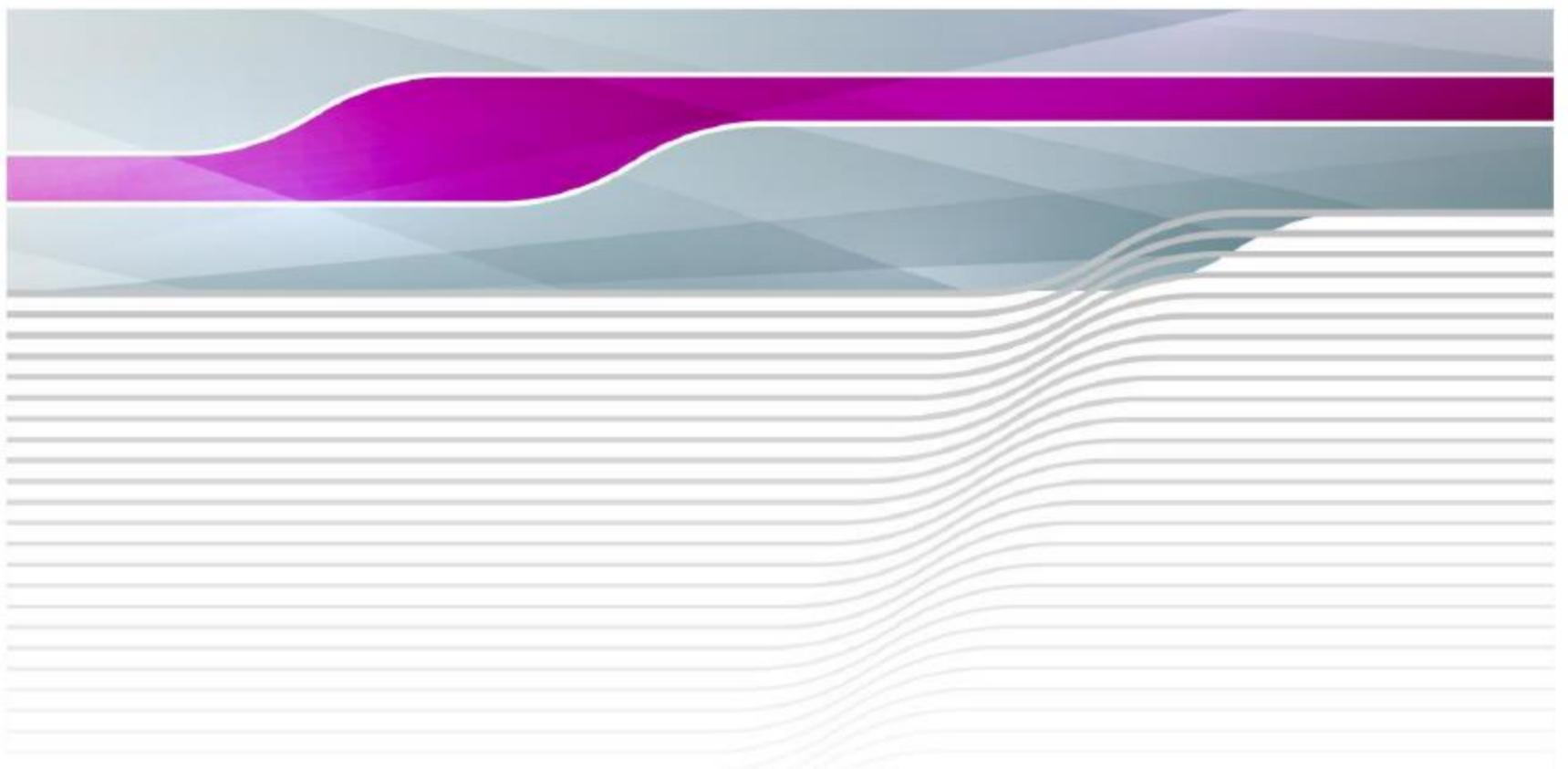


22

ATHEX Market Indices
Monthly Statistical Bulletin

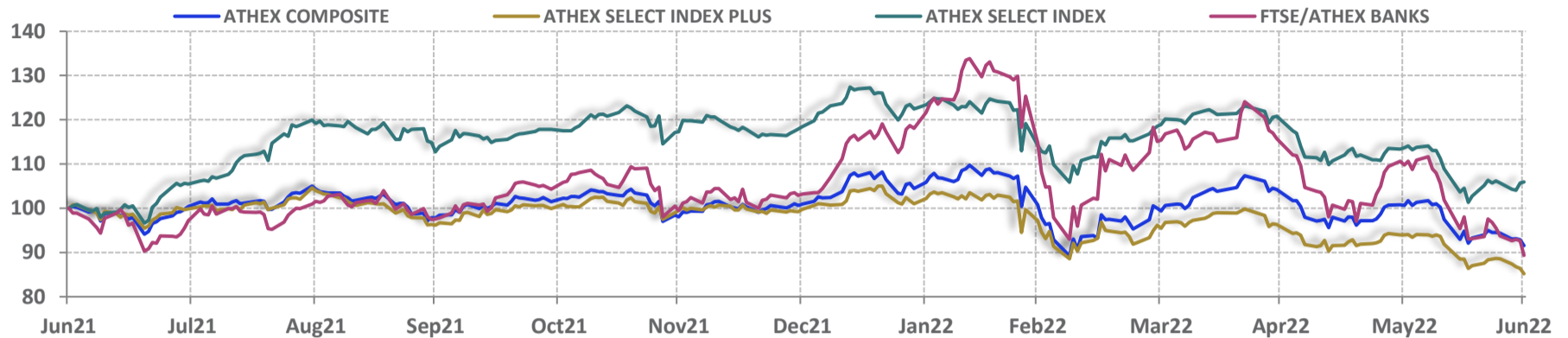
June



ATHEXGROUP
Athens Exchange Group

ATHEX Securities Market - Monthly Trade Activity

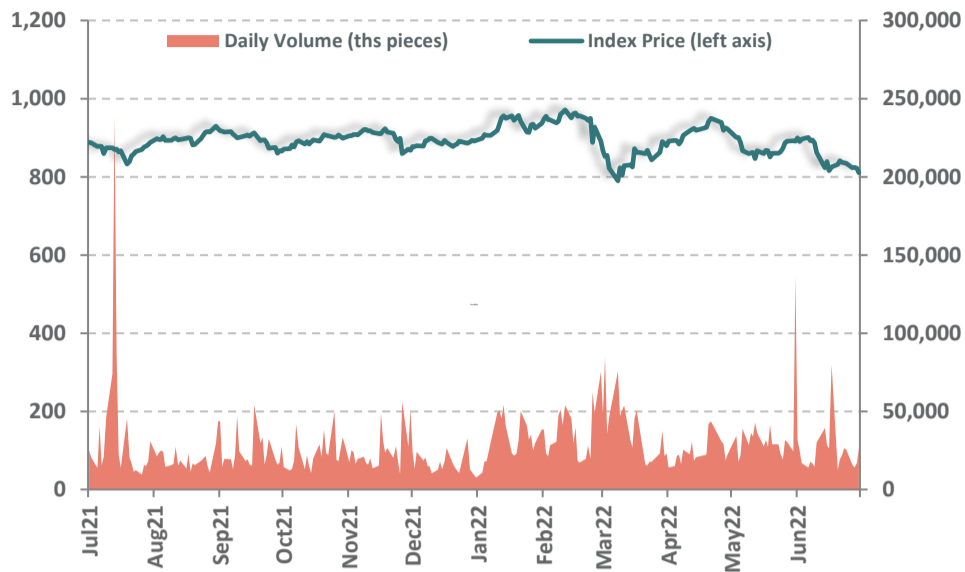
| | | | |
|---|-------|------------------------------|--------|
| Market Capitalization (€ bil) | 58.82 | Market Trading Velocity | 29.74% |
| Average Daily Trade Value (€ mil.) | 69.41 | Average Market Spread | 4.30% |
| Average Daily Trade Volume (ths shares) | 29.23 | Annualized Market Volatility | 21.13% |



ATHEX Market Indices

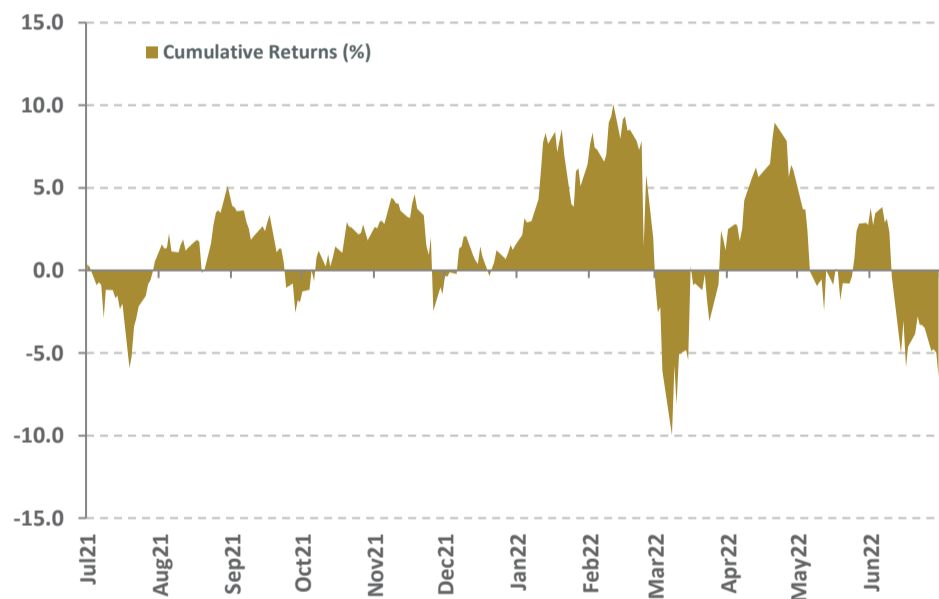
| | 30/06/2022 | 31/05/2022 | Δ Units | Δ (%) | Year High | Year Low | Δ Year (%) | 31/12/2021 |
|---|------------|------------|---------|---------|-----------|----------|------------|------------|
| Market Indices | | | | | | | | |
| Composite Index | 810.42 ▼ | 890.70 | -80.3 | -9.01% | 973.27 | 788.83 | -9.28% ▼ | 893.34 |
| All Share Index | 205.32 ▼ | 222.38 | -17.1 | -7.67% | 248.43 | 200.98 | -10.75% ▼ | 230.06 |
| ATHEX Select Index Plus | 2,889.98 ▼ | 3,187.98 | -298.0 | -9.35% | 3,578.04 | 2,885.35 | -14.63% ▼ | 3,385.13 |
| ATHEX Select Index | 4,101.77 ▼ | 4,400.80 | -299.0 | -6.79% | 4,953.99 | 3,901.01 | -10.58% ▼ | 4,587.24 |
| Athex ESG Index | 909.82 ▼ | 1,012.68 | -102.9 | -10.16% | 1,131.24 | 888.47 | -10.22% ▼ | 1,013.43 |
| ATHEX Alternative Market Price | 5,557.60 ▼ | 5,808.61 | -251.0 | -4.32% | 6,964.32 | 5,153.54 | -8.11% ▼ | 6,047.84 |
| Benchmark Indices | | | | | | | | |
| FTSE/Athex Large Cap | 1,942.64 ▼ | 2,156.90 | -214.3 | -9.93% | 2,384.15 | 1,884.54 | -9.60% ▼ | 2,148.86 |
| FTSE/Athex Mid Cap Index | 1,276.08 ▼ | 1,411.03 | -135.0 | -9.56% | 1,615.19 | 1,253.26 | -14.47% ▼ | 1,491.91 |
| FTSE/ATHEX High Dividend Yield Index | 2,780.49 ▼ | 2,974.84 | -194.4 | -6.53% | 3,292.03 | 2,762.75 | -10.42% ▼ | 3,104.04 |
| FTSE/ATHEX Factor-Weighted Index | 4,041.44 ▼ | 4,501.67 | -460.2 | -10.22% | 5,109.62 | 3,920.25 | -13.43% ▼ | 4,668.47 |
| FTSE/ATHEX Global Traders Index Plus | 2,195.75 ▼ | 2,427.50 | -231.8 | -9.55% | 2,584.55 | 2,192.79 | -7.48% ▼ | 2,373.38 |
| FTSE/ATHEX-CSE Banking Index | 376.76 ▼ | 462.83 | -86.1 | -18.60% | 569.66 | 376.73 | -13.42% ▼ | 435.14 |
| FTSE/Athex Market Index | 473.31 ▼ | 519.01 | -45.7 | -8.81% | 586.15 | 457.78 | -11.72% ▼ | 536.12 |
| Customized Indices | | | | | | | | |
| Hellenic Mid & Small Cap Index | 1,219.13 ▼ | 1,334.99 | -115.9 | -8.68% | 1,451.84 | 1,218.09 | -11.21% ▼ | 1,372.98 |
| Total Return Indices | | | | | | | | |
| Composite Index Total Return | 1,403.25 ▼ | 1,534.69 | -131.4 | -8.56% | 1,673.61 | 1,356.45 | -8.47% ▼ | 1,533.09 |
| FTSE/Athex Large Cap Total Return | 3,054.09 ▼ | 3,364.04 | -310.0 | -9.21% | 3,702.87 | 2,944.22 | -8.62% ▼ | 3,342.21 |
| FTSE/Athex Mid Cap T.R. | 1,674.12 ▼ | 1,831.53 | -157.4 | -8.59% | 2,064.38 | 1,640.21 | -12.69% ▼ | 1,917.35 |
| FTSE/ATHEX High Dividend Yield Index TR | 3,044.14 ▼ | 3,223.31 | -179.2 | -5.56% | 3,520.94 | 2,969.19 | -8.70% ▼ | 3,334.39 |
| FTSE/ATHEX-CSE Banking T.R. | 324.39 ▼ | 398.50 | -74.1 | -18.60% | 485.90 | 324.39 | -13.42% ▼ | 374.65 |
| Sector Indices | | | | | | | | |
| FTSE/Athex Energy | 4,093.13 ▲ | 3,948.28 | 144.9 | 3.67% | 4,370.53 | 3,339.51 | 18.87% ▲ | 3,443.49 |
| FTSE/Athex Basic Resources | 5,587.86 ▼ | 6,489.40 | -901.5 | -13.89% | 8,197.29 | 5,519.11 | -24.47% ▼ | 7,397.72 |
| FTSE/Athex Construction & Materials | 2,901.93 ▼ | 3,089.49 | -187.6 | -6.07% | 3,209.28 | 2,533.53 | -2.58% ▼ | 2,978.90 |
| FTSE/Athex Industrial Goods & Services | 3,329.03 ▼ | 3,931.22 | -602.2 | -15.32% | 4,306.76 | 3,324.86 | -10.79% ▼ | 3,731.79 |
| FTSE/Athex Food & Beverage | 7,808.24 ▲ | 7,650.66 | 157.6 | 2.06% | 12,058.75 | 6,627.16 | -31.10% ▼ | 11,332.54 |
| FTSE/Athex Consumer Goods & Services | 7,802.86 ▼ | 8,661.06 | -858.2 | -9.91% | 8,861.27 | 7,260.09 | 7.48% ▲ | 7,260.09 |
| FTSE/Athex Personal Products | 6,710.92 ▼ | 7,370.89 | -660.0 | -8.95% | 8,868.58 | 6,390.66 | -23.08% ▼ | 8,724.26 |
| FTSE/Athex Retail | 799.34 ▼ | 896.80 | -97.5 | -10.87% | 1,150.20 | 785.41 | -18.80% ▼ | 984.40 |
| FTSE/Athex Travel & Leisure | 2,134.10 ▼ | 2,178.91 | -44.8 | -2.06% | 2,312.32 | 1,858.00 | 8.71% ▲ | 1,963.12 |
| FTSE/Athex Telecommunications | 4,627.65 ▼ | 4,943.46 | -315.8 | -6.39% | 5,170.21 | 4,377.01 | 1.80% ▲ | 4,545.62 |
| FTSE/Athex Utilities | 3,943.60 ▼ | 4,365.48 | -421.9 | -9.66% | 5,208.71 | 3,901.14 | -23.44% ▼ | 5,151.00 |
| FTSE/Athex Banks | 497.78 ▼ | 611.51 | -113.7 | -18.60% | 752.66 | 497.76 | -13.42% ▼ | 574.93 |
| FTSE/Athex Insurance | 3,027.88 ▲ | 2,996.26 | 31.6 | 1.06% | 3,171.11 | 1,994.86 | 51.78% ▲ | 1,994.86 |
| FTSE/ATHEX Real Estate | 3,906.97 ▼ | 4,417.89 | -510.9 | -11.56% | 5,179.83 | 3,819.04 | -18.81% ▼ | 4,812.09 |
| FTSE/Athex Financial Services | 634.15 ▼ | 734.28 | -100.1 | -13.64% | 831.60 | 634.15 | -15.34% ▼ | 749.05 |
| FTSE/Athex Technology | 1,844.35 ▼ | 2,010.98 | -166.6 | -8.29% | 2,347.72 | 1,679.98 | -14.09% ▼ | 2,146.88 |
| Corporate Bond Indices | | | | | | | | |
| Hellenic Corporate Bond Index | 116.967 ▼ | 120.056 | -3.1 | -2.57% | 127.890 | 116.825 | -8.46% ▼ | 127.78 |
| Hellenic Corporate Bond Price Index | 86.045 ▼ | 88.574 | -2.5 | -2.86% | 95.404 | 85.955 | -9.79% ▼ | 95.38 |

