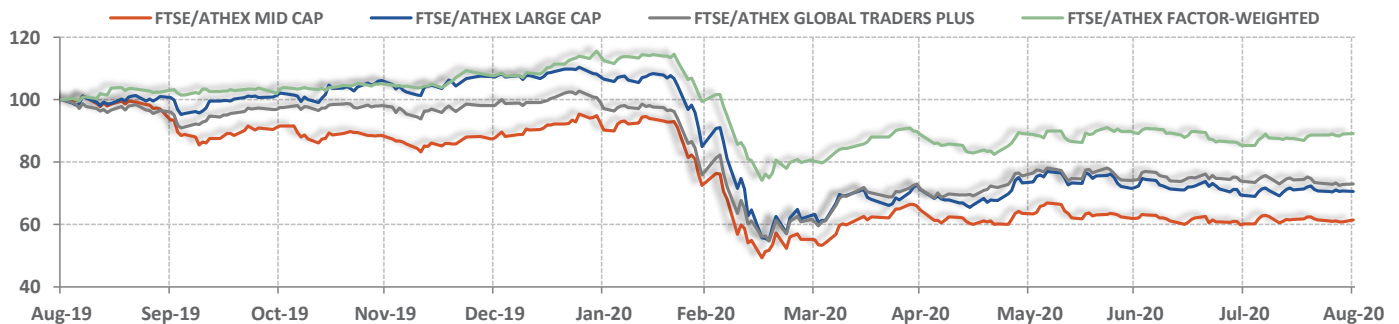
August



ATHEXGROUP
Athens Exchange Group

ATHEX Securities Market - Monthly Trade Activity

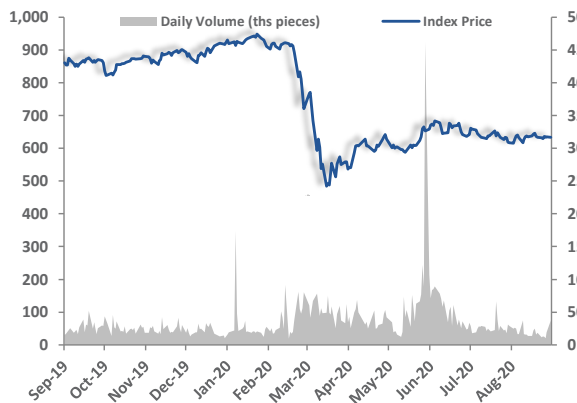
Market Capitalization (€ mil.)	44,686.1	Market Trading Velocity	16.95%
Average Daily Trade Value (€ mil.)	30.06	Average Market Spread	5.91%
Average Daily Trade Volume (ths shares)	19.84	Annualized Market Volatility	21.63%



ATHEX Market Indices

	31/08/2020	31/07/2020	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	31/12/2019
Market Indices								
Composite Index	633.98 ▲	617.61	16.4	2.65%	949.20	469.55	-30.84% ▼	916.67
All Share Index	154.99 ▲	151.98	3.0	1.98%	223.49	122.81	-28.13% ▼	215.66
New ATHEX Select Index Plus	2,352.32 ▲	2,288.68	63.6	2.78%	3,182.42	1,698.34	-21.53% ▼	2,997.71
New ATHEX Select Index	2,345.16 ▲	2,311.99	33.2	1.43%	3,581.16	1,734.15	-28.35% ▼	3,272.99
ATHEX Alternative Market Price	3,597.47 ▼	3,718.35	-120.9	-3.25%	3,822.92	2,937.90	7.03% ▲	3,361.29
Benchmark Indices								
FTSE/Athex Large Cap	1,513.39 ▲	1,485.68	27.7	1.87%	2,371.26	1,135.79	-34.14% ▼	2,298.02
FTSE/Athex Mid Cap Index	837.69 ▲	819.85	17.8	2.18%	1,298.86	659.09	-29.91% ▼	1,195.17
New FTSE/ATHEX High Dividend Yield Index	2,323.68 ▲	2,284.58	39.1	1.71%	3,015.23	1,730.40	-21.00% ▼	2,941.44
FTSE/ATHEX Factor-Weighted Index	2,462.07 ▲	2,356.00	106.1	4.50%	3,205.70	2,028.59	-17.26% ▼	2,975.68
FTSE/ATHEX Global Traders Index Plus	1,725.81 ▼	1,743.64	-17.8	-1.02%	2,435.50	1,269.53	-25.57% ▼	2,318.70
FTSE/ATHEX-CSE Banking Index	246.25 ▲	229.22	17.0	7.43%	673.55	199.24	-63.24% ▼	669.94
FTSE/Athex Market Index	382.14 ▲	375.39	6.8	1.80%	587.56	282.92	-32.82% ▼	568.83
Customized Indices								
Hellenic Mid & Small Cap Index	951.71 ▲	943.85	7.9	0.83%	1,312.90	701.19	-24.08% ▼	1,253.49
Total Return Indices								
Composite Index Total Return	1,064.19 ▲	1,035.39	28.8	2.78%	1,557.05	770.25	-28.84% ▼	1,495.50
FTSE/Athex Large Cap Total Return	2,317.13 ▲	2,272.54	44.6	1.96%	3,542.27	1,760.89	-32.12% ▼	3,413.33
FTSE/Athex Mid Cap T.R.	1,046.10 ▲	1,021.35	24.7	2.42%	1,582.98	818.92	-28.20% ▼	1,456.89
New FTSE/ATHEX High Dividend Yield Index TR	2,414.09 ▲	2,364.70	49.4	2.09%	3,015.16	1,730.41	-16.90% ▼	2,905.07
FTSE/ATHEX-CSE Banking T.R.	215.68 ▲	200.76	14.9	7.43%	588.56	176.97	-63.24% ▼	586.69
Sector Indices								
FTSE/Athex Energy	2,898.62 ▲	2,866.21	32.4	1.13%	5,154.35	2,268.39	-42.59% ▼	5,048.57
FTSE/Athex Basic Resources	3,834.86 ▼	3,939.34	-104.5	-2.65%	7,435.44	2,713.19	-40.62% ▼	6,458.00
FTSE/Athex Construction & Materials	2,128.05 ▲	2,068.10	60.0	2.90%	3,344.96	1,403.78	-30.98% ▼	3,083.14
FTSE/Athex Industrial Goods & Services	1,989.41 ▲	1,977.67	11.7	0.59%	2,712.84	1,302.84	-22.34% ▼	2,561.57
FTSE/Athex Food & Beverage	8,368.32 ▼	8,475.89	-107.6	-1.27%	13,004.12	5,768.28	-25.71% ▼	11,264.09
FTSE/Athex Consumer Goods & Services	7,681.10 ▼	8,682.31	-1,001.2	-11.53%	10,280.00	5,596.91	-21.70% ▼	9,810.13
FTSE/Athex Personal Products	8,401.81 ▲	8,136.52	265.3	3.26%	8,690.71	7,741.27	---	---
FTSE/Athex Health Care	418.73 ▼	423.62	-4.9	-1.15%	508.96	395.48	-17.06% ▼	504.83
FTSE/Athex Retail	47.87 ▲	46.64	1.2	2.64%	75.77	38.18	-31.26% ▼	69.64
FTSE/Athex Travel & Leisure	1,215.24 ▲	1,207.08	8.2	0.68%	2,084.49	904.20	-37.35% ▼	1,939.68
FTSE/Athex Telecommunications	3,771.09 ▲	3,445.20	325.9	9.46%	3,960.95	2,480.07	-3.93% ▼	3,925.16
FTSE/Athex Utilities	3,490.71 ▲	3,323.40	167.3	5.03%	3,530.60	1,865.80	9.58% ▲	3,185.42
FTSE/Athex Banks	325.35 ▲	302.86	22.5	7.43%	889.92	263.25	-63.24% ▼	885.16
FTSE/Athex Insurance	1,447.01 ▲	1,347.36	99.7	7.40%	2,088.80	1,076.29	-28.54% ▼	2,025.02
FTSE/ATHEX Real Estate	3,862.33 ▲	3,839.10	23.2	0.61%	5,826.74	2,945.19	-29.33% ▼	5,465.04
FTSE/Athex Financial Services	623.29 ▼	642.48	-19.2	-2.99%	1,123.81	548.44	-37.48% ▼	996.89
FTSE/Athex Technology	778.17 ▲	738.61	39.6	5.36%	1,029.21	537.98	-13.58% ▼	900.44
Corporate Bond Indices								
Hellenic Corporate Bond Index	116.936 ▲	116.435	0.5	0.43%	121.218	106.563	-2.77% ▼	120.27
Hellenic Corporate Bond Price Index	90.969 ▲	90.815	0.2	0.17%	96.148	84.037	-4.95% ▼	95.71

