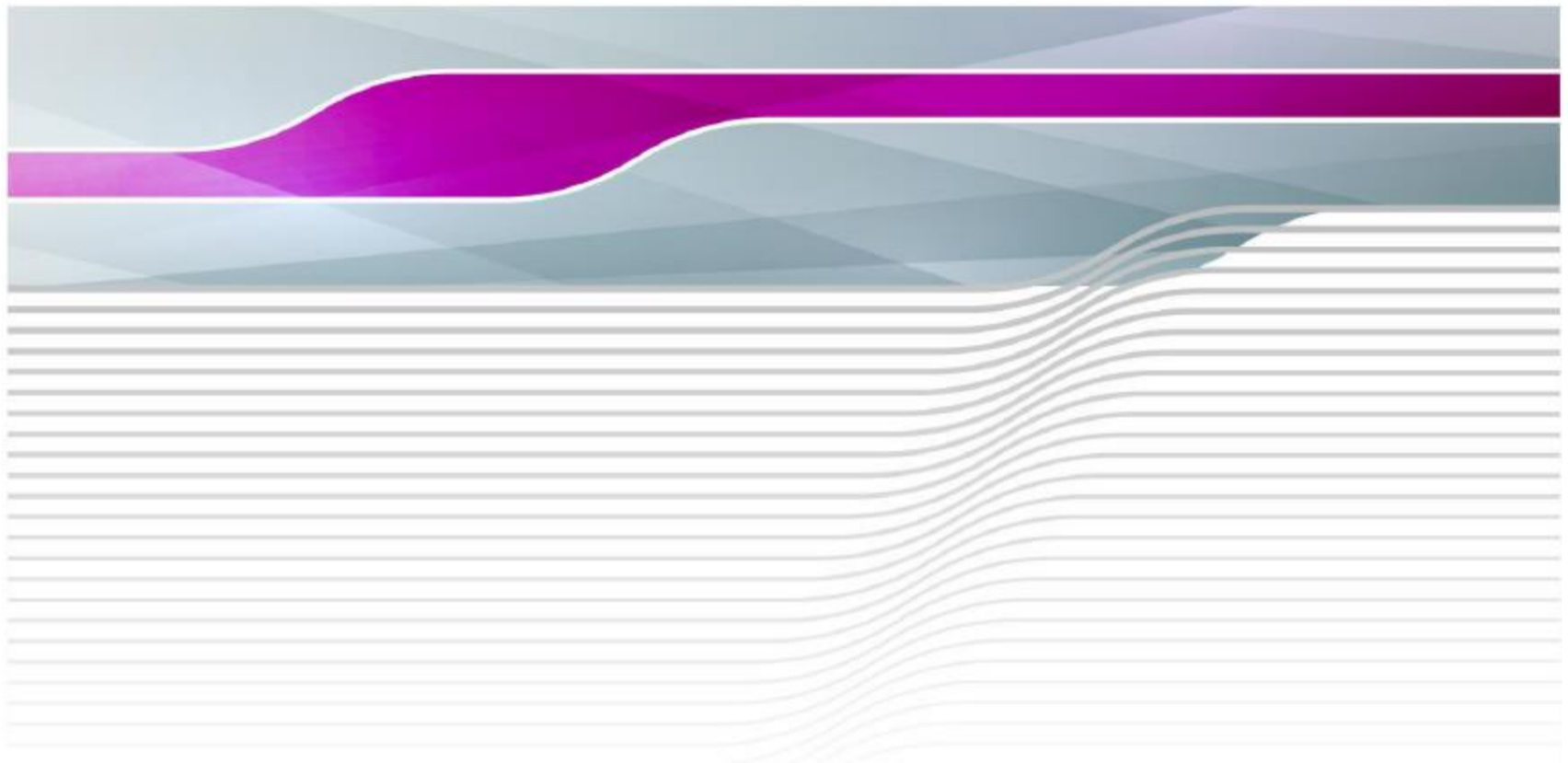


20

**ATHEX Market Indices**  
Monthly Statistical Bulletin

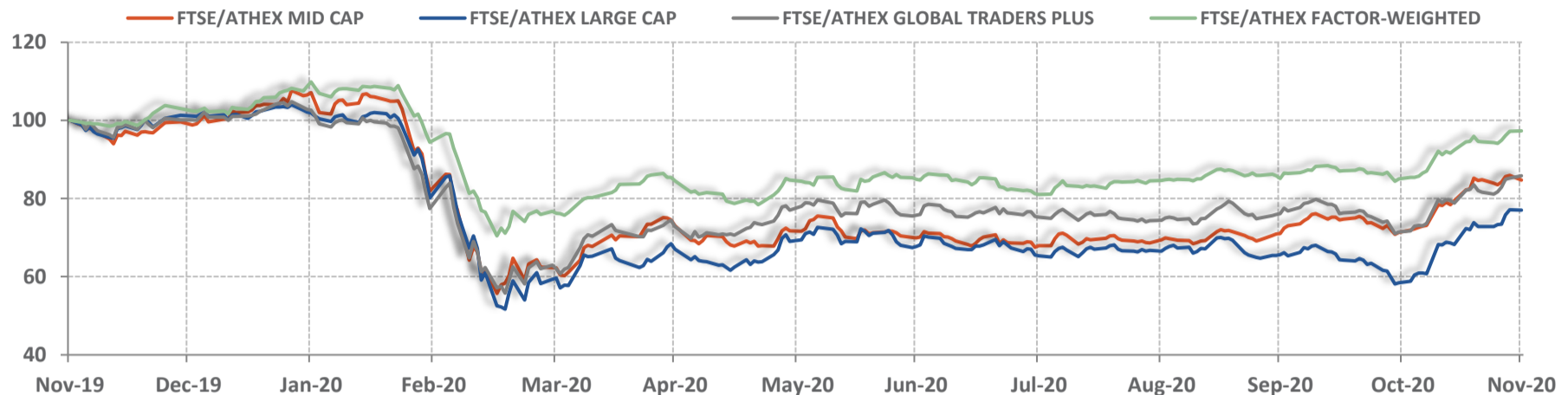
**November**



**ATHEXGROUP**  
Athens Exchange Group

## ATHEX Securities Market - Monthly Trade Activity

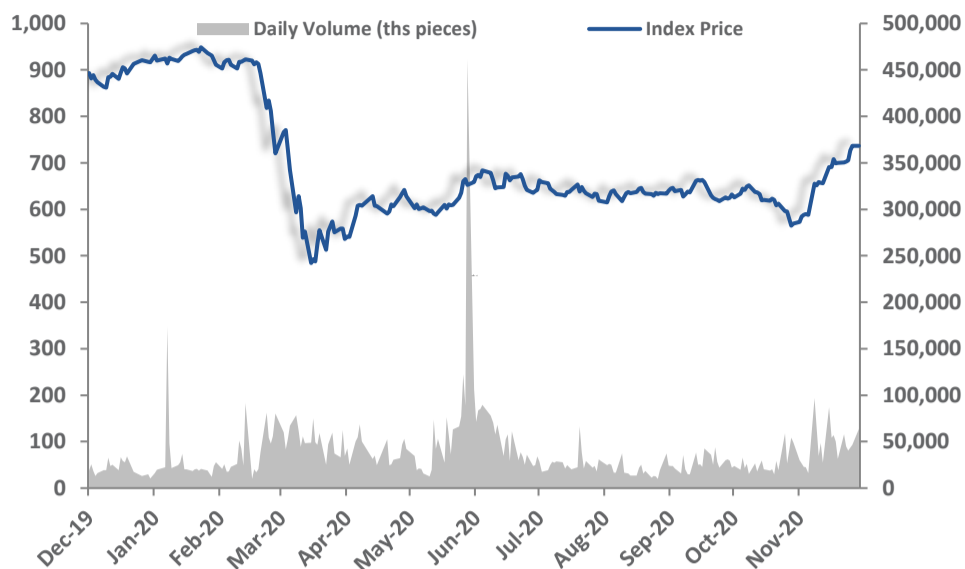
Market Capitalization (€ mil.)	49,752.3	Market Trading Velocity	37.76%
Average Daily Trade Value (€ mil.)	74.56	Average Market Spread	4.49%
Average Daily Trade Volume (ths shares)	49.38	Annualized Market Volatility	34.72%



## ATHEX Market Indices

	30/11/2020	30/10/2020	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	31/12/2019
<b>Market Indices</b>								
Composite Index	736.92 ▲	569.50	167.4	29.40%	949.20	469.55	-19.61% ▼	916.67
All Share Index	174.20 ▲	140.67	33.5	23.84%	223.49	122.81	-19.22% ▼	215.66
New ATHEX Select Index Plus	2,927.79 ▲	2,392.62	535.2	22.37%	3,182.42	1,698.34	-2.33% ▼	2,997.71
New ATHEX Select Index	2,706.74 ▲	2,316.93	389.8	16.82%	3,581.16	1,734.15	-17.30% ▼	3,272.99
ATHEX Alternative Market Price	4,129.18 ▲	4,033.31	95.9	2.38%	4,547.11	2,937.90	22.85% ▲	3,361.29
<b>Benchmark Indices</b>								
FTSE/Athex Large Cap	1,753.54 ▲	1,329.42	424.1	31.90%	2,371.26	1,135.79	-23.69% ▼	2,298.02
FTSE/Athex Mid Cap Index	1,022.38 ▲	860.80	161.6	18.77%	1,298.86	659.09	-14.46% ▼	1,195.17
New FTSE/ATHEX High Dividend Yield Index	2,590.45 ▲	2,130.58	459.9	21.58%	3,015.23	1,730.40	-11.93% ▼	2,941.44
FTSE/ATHEX Factor-Weighted Index	2,829.60 ▲	2,472.49	357.1	14.44%	3,205.70	2,028.59	-4.91% ▼	2,975.68
FTSE/ATHEX Global Traders Index Plus	1,988.22 ▲	1,654.89	333.3	20.14%	2,435.50	1,269.53	-14.25% ▼	2,318.70
FTSE/ATHEX-CSE Banking Index	303.12 ▲	178.70	124.4	69.63%	673.55	167.93	-54.75% ▼	669.94
FTSE/Athex Market Index	433.59 ▲	336.29	97.3	28.93%	587.56	282.92	-23.78% ▼	568.83
<b>Customized Indices</b>								
Hellenic Mid & Small Cap Index	1,139.94 ▲	935.41	204.5	21.87%	1,312.90	701.19	-9.06% ▼	1,253.49
<b>Total Return Indices</b>								
Composite Index Total Return	1,237.14 ▲	956.05	281.1	29.40%	1,557.05	770.25	-17.28% ▼	1,495.50
FTSE/Athex Large Cap Total Return	2,684.91 ▲	2,035.52	649.4	31.90%	3,542.27	1,760.89	-21.34% ▼	3,413.33
FTSE/Athex Mid Cap T.R.	1,277.17 ▲	1,075.31	201.9	18.77%	1,582.98	818.92	-12.34% ▼	1,456.89
New FTSE/ATHEX High Dividend Yield Index TR	2,691.35 ▲	2,213.54	477.8	21.59%	3,015.16	1,730.41	-7.36% ▼	2,905.07
FTSE/ATHEX-CSE Banking T.R.	265.54 ▲	156.52	109.0	69.65%	588.56	155.77	-54.74% ▼	586.69
<b>Sector Indices</b>								
FTSE/Athex Energy	2,774.35 ▲	2,106.61	667.7	31.70%	5,154.35	2,039.22	-45.05% ▼	5,048.57
FTSE/Athex Basic Resources	5,714.40 ▲	4,513.62	1,200.8	26.60%	7,435.44	2,713.19	-11.51% ▼	6,458.00
FTSE/Athex Construction & Materials	2,636.58 ▲	2,097.36	539.2	25.71%	3,344.96	1,403.78	-14.48% ▼	3,083.14
FTSE/Athex Industrial Goods & Services	2,696.75 ▲	2,342.13	354.6	15.14%	2,712.84	1,302.84	5.28% ▲	2,561.57
FTSE/Athex Food & Beverage	8,923.54 ▲	7,360.30	1,563.2	21.24%	13,004.12	5,768.28	-20.78% ▼	11,264.09
FTSE/Athex Consumer Goods & Services	8,078.38 ▲	6,435.73	1,642.7	25.52%	10,280.00	5,596.91	-17.65% ▼	9,810.13
FTSE/Athex Personal Products	9,034.67 ▲	8,182.49	852.2	10.41%	9,174.20	7,741.27		---
FTSE/Athex Health Care	436.48 ▲	427.95	8.5	1.99%	508.96	395.48	-13.54% ▼	504.83
FTSE/Athex Retail	49.55 ▲	41.01	8.5	20.82%	75.77	38.18	-28.85% ▼	69.64
FTSE/Athex Travel & Leisure	1,496.42 ▲	1,082.74	413.7	38.21%	2,084.49	904.20	-22.85% ▼	1,939.68
FTSE/Athex Telecommunications	3,854.68 ▲	3,149.64	705.0	22.38%	3,960.95	2,480.07	-1.80% ▼	3,925.16
FTSE/Athex Utilities	4,439.86 ▲	3,596.00	843.9	23.47%	4,497.79	1,865.80	39.38% ▲	3,185.42
FTSE/Athex Banks	400.49 ▲	236.10	164.4	69.63%	889.92	221.87	-54.76% ▼	885.16
FTSE/Athex Insurance	1,853.61 ▲	1,542.68	310.9	20.16%	2,088.80	1,076.29	-8.46% ▼	2,025.02
FTSE/ATHEX Real Estate	4,171.24 ▲	3,505.32	665.9	19.00%	5,826.74	2,945.19	-23.67% ▼	5,465.04
FTSE/Athex Financial Services	651.22 ▲	511.28	139.9	27.37%	1,123.81	480.39	-34.67% ▼	996.89
FTSE/Athex Technology	905.90 ▲	774.14	131.8	17.02%	1,029.21	537.98	0.61% ▲	900.44
<b>Corporate Bond Indices</b>								
Hellenic Corporate Bond Index	120.936 ▲	118.145	2.8	2.36%	121.218	106.563	0.55% ▲	120.27
Hellenic Corporate Bond Price Index	93.237 ▲	91.326	1.9	2.09%	96.148	84.037	-2.58% ▼	95.71