Index Prices & Liquidity Levels



Index Prices & Returns

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 810.42 | 879.45 | 893.34 | 884.89 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | -9.01% | -7.85% | -9.28% | -8.42% |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 22.8% | 42.1% | 18.1% | 13.8% |
| 60days Annualized | 21.1% | 32.7% | 14.8% | 15.3% |

Correlation between Indices

| | GD | FTSE | ASIP | DTR |
|-------------------------|-------|-------|-------|------|
| ATHEX COMPOSITE | 100% | | | |
| FTSE/ATHEX LARGE CAP | 99.5% | 100% | | |
| ATHEX SELECT INDEX PLUS | 91.3% | 88.8% | 100% | |
| FTSE/ATHEX BANKS | 92.0% | 93.5% | 80.9% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------|-------------|-----------------|------------|
| 1 CC HBC AG (CR) | 1.2% | 1,883.4 | 11.0% |
| 2 OTE (CR) | 12.9% | 1,788.0 | 10.4% |
| 3 MOTOR OIL (CR) | 6.4% | 904.7 | 5.3% |
| 4 OPAP (CR) | 10.9% | 889.5 | 5.2% |
| 5 TERNA ENERGY (CR) | 4.8% | 872.7 | 5.1% |
| 6 JUMBO SA (CR) | 3.2% | 869.7 | 5.1% |
| 7 PPC (CR) | 8.2% | 848.4 | 4.9% |
| 8 ALPHA SERVICES HOLD (CR) | 9.4% | 844.5 | 4.9% |
| 9 EUROBANK HOLDINGS (CR) | 7.0% | 805.5 | 4.7% |
| 10 MYTILINEOS (CR) | 6.8% | 794.3 | 4.6% |
| Total | 70.9% | 10,500.8 | 61.1% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 60 |
| No of Sectors in Index Composition | 39 |
| Index Constituents Capitalisation (€ mil) | 53,015.8 |
| % of the ATHEX Cap | 90.1% |
| Index Capitalisation (€ mil) | 17,194.3 |
| Constituent Sizes (Cap in € mil) | |
| Average | 286.6 |
| Largest | 1,883.4 |
| Smallest | 5.1 |
| Median | 89.1 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 36.9% |
| Top 10 Holdings | 61.1% |
| Index Trading Velocity | 16.7% |
| Average Index Spread | 0.984% |
| Average Daily Trade Value (€ mil.) | 68.5 |
| % of the ATHEX A.D.T.V. | 84.7% |

Index Monthly Activity

| | | |
|---|--------|--------|
| Index Returns (% Units) | -9.01% | -80.28 |
| Max / Min Closing Price | 900.28 | 810.42 |
| Max / Min Daily Return | 1.96% | -4.60% |
| Session with Positive / Negative Return | 9 | 12 |

Activity of Index Constituents

| | | |
|----------------------------------|------|---------|
| Share with the Best Performance | BYTE | 10.54% |
| Share with the Worst Performance | PLAT | -21.11% |
| Number of Shares | | |
| with Positive Return | 7 | |
| with Negative Return | 53 | |
| with Zero Return | --- | |

ICB Industry Classification

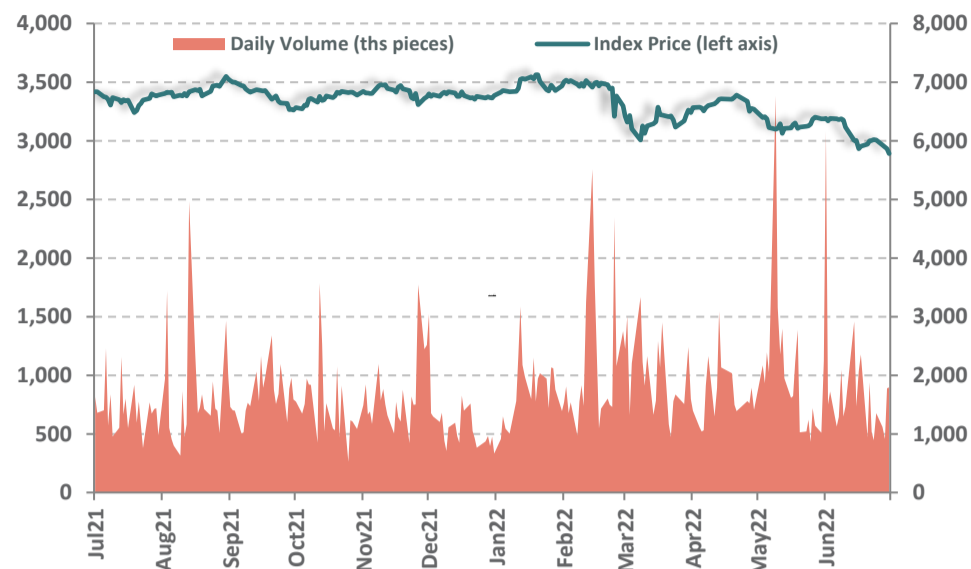
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 7 | 466.3 ▼ | 2.7 |
| 15 - Telecommunications | 2 | 1,803.7 ▼ | 10.5 |
| 20 - Health Care | 1 | 29.5 ▼ | 0.2 |
| 30 - Financials | 4 | 295.8 ▼ | 1.7 |
| 31 - Banks | 4 | 3,052.1 ▼ | 17.8 |
| 35 - Real Estate | 5 | 565.6 ▼ | 3.3 |
| 40 - Consumer Discretionary | 8 | 2,278.7 ▲ | 13.3 |
| 45 - Consumer Staples | 4 | 2,186.3 ▼ | 12.7 |
| 50 - Industrials | 14 | 2,701.1 ▼ | 15.7 |
| 55 - Basic Materials | 4 | 265.0 ▼ | 1.5 |
| 60 - Energy | 2 | 1,287.9 ▲ | 7.5 |
| 65 - Utilities | 5 | 2,262.3 ▼ | 13.2 |
| Total | 60 | 17,194.3 | 100.0 |

► Market Capitalization Change from 31/12/2021

Key Index Characteristics

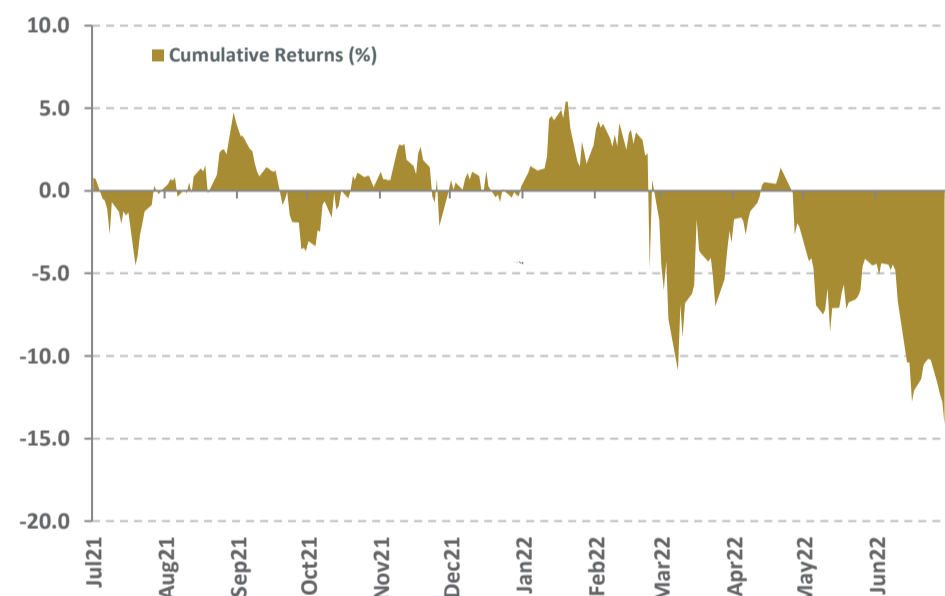
| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99117A004 |
| Trading Codes (GR) / (EN) | ΓΔ GD |
| Reuters Code | .ATG |
| Bloomberg Code | ASE |
| Launch Date / Base Date Price | 31/12/80 100 |
| Index Type | Market Index |
| Capitalization Type | Weight Mkt 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

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 2,889.98 | 3,238.24 | 3,385.13 | 3,392.31 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | -9.35% | -10.75% | -14.63% | -14.81% |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 16.9% | 39.1% | 14.4% | 13.4% |
| 60days Annualized | 17.3% | 29.6% | 13.3% | 14.3% |

Correlation between Indices

| | ASIP | GD | FTSE | FTSEM |
|-------------------------|-------|-------|-------|-------|
| ATHEX SELECT INDEX PLUS | 100% | | | |
| ATHEX COMPOSITE | 91.3% | 100% | | |
| FTSE/ATHEX LARGE CAP | 88.8% | 99.5% | 100% | |
| FTSE/ATHEX MID CAP | 82.1% | 78.5% | 74.5% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------------|-------------|-----------------|------------|
| 1 GEK TERNA (CR) | 16.7% | 305.4 | 10.2% |
| 2 TITAN CEMENT (CB) | 7.7% | 303.0 | 10.1% |
| 3 EYDAP S.A. (CR) | 11.8% | 296.2 | 9.9% |
| 4 ELLAKTOR (CR) | 8.2% | 239.3 | 8.0% |
| 5 GR. SARANTIS S.A. (CR) | 3.2% | 226.0 | 7.6% |
| 6 ADMIE (IPTO) HOLDING S.A. (CR) | 6.9% | 211.7 | 7.1% |
| 7 HELLENIC EXCHANGES-A.S.E. (CR) | 11.4% | 190.1 | 6.4% |
| 8 AEGEAN AIRLINES (CR) | 2.6% | 175.8 | 5.9% |
| 9 AUTOHELLAS SA (CR) | 2.7% | 160.5 | 5.4% |
| 10 FOURLIS (CR) | 4.2% | 120.1 | 4.0% |
| Total | 75.4% | 2,227.9 | 74.6% |