Index Prices & Liquidity Levels

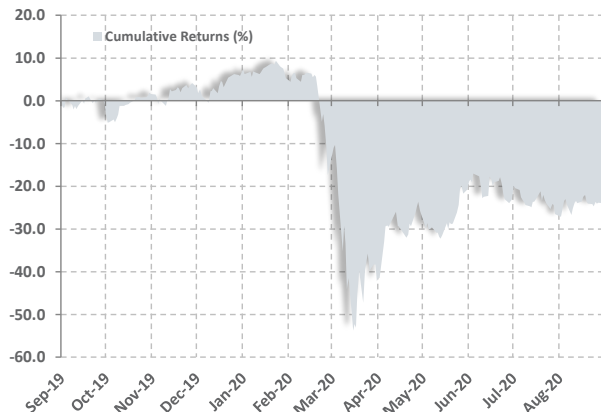


Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	40
Index Constituents Capitalisation (€ mil)	38,948.6
% of the ATHEX Cap	87.2%
Index Capitalisation (€ mil)	12,030.5
Constituent Sizes (Cap in € mil)	
Average	200.5
Largest	1,371.6
Smallest	4.8
Median	47.1
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	36.3%
Top 10 Holdings	58.4%
Index Trading Velocity	7.8%
Average Index Spread	1.656%
Average Daily Trade Value (€ mil.)	29.8
% of the ATHEX A.D.T.V.	97.4%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	633.98	652.58	720.35	868.10
	1M	3M	6M	12M
Returns (%)	2.65%	-2.85%	-11.99%	-26.97%



Index Monthly Activity

Index Returns (% Units)	0.03%	-19
Max / Min Closing Price	646.27	615.07
Max / Min Daily Return	-2.42%	2.18%
Session with Positive / Negative Return	11	10

Activity of Index Constituents

Share with the Best Performance	EUROB	13.04%
Share with the Worst Performance	BELA	-12.40%
Number of Shares		
with Positive Return	42	
with Negative Return	17	
with Zero Return	1	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	95.5	0.8
15 - Telecommunications	3	1,411.9	11.7
20 - Health Care	2	52.0	0.4
30 - Financials	3	250.0	2.1
31 - Banks	5	2,060.8	17.1
35 - Real Estate	5	468.4	3.9
40 - Consumer Discretionary	9	1,488.9	12.4
45 - Consumer Staples	5	1,565.1	13.0
50 - Industrials	17	2,110.5	17.5
55 - Basic Materials	2	155.5	1.3
60 - Energy	2	830.0	6.9
65 - Utilities	5	1,541.9	12.8
Total	60	12,030.5	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	19.0%	30.7%	35.7%	12.1%
60days Annualized	21.6%	69.6%	28.8%	14.4%

Correlation between Indices

	GD	FTSE	DTR	HELMSI
ATHEX COMPOSITE	100.0			
FTSE/ATHEX LARGE CAP	99.0	100.0		
FTSE/ATHEX BANKS	87.1	88.3	100.0	
HELLENIC MID & SMALL	97.2	93.8	80.1	100.0

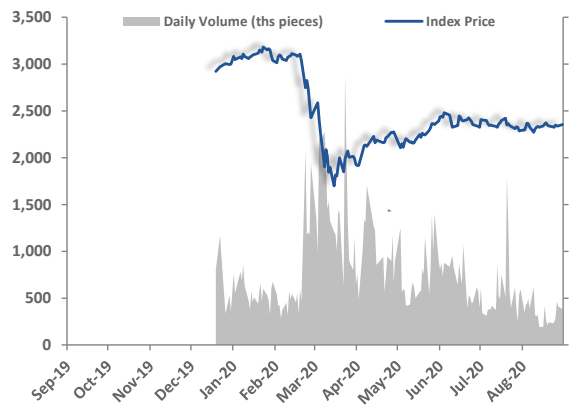
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	20.2%	1,371.6	11.4%
2 CC HBC AG (CR)	1.4%	1,184.9	9.8%
3 MYTILINEOS (CR)	4.2%	635.1	5.3%
4 EUROBANK HOLDINGS (CR)	8.8%	620.5	5.2%
5 NATIONAL BANK (CR)	7.3%	553.2	4.6%
6 JUMBO SA (CR)	6.7%	549.6	4.6%
7 OPAP (CR)	10.0%	547.5	4.6%
8 ALPHA BANK (CR)	9.3%	529.2	4.4%
9 MOTOR OIL (CR)	4.4%	517.6	4.3%
10 TERNA ENERGY (CR)	3.6%	513.4	4.3%
Total	76.0%	7,022.6	58.4%

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 Levels

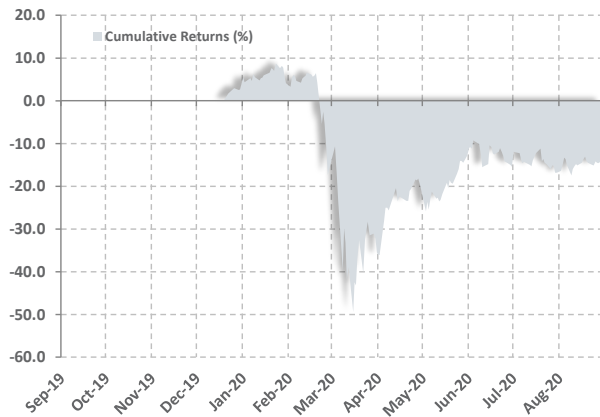


Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	16
Index Constituents Capitalisation (€ mil)	7,128.8
% of the ATHEX Cap	16.0%
Index Capitalisation (€ mil)	2,780.5
Constituent Sizes (Cap in € mil)	
Average	139.0
Largest	328.8
Smallest	25.1
Median	121.1
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	51.0%
Top 10 Holdings	79.3%
Index Trading Velocity	4.8%
Average Index Spread	1.412%
Average Daily Trade Value (€ mil.)	4.2
% of the ATHEX A.D.T.V.	6.9%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	2,352.32	2,352.16	2,426.66	---
	1M	3M	6M	12M
Returns (%)	2.78%	0.01%	-3.06%	---



Index Monthly Activity

Index Returns (% Units)	0.03%	0
Max / Min Closing Price	2,372.37	2,271.51
Max / Min Daily Return	-2.48%	1.64%
Session with Positive / Negative Return	11	10

Activity of Index Constituents

Share with the Best Performance	IATR	12.08%
Share with the Worst Performance	EXAE	-5.16%
Number of Shares		
with Positive Return	15	
with Negative Return	4	
with Zero Return	1	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	74.5	2.7
15 - Telecommunications	---	---	---
20 - Health Care	2	52.0	1.9
30 - Financials	1	172.0	6.2
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	3	340.1	12.2
45 - Consumer Staples	2	349.8	12.6
50 - Industrials	6	759.0	27.3
55 - Basic Materials	1	147.7	5.3
60 - Energy	---	---	---
65 - Utilities	4	885.4	31.8
Total	20	2,780.5	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	17.4%	30.7%	40.7%	---
60days Annualized	20.3%	72.1%	30.9%	---

