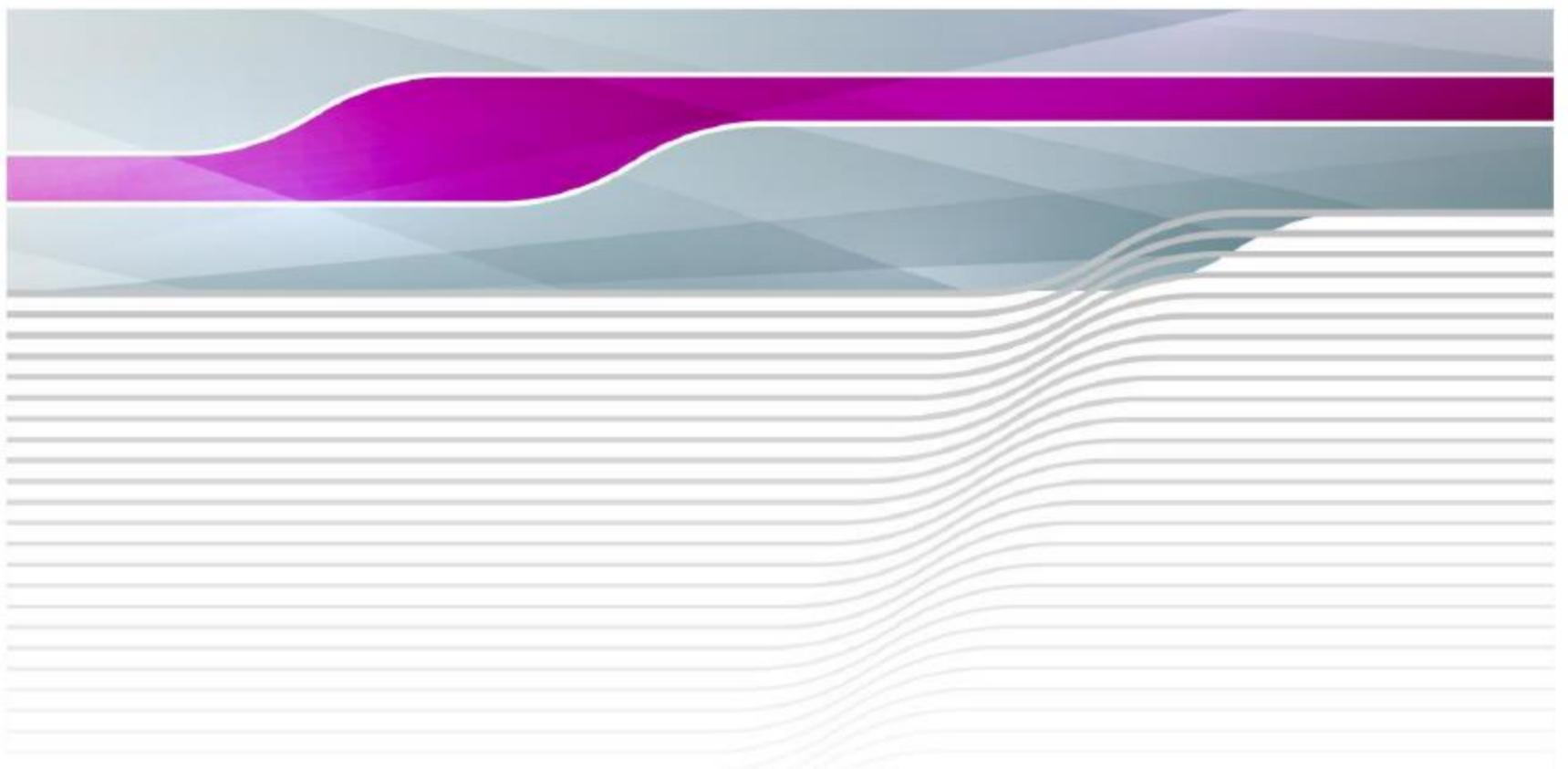


# 21

## ATHEX Market Indices Monthly Statistical Bulletin

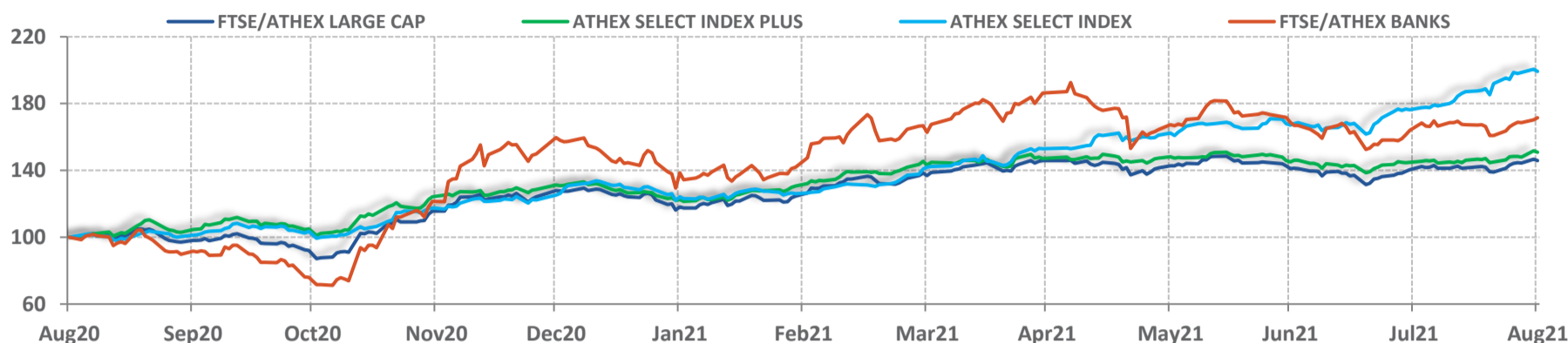
August



**ATHEXGROUP**  
Athens Exchange Group

## ATHEX Securities Market - Monthly Trade Activity

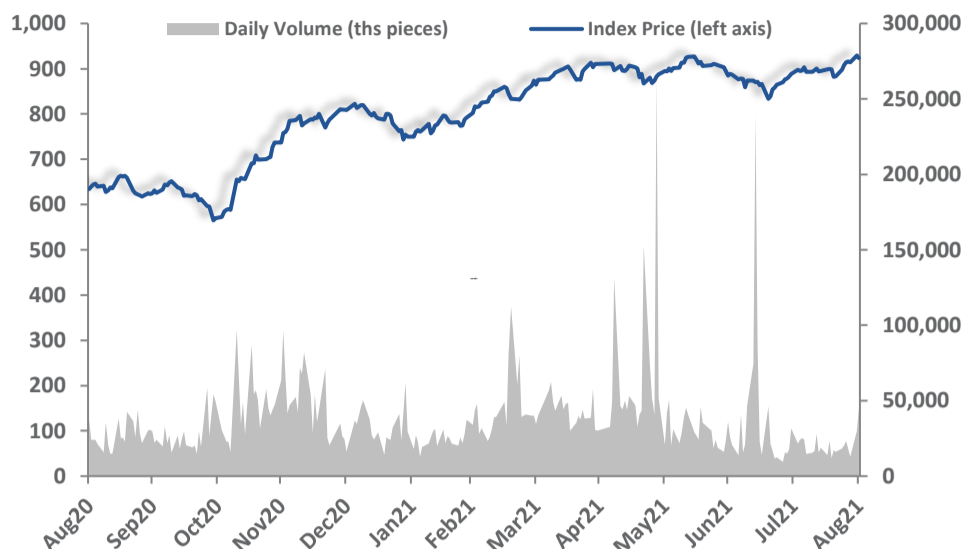
Market Capitalization (€ bil)	66.04	Market Trading Velocity	17.97%
Average Daily Trade Value (€ mil.)	44.94	Average Market Spread	0.00%
Average Daily Trade Volume (ths shares)	36.16	Annualized Market Volatility	15.20%



## ATHEX Market Indices

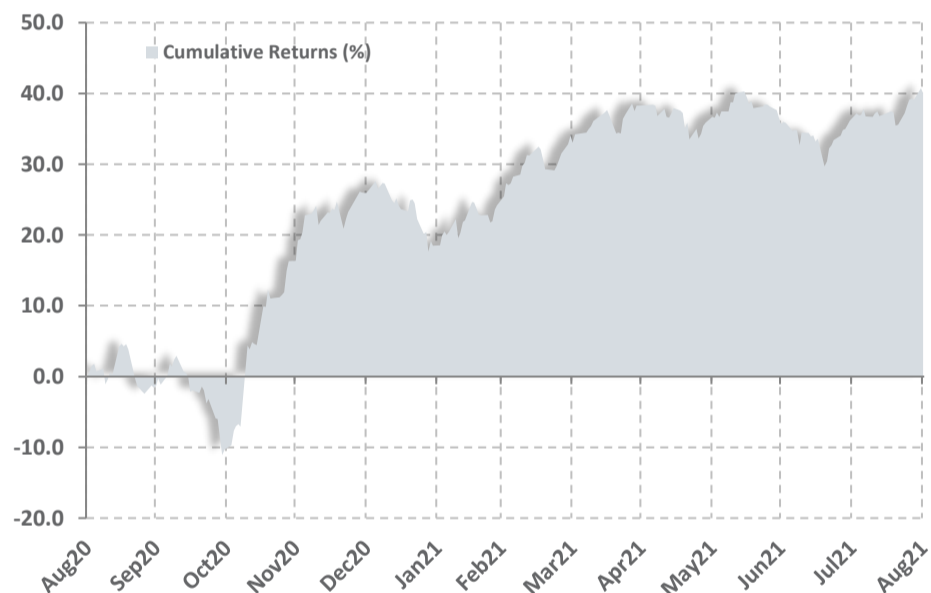
	31/08/2021	30/07/2021	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	31/12/2020
<b>Market Indices</b>								
Composite Index	923.15 ▲	888.26	34.9	3.93%	931.94	726.02	14.11% ▲	808.99
All Share Index	230.88 ▲	222.44	8.4	3.80%	232.71	175.88	23.10% ▲	187.55
ATHEX Select Index Plus	3,528.42 ▲	3,387.85	140.6	4.15%	3,565.24	2,805.20	14.54% ▲	3,080.55
ATHEX Select Index	4,613.29 ▲	4,081.85	531.4	13.02%	4,672.97	2,785.00	52.37% ▲	3,027.78
Athex ESG Index	1,041.04 ▲	1,000.00	41.0	4.10%	1,050.47	986.45	4.10%	---
ATHEX Alternative Market Price	5,082.44 ▲	5,027.65	54.8	1.09%	5,373.97	4,622.73	2.82% ▲	4,943.22
<b>Benchmark Indices</b>								
FTSE/Athex Large Cap	2,214.27 ▲	2,132.69	81.6	3.83%	2,259.27	1,718.82	14.45% ▲	1,934.64
FTSE/Athex Mid Cap Index	1,517.17 ▲	1,435.02	82.2	5.72%	1,532.23	1,026.21	37.01% ▲	1,107.38
FTSE/ATHEX High Dividend Yield Index	3,131.88 ▲	3,047.02	84.9	2.79%	3,169.38	2,542.41	15.82% ▲	2,704.09
FTSE/ATHEX Factor-Weighted Index	4,298.59 ▲	3,896.22	402.4	10.33%	4,351.02	2,996.13	37.59% ▲	3,124.15
FTSE/ATHEX Global Traders Index Plus	2,541.70 ▲	2,451.01	90.7	3.70%	2,565.79	1,943.84	20.96% ▲	2,101.33
FTSE/ATHEX-CSE Banking Index	428.29 ▲	409.93	18.4	4.48%	483.96	306.88	9.04% ▲	392.80
FTSE/Athex Market Index	550.47 ▲	533.61	16.9	3.16%	554.77	424.25	16.23% ▲	473.60
<b>Customized Indices</b>								
Hellenic Mid & Small Cap Index	1,427.77 ▲	1,373.64	54.1	3.94%	1,442.42	1,110.37	18.73% ▲	1,202.50
<b>Total Return Indices</b>								
Composite Index Total Return	1,576.82 ▲	1,517.09	59.7	3.94%	1,591.84	1,220.96	15.90% ▲	1,360.50
FTSE/Athex Large Cap Total Return	3,426.68 ▲	3,300.41	126.3	3.83%	3,444.74	2,707.58	15.40% ▲	2,969.49
FTSE/Athex Mid Cap T.R.	1,946.11 ▲	1,838.22	107.9	5.87%	1,949.62	1,313.08	40.00% ▲	1,390.05
FTSE/ATHEX High Dividend Yield Index TR	3,338.40 ▲	3,246.56	91.8	2.83%	3,378.38	2,698.71	18.38% ▲	2,820.00
FTSE/ATHEX-CSE Banking T.R.	368.76 ▲	352.94	15.8	4.48%	421.45	283.07	7.17% ▲	344.08
<b>Sector Indices</b>								
FTSE/Athex Energy	3,460.60 ▲	3,335.56	125.0	3.75%	3,724.35	2,835.10	16.72% ▲	2,964.77
FTSE/Athex Basic Resources	7,667.65 ▲	7,350.08	317.6	4.32%	8,597.84	5,233.31	24.60% ▲	6,153.83
FTSE/Athex Construction & Materials	3,328.79 ▲	3,197.79	131.0	4.10%	3,422.77	2,565.75	20.56% ▲	2,761.06
FTSE/Athex Industrial Goods & Services	3,929.63 ▲	3,833.05	96.6	2.52%	3,996.37	2,762.19	33.98% ▲	2,932.95
FTSE/Athex Food & Beverage	11,470.27 ▼	11,976.25	-506.0	-4.22%	12,311.96	9,045.03	16.04% ▲	9,885.18
FTSE/Athex Consumer Goods & Services	7,496.62 ▼	7,519.28	-22.7	-0.30%	9,231.17	6,939.31	-3.67% ▼	7,781.92
FTSE/Athex Personal Products	8,786.95 ▲	8,617.06	169.9	1.97%	9,116.06	8,270.74	-2.84% ▼	9,043.89
FTSE/Athex Retail	56.27 ▲	52.47	3.8	7.24%	58.68	46.54	13.52% ▲	49.57
FTSE/Athex Travel & Leisure	2,100.61 ▲	1,932.87	167.7	8.68%	2,174.23	1,540.34	21.25% ▲	1,732.48
FTSE/Athex Telecommunications	4,685.27 ▲	4,307.19	378.1	8.78%	4,734.07	3,294.37	28.56% ▲	3,644.51
FTSE/Athex Utilities	5,306.94 ▲	4,919.39	387.5	7.88%	5,410.79	4,264.97	15.30% ▲	4,602.67
FTSE/Athex Banks	565.88 ▲	541.62	24.3	4.48%	639.42	405.46	9.03% ▲	518.99
FTSE/Athex Insurance	2,056.78 ▲	1,929.75	127.0	6.58%	2,192.44	1,885.00	7.72% ▲	1,909.42
FTSE/ATHEX Real Estate	5,678.87 ▼	5,730.93	-52.1	-0.91%	5,770.64	4,187.35	17.69% ▲	4,825.18
FTSE/Athex Financial Services	793.66 ▲	779.17	14.5	1.86%	843.74	679.98	3.89% ▲	763.95
FTSE/Athex Technology	1,741.42 ▲	1,622.98	118.4	7.30%	1,768.24	1,043.00	59.42% ▲	1,092.34
<b>Corporate Bond Indices</b>								
Hellenic Corporate Bond Index	127.796 ▲	127.334	0.5	0.36%	127.855	122.287	4.70% ▲	122.06
Hellenic Corporate Bond Price Index	96.300 ▲	96.189	0.1	0.12%	96.399	93.979	2.62% ▲	93.85

