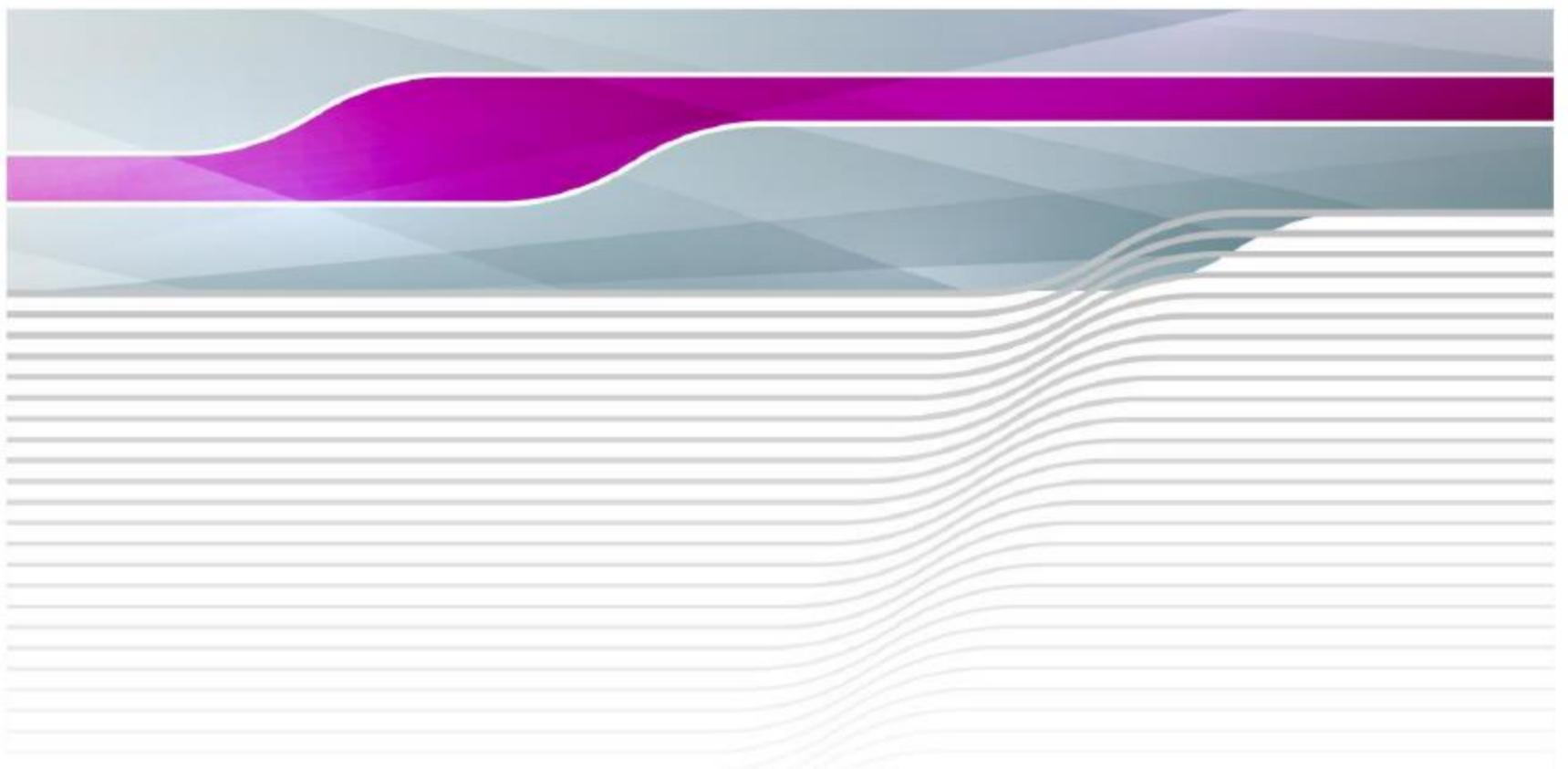


# 21

## ATHEX Market Indices Monthly Statistical Bulletin

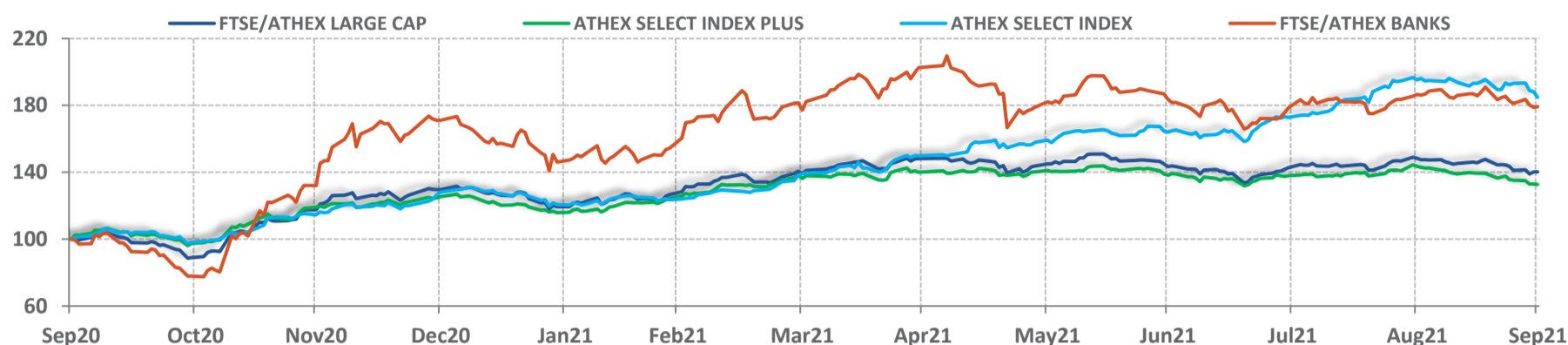
September



**ATHEXGROUP**  
Athens Exchange Group

## ATHEX Securities Market - Monthly Trade Activity

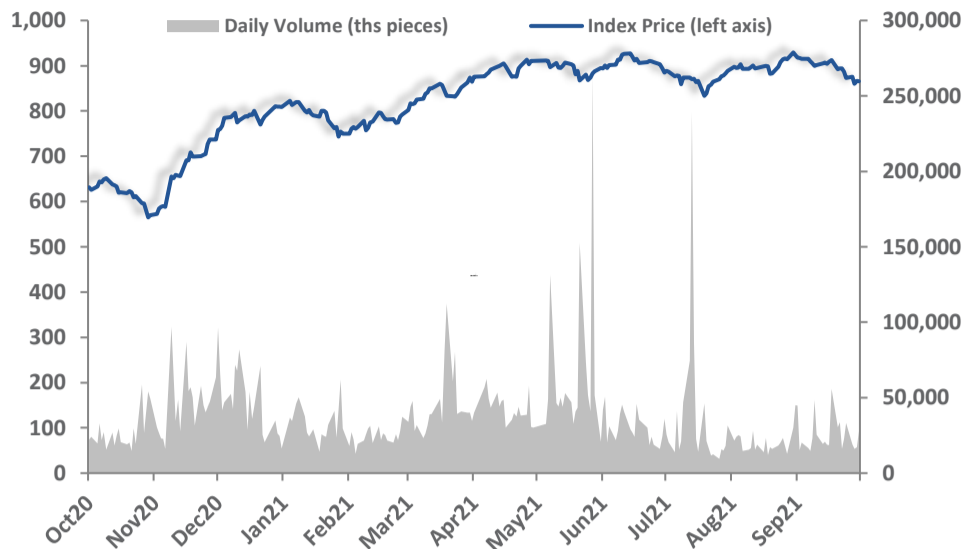
Market Capitalization (€ bil)	62.05	Market Trading Velocity	27.56%
Average Daily Trade Value (€ mil.)	64.78	Average Market Spread	0.00%
Average Daily Trade Volume (ths shares)	35.44	Annualized Market Volatility	15.30%



## ATHEX Market Indices

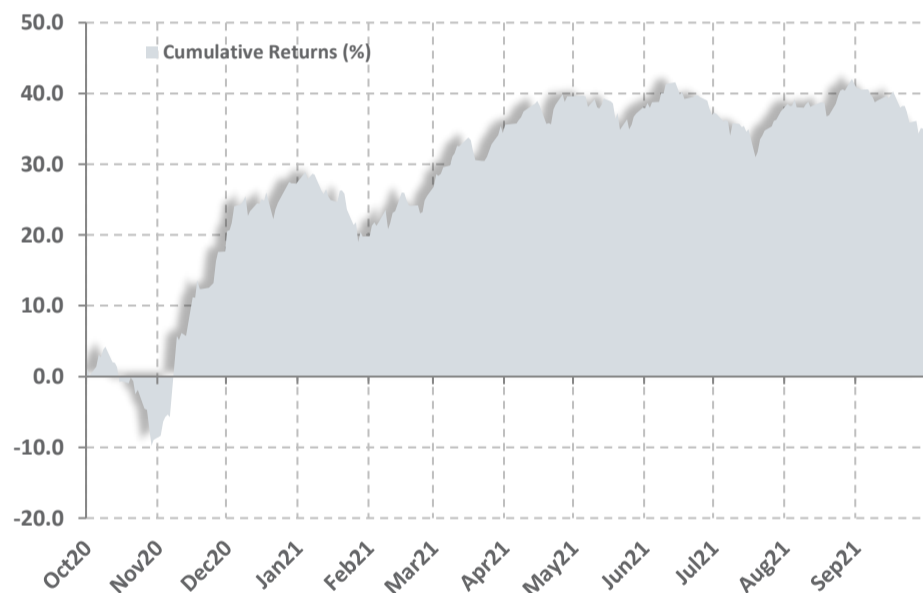
	30/09/2021	31/08/2021	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	31/12/2020
<b>Market Indices</b>								
Composite Index	865.34 ▼	923.15	-57.8	-6.26%	931.94	726.02	6.97% ▲	808.99
All Share Index	216.52 ▼	230.88	-14.4	-6.22%	232.71	175.88	15.45% ▲	187.55
ATHEX Select Index Plus	3,262.14 ▼	3,528.42	-266.3	-7.55%	3,565.24	2,805.20	5.89% ▲	3,080.55
ATHEX Select Index	4,365.10 ▼	4,613.29	-248.2	-5.38%	4,685.13	2,785.00	44.17% ▲	3,027.78
<b>New Index</b> Athex ESG Index	982.56 ▼	1,041.04	-58.5	-5.62%	1,050.47	968.19	-1.74%	---
ATHEX Alternative Market Price	5,401.07 ▲	5,082.44	318.6	6.27%	5,660.47	4,622.73	9.26% ▲	4,943.22
<b>Benchmark Indices</b>								
FTSE/Athex Large Cap	2,095.08 ▼	2,214.27	-119.2	-5.38%	2,259.27	1,718.82	8.29% ▲	1,934.64
FTSE/Athex Mid Cap Index	1,386.45 ▼	1,517.17	-130.7	-8.62%	1,532.23	1,026.21	25.20% ▲	1,107.38
FTSE/ATHEX High Dividend Yield Index	2,971.67 ▼	3,131.88	-160.2	-5.12%	3,169.38	2,542.41	9.90% ▲	2,704.09
FTSE/ATHEX Factor-Weighted Index	4,314.79 ▲	4,298.59	16.2	0.38%	4,426.33	2,996.13	38.11% ▲	3,124.15
FTSE/ATHEX Global Traders Index Plus	2,369.99 ▼	2,541.70	-171.7	-6.76%	2,565.79	1,943.84	12.79% ▲	2,101.33
FTSE/ATHEX-CSE Banking Index	411.38 ▼	428.29	-16.9	-3.95%	483.96	306.88	4.73% ▲	392.80
FTSE/Athex Market Index	519.28 ▼	550.47	-31.2	-5.67%	554.77	424.25	9.65% ▲	473.60
<b>Customized Indices</b>								
Hellenic Mid & Small Cap Index	1,308.88 ▼	1,427.77	-118.9	-8.33%	1,442.42	1,110.37	8.85% ▲	1,202.50
<b>Total Return Indices</b>								
Composite Index Total Return	1,478.96 ▼	1,576.82	-97.9	-6.21%	1,591.84	1,220.96	8.71% ▲	1,360.50
FTSE/Athex Large Cap Total Return	3,243.83 ▼	3,426.68	-182.9	-5.34%	3,444.74	2,707.58	9.24% ▲	2,969.49
FTSE/Athex Mid Cap T.R.	1,778.42 ▼	1,946.11	-167.7	-8.62%	1,949.62	1,313.08	27.94% ▲	1,390.05
FTSE/ATHEX High Dividend Yield Index TR	3,173.34 ▼	3,338.40	-165.1	-4.94%	3,378.38	2,698.71	12.53% ▲	2,820.00
FTSE/ATHEX-CSE Banking T.R.	354.21 ▼	368.76	-14.6	-3.95%	421.45	283.07	2.94% ▲	344.08
<b>Sector Indices</b>								
FTSE/Athex Energy	3,246.84 ▼	3,460.60	-213.8	-6.18%	3,724.35	2,835.10	9.51% ▲	2,964.77
FTSE/Athex Basic Resources	6,961.61 ▼	7,667.65	-706.0	-9.21%	8,597.84	5,233.31	13.13% ▲	6,153.83
FTSE/Athex Construction & Materials	3,004.24 ▼	3,328.79	-324.6	-9.75%	3,422.77	2,565.75	8.81% ▲	2,761.06
FTSE/Athex Industrial Goods & Services	3,505.46 ▼	3,929.63	-424.2	-10.79%	3,996.37	2,762.19	19.52% ▲	2,932.95
FTSE/Athex Food & Beverage	10,494.79 ▼	11,470.27	-975.5	-8.50%	12,311.96	9,045.03	6.17% ▲	9,885.18
FTSE/Athex Consumer Goods & Services	7,919.24 ▲	7,496.62	422.6	5.64%	9,231.17	6,939.31	1.76% ▲	7,781.92
FTSE/Athex Personal Products	8,625.88 ▼	8,786.95	-161.1	-1.83%	9,116.06	8,270.74	-4.62% ▼	9,043.89
FTSE/Athex Retail	50.40 ▼	56.27	-5.9	-10.43%	58.68	46.54	1.67% ▲	49.57
FTSE/Athex Travel & Leisure	2,107.12 ▲	2,100.61	6.5	0.31%	2,174.23	1,540.34	21.62% ▲	1,732.48
FTSE/Athex Telecommunications	4,541.08 ▼	4,685.27	-144.2	-3.08%	4,734.07	3,294.37	24.60% ▲	3,644.51
FTSE/Athex Utilities	4,633.16 ▼	5,306.94	-673.8	-12.70%	5,427.45	4,264.97	0.66% ▲	4,602.67
FTSE/Athex Banks	543.53 ▼	565.88	-22.4	-3.95%	639.42	405.46	4.73% ▲	518.99
FTSE/Athex Insurance	1,888.13 ▼	2,056.78	-168.7	-8.20%	2,192.44	1,870.86	-1.11% ▼	1,909.42
FTSE/ATHEX Real Estate	5,128.01 ▼	5,678.87	-550.9	-9.70%	5,770.64	4,187.35	6.28% ▲	4,825.18
FTSE/Athex Financial Services	699.15 ▼	793.66	-94.5	-11.91%	843.74	679.98	-8.48% ▼	763.95
FTSE/Athex Technology	1,773.36 ▲	1,741.42	31.9	1.83%	1,872.72	1,043.00	62.35% ▲	1,092.34
<b>Corporate Bond Indices</b>								
Hellenic Corporate Bond Index	128.493 ▲	127.796	0.7	0.55%	128.787	122.287	5.27% ▲	122.06
Hellenic Corporate Bond Price Index	96.606 ▲	96.300	0.3	0.32%	96.933	93.979	2.94% ▲	93.85