Correlation between Indices

	ASIP	GD	FTSE	HELMISI
ATHEX SELECT INDEX PLUS	100.0			
ATHEX COMPOSITE	92.8	100.0		
FTSE/ATHEX LARGE CAP	88.7	99.0	100.0	
HELLENIC MID & SMALL	96.3	97.2	93.8	100.0

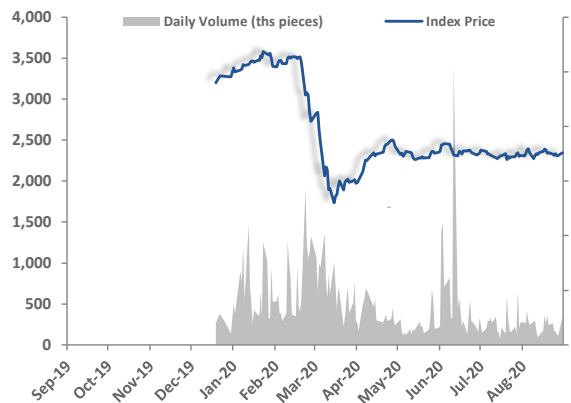
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PPC (CR)	31.8%	328.8	11.8%
2 GR. SARANTIS S.A. (CR)	4.3%	298.6	10.7%
3 EYDAP S.A. (CR)	13.1%	274.4	9.9%
4 GEK TERNA (CR)	5.9%	264.4	9.5%
5 ADMIE (IPTO) HOLDING S.A. (CR)	7.6%	251.2	9.0%
6 HELLENIC EXCHANGES-A.S.E. (CR)	6.8%	172.0	6.2%
7 FOURLIS (CR)	2.9%	166.0	6.0%
8 CRETE PLASTICS SA (CR)	0.2%	164.8	5.9%
9 VIOHALCO SA/NV (CB)	4.5%	147.7	5.3%
10 ELLAKTOR (CR)	11.1%	136.8	4.9%
Total	88.2%	2,204.8	79.3%

Key Index Characteristics

ISIN Code	GRI99157A000
ATHEX Trading Codes (GR) / (EN)	ASIP ASIP
Reuters Code	ASIP
Bloomberg Code	ASIP
Launch Date / Price	23/03/20 2,000
Index Type	Benchmark
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 Levels

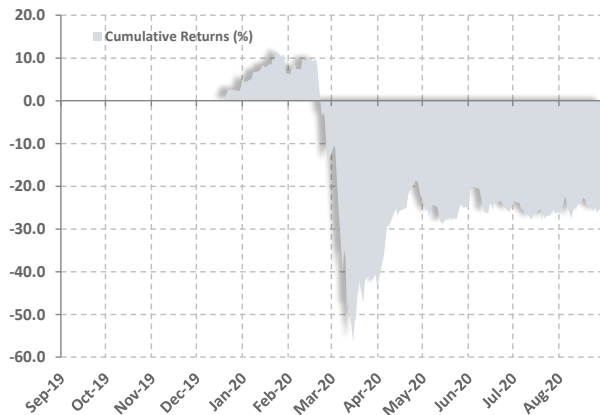


Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	1,219.9
% of the ATHEX Cap	2.7%
Index Capitalisation (€ mil)	445.5
Constituent Sizes (Cap in € mil)	
Average	14.8
Largest	42.8
Smallest	1.8
Median	10.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	38.0%
Top 10 Holdings	62.2%
Index Trading Velocity	4.1%
Average Index Spread	2.684%
Average Daily Trade Value (€ mil.)	0.6
% of the ATHEX A.D.T.V.	9.1%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	2,345.16	2,342.65	2,729.91	---
	1M	3M	6M	12M
Returns (%)	1.43%	0.11%	-14.09%	---



Index Monthly Activity

Index Returns (% , Units)	0.01%	3
Max / Min Closing Price	2,396.76	2,275.36
Max / Min Daily Return	-3.04%	1.55%
Session with Positive / Negative Return	12	9

Activity of Index Constituents

Share with the Best Performance	KEKR	12.97%
Share with the Worst Performance	KYRI	-9.73%
Number of Shares		
with Positive Return	19	
with Negative Return	11	
with Zero Return	---	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	27.4 ▼	6.1
15 - Telecommunications	2	40.3 ▼	9.0
20 - Health Care	---	---	---
30 - Financials	3	82.2 ▼	18.5
31 - Banks	---	---	---
35 - Real Estate	4	69.0 ▼	15.5
40 - Consumer Discretionary	6	63.0 ▼	14.1
45 - Consumer Staples	1	17.9 ▲	4.0
50 - Industrials	10	138.0 ▼	31.0
55 - Basic Materials	1	7.8 ▲	1.7
60 - Energy	---	---	---
65 - Utilities	---	---	---
Total	30	445.5	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	21.3%	23.5%	43.6%	---
60days Annualized	18.8%	63.3%	33.0%	---

Correlation between Indices

	ASI	DMK	FTSEM	HELMSI
ATHEX SELECT INDEX	100.0			
MID & SMALL CAP	--	--		
FTSE/ATHEX MID CAP	91.9	--	100.0	
HELLENIC MID & SMALL	90.3	--	93.2	100.0

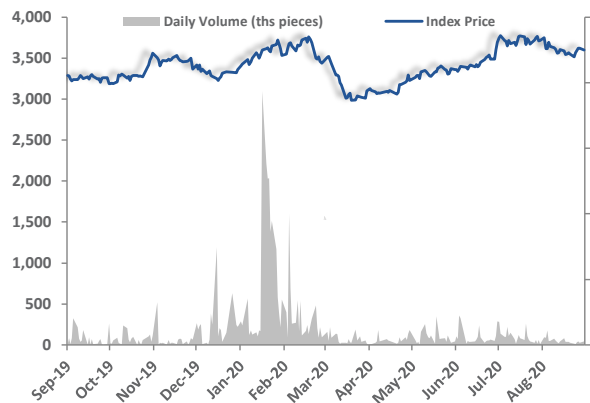
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EUROPEAN RELIANCE INSUR. (CR)	4.9%	42.8	9.6%
2 MARFIN INVESTMENT GROUP (CR)	11.9%	35.0	7.9%
3 THRACE PLASTICS SA (CR)	8.7%	33.8	7.6%
4 INTRACOM HOLDINGS (CR)	19.3%	30.8	6.9%
5 BRIQ PROPERTIES (CR)	2.2%	26.8	6.0%
6 FLEXOPACK SA (CR)	0.2%	25.9	5.8%
7 IKTINOS HELLAS SA (CR)	7.6%	21.6	4.9%
8 PROFILE SA (CR)	2.4%	21.0	4.7%
9 TECHNICAL OLYMPIC SA (CR)	6.2%	20.7	4.6%
10 AVAX S.A. (CR)	2.2%	18.7	4.2%
Total	65.5%	277.1	62.2%

Key Index Characteristics

ISIN Code	GRI99156A002
ATHEX Trading Codes (GR) / (EN)	ASI ASI
Reuters Code	ASI
Bloomberg Code	ASI
Launch Date / Price	23/03/20 2,000
Index Type	Benchmark
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 Levels

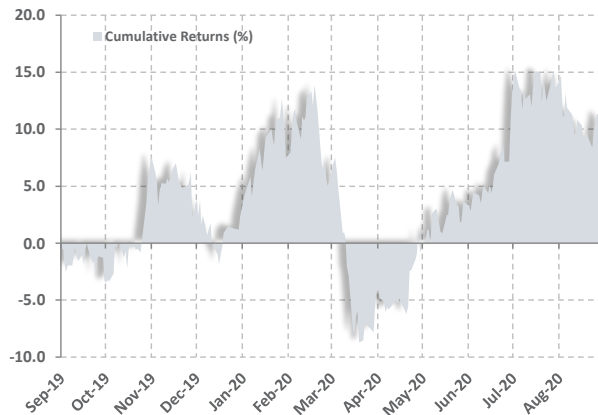


Portfolio Analysis

Number of Constituents	8
No of Sectors in Index Composition	8
Index Constituents Capitalisation (€ mil)	87.9
% of the ATHEX Cap	0.2%
Index Capitalisation (€ mil)	87.9
Constituent Sizes (Cap in € mil)	
Average	11.0
Largest	17.3
Smallest	3.1
Median	12.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	80.6%
Top 10 Holdings	100.0%
Index Trading Velocity	0.4%
Average Index Spread	7.543%
Average Daily Trade Value (€ mil.)	0.0
% of the ATHEX A.D.T.V.	15.9%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	3,597.47	3,370.99	3,438.82	3,303.82
	1M	3M	6M	12M
Returns (%)	-3.25%	6.72%	4.61%	8.89%