#### Index Prices & Liquidity Levels



#### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	923.15	894.85	792.38	633.98
	1M	3M	6M	12M
Returns (%)	3.93%	3.16%	16.50%	45.61%



#### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	12.4%	18.4%	21.2%	43.1%
60days Annualized	15.2%	16.3%	22.1%	34.7%

#### Correlation between Indices

	GD	FTSE	ASIP	DTR
ATHEX COMPOSITE	100.0			
FTSE/ATHEX LARGE CAP	99.5	100.0		
ATHEX SELECT INDEX PLUS	89.2	87.1	100.0	
FTSE/ATHEX BANKS	89.6	90.8	70.6	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	10.7%	2,115.1	10.6%
2 CC HBC AG (CR)	0.5%	1,945.0	9.8%
3 ALPHA SERVICES HOLD (CR)	12.2%	1,444.6	7.3%
4 PPC (CR)	6.7%	1,062.8	5.3%
5 MYTILINEOS (CR)	7.0%	1,012.7	5.1%
6 OPAP (CR)	7.6%	970.5	4.9%
7 NATIONAL BANK (CR)	6.8%	914.2	4.6%
8 EUROBANK HOLDINGS (CR)	8.4%	906.6	4.6%
9 PIRAEUS FINANCIAL HOLD (CR)	8.5%	840.4	4.2%
10 JUMBO SA (CR)	6.1%	824.3	4.1%
Total	74.5%	12,036.2	60.5%

#### Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	38
Index Constituents Capitalisation (€ mil)	59,827.6
% of the ATHEX Cap	90.6%
Index Capitalisation (€ mil)	19,887.4
<b>Constituent Sizes (Cap in € mil)</b>	
Average	331.5
Largest	2,115.1
Smallest	10.5
Median	111.3
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	38.1%
Top 10 Holdings	60.5%
Index Trading Velocity	7.0%
Average Index Spread	0.743%
Average Daily Trade Value (€ mil.)	42.5
% of the ATHEX A.D.T.V.	57.0%

#### Index Monthly Activity

Index Returns (% Units)	3.93%	28.30
Max / Min Closing Price	929.26	881.95
Max / Min Daily Return	1.63%	-1.85%
Session with Positive / Negative Return	14	8

#### Activity of Index Constituents

Share with the Best Performance	INKAT	30.73%
Share with the Worst Performance	TATT	-13.97%
<b>Number of Shares</b>		
with Positive Return	46	
with Negative Return	14	
with Zero Return	---	

#### ICB Industry Classification

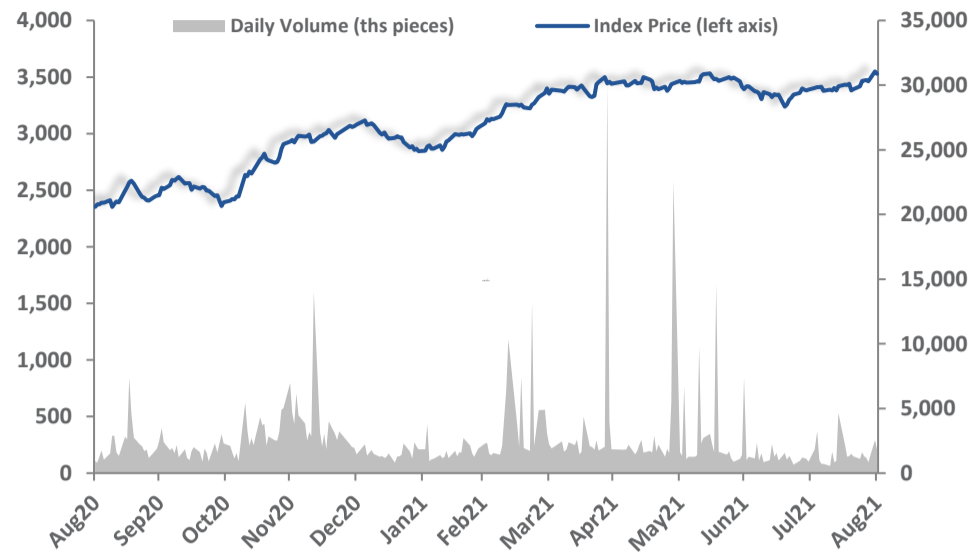
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	5	305.3 ▲	1.5
15 - Telecommunications	3	2,239.6 ▲	11.3
20 - Health Care	1	38.4 ▲	0.2
30 - Financials	3	317.6 ▲	1.6
31 - Banks	5	4,117.4 ▲	20.7
35 - Real Estate	4	790.1 ▲	4.0
40 - Consumer Discretionary	8	2,384.6 ▲	12.0
45 - Consumer Staples	5	2,366.4 ▲	11.9
50 - Industrials	15	3,365.5 ▲	16.9
55 - Basic Materials	3	389.7 ▲	2.0
60 - Energy	3	1,178.0 ▲	5.9
65 - Utilities	5	2,394.8 ▲	12.0
<b>Total</b>	<b>60</b>	<b>19,887.4</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

#### Key Index Characteristics

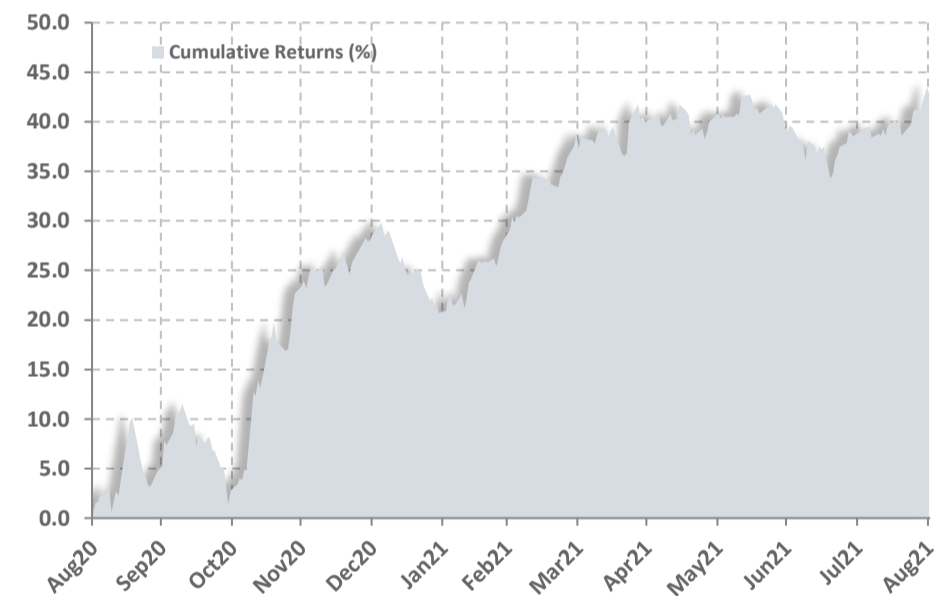
ISIN Code	GRI99117A004
Trading Codes (GR) / (EN)	ΓΔ GD
Reuters Code	.ATG
Bloomberg Code	ASE
Launch Date / Base Date Price	31/12/80 100
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	3,528.42	3,465.07	3,054.26	2,352.32
	1M	3M	6M	12M
Returns (%)	4.15%	1.83%	15.52%	50.00%



### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	12.7%	16.9%	14.2%	31.2%
60days Annualized	14.5%	14.8%	15.7%	28.3%

### Correlation between Indices

	ASIP	GD	FTSE	FTSEM
ATHEX SELECT INDEX PLUS	100.0			
ATHEX COMPOSITE	89.2	100.0		
FTSE/ATHEX LARGE CAP	87.1	99.5	100.0	
FTSE/ATHEX MID CAP	81.2	83.3	80.6	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 GEK TERNA (CR)	10.8%	316.2	9.6%
2 GR. SARANTIS S.A. (CR)	3.6%	308.2	9.3%
3 EYDAP S.A. (CR)	5.7%	303.6	9.2%
4 ADMIE (IPTO) HOLDING S.A. (CR)	6.6%	302.4	9.2%
5 ELLAKTOR (CR)	21.8%	237.6	7.2%
6 HELLENIC EXCHANGES-A.S.E. (CR)	4.0%	236.9	7.2%
7 CRETE PLASTICS SA (CR)	0.4%	211.9	6.4%
8 AEGEAN AIRLINES (CR)	8.5%	202.6	6.1%
9 FOURLIS (CR)	10.9%	186.9	5.7%
10 AUTOHELLAS SA (CR)	1.1%	146.6	4.4%
<b>Total</b>	<b>73.3%</b>	<b>2,452.8</b>	<b>74.2%</b>

### Portfolio Analysis

Number of Constituents	19
No of Sectors in Index Composition	15
Index Constituents Capitalisation (€ mil)	8,971.6
% of the ATHEX Cap	13.6%
Index Capitalisation (€ mil)	3,304.8
<b>Constituent Sizes (Cap in € mil)</b>	
Average	173.9
Largest	316.2
Smallest	36.4
Median	146.6
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	44.4%
Top 10 Holdings	74.2%
Index Trading Velocity	4.7%
Average Index Spread	0.688%
Average Daily Trade Value (€ mil.)	4.8
% of the ATHEX A.D.T.V.	4.3%

### Index Monthly Activity

Index Returns (% Units)	4.15%	63.35
Max / Min Closing Price	3,549.76	3,376.06
Max / Min Daily Return	2.52%	-1.69%
Session with Positive / Negative Return	14	8