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	865.34	884.89	865.05	624.75
	1M	3M	6M	12M
Returns (%)	-6.26%	-2.21%	0.03%	38.51%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	13.8%	15.4%	14.9%	23.4%
60days Annualized	15.3%	15.0%	19.0%	34.6%

### 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	86.9	100.0	
FTSE/ATHEX BANKS	89.2	90.5	70.3	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	8.7%	2,058.6	11.0%
2 CC HBC AG (CR)	0.6%	1,779.8	9.6%
3 ALPHA SERVICES HOLD (CR)	8.8%	1,345.7	7.2%
4 OPAP (CR)	10.8%	977.8	5.2%
5 EUROBANK HOLDINGS (CR)	9.2%	910.0	4.9%
6 MYTILINEOS (CR)	7.2%	898.0	4.8%
7 JUMBO SA (CR)	7.3%	874.5	4.7%
8 PPC (CR)	9.2%	868.9	4.7%
9 NATIONAL BANK (CR)	6.4%	863.6	4.6%
10 PIRAEUS FINANCIAL HOLD (CR)	8.2%	819.8	4.4%
Total	76.4%	11,396.7	61.2%

### Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	38
Index Constituents Capitalisation (€ mil)	56,210.1
% of the ATHEX Cap	90.6%
Index Capitalisation (€ mil)	18,632.3
<b>Constituent Sizes (Cap in € mil)</b>	
Average	310.5
Largest	2,058.6
Smallest	5.3
Median	96.9
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	38.0%
Top 10 Holdings	61.2%
Index Trading Velocity	9.8%
Average Index Spread	0.698%
Average Daily Trade Value (€ mil.)	62.1
% of the ATHEX A.D.T.V.	71.4%

### Index Monthly Activity

Index Returns (% Units)	-6.26%	-19.55%
Max / Min Closing Price	918.06	860.03
Max / Min Daily Return	0.73%	-2.27%
Session with Positive / Negative Return	9	13

### Activity of Index Constituents

Share with the Best Performance	EPSIL	27.05%
Share with the Worst Performance	TATT	-54.10%
<b>Number of Shares</b>		
with Positive Return	8	
with Negative Return	51	
with Zero Return	1	

### ICB Industry Classification

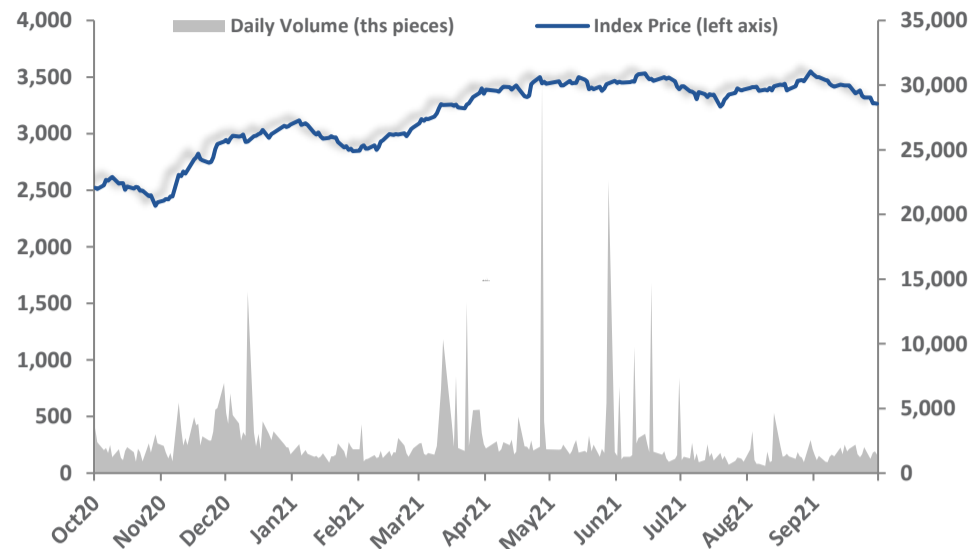
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	396.7 ▲	2.1
15 - Telecommunications	2	2,080.3 ▲	11.2
20 - Health Care	1	33.1 ▲	0.2
30 - Financials	3	281.7 ▼	1.5
31 - Banks	5	3,944.3 ▲	21.2
35 - Real Estate	4	713.5 ▲	3.8
40 - Consumer Discretionary	8	2,414.9 ▲	13.0
45 - Consumer Staples	5	2,186.8 ▲	11.7
50 - Industrials	15	3,042.6 ▲	16.3
55 - Basic Materials	3	346.6 ▲	1.9
60 - Energy	3	1,105.1 ▲	5.9
65 - Utilities	5	2,086.5 ▼	11.2
<b>Total</b>	<b>60</b>	<b>18,632.3</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

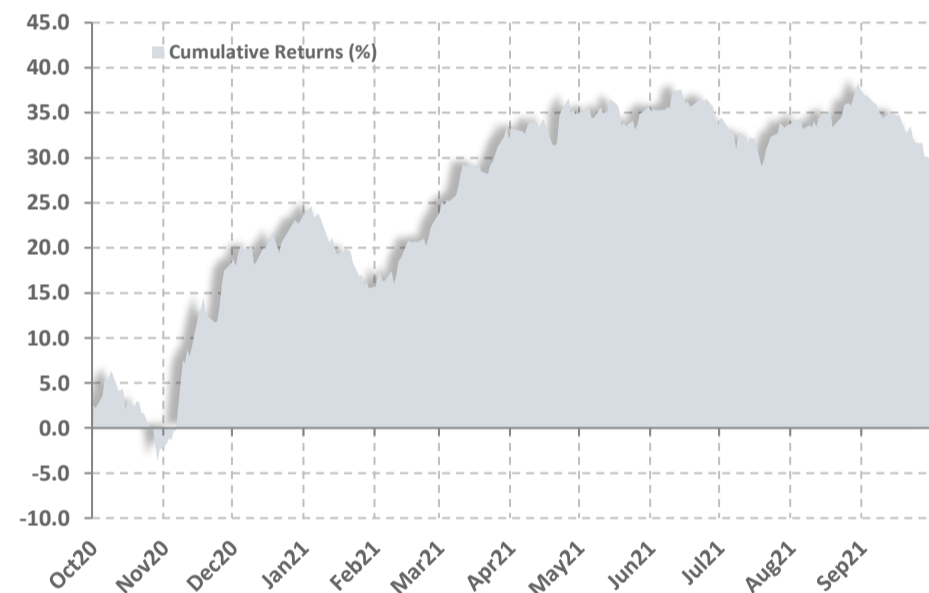
ISIN Code	GRI99117A004
Trading Codes (GR) / (EN)	ΓΔ GD
Reuters Code	.ATG
Bloomberg Code	ASE
Launch Date / Base Date Price	31/12/80 100
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	3,262.14	3,392.31	3,350.36	2,456.89
	1M	3M	6M	12M
Returns (%)	-7.55%	-3.84%	-2.63%	32.78%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	13.4%	11.7%	12.0%	18.0%
60days Annualized	14.3%	14.2%	14.7%	25.5%

### Correlation between Indices

	ASIP	GD	FTSE	FTSEM
ATHEX SELECT INDEX PLUS	100.0			
ATHEX COMPOSITE	89.2	100.0		
FTSE/ATHEX LARGE CAP	86.9	99.5	100.0	
FTSE/ATHEX MID CAP	81.7	82.2	79.2	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 GR. SARANTIS S.A. (CR)	4.5%	304.1	10.0%
2 GEK TERNA (CR)	13.1%	292.8	9.6%
3 ADMIE (IPTO) HOLDING S.A. (CR)	7.5%	267.7	8.8%
4 EYDAP S.A. (CR)	8.2%	265.5	8.7%
5 CRETE PLASTICS SA (CR)	0.7%	211.9	7.0%
6 HELLENIC EXCHANGES-A.S.E. (CR)	5.1%	209.4	6.9%
7 ELLAKTOR (CR)	7.0%	202.2	6.6%
8 AEGEAN AIRLINES (CR)	4.3%	191.9	6.3%
9 FOURLIS (CR)	8.5%	166.7	5.5%
10 AUTOHELLAS SA (CR)	3.4%	151.5	5.0%
<b>Total</b>	<b>62.2%</b>	<b>2,263.7</b>	<b>74.3%</b>