Index Monthly Activity

Index Returns (% Units)	-0.03%	226
Max / Min Closing Price	3,752.28	3,516.68
Max / Min Daily Return	-3.64%	2.03%
Session with Positive / Negative Return	10	10

Activity of Index Constituents

Share with the Best Performance	GEBKA	6.38%
Share with the Worst Performance	EX	-14.55%
Number of Shares		
with Positive Return	2	
with Negative Return	6	
with Zero Return	---	

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	19.9%	19.5%	24.9%	21.8%
60days Annualized	19.6%	23.6%	22.4%	19.0%

Correlation between Indices

	DEA	DMK	FTSEMSFW	HELSMI
ALTERNATIVE MARKET	100.0			
MID & SMALL CAP	--	--		
FTSE/ATHEX FACTOR-WEIGHT	33.2	--	100.0	
HELLENIC MID & SMALL	37.1	--	83.6	100.0

Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PERFORMANCE TECHNOLOGIES (CR)	83.0%	17.3	19.7%
2 ALPHA TRUST (CR)	0.9%	15.5	17.6%
3 MEDITERRA (CR)	5.6%	14.2	16.1%
4 EUROXX (CR)	3.3%	13.9	15.8%
5 FOODLINK S.A. (CR)	0.3%	10.0	11.4%
6 OPTRONICS TECHNOLOGIES (CR)	6.9%	7.7	8.7%
7 DOPPLER (CR)	0.1%	6.3	7.1%
8 VIDAVO (CR)	0.0%	3.1	3.5%
Total	100.0%	87.9	100.0%

ICB Industry Classification

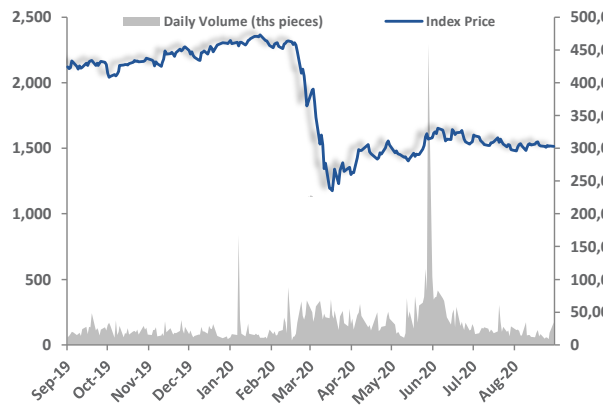
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	17.3 ▲	19.7
15 - Telecommunications	1	7.7 ▼	8.7
20 - Health Care	1	3.1 ▼	3.5
30 - Financials	2	29.4 ▲	33.4
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	1	14.2 ▲	16.1
50 - Industrials	2	16.3 ▲	18.5
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
Total	8	87.9	100.0

► Market Capitalization Change from 31/12/2019

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

Index Prices & Liquidity Levels

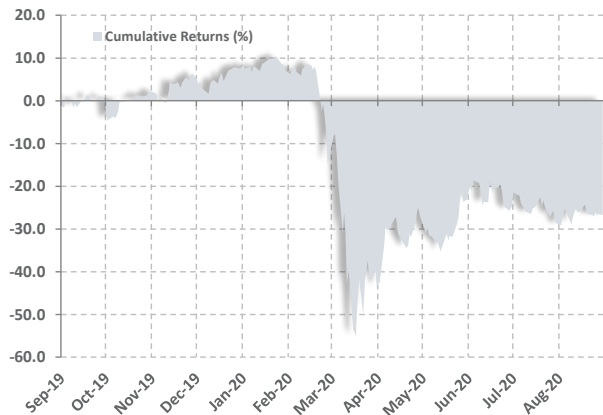


Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	20
Index Constituents Capitalisation (€ mil)	35,793.6
% of the ATHEX Cap	80.1%
Index Capitalisation (€ mil)	14,025.9
Constituent Sizes (Cap in € mil)	
Average	561.0
Largest	1,619.5
Smallest	103.5
Median	399.4
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	47.1%
Top 10 Holdings	71.4%
Index Trading Velocity	6.5%
Average Index Spread	0.325%
Average Daily Trade Value (€ mil.)	28.8
% of the ATHEX A.D.T.V.	87.4%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	1,513.39	1,571.46	1,823.29	2,143.25
	1M	3M	6M	12M
Returns (%)	1.87%	-3.70%	-17.00%	-29.39%



Index Monthly Activity

Index Returns (% Units)	0.02%	-58
Max / Min Closing Price	1,549.52	1,479.09
Max / Min Daily Return	-2.49%	2.15%
Session with Positive / Negative Return	11	10

Activity of Index Constituents

Share with the Best Performance	EUROB	13.04%
Share with the Worst Performance	BELA	-12.40%
Number of Shares		
with Positive Return	18	
with Negative Return	6	
with Zero Return	1	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	1	1,619.5 ▼	11.5
20 - Health Care	----	----	----
30 - Financials	1	172.0 ▼	1.2
31 - Banks	4	2,730.0 ▼	19.5
35 - Real Estate	1	399.4 ▼	2.8
40 - Consumer Discretionary	4	2,862.1 ▼	20.4
45 - Consumer Staples	2	1,697.6 ▼	12.1
50 - Industrials	5	1,910.3 ▼	13.6
55 - Basic Materials	1	147.7 ▼	1.1
60 - Energy	2	976.2 ▼	7.0
65 - Utilities	4	1,511.0 ▲	10.8
Total	25	14,025.9	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	19.4%	33.9%	33.6%	15.1%
60days Annualized	22.6%	72.6%	27.4%	16.2%

Correlation between Indices

	FTSE	GD	FTSEM	FTSEGTI
FTSE/ATHEX LARGE CAP	100.0			
ATHEX COMPOSITE	99.0	100.0		
FTSE/ATHEX MID CAP	86.9	90.7	100.0	
FTSE/ATHEX GLOBAL TRADER	93.9	96.2	89.8	100.0

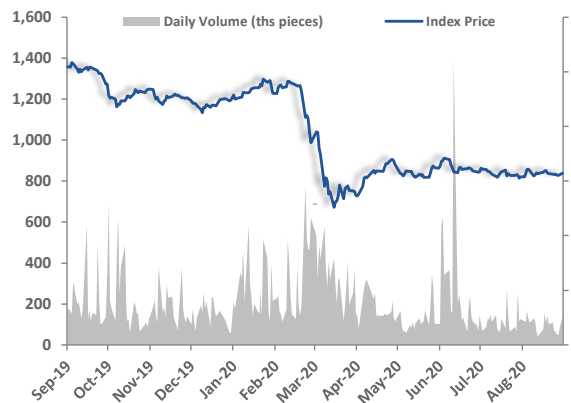
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	20.9%	1,619.5	11.5%
2 CC HBC AG (CR)	1.4%	1,399.1	10.0%
3 JUMBO SA (CR)	6.9%	1,297.9	9.3%
4 OPAP (CR)	10.3%	1,292.8	9.2%
5 EUROBANK HOLDINGS (CR)	9.1%	999.5	7.1%
6 MYTILINEOS (CR)	4.4%	834.3	5.9%
7 ALPHA BANK (CR)	9.6%	762.0	5.4%
8 MOTOR OIL (CR)	4.6%	663.9	4.7%
9 NATIONAL BANK (CR)	7.5%	625.9	4.5%
10 TERNA ENERGY (CR)	3.8%	513.4	3.7%
Total	78.5%	10,008.2	71.4%