### Activity of Index Constituents

Share with the Best Performance	ELLAKTOR	20.23%
Share with the Worst Performance	QUEST	-3.18%
<b>Number of Shares</b>		
with Positive Return	15	
with Negative Return	4	
with Zero Return	---	

### ICB Industry Classification

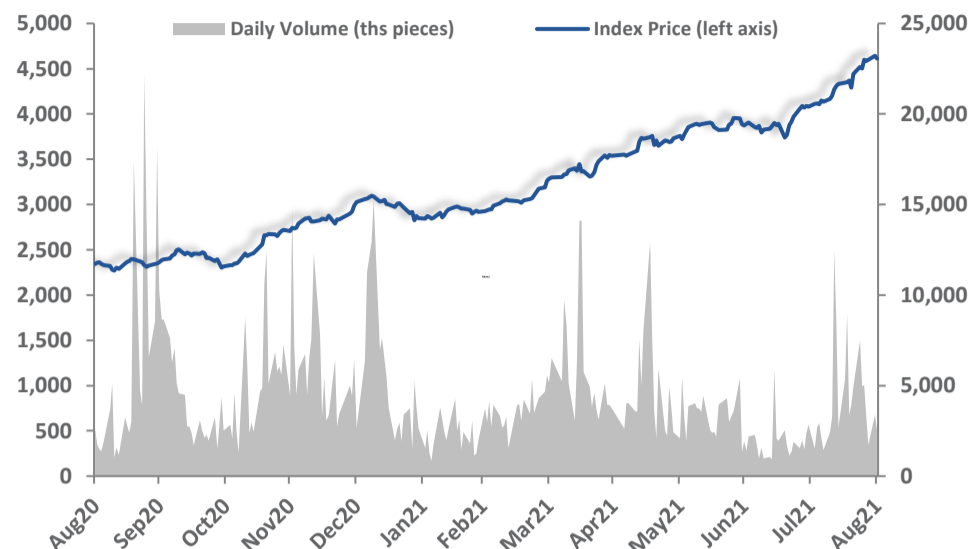
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	135.7 ▲	4.1
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	2	294.6 ▲	8.9
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	3	536.1 ▲	16.2
45 - Consumer Staples	2	381.4 ▲	11.5
50 - Industrials	7	1,196.7 ▲	36.2
55 - Basic Materials	1	117.9 ▲	3.6
60 - Energy	---	---	---
65 - Utilities	3	642.4 ▲	19.4
<b>Total</b>	<b>19</b>	<b>3,304.8</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

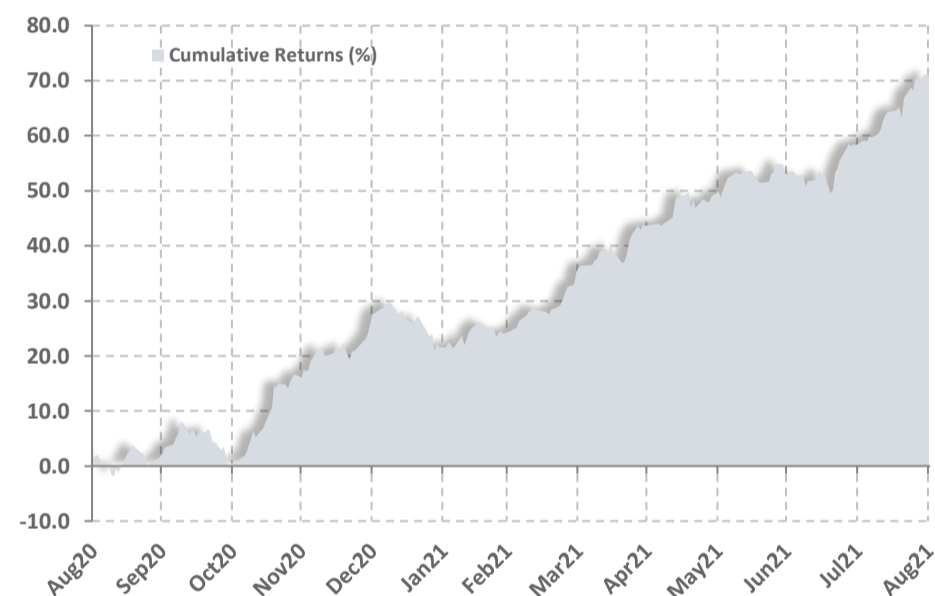
ISIN Code	GRI99157A000	
Trading Codes (GR) / (EN)	ASIP	ASIP
Reuters Code	ASIP	
Bloomberg Code	ASIP	
Launch Date / Base Date Price	23/03/20	2,000
Index Type	Benchmark	
Capitalization Type	Weight Mkt Capitalization	
Capping	Every June and December at 10%	
Review	Every May and November	
Calculation Frequency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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	4,613.29	3,758.99	2,916.60	2,345.16
	1M	3M	6M	12M
Returns (%)	13.02%	22.73%	58.17%	96.72%



### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	17.8%	20.0%	17.9%	24.2%
60days Annualized	18.4%	16.5%	18.8%	20.7%

### Correlation between Indices

	ASI	ASIP	FTSEM	FTSEMSFW
ATHEX SELECT INDEX	100.0			
ATHEX SELECT INDEX PLUS	68.2	100.0		
FTSE/ATHEX MID CAP	86.8	81.2	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	68.4	65.7	67.7	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 INTRACOM HOLDINGS (CR)	25.9%	89.4	11.4%
2 ENTERSOFT (CR)	5.5%	63.8	8.1%
3 EPSILON NET (CR)	2.4%	57.2	7.3%
4 AVAX S.A. (CR)	5.4%	43.2	5.5%
5 REDS S.A. (CR)	0.5%	39.7	5.1%
6 ATHENS MEDICAL CENTER SA (CR)	1.1%	38.4	4.9%
7 BRIQ PROPERTIES (CR)	4.1%	36.2	4.6%
8 PROFILE SA (CR)	3.7%	34.4	4.4%
9 IKTINOS HELLAS SA (CR)	10.6%	34.2	4.4%
10 IDEAL GROUP SA (CR)	1.6%	33.9	4.3%
Total	60.9%	470.5	59.9%

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	2,244.2
% of the ATHEX Cap	3.4%
Index Capitalisation (€ mil)	785.8
Constituent Sizes (Cap in € mil)	
Average	26.2
Largest	89.4
Smallest	3.8
Median	23.3
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	37.3%
Top 10 Holdings	59.9%
Index Trading Velocity	10.9%
Average Index Spread	1.164%
Average Daily Trade Value (€ mil.)	2.6
% of the ATHEX A.D.T.V.	11.9%

### Index Monthly Activity

Index Returns (% , Units)	13.02%	854.30
Max / Min Closing Price	4,643.30	4,108.39
Max / Min Daily Return	3.53%	-1.81%
Session with Positive / Negative Return	16	6

### Activity of Index Constituents

Share with the Best Performance	BIOSK	60.10%
Share with the Worst Performance	DOMIK	-7.50%
Number of Shares		
with Positive Return	25	
with Negative Return	5	
with Zero Return	---	

### ICB Industry Classification

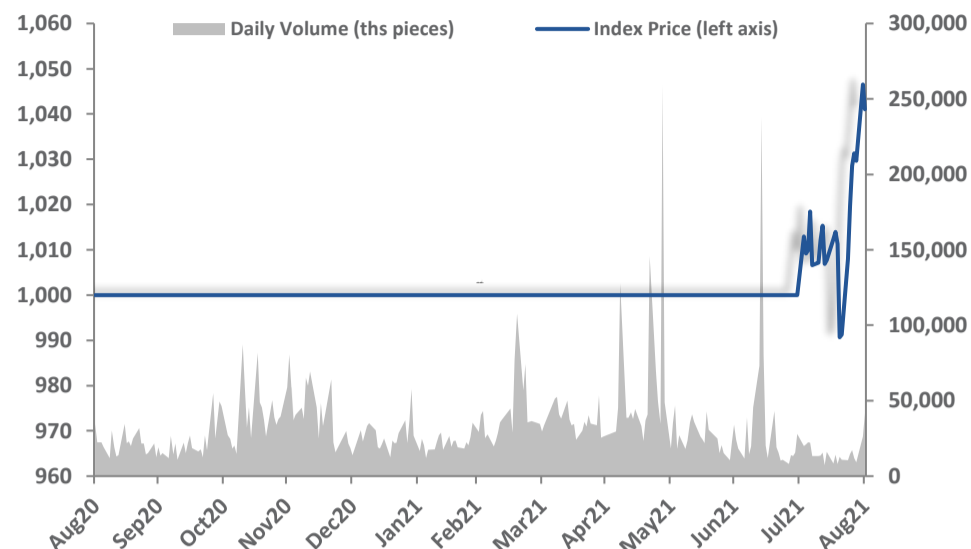
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	209.5 ▲	26.7
15 - Telecommunications	2	109.3 ▲	13.9
20 - Health Care	1	38.4 ▲	4.9
30 - Financials	1	23.0 ▲	2.9
31 - Banks	---	---	---
35 - Real Estate	3	86.4 ▲	11.0
40 - Consumer Discretionary	4	58.0 ▲	7.4
45 - Consumer Staples	1	28.7 ▼	3.7
50 - Industrials	8	166.0 ▲	21.1
55 - Basic Materials	2	39.9 ▲	5.1
60 - Energy	2	26.6 ▲	3.4
65 - Utilities	---	---	---
Total	30	785.8	100.0

► Market Capitalization Change from 31/12/2020

### 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 May and November	
Calculation Frequency	Real Time every 30"	
Derivative Products	----	
Other Products	----	

### Index Prices & Liquidity Levels



### Portfolio Analysis

Number of Constituents	35
No of Sectors in Index Composition	27
Index Constituents Capitalisation (€ mil)	56,900.6
<i>% of the ATHEX Cap</i>	86.2%
Index Capitalisation (€ mil)	16,663.1
<b>Constituent Sizes (Cap in € mil)</b>	
Average	476.1
Largest	1,748.8
Smallest	3.2
Median	192.5
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	48.8%
Top 10 Holdings	76.9%
Index Trading Velocity	7.9%
Average Index Spread	0.537%
Average Daily Trade Value (€ mil.)	39.9
<i>% of the ATHEX A.D.T.V.</i>	44.0%

### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	1,041.04	1,000.00	1,000.00	1,000.00
	1M	3M	6M	12M
Returns (%)	4.10%	4.10%	4.10%	4.10%

### Index Monthly Activity

Index Returns (% Units)	4.10%	41.04
Max / Min Closing Price	1,046.52	990.67
Max / Min Daily Return	1.68%	-2.04%
Session with Positive / Negative Return	15	7



### Activity of Index Constituents

Share with the Best Performance	IATR	21.45%
Share with the Worst Performance	EEE	-4.25%
<b>Number of Shares</b>		
with Positive Return	28	
with Negative Return	7	
with Zero Return	---	

### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	12.1%	---	---	---
60days Annualized	8.6%	---	---	---

### Correlation between Indices

	ATHEX_ESG	GD	FTSE	FTSEM
ATHEX ESG	100.0			
ATHEX COMPOSITE	16.3	100.0		
FTSE/ATHEX LARGE CAP	16.0	99.5	100.0	
FTSE/ATHEX MID CAP	11.8	83.3	80.6	100.0

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	97.7	0.6
15 - Telecommunications	1	1,748.8	10.5
20 - Health Care	1	12.3	0.1
30 - Financials	2	119.6	0.7
31 - Banks	4	5,007.5	30.1
35 - Real Estate	1	344.8	2.1
40 - Consumer Discretionary	5	2,559.5	15.4
45 - Consumer Staples	2	1,639.5	9.8
50 - Industrials	9	2,691.3	16.2
55 - Basic Materials	3	180.4	1.1
60 - Energy	2	708.3	4.3
65 - Utilities	4	1,553.3	9.3
<b>Total</b>	<b>35</b>	<b>16,663.1</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