### Portfolio Analysis

Number of Constituents	19
No of Sectors in Index Composition	15
Index Constituents Capitalisation (€ mil)	8,290.1
% of the ATHEX Cap	13.4%
Index Capitalisation (€ mil)	3,046.7
<b>Constituent Sizes (Cap in € mil)</b>	
Average	160.4
Largest	304.1
Smallest	34.5
Median	151.5
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	44.0%
Top 10 Holdings	74.3%
Index Trading Velocity	5.7%
Average Index Spread	0.619%
Average Daily Trade Value (€ mil.)	6.0
% of the ATHEX A.D.T.V.	4.2%

### Index Monthly Activity

Index Returns (% Units)	-7.55%	-130.17
Max / Min Closing Price	3,514.69	3,262.14
Max / Min Daily Return	0.56%	-2.09%
Session with Positive / Negative Return	5	17

### Activity of Index Constituents

Share with the Best Performance	OTOEL	3.87%
Share with the Worst Performance	PLAT	-15.88%
<b>Number of Shares</b>		
with Positive Return	1	
with Negative Return	17	
with Zero Return	1	

### ICB Industry Classification

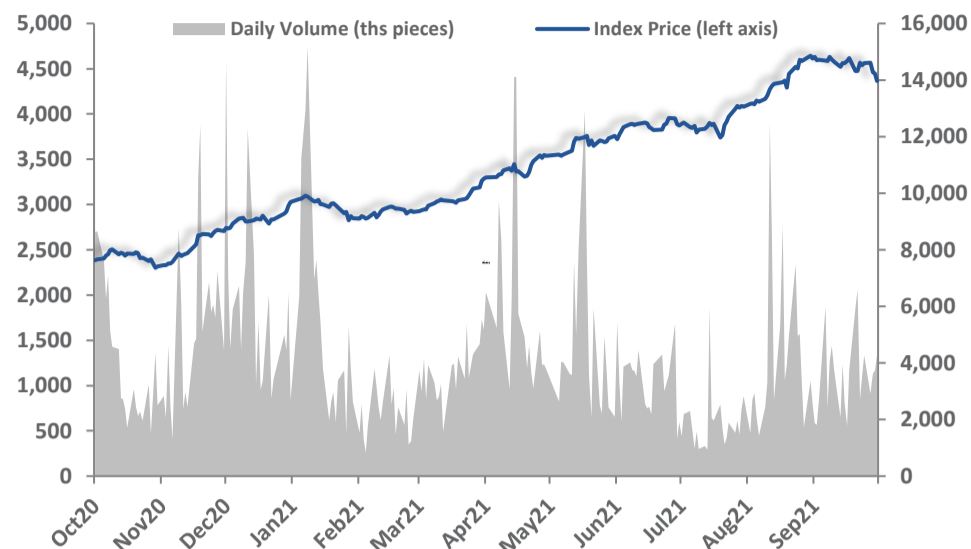
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	130.1 ▲	4.3
15 - Telecommunications	----	----	----
20 - Health Care	----	----	----
30 - Financials	2	263.3 ▼	8.6
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	3	510.1 ▲	16.7
45 - Consumer Staples	2	369.6 ▼	12.1
50 - Industrials	7	1,098.3 ▲	36.1
55 - Basic Materials	1	107.7 ▲	3.5
60 - Energy	----	----	----
65 - Utilities	3	567.7 ▼	18.6
<b>Total</b>	<b>19</b>	<b>3,046.7</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

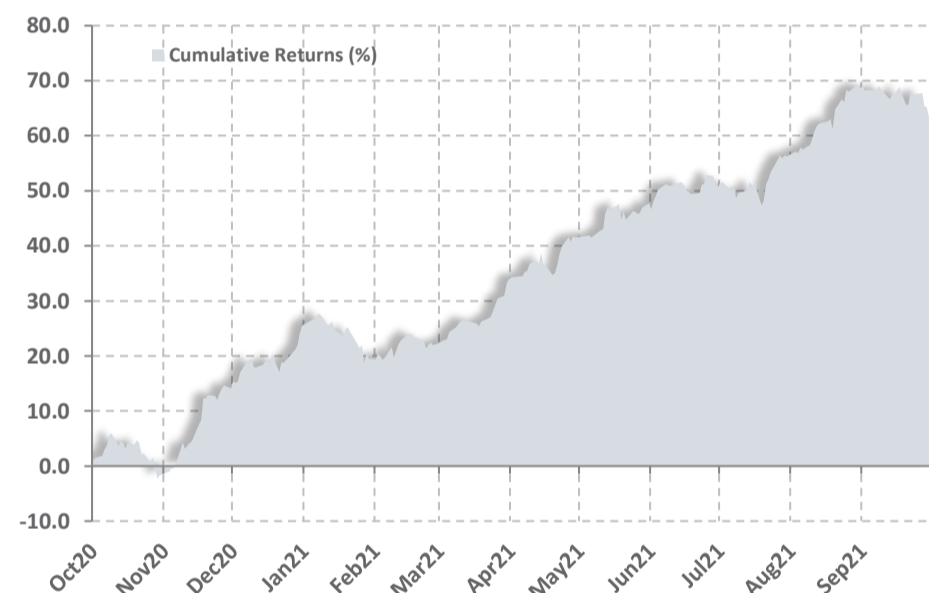
ISIN Code	GRI99157A000	
Trading Codes (GR) / (EN)	ASIP	ASIP
Reuters Code	ASIP	
Bloomberg Code	ASIP	
Launch Date / Base Date Price	23/03/20	2,000
Index Type	Benchmark	
Capitalization Type	Weight Mkt Capitalization	
Capping	Every June and December at 10%	
Review	Every May and November	
Calculation Frequency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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	4,365.10	3,871.18	3,286.57	2,361.17
	1M	3M	6M	12M
Returns (%)	-5.38%	12.76%	32.82%	84.87%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	21.1%	16.4%	12.2%	20.6%
60days Annualized	20.1%	16.9%	16.1%	22.0%

### Correlation between Indices

	ASI	ASIP	FTSEM	FTSEMSFW
ATHEX SELECT INDEX	100.0			
ATHEX SELECT INDEX PLUS	67.8	100.0		
FTSE/ATHEX MID CAP	87.2	81.7	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	70.0	66.6	67.1	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 EPSILON NET (CR)	7.6%	72.7	9.8%
2 INTRACOM HOLDINGS (CR)	21.1%	71.3	9.6%
3 ENTERSOFT (CR)	2.6%	64.3	8.6%
4 REDS S.A. (CR)	0.6%	38.3	5.1%
5 AVAX S.A. (CR)	3.6%	35.7	4.8%
6 BRIQ PROPERTIES (CR)	2.0%	35.2	4.7%
7 IDEAL GROUP SA (CR)	19.0%	34.3	4.6%
8 ATHENS MEDICAL CENTER SA (CR)	0.4%	33.1	4.5%
9 PROFILE SA (CR)	6.0%	32.5	4.4%
10 IKTINOS HELLAS SA (CR)	7.1%	29.9	4.0%
Total	69.9%	447.3	60.2%

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	2,118.8
% of the ATHEX Cap	3.4%
Index Capitalisation (€ mil)	743.6
<b>Constituent Sizes (Cap in € mil)</b>	
Average	24.8
Largest	72.7
Smallest	3.6
Median	21.4
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	38.0%
Top 10 Holdings	60.2%
Index Trading Velocity	14.1%
Average Index Spread	1.121%
Average Daily Trade Value (€ mil.)	3.6
% of the ATHEX A.D.T.V.	10.1%

### Index Monthly Activity

Index Returns (% Units)	-5.38%	493.92
Max / Min Closing Price	4,632.95	4,365.10
Max / Min Daily Return	2.11%	-3.11%
Session with Positive / Negative Return	10	12

### Activity of Index Constituents

Share with the Best Performance	EPSIL	27.05%
Share with the Worst Performance	INTRK	-20.26%
<b>Number of Shares</b>		
with Positive Return	7	
with Negative Return	23	
with Zero Return	---	

### ICB Industry Classification

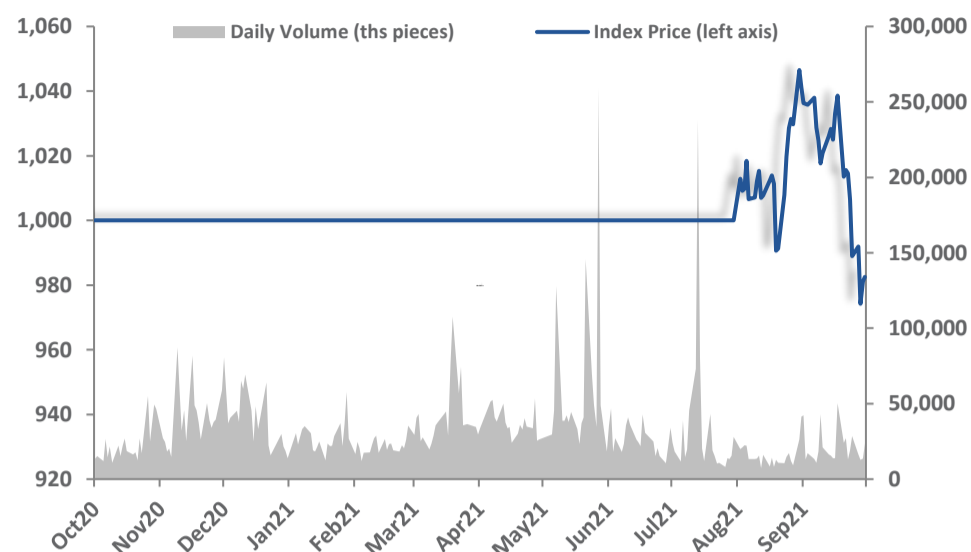
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	7	293.8 ▲	39.5
15 - Telecommunications	1	21.7 ▲	2.9
20 - Health Care	1	33.1 ▲	4.5
30 - Financials	1	18.5 ▼	2.5
31 - Banks	---	---	---
35 - Real Estate	3	83.6 ▲	11.2
40 - Consumer Discretionary	4	56.1 ▲	7.5
45 - Consumer Staples	1	26.4 ▼	3.6
50 - Industrials	8	145.2 ▲	19.5
55 - Basic Materials	2	42.0 ▲	5.7
60 - Energy	2	23.1 ▲	3.1
65 - Utilities	---	---	---
<b>Total</b>	<b>30</b>	<b>743.6</b>	<b>100.0</b>

► 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



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	982.56	1,000.00	1,000.00	1,000.00
	1M	3M	6M	12M
Returns (%)	-5.62%	-1.74%	-1.74%	-1.74%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	14.6%	---	---	---
60days Annualized	12.0%	---	---	---

### Correlation between Indices

	ATHEX_ESG	GD	FTSE	FTSEM
ATHEX ESG	100.0			
ATHEX COMPOSITE	24.6	100.0		
FTSE/ATHEX LARGE CAP	23.9	99.5	100.0	
FTSE/ATHEX MID CAP	20.2	82.2	79.2	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OPAP (CR)	11.3%	1,736.6	11.0%
2 OTE (CR)	9.1%	1,702.1	10.8%
3 ALPHA SERVICES HOLD (CR)	9.2%	1,595.7	10.2%
4 EUROBANK HOLDINGS (CR)	9.7%	1,449.3	9.2%
5 CC HBC AG (CR)	0.6%	1,370.6	8.7%
6 MYTILINEOS (CR)	7.6%	1,207.7	7.7%
7 NATIONAL BANK (CR)	6.7%	1,089.1	6.9%
8 JUMBO SA (CR)	7.7%	699.8	4.5%
9 PIRAEUS FINANCIAL HOLD (CR)	8.6%	680.4	4.3%
10 PPC (CR)	9.6%	661.8	4.2%
<b>Total</b>	<b>80.2%</b>	<b>12,193.1</b>	<b>77.6%</b>

### Portfolio Analysis

Number of Constituents	35
No of Sectors in Index Composition	27
Index Constituents Capitalisation (€ mil)	53,443.5
% of the ATHEX Cap	86.1%
Index Capitalisation (€ mil)	15,721.2
<b>Constituent Sizes (Cap in € mil)</b>	
Average	449.2
Largest	1,736.6
Smallest	3.1
Median	163.8
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	50.0%
Top 10 Holdings	77.6%
Index Trading Velocity	11.0%
Average Index Spread	0.460%
Average Daily Trade Value (€ mil.)	59.1
% of the ATHEX A.D.T.V.	59.8%