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 Levels

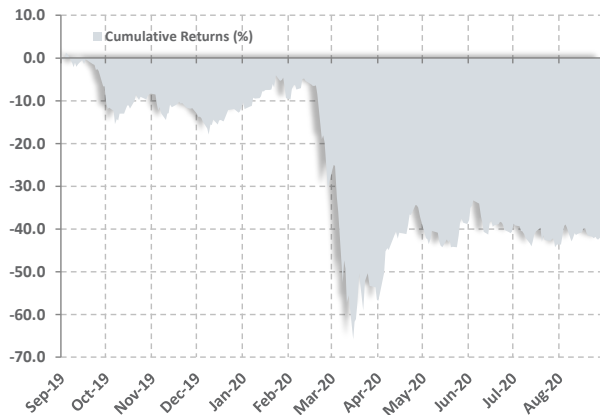


Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	18
Index Constituents Capitalisation (€ mil)	2,124.0
% of the ATHEX Cap	4.8%
Index Capitalisation (€ mil)	623.4
Constituent Sizes (Cap in € mil)	
Average	31.2
Largest	74.5
Smallest	7.7
Median	28.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	47.0%
Top 10 Holdings	73.4%
Index Trading Velocity	3.6%
Average Index Spread	1.540%
Average Daily Trade Value (€ mil.)	0.7
% of the ATHEX A.D.T.V.	9.4%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	837.69	865.53	988.02	1,362.18
	1M	3M	6M	12M
Returns (%)	2.18%	-3.22%	-15.22%	-38.50%



Index Monthly Activity

Index Returns (% Units)	0.02%	-28
Max / Min Closing Price	858.10	819.66
Max / Min Daily Return	-3.24%	2.59%
Session with Positive / Negative Return	11	10

Activity of Index Constituents

Share with the Best Performance	OTOEL	8.32%
Share with the Worst Performance	MIG	-7.00%
Number of Shares		
with Positive Return	10	
with Negative Return	10	
with Zero Return	---	

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	19.9%	27.6%	41.2%	16.0%
60days Annualized	19.4%	65.6%	32.3%	19.2%

Correlation between Indices

	FTSEM	HELMSI	FTSE	FTSEMSFW
FTSE/ATHEX MID CAP	100.0			
HELLENIC MID & SMALL	93.2	100.0		
FTSE/ATHEX LARGE CAP	86.9	93.8	100.0	
FTSE/ATHEX FACTOR-WEIGHT	85.2	83.6	79.0	100.0

Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 QUEST HOLDINGS (CR)	12.4%	74.5	12.0%
2 AUTOHELLAS SA (CR)	11.4%	68.7	11.0%
3 TPA SA (CR)	2.3%	55.3	8.9%
4 KRI-KRI S.A. (CR)	5.6%	51.2	8.2%
5 EUROPEAN RELIANCE INSUR. (CR)	4.0%	42.9	6.9%
6 MARFIN INVESTMENT GROUP (CR)	9.6%	35.0	5.6%
7 CENERGY HOLDINGS (CB)	4.9%	34.3	5.5%
8 THRACE PLASTICS SA (CR)	7.0%	33.8	5.4%
9 THESSALONIKA WATER & SEWERAGE	2.9%	30.9	5.0%
10 INTRACOM HOLDINGS (CR)	15.6%	30.8	4.9%
Total	75.7%	457.5	73.4%

ICB Industry Classification

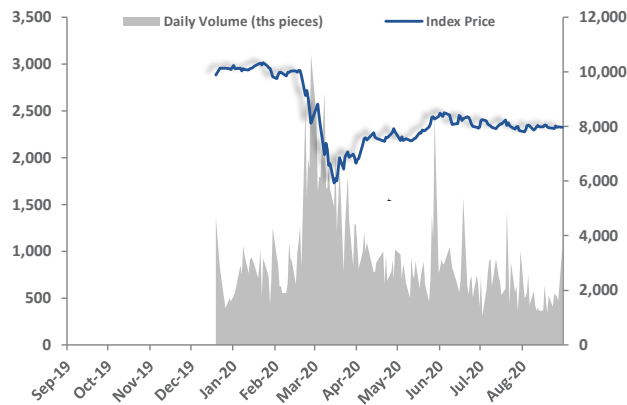
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	95.5 ▲	15.3
15 - Telecommunications	1	30.8 ▼	4.9
20 - Health Care	1	25.1 ▼	4.0
30 - Financials	2	78.0 ▼	12.5
31 - Banks	1	15.3 ▼	2.5
35 - Real Estate	1	14.9 ▼	2.4
40 - Consumer Discretionary	3	100.1 ▼	16.1
45 - Consumer Staples	1	51.2 ▲	8.2
50 - Industrials	7	181.6 ▼	29.1
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	1	30.9 ▼	5.0
Total	20	623.4	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 Levels

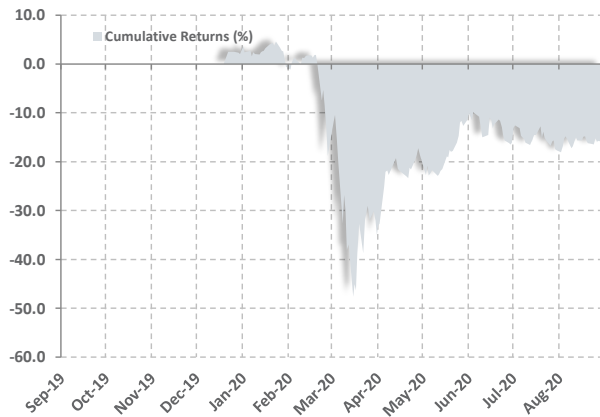


Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	19,291.0
% of the ATHEX Cap	43.2%
Index Capitalisation (€ mil)	4,045.4
Constituent Sizes (Cap in € mil)	
Average	161.8
Largest	513.4
Smallest	2.3
Median	68.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	52.9%
Top 10 Holdings	86.9%
Index Trading Velocity	12.7%
Average Index Spread	3.199%
Average Daily Trade Value (€ mil.)	16.3
% of the ATHEX A.D.T.V.	8.9%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	2,323.68	2,411.07	2,367.86	---
	1M	3M	6M	12M
Returns (%)	1.71%	-3.62%	-1.87%	---



Index Monthly Activity

Index Returns (% Units)	0.02%	-87
Max / Min Closing Price	2,350.24	2,276.86
Max / Min Daily Return	-2.01%	1.57%
Session with Positive / Negative Return	11	10

Activity of Index Constituents

Share with the Best Performance	ELBE	17.71%
Share with the Worst Performance	BELA	-12.40%
Number of Shares		
with Positive Return	18	
with Negative Return	5	
with Zero Return	2	

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	15.9%	24.0%	33.3%	---
60days Annualized	18.5%	62.3%	25.4%	---

Correlation between Indices

	FTSED	GD	FTSE	FTSEM
FTSE/ATHEX HIGH DIVIDEND	100.0			
ATHEX COMPOSITE	95.4	100.0		
FTSE/ATHEX LARGE CAP	93.0	99.0	100.0	
FTSE/ATHEX MID CAP	88.0	90.7	86.9	100.0

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	461.5 ▼	11.4
20 - Health Care	---	---	---
30 - Financials	3	221.2 ▼	5.5
31 - Banks	---	---	---
35 - Real Estate	1	14.9 ▼	0.4
40 - Consumer Discretionary	6	918.3 ▼	22.7
45 - Consumer Staples	1	51.2 ▲	1.3
50 - Industrials	6	618.6 ▼	15.3
55 - Basic Materials	---	---	---
60 - Energy	3	673.5 ▼	16.6
65 - Utilities	4	1,086.3 ▲	26.9
Total	25	4,045.4	100.0