Portfolio Analysis

| | |
|---|---------|
| Number of Constituents | 20 |
| No of Sectors in Index Composition | 17 |
| Index Constituents Capitalisation (€ mil) | 8,144.3 |
| % of the ATHEX Cap | 13.8% |
| Index Capitalisation (€ mil) | 2,986.3 |
| Constituent Sizes (Cap in € mil) | |
| Average | 149.3 |
| Largest | 305.4 |
| Smallest | 33.3 |
| Median | 120.0 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 45.9% |
| Top 10 Holdings | 74.6% |
| Index Trading Velocity | 9.1% |
| Average Index Spread | 0.591% |
| Average Daily Trade Value (€ mil.) | 6.5 |
| % of the ATHEX A.D.T.V. | 6.1% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% , Units) | -9.35% | -298.00 |
| Max / Min Closing Price | 3,190.71 | 2,889.98 |
| Max / Min Daily Return | 0.89% | -3.66% |
| Session with Positive / Negative Return | 8 | 13 |

Activity of Index Constituents

| | | |
|----------------------------------|----------|---------|
| Share with the Best Performance | ELLAKTOR | 1.42% |
| Share with the Worst Performance | PLAT | -21.11% |
| Number of Shares | | |
| with Positive Return | 3 | |
| with Negative Return | 17 | |
| with Zero Return | --- | |

ICB Industry Classification

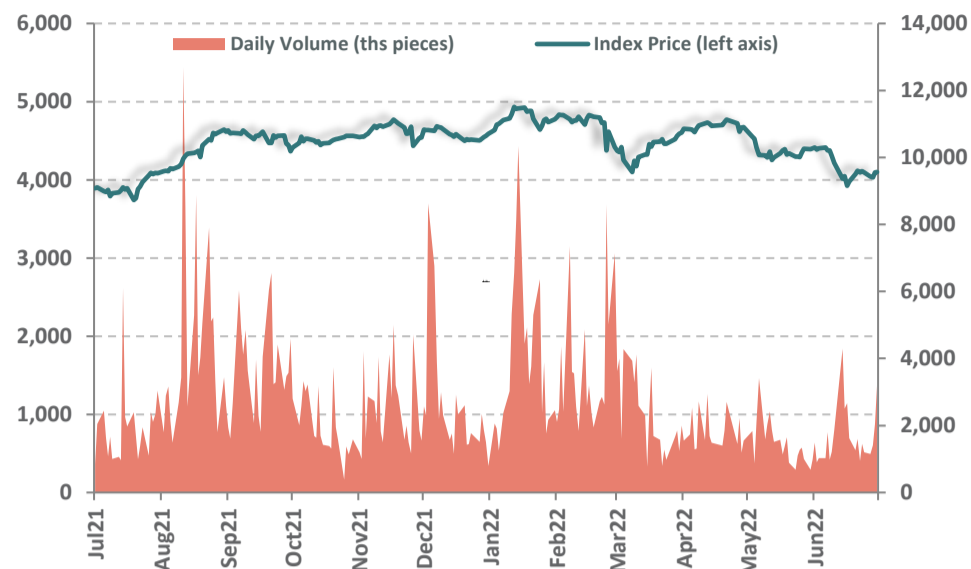
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 3 | 280.5 ▼ | 9.4 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | 2 | 258.5 ▼ | 8.7 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | --- | --- | --- |
| 40 - Consumer Discretionary | 3 | 456.4 ▼ | 15.3 |
| 45 - Consumer Staples | 2 | 272.4 ▼ | 9.1 |
| 50 - Industrials | 7 | 1,131.4 ▼ | 37.9 |
| 55 - Basic Materials | 1 | 79.3 ▼ | 2.7 |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | 2 | 507.8 ▼ | 17.0 |
| Total | 20 | 2,986.3 | 100.0 |

► Market Capitalization Change from 31/12/2021

Key Index Characteristics

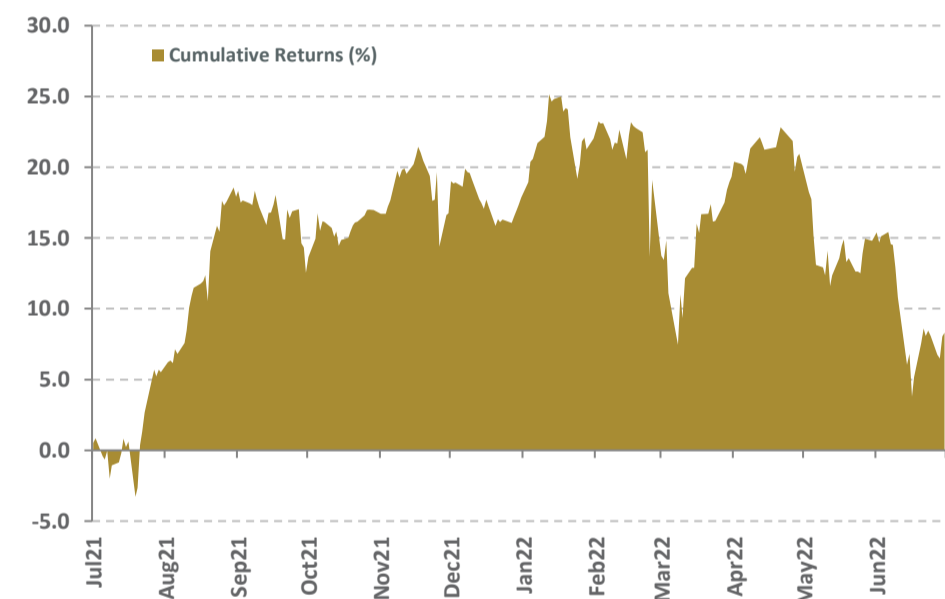
| | | |
|-------------------------------|--------------------------------|-------|
| ISIN Code | GRI99157A000 | |
| Trading Codes (GR) / (EN) | ASIP | ASIP |
| Reuters Code | ASIP | |
| Bloomberg Code | ASIP | |
| Launch Date / Base Date Price | 23/03/20 | 2,000 |
| Index Type | Benchmark | |
| Capitalization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

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 4,101.77 | 4,603.86 | 4,587.24 | 3,871.18 |
| Returns (%) | 1M | 3M | 6M | 12M |
| | -6.79% | -10.91% | -10.58% | 5.96% |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 22.8% | 39.4% | 21.6% | 21.1% |
| 60days Annualized | 20.9% | 30.5% | 16.5% | 20.1% |

Correlation between Indices

| | ASI | ASIP | FTSEM | FTSEMSFW |
|----------------------------|-------|-------|-------|----------|
| ATHEX SELECT INDEX | 100% | | | |
| ATHEX SELECT INDEX PLUS | 82.8% | 100% | | |
| FTSE/ATHEX MID CAP | 78.6% | 82.1% | 100% | |
| FTSE/ATHEX FACTOR-WEIGHTED | 84.4% | 73.4% | 68.1% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|------------------------------|-------------|-----------------|------------|
| 1 INTRACOM HOLDINGS (CR) | 17.6% | 54.2 | 10.4% |
| 2 IDEAL HOLDINGS (CR) | 6.1% | 42.2 | 8.1% |
| 3 PROFILE SA (CR) | 6.9% | 42.0 | 8.0% |
| 4 INTRAKAT (CR) | 23.7% | 38.6 | 7.4% |
| 5 BRIQ PROPERTIES (CR) | 4.2% | 30.7 | 5.9% |
| 6 PAPOUTSANIS (CR) | 1.7% | 30.5 | 5.8% |
| 7 ELASTRON (CR) | 1.1% | 26.7 | 5.1% |
| 8 MOTODYNAMICS S.A. (CR) | 2.6% | 25.0 | 4.8% |
| 9 PREMIA (CR) | 3.9% | 24.2 | 4.6% |
| 10 TECHNICAL OLYMPIC SA (CR) | 2.5% | 24.2 | 4.6% |
| Total | 70.3% | 338.3 | 64.7% |

Portfolio Analysis

| | |
|---|---------|
| Number of Constituents | 30 |
| No of Sectors in Index Composition | 21 |
| Index Constituents Capitalisation (€ mil) | 1,468.5 |
| % of the ATHEX Cap | 2.5% |
| Index Capitalisation (€ mil) | 522.6 |
| Constituent Sizes (Cap in € mil) | |
| Average | 17.4 |
| Largest | 54.2 |
| Smallest | 2.1 |
| Median | 14.8 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 39.7% |
| Top 10 Holdings | 64.7% |
| Index Trading Velocity | 10.9% |
| Average Index Spread | 1.637% |
| Average Daily Trade Value (€ mil.) | 1.4 |
| % of the ATHEX A.D.T.V. | 5.8% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | -6.79% | -299.03 |
| Max / Min Closing Price | 4,415.77 | 3,923.05 |
| Max / Min Daily Return | 2.39% | -4.78% |
| Session with Positive / Negative Return | 10 | 11 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | BYTE | 10.54% |
| Share with the Worst Performance | BIOSK | -21.97% |
| Number of Shares | | |
| with Positive Return | 4 | |
| with Negative Return | 26 | |
| with Zero Return | --- | |

ICB Industry Classification

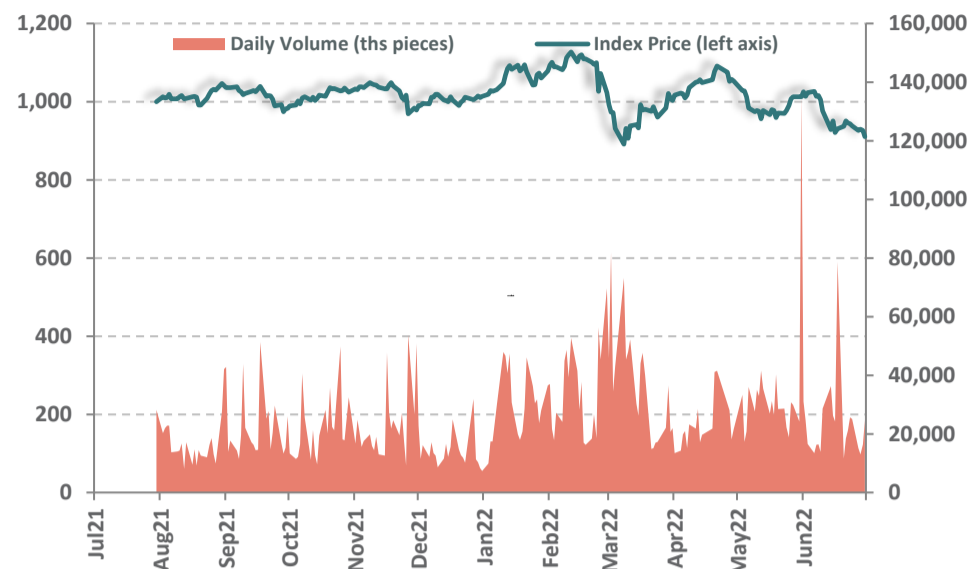
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 5 | 158.2 ▲ | 30.3 |
| 15 - Telecommunications | 1 | 15.7 ▼ | 3.0 |
| 20 - Health Care | 1 | 7.1 ▼ | 1.4 |
| 30 - Financials | 1 | 16.1 ▼ | 3.1 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 3 | 60.0 ▼ | 11.5 |
| 40 - Consumer Discretionary | 5 | 82.2 ▼ | 15.7 |
| 45 - Consumer Staples | 1 | 30.5 ▲ | 5.8 |
| 50 - Industrials | 8 | 103.2 ▼ | 19.7 |
| 55 - Basic Materials | 5 | 49.7 ▼ | 9.5 |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | --- | --- | --- |
| Total | 30 | 522.6 | 100.0 |

► Market Capitalization Change from 31/12/2021

Key Index Characteristics

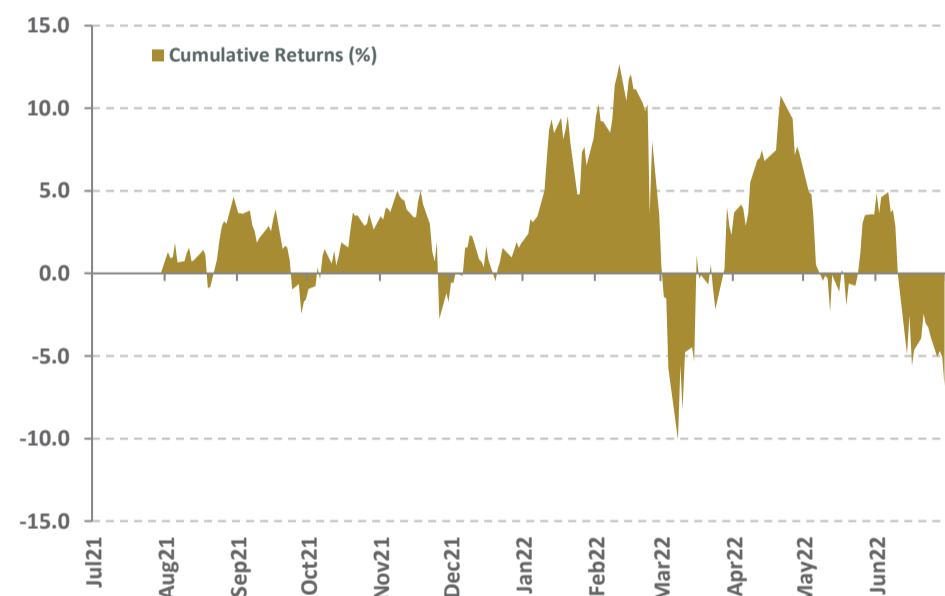
| | | |
|-------------------------------|--------------------------------|-------|
| ISIN Code | GRI99156A002 | |
| Trading Codes (GR) / (EN) | ASI | ASI |
| Reuters Code | ASI | |
| Bloomberg Code | ASI | |
| Launch Date / Base Date Price | 23/03/20 | 2,000 |
| Index Type | Benchmark | |
| Capitalization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

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 909.82 | 1,003.23 | 1,013.43 | --- |
| Returns (%) | -10.16% | -9.31% | -10.22% | --- |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 25.1% | 46.1% | 19.7% | 14.6% |
| 60days Annualized | 23.1% | 35.9% | 15.9% | 12.0% |