### Index Monthly Activity

Index Returns (% Units)	-5.62%	-17.44%
Max / Min Closing Price	1,038.61	974.22
Max / Min Daily Return	0.80%	-2.41%
Session with Positive / Negative Return	10	12

### Activity of Index Constituents

Share with the Best Performance	BELA	6.09%
Share with the Worst Performance	PPC	-18.25%
<b>Number of Shares</b>		
with Positive Return	3	
with Negative Return	31	
with Zero Return	1	

### ICB Industry Classification

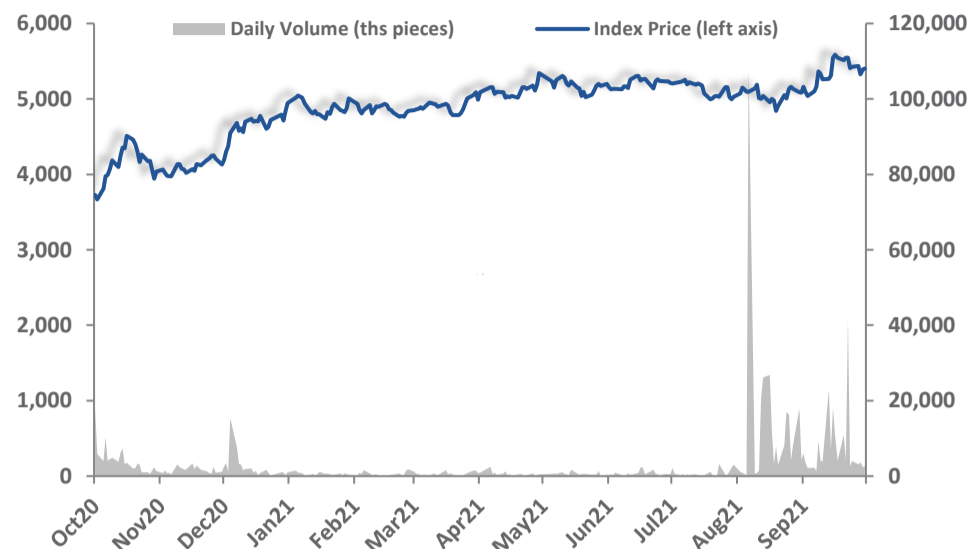
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	93.7	0.6
15 - Telecommunications	1	1,702.1	10.8
20 - Health Care	1	10.6	0.1
30 - Financials	2	106.9	0.7
31 - Banks	4	4,814.6	30.6
35 - Real Estate	1	308.6	2.0
40 - Consumer Discretionary	5	2,597.6	16.5
45 - Consumer Staples	2	1,510.4	9.6
50 - Industrials	9	2,411.8	15.3
55 - Basic Materials	3	160.8	1.0
60 - Energy	2	663.7	4.2
65 - Utilities	4	1,340.3	8.5
<b>Total</b>	<b>35</b>	<b>15,721.2</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### 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 & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	5,401.07	5,209.83	4,990.49	3,687.46
	1M	3M	6M	12M
Returns (%)	6.27%	3.67%	8.23%	46.47%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	25.4%	15.8%	15.8%	27.8%
60days Annualized	23.5%	18.3%	18.2%	32.6%

### Correlation between Indices

	DEA	ASI	FTSEMSFW	HELMSI
ALTERNATIVE MARKET	100.0			
ATHEX SELECT INDEX	47.6	100.0		
FTSE/ATHEX FACTOR-WEIGHTED	41.2	70.0	100.0	
HELLENIC MID & SMALL	44.2	72.7	68.0	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PHOENIX VEGA (CR)	60.8%	62.4	23.0%
2 PERFORMANCE TECHNOLOGIES (CR)	20.8%	56.0	20.7%
3 REAL CONSULTING (CR)	2.0%	43.4	16.0%
4 CAIRO MEZZ (CR)	13.0%	38.6	14.2%
5 FOODLINK S.A. (CR)	0.2%	16.3	6.0%
6 ALPHA TRUST (CR)	2.5%	14.8	5.5%
7 MEDITERRA (CR)	0.2%	11.8	4.3%
8 EUROXX (CR)	0.0%	10.4	3.8%
9 OPTRONICS TECHNOLOGIES (CR)	0.1%	7.7	2.9%
10 DOPPLER (CR)	0.4%	6.2	2.3%
Total	100.0%	267.7	98.7%

### Portfolio Analysis

Number of Constituents	11
No of Sectors in Index Composition	9
Index Constituents Capitalisation (€ mil)	271.2
% of the ATHEX Cap	0.4%
Index Capitalisation (€ mil)	271.2
<b>Constituent Sizes (Cap in € mil)</b>	
Average	24.7
Largest	62.4
Smallest	3.5
Median	14.8
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	79.9%
Top 10 Holdings	98.7%
Index Trading Velocity	5.6%
Average Index Spread	5.504%
Average Daily Trade Value (€ mil.)	0.5
% of the ATHEX A.D.T.V.	21768.2%

### Index Monthly Activity

Index Returns (% Units)	6.27%	191.24
Max / Min Closing Price	5,585.52	5,041.54
Max / Min Daily Return	4.40%	-2.48%
Session with Positive / Negative Return	13	9

### Activity of Index Constituents

Share with the Best Performance	REALCONS	98.04%
Share with the Worst Performance	VIDAVO	-11.91%
<b>Number of Shares</b>		
with Positive Return	6	
with Negative Return	5	
with Zero Return	---	

### ICB Industry Classification

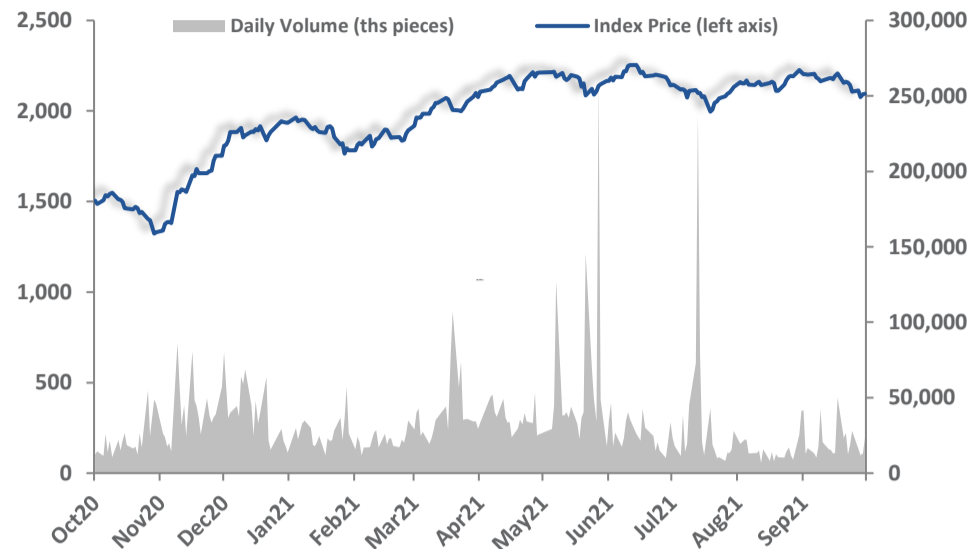
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	99.5	36.7
15 - Telecommunications	1	7.7 ▼	2.9
20 - Health Care	1	3.5 ▲	1.3
30 - Financials	4	126.2	46.5
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	1	11.8 ▼	4.3
50 - Industrials	2	22.5 ▲	8.3
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
<b>Total</b>	<b>11</b>	<b>271.2</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

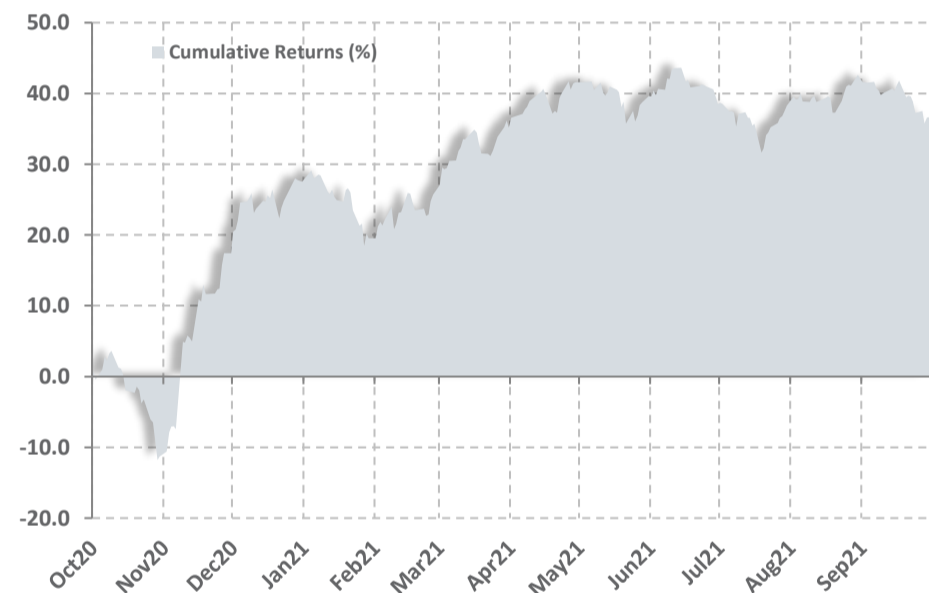
ISIN Code	GRI99145A005	
Trading Codes (GR) / (EN)	ΔEA	DEA
Reuters Code	.DEA	
Bloomberg Code	DEA	
Launch Date / Base Date Price	13/02/09	5,000
Index Type	Market Index	
Capitalization Type	Total Mkt Capitalization	
Capping	No	
Review	Every May and November	
Calculation Frequency	Real Time every 30"	
Derivative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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	2,095.08	2,140.14	2,077.11	1,493.22
	1M	3M	6M	12M
Returns (%)	-5.38%	-2.11%	0.87%	40.31%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	14.1%	17.6%	16.7%	25.0%
60days Annualized	16.0%	16.6%	20.6%	37.3%

### Correlation between Indices

	FTSE	GD	ASIP	FTSEM
FTSE/ATHEX LARGE CAP	100.0			
ATHEX COMPOSITE	99.5	100.0		
ATHEX SELECT INDEX PLUS	86.9	89.2	100.0	
FTSE/ATHEX MID CAP	79.2	82.2	81.7	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	9.5%	2,524.9	11.0%
2 OPAP (CR)	11.8%	2,398.6	10.4%
3 ALPHA SERVICES HOLD (CR)	9.6%	2,286.3	9.9%
4 CC HBC AG (CR)	0.7%	2,183.0	9.5%
5 EUROBANK HOLDINGS (CR)	10.1%	2,013.0	8.8%
6 JUMBO SA (CR)	8.0%	1,555.0	6.8%
7 MYTILINEOS (CR)	7.9%	1,490.9	6.5%
8 NATIONAL BANK (CR)	7.0%	1,328.2	5.8%
9 PPC (CR)	10.0%	932.2	4.1%
10 PIRAEUS FINANCIAL HOLD (CR)	9.0%	819.8	3.6%
<b>Total</b>	<b>83.5%</b>	<b>17,531.7</b>	<b>76.3%</b>

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	51,047.1
% of the ATHEX Cap	82.3%
Index Capitalisation (€ mil)	22,983.5
<b>Constituent Sizes (Cap in € mil)</b>	
Average	919.3
Largest	2,524.9
Smallest	107.7
Median	611.8
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	49.6%
Top 10 Holdings	76.3%
Index Trading Velocity	7.2%
Average Index Spread	0.234%
Average Daily Trade Value (€ mil.)	56.8
% of the ATHEX A.D.T.V.	58.3%

### Index Monthly Activity

Index Returns (% Units)	-5.38%	-45.06
Max / Min Closing Price	2,207.07	2,076.92
Max / Min Daily Return	0.79%	-2.32%
Session with Positive / Negative Return	10	12