### Index Prices & Liquidity Levels

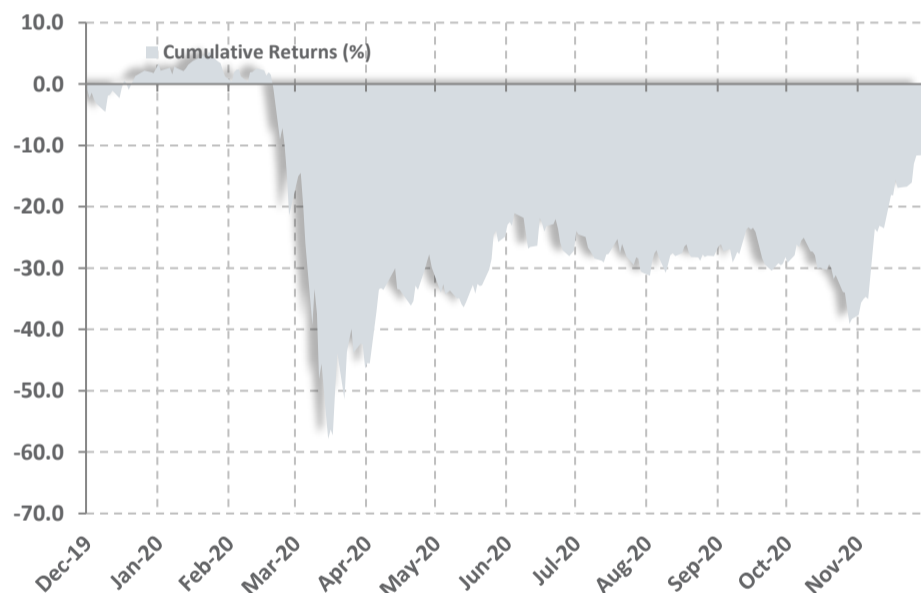


### Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	40
Index Constituents Capitalisation (€ mil)	44,121.9
<i>% of the ATHEX Cap</i>	88.7%
Index Capitalisation (€ mil)	13,993.8
<b>Constituent Sizes (Cap in € mil)</b>	
Average	233.2
Largest	1,398.6
Smallest	5.6
Median	56.1
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	36.3%
Top 10 Holdings	59.6%
Index Trading Velocity	12.1%
Average Index Spread	1.242%
Average Daily Trade Value (€ mil.)	73.6
<i>% of the ATHEX A.D.T.V.</i>	93.2%

### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	736.92	633.98	652.58	901.58
	1M	3M	6M	12M
Returns (%)	29.40%	16.24%	12.92%	-18.26%



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	43.1%	19.0%	30.7%	35.7%
60days Annualized	34.7%	21.6%	69.6%	28.8%

### Correlation between Indices

	GD	FTSE	ASIP	DTR
ATHEX COMPOSITE	100.0			
FTSE/ATHEX LARGE CAP	99.2	100.0		
ATHEX SELECT INDEX PLUS	94.1	90.4	100.0	
FTSE/ATHEX BANKS	88.2	89.4	77.7	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	15.0%	1,398.6	10.0%
2 CC HBC AG (CR)	1.1%	1,264.0	9.0%
3 MYTILINEOS (CR)	5.2%	877.3	6.3%
4 PPC (CR)	5.4%	785.5	5.6%
5 EUROBANK HOLDINGS (CR)	7.3%	755.5	5.4%
6 NATIONAL BANK (CR)	7.7%	735.8	5.3%
7 ALPHA BANK (CR)	8.9%	688.9	4.9%
8 OPAP (CR)	8.9%	673.6	4.8%
9 TITAN CEMENT (CB)	1.1%	594.3	4.2%
10 TERNA ENERGY (CR)	1.1%	571.4	4.1%
<b>Total</b>	<b>61.7%</b>	<b>8,345.1</b>	<b>59.6%</b>

### Index Monthly Activity

Index Returns (% Units)	0.29%	103
Max / Min Closing Price	736.92	572.88
Max / Min Daily Return	-1.27%	11.46%
Session with Positive / Negative Return	15	6

### Activity of Index Constituents

Share with the Best Performance	EUROB	72.01%
Share with the Worst Performance	IASO	1.60%
<b>Number of Shares</b>		
with Positive Return	60	
with Negative Return	0	
with Zero Return	---	

### ICB Industry Classification

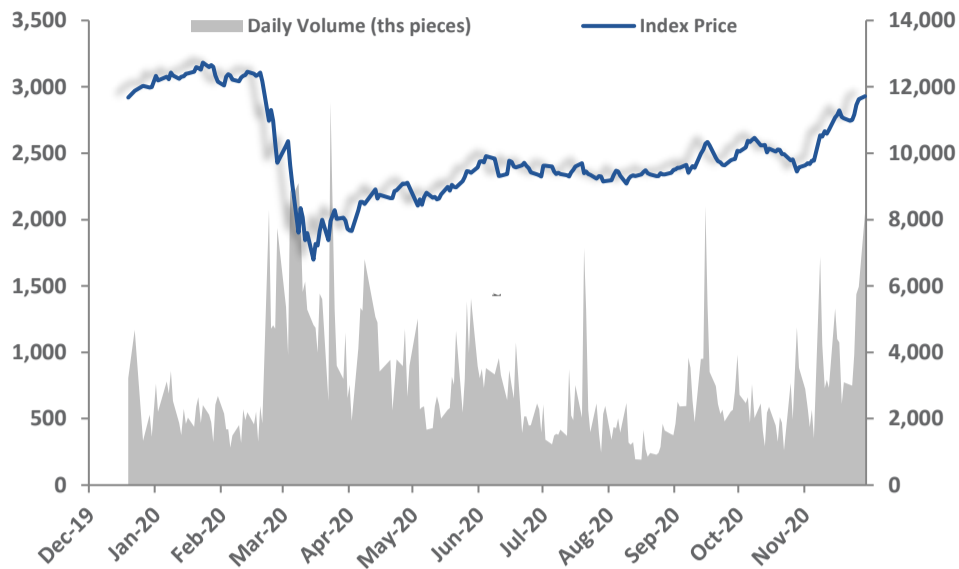
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	110.4 ▲	0.8
15 - Telecommunications	3	1,447.7 ▼	10.3
20 - Health Care	2	54.4 ▼	0.4
30 - Financials	3	271.5 ▼	1.9
31 - Banks	5	2,518.1 ▼	18.0
35 - Real Estate	5	505.9 ▼	3.6
40 - Consumer Discretionary	9	1,699.7 ▼	12.1
45 - Consumer Staples	5	1,671.3 ▼	11.9
50 - Industrials	17	2,701.8 ▼	19.3
55 - Basic Materials	2	239.4 ▼	1.7
60 - Energy	2	800.7 ▼	5.7
65 - Utilities	5	1,972.9 ▲	14.1
<b>Total</b>	<b>60</b>	<b>13,993.8</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

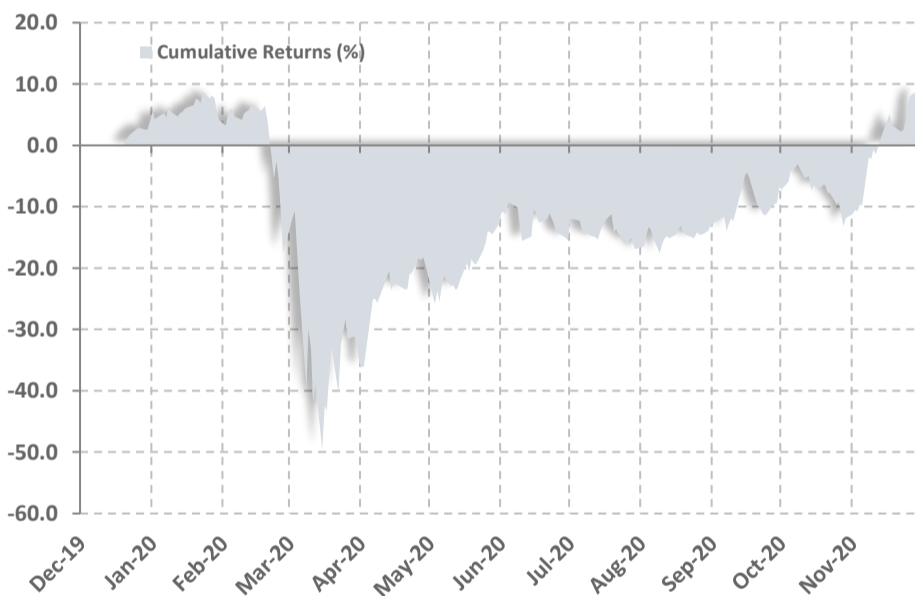
ISIN Code	GRI99117A004
Trading Codes (GR) / (EN)	ΓΔ GD
Reuters Code	.ATG
Bloomberg Code	ASE
Launch Date / Base Date Price	31/12/80 100
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every April and October
Calculation Frequency	Real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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	2,927.79	2,352.32	2,352.16	---
	1M	3M	6M	12M
Returns (%)	22.37%	24.46%	24.47%	---



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	31.2%	17.4%	30.7%	40.7%
60days Annualized	28.3%	20.3%	72.1%	30.9%