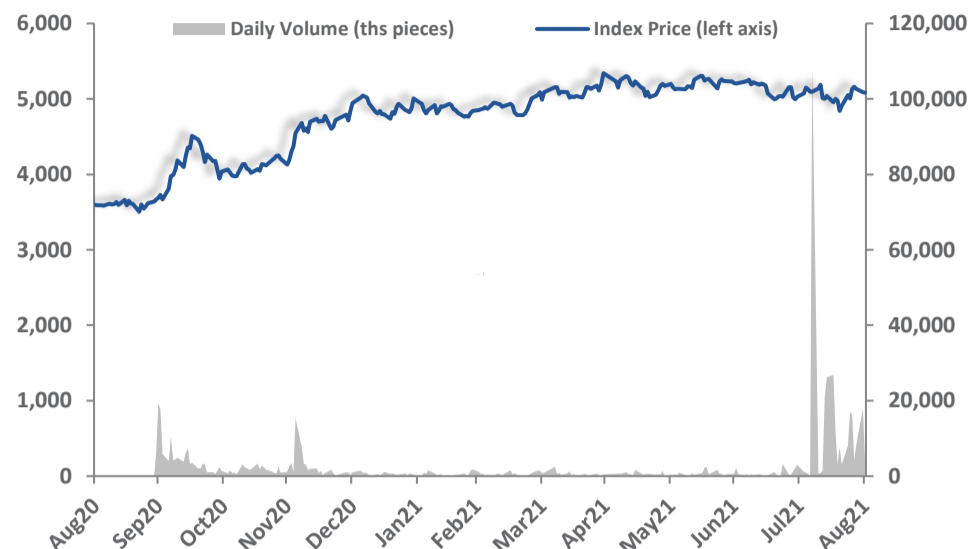
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	11.4%	1,748.8	10.5%
2 OPAP (CR)	8.0%	1,723.6	10.3%
3 ALPHA SERVICES HOLD (CR)	13.0%	1,713.0	10.3%
4 CC HBC AG (CR)	0.6%	1,497.8	9.0%
5 EUROBANK HOLDINGS (CR)	9.0%	1,444.0	8.7%
6 MYTILINEOS (CR)	7.4%	1,361.8	8.2%
7 NATIONAL BANK (CR)	7.2%	1,153.0	6.9%
8 PPC (CR)	7.1%	809.5	4.9%
9 PIRAEUS FINANCIAL HOLD (CR)	9.0%	697.5	4.2%
10 JUMBO SA (CR)	6.5%	659.6	4.0%
<b>Total</b>	<b>79.2%</b>	<b>12,808.6</b>	<b>76.9%</b>

### Key Index Characteristics

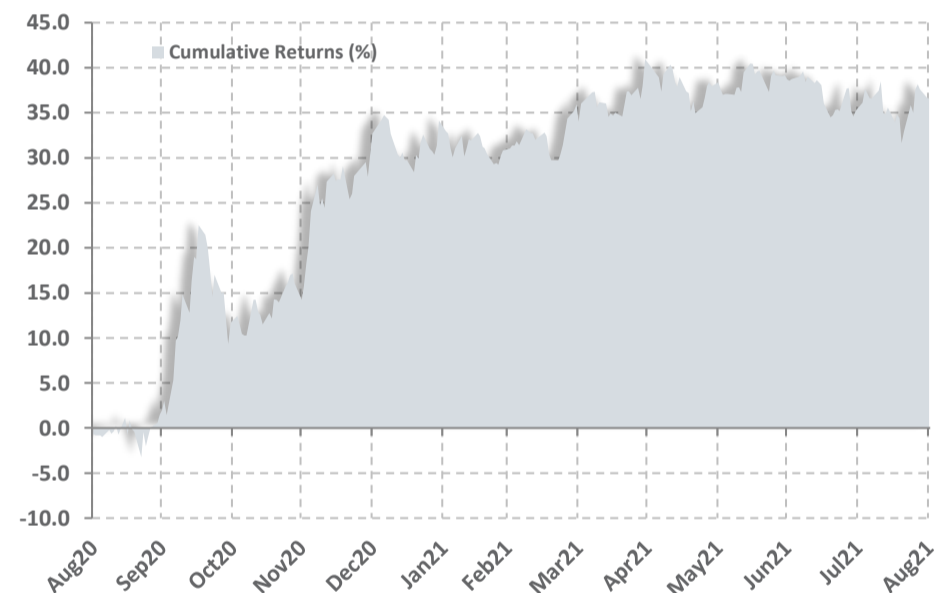
ISIN Code	GRI99158A008
Trading Codes (GR) / (EN)	ATHEX_ESG / ATHEX_ESG
Reuters Code	ATHEX_ESG
Bloomberg Code	ATHEX_ESG
Launch Date / Base Date Price	02/08/21 / 1,000
Index Type	Benchmark ESG
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Annually every May
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

## Index Prices &amp; Liquidity Levels



## Index Prices &amp; Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	5,082.44	5,197.91	4,838.34	3,597.47
	1M	3M	6M	12M
Returns (%)	1.09%	-2.22%	5.05%	41.28%



## Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	23.2%	19.8%	18.8%	29.5%
60days Annualized	19.4%	18.5%	24.3%	30.7%

## Correlation between Indices

	DEA	ASI	FTSEMSFW	HELMSI
ALTERNATIVE MARKET	100.0			
ATHEX SELECT INDEX	48.3	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	42.3	68.4	100.0	
HELLENIC MID & SMALL	45.7	74.1	68.6	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PERFORMANCE TECHNOLOGIES (CR)	8.1%	52.2	20.6%
2 REAL CONSULTING (CR)	2.8%	48.1	19.0%
3 PHOENIX VEGA (CR)	28.3%	45.0	17.8%
4 CAIRO MEZZ (CR)	59.6%	37.3	14.7%
5 FOODLINK S.A. (CR)	0.2%	16.7	6.6%
6 ALPHA TRUST (CR)	0.7%	15.2	6.0%
7 MEDITERRA (CR)	0.1%	11.2	4.4%
8 EUROXX (CR)	0.1%	9.3	3.7%
9 OPTRONICS TECHNOLOGIES (CR)	0.0%	7.7	3.0%
10 DOPPLER (CR)	0.1%	6.5	2.6%
Total	100.0%	249.2	98.4%

## Portfolio Analysis

Number of Constituents	11
No of Sectors in Index Composition	9
Index Constituents Capitalisation (€ mil)	253.2
% of the ATHEX Cap	0.4%
Index Capitalisation (€ mil)	253.2
Constituent Sizes (Cap in € mil)	
Average	23.0
Largest	52.2
Smallest	4.0
Median	15.2
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	78.7%
Top 10 Holdings	98.4%
Index Trading Velocity	13.9%
Average Index Spread	5.501%
Average Daily Trade Value (€ mil.)	1.1
% of the ATHEX A.D.T.V.	36359.7%

## Index Monthly Activity

Index Returns (% Units)	1.09%	-115.47
Max / Min Closing Price	5,190.58	4,841.35
Max / Min Daily Return	2.86%	-3.45%
Session with Positive / Negative Return	10	12

## Activity of Index Constituents

Share with the Best Performance	REALCONS	119.31%
Share with the Worst Performance	PVMEZZ	-28.00%
Number of Shares		
with Positive Return	3	
with Negative Return	7	
with Zero Return	1	

## ICB Industry Classification

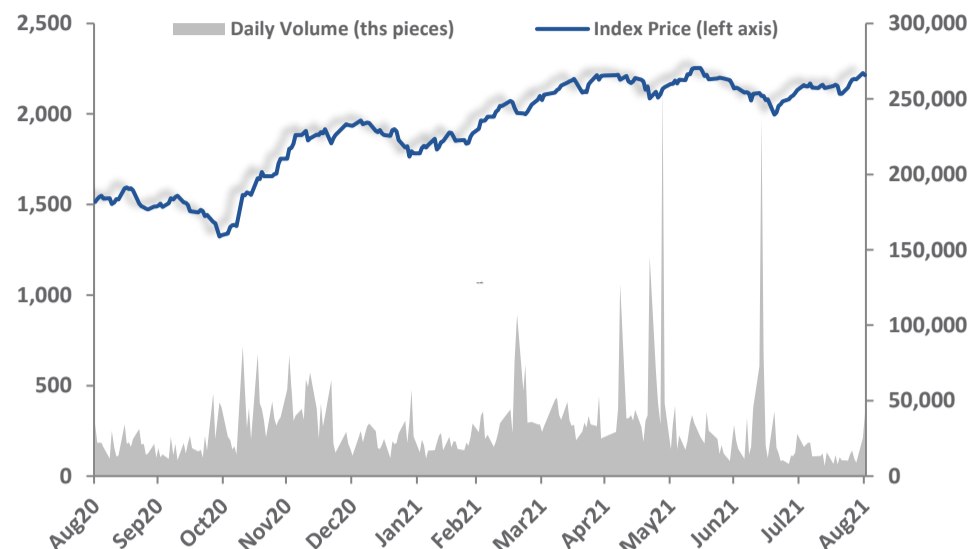
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	100.3	39.6
15 - Telecommunications	1	7.7 ▼	3.0
20 - Health Care	1	4.0 ▲	1.6
30 - Financials	4	106.9	42.2
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	----	----	----
45 - Consumer Staples	1	11.2 ▼	4.4
50 - Industrials	2	23.2 ▲	9.1
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Total	11	253.2	100.0

► Market Capitalization Change from 31/12/2020

## Key Index Characteristics

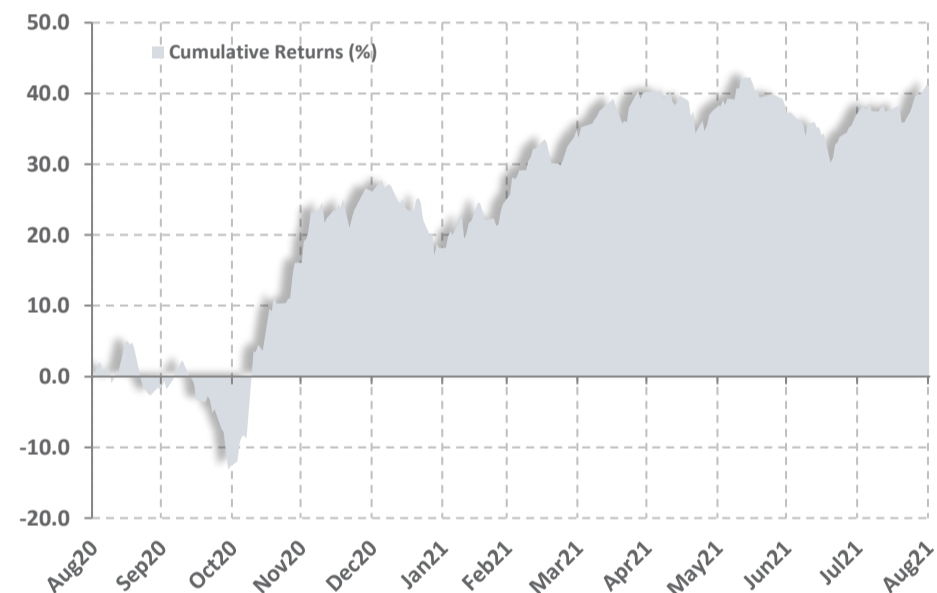
ISIN Code	GRI99145A005
Trading Codes (GR) / (EN)	ΔEA DEA
Reuters Code	.DEA
Bloomberg Code	DEA
Launch Date / Base Date Price	13/02/09 5,000
Index Type	Market Index
Capitalization Type	Total Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	2,214.27	2,167.17	1,892.53	1,513.39
	1M	3M	6M	12M
Returns (%)	3.83%	2.17%	17.00%	46.31%



### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	13.0%	20.3%	23.3%	46.6%
60days Annualized	16.0%	18.0%	23.7%	37.4%

### Correlation between Indices

	FTSE	GD	ASIP	FTSEM
FTSE/ATHEX LARGE CAP	100.0			
ATHEX COMPOSITE	99.5	100.0		
ATHEX SELECT INDEX PLUS	87.1	89.2	100.0	
FTSE/ATHEX MID CAP	80.6	83.3	81.2	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	11.8%	2,594.1	10.7%
2 ALPHA SERVICES HOLD (CR)	13.4%	2,454.4	10.1%
3 CC HBC AG (CR)	0.6%	2,385.5	9.8%
4 OPAP (CR)	8.3%	2,380.6	9.8%
5 EUROBANK HOLDINGS (CR)	9.3%	2,005.5	8.3%
6 MYTILINEOS (CR)	7.7%	1,681.3	6.9%
7 JUMBO SA (CR)	6.8%	1,465.8	6.0%
8 NATIONAL BANK (CR)	7.5%	1,406.1	5.8%
9 PPC (CR)	7.4%	1,140.2	4.7%
10 PIRAEUS FINANCIAL HOLD (CR)	9.3%	840.4	3.5%
Total	82.1%	18,353.9	75.5%