### Activity of Index Constituents

Share with the Best Performance	BELA	6.09%
Share with the Worst Performance	PPC	-18.25%
<b>Number of Shares</b>		
with Positive Return	3	
with Negative Return	22	
with Zero Return	---	

### ICB Industry Classification

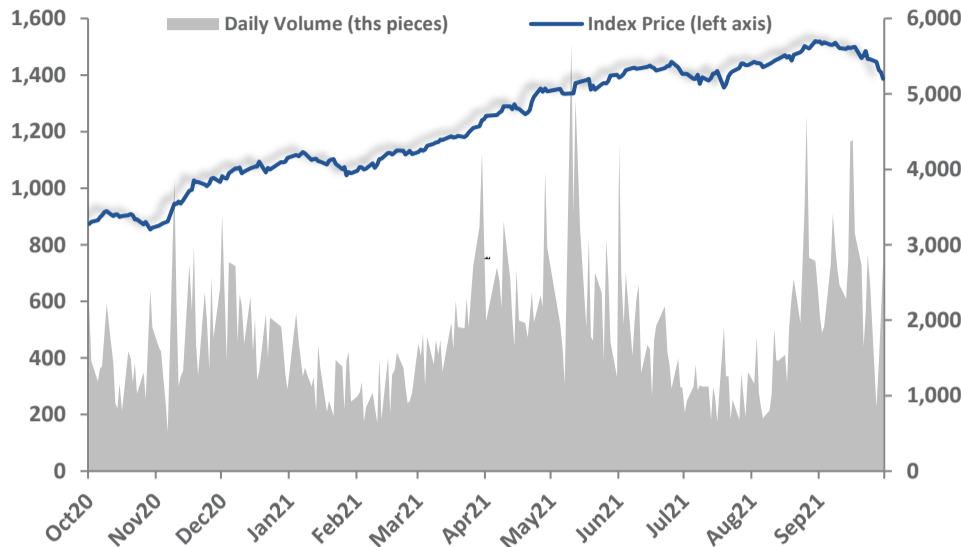
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	2,524.9 ▲	11.0
20 - Health Care	---	---	---
30 - Financials	1	209.4 ▼	0.9
31 - Banks	4	6,447.2 ▲	28.1
35 - Real Estate	1	629.9 ▲	2.7
40 - Consumer Discretionary	3	4,145.5 ▲	18.0
45 - Consumer Staples	2	2,487.0 ▲	10.8
50 - Industrials	5	3,000.8 ▲	13.1
55 - Basic Materials	2	333.6 ▲	1.5
60 - Energy	2	1,089.9 ▲	4.7
65 - Utilities	4	2,115.3 ▼	9.2
<b>Total</b>	<b>25</b>	<b>22,983.5</b>	<b>100.0</b>

► 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

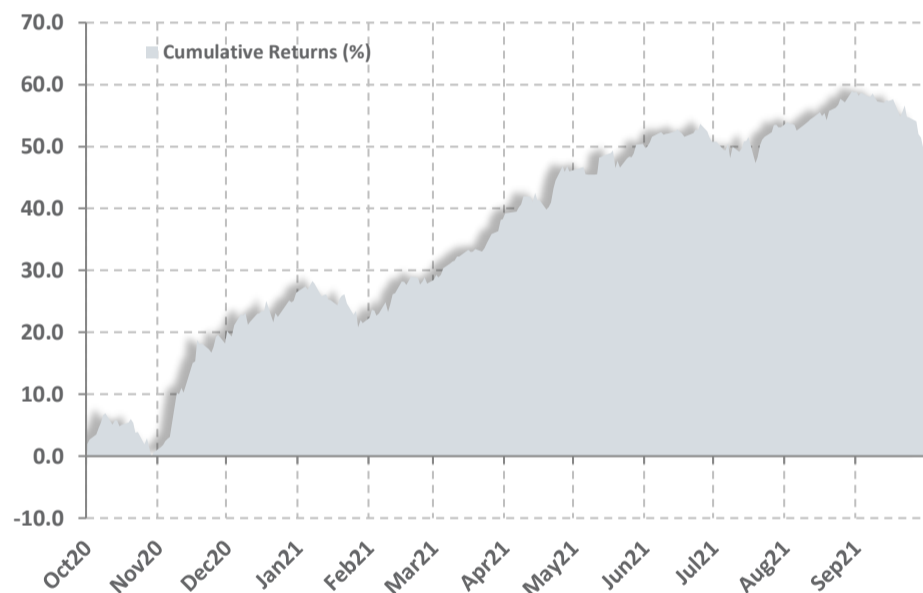


### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	16
Index Constituents Capitalisation (€ mil)	3,549.8
% of the ATHEX Cap	5.7%
Index Capitalisation (€ mil)	1,203.3
<b>Constituent Sizes (Cap in € mil)</b>	
Average	60.2
Largest	166.7
Smallest	5.3
Median	35.5
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	53.9%
Top 10 Holdings	79.5%
Index Trading Velocity	10.7%
Average Index Spread	0.690%
Average Daily Trade Value (€ mil.)	4.4
% of the ATHEX A.D.T.V.	7.2%

### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	1,386.45	1,404.24	1,243.33	856.97
	1M	3M	6M	12M
Returns (%)	-8.62%	-1.27%	11.51%	61.79%



### Index Monthly Activity

Index Returns (% Units)	-8.62%	-17.79%
Max / Min Closing Price	1,518.64	1,386.45
Max / Min Daily Return	1.04%	-2.73%
Session with Positive / Negative Return	8	14

### Activity of Index Constituents

Share with the Best Performance	OTOEL	3.87%
Share with the Worst Performance	TATT	-54.10%
<b>Number of Shares</b>		
with Positive Return	2	
with Negative Return	18	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	246.1 ▲	20.5
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	1	53.9 ▼	4.5
31 - Banks	1	5.3 ▼	0.4
35 - Real Estate	1	35.2 ▲	2.9
40 - Consumer Discretionary	4	360.8 ▲	30.0
45 - Consumer Staples	2	91.9 ▲	7.6
50 - Industrials	7	375.7 ▲	31.2
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	1	34.5 ▲	2.9
<b>Total</b>	<b>20</b>	<b>1,203.3</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	15.7%	14.0%	10.3%	22.0%
60days Annualized	16.7%	15.2%	15.2%	25.1%

### Correlation between Indices

	FTSEM	FTSE	ASIP	ASI
FTSE/ATHEX MID CAP	100.0			
FTSE/ATHEX LARGE CAP	79.2	100.0		
ATHEX SELECT INDEX PLUS	81.7	86.9	100.0	
ATHEX SELECT INDEX	87.2	67.6	67.8	100.0

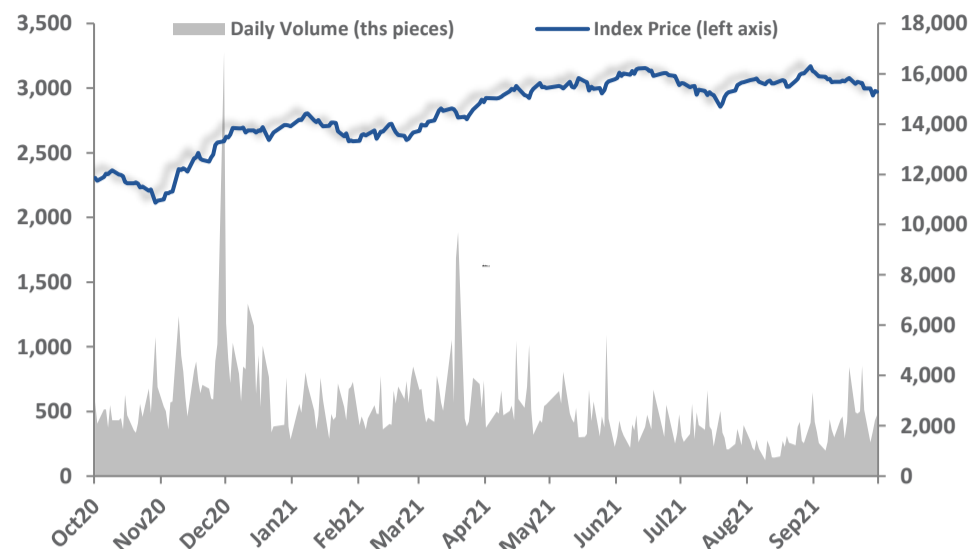
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 FOURLIS (CR)	11.6%	166.7	13.9%
2 AUTOHELLAS SA (CR)	4.7%	151.5	12.6%
3 QUEST HOLDINGS (CR)	4.1%	130.1	10.8%
4 THRACE PLASTICS SA (CR)	20.6%	114.8	9.5%
5 CENERGY HOLDINGS (CB)	10.3%	86.0	7.1%
6 INTRACOM HOLDINGS (CR)	17.3%	83.5	6.9%
7 TPA SA (CR)	0.5%	68.4	5.7%
8 KRI-KRI S.A. (CR)	2.4%	65.5	5.4%
9 EUROPEAN RELIANCE INSUR. (CR)	1.1%	53.9	4.5%
10 AVAX S.A. (CR)	2.9%	35.7	3.0%
<b>Total</b>	<b>75.4%</b>	<b>956.1</b>	<b>79.5%</b>

### Key Index Characteristics

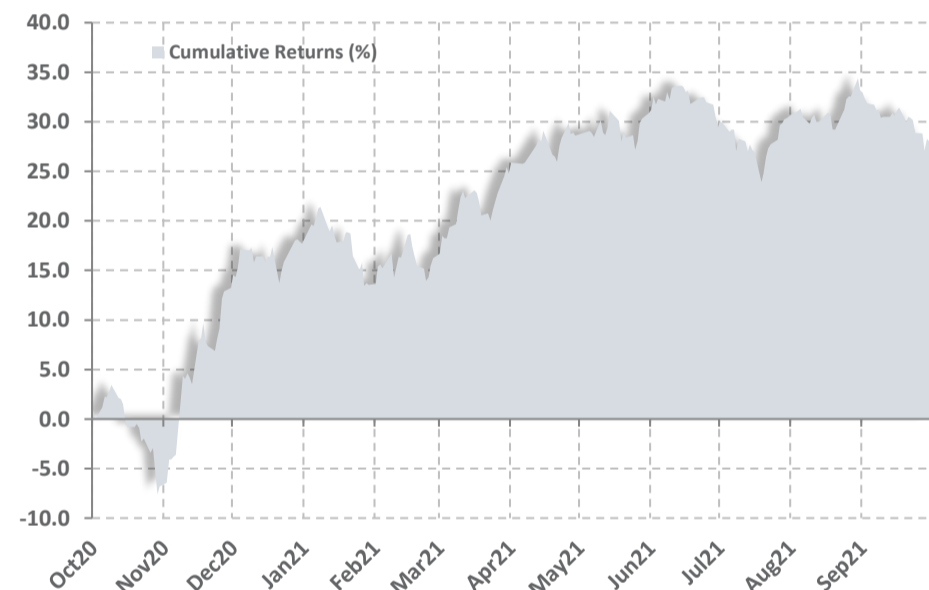
ISIN Code	GRI99202A004
Trading Codes (GR) / (EN)	FTSEM FTSEM
Reuters Code	.FTSEM
Bloomberg Code	.FTSEM
Launch Date / Base Date Price	03/12/99 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	2,971.67	3,022.15	2,891.49	2,284.78
Returns (%)	-5.12%	-1.67%	2.77%	30.06%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	12.9%	14.2%	15.4%	20.0%
60days Annualized	13.7%	14.2%	17.6%	26.8%