### Correlation between Indices

	ASIP	GD	FTSE	FTSEM
ATHEX SELECT INDEX PLUS	100.0			
ATHEX COMPOSITE	94.1	100.0		
FTSE/ATHEX LARGE CAP	90.4	99.2	100.0	
FTSE/ATHEX MID CAP	92.3	91.1	87.6	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PPC (CR)	30.6%	566.9	16.4%
2 GR. SARANTIS S.A. (CR)	1.6%	320.1	9.3%
3 GEK TERNA (CR)	7.5%	318.5	9.2%
4 ADMIE (IPTO) HOLDING S.A. (CR)	7.6%	295.6	8.5%
5 EYDAP S.A. (CR)	4.0%	272.5	7.9%
6 VIOHALCO SA/NV (CB)	6.3%	230.7	6.7%
7 ELLAKTOR (CR)	11.0%	206.3	6.0%
8 HELLENIC EXCHANGES-A.S.E. (CR)	7.3%	191.3	5.5%
9 CRETE PLASTICS SA (CR)	0.1%	184.2	5.3%
10 FOURLIS (CR)	3.6%	168.1	4.9%
<b>Total</b>	<b>79.6%</b>	<b>2,754.1</b>	<b>79.6%</b>

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	16
Index Constituents Capitalisation (€ mil)	9,032.9
% of the ATHEX Cap	18.2%
Index Capitalisation (€ mil)	3,460.8
<b>Constituent Sizes (Cap in € mil)</b>	
Average	173.0
Largest	566.9
Smallest	26.4
Median	149.9
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	51.2%
Top 10 Holdings	79.6%
Index Trading Velocity	8.6%
Average Index Spread	1.068%
Average Daily Trade Value (€ mil.)	13.0
% of the ATHEX A.D.T.V.	7.7%

### Index Monthly Activity

Index Returns (% Units)	0.22%	575
Max / Min Closing Price	2,927.79	2,407.74
Max / Min Daily Return	-1.78%	7.83%
Session with Positive / Negative Return	14	7

### Activity of Index Constituents

Share with the Best Performance	AEGN	70.45%
Share with the Worst Performance	IASO	1.60%
<b>Number of Shares</b>		
with Positive Return	20	
with Negative Return	0	
with Zero Return	---	

### ICB Industry Classification

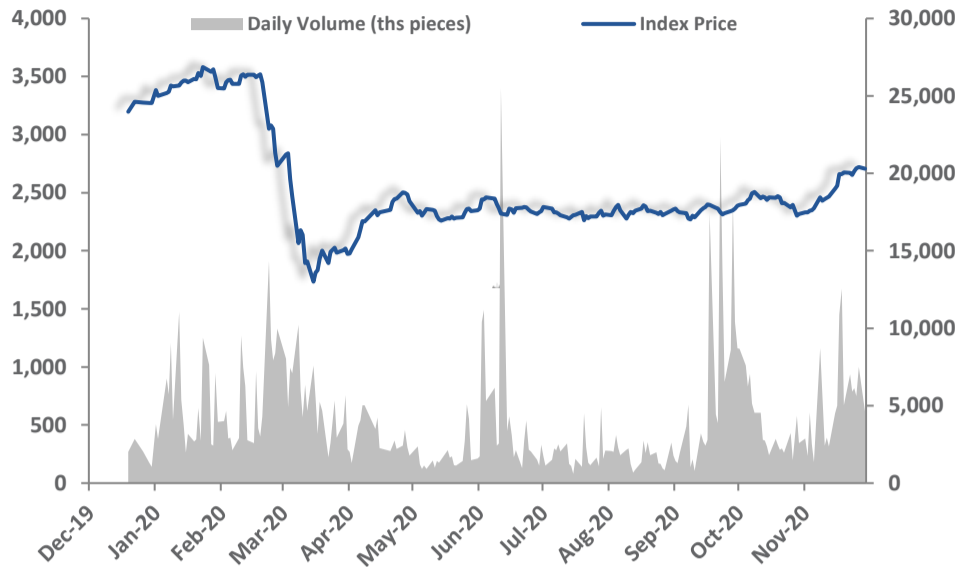
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	86.8 ▲	2.5
15 - Telecommunications	---	---	---
20 - Health Care	2	54.4 ▼	1.6
30 - Financials	1	191.3 ▼	5.5
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	3	404.2 ▼	11.7
45 - Consumer Staples	2	375.0 ▲	10.8
50 - Industrials	6	951.7 ▼	27.5
55 - Basic Materials	1	230.7 ▼	6.7
60 - Energy	---	---	---
65 - Utilities	4	1,166.6 ▲	33.7
<b>Total</b>	<b>20</b>	<b>3,460.8</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

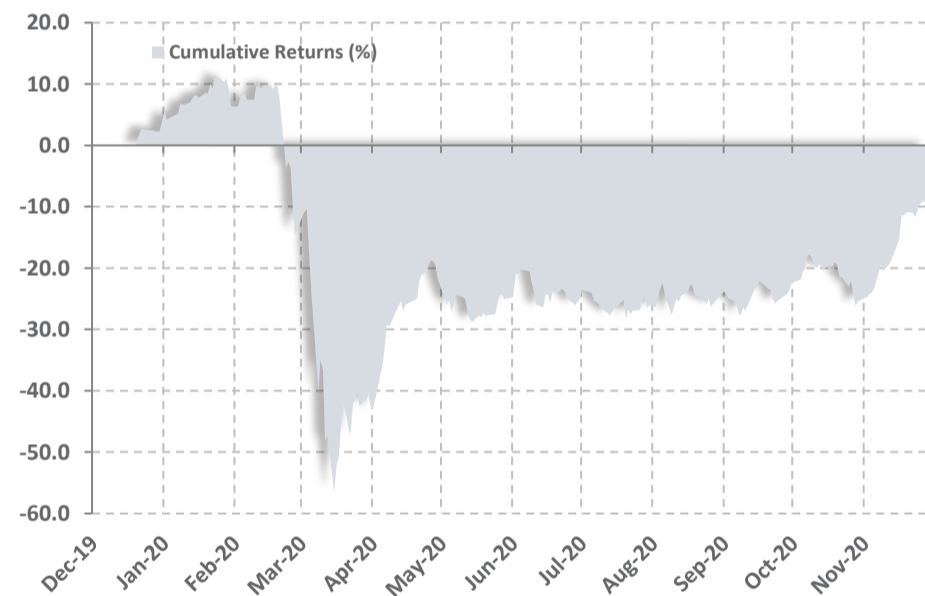
ISIN Code	GRI99157A000	
Trading Codes (GR) / (EN)	ASIP	ASIP
Reuters Code	ASIP	
Bloomberg Code	ASIP	
Launch Date / Base Date Price	23/03/20	2,000
Index Type	Benchmark	
Capitalization Type	Weight Mkt Capitalization	
Capping	Every June and December at 10%	
Review	Every April and October	
Calculation Frequency	Real Time every 30"	
Derivative Products	----	
Other Products	----	

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	2,706.74	2,345.16	2,342.65	---
	1M	3M	6M	12M
Returns (%)	16.82%	15.42%	15.54%	---



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	24.2%	21.3%	23.5%	43.6%
60days Annualized	20.7%	18.8%	63.3%	33.0%

### Correlation between Indices

	ASI	ASIP	FTSEM	FTSEMSFW
ATHEX SELECT INDEX	100.0			
ATHEX SELECT INDEX PLUS	90.5	100.0		
FTSE/ATHEX MID CAP	94.5	92.3	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	82.7	85.0	88.1	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EUROPEAN RELIANCE INSUR. (CR)	5.1%	54.8	10.7%
2 THRACE PLASTICS SA (CR)	20.3%	54.6	10.6%
3 INTRACOM HOLDINGS (CR)	7.5%	39.1	7.6%
4 FLEXOPACK SA (CR)	0.2%	32.5	6.3%
5 BRIQ PROPERTIES (CR)	2.6%	30.6	6.0%
6 AVAX S.A. (CR)	7.0%	27.1	5.3%
7 MARFIN INVESTMENT GROUP (CR)	11.3%	25.2	4.9%
8 PROFILE SA (CR)	8.1%	23.6	4.6%
9 IKTINOS HELLAS SA (CR)	10.5%	22.9	4.5%
10 PAPOUTSANIS (CR)	3.8%	20.4	4.0%
<b>Total</b>	<b>76.4%</b>	<b>330.8</b>	<b>64.4%</b>

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	1,418.8
% of the ATHEX Cap	2.9%
Index Capitalisation (€ mil)	513.6
<b>Constituent Sizes (Cap in € mil)</b>	
Average	17.1
Largest	54.8
Smallest	2.0
Median	11.4
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	41.2%
Top 10 Holdings	64.4%
Index Trading Velocity	5.6%
Average Index Spread	2.125%
Average Daily Trade Value (€ mil.)	1.3
% of the ATHEX A.D.T.V.	10.6%

### Index Monthly Activity

Index Returns (% Units)	0.17%	362
Max / Min Closing Price	2,721.20	2,329.04
Max / Min Daily Return	-1.12%	3.93%
Session with Positive / Negative Return	17	4

### Activity of Index Constituents

Share with the Best Performance	MIG	63.60%
Share with the Worst Performance	OLYMP	2.24%
<b>Number of Shares</b>		
with Positive Return	30	
with Negative Return	0	
with Zero Return	---	

### ICB Industry Classification

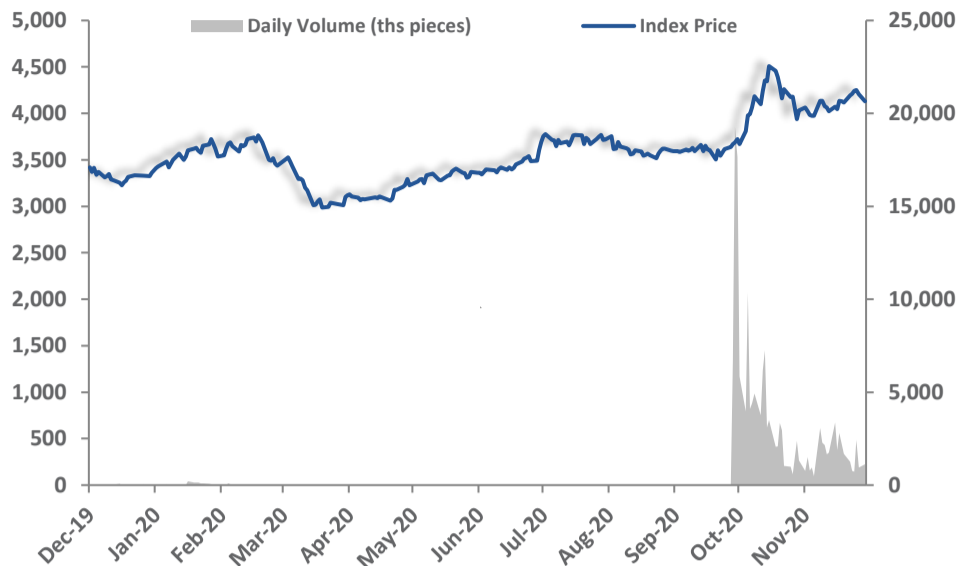
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	31.6 ▲	6.2
15 - Telecommunications	2	49.1 ▼	9.6
20 - Health Care	---	---	---
30 - Financials	3	84.4 ▼	16.4
31 - Banks	---	---	---
35 - Real Estate	4	74.6 ▼	14.5
40 - Consumer Discretionary	6	67.4 ▼	13.1
45 - Consumer Staples	1	20.4 ▲	4.0
50 - Industrials	10	177.4 ▲	34.5
55 - Basic Materials	1	8.7 ▲	1.7
60 - Energy	---	---	---
65 - Utilities	---	---	---
<b>Total</b>	<b>30</b>	<b>513.6</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

ISIN Code	GRI99156A002	
Trading Codes (GR) / (EN)	ASI	ASI
Reuters Code	ASI	
Bloomberg Code	ASI	
Launch Date / Base 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