Correlation between Indices

| | ATHEX_ESG | GD | FTSE | FTSEM |
|----------------------|-----------|-------|-------|-------|
| ATHEX ESG | 100% | | | |
| ATHEX COMPOSITE | 96.1% | 100% | | |
| FTSE/ATHEX LARGE CAP | 96.8% | 99.5% | 100% | |
| FTSE/ATHEX MID CAP | 71.3% | 78.5% | 74.5% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------|--------------|-----------------|--------------|
| 1 CC HBC AG (CR) | 1.3% | 2,182.9 | 11.0% |
| 2 OTE (CR) | 13.1% | 2,072.3 | 10.5% |
| 3 OPAP (CR) | 11.1% | 2,028.7 | 10.3% |
| 4 EUROBANK HOLDINGS (CR) | 7.1% | 1,739.2 | 8.8% |
| 5 ALPHA SERVICES HOLD (CR) | 9.5% | 1,599.2 | 8.1% |
| 6 NATIONAL BANK (CR) | 9.5% | 1,533.9 | 7.8% |
| 7 MYTILINEOS (CR) | 6.9% | 1,450.7 | 7.3% |
| 8 PPC (CR) | 8.3% | 938.9 | 4.8% |
| 9 MOTOR OIL (CR) | 6.5% | 937.4 | 4.7% |
| 10 JUMBO SA (CR) | 3.3% | 763.7 | 3.9% |
| Total | 76.5% | 15,246.9 | 77.1% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 48 |
| No of Sectors in Index Composition | 32 |
| Index Constituents Capitalisation (€ mil) | 51,157.9 |
| % of the ATHEX Cap | 87.0% |
| Index Capitalisation (€ mil) | 19,765.7 |
| Constituent Sizes (Cap in € mil) | |
| Average | 411.8 |
| Largest | 2,182.9 |
| Smallest | 4.0 |
| Median | 84.7 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 48.7% |
| Top 10 Holdings | 77.1% |
| Index Trading Velocity | 14.3% |
| Average Index Spread | 1.156% |
| Average Daily Trade Value (€ mil.) | 67.5 |
| % of the ATHEX A.D.T.V. | 81.0% |

Index Monthly Activity

| | | |
|---|----------|---------|
| Index Returns (% Units) | -10.16% | -102.86 |
| Max / Min Closing Price | 1,026.21 | 909.82 |
| Max / Min Daily Return | 2.37% | -4.86% |
| Session with Positive / Negative Return | 9 | 12 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | INKAT | 8.84% |
| Share with the Worst Performance | PLAT | -21.11% |
| Number of Shares | | |
| with Positive Return | 7 | |
| with Negative Return | 41 | |
| with Zero Return | --- | |

ICB Industry Classification

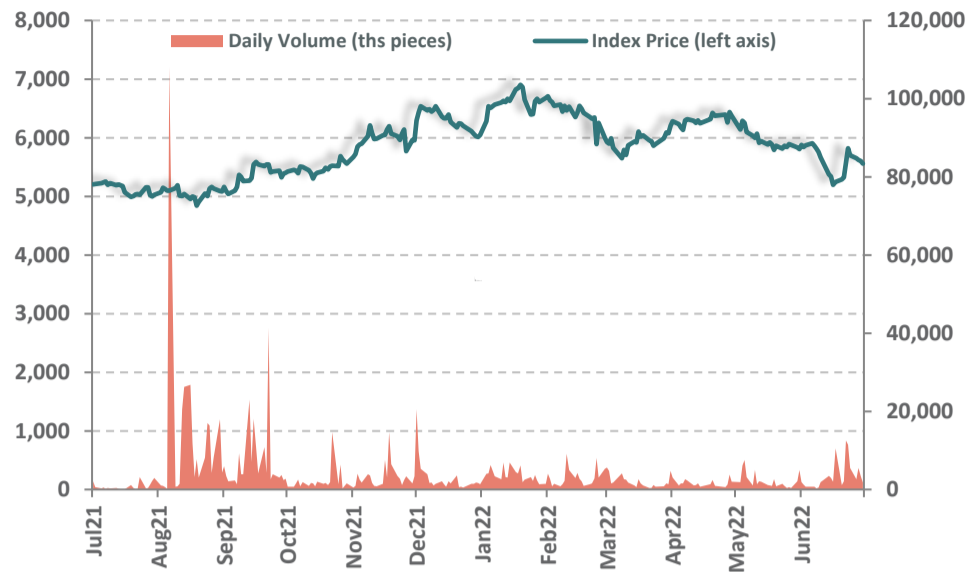
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | 2 | 160.9 | 0.8 |
| 15 - Telecommunications | 2 | 2,079.7 | 10.5 |
| 20 - Health Care | 1 | 20.1 | 0.1 |
| 30 - Financials | 3 | 153.4 | 0.8 |
| 31 - Banks | 4 | 5,478.1 | 27.7 |
| 35 - Real Estate | 3 | 421.3 | 2.1 |
| 40 - Consumer Discretionary | 5 | 2,970.0 | 15.0 |
| 45 - Consumer Staples | 4 | 2,340.6 | 11.8 |
| 50 - Industrials | 13 | 2,888.1 | 14.6 |
| 55 - Basic Materials | 4 | 154.8 | 0.8 |
| 60 - Energy | 3 | 1,313.1 | 6.6 |
| 65 - Utilities | 4 | 1,785.8 | 9.0 |
| Total | 48 | 19,765.7 | 100.0 |

► Market Capitalization Change from 31/12/2021

Key Index Characteristics

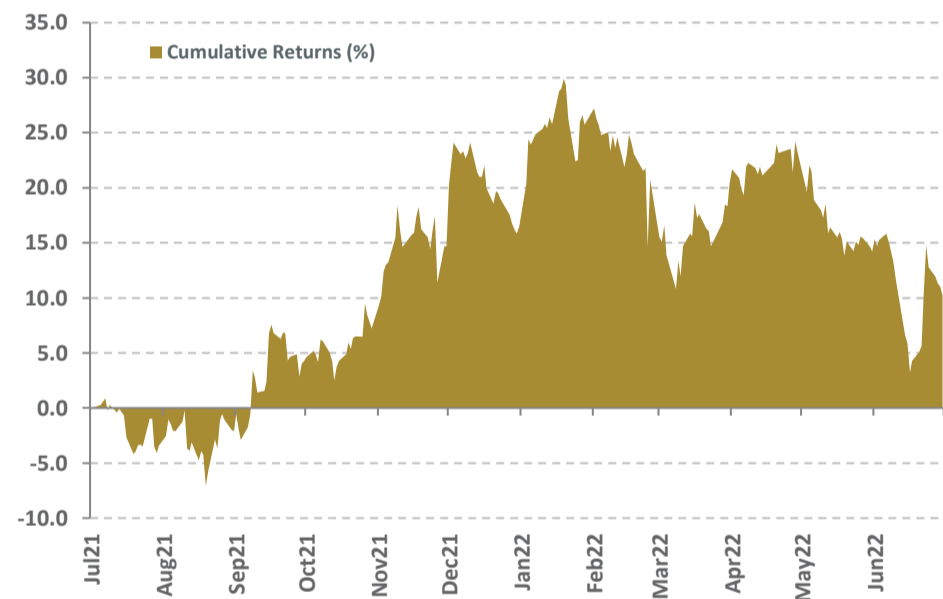
| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99158A008 |
| Trading Codes (GR) / (EN) | ATHEX_ESG / ATHEX_ESG |
| Reuters Code | ATHEX_ESG |
| Bloomberg Code | ATHEX_ESG |
| Launch Date / Base Date Price | 02/08/21 / 1,000 |
| Index Type | Benchmark ESG |
| 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

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 5,557.60 | 6,202.97 | 6,047.84 | 5,209.83 |
| Returns (%) | -4.32% | -10.40% | -8.11% | 6.68% |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 28.9% | 38.8% | 32.3% | 25.4% |
| 60days Annualized | 26.8% | 33.3% | 27.5% | 23.5% |

Correlation between Indices

| | DEA | ASI | FTSEMSFW | HELMSI |
|----------------------------|-------|-------|----------|--------|
| ALTERNATIVE MARKET | 100% | | | |
| ATHEX SELECT INDEX | 68.1% | 100% | | |
| FTSE/ATHEX FACTOR-WEIGHTED | 64.2% | 84.4% | 100% | |
| HELLENIC MID & SMALL | 64.5% | 83.9% | 73.3% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|---------------------------------|-------------|-----------------|------------|
| 1 PHOENIX VEGA (CR) | 63.0% | 82.0 | 28.9% |
| 2 PERFORMANCE TECHNOLOGIES (CR) | 18.0% | 47.8 | 16.8% |
| 3 CAIRO MEZZ (CR) | 11.3% | 43.3 | 15.3% |
| 4 REAL CONSULTING (CR) | 6.8% | 41.0 | 14.4% |
| 5 ALPHA TRUST (CR) | 0.4% | 14.9 | 5.3% |
| 6 FOODLINK S.A. (CR) | 0.2% | 14.5 | 5.1% |
| 7 EUROXX (CR) | 0.0% | 12.0 | 4.2% |
| 8 MEDITERRA (CR) | 0.0% | 11.7 | 4.1% |
| 9 OPTRONICS TECHNOLOGIES (CR) | 0.0% | 7.0 | 2.5% |
| 10 DOPPLER (CR) | 0.0% | 6.9 | 2.4% |
| Total | 99.9% | 281.1 | 98.9% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 11 |
| No of Sectors in Index Composition | 8 |
| Index Constituents Capitalisation (€ mil) | 284.1 |
| % of the ATHEX Cap | 0.5% |
| Index Capitalisation (€ mil) | 284.1 |
| Constituent Sizes (Cap in € mil) | |
| Average | 25.8 |
| Largest | 82.0 |
| Smallest | 3.0 |
| Median | 14.5 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 80.6% |
| Top 10 Holdings | 98.9% |
| Index Trading Velocity | 4.5% |
| Average Index Spread | 6.318% |
| Average Daily Trade Value (€ mil.) | 0.3 |
| % of the ATHEX A.D.T.V. | 11849.9% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | -4.32% | -251.01 |
| Max / Min Closing Price | 5,904.96 | 5,194.23 |
| Max / Min Daily Return | 4.67% | -5.02% |
| Session with Positive / Negative Return | 8 | 13 |

Activity of Index Constituents

| | | |
|----------------------------------|----------|---------|
| Share with the Best Performance | REALCONS | 86.76% |
| Share with the Worst Performance | PERF | -22.13% |
| Number of Shares | | |
| with Positive Return | 6 | |
| with Negative Return | 4 | |
| with Zero Return | 1 | |

ICB Industry Classification

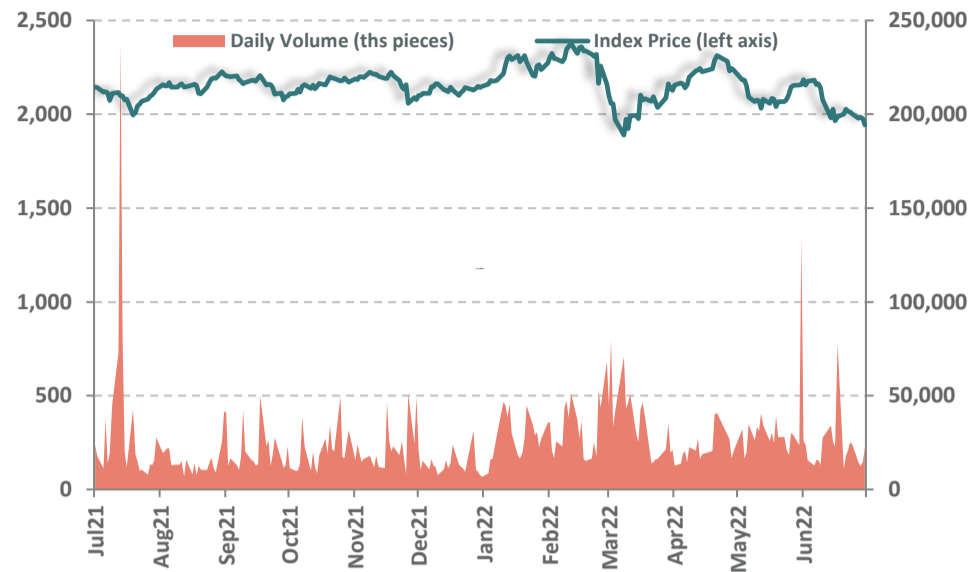
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | 3 | 95.8 ▼ | 33.7 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | 1 | 3.0 ▼ | 1.1 |
| 30 - Financials | 4 | 152.3 ▲ | 53.6 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | --- | --- | --- |
| 40 - Consumer Discretionary | --- | --- | --- |
| 45 - Consumer Staples | 1 | 11.7 ▼ | 4.1 |
| 50 - Industrials | 2 | 21.4 ▼ | 7.5 |
| 55 - Basic Materials | --- | --- | --- |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | --- | --- | --- |
| Total | 11 | 284.1 | 100.0 |