### Correlation between Indices

	FTSED	GD	FTSE	FTSEM
FTSE/ATHEX HIGH DIVIDEND YIELD	100.0			
ATHEX COMPOSITE	93.8	100.0		
FTSE/ATHEX LARGE CAP	93.3	99.5	100.0	
FTSE/ATHEX MID CAP	75.4	82.2	79.2	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	1.4%	759.3	19.4%
2 OTE (CR)	20.5%	703.5	18.0%
3 OPAP (CR)	25.3%	499.7	12.8%
4 TERNA ENERGY (CR)	3.9%	184.2	4.7%
5 MYTILINEOS (CR)	17.0%	182.0	4.6%
6 JUMBO SA (CR)	17.2%	177.2	4.5%
7 MOTOR OIL (CR)	6.2%	175.4	4.5%
8 HELLENIC PETROLEUM (CR)	1.2%	169.3	4.3%
9 ADMIE (IPTO) HOLDING S.A. (CR)	1.7%	169.0	4.3%
10 EYDAP S.A. (CR)	1.8%	161.2	4.1%
<b>Total</b>	<b>96.2%</b>	<b>3,180.8</b>	<b>81.3%</b>

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	34,395.3
% of the ATHEX Cap	55.4%
Index Capitalisation (€ mil)	3,914.3
<b>Constituent Sizes (Cap in € mil)</b>	
Average	156.6
Largest	759.3
Smallest	2.3
Median	130.1
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	59.5%
Top 10 Holdings	81.3%
Index Trading Velocity	19.8%
Average Index Spread	1.229%
Average Daily Trade Value (€ mil.)	26.4
% of the ATHEX A.D.T.V.	6.2%

### Index Monthly Activity

Index Returns (% Units)	-5.12%	-50.48
Max / Min Closing Price	3,124.18	2,943.94
Max / Min Daily Return	1.21%	-1.74%
Session with Positive / Negative Return	7	15

### Activity of Index Constituents

Share with the Best Performance	ELBE	9.09%
Share with the Worst Performance	EYDAP	-12.56%
<b>Number of Shares</b>		
with Positive Return	4	
with Negative Return	21	
with Zero Return	---	

### ICB Industry Classification

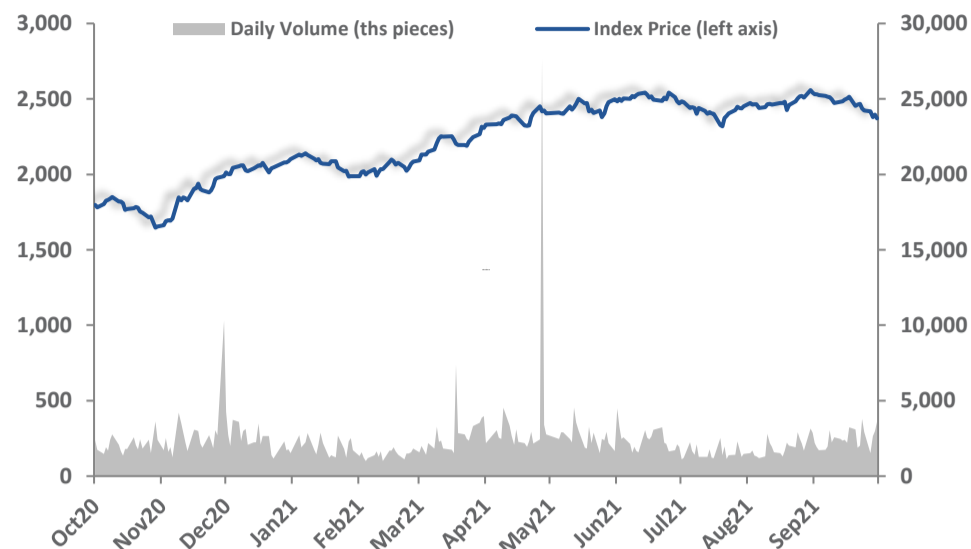
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	130.1 ▲	3.3
15 - Telecommunications	1	703.5 ▲	18.0
20 - Health Care	---	---	---
30 - Financials	3	217.3 ▼	5.6
31 - Banks	---	---	---
35 - Real Estate	1	16.2 ▲	0.4
40 - Consumer Discretionary	6	848.2 ▲	21.7
45 - Consumer Staples	2	824.8 ▲	21.1
50 - Industrials	5	280.6 ▲	7.2
55 - Basic Materials	---	---	---
60 - Energy	2	344.7 ▲	8.8
65 - Utilities	4	548.9 ▼	14.0
<b>Total</b>	<b>25</b>	<b>3,914.3</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

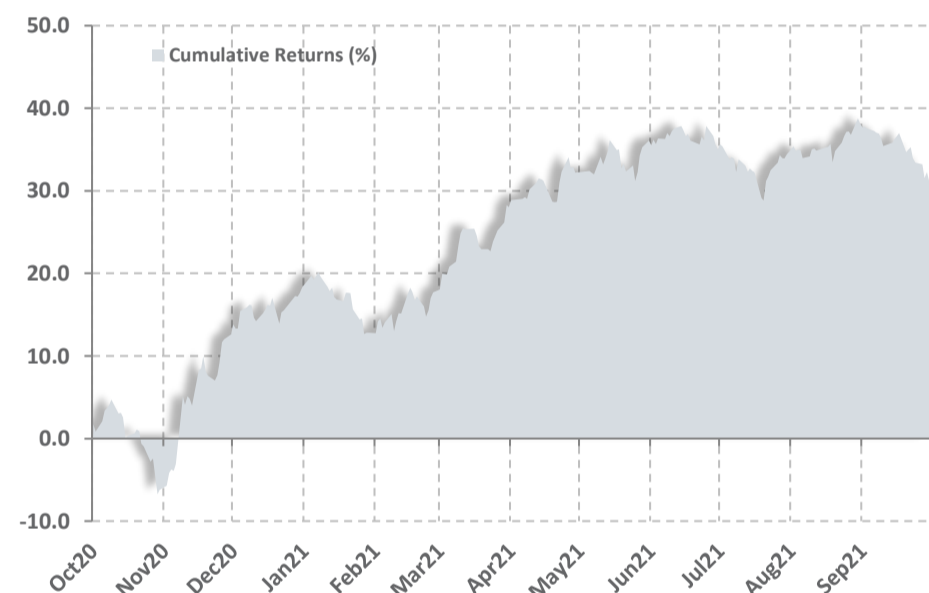
ISIN Code	GRI99208A001	
Trading Codes (GR) / (EN)	FTSED	FTSED
Reuters Code	FTSED	
Bloomberg Code	FTSED	
Launch Date / Base Date Price	23/03/20	2,000
Index Type	Benchmark	
Capitalization Type	Weight Mkt Capitalization	
Capping	Every June and December at 10%	
Review	Every May and November	
Calculation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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	2,369.99	2,468.61	2,308.28	1,765.26
	1M	3M	6M	12M
Returns (%)	-6.76%	-3.99%	2.67%	34.26%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	13.9%	15.6%	15.4%	18.3%
60days Annualized	14.9%	15.7%	16.3%	26.6%

### Correlation between Indices

	FTSEGTI	FTSEM	FTSED	FTSEMSFW
FTSE/ATHEX GLOBAL TRADERS PLUS	100.0			
FTSE/ATHEX MID CAP	82.3	100.0		
FTSE/ATHEX HIGH DIVIDEND YIELD	91.2	75.4	100.0	
FTSE/ATHEX FACTOR-WEIGHTED	70.2	67.1	64.7	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 MYTILINEOS (CR)	29.5%	411.1	19.8%
2 JUMBO SA (CR)	29.9%	400.4	19.2%
3 MOTOR OIL (CR)	10.8%	158.5	7.6%
4 CRETE PLASTICS SA (CR)	0.3%	113.1	5.4%
5 THRACE PLASTICS SA (CR)	5.9%	108.4	5.2%
6 GR. SARANTIS S.A. (CR)	1.8%	105.9	5.1%
7 AEGEAN AIRLINES (CR)	1.7%	99.6	4.8%
8 FOURLIS (CR)	3.3%	94.9	4.6%
9 HELLENIC PETROLEUM (CR)	2.1%	90.9	4.4%
10 ELVALHALCOR (CR)	2.8%	89.1	4.3%
<b>Total</b>	<b>88.0%</b>	<b>1,671.9</b>	<b>80.4%</b>

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	22
Index Constituents Capitalisation (€ mil)	11,071.7
% of the ATHEX Cap	17.8%
Index Capitalisation (€ mil)	2,080.0
<b>Constituent Sizes (Cap in € mil)</b>	
Average	69.3
Largest	411.1
Smallest	1.5
Median	28.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	57.3%
Top 10 Holdings	80.4%
Index Trading Velocity	21.5%
Average Index Spread	1.928%
Average Daily Trade Value (€ mil.)	15.2
% of the ATHEX A.D.T.V.	7.0%

### Index Monthly Activity

Index Returns (% Units)	-6.76%	-98.62
Max / Min Closing Price	2,531.61	2,369.99
Max / Min Daily Return	0.68%	-2.33%
Session with Positive / Negative Return	9	13

### Activity of Index Constituents

Share with the Best Performance	MEVA	6.80%
Share with the Worst Performance	INTRK	-20.26%
<b>Number of Shares</b>		
with Positive Return	2	
with Negative Return	27	
with Zero Return	1	

### ICB Industry Classification

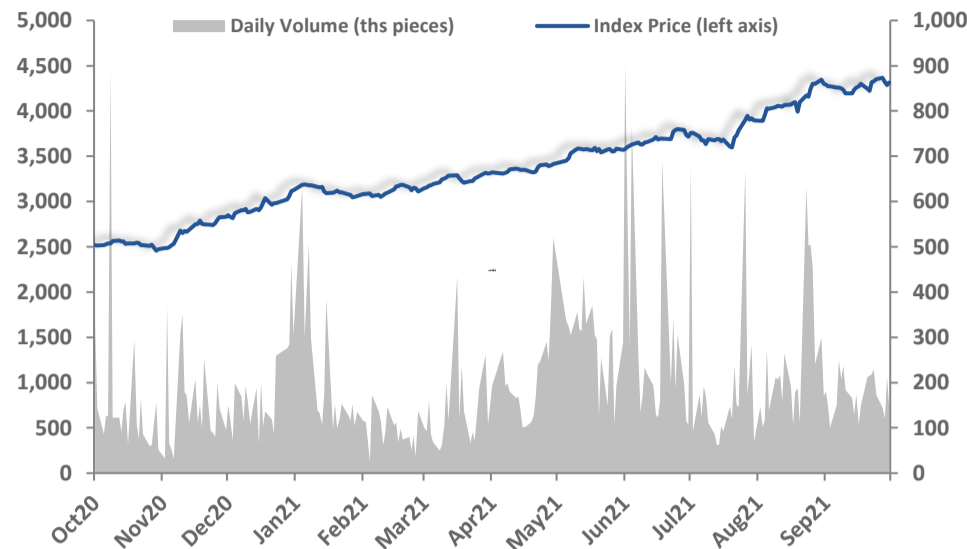
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	116.0 ▲	5.6
15 - Telecommunications	----	----	----
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	6	612.7 ▲	29.5
45 - Consumer Staples	3	197.8 ▲	9.5
50 - Industrials	10	767.2 ▲	36.9
55 - Basic Materials	6	121.8 ▲	5.9
60 - Energy	3	264.6 ▲	12.7
65 - Utilities	----	----	----
<b>Total</b>	<b>30</b>	<b>2,080.0</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Key Index Characteristics