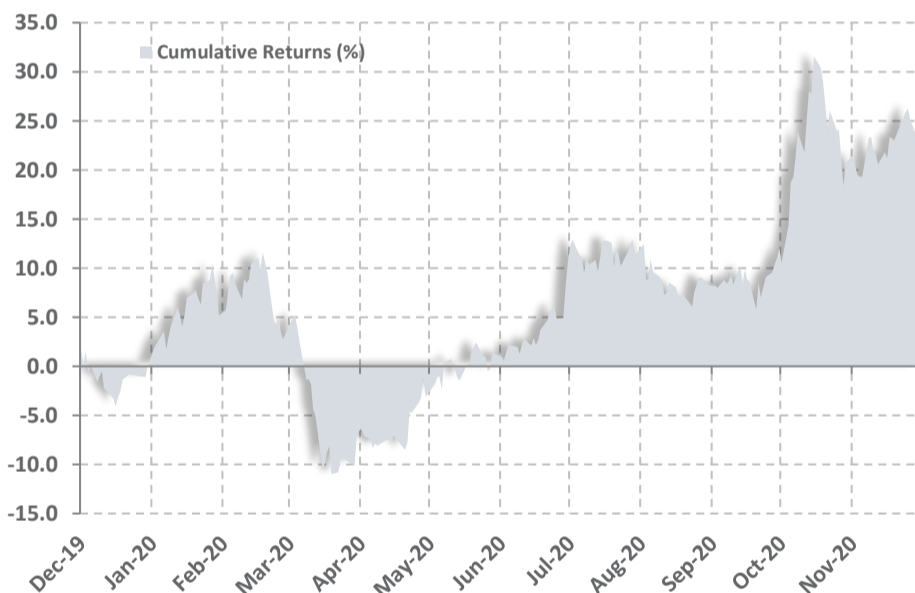


### Portfolio Analysis

Number of Constituents	9
No of Sectors in Index Composition	9
Index Constituents Capitalisation (€ mil)	122.5
% of the ATHEX Cap	0.2%
Index Capitalisation (€ mil)	122.5
<b>Constituent Sizes (Cap in € mil)</b>	
Average	13.6
Largest	30.3
Smallest	3.1
Median	11.5
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	77.9%
Top 10 Holdings	100.0%
Index Trading Velocity	3.6%
Average Index Spread	7.737%
Average Daily Trade Value (€ mil.)	0.2
% of the ATHEX A.D.T.V.	3328.2%

### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	4,129.18	3,597.47	3,370.99	3,365.10
	1M	3M	6M	12M
Returns (%)	2.38%	14.78%	22.49%	22.71%



### Index Monthly Activity

Index Returns (% Units)	0.02%	532
Max / Min Closing Price	4,252.76	3,974.55
Max / Min Daily Return	-1.80%	3.97%
Session with Positive / Negative Return	9	12

### Activity of Index Constituents

Share with the Best Performance	PERF	22.00%
Share with the Worst Performance	OPTRON	-8.28%
<b>Number of Shares</b>		
with Positive Return	3	
with Negative Return	3	
with Zero Return	3	

### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	29.5%	19.9%	19.5%	24.9%
60days Annualized	30.7%	19.6%	23.6%	22.4%

### Correlation between Indices

	DEA	ASI	FTSEMSFW	HELMSI
ALTERNATIVE MARKET	100.0			
ATHEX SELECT INDEX	45.3	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	37.8	82.7	100.0	
HELLENIC MID & SMALL	41.8	90.4	85.8	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CAIRO MEZZ (CR)	86.8%	30.3	24.8%
2 PERFORMANCE TECHNOLOGIES (CR)	10.1%	23.8	19.5%
3 ALPHA TRUST (CR)	0.0%	15.8	12.9%
4 EUROXX (CR)		13.9	11.4%
5 MEDITERRA (CR)	1.0%	11.5	9.4%
6 FOODLINK S.A. (CR)	1.1%	10.4	8.5%
7 OPTRONICS TECHNOLOGIES (CR)	0.3%	8.9	7.2%
8 DOPPLER (CR)	0.7%	4.7	3.9%
9 VIDA VO (CR)	0.0%	3.1	2.5%
<b>Total</b>	<b>100.0%</b>	<b>122.5</b>	<b>100.0%</b>

### ICB Industry Classification

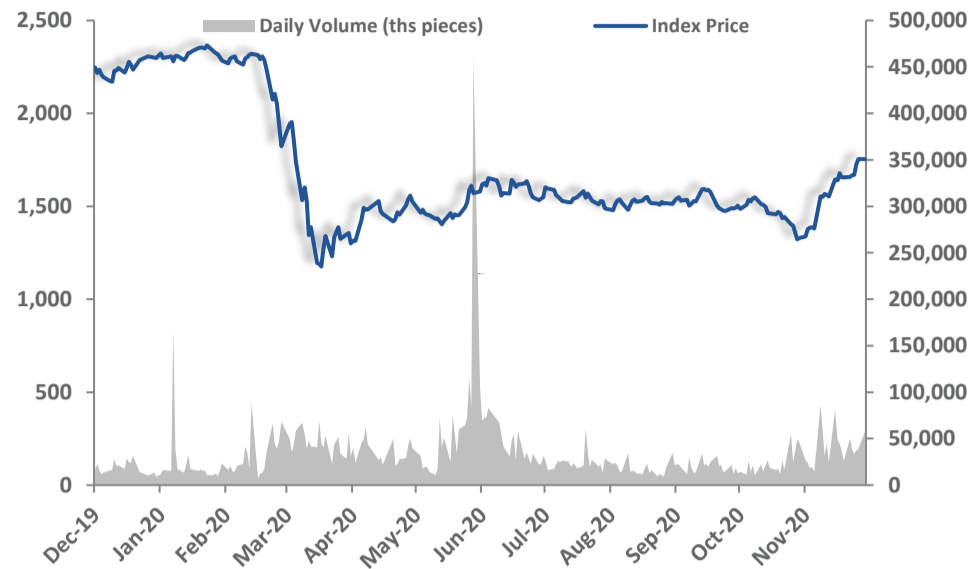
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	23.8 ▲	19.5
15 - Telecommunications	1	8.9 ▼	7.2
20 - Health Care	1	3.1 ▼	2.5
30 - Financials	3	60.0	49.0
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	----	----	----
45 - Consumer Staples	1	11.5 ▲	9.4
50 - Industrials	2	15.2 ▼	12.4
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
<b>Total</b>	<b>9</b>	<b>122.5</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

ISIN Code	GRI99145A005	
Trading Codes (GR) / (EN)	ΔEA	DEA
Reuters Code	.DEA	
Bloomberg Code	DEA	
Launch Date / Base 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	----	

### Index Prices & Liquidity Levels

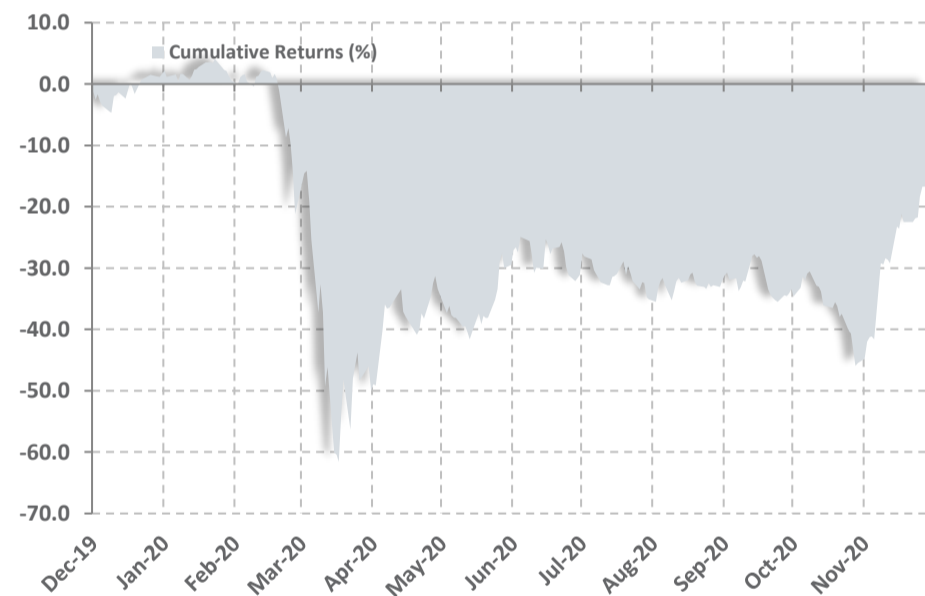


### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	20
Index Constituents Capitalisation (€ mil)	40,376.4
<i>% of the ATHEX Cap</i>	81.2%
Index Capitalisation (€ mil)	16,261.9
<b>Constituent Sizes (Cap in € mil)</b>	
Average	650.5
Largest	1,651.4
Smallest	121.6
Median	431.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	44.8%
Top 10 Holdings	71.7%
Index Trading Velocity	10.0%
Average Index Spread	0.304%
Average Daily Trade Value (€ mil.)	70.8
<i>% of the ATHEX A.D.T.V.</i>	80.8%

### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	1,753.54	1,513.39	1,571.46	2,274.79
	1M	3M	6M	12M
Returns (%)	31.90%	15.87%	11.59%	-22.91%



### Index Monthly Activity

Index Returns (% Units)	0.32%	240
Max / Min Closing Price	1,753.75	1,338.60
Max / Min Daily Return	-1.33%	12.38%
Session with Positive / Negative Return	13	8

### Activity of Index Constituents

Share with the Best Performance	EUROB	72.01%
Share with the Worst Performance	EYDAP	4.51%
<b>Number of Shares</b>		
with Positive Return	25	
with Negative Return	0	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	1,651.4 ▼	10.2
20 - Health Care	---	---	---
30 - Financials	1	191.3 ▼	1.2
31 - Banks	4	3,359.4 ▼	20.7
35 - Real Estate	1	431.2 ▼	2.7
40 - Consumer Discretionary	4	3,227.8 ▼	19.8
45 - Consumer Staples	2	1,812.6 ▼	11.1
50 - Industrials	5	2,482.4 ▼	15.3
55 - Basic Materials	1	230.7 ▼	1.4
60 - Energy	2	934.0 ▼	5.7
65 - Utilities	4	1,941.2 ▲	11.9
<b>Total</b>	<b>25</b>	<b>16,261.9</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	46.6%	19.4%	33.9%	33.6%
60days Annualized	37.4%	22.6%	72.6%	27.4%

### Correlation between Indices

	FTSE	GD	ASIP	FTSEM
FTSE/ATHEX LARGE CAP	100.0			
ATHEX COMPOSITE	99.2	100.0		
ATHEX SELECT INDEX PLUS	90.4	94.1	100.0	
FTSE/ATHEX MID CAP	87.6	91.1	92.3	100.0