► Market Capitalization Change from 31/12/2019

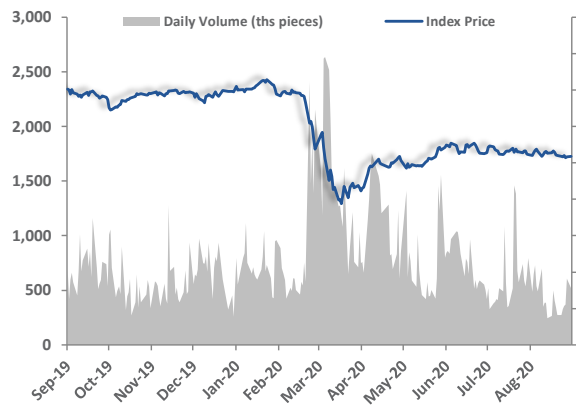
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 TERNA ENERGY (CR)	6.7%	513.4	12.7%
2 OTE (CR)	37.1%	461.5	11.4%
3 MYTILINEOS (CR)	7.8%	427.3	10.6%
4 JUMBO SA (CR)	12.2%	369.8	9.1%
5 OPAP (CR)	18.3%	368.4	9.1%
6 MOTOR OIL (CR)	8.2%	348.3	8.6%
7 HELLENIC PETROLEUM (CR)	1.0%	312.4	7.7%
8 EYDAP S.A. (CR)	3.4%	290.7	7.2%
9 ADMIE (IPTO) HOLDING S.A. (CR)	2.0%	251.2	6.2%
10 HELLENIC EXCHANGES-A.S.E. (CR)	1.8%	172.0	4.3%
Total	98.3%	3,515.1	86.9%

Key Index Characteristics

ISIN Code	GRI99208A001
ATHEX Trading Codes (GR) / (EN)	FTSED FTSED
Reuters Code	FTSED
Bloomberg Code	FTSED
Launch Date / Price	23/03/20 2,000
Index Type	Benchmark
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 Levels

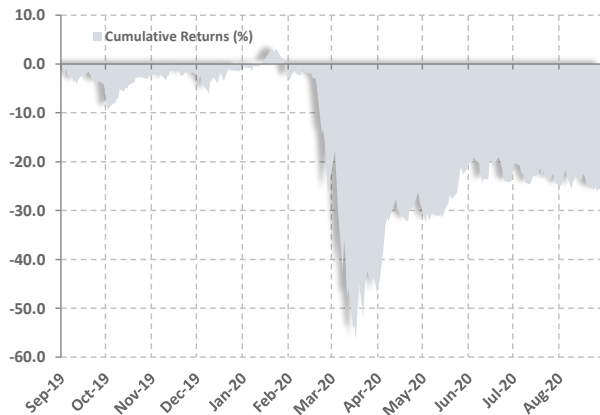


Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	24
Index Constituents Capitalisation (€ mil)	8,496.0
% of the ATHEX Cap	19.0%
Index Capitalisation (€ mil)	1,196.0
Constituent Sizes (Cap in € mil)	
Average	39.9
Largest	223.7
Smallest	1.1
Median	19.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	57.2%
Top 10 Holdings	80.1%
Index Trading Velocity	15.6%
Average Index Spread	4.481%
Average Daily Trade Value (€ mil.)	5.9
% of the ATHEX A.D.T.V.	6.6%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	1,725.81	1,784.37	1,794.55	2,363.71
	1M	3M	6M	12M
Returns (%)	-1.02%	-3.28%	-3.83%	-26.99%



Index Monthly Activity

Index Returns (% Units)	-0.01%	-59
Max / Min Closing Price	1,790.78	1,714.83
Max / Min Daily Return	-2.78%	1.42%
Session with Positive / Negative Return	11	10

Activity of Index Constituents

Share with the Best Performance	LYK	12.80%
Share with the Worst Performance	BELA	-12.40%
Number of Shares		
with Positive Return	19	
with Negative Return	11	
with Zero Return	---	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	22.2 ▼	1.9
15 - Telecommunications	1	30.8 ▼	2.6
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	6	352.1 ▼	29.4
45 - Consumer Staples	3	133.4 ▲	11.2
50 - Industrials	10	429.3 ▼	35.9
55 - Basic Materials	5	20.5 ▼	1.7
60 - Energy	3	207.6 ▼	17.4
65 - Utilities	---	---	---
Total	30	1,196.0	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	17.1%	25.6%	34.1%	9.6%
60days Annualized	19.3%	61.7%	28.2%	13.7%

Correlation between Indices

	FTSEGTI	HELMSI	FTSEMSFW	FTSEM
FTSE/ATHEX GLOBAL TRADER	100.0			
HELLENIC MID & SMALL	97.3	100.0		
FTSE/ATHEX FACTOR-WEIGHT	81.6	83.6	100.0	
FTSE/ATHEX MID CAP	89.8	93.2	85.2	100.0

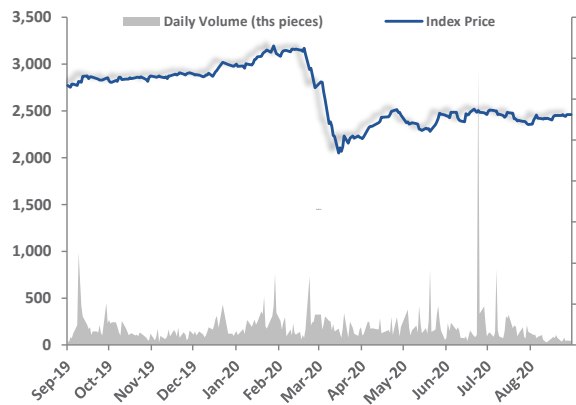
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 JUMBO SA (CR)	33.5%	223.7	18.7%
2 MYTILINEOS (CR)	21.2%	183.1	15.3%
3 MOTOR OIL (CR)	22.3%	145.7	12.2%
4 CRETE PLASTICS SA (CR)	0.2%	67.4	5.6%
5 GR. SARANTIS S.A. (CR)	3.0%	64.3	5.4%
6 FOURLIS (CR)	2.1%	61.5	5.1%
7 ELLAKTOR (CR)	7.8%	59.3	5.0%
8 AEGEAN AIRLINES (CR)	1.4%	52.9	4.4%
9 KRI-KRI S.A. (CR)	0.7%	51.2	4.3%
10 HELLENIC PETROLEUM (CR)	2.6%	49.1	4.1%
Total	94.8%	958.1	80.1%

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 Levels

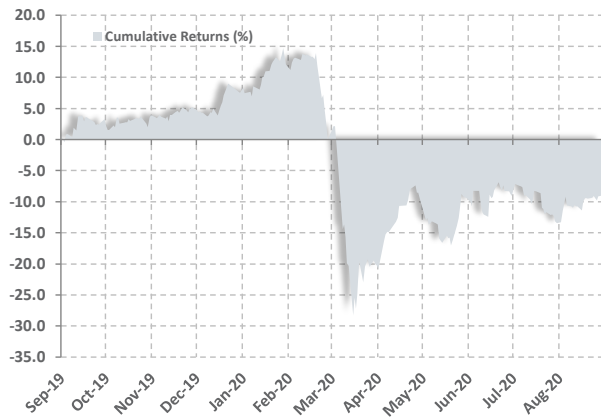


Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	18
Index Constituents Capitalisation (€ mil)	1,706.4
% of the ATHEX Cap	3.8%
Index Capitalisation (€ mil)	237.3
Constituent Sizes (Cap in € mil)	
Average	11.9
Largest	53.0
Smallest	1.2
Median	9.5
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	58.2%
Top 10 Holdings	80.2%
Index Trading Velocity	3.6%
Average Index Spread	5.829%
Average Daily Trade Value (€ mil.)	0.3
% of the ATHEX A.D.T.V.	0.4%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	2,462.07	2,465.21	2,746.23	2,763.83
	1M	3M	6M	12M
Returns (%)	4.50%	-0.13%	-10.35%	-10.92%