► Market Capitalization Change from 31/12/2021

Key Index Characteristics

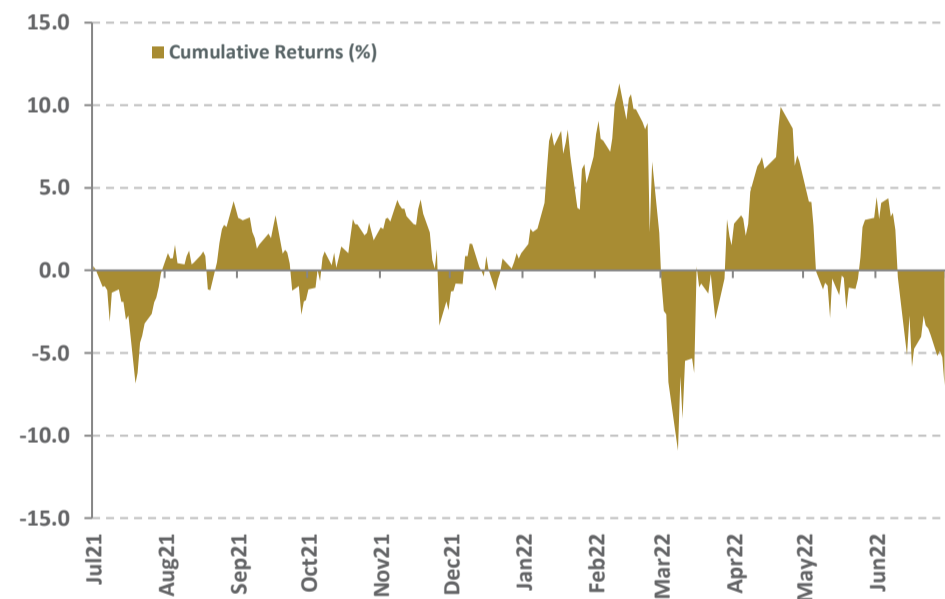
| | | |
|-------------------------------|--------------------------|-------|
| ISIN Code | GRI99145A005 | |
| Trading Codes (GR) / (EN) | ΔEA | DEA |
| Reuters Code | .DEA | |
| Bloomberg Code | DEA | |
| Launch Date / Base Date Price | 13/02/09 | 5,000 |
| Index Type | Market Index | |
| Capitalization 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

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 1,942.64 | 2,127.94 | 2,148.86 | 2,140.14 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | -9.93% | -8.71% | -9.60% | -9.23% |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 24.8% | 45.2% | 19.3% | 14.1% |
| 60days Annualized | 22.9% | 35.3% | 15.6% | 16.0% |

Correlation between Indices

| | FTSE | GD | ASIP | FTSEM |
|-------------------------|-------|-------|-------|-------|
| FTSE/ATHEX LARGE CAP | 100% | | | |
| ATHEX COMPOSITE | 99.5% | 100% | | |
| ATHEX SELECT INDEX PLUS | 88.8% | 91.3% | 100% | |
| FTSE/ATHEX MID CAP | 74.5% | 78.5% | 82.1% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------|-------------|-----------------|------------|
| 1 CC HBC AG (CR) | 1.3% | 2,555.2 | 11.0% |
| 2 OTE (CR) | 13.6% | 2,425.7 | 10.5% |
| 3 OPAP (CR) | 11.5% | 2,413.6 | 10.4% |
| 4 EUROBANK HOLDINGS (CR) | 7.3% | 2,095.5 | 9.0% |
| 5 ALPHA SERVICES HOLD (CR) | 9.9% | 1,738.2 | 7.5% |
| 6 NATIONAL BANK (CR) | 9.8% | 1,549.3 | 6.7% |
| 7 JUMBO SA (CR) | 3.4% | 1,527.5 | 6.6% |
| 8 MYTILINEOS (CR) | 7.2% | 1,480.4 | 6.4% |
| 9 PPC (CR) | 8.6% | 1,322.4 | 5.7% |
| 10 MOTOR OIL (CR) | 6.7% | 997.2 | 4.3% |
| Total | 79.4% | 18,105.0 | 78.1% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 25 |
| No of Sectors in Index Composition | 18 |
| Index Constituents Capitalisation (€ mil) | 48,299.2 |
| % of the ATHEX Cap | 82.1% |
| Index Capitalisation (€ mil) | 23,190.9 |
| Constituent Sizes (Cap in € mil) | |
| Average | 927.6 |
| Largest | 2,555.2 |
| Smallest | 79.3 |
| Median | 606.0 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 48.4% |
| Top 10 Holdings | 78.1% |
| Index Trading Velocity | 11.8% |
| Average Index Spread | 0.289% |
| Average Daily Trade Value (€ mil.) | 65.0 |
| % of the ATHEX A.D.T.V. | 77.1% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | -9.93% | -214.26 |
| Max / Min Closing Price | 2,184.14 | 1,942.64 |
| Max / Min Daily Return | 2.38% | -4.69% |
| Session with Positive / Negative Return | 9 | 12 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | MOH | 7.82% |
| Share with the Worst Performance | TPEIR | -20.58% |
| Number of Shares | | |
| with Positive Return | 4 | |
| with Negative Return | 21 | |
| with Zero Return | --- | |

ICB Industry Classification

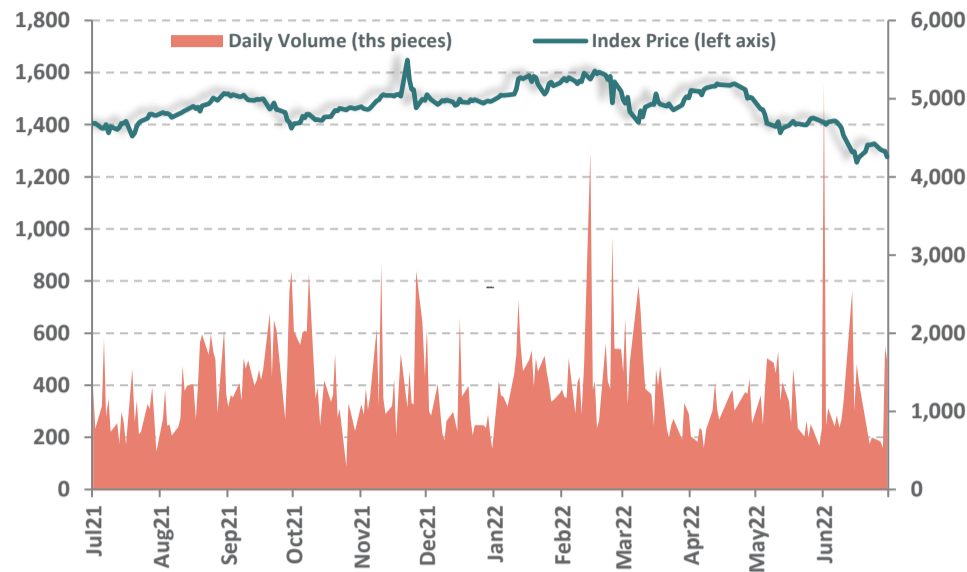
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 1 | 119.9 ▼ | 0.5 |
| 15 - Telecommunications | 1 | 2,425.7 ▲ | 10.5 |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | --- | --- | --- |
| 31 - Banks | 4 | 6,027.5 ▼ | 26.0 |
| 35 - Real Estate | 1 | 475.1 ▼ | 2.0 |
| 40 - Consumer Discretionary | 3 | 4,116.9 ▲ | 17.8 |
| 45 - Consumer Staples | 2 | 2,781.1 ▼ | 12.0 |
| 50 - Industrials | 5 | 2,891.8 ▼ | 12.5 |
| 55 - Basic Materials | 2 | 226.9 ▼ | 1.0 |
| 60 - Energy | 2 | 1,380.5 ▲ | 6.0 |
| 65 - Utilities | 4 | 2,745.5 ▼ | 11.8 |
| Total | 25 | 23,190.9 | 100.0 |

► Market Capitalization Change from 31/12/2021

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

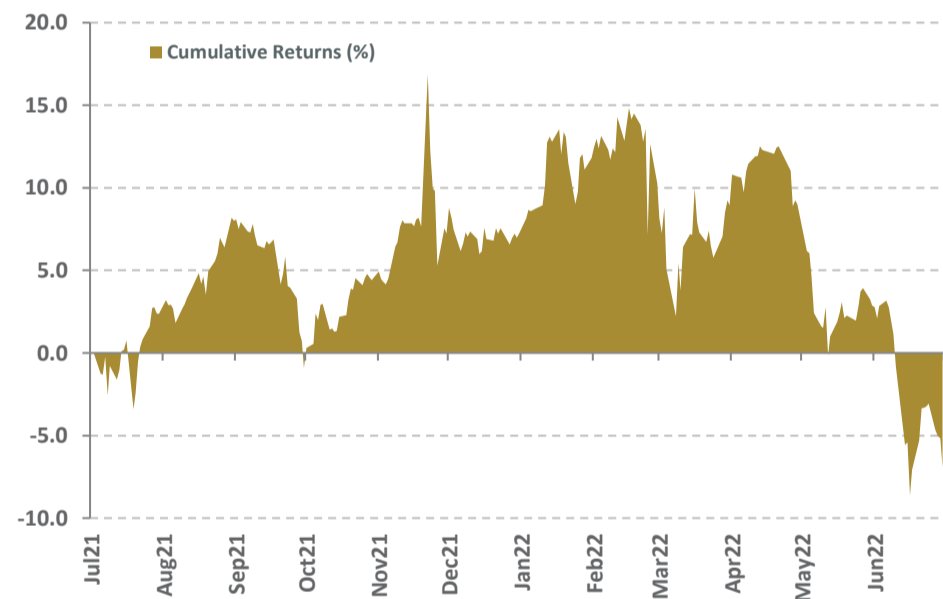


Portfolio Analysis

| | |
|---|---------|
| Number of Constituents | 20 |
| No of Sectors in Index Composition | 16 |
| Index Constituents Capitalisation (€ mil) | 3,260.1 |
| % of the ATHEX Cap | 5.5% |
| Index Capitalisation (€ mil) | 1,272.4 |
| Constituent Sizes (Cap in € mil) | |
| Average | 63.6 |
| Largest | 190.1 |
| Smallest | 13.9 |
| Median | 44.2 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 52.6% |
| Top 10 Holdings | 77.2% |
| Index Trading Velocity | 10.2% |
| Average Index Spread | 0.882% |
| Average Daily Trade Value (€ mil.) | 3.1 |
| % of the ATHEX A.D.T.V. | 4.3% |

Index Prices & Returns

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 1,276.08 | 1,503.07 | 1,491.91 | 1,404.24 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | -9.56% | -15.10% | -14.47% | -9.13% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | -9.56% | -134.95 |
| Max / Min Closing Price | 1,415.49 | 1,255.47 |
| Max / Min Daily Return | 1.98% | -4.75% |
| Session with Positive / Negative Return | 9 | 12 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | INKAT | 8.84% |
| Share with the Worst Performance | PLAT | -21.11% |
| Number of Shares | | |
| 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 | 4 | 288.0 ▼ | 22.6 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | 2 | 258.5 ▼ | 20.3 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 2 | 54.9 ▼ | 4.3 |
| 40 - Consumer Discretionary | 4 | 318.7 ▼ | 25.0 |
| 45 - Consumer Staples | 2 | 76.9 ▼ | 6.0 |
| 50 - Industrials | 5 | 242.9 ▼ | 19.1 |
| 55 - Basic Materials | --- | --- | --- |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | 1 | 32.6 ▼ | 2.6 |
| Total | 20 | 1,272.4 | 100.0 |

► Market Capitalization Change from 31/12/2021

Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 21.7% | 36.1% | 36.1% | 15.7% |
| 60days Annualized | 20.3% | 28.5% | 26.3% | 16.7% |

Correlation between Indices

| | FTSEM | FTSE | ASIP | ASI |
|-------------------------|-------|-------|-------|------|
| FTSE/ATHEX MID CAP | 100% | | | |
| FTSE/ATHEX LARGE CAP | 74.5% | 100% | | |
| ATHEX SELECT INDEX PLUS | 82.1% | 88.8% | 100% | |
| ATHEX SELECT INDEX | 78.6% | 81.7% | 82.8% | 100% |

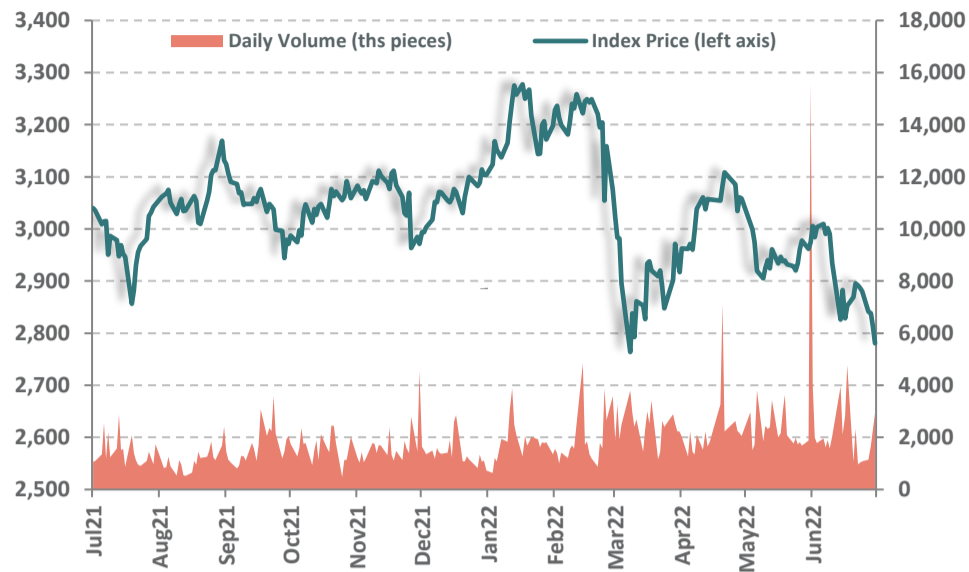
Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------------|--------------|-----------------|--------------|
| 1 HELLENIC EXCHANGES-A.S.E. (CR) | 23.9% | 190.1 | 14.9% |
| 2 AUTOHELLAS SA (CR) | 5.7% | 160.5 | 12.6% |
| 3 FOURLIS (CR) | 8.8% | 120.1 | 9.4% |
| 4 EPSILON NET (CR) | 6.3% | 105.9 | 8.3% |
| 5 CENERGY HOLDINGS (CB) | 10.8% | 92.9 | 7.3% |
| 6 INTRACOM HOLDINGS (CR) | 7.7% | 85.4 | 6.7% |
| 7 EUROPEAN RELIANCE INSUR. (CR) | 1.5% | 68.4 | 5.4% |
| 8 THRACE PLASTICS SA (CR) | 3.4% | 58.0 | 4.6% |
| 9 ENTERSOFT (CR) | 2.9% | 54.8 | 4.3% |
| 10 KRI-KRI S.A. (CR) | 2.8% | 46.4 | 3.6% |
| Total | 73.9% | 982.4 | 77.2% |