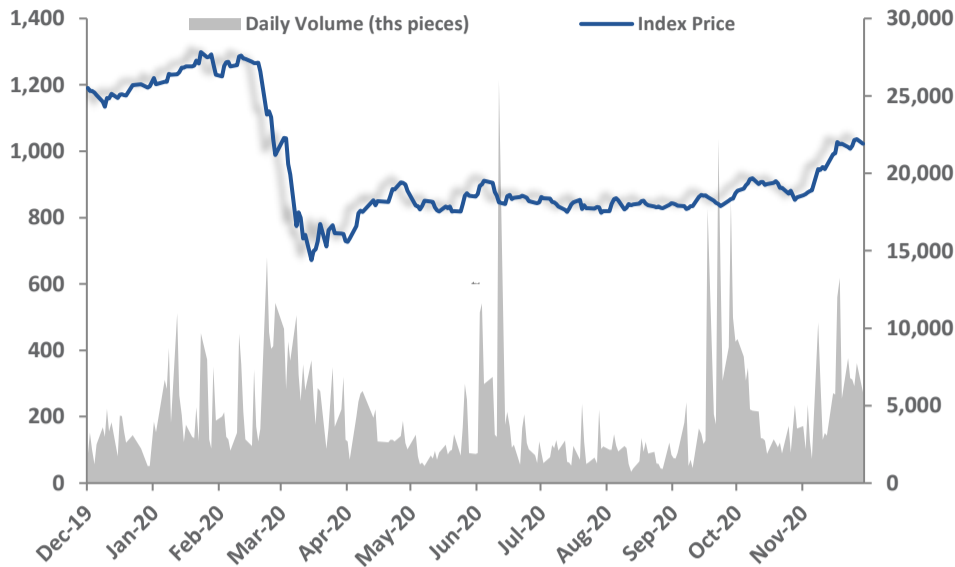
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	15.5%	1,651.4	10.2%
2 OPAP (CR)	9.2%	1,590.7	9.8%
3 CC HBC AG (CR)	1.2%	1,492.4	9.2%
4 JUMBO SA (CR)	5.0%	1,337.2	8.2%
5 EUROBANK HOLDINGS (CR)	7.6%	1,217.0	7.5%
6 MYTILINEOS (CR)	5.5%	1,152.6	7.1%
7 ALPHA BANK (CR)	9.3%	992.0	6.1%
8 NATIONAL BANK (CR)	8.0%	832.6	5.1%
9 PPC (CR)	5.6%	785.5	4.8%
10 MOTOR OIL (CR)	10.9%	605.1	3.7%
<b>Total</b>	<b>77.7%</b>	<b>11,656.4</b>	<b>71.7%</b>

### Key Index Characteristics

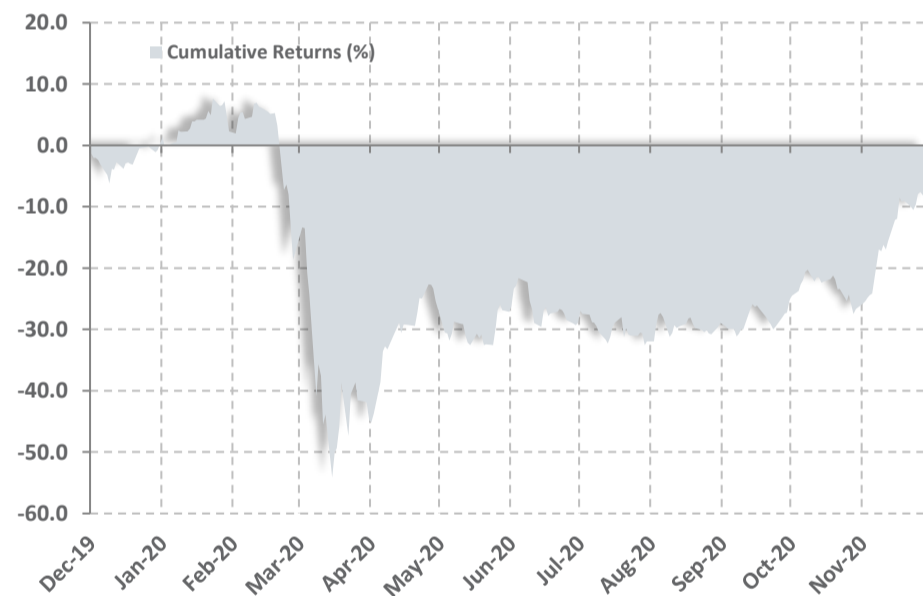
ISIN Code	GRI99201A006	
Trading Codes (GR) / (EN)	FTSE	FTSE
Reuters Code	.ATF	
Bloomberg Code	FTATHEX	
Launch Date / Base Date Price	23/09/97	1,000
Index Type	Investable	
Capitalization Type	Weight Mkt Capitalization	
Capping	Every June and December at 10%	
Review	Every April and October	
Calculation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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	1,022.38	837.69	865.53	1,205.93
	1M	3M	6M	12M
Returns (%)	18.77%	22.05%	18.12%	-15.22%



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	29.6%	19.9%	27.6%	41.2%
60days Annualized	23.8%	19.4%	65.6%	32.3%

### Correlation between Indices

	FTSEM	FTSE	ASIP	ASI
FTSE/ATHEX MID CAP	100.0			
FTSE/ATHEX LARGE CAP	87.6	100.0		
ATHEX SELECT INDEX PLUS	92.3	90.4	100.0	
ATHEX SELECT INDEX	94.5	83.4	90.5	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 AUTOHELLAS SA (CR)	14.5%	104.4	13.7%
2 QUEST HOLDINGS (CR)	4.7%	86.8	11.4%
3 TPA SA (CR)	1.7%	63.9	8.4%
4 CENERGY HOLDINGS (CB)	29.0%	57.2	7.5%
5 EUROPEAN RELIANCE INSUR. (CR)	2.6%	55.0	7.2%
6 KRI-KRI S.A. (CR)	1.7%	54.8	7.2%
7 THRACE PLASTICS SA (CR)	10.4%	54.6	7.2%
8 INTRACOM HOLDINGS (CR)	3.8%	39.1	5.1%
9 THESSALONIKA WATER & SEWERAGE	4.4%	31.7	4.2%
10 AVAX S.A. (CR)	3.6%	27.1	3.6%
<b>Total</b>	<b>76.5%</b>	<b>574.7</b>	<b>75.5%</b>

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	18
Index Constituents Capitalisation (€ mil)	2,601.9
% of the ATHEX Cap	5.2%
Index Capitalisation (€ mil)	760.8
<b>Constituent Sizes (Cap in € mil)</b>	
Average	38.0
Largest	104.4
Smallest	8.8
Median	26.8
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	48.3%
Top 10 Holdings	75.5%
Index Trading Velocity	7.4%
Average Index Spread	1.224%
Average Daily Trade Value (€ mil.)	2.5
% of the ATHEX A.D.T.V.	12.1%

### Index Monthly Activity

Index Returns (% Units)	0.19%	185
Max / Min Closing Price	1,036.76	867.60
Max / Min Daily Return	-1.39%	7.22%
Session with Positive / Negative Return	15	6

### Activity of Index Constituents

Share with the Best Performance	TATT	68.89%
Share with the Worst Performance	IASO	1.60%
<b>Number of Shares</b>		
with Positive Return	20	
with Negative Return	0	
with Zero Return	---	

### ICB Industry Classification

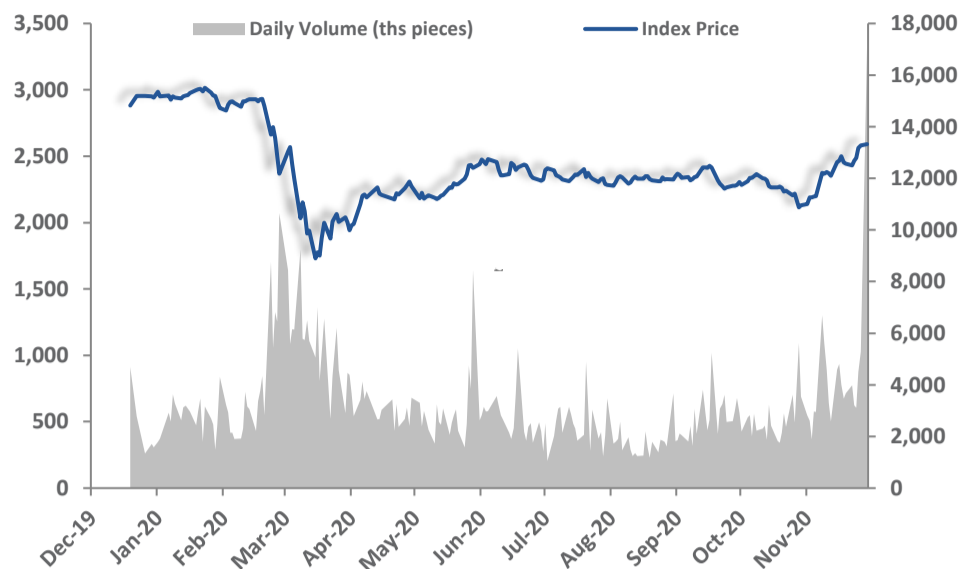
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	110.4 ▲	14.5
15 - Telecommunications	1	39.1 ▼	5.1
20 - Health Care	1	26.4 ▼	3.5
30 - Financials	2	80.2 ▼	10.5
31 - Banks	1	20.0 ▼	2.6
35 - Real Estate	1	14.0 ▼	1.8
40 - Consumer Discretionary	3	139.1 ▼	18.3
45 - Consumer Staples	1	54.8 ▲	7.2
50 - Industrials	7	245.2 ▲	32.2
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	1	31.7 ▼	4.2
<b>Total</b>	<b>20</b>	<b>760.8</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

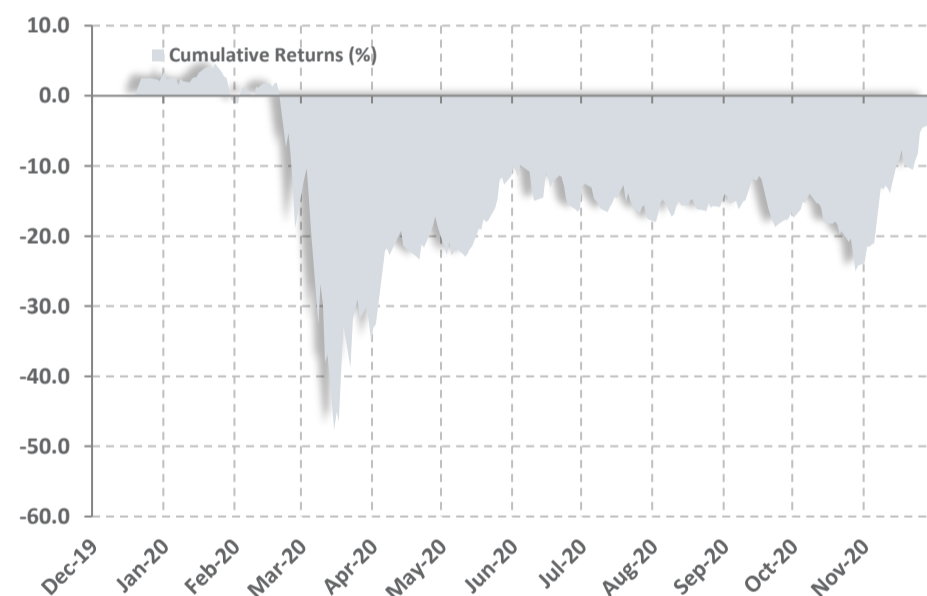
ISIN Code	GRI99202A004
Trading Codes (GR) / (EN)	FTSEM FTSEM
Reuters Code	.FTSEM
Bloomberg Code	.FTSEM
Launch Date / Base Date Price	03/12/99 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	2,590.45	2,323.68	2,411.07	---
	1M	3M	6M	12M
Returns (%)	21.58%	11.48%	7.44%	---



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	33.4%	15.9%	24.0%	33.3%
60days Annualized	27.3%	18.5%	62.3%	25.4%

### Correlation between Indices

	FTSED	GD	FTSE	FTSEM
FTSE/ATHEX HIGH DIVIDEND YIELD	100.0			
ATHEX COMPOSITE	97.1	100.0		
FTSE/ATHEX LARGE CAP	95.3	99.2	100.0	
FTSE/ATHEX MID CAP	90.2	91.1	87.6	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 MYTILINEOS (CR)	10.0%	590.3	13.1%
2 TERNA ENERGY (CR)	2.0%	571.4	12.6%
3 OTE (CR)	28.6%	470.6	10.4%
4 OPAP (CR)	17.0%	453.3	10.0%
5 JUMBO SA (CR)	9.2%	381.0	8.4%
6 HELLENIC PETROLEUM (CR)	2.5%	328.9	7.3%
7 MOTOR OIL (CR)	20.0%	317.5	7.0%
8 ADMIE (IPTO) HOLDING S.A. (CR)	2.6%	295.6	6.5%
9 EYDAP S.A. (CR)	1.4%	288.7	6.4%
10 HELLENIC EXCHANGES-A.S.E. (CR)	2.5%	191.3	4.2%
Total	95.8%	3,888.5	86.0%