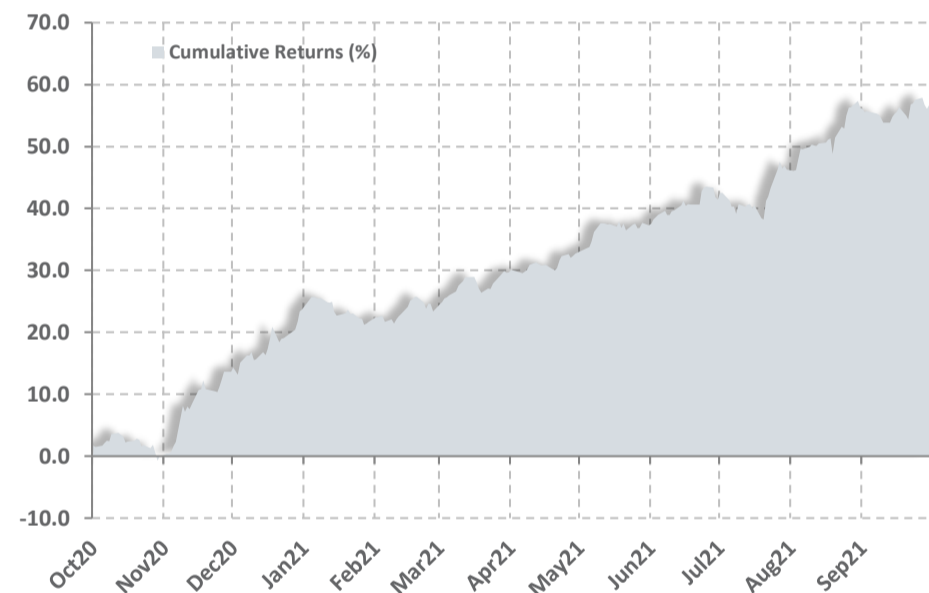
ISIN Code	GRI99152A001
Trading Codes (GR) / (EN)	FTSEGTI FTSEGTI
Reuters Code	.FTSEGTI
Bloomberg Code	FTSEGTI
Launch Date / Base Date Price	03/12/12 1,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December
Review	Annually every May
Calculation Frequency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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	4,314.79	3,718.78	3,311.99	2,476.16
	1M	3M	6M	12M
Returns (%)	0.38%	16.03%	30.28%	74.25%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	16.0%	11.8%	10.8%	16.7%
60days Annualized	17.4%	10.6%	10.9%	19.1%

### Correlation between Indices

	FTSEMSFW	ASI	FTSED	FTSEGTI
FTSE/ATHEX FACTOR-WEIGHTED	100.0			
ATHEX SELECT INDEX	70.0	100.0		
FTSE/ATHEX HIGH DIVIDEND YIELD	64.7	65.3	100.0	
FTSE/ATHEX GLOBAL TRADERS PLUS	70.2	74.5	91.2	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CRETE PLASTICS SA (CR)	5.5%	51.6	18.2%
2 EPSILON NET (CR)	36.6%	45.3	15.9%
3 ENTERSOFT (CR)	12.3%	40.1	14.1%
4 FLEXOPACK SA (CR)	1.8%	16.3	5.7%
5 SPACE HELLAS SA (CR)	8.6%	15.8	5.6%
6 BYTE COMPUTER SA (CR)	6.4%	12.9	4.5%
7 GEN. COMMERCIAL & IND.SA (CR)	1.5%	12.9	4.5%
8 PETROPOULOS PETROS (CR)	10.5%	11.4	4.0%
9 MOTODYNAMICS S.A. (CR)	5.6%	11.4	4.0%
10 LOULIS MILLS SA (CR)	1.9%	10.2	3.6%
<b>Total</b>	<b>90.6%</b>	<b>228.0</b>	<b>80.1%</b>

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	15
Index Constituents Capitalisation (€ mil)	1,417.7
% of the ATHEX Cap	2.3%
Index Capitalisation (€ mil)	284.5
<b>Constituent Sizes (Cap in € mil)</b>	
Average	14.2
Largest	51.6
Smallest	2.3
Median	10.0
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	59.5%
Top 10 Holdings	80.1%
Index Trading Velocity	7.7%
Average Index Spread	2.954%
Average Daily Trade Value (€ mil.)	0.7
% of the ATHEX A.D.T.V.	0.5%

### Index Monthly Activity

Index Returns (% Units)	0.38%	596.01
Max / Min Closing Price	4,366.79	4,195.99
Max / Min Daily Return	2.35%	-1.35%
Session with Positive / Negative Return	11	11

### Activity of Index Constituents

Share with the Best Performance	EPSIL	27.05%
Share with the Worst Performance	FLEXO	-15.63%
<b>Number of Shares</b>		
with Positive Return	7	
with Negative Return	12	
with Zero Return	1	

### ICB Industry Classification

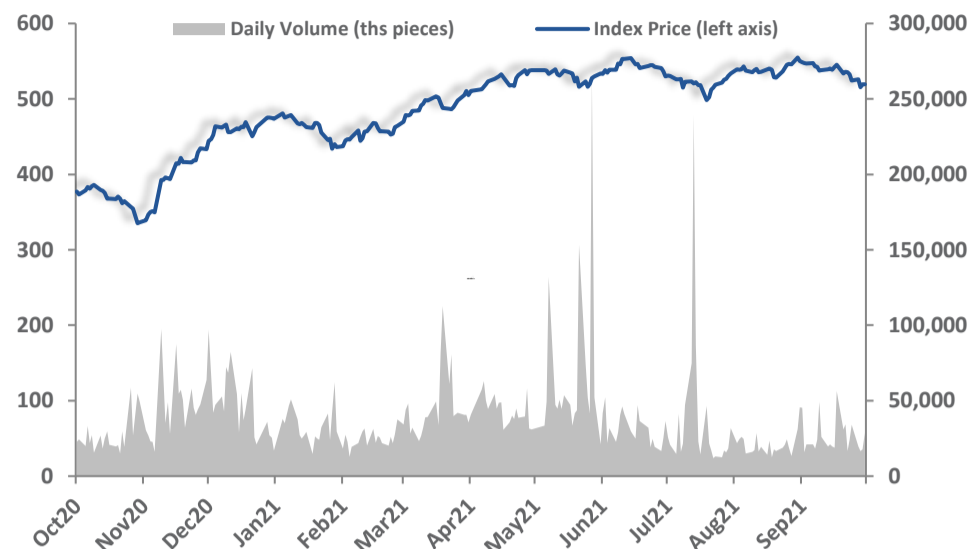
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	98.3 ▲	34.6
15 - Telecommunications	1	15.8 ▲	5.6
20 - Health Care	1	5.8 ▲	2.0
30 - Financials	----	----	----
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	4	31.0 ▲	10.9
45 - Consumer Staples	2	17.4 ▲	6.1
50 - Industrials	6	98.5 ▲	34.6
55 - Basic Materials	2	7.9 ▲	2.8
60 - Energy	1	9.7 ▲	3.4
65 - Utilities	----	----	----
<b>Total</b>	<b>20</b>	<b>284.5</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



### Portfolio Analysis

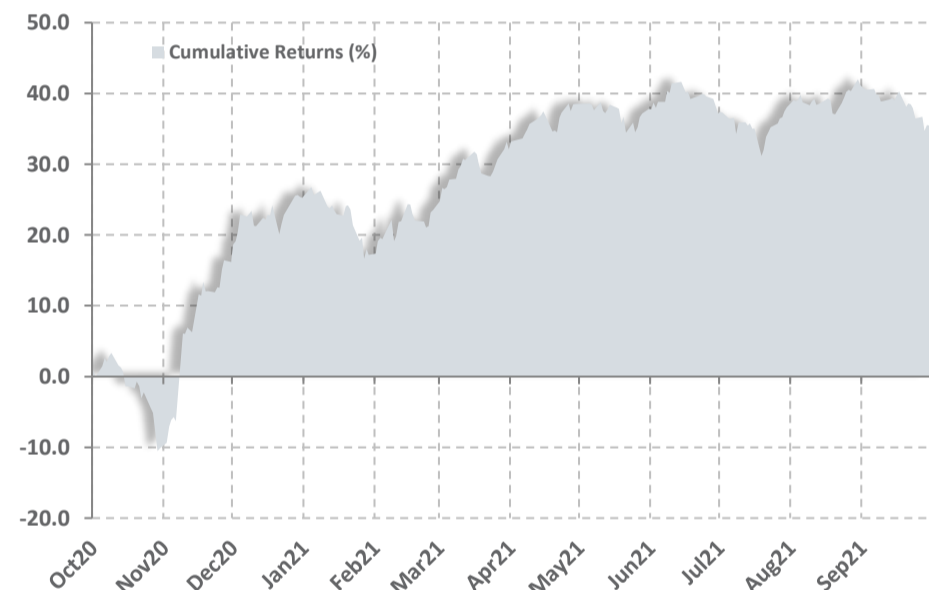
Number of Constituents	84
No of Sectors in Index Composition	48
Index Constituents Capitalisation (€ mil)	55,984.2
% of the ATHEX Cap	90.2%
Index Capitalisation (€ mil)	29,504.4
<b>Constituent Sizes (Cap in € mil)</b>	
Average	351.2
Largest	5,607.8
Smallest	0.9
Median	31.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	55.1%
Top 10 Holdings	75.8%
Index Trading Velocity	6.3%
Average Index Spread	1.559%
Average Daily Trade Value (€ mil.)	63.2
% of the ATHEX A.D.T.V.	74.0%

### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	519.28	529.94	505.09	373.41
	1M	3M	6M	12M
Returns (%)	-5.67%	-2.01%	2.81%	39.06%

### Index Monthly Activity

Index Returns (% Units)	-5.67%	-10.66%
Max / Min Closing Price	548.51	515.48
Max / Min Daily Return	0.80%	-2.17%
Session with Positive / Negative Return	9	13



### Activity of Index Constituents

Share with the Best Performance	EPSIL	27.05%
Share with the Worst Performance	TATT	-54.10%
<b>Number of Shares</b>		
with Positive Return	14	
with Negative Return	70	
with Zero Return	---	

### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	13.7%	15.6%	15.5%	22.6%
60days Annualized	15.3%	14.7%	19.4%	35.6%

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	11	443.0 ▲	1.5
15 - Telecommunications	2	3,725.9 ▲	12.6
20 - Health Care	----	----	----
30 - Financials	5	307.3	1.0
31 - Banks	5	6,452.5 ▲	21.9
35 - Real Estate	4	713.5 ▲	2.4
40 - Consumer Discretionary	12	4,767.5 ▲	16.2
45 - Consumer Staples	6	6,015.4 ▲	20.4
50 - Industrials	22	3,440.0 ▲	11.7
55 - Basic Materials	9	391.6 ▲	1.3
60 - Energy	3	1,097.9 ▲	3.7
65 - Utilities	5	2,149.8 ▼	7.3
<b>Total</b>	<b>84</b>	<b>29,504.4</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Correlation between Indices

	FTSEA	GD	ASIP	ASI
FTSE/ATHEX MARKET	100.0			
ATHEX COMPOSITE	98.9	100.0		
ATHEX SELECT INDEX PLUS	87.0	89.2	100.0	
ATHEX SELECT INDEX	67.7	70.7	67.8	100.0

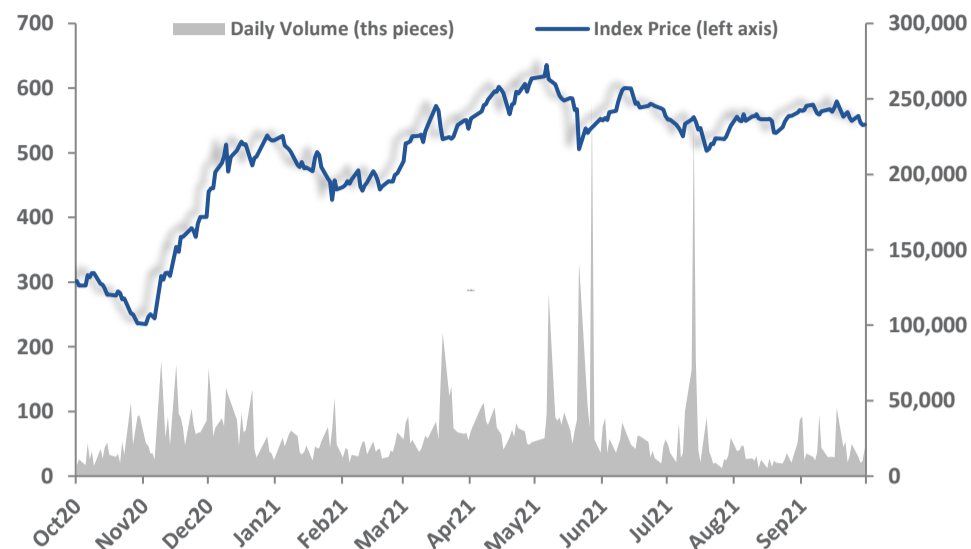
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.6%	5,607.8	19.0%
2 OTE (CR)	8.6%	3,704.2	12.6%
3 OPAP (CR)	10.6%	2,631.1	8.9%
4 ALPHA SERVICES HOLD (CR)	8.6%	2,286.3	7.7%
5 EUROBANK HOLDINGS (CR)	9.0%	2,013.0	6.8%
6 JUMBO SA (CR)	7.2%	1,555.0	5.3%
7 MYTILINEOS (CR)	7.1%	1,490.9	5.1%
8 NATIONAL BANK (CR)	6.3%	1,328.2	4.5%
9 PPC (CR)	9.0%	932.2	3.2%
10 PIRAEUS FINANCIAL HOLD (CR)	8.1%	819.8	2.8%
<b>Total</b>	<b>75.0%</b>	<b>22,368.5</b>	<b>75.8%</b>