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	54,314.0
% of the ATHEX Cap	82.2%
Index Capitalisation (€ mil)	24,300.8
Constituent Sizes (Cap in € mil)	
Average	972.0
Largest	2,594.1
Smallest	117.9
Median	660.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	48.6%
Top 10 Holdings	75.5%
Index Trading Velocity	5.2%
Average Index Spread	0.253%
Average Daily Trade Value (€ mil.)	38.6
% of the ATHEX A.D.T.V.	43.1%

### Index Monthly Activity

Index Returns (% Units)	3.83%	47.10
Max / Min Closing Price	2,225.94	2,110.21
Max / Min Daily Return	1.68%	-2.02%
Session with Positive / Negative Return	13	9

### Activity of Index Constituents

Share with the Best Performance	ELLAKTOR	20.23%
Share with the Worst Performance	EEE	-4.25%
Number of Shares		
with Positive Return	19	
with Negative Return	6	
with Zero Return	---	

### ICB Industry Classification

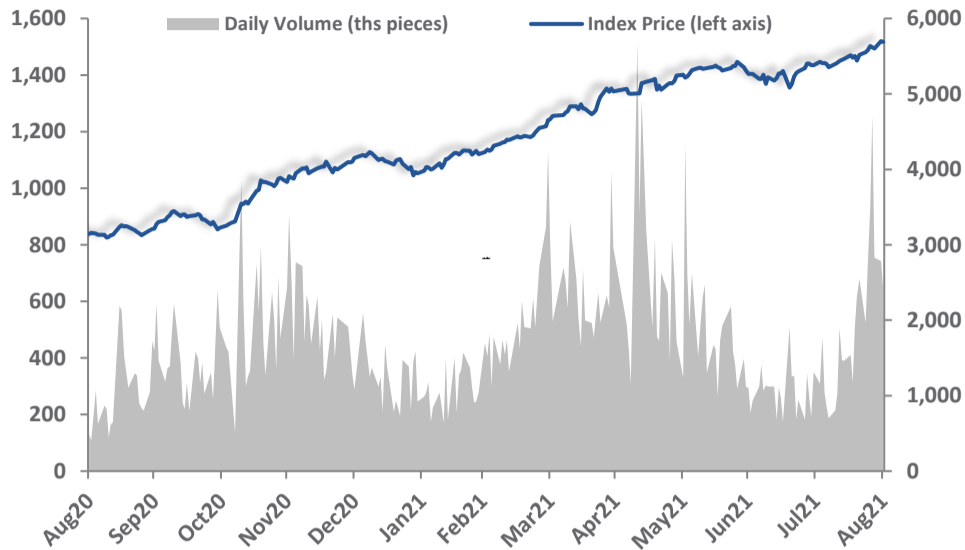
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	2,594.1 ▲	10.7
20 - Health Care	---	---	---
30 - Financials	1	236.9 ▲	1.0
31 - Banks	4	6,706.3 ▲	27.6
35 - Real Estate	1	703.7 ▲	2.9
40 - Consumer Discretionary	3	4,049.0 ▲	16.7
45 - Consumer Staples	2	2,693.7 ▲	11.1
50 - Industrials	5	3,345.2 ▲	13.8
55 - Basic Materials	2	375.4 ▲	1.5
60 - Energy	2	1,160.8 ▲	4.8
65 - Utilities	4	2,435.7 ▲	10.0
Total	25	24,300.8	100.0

► Market Capitalization Change from 31/12/2020

### 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 May and November
Calculation Frequency	Real Time every 30"
Derivative Products	Futures & Options
Other Products	Exchange Trade Funds

### Index Prices & Liquidity Levels

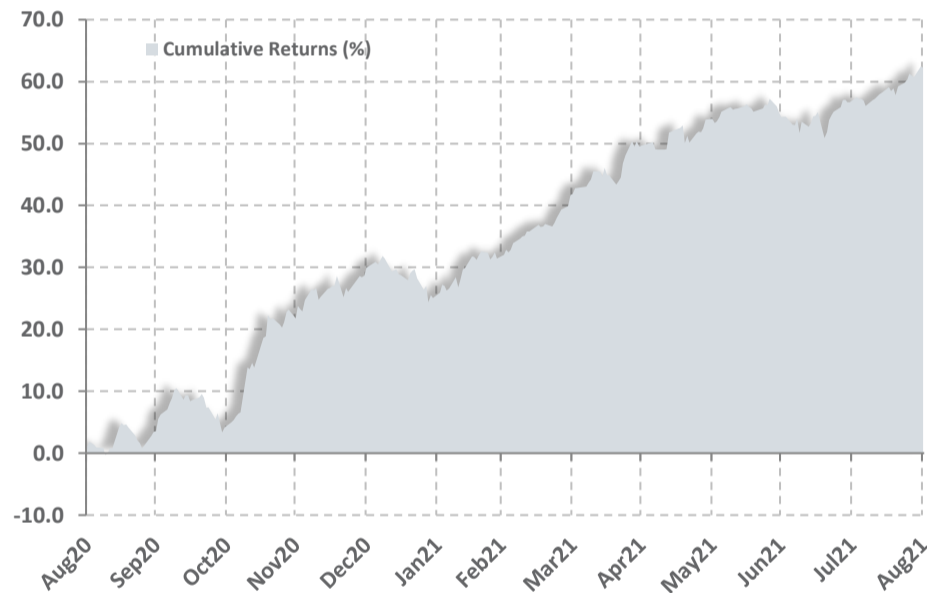


### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	17
Index Constituents Capitalisation (€ mil)	3,877.4
<i>% of the ATHEX Cap</i>	5.9%
Index Capitalisation (€ mil)	1,317.5
<b>Constituent Sizes (Cap in € mil)</b>	
Average	65.9
Largest	186.9
Smallest	11.6
Median	39.8
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	53.9%
Top 10 Holdings	79.5%
Index Trading Velocity	7.7%
Average Index Spread	0.715%
Average Daily Trade Value (€ mil.)	3.1
<i>% of the ATHEX A.D.T.V.</i>	5.3%

### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	1,517.17	1,400.59	1,121.02	837.69
	1M	3M	6M	12M
Returns (%)	5.72%	8.32%	35.34%	81.11%



### Index Monthly Activity

Index Returns (% Units)	5.72%	116.58
Max / Min Closing Price	1,519.90	1,427.03
Max / Min Daily Return	1.79%	-1.12%
Session with Positive / Negative Return	14	8

### Activity of Index Constituents

Share with the Best Performance	INKAT	30.73%
Share with the Worst Performance	TATT	-13.97%
<b>Number of Shares</b>		
with Positive Return	15	
with Negative Return	5	
with Zero Return	---	

### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	11.6%	18.9%	17.8%	29.6%
60days Annualized	15.5%	15.2%	19.0%	23.8%

### Correlation between Indices

	FTSEM	FTSE	ASIP	ASI
FTSE/ATHEX MID CAP	100.0			
FTSE/ATHEX LARGE CAP	80.6	100.0		
ATHEX SELECT INDEX PLUS	81.2	87.1	100.0	
ATHEX SELECT INDEX	86.8	69.2	68.2	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 FOURLIS (CR)	16.8%	186.9	14.2%
2 AUTOHELLAS SA (CR)	1.7%	146.6	11.1%
3 THRACE PLASTICS SA (CR)	9.2%	136.5	10.4%
4 QUEST HOLDINGS (CR)	5.1%	135.7	10.3%
5 INTRACOM HOLDINGS (CR)	21.9%	104.7	7.9%
6 CENERGY HOLDINGS (CB)	8.6%	93.9	7.1%
7 KRI-KRI S.A. (CR)	1.3%	73.2	5.6%
8 TPA SA (CR)	0.7%	68.9	5.2%
9 EUROPEAN RELIANCE INSUR. (CR)	1.0%	57.7	4.4%
10 AVAX S.A. (CR)	4.6%	43.2	3.3%
<b>Total</b>	<b>71.0%</b>	<b>1,047.4</b>	<b>79.5%</b>

### ICB Industry Classification

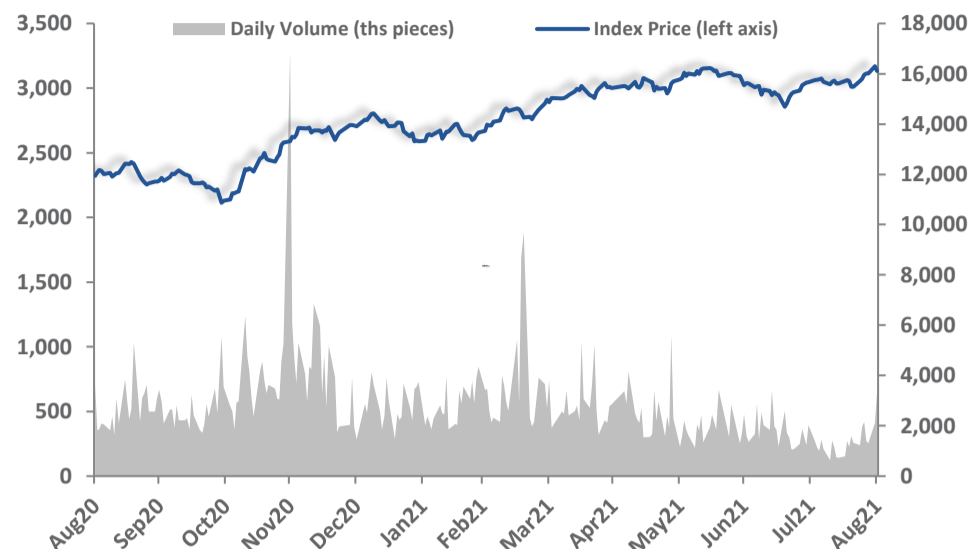
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	170.1 ▲	12.9
15 - Telecommunications	1	104.7 ▲	7.9
20 - Health Care	---	---	---
30 - Financials	1	57.7 ▲	4.4
31 - Banks	1	11.6 ▼	0.9
35 - Real Estate	1	36.2 ▲	2.7
40 - Consumer Discretionary	4	376.3 ▲	28.6
45 - Consumer Staples	2	101.9 ▲	7.7
50 - Industrials	7	422.6 ▲	32.1
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	1	36.4 ▲	2.8
<b>Total</b>	<b>20</b>	<b>1,317.5</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

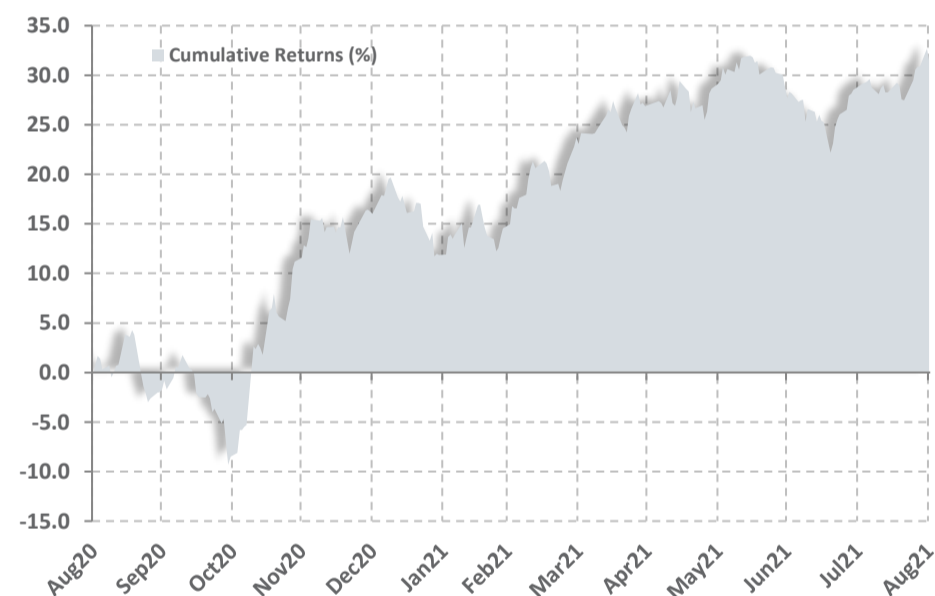
ISIN Code	GRI99202A004	
Trading Codes (GR) / (EN)	FTSEM	FTSEM
Reuters Code	.FTSEM	
Bloomberg Code	.FTSEM	
Launch Date / Base Date Price	03/12/99	1,000
Index Type	Investable	
Capitalization Type	Weight Mkt Capitalization	
Capping	No	
Review	Every May and November	
Calculation Frequency	Real Time every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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	3,131.88	3,067.30	2,657.40	2,323.68
Returns (%)	2.79%	2.11%	17.86%	34.78%



### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	12.2%	16.9%	18.5%	33.4%
60days Annualized	14.2%	15.3%	18.8%	27.3%

### Correlation between Indices

	FTSED	GD	FTSE	FTSEM
FTSE/ATHEX HIGH DIVIDEND YIELD	100.0			
ATHEX COMPOSITE	94.0	100.0		
FTSE/ATHEX LARGE CAP	93.6	99.5	100.0	
FTSE/ATHEX MID CAP	76.6	83.3	80.6	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.4%	829.7	20.1%
2 OTE (CR)	27.5%	722.8	17.5%
3 OPAP (CR)	19.4%	496.0	12.0%
4 MYTILINEOS (CR)	17.9%	205.2	5.0%
5 TERNA ENERGY (CR)	3.3%	194.4	4.7%
6 ADMIE (IPTO) HOLDING S.A. (CR)	1.9%	190.9	4.6%
7 MOTOR OIL (CR)	5.8%	186.1	4.5%
8 EYDAP S.A. (CR)	1.6%	184.3	4.5%
9 HELLENIC PETROLEUM (CR)	1.8%	181.9	4.4%
10 HELLENIC EXCHANGES-A.S.E. (CR)	1.1%	179.7	4.4%
<b>Total</b>	<b>81.6%</b>	<b>3,371.1</b>	<b>81.6%</b>

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	36,246.2
% of the ATHEX Cap	54.9%
Index Capitalisation (€ mil)	4,131.2
<b>Constituent Sizes (Cap in € mil)</b>	
Average	165.2
Largest	829.7
Smallest	2.5
Median	135.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	59.3%
Top 10 Holdings	81.6%
Index Trading Velocity	13.2%
Average Index Spread	1.164%
Average Daily Trade Value (€ mil.)	16.6
% of the ATHEX A.D.T.V.	3.8%

### Index Monthly Activity

Index Returns (% Units)	2.79%	64.58
Max / Min Closing Price	3,169.38	3,009.72
Max / Min Daily Return	1.82%	-1.38%
Session with Positive / Negative Return	14	8

### Activity of Index Constituents

Share with the Best Performance	VOSYS	20.22%
Share with the Worst Performance	EEE	-4.25%
<b>Number of Shares</b>		
with Positive Return	18	
with Negative Return	7	
with Zero Return	---	

### ICB Industry Classification

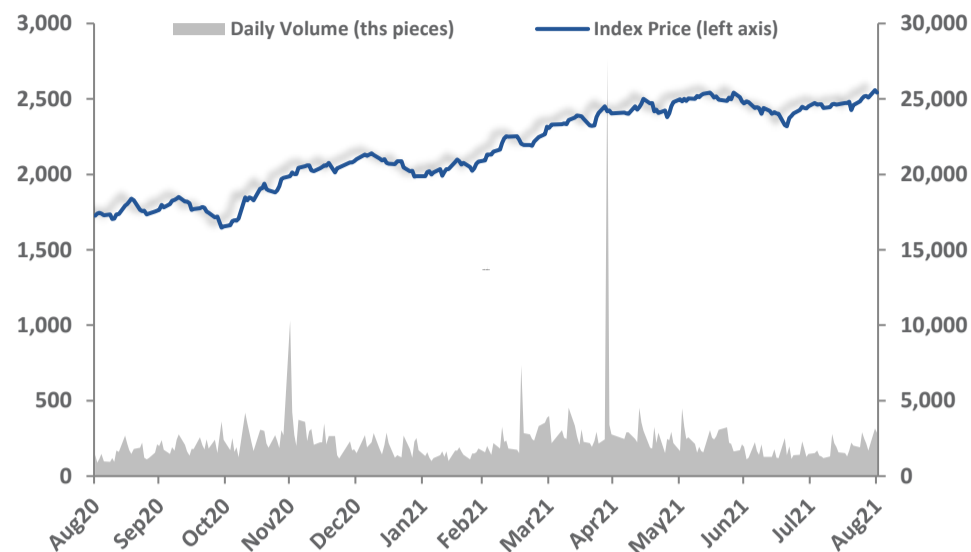
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	135.7 ▲	3.3
15 - Telecommunications	1	722.8 ▲	17.5
20 - Health Care	---	---	---
30 - Financials	3	242.1 ▲	5.9
31 - Banks	---	---	---
35 - Real Estate	1	17.1 ▲	0.4
40 - Consumer Discretionary	6	830.0 ▲	20.1
45 - Consumer Staples	2	903.0 ▲	21.9
50 - Industrials	5	306.4 ▲	7.4
55 - Basic Materials	---	---	---
60 - Energy	2	368.0 ▲	8.9
65 - Utilities	4	606.2 ▲	14.7
<b>Total</b>	<b>25</b>	<b>4,131.2</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

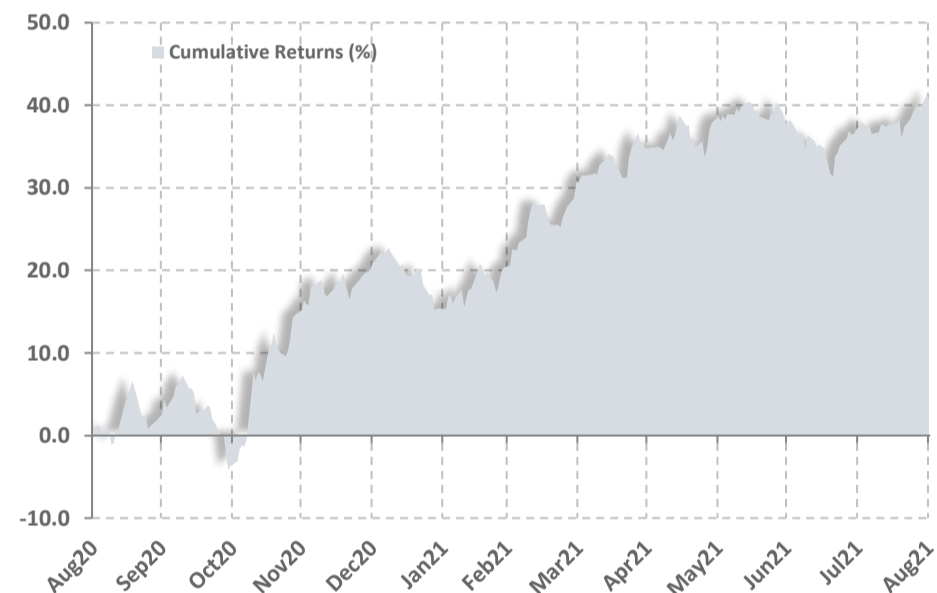
ISIN Code	GRI99208A001	
Trading Codes (GR) / (EN)	FTSED	FTSED
Reuters Code	FTSED	
Bloomberg Code	FTSED	
Launch Date / Base Date Price	23/03/20	2,000
Index Type	Benchmark	
Capitalization Type	Weight Mkt Capitalization	
Capping	Every June and December at 10%	
Review	Every May and November	
Calculation Frequency	Real Time every 30"	
Derivative Products	---	
Other Products	---	

#### Index Prices & Liquidity Levels



#### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	2,541.70	2,497.21	2,084.91	1,725.81
	1M	3M	6M	12M
Returns (%)	3.70%	1.78%	21.91%	47.28%



#### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	13.8%	19.3%	17.5%	33.2%
60days Annualized	15.1%	16.5%	17.0%	27.7%

#### Correlation between Indices

	FTSEGTI	FTSEM	FTSED	FTSEMSFW
FTSE/ATHEX GLOBAL TRADERS PLUS	100.0			
FTSE/ATHEX MID CAP	82.1	100.0		
FTSE/ATHEX HIGH DIVIDEND YIELD	91.8	76.6	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	70.9	67.7	66.4	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 MYTILINEOS (CR)	29.7%	463.6	20.8%
2 JUMBO SA (CR)	26.1%	377.4	16.9%
3 MOTOR OIL (CR)	9.7%	168.1	7.5%
4 THRACE PLASTICS SA (CR)	2.8%	128.9	5.8%
5 CRETE PLASTICS SA (CR)	0.2%	113.1	5.1%
6 GR. SARANTIS S.A. (CR)	1.7%	107.3	4.8%
7 FOURLIS (CR)	5.2%	106.4	4.8%
8 AEGEAN AIRLINES (CR)	4.1%	105.2	4.7%
9 INTRACOM HOLDINGS (CR)	6.7%	104.7	4.7%
10 HELLENIC PETROLEUM (CR)	2.9%	97.6	4.4%
Total	89.1%	1,772.3	79.5%

#### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	23
Index Constituents Capitalisation (€ mil)	11,774.5
% of the ATHEX Cap	17.8%
Index Capitalisation (€ mil)	2,230.7
<b>Constituent Sizes (Cap in € mil)</b>	
Average	74.4
Largest	463.6
Smallest	1.7
Median	32.6
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	56.1%
Top 10 Holdings	79.5%
Index Trading Velocity	14.8%
Average Index Spread	2.279%
Average Daily Trade Value (€ mil.)	10.0
% of the ATHEX A.D.T.V.	5.4%

#### Index Monthly Activity

Index Returns (% Units)	3.70%	44.49
Max / Min Closing Price	2,558.00	2,426.47
Max / Min Daily Return	1.98%	-2.22%
Session with Positive / Negative Return	15	7

#### Activity of Index Constituents

Share with the Best Performance	INTRK	28.86%
Share with the Worst Performance	KRI	-3.18%
<b>Number of Shares</b>		
with Positive Return	21	
with Negative Return	7	
with Zero Return	2	

#### ICB Industry Classification

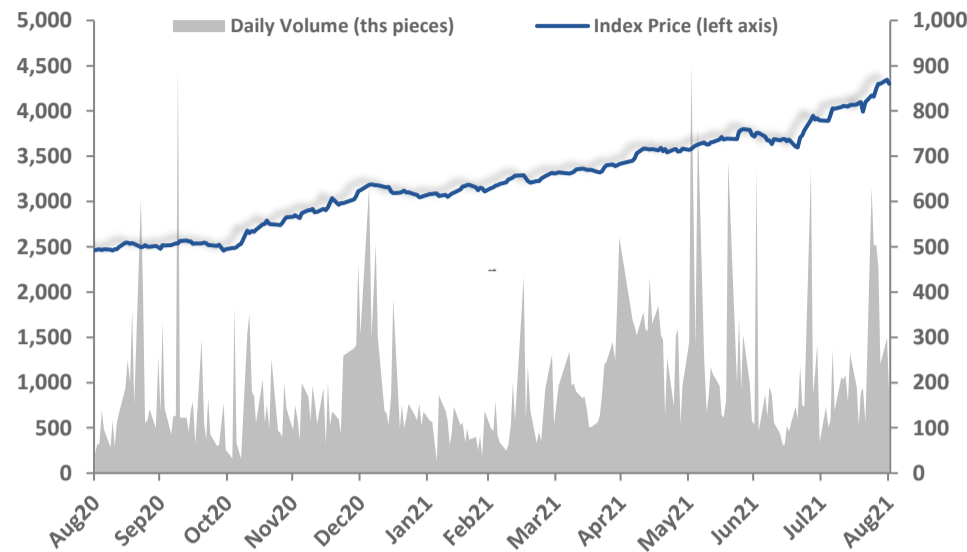
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	34.4 ▲	1.5
15 - Telecommunications	1	104.7 ▲	4.7
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	6	609.5 ▲	27.3
45 - Consumer Staples	3	209.3 ▲	9.4
50 - Industrials	10	858.8 ▲	38.5
55 - Basic Materials	6	131.2 ▲	5.9
60 - Energy	3	283.0 ▲	12.7
65 - Utilities	----	----	----
<b>Total</b>	<b>30</b>	<b>2,230.7</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