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

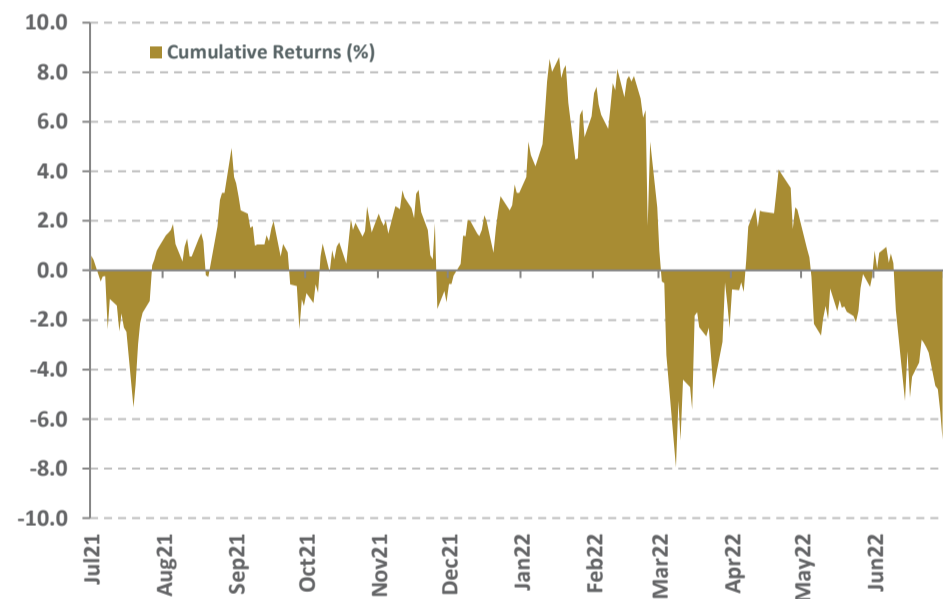


Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 25 |
| No of Sectors in Index Composition | 20 |
| Index Constituents Capitalisation (€ mil) | 27,274.3 |
| % of the ATHEX Cap | 46.4% |
| Index Capitalisation (€ mil) | 2,544.5 |
| Constituent Sizes (Cap in € mil) | |
| Average | 101.8 |
| Largest | 279.7 |
| Smallest | 3.4 |
| Median | 46.4 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 51.4% |
| Top 10 Holdings | 86.7% |
| Index Trading Velocity | 41.2% |
| Average Index Spread | 1.640% |
| Average Daily Trade Value (€ mil.) | 25.0 |
| % of the ATHEX A.D.T.V. | 7.3% |

Index Prices & Returns

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 2,780.49 | 2,917.07 | 3,104.04 | 3,022.15 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | -6.53% | -4.68% | -10.42% | -8.00% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | -6.53% | -194.35 |
| Max / Min Closing Price | 3,009.74 | 2,780.49 |
| Max / Min Daily Return | 2.00% | -3.67% |
| Session with Positive / Negative Return | 8 | 13 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | EEE | 2.31% |
| Share with the Worst Performance | ADMIE | -18.33% |
| Number of Shares | | |
| 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 | --- | --- | --- |
| 15 - Telecommunications | 1 | 265.5 ▲ | 10.4 |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | 3 | 266.3 ▼ | 10.5 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 2 | 46.3 ▼ | 1.8 |
| 40 - Consumer Discretionary | 5 | 441.7 ▲ | 17.4 |
| 45 - Consumer Staples | 4 | 365.6 ▼ | 14.4 |
| 50 - Industrials | 6 | 416.0 ▼ | 16.4 |
| 55 - Basic Materials | --- | --- | --- |
| 60 - Energy | 1 | 249.5 ▲ | 9.8 |
| 65 - Utilities | 3 | 493.6 ▼ | 19.4 |
| Total | 25 | 2,544.5 | 100.0 |

► Market Capitalization Change from 31/12/2021

Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 17.2% | 32.1% | 14.9% | 12.9% |
| 60days Annualized | 16.0% | 25.2% | 13.0% | 13.7% |

Correlation between Indices

| | FTSED | GD | FTSE | FTSEM |
|--------------------------------|-------|-------|-------|-------|
| FTSE/ATHEX HIGH DIVIDEND YIELD | 100% | | | |
| ATHEX COMPOSITE | 94.1% | 100% | | |
| FTSE/ATHEX LARGE CAP | 93.6% | 99.5% | 100% | |
| FTSE/ATHEX MID CAP | 72.6% | 78.5% | 74.5% | 100% |

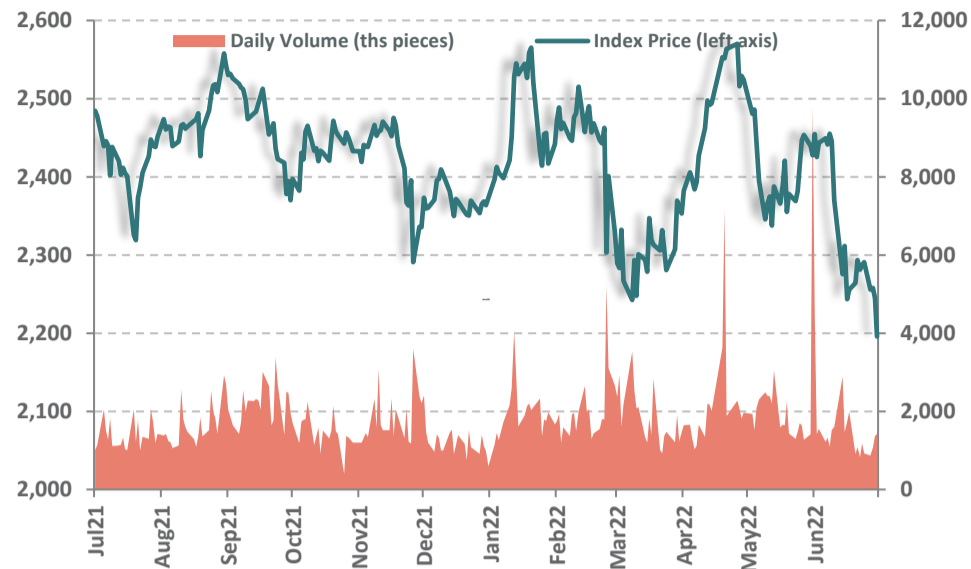
Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------------|--------------|-----------------|--------------|
| 1 CC HBC AG (CR) | 3.4% | 279.7 | 11.0% |
| 2 OTE (CR) | 35.3% | 265.5 | 10.4% |
| 3 OPAP (CR) | 29.9% | 264.2 | 10.4% |
| 4 HELLENIC PETROLEUM (CR) | 2.1% | 249.5 | 9.8% |
| 5 EYDAP S.A. (CR) | 3.1% | 249.3 | 9.8% |
| 6 MYTILINEOS (CR) | 18.8% | 235.9 | 9.3% |
| 7 ADMIE (IPTO) HOLDING S.A. (CR) | 1.8% | 211.7 | 8.3% |
| 8 HELLENIC EXCHANGES-A.S.E. (CR) | 3.0% | 190.1 | 7.5% |
| 9 AUTOHELLAS SA (CR) | 0.7% | 160.5 | 6.3% |
| 10 P.P.A. S.A. (CR) | 0.7% | 99.6 | 3.9% |
| Total | 98.8% | 2,205.9 | 86.7% |

Key Index Characteristics

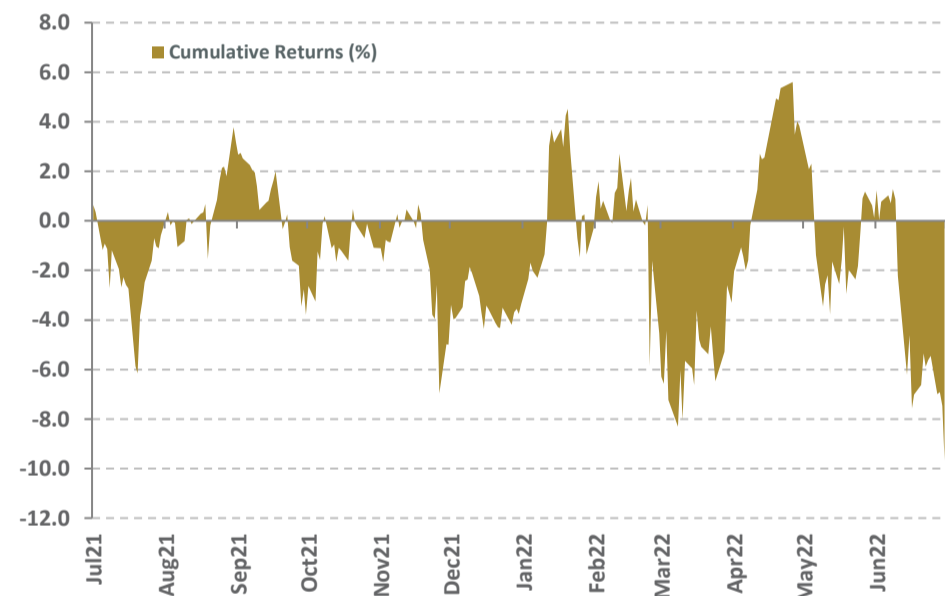
| | | |
|-------------------------------|--------------------------------|-------|
| ISIN Code | GRI99208A001 | |
| Trading Codes (GR) / (EN) | FTSED | FTSED |
| Reuters Code | FTSED | |
| Bloomberg Code | FTSED | |
| Launch Date / Base Date Price | 23/03/20 | 2,000 |
| Index Type | Benchmark | |
| Capitalization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

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 2,195.75 | 2,352.95 | 2,373.38 | 2,468.61 |
| Returns (%) | 1M | 3M | 6M | 12M |
| | -9.55% | -6.68% | -7.48% | -11.05% |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 23.0% | 33.2% | 18.6% | 13.9% |
| 60days Annualized | 21.6% | 27.7% | 15.0% | 14.9% |

Correlation between Indices

| | FTSEGTI | FTSEM | FTSED | FTSEMSFW |
|--------------------------------|---------|-------|-------|----------|
| FTSE/ATHEX GLOBAL TRADERS PLUS | 100% | | | |
| FTSE/ATHEX MID CAP | 76.0% | 100% | | |
| FTSE/ATHEX HIGH DIVIDEND YIELD | 84.1% | 72.6% | 100% | |
| FTSE/ATHEX FACTOR-WEIGHTED | 72.8% | 68.1% | 69.6% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------|-------------|-----------------|------------|
| 1 JUMBO SA (CR) | 16.7% | 321.5 | 20.6% |
| 2 MYTILINEOS (CR) | 35.4% | 293.6 | 18.8% |
| 3 MOTOR OIL (CR) | 33.1% | 133.8 | 8.6% |
| 4 CRETE PLASTICS SA (CR) | 0.0% | 80.6 | 5.2% |
| 5 GR. SARANTIS S.A. (CR) | 1.5% | 77.7 | 5.0% |
| 6 HELLENIC PETROLEUM (CR) | 4.0% | 73.7 | 4.7% |
| 7 AEGEAN AIRLINES (CR) | 1.3% | 72.1 | 4.6% |
| 8 FOURLIS (CR) | 2.0% | 72.1 | 4.6% |
| 9 ELVALHALCOR (CR) | 1.2% | 70.3 | 4.5% |
| 10 THRACE PLASTICS SA (CR) | 0.8% | 58.0 | 3.7% |
| Total | 96.0% | 1,253.5 | 80.2% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 30 |
| No of Sectors in Index Composition | 23 |
| Index Constituents Capitalisation (€ mil) | 10,803.8 |
| % of the ATHEX Cap | 18.4% |
| Index Capitalisation (€ mil) | 1,563.2 |
| Constituent Sizes (Cap in € mil) | |
| Average | 52.1 |
| Largest | 321.5 |
| Smallest | 2.3 |
| Median | 23.6 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 58.0% |
| Top 10 Holdings | 80.2% |
| Index Trading Velocity | 35.6% |
| Average Index Spread | 3.237% |
| Average Daily Trade Value (€ mil.) | 13.3 |
| % of the ATHEX A.D.T.V. | 5.2% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | -9.55% | -231.75 |
| Max / Min Closing Price | 2,455.36 | 2,195.75 |
| Max / Min Daily Return | 1.60% | -3.99% |
| Session with Positive / Negative Return | 11 | 10 |

Activity of Index Constituents

| | | |
|----------------------------------|--------|---------|
| Share with the Best Performance | MATHIO | 23.08% |
| Share with the Worst Performance | PLAT | -21.11% |
| Number of Shares | | |
| with Positive Return | 5 | |
| with Negative Return | 25 | |
| with Zero Return | --- | |