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	20,985.9
% of the ATHEX Cap	42.2%
Index Capitalisation (€ mil)	4,519.0
Constituent Sizes (Cap in € mil)	
Average	180.8
Largest	590.3
Smallest	1.8
Median	104.4
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	54.6%
Top 10 Holdings	86.0%
Index Trading Velocity	19.5%
Average Index Spread	2.229%
Average Daily Trade Value (€ mil.)	38.4
% of the ATHEX A.D.T.V.	9.0%

### Index Monthly Activity

Index Returns (% Units)	0.22%	267
Max / Min Closing Price	2,590.45	2,138.76
Max / Min Daily Return	-1.87%	7.97%
Session with Positive / Negative Return	15	6

### Activity of Index Constituents

Share with the Best Performance	AEGN	70.45%
Share with the Worst Performance	KRI	3.24%
Number of Shares		
with Positive Return	25	
with Negative Return	0	
with Zero Return	---	

### ICB Industry Classification

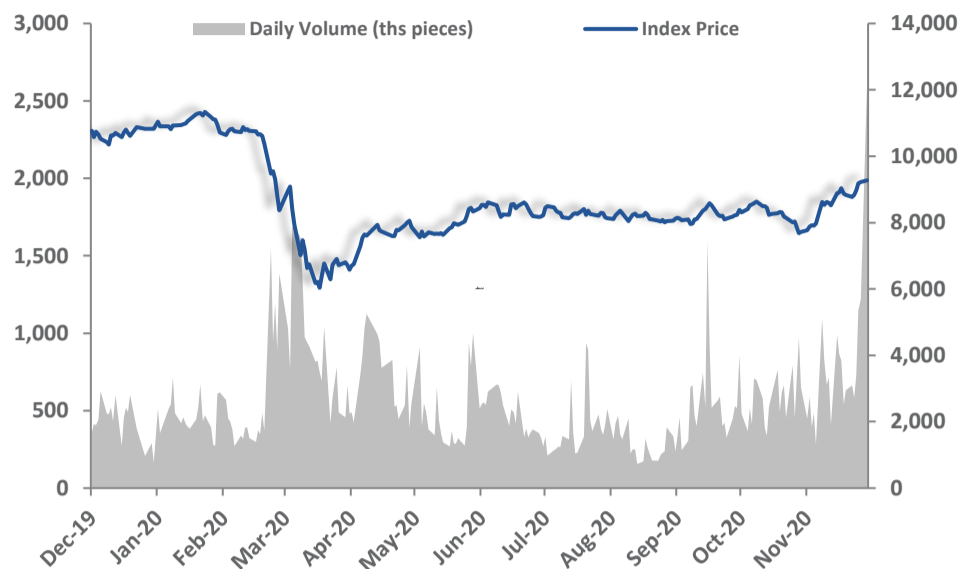
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	470.6 ▼	10.4
20 - Health Care	---	---	---
30 - Financials	3	253.1 ▼	5.6
31 - Banks	---	---	---
35 - Real Estate	1	14.0 ▼	0.3
40 - Consumer Discretionary	6	1,078.3 ▼	23.9
45 - Consumer Staples	1	54.8 ▲	1.2
50 - Industrials	6	801.4 ▲	17.7
55 - Basic Materials	---	---	---
60 - Energy	3	659.4 ▼	14.6
65 - Utilities	4	1,187.4 ▲	26.3
Total	25	4,519.0	100.0

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

ISIN Code	GRI99208A001	
Trading Codes (GR) / (EN)	FTSED	FTSED
Reuters Code	FTSED	
Bloomberg Code	FTSED	
Launch Date / Base 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

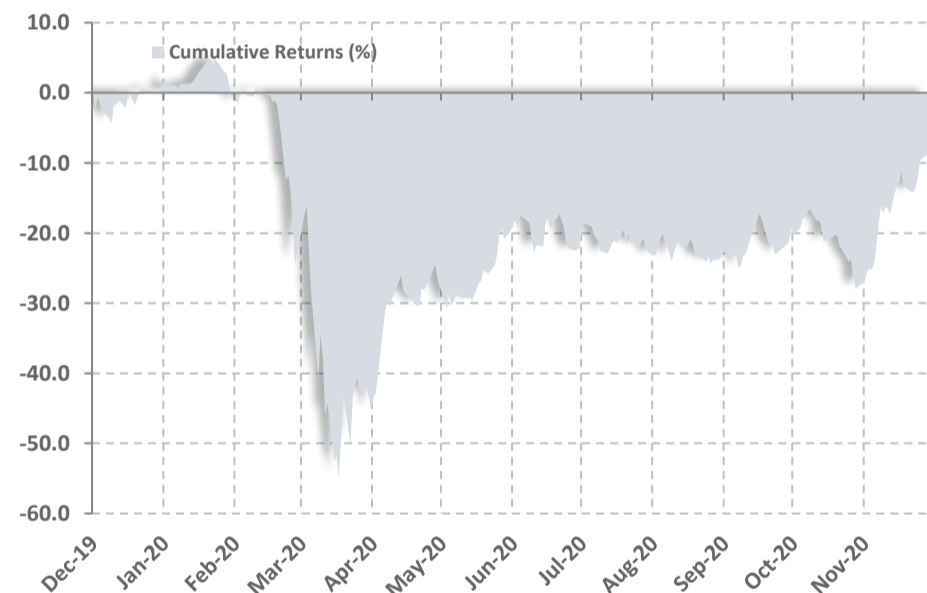


### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	24
Index Constituents Capitalisation (€ mil)	9,386.2
<i>% of the ATHEX Cap</i>	18.9%
Index Capitalisation (€ mil)	1,377.6
<b>Constituent Sizes (Cap in € mil)</b>	
Average	45.9
Largest	253.0
Smallest	0.9
Median	23.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	56.7%
Top 10 Holdings	79.0%
Index Trading Velocity	33.2%
Average Index Spread	3.522%
Average Daily Trade Value (€ mil.)	20.0
<i>% of the ATHEX A.D.T.V.</i>	7.5%

### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	1,988.22	1,725.81	1,784.37	2,317.54
	1M	3M	6M	12M
Returns (%)	20.14%	15.21%	11.42%	-14.21%



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	33.2%	17.1%	25.6%	34.1%
60days Annualized	27.7%	19.3%	61.7%	28.2%

### Correlation between Indices

	FTSEGTI	FTSEM	FTSED	FTSEMSFW
FTSE/ATHEX GLOBAL TRADERS PLUS	100.0			
FTSE/ATHEX MID CAP	90.7	100.0		
FTSE/ATHEX HIGH DIVIDEND YIELD	96.7	90.2	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	84.2	88.1	85.5	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 MYTILINEOS (CR)	19.3%	253.0	18.4%
2 JUMBO SA (CR)	17.6%	230.5	16.7%
3 MOTOR OIL (CR)	38.5%	132.8	9.6%
4 ELLAKTOR (CR)	7.2%	89.4	6.5%
5 CRETE PLASTICS SA (CR)	0.0%	75.3	5.5%
6 GR. SARANTIS S.A. (CR)	1.1%	68.9	5.0%
7 AEGEAN AIRLINES (CR)	5.0%	66.1	4.8%
8 FOURLIS (CR)	2.4%	62.3	4.5%
9 KRI-KRI S.A. (CR)	0.2%	54.8	4.0%
10 THRACE PLASTICS SA (CR)	1.3%	54.6	4.0%
<b>Total</b>	<b>92.5%</b>	<b>1,087.7</b>	<b>79.0%</b>

### Index Monthly Activity

Index Returns (% Units)	0.20%	262
Max / Min Closing Price	1,988.22	1,663.43
Max / Min Daily Return	-1.81%	8.22%
Session with Positive / Negative Return	14	7

### Activity of Index Constituents

Share with the Best Performance	AEGN	70.45%
Share with the Worst Performance	LOGISMOS	-21.31%
<b>Number of Shares</b>		
with Positive Return	27	
with Negative Return	3	
with Zero Return	---	

### ICB Industry Classification

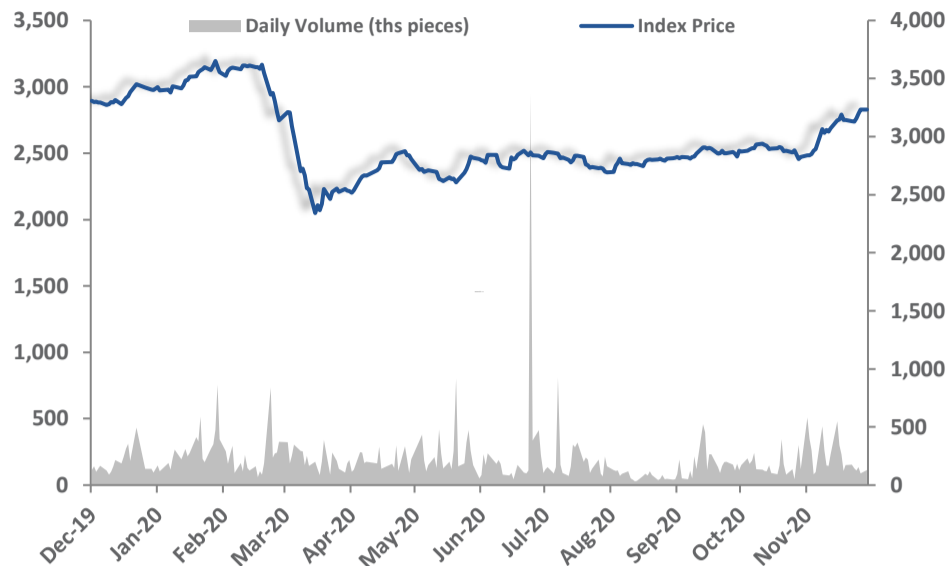
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	24.5 ▲	1.8
15 - Telecommunications	1	39.1 ▼	2.8
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	6	374.5 ▼	27.2
45 - Consumer Staples	3	144.1 ▲	10.5
50 - Industrials	10	575.8 ▲	41.8
55 - Basic Materials	5	22.1 ▼	1.6
60 - Energy	3	197.5 ▼	14.3
65 - Utilities	---	---	---
<b>Total</b>	<b>30</b>	<b>1,377.6</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

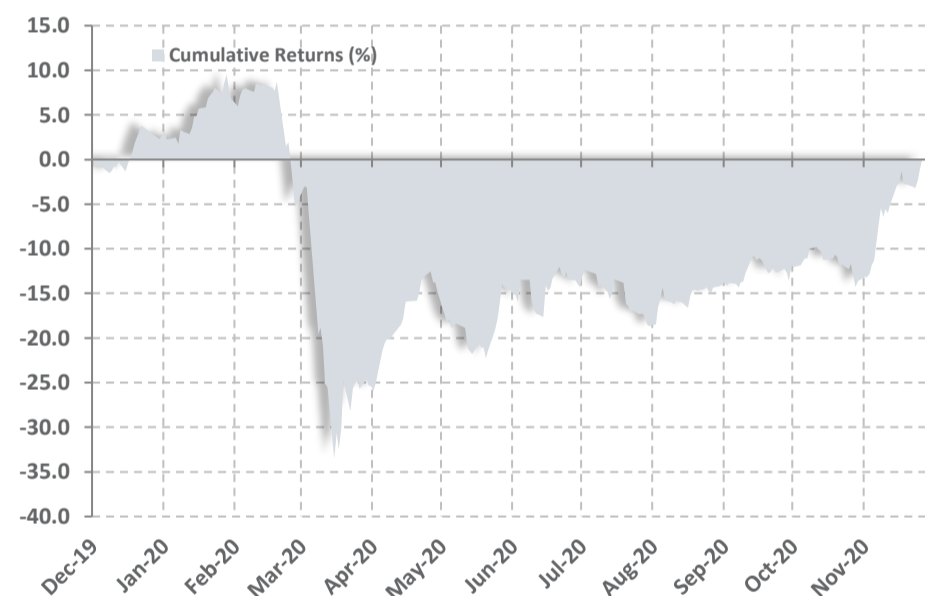
ISIN Code	GRI99152A001
Trading Codes (GR) / (EN)	FTSEGTI FTSEGTI
Reuters Code	.FTSEGTI
Bloomberg Code	FTSEGTI
Launch Date / Base Date Price	03/12/12 1,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December
Review	Annually every April
Calculation Frequency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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	2,829.60	2,462.07	2,465.21	2,907.91
	1M	3M	6M	12M
Returns (%)	14.44%	14.93%	14.78%	-2.69%