Index Monthly Activity

Index Returns (% Units)	0.05%	-3
Max / Min Closing Price	2,462.07	2,359.74
Max / Min Daily Return	-1.39%	1.90%
Session with Positive / Negative Return	13	8

Activity of Index Constituents

Share with the Best Performance	ELBE	17.71%
Share with the Worst Performance	KYRI	-9.73%
Number of Shares		
with Positive Return	13	
with Negative Return	7	
with Zero Return	---	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	12.3 ▼	5.2
15 - Telecommunications	2	16.0 ▼	6.8
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	5	71.1 ▼	30.0
45 - Consumer Staples	3	18.7 ▼	7.9
50 - Industrials	6	98.1 ▼	41.3
55 - Basic Materials	1	10.4 ▼	4.4
60 - Energy	---	---	---
65 - Utilities	1	10.6 ▼	4.5
Total	20	237.3	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	13.0%	19.9%	22.4%	8.3%
60days Annualized	15.0%	38.8%	18.4%	10.1%

Correlation between Indices

	FTSEMSFW	FTSEGTI	FTSEA	DMK
FTSE/ATHEX FACTOR-WEIGHT	100.0			
FTSE/ATHEX GLOBAL TRADER	81.6	100.0		
FTSE/ATHEX MARKET	79.4	93.8	100.0	
MID & SMALL CAP	--	--	--	--

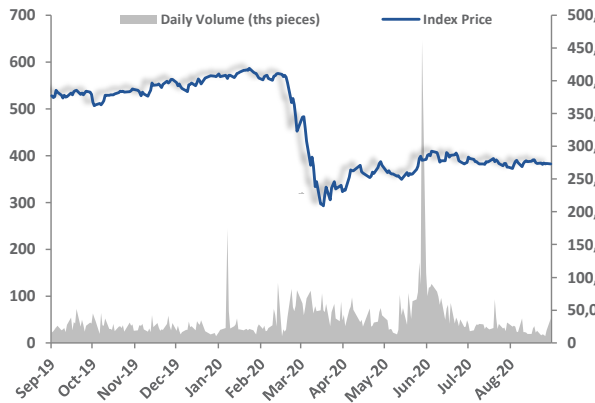
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CRETE PLASTICS SA (CR)	3.4%	53.0	22.3%
2 AUTOHELLAS SA (CR)	29.7%	31.3	13.2%
3 LAMPSA HOTEL SA (CR)	0.7%	31.1	13.1%
4 LOULIS MILLS SA (CR)	0.8%	11.7	4.9%
5 PROFILE SA (CR)	5.0%	11.1	4.7%
6 TPA SA (CR)	6.0%	11.0	4.6%
7 FLEXOPACK SA (CR)	0.4%	10.7	4.5%
8 THESSALONIKA WATER & SEWERAGE	7.5%	10.6	4.5%
9 ELASTRON (CR)	1.1%	10.4	4.4%
10 PETROPOULOS PETROS (CR)	36.8%	9.5	4.0%
Total	91.4%	190.3	80.2%

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 Levels

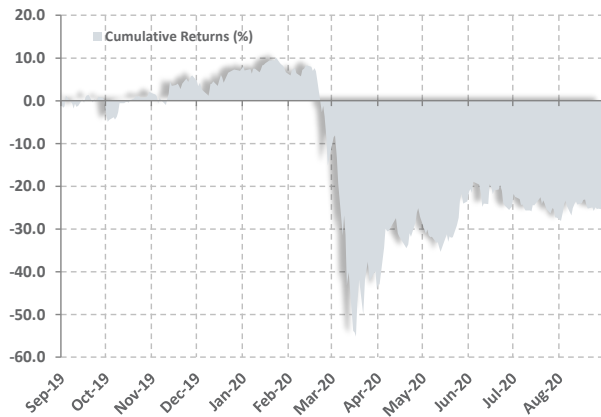


Portfolio Analysis

Number of Constituents	80
No of Sectors in Index Composition	50
Index Constituents Capitalisation (€ mil)	38,503.7
% of the ATHEX Cap	86.2%
Index Capitalisation (€ mil)	19,958.3
Constituent Sizes (Cap in € mil)	
Average	249.5
Largest	4,464.6
Smallest	0.4
Median	19.7
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	58.7%
Top 10 Holdings	75.8%
Index Trading Velocity	4.7%
Average Index Spread	4.153%
Average Daily Trade Value (€ mil.)	29.7
% of the ATHEX A.D.T.V.	97.7%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	382.14	389.82	452.15	533.02
	1M	3M	6M	12M
Returns (%)	1.80%	-1.97%	-15.48%	-28.31%



Index Monthly Activity

Index Returns (% Units)	0.02%	-8
Max / Min Closing Price	391.33	372.62
Max / Min Daily Return	-2.25%	2.03%
Session with Positive / Negative Return	12	9

Activity of Index Constituents

Share with the Best Performance	ILYDA	20.33%
Share with the Worst Performance	ELGEK	-13.85%
Number of Shares		
with Positive Return	52	
with Negative Return	26	
with Zero Return	2	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	104.6	0.5
15 - Telecommunications	3	3,261.0	16.3
20 - Health Care	1	25.1	0.1
30 - Financials	4	254.4	1.3
31 - Banks	5	2,745.3	13.8
35 - Real Estate	5	468.4	2.3
40 - Consumer Discretionary	14	3,445.5	17.3
45 - Consumer Staples	7	4,841.9	24.3
50 - Industrials	19	2,117.3	10.6
55 - Basic Materials	8	172.8	0.9
60 - Energy	3	980.2	4.9
65 - Utilities	5	1,541.9	7.7
Total	80	19,958.3	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	17.9%	33.3%	33.6%	15.0%
60days Annualized	21.3%	71.9%	27.4%	16.2%

Correlation between Indices

	FTSEA	GD	FTSE	FTSEMSFW
FTSE/ATHEX MARKET	100.0			
ATHEX COMPOSITE	99.0	100.0		
FTSE/ATHEX LARGE CAP	99.8	99.0	100.0	
FTSE/ATHEX FACTOR-WEIGHT	79.4	82.4	79.0	100.0

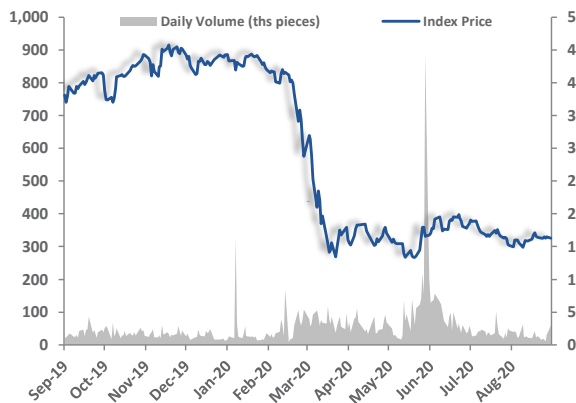
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.4%	4,464.6	22.4%
2 OTE (CR)	20.3%	3,220.7	16.1%
3 OPAP (CR)	10.0%	1,573.3	7.9%
4 JUMBO SA (CR)	6.7%	1,465.0	7.3%
5 EUROBANK HOLDINGS (CR)	8.8%	999.5	5.0%
6 MYTILINEOS (CR)	4.2%	834.3	4.2%
7 ALPHA BANK (CR)	9.3%	762.0	3.8%
8 MOTOR OIL (CR)	4.5%	663.9	3.3%
9 NATIONAL BANK (CR)	7.3%	625.9	3.1%
10 TERNA ENERGY (CR)	3.6%	513.4	2.6%
Total	76.2%	15,122.5	75.8%