ICB Industry Classification

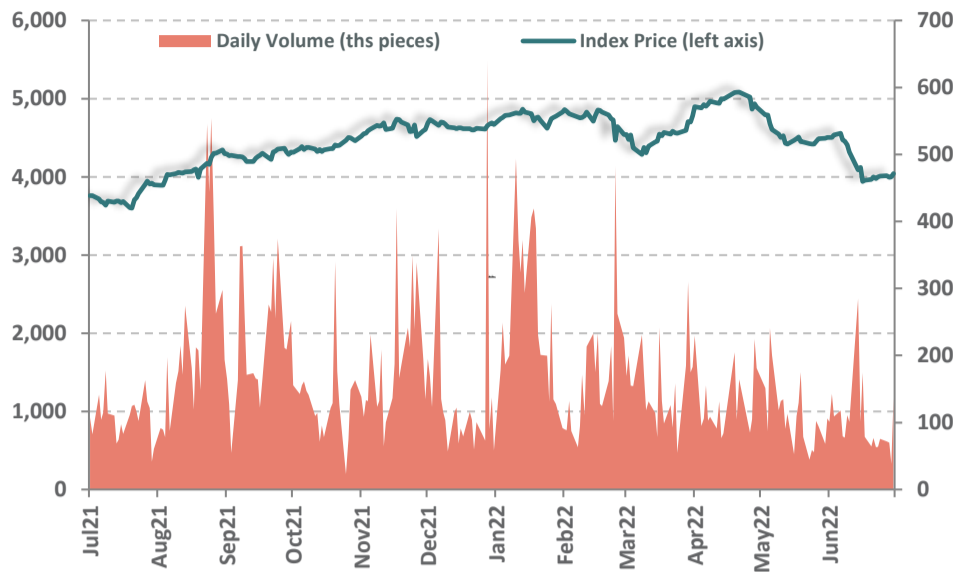
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 1 | 42.0 ▲ | 2.7 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | --- | --- | --- |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | --- | --- | --- |
| 40 - Consumer Discretionary | 7 | 505.3 ▲ | 32.3 |
| 45 - Consumer Staples | 3 | 154.6 ▼ | 9.9 |
| 50 - Industrials | 11 | 548.6 ▼ | 35.1 |
| 55 - Basic Materials | 5 | 89.9 ▼ | 5.8 |
| 60 - Energy | 3 | 222.8 ▲ | 14.3 |
| 65 - Utilities | --- | --- | --- |
| Total | 30 | 1,563.2 | 100.0 |

► Market Capitalization Change from 31/12/2021

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

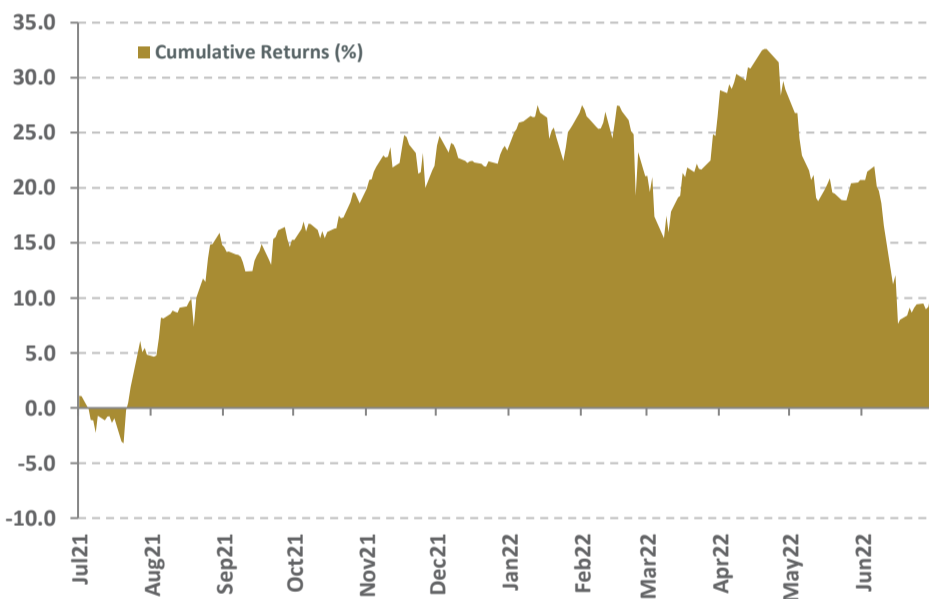


Portfolio Analysis

| | |
|---|---------|
| Number of Constituents | 20 |
| No of Sectors in Index Composition | 17 |
| Index Constituents Capitalisation (€ mil) | 1,190.5 |
| % of the ATHEX Cap | 2.0% |
| Index Capitalisation (€ mil) | 238.4 |
| Constituent Sizes (Cap in € mil) | |
| Average | 11.9 |
| Largest | 49.1 |
| Smallest | 1.2 |
| Median | 10.4 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 53.6% |
| Top 10 Holdings | 77.4% |
| Index Trading Velocity | 4.5% |
| Average Index Spread | 4.841% |
| Average Daily Trade Value (€ mil.) | 0.3 |
| % of the ATHEX A.D.T.V. | 0.3% |

Index Prices & Returns

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 4,041.44 | 4,780.90 | 4,668.47 | 3,718.78 |
| Returns (%) | 1M | 3M | 6M | 12M |
| | -10.22% | -15.47% | -13.43% | 8.68% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% , Units) | -10.22% | -460.23 |
| Max / Min Closing Price | 4,558.88 | 3,938.78 |
| Max / Min Daily Return | 1.03% | -5.32% |
| Session with Positive / Negative Return | 13 | 8 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | VOSYS | 12.63% |
| Share with the Worst Performance | PETRO | -17.01% |
| Number of Shares | | |
| with Positive Return | 6 | |
| with Negative Return | 13 | |
| with Zero Return | 1 | |

ICB Industry Classification

| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | 1 | 12.5 ▲ | 5.2 |
| 15 - Telecommunications | ---- | ---- | ---- |
| 20 - Health Care | 1 | 7.1 ▼ | 3.0 |
| 30 - Financials | ---- | ---- | ---- |
| 31 - Banks | ---- | ---- | ---- |
| 35 - Real Estate | ---- | ---- | ---- |
| 40 - Consumer Discretionary | 5 | 34.2 ▼ | 14.3 |
| 45 - Consumer Staples | 1 | 6.5 ▼ | 2.7 |
| 50 - Industrials | 7 | 119.5 ▼ | 50.1 |
| 55 - Basic Materials | 4 | 51.9 ▼ | 21.8 |
| 60 - Energy | 1 | 6.7 ▼ | 2.8 |
| 65 - Utilities | ---- | ---- | ---- |
| Total | 20 | 238.4 | 100.0 |

► Market Capitalization Change from 31/12/2021

Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 23.0% | 30.1% | 16.1% | 16.0% |
| 60days Annualized | 21.7% | 23.8% | 14.4% | 17.4% |

Correlation between Indices

| | FTSEMSFW | ASI | FTSED | FTSEGTI |
|--------------------------------|----------|-------|-------|---------|
| FTSE/ATHEX FACTOR-WEIGHTED | 100% | | | |
| ATHEX SELECT INDEX | 84.4% | 100% | | |
| FTSE/ATHEX HIGH DIVIDEND YIELD | 69.6% | 78.5% | 100% | |
| FTSE/ATHEX GLOBAL TRADERS PLUS | 72.8% | 81.8% | 84.1% | 100% |

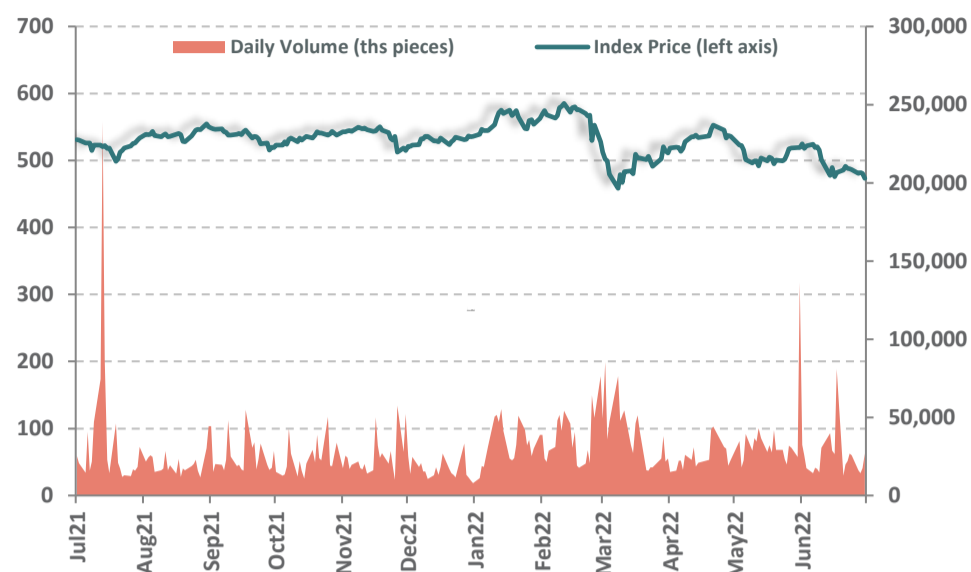
Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------------|--------------|-----------------|--------------|
| 1 CRETE PLASTICS SA (CR) | 0.6% | 49.1 | 20.6% |
| 2 TPA SA (CR) | 5.8% | 33.2 | 13.9% |
| 3 ELASTRON (CR) | 5.9% | 17.0 | 7.2% |
| 4 MOTODYNAMICS S.A. (CR) | 13.8% | 16.0 | 6.7% |
| 5 BYTE COMPUTER SA (CR) | 25.5% | 12.5 | 5.2% |
| 6 MEVACO SA (CR) | 0.7% | 12.1 | 5.1% |
| 7 MOUZAKIS (CR) | 2.1% | 11.8 | 4.9% |
| 8 ALUMIL (CR) | 6.1% | 11.1 | 4.6% |
| 9 FLEXOPACK SA (CR) | 1.1% | 10.9 | 4.6% |
| 10 GEN. COMMERCIAL & IND.SA (CR) | 3.8% | 10.8 | 4.5% |
| Total | 65.3% | 184.4 | 77.4% |

Key Index Characteristics

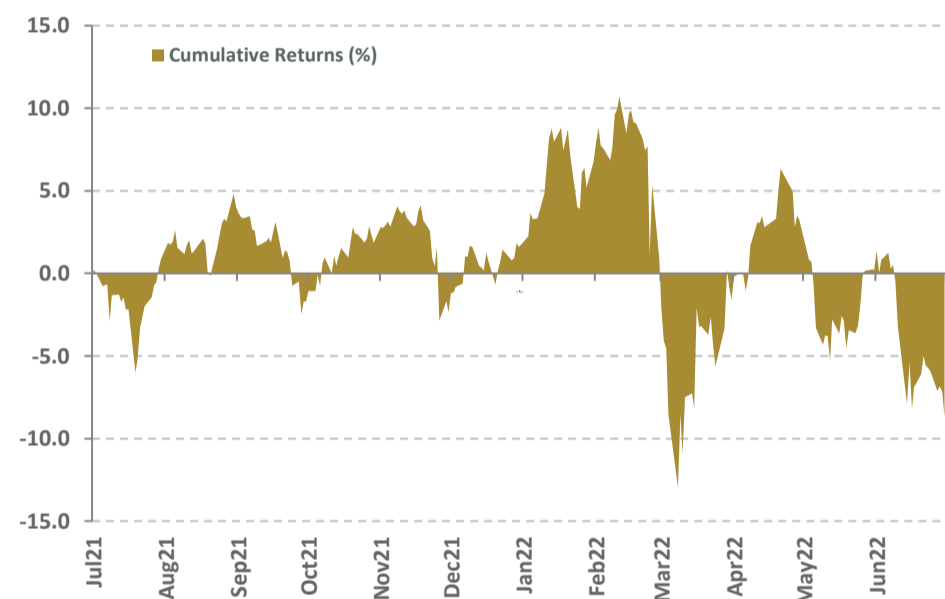
| | |
|-------------------------------|---------------------------|
| ISIN Code | GRI99150A005 |
| Trading Codes (GR) / (EN) | FTSEMSFW FTSEMSFW |
| Reuters Code | .FTSEMSFW |
| Bloomberg Code | FTSEMSFW |
| Launch Date / Base Date Price | 08/10/12 1,000 |
| Index Type | Fundamental |
| Capitalization 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

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 473.31 | 511.30 | 536.12 | 529.94 |
| Returns (%) | -8.81% | -7.43% | -11.72% | -10.69% |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 23.7% | 44.8% | 18.6% | 13.7% |
| 60days Annualized | 22.0% | 34.9% | 15.0% | 15.3% |

Correlation between Indices

| | FTSEA | GD | ASIP | ASI |
|-------------------------|-------|-------|-------|------|
| FTSE/ATHEX MARKET | 100% | | | |
| ATHEX COMPOSITE | 99.3% | 100% | | |
| ATHEX SELECT INDEX PLUS | 88.5% | 91.3% | 100% | |
| ATHEX SELECT INDEX | 82.2% | 83.9% | 82.8% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------|-------------|-----------------|------------|
| 1 CC HBC AG (CR) | 1.2% | 4,186.2 | 15.1% |
| 2 OTE (CR) | 12.9% | 3,712.5 | 13.4% |
| 3 OPAP (CR) | 10.9% | 2,504.6 | 9.0% |
| 4 EUROBANK HOLDINGS (CR) | 7.0% | 2,095.5 | 7.5% |
| 5 ALPHA SERVICES HOLD (CR) | 9.4% | 1,738.2 | 6.3% |
| 6 NATIONAL BANK (CR) | 9.3% | 1,549.3 | 5.6% |
| 7 JUMBO SA (CR) | 3.2% | 1,527.5 | 5.5% |
| 8 MYTILINEOS (CR) | 6.8% | 1,480.4 | 5.3% |
| 9 PPC (CR) | 8.2% | 1,322.4 | 4.8% |
| 10 MOTOR OIL (CR) | 6.4% | 997.2 | 3.6% |
| Total | 75.2% | 21,113.7 | 76.0% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 89 |
| No of Sectors in Index Composition | 53 |
| Index Constituents Capitalisation (€ mil) | 52,507.7 |
| % of the ATHEX Cap | 89.3% |
| Index Capitalisation (€ mil) | 27,799.2 |
| Constituent Sizes (Cap in € mil) | |
| Average | 312.4 |
| Largest | 4,186.2 |
| Smallest | 0.8 |
| Median | 24.2 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 51.2% |
| Top 10 Holdings | 76.0% |
| Index Trading Velocity | 10.4% |
| Average Index Spread | 3.012% |
| Average Daily Trade Value (€ mil.) | 68.7 |
| % of the ATHEX A.D.T.V. | 86.0% |