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	22.1%	13.0%	19.9%	22.4%
60days Annualized	17.6%	15.0%	38.8%	18.4%

### Correlation between Indices

	FTSEMSFW	ASI	FTSED	FTSEGTI
FTSE/ATHEX FACTOR-WEIGHTED	100.0			
ATHEX SELECT INDEX	82.7	100.0		
FTSE/ATHEX HIGH DIVIDEND YIELD	85.5	87.6	100.0	
FTSE/ATHEX GLOBAL TRADERS PLUS	84.2	87.5	96.7	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CRETE PLASTICS SA (CR)	1.2%	59.2	21.7%
2 AUTOHELLAS SA (CR)	43.5%	47.5	17.4%
3 LAMPSA HOTEL SA (CR)	0.2%	30.5	11.2%
4 FLEXOPACK SA (CR)	0.3%	13.4	4.9%
5 TPA SA (CR)	5.1%	12.7	4.7%
6 PROFILE SA (CR)	12.4%	12.4	4.6%
7 PETROPOULOS PETROS (CR)	16.0%	12.4	4.6%
8 ELASTRON (CR)	1.3%	12.2	4.5%
9 LOULIS MILLS SA (CR)	0.2%	11.2	4.1%
10 THESSALONIKA WATER & SEWERAGE	13.2%	10.9	4.0%
Total	93.5%	222.4	81.6%

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	18
Index Constituents Capitalisation (€ mil)	1,915.8
% of the ATHEX Cap	3.9%
Index Capitalisation (€ mil)	272.5
<b>Constituent Sizes (Cap in € mil)</b>	
Average	13.6
Largest	59.2
Smallest	0.9
Median	10.4
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	59.9%
Top 10 Holdings	81.6%
Index Trading Velocity	6.9%
Average Index Spread	4.755%
Average Daily Trade Value (€ mil.)	0.8
% of the ATHEX A.D.T.V.	0.5%

### Index Monthly Activity

Index Returns (% , Units)	0.14%	368
Max / Min Closing Price	2,829.60	2,484.08
Max / Min Daily Return	-1.38%	5.91%
Session with Positive / Negative Return	15	6

### Activity of Index Constituents

Share with the Best Performance	OTOEL	44.52%
Share with the Worst Performance	LOGISMOS	-21.31%
<b>Number of Shares</b>		
with Positive Return	18	
with Negative Return	2	
with Zero Return	---	

### ICB Industry Classification

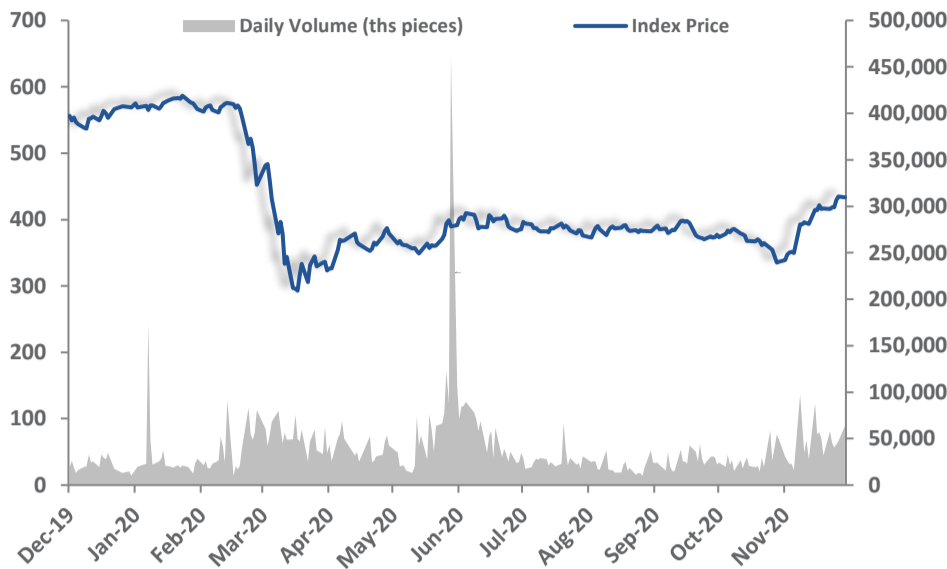
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	13.3 ▲	4.9
15 - Telecommunications	2	16.7 ▼	6.1
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	5	88.8 ▼	32.6
45 - Consumer Staples	3	18.4 ▼	6.8
50 - Industrials	6	112.2 ▲	41.2
55 - Basic Materials	1	12.2 ▼	4.5
60 - Energy	---	---	---
65 - Utilities	1	10.9 ▼	4.0
<b>Total</b>	<b>20</b>	<b>272.5</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

ISIN Code	GRI99150A005
Trading Codes (GR) / (EN)	FTSEMSFW FTSEMSFW
Reuters Code	.FTSEMSFW
Bloomberg Code	FTSEMSFW
Launch Date / Base 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

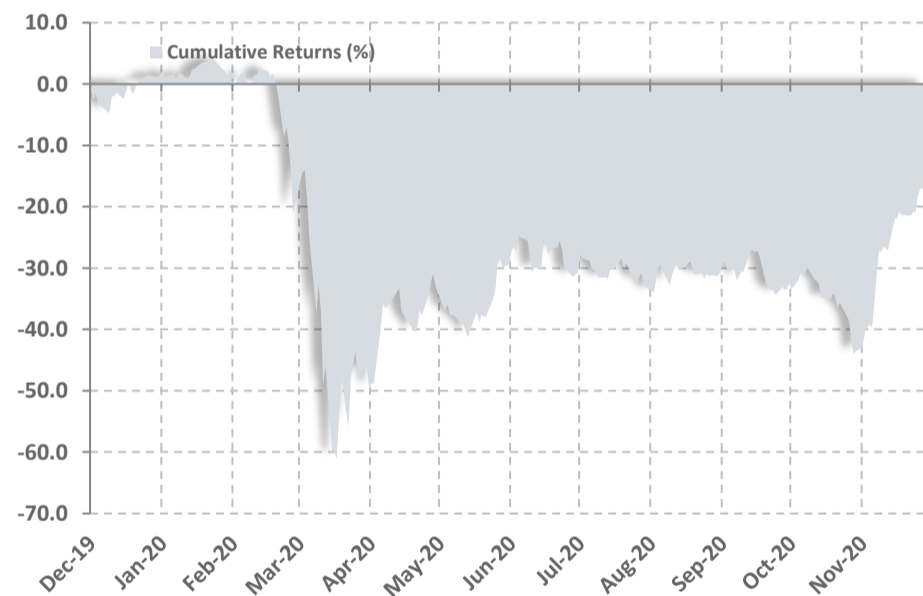


### Portfolio Analysis

Number of Constituents	80
No of Sectors in Index Composition	50
Index Constituents Capitalisation (€ mil)	43,613.9
<i>% of the ATHEX Cap</i>	87.7%
Index Capitalisation (€ mil)	22,655.0
<b>Constituent Sizes (Cap in € mil)</b>	
Average	283.2
Largest	4,762.5
Smallest	0.5
Median	21.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	56.1%
Top 10 Holdings	75.4%
Index Trading Velocity	7.4%
Average Index Spread	3.203%
Average Daily Trade Value (€ mil.)	73.6
<i>% of the ATHEX A.D.T.V.</i>	93.6%

### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	433.59	382.14	389.82	563.33
	1M	3M	6M	12M
Returns (%)	28.93%	13.46%	11.23%	-23.03%



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	45.1%	17.9%	33.3%	33.6%
60days Annualized	35.7%	21.3%	71.9%	27.4%

### Correlation between Indices

	FTSEA	GD	ASIP	ASI
FTSE/ATHEX MARKET	100.0			
ATHEX COMPOSITE	99.1	100.0		
ATHEX SELECT INDEX PLUS	90.6	94.1	100.0	
ATHEX SELECT INDEX	83.8	87.5	90.5	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.1%	4,762.5	21.0%
2 OTE (CR)	15.0%	3,284.2	14.5%
3 OPAP (CR)	8.9%	1,935.9	8.5%
4 JUMBO SA (CR)	4.8%	1,509.3	6.7%
5 EUROBANK HOLDINGS (CR)	7.3%	1,217.0	5.4%
6 MYTILINEOS (CR)	5.2%	1,152.6	5.1%
7 ALPHA BANK (CR)	8.9%	992.0	4.4%
8 NATIONAL BANK (CR)	7.7%	832.6	3.7%
9 PPC (CR)	5.4%	785.5	3.5%
10 MOTOR OIL (CR)	10.5%	605.1	2.7%
<b>Total</b>	<b>74.8%</b>	<b>17,076.5</b>	<b>75.4%</b>

### Index Monthly Activity

Index Returns (% Units)	0.29%	51
Max / Min Closing Price	434.73	339.07
Max / Min Daily Return	-1.34%	12.41%
Session with Positive / Negative Return	12	9

### Activity of Index Constituents

Share with the Best Performance	EUROB	72.01%
Share with the Worst Performance	ILYDA	-7.78%
<b>Number of Shares</b>		
with Positive Return	78	
with Negative Return	2	
with Zero Return	---	

### ICB Industry Classification

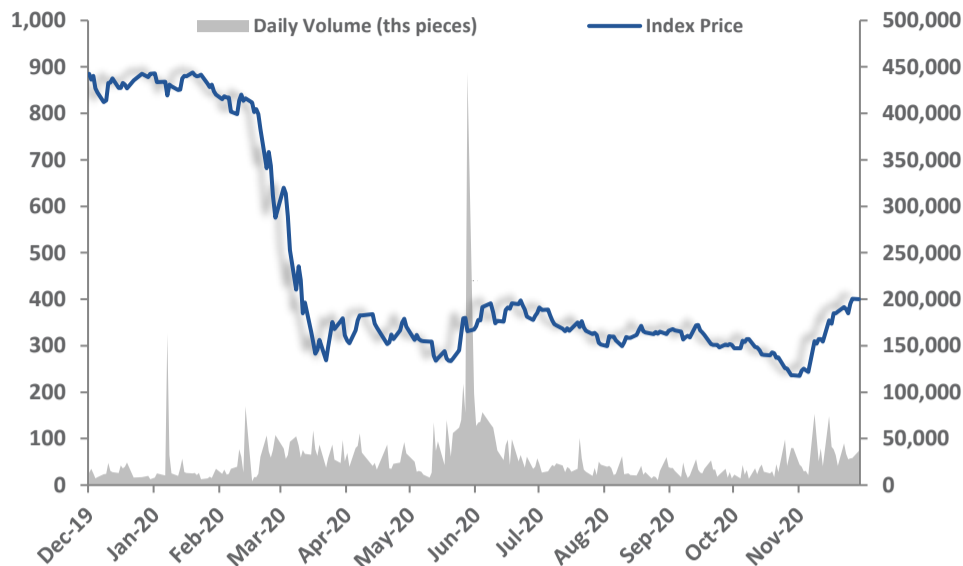
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	121.2 ▲	0.5
15 - Telecommunications	3	3,333.3 ▼	14.7
20 - Health Care	1	26.4 ▼	0.1
30 - Financials	4	275.9 ▼	1.2
31 - Banks	5	3,379.4 ▼	14.9
35 - Real Estate	5	505.9 ▼	2.2
40 - Consumer Discretionary	14	3,922.2 ▼	17.3
45 - Consumer Staples	7	5,167.5 ▼	22.8
50 - Industrials	19	2,753.7 ▼	12.2
55 - Basic Materials	8	258.6 ▼	1.1
60 - Energy	3	938.1 ▼	4.1
65 - Utilities	5	1,972.9 ▲	8.7
<b>Total</b>	<b>80</b>	<b>22,655.0</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