#### Key Index Characteristics

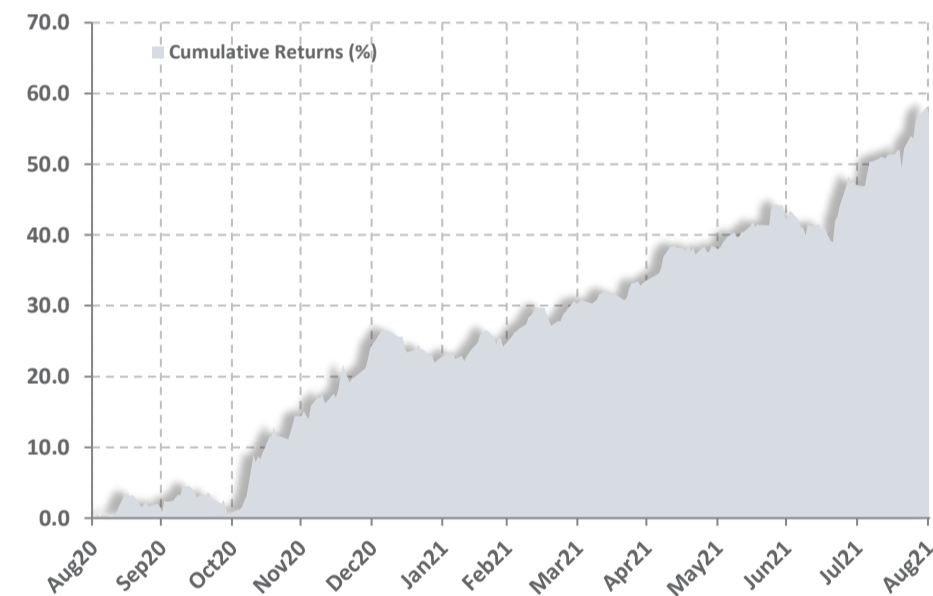
ISIN Code	GRI99152A001	
Trading Codes (GR) / (EN)	FTSEGTI	FTSEGTI
Reuters Code	.FTSEGTI	
Bloomberg Code	FTSEGTI	
Launch Date / Base Date Price	03/12/12	1,000
Index Type	Benchmark	
Capitalization Type	Weight Mkt Capitalization	
Capping	Every June and December	
Review	Annually every May	
Calculation Frequency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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	4,298.59	3,569.37	3,111.49	2,462.07
	1M	3M	6M	12M
Returns (%)	10.33%	20.43%	38.15%	74.59%



### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	19.6%	11.0%	10.1%	22.1%
60days Annualized	17.7%	10.3%	14.2%	17.6%

### Correlation between Indices

	FTSEMSFW	ASI	FTSED	FTSEGTI
FTSE/ATHEX FACTOR-WEIGHTED	100.0			
ATHEX SELECT INDEX	68.4	100.0		
FTSE/ATHEX HIGH DIVIDEND YIELD	66.4	66.5	100.0	
FTSE/ATHEX GLOBAL TRADERS PLUS	70.9	75.1	91.8	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CRETE PLASTICS SA (CR)	2.6%	51.6	18.2%
2 ENTERSOFT (CR)	18.9%	39.8	14.0%
3 EPSILON NET (CR)	8.2%	35.7	12.6%
4 FLEXOPACK SA (CR)	0.4%	19.3	6.8%
5 SPACE HELLAS SA (CR)	10.5%	14.5	5.1%
6 GEN. COMMERCIAL & IND.SA (CR)	2.7%	14.4	5.1%
7 BYTE COMPUTER SA (CR)	8.5%	13.5	4.8%
8 PETROPOULOS PETROS (CR)	22.9%	12.8	4.5%
9 MOTODYNAMICS S.A. (CR)	12.3%	12.6	4.5%
10 ELINOIL S.A. (CR)	0.6%	11.0	3.9%
<b>Total</b>	<b>87.7%</b>	<b>225.2</b>	<b>79.5%</b>

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	15
Index Constituents Capitalisation (€ mil)	1,407.6
% of the ATHEX Cap	2.1%
Index Capitalisation (€ mil)	283.4
<b>Constituent Sizes (Cap in € mil)</b>	
Average	14.2
Largest	51.6
Smallest	2.5
Median	10.9
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	56.8%
Top 10 Holdings	79.5%
Index Trading Velocity	8.9%
Average Index Spread	3.137%
Average Daily Trade Value (€ mil.)	0.8
% of the ATHEX A.D.T.V.	0.7%

### Index Monthly Activity

Index Returns (% , Units)	10.33%	729.22
Max / Min Closing Price	4,345.72	3,889.28
Max / Min Daily Return	2.63%	-2.51%
Session with Positive / Negative Return	15	7

### Activity of Index Constituents

Share with the Best Performance	ENTER	28.75%
Share with the Worst Performance	DOMIK	-7.50%
<b>Number of Shares</b>		
with Positive Return	17	
with Negative Return	3	
with Zero Return	---	

### ICB Industry Classification

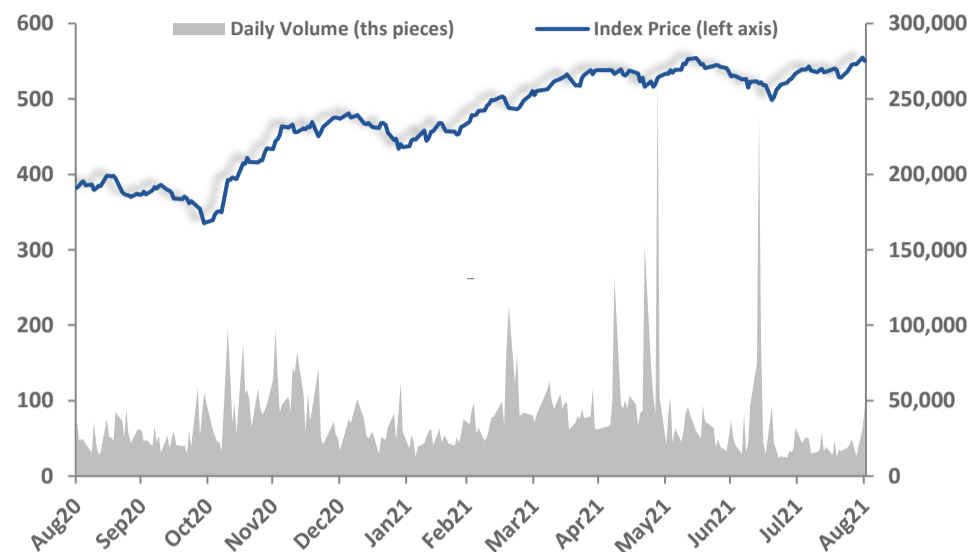
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	89.0 ▲	31.4
15 - Telecommunications	1	14.5 ▲	5.1
20 - Health Care	1	5.6 ▲	2.0
30 - Financials	---	---	---
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	4	32.9 ▲	11.6
45 - Consumer Staples	2	17.6 ▲	6.2
50 - Industrials	6	104.4 ▲	36.8
55 - Basic Materials	2	8.5 ▲	3.0
60 - Energy	1	11.0 ▲	3.9
65 - Utilities	---	---	---
<b>Total</b>	<b>20</b>	<b>283.4</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

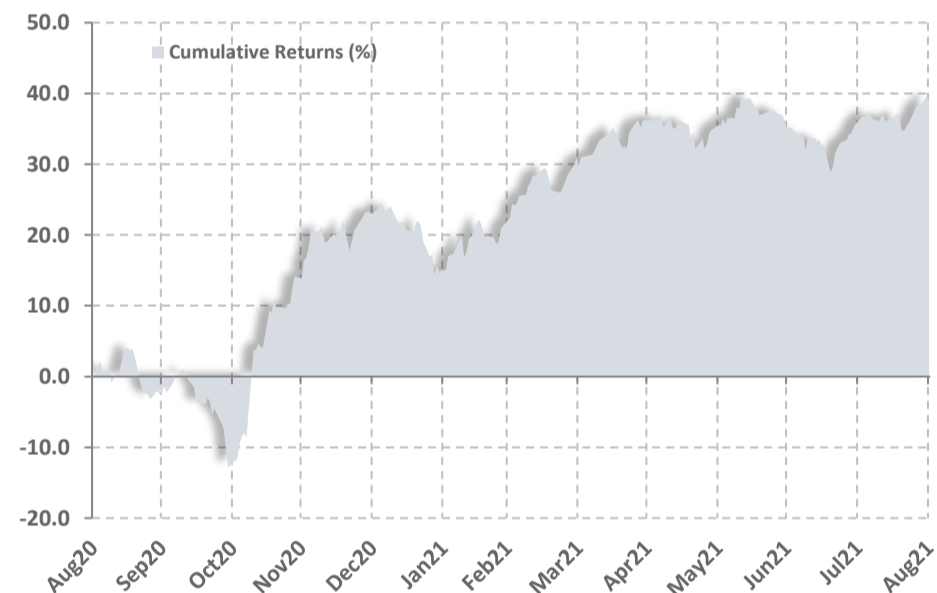
ISIN Code	GRI99150A005
Trading Codes (GR) / (EN)	FTSEMSFW FTSEMSFW
Reuters Code	.FTSEMSFW
Bloomberg Code	FTSEMSFW
Launch Date / Base Date Price	08/10/12 1,000
Index Type	Fundamental
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December
Review	Annually every May
Calculation Frequency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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	550.47	533.51	463.96	382.14
	1M	3M	6M	12M
Returns (%)	3.16%	3.18%	18.65%	44.05%



### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	12.6%	17.6%	22.2%	45.1%
60days Annualized	15.2%	15.7%	22.3%	35.7%

### Correlation between Indices

	FTSEA	GD	ASIP	ASI
FTSE/ATHEX MARKET	100.0			
ATHEX COMPOSITE	98.9	100.0		
ATHEX SELECT INDEX PLUS	86.8	89.2	100.0	
ATHEX SELECT INDEX	68.4	72.1	68.2	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.5%	6,128.2	19.6%
2 OTE (CR)	10.6%	3,805.8	12.2%
3 OPAP (CR)	7.5%	2,611.5	8.3%
4 ALPHA SERVICES HOLD (CR)	12.1%	2,454.4	7.8%
5 EUROBANK HOLDINGS (CR)	8.3%	2,005.5	6.4%
6 MYTILINEOS (CR)	6.9%	1,681.3	5.4%
7 JUMBO SA (CR)	6.1%	1,465.8	4.7%
8 NATIONAL BANK (CR)	6.7%	1,406.1	4.5%
9 PPC (CR)	6.6%	1,140.2	3.6%
10 PIRAEUS FINANCIAL HOLD (CR)	8.4%	840.4	2.7%
<b>Total</b>	<b>73.7%</b>	<b>23,539.0</b>	<b>75.2%</b>

### Portfolio Analysis

Number of Constituents	84
No of Sectors in Index Composition	48
Index Constituents Capitalisation (€ mil)	59,587.8
% of the ATHEX Cap	90.2%
Index Capitalisation (€ mil)	31,286.6
<b>Constituent Sizes (Cap in € mil)</b>	
Average	372.5
Largest	6,128.2
Smallest	1.0
Median	34.1
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	54.4%
Top 10 Holdings	75.2%
Index Trading Velocity	4.5%
Average Index Spread	1.508%
Average Daily Trade Value (€ mil.)	42.9
% of the ATHEX A.D.T.V.	58.7%

### Index Monthly Activity

Index Returns (% Units)	3.16%	16.96%
Max / Min Closing Price	554.77	528.16
Max / Min Daily Return	1.64%	-1.82%
Session with Positive / Negative Return	13	9

### Activity of Index Constituents

Share with the Best Performance	BIOSK	60.10%
Share with the Worst Performance	TATT	-13.97%
<b>Number of Shares</b>		
with Positive Return	67	
with Negative Return	17	
with Zero Return	---	

### ICB Industry Classification

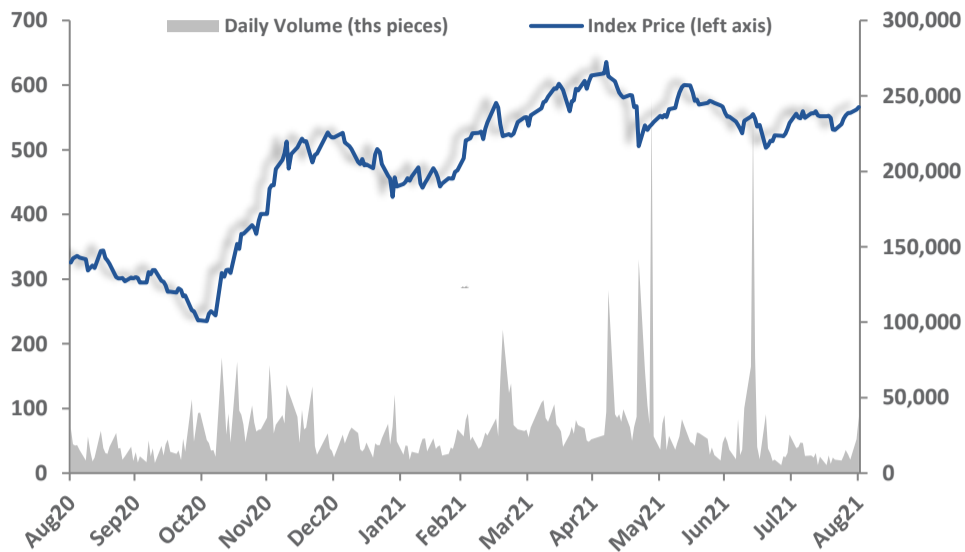
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	10	353.1 ▲	1.1
15 - Telecommunications	3	3,930.3 ▲	12.6
20 - Health Care	---	---	---
30 - Financials	5	346.0	1.1
31 - Banks	5	6,717.9 ▲	21.5
35 - Real Estate	4	790.1 ▲	2.5
40 - Consumer Discretionary	12	4,688.5 ▲	15.0
45 - Consumer Staples	6	6,550.2 ▲	20.9
50 - Industrials	22	3,836.8 ▲	12.3
55 - Basic Materials	9	431.3 ▲	1.4
60 - Energy	3	1,170.2 ▲	3.7
65 - Utilities	5	2,472.2 ▲	7.9
<b>Total</b>	<b>84</b>	<b>31,286.6</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