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 Levels

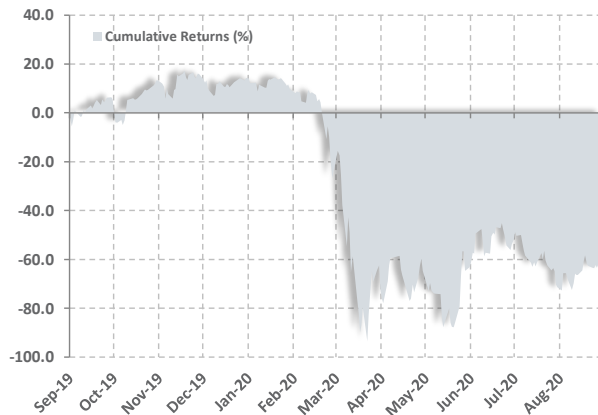


Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	3,999.0
% of the ATHEX Cap	8.9%
Index Capitalisation (€ mil)	2,745.3
Constituent Sizes (Cap in € mil)	
Average	549.1
Largest	999.5
Smallest	15.3
Median	625.9
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	100.0%
Top 10 Holdings	100.0%
Index Trading Velocity	9.7%
Average Index Spread	0.305%
Average Daily Trade Value (€ mil.)	8.5
% of the ATHEX A.D.T.V.	73.6%

Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	325.35	330.88	575.15	781.99
	1M	3M	6M	12M
Returns (%)	7.43%	-1.67%	-43.43%	-58.39%



Index Monthly Activity

Index Returns (% Units)	0.07%	-6
Max / Min Closing Price	342.77	298.57
Max / Min Daily Return	-4.22%	7.16%
Session with Positive / Negative Return	10	11

Activity of Index Constituents

Share with the Best Performance	EUROB	13.04%
Share with the Worst Performance	TATT	-2.78%
Number of Shares		
with Positive Return	4	
with Negative Return	1	
with Zero Return	---	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	5	2,745.3 ▼	100.0
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	---	---	---
50 - Industrials	---	---	---
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
Total	5	2,745.3	100.0

► Market Capitalization Change from 31/12/2019

Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	43.3%	89.4%	53.3%	33.8%
60days Annualized	44.4%	122.3%	43.6%	33.2%

Correlation between Indices

	DTR	FTSEB	FTSE	FTSEGTI
FTSE/ATHEX BANKS	100.0			
FTSE/ATHEX-CSE BANKING	100.0	100.0		
FTSE/ATHEX LARGE CAP	88.3	88.3	100.0	
FTSE/ATHEX GLOBAL TRADER	81.9	81.9	93.9	100.0

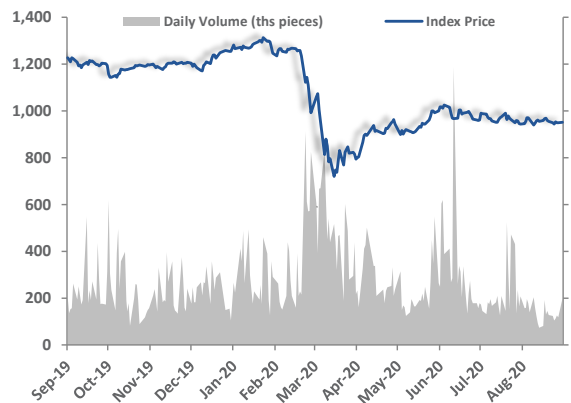
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EUROBANK HOLDINGS (CR)	31.0%	999.5	36.4%
2 ALPHA BANK (CR)	32.9%	762.0	27.8%
3 NATIONAL BANK (CR)	25.6%	625.9	22.8%
4 PIRAEUS BANK (CR)	10.3%	342.6	12.5%
5 ATTICA BANK S.A. (CR)	0.3%	15.3	0.6%
Total	100.0%	2,745.3	100.0%

Key Index Characteristics

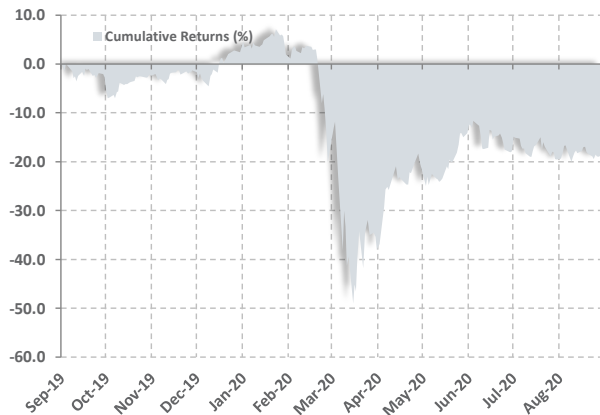
ISIN Code	GRI99138A000
ATHEX Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	--
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

Index Prices & Liquidity Levels



Index Prices & Returns

	31/08/2020	29/05/2020	28/02/2020	30/08/2019
Historical Prices	951.71	991.68	991.29	1,227.09
	1M	3M	6M	12M
Returns (%)	0.83%	-4.03%	-3.99%	-22.44%



Index Volatility

	31/08/2020	29/05/2020	28/02/2020	29/11/2019
30days Annualized	16.4%	26.9%	36.9%	7.8%
60days Annualized	18.6%	66.8%	29.3%	12.4%

Correlation between Indices

	HELM5I	FTSEM	FTSEGTI	FTSE
HELLENIC MID & SMALL	100.0			
FTSE/ATHEX MID CAP	93.2	100.0		
FTSE/ATHEX GLOBAL TRADER	97.3	89.8	100.0	
FTSE/ATHEX LARGE CAP	93.8	86.9	93.9	100.0

Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 JUMBO SA (CR)	17.4%	532.6	7.4%
2 HELLENIC PETROLEUM (CR)	1.4%	492.9	6.9%
3 TERNA ENERGY (CR)	9.5%	379.3	5.3%
4 PPC (CR)	11.7%	330.0	4.6%
5 GR. SARANTIS S.A. (CR)	1.6%	305.6	4.3%
6 MYTILINEOS (CR)	11.0%	303.4	4.2%
7 TITAN CEMENT (CB)	2.5%	302.2	4.2%
8 EYDAP S.A. (CR)	4.8%	291.3	4.1%
9 VIOHALCO SA/NV (CB)	1.7%	288.6	4.0%
10 GEK TERNA (CR)	2.2%	287.7	4.0%
Total	63.6%	3,513.6	48.9%

Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	25
Index Constituents Capitalisation (€ mil)	16,262.5
% of the ATHEX Cap	36.4%
Index Capitalisation (€ mil)	7,186.7
Constituent Sizes (Cap in € mil)	
Average	239.6
Largest	532.6
Smallest	48.7
Median	247.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	28.4%
Top 10 Holdings	48.9%
Index Trading Velocity	5.0%
Average Index Spread	0.959%
Average Daily Trade Value (€ mil.)	11.4
% of the ATHEX A.D.T.V.	17.6%

Index Monthly Activity

Index Returns (% Units)	0.01%	-40
Max / Min Closing Price	971.06	939.11
Max / Min Daily Return	-2.54%	1.36%
Session with Positive / Negative Return	12	9

Activity of Index Constituents

Share with the Best Performance	IATR	12.08%
Share with the Worst Performance	BELA	-12.40%
Number of Shares		
with Positive Return	20	
with Negative Return	9	
with Zero Return	1	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	286.6 ▲	4.0
15 - Telecommunications	----	----	----
20 - Health Care	2	264.5 ▼	3.7
30 - Financials	2	220.7 ▼	3.1
31 - Banks	----	----	----
35 - Real Estate	1	277.8 ▼	3.9
40 - Consumer Discretionary	5	1,220.9 ▼	17.0
45 - Consumer Staples	2	502.6 ▲	7.0
50 - Industrials	9	1,953.1 ▼	27.2
55 - Basic Materials	1	288.6 ▼	4.0
60 - Energy	2	737.4 ▼	10.3
65 - Utilities	5	1,434.6 ▲	20.0
Total	30	7,186.7	100.0

► Market Capitalization Change from 31/12/2019

Key Index Characteristics

ISIN Code	GRI99304A008
ATHEX Trading Codes (GR) / (EN)	HELM5I HELM5I
Reuters Code	.HELM5I
Bloomberg Code	HELM5I
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	----



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