### Key Index Characteristics

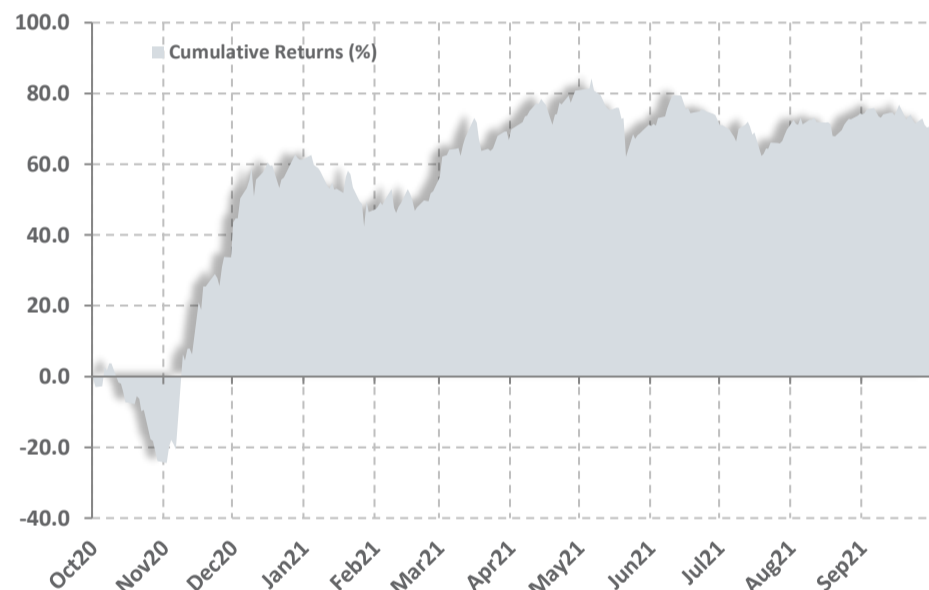
ISIN Code	GRI99204A000	
Trading Codes (GR) / (EN)	FTSEA	FTSEA
Reuters Code	.ATFMI	
Bloomberg Code	FTSEA	
Launch Date / Base Date Price	02/01/03	2,000
Index Type	Market Index	
Capitalization Type	Weight Mkt Capitalization	
Capping	No	
Review	Every May and November	
Calculation Frequency	Real Time every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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	543.53	557.11	537.05	303.25
	1M	3M	6M	12M
Returns (%)	-3.95%	-2.44%	1.21%	79.23%



### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	19.5%	42.3%	38.8%	57.5%
60days Annualized	25.3%	37.6%	42.9%	81.8%

### Correlation between Indices

	DTR	GD	ASIP	FTSE
FTSE/ATHEX BANKS	100.0			
ATHEX COMPOSITE	89.2	100.0		
ATHEX SELECT INDEX PLUS	70.3	89.2	100.0	
FTSE/ATHEX LARGE CAP	90.5	99.5	86.9	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ALPHA SERVICES HOLD (CR)	26.7%	2,286.3	35.4%
2 EUROBANK HOLDINGS (CR)	28.1%	2,013.0	31.2%
3 NATIONAL BANK (CR)	19.5%	1,328.2	20.6%
4 PIRAEUS FINANCIAL HOLD (CR)	25.0%	819.8	12.7%
5 ATTICA BANK S.A. (CR)	0.6%	5.3	0.1%
<b>Total</b>	<b>100.0%</b>	<b>6,452.5</b>	<b>100.0%</b>

### Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	9,559.0
% of the ATHEX Cap	15.4%
Index Capitalisation (€ mil)	6,452.5
<b>Constituent Sizes (Cap in € mil)</b>	
Average	1,290.5
Largest	2,286.3
Smallest	5.3
Median	1,328.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	100.0%
Top 10 Holdings	100.0%
Index Trading Velocity	9.2%
Average Index Spread	0.250%
Average Daily Trade Value (€ mil.)	20.3
% of the ATHEX A.D.T.V.	50.7%

### Index Monthly Activity

Index Returns (% Units)	-3.95%	-13.58
Max / Min Closing Price	579.23	542.59
Max / Min Daily Return	1.51%	-4.03%
Session with Positive / Negative Return	12	10

### Activity of Index Constituents

Share with the Best Performance	EUROB	0.37%
Share with the Worst Performance	TATT	-54.10%
<b>Number of Shares</b>		
with Positive Return	1	
with Negative Return	4	
with Zero Return	---	

### ICB Industry Classification

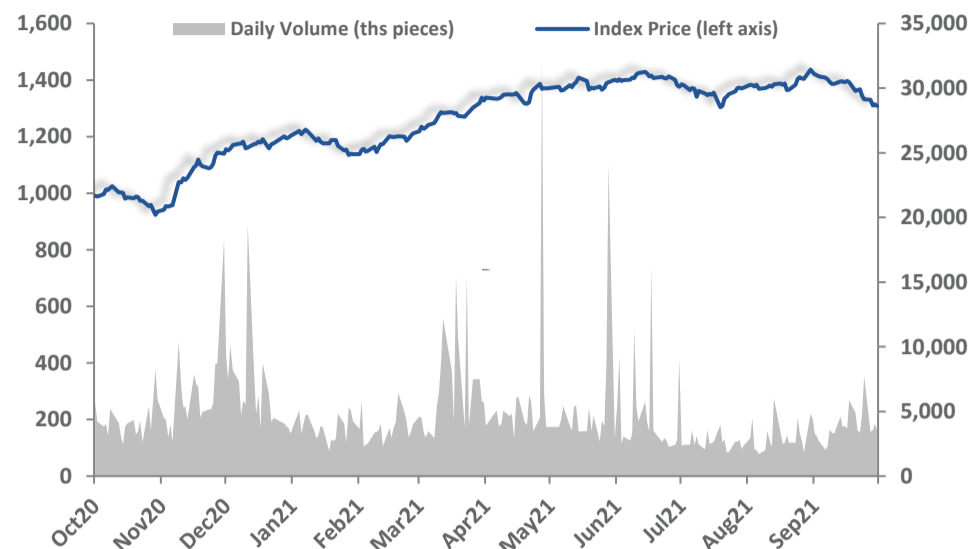
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	5	6,452.5 ▲	100.0
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	---	---	---
50 - Industrials	---	---	---
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
<b>Total</b>	<b>5</b>	<b>6,452.5</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

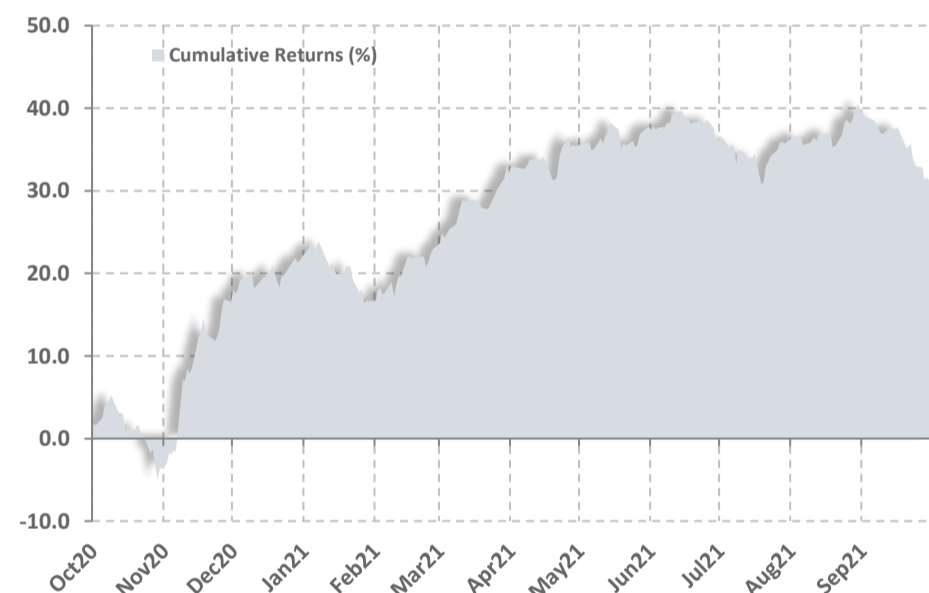


### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	24
Index Constituents Capitalisation (€ mil)	22,044.1
<i>% of the ATHEX Cap</i>	35.5%
Index Capitalisation (€ mil)	9,234.3
<b>Constituent Sizes (Cap in € mil)</b>	
Average	307.8
Largest	459.6
Smallest	88.0
Median	347.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	22.1%
Top 10 Holdings	42.2%
Index Trading Velocity	8.6%
Average Index Spread	0.452%
Average Daily Trade Value (€ mil.)	26.9
<i>% of the ATHEX A.D.T.V.</i>	10.8%

### Index Prices & Returns

	30/09/2021	30/06/2021	31/03/2021	30/09/2020
Index Prices	1,308.88	1,376.19	1,327.23	972.85
	1M	3M	6M	12M
Returns (%)	-8.33%	-4.89%	-1.38%	34.54%



### Index Monthly Activity

Index Returns (% Units)	-8.33%	-67.31
Max / Min Closing Price	1,420.17	1,308.88
Max / Min Daily Return	0.71%	-2.17%
Session with Positive / Negative Return	5	17

### Activity of Index Constituents

Share with the Best Performance	BELA	6.09%
Share with the Worst Performance	PPC	-18.25%
<b>Number of Shares</b>		
with Positive Return	2	
with Negative Return	28	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	395.9 ▲	4.3
15 - Telecommunications	---	---	---
20 - Health Care	1	144.0 ▲	1.6
30 - Financials	2	334.7 ▼	3.6
31 - Banks	---	---	---
35 - Real Estate	1	393.5 ▲	4.3
40 - Consumer Discretionary	4	1,354.1 ▲	14.7
45 - Consumer Staples	2	646.4 ▲	7.0
50 - Industrials	10	3,025.8 ▲	32.8
55 - Basic Materials	2	677.4 ▲	7.3
60 - Energy	2	697.9 ▲	7.6
65 - Utilities	5	1,564.8 ▼	16.9
<b>Total</b>	<b>30</b>	<b>9,234.3</b>	<b>100.0</b>

► Market Capitalization Change from 31/12/2020

### Index Volatility

	30/09/2021	30/06/2021	31/03/2021	31/12/2020
30days Annualized	14.2%	11.4%	11.0%	18.1%
60days Annualized	15.1%	12.9%	14.8%	26.2%

### 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	87.0	81.7	81.7	100.0

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 ELLAKTOR (CR)	1.5%	459.6	5.0%
2 QUEST HOLDINGS (CR)	0.7%	395.9	4.3%
3 AEGEAN AIRLINES (CR)	0.9%	394.6	4.3%
4 GR. SARANTIS S.A. (CR)	1.0%	394.4	4.3%
5 LAMDA DEVELOPMENT SA (CR)	6.1%	393.5	4.3%
6 AUTOHELLAS SA (CR)	0.8%	378.8	4.1%
7 JUMBO SA (CR)	16.9%	372.4	4.0%
8 P.P.A. S.A. (CR)	0.4%	371.6	4.0%
9 GEK TERNA (CR)	2.9%	368.0	4.0%
10 TERNA ENERGY (CR)	3.8%	367.8	4.0%
<b>Total</b>	<b>35.0%</b>	<b>3,896.5</b>	<b>42.2%</b>

### 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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