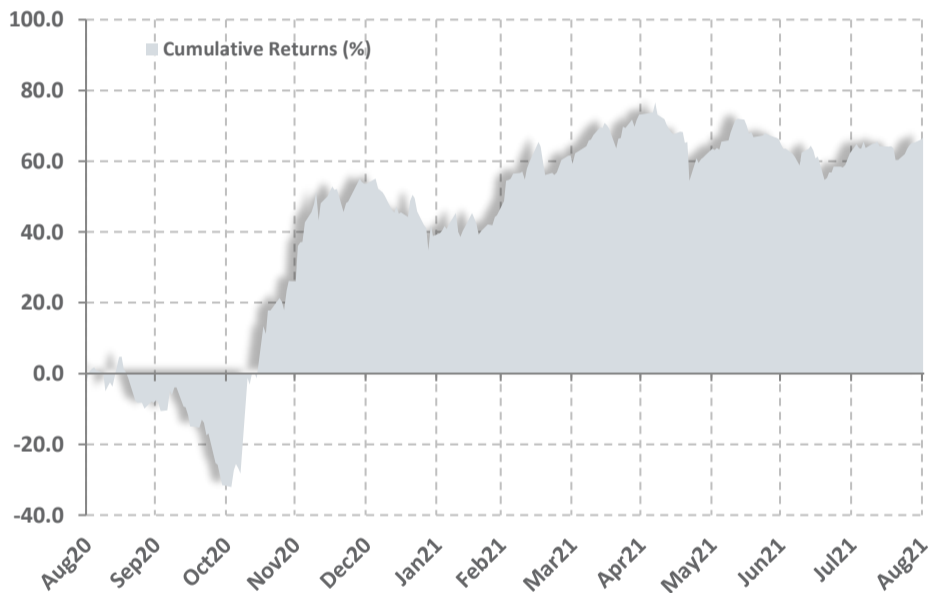
ISIN Code	GRI99204A000	
Trading Codes (GR) / (EN)	FTSEA	FTSEA
Reuters Code	.ATFMI	
Bloomberg Code	FTSEA	
Launch Date / Base Date Price	02/01/03	2,000
Index Type	Market Index	
Capitalization Type	Weight Mkt Capitalizationitalization	
Capping	No	
Review	Every May and November	
Calculation Frequency	Real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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	565.88	552.22	468.24	325.35
	1M	3M	6M	12M
Returns (%)	4.48%	2.47%	20.85%	73.93%



### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	19.6%	48.3%	45.8%	100.2%
60days Annualized	25.0%	43.6%	51.2%	78.7%

### Correlation between Indices

	DTR	GD	ASIP	FTSE
FTSE/ATHEX BANKS	100.0			
ATHEX COMPOSITE	89.6	100.0		
ATHEX SELECT INDEX PLUS	70.6	89.2	100.0	
FTSE/ATHEX LARGE CAP	90.8	99.5	87.1	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ALPHA SERVICES HOLD (CR)	33.8%	2,454.4	36.5%
2 EUROBANK HOLDINGS (CR)	23.4%	2,005.5	29.9%
3 NATIONAL BANK (CR)	18.8%	1,406.1	20.9%
4 PIRAEUS FINANCIAL HOLD (CR)	23.4%	840.4	12.5%
5 ATTICA BANK S.A. (CR)	0.7%	11.6	0.2%
<b>Total</b>	<b>100.0%</b>	<b>6,717.9</b>	<b>100.0%</b>

### Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	9,943.3
% of the ATHEX Cap	15.1%
Index Capitalisation (€ mil)	6,717.9
<b>Constituent Sizes (Cap in € mil)</b>	
Average	1,343.6
Largest	2,454.4
Smallest	11.6
Median	1,406.1
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	100.0%
Top 10 Holdings	100.0%
Index Trading Velocity	7.5%
Average Index Spread	0.238%
Average Daily Trade Value (€ mil.)	15.3
% of the ATHEX A.D.T.V.	37.0%

### Index Monthly Activity

Index Returns (% Units)	4.48%	13.66
Max / Min Closing Price	565.88	530.75
Max / Min Daily Return	2.66%	-3.26%
Session with Positive / Negative Return	12	10

### Activity of Index Constituents

Share with the Best Performance	ALPHA	7.79%
Share with the Worst Performance	TATT	-13.97%
<b>Number of Shares</b>		
with Positive Return	3	
with Negative Return	2	
with Zero Return	---	

### ICB Industry Classification

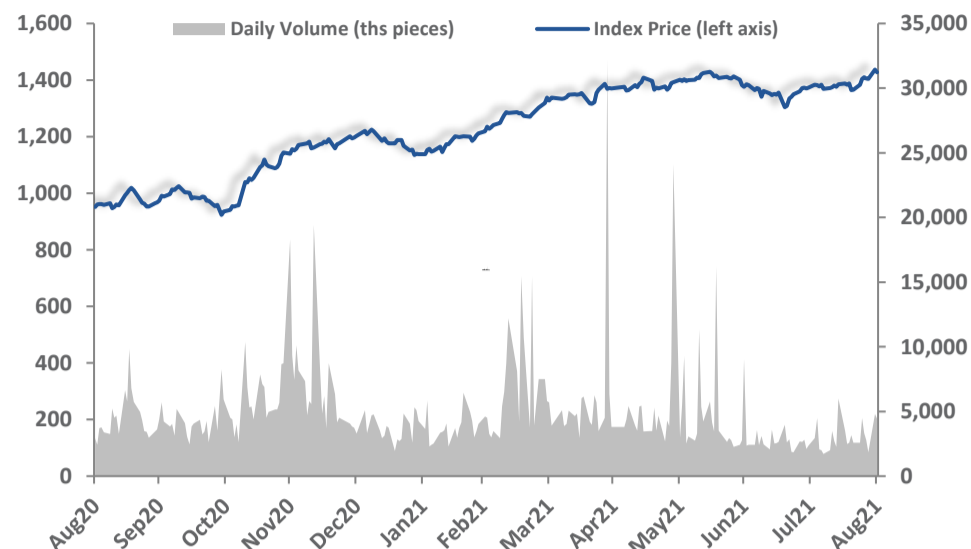
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	5	6,717.9 ▲	100.0
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	---	---	---
50 - Industrials	---	---	---
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
<b>Total</b>	<b>5</b>	<b>6,717.9</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

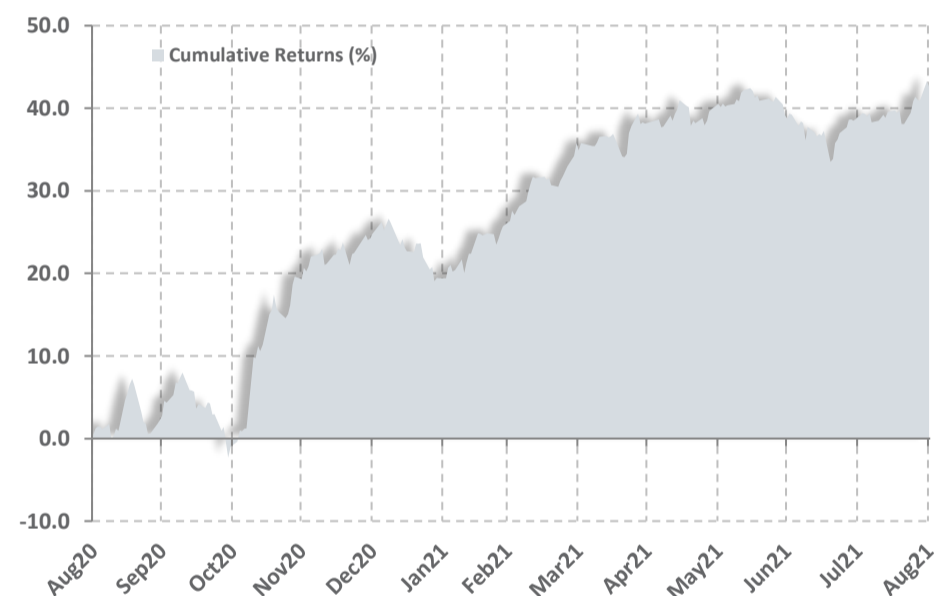
ISIN Code	GRI99138A000
Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Base Date Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31/08/2021	31/05/2021	26/02/2021	31/08/2020
Index Prices	1,427.77	1,401.55	1,211.49	951.71
Returns (%)	3.94%	1.87%	17.85%	50.02%



### Index Volatility

	31/08/2021	31/05/2021	26/02/2021	30/11/2020
30days Annualized	13.0%	16.1%	15.5%	32.7%
60days Annualized	15.0%	13.4%	16.5%	27.5%

### Correlation between Indices

	HELMSI	ASIP	ASIP	FTSEM
HELLENIC MID & SMALL	100.0			
ATHEX SELECT INDEX PLUS	96.2	100.0		
ATHEX SELECT INDEX PLUS	96.2	100.0	100.0	
FTSE/ATHEX MID CAP	87.2	81.2	81.2	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ELLAKTOR (CR)	6.0%	540.0	5.4%
2 LAMDA DEVELOPMENT SA (CR)	5.8%	439.6	4.4%
3 PPC (CR)	16.5%	433.3	4.3%
4 AEGEAN AIRLINES (CR)	2.4%	416.6	4.1%
5 QUEST HOLDINGS (CR)	0.9%	412.9	4.1%
6 MYTILINEOS (CR)	17.3%	402.1	4.0%
7 P.P.A. S.A. (CR)	0.5%	400.3	4.0%
8 GR. SARANTIS S.A. (CR)	1.0%	399.8	4.0%
9 GEK TERNA (CR)	3.0%	397.4	3.9%
10 VIOHALCO SA/NV (CB)	2.5%	397.0	3.9%
<b>Total</b>	<b>55.9%</b>	<b>4,239.0</b>	<b>42.0%</b>

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	24
Index Constituents Capitalisation (€ mil)	24,076.7
% of the ATHEX Cap	36.5%
Index Capitalisation (€ mil)	10,085.7
<b>Constituent Sizes (Cap in € mil)</b>	
Average	336.2
Largest	540.0
Smallest	100.7
Median	372.5
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	22.2%
Top 10 Holdings	42.0%
Index Trading Velocity	5.6%
Average Index Spread	0.445%
Average Daily Trade Value (€ mil.)	17.2
% of the ATHEX A.D.T.V.	8.6%

### Index Monthly Activity

Index Returns (% Units)	3.94%	26.22
Max / Min Closing Price	1,436.90	1,364.84
Max / Min Daily Return	2.35%	-1.64%
Session with Positive / Negative Return	13	9

### Activity of Index Constituents

Share with the Best Performance	IATR	21.45%
Share with the Worst Performance	QUEST	-3.18%
<b>Number of Shares</b>		
with Positive Return	23	
with Negative Return	7	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	412.9 ▲	4.1
15 - Telecommunications	---	---	---
20 - Health Care	1	167.0 ▲	1.7
30 - Financials	2	371.2 ▲	3.7
31 - Banks	---	---	---
35 - Real Estate	1	439.6 ▲	4.4
40 - Consumer Discretionary	4	1,367.6 ▲	13.6
45 - Consumer Staples	2	681.5 ▲	6.8
50 - Industrials	10	3,377.4 ▲	33.5
55 - Basic Materials	2	757.3 ▲	7.5
60 - Energy	2	745.0 ▲	7.4
65 - Utilities	5	1,766.4 ▲	17.5
<b>Total</b>	<b>30</b>	<b>10,085.7</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### 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 May and November	
Calculation Frequency	Real Time every 30"	
Derivative Products	----	
Other Products	----	



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