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

### Index Prices & Liquidity Levels

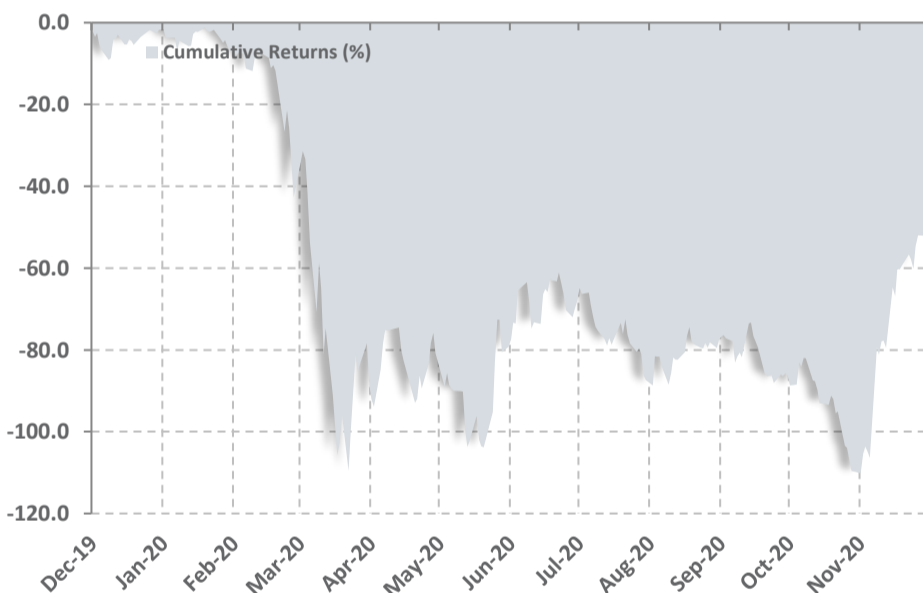


### Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	4,912.8
<i>% of the ATHEX Cap</i>	9.9%
Index Capitalisation (€ mil)	3,379.4
<b>Constituent Sizes (Cap in € mil)</b>	
Average	675.9
Largest	1,217.0
Smallest	20.0
Median	832.6
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	100.0%
Top 10 Holdings	100.0%
Index Trading Velocity	14.9%
Average Index Spread	0.349%
Average Daily Trade Value (€ mil.)	21.9
<i>% of the ATHEX A.D.T.V.</i>	67.7%

### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	400.49	325.35	330.88	903.89
	1M	3M	6M	12M
Returns (%)	69.63%	23.10%	21.04%	-55.69%



### Index Monthly Activity

Index Returns (% Units)	0.70%	75
Max / Min Closing Price	400.86	234.97
Max / Min Daily Return	-2.28%	26.99%
Session with Positive / Negative Return	11	10

### Activity of Index Constituents

Share with the Best Performance	EUROB	72.01%
Share with the Worst Performance	ALPHA	66.74%
<b>Number of Shares</b>		
with Positive Return	5	
with Negative Return	0	
with Zero Return	---	

### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	100.2%	43.3%	89.4%	53.3%
60days Annualized	78.7%	44.4%	122.3%	43.6%

### Correlation between Indices

	DTR	GD	ASIP	FTSE
FTSE/ATHEX BANKS	100.0			
ATHEX COMPOSITE	88.2	100.0		
ATHEX SELECT INDEX PLUS	77.7	94.1	100.0	
FTSE/ATHEX LARGE CAP	89.4	99.2	90.4	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EUROBANK HOLDINGS (CR)	24.6%	1,217.0	36.0%
2 ALPHA BANK (CR)	30.0%	992.0	29.4%
3 NATIONAL BANK (CR)	25.7%	832.6	24.6%
4 PIRAEUS BANK (CR)	19.2%	317.9	9.4%
5 ATTICA BANK S.A. (CR)	0.4%	20.0	0.6%
<b>Total</b>	<b>100.0%</b>	<b>3,379.4</b>	<b>100.0%</b>

### ICB Industry Classification

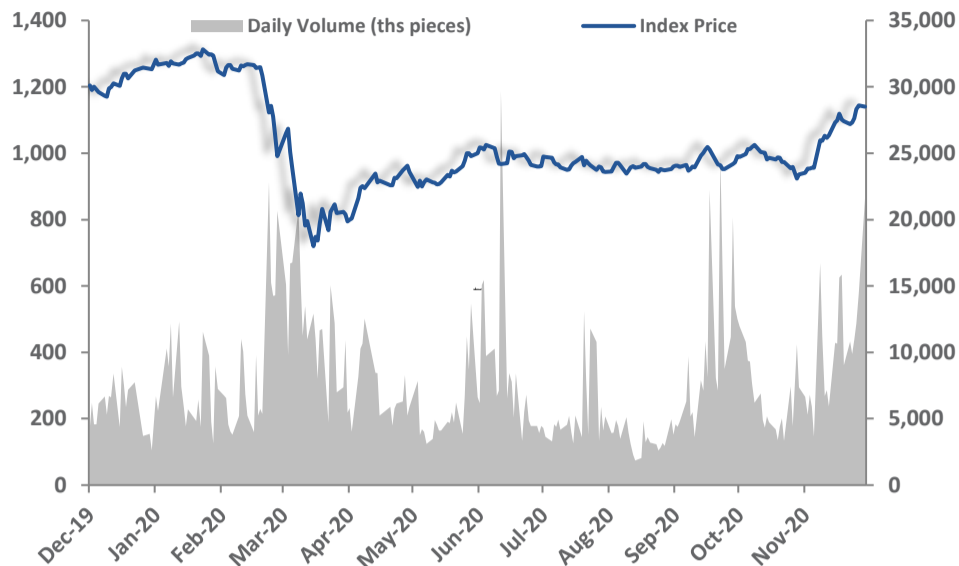
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	5	3,379.4 ▼	100.0
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	---	---	---
50 - Industrials	---	---	---
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
<b>Total</b>	<b>5</b>	<b>3,379.4</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

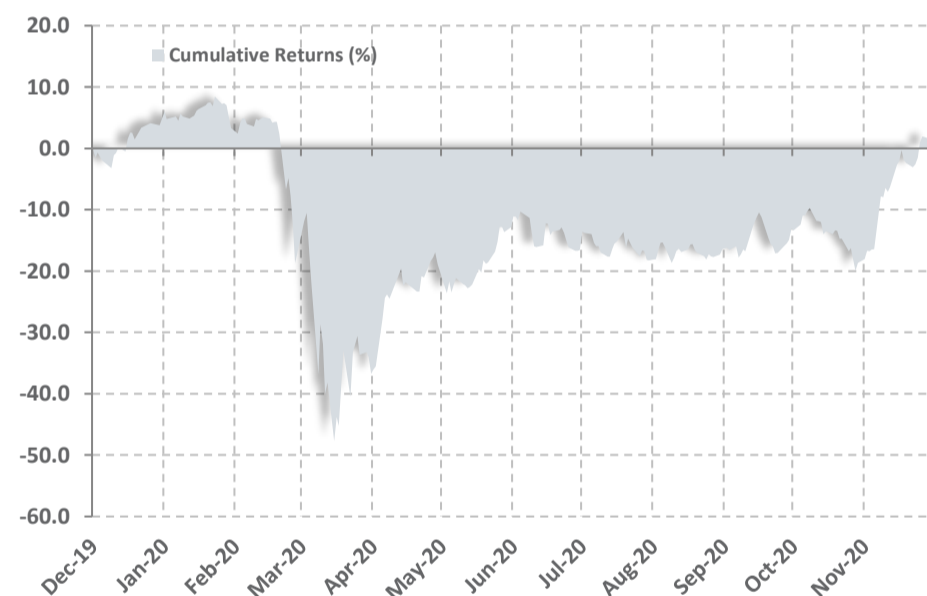
ISIN Code	GRI99138A000
Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Base Date Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every April and October
Calculation Frequency	Real Time every 30"
Derivative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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/11/2020	31/08/2020	29/05/2020	29/11/2019
Index Prices	1,139.94	951.71	991.68	1,208.46
	1M	3M	6M	12M
Returns (%)	21.87%	19.78%	14.95%	-5.67%



### Index Volatility

	30/11/2020	31/08/2020	29/05/2020	28/02/2020
30days Annualized	32.7%	16.4%	26.9%	36.9%
60days Annualized	27.5%	18.6%	66.8%	29.3%

### Correlation between Indices

	HELMSI	ASIP	ASIP	FTSEM
HELLENIC MID & SMALL	100.0			
ATHEX SELECT INDEX PLUS	97.8	100.0		
ATHEX SELECT INDEX PLUS	97.8	100.0	100.0	
FTSE/ATHEX MID CAP	94.2	92.3	92.3	100.0

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PPC (CR)	12.2%	568.9	6.6%
2 JUMBO SA (CR)	10.8%	548.7	6.4%
3 HELLENIC PETROLEUM (CR)	2.9%	518.9	6.0%
4 VIOHALCO SA/NV (CB)	2.5%	450.7	5.2%
5 TERNA ENERGY (CR)	2.4%	422.2	4.9%
6 MYTILINEOS (CR)	11.9%	419.2	4.9%
7 TITAN CEMENT (CB)	2.4%	361.2	4.2%
8 ELLAKTOR (CR)	4.4%	355.7	4.1%
9 GEK TERNA (CR)	3.0%	346.5	4.0%
10 ADMIE (IPTO) HOLDING S.A. (CR)	3.0%	337.6	3.9%
<b>Total</b>	<b>55.6%</b>	<b>4,329.6</b>	<b>50.2%</b>

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	25
Index Constituents Capitalisation (€ mil)	19,059.6
% of the ATHEX Cap	38.3%
Index Capitalisation (€ mil)	8,617.0
<b>Constituent Sizes (Cap in € mil)</b>	
Average	287.2
Largest	568.9
Smallest	35.0
Median	300.6
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	29.1%
Top 10 Holdings	50.2%
Index Trading Velocity	8.7%
Average Index Spread	0.795%
Average Daily Trade Value (€ mil.)	32.6
% of the ATHEX A.D.T.V.	21.0%

### Index Monthly Activity

Index Returns (% Units)	0.22%	188
Max / Min Closing Price	1,143.46	941.26
Max / Min Daily Return	-1.56%	8.61%
Session with Positive / Negative Return	14	7

### Activity of Index Constituents

Share with the Best Performance	AEGN	70.45%
Share with the Worst Performance	IASO	1.60%
<b>Number of Shares</b>		
with Positive Return	30	
with Negative Return	0	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	333.8 ▲	3.9
15 - Telecommunications	---	---	---
20 - Health Care	2	277.0 ▼	3.2
30 - Financials	2	226.3 ▼	2.6
31 - Banks	---	---	---
35 - Real Estate	1	299.9 ▼	3.5
40 - Consumer Discretionary	5	1,413.2 ▼	16.4
45 - Consumer Staples	2	538.6 ▲	6.3
50 - Industrials	9	2,566.8 ▼	29.8
55 - Basic Materials	1	450.7 ▼	5.2
60 - Energy	2	741.8 ▼	8.6
65 - Utilities	5	1,768.9 ▲	20.5
<b>Total</b>	<b>30</b>	<b>8,617.0</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2019

### Key Index Characteristics

ISIN Code	GRI99304A008
Trading Codes (GR) / (EN)	HELMSI HELMSI
Reuters Code	.HELMSI
Bloomberg Code	HELMSI
Launch Date / Base 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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