Index Monthly Activity

| | | |
|---|--------|--------|
| Index Returns (% Units) | -8.81% | -45.70 |
| Max / Min Closing Price | 524.95 | 473.31 |
| Max / Min Daily Return | 2.49% | -4.68% |
| Session with Positive / Negative Return | 9 | 12 |

Activity of Index Constituents

| | | |
|----------------------------------|--------|---------|
| Share with the Best Performance | MATHIO | 23.08% |
| Share with the Worst Performance | ILYDA | -25.11% |
| Number of Shares | | |
| with Positive Return | 14 | |
| with Negative Return | 75 | |
| with Zero Return | --- | |

ICB Industry Classification

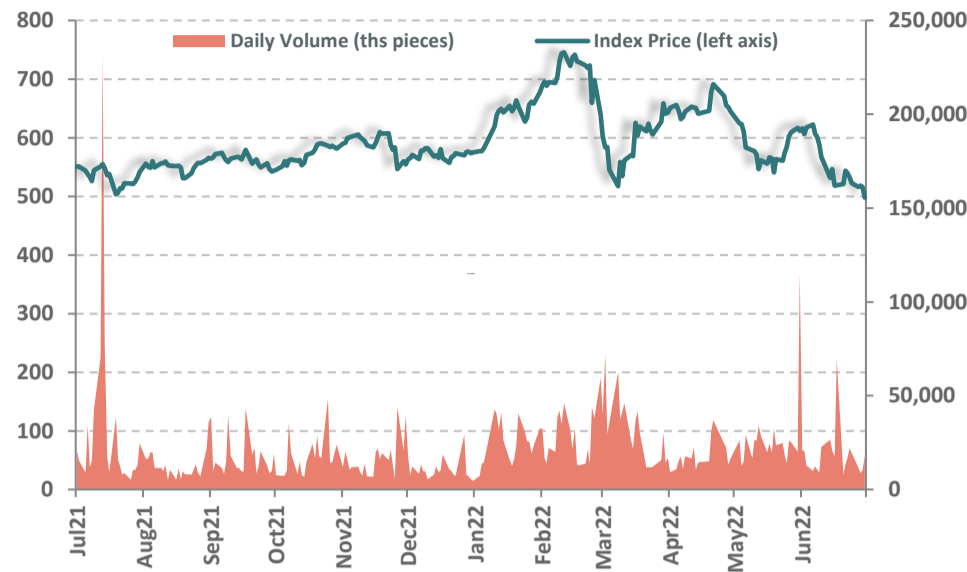
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 11 | 476.1 ▼ | 1.7 |
| 15 - Telecommunications | 2 | 3,728.2 ▼ | 13.4 |
| 20 - Health Care | 1 | 7.1 ▼ | 0.0 |
| 30 - Financials | 3 | 274.6 ▼ | 1.0 |
| 31 - Banks | 4 | 6,027.5 ▼ | 21.7 |
| 35 - Real Estate | 4 | 535.1 ▼ | 1.9 |
| 40 - Consumer Discretionary | 15 | 4,581.7 ▲ | 16.5 |
| 45 - Consumer Staples | 8 | 4,513.9 ▼ | 16.2 |
| 50 - Industrials | 23 | 3,205.1 ▼ | 11.5 |
| 55 - Basic Materials | 10 | 284.7 ▼ | 1.0 |
| 60 - Energy | 3 | 1,387.2 ▲ | 5.0 |
| 65 - Utilities | 5 | 2,778.1 ▼ | 10.0 |
| Total | 89 | 27,799.2 | 100.0 |

► Market Capitalization Change from 31/12/2021

Key Index Characteristics

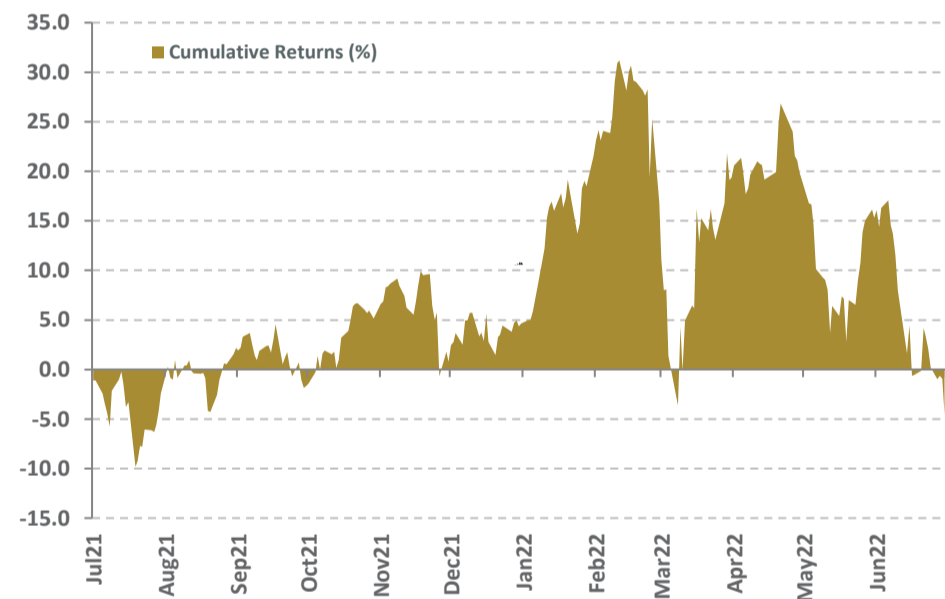
| | | |
|-------------------------------|--------------------------------------|-------|
| ISIN Code | GRI99204A000 | |
| Trading Codes (GR) / (EN) | FTSEA | FTSEA |
| Reuters Code | .ATFMI | |
| Bloomberg Code | FTSEA | |
| Launch Date / Base Date Price | 02/01/03 | 2,000 |
| Index Type | Market Index | |
| 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

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 497.78 | 643.00 | 574.93 | 557.11 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | -18.60% | -22.58% | -13.42% | -10.65% |



Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 41.6% | 71.1% | 29.8% | 19.5% |
| 60days Annualized | 37.1% | 54.9% | 23.9% | 25.3% |

Correlation between Indices

| | DTR | GD | ASIP | FTSE |
|-------------------------|-------|-------|-------|------|
| FTSE/ATHEX BANKS | 100% | | | |
| ATHEX COMPOSITE | 92.0% | 100% | | |
| ATHEX SELECT INDEX PLUS | 80.9% | 91.3% | 100% | |
| FTSE/ATHEX LARGE CAP | 93.5% | 99.5% | 88.8% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|---------------|-----------------|---------------|
| 1 EUROBANK HOLDINGS (CR) | 22.2% | 2,095.5 | 34.8% |
| 2 ALPHA SERVICES HOLD (CR) | 29.8% | 1,738.2 | 28.8% |
| 3 NATIONAL BANK (CR) | 29.6% | 1,549.3 | 25.7% |
| 4 PIRAEUS FINANCIAL HOLD (CR) | 18.3% | 644.5 | 10.7% |
| Total | 100.0% | 6,027.5 | 100.0% |

Portfolio Analysis

| | |
|---|---------|
| Number of Constituents | 4 |
| No of Sectors in Index Composition | 1 |
| Index Constituents Capitalisation (€ mil) | 8,834.7 |
| % of the ATHEX Cap | 15.0% |
| Index Capitalisation (€ mil) | 6,027.5 |
| Constituent Sizes (Cap in € mil) | |
| Average | 1,506.9 |
| Largest | 2,095.5 |
| Smallest | 644.5 |
| Median | 1,643.8 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 100.0% |
| Top 10 Holdings | 100.0% |
| Index Trading Velocity | 15.0% |
| Average Index Spread | 0.151% |
| Average Daily Trade Value (€ mil.) | 21.5 |
| % of the ATHEX A.D.T.V. | 62.2% |

Index Monthly Activity

| | | |
|---|---------|---------|
| Index Returns (% Units) | -18.60% | -113.73 |
| Max / Min Closing Price | 622.25 | 497.78 |
| Max / Min Daily Return | 4.30% | -6.34% |
| Session with Positive / Negative Return | 8 | 13 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | ALPHA | -15.53% |
| Share with the Worst Performance | TPEIR | -20.58% |
| Number of Shares | | |
| with Positive Return | 0 | |
| with Negative Return | 4 | |
| with Zero Return | --- | |

ICB Industry Classification

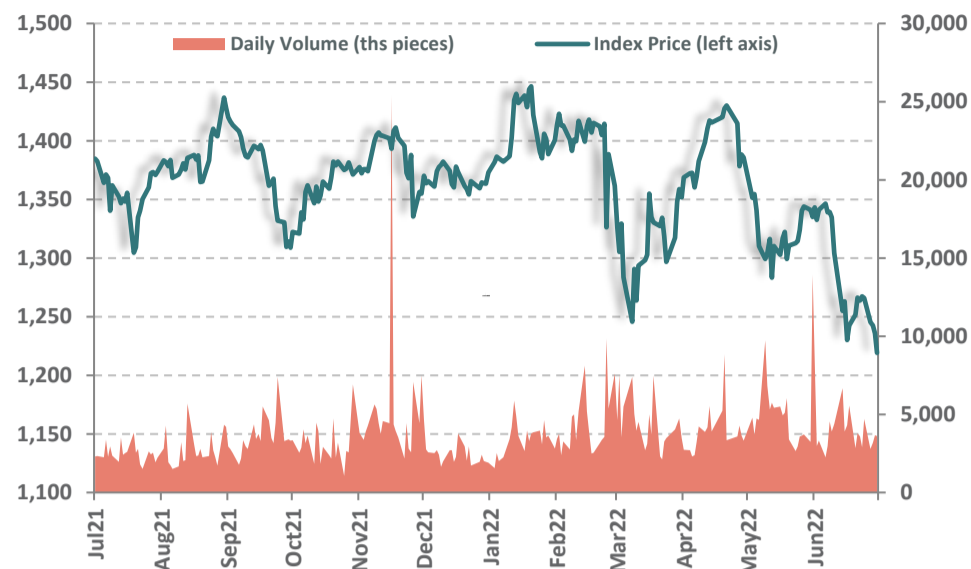
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | --- | --- | --- |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | --- | --- | --- |
| 31 - Banks | 4 | 6,027.5 ▼ | 100.0 |
| 35 - Real Estate | --- | --- | --- |
| 40 - Consumer Discretionary | --- | --- | --- |
| 45 - Consumer Staples | --- | --- | --- |
| 50 - Industrials | --- | --- | --- |
| 55 - Basic Materials | --- | --- | --- |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | --- | --- | --- |
| Total | 4 | 6,027.5 | 100.0 |

► Market Capitalization Change from 31/12/2021

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

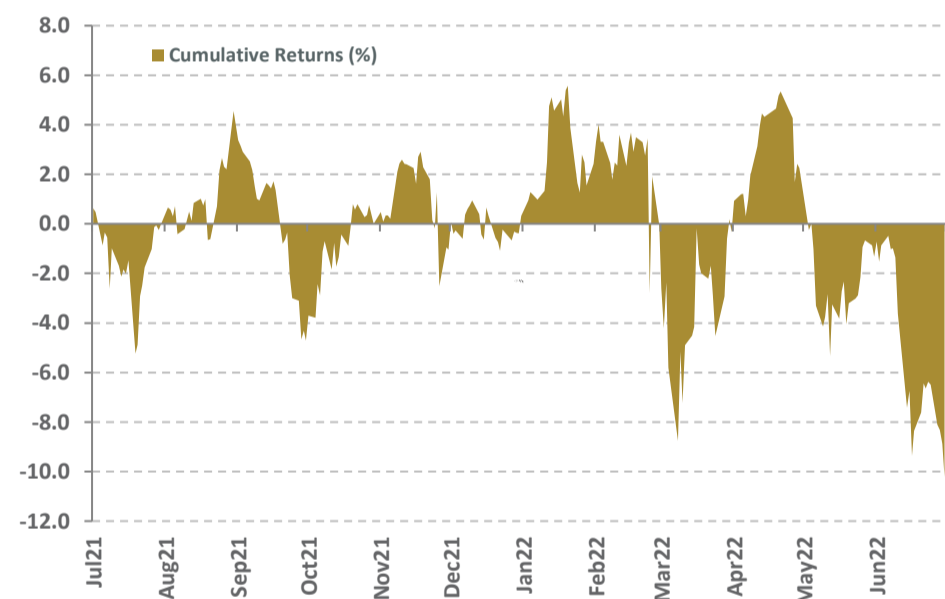


Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 30 |
| No of Sectors in Index Composition | 23 |
| Index Constituents Capitalisation (€ mil) | 22,164.1 |
| % of the ATHEX Cap | 37.7% |
| Index Capitalisation (€ mil) | 8,856.1 |
| Constituent Sizes (Cap in € mil) | |
| Average | 295.2 |
| Largest | 373.3 |
| Smallest | 101.0 |
| Median | 341.9 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 20.9% |
| Top 10 Holdings | 41.1% |
| Index Trading Velocity | 13.5% |
| Average Index Spread | 0.632% |
| Average Daily Trade Value (€ mil.) | 28.5 |
| % of the ATHEX A.D.T.V. | 13.7% |

Index Prices & Returns

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/06/2021 |
|--------------|------------|------------|------------|------------|
| Index Prices | 1,219.13 | 1,351.52 | 1,372.98 | 1,376.19 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | -8.68% | -9.80% | -11.21% | -11.41% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | -8.68% | -115.86 |
| Max / Min Closing Price | 1,346.24 | 1,219.13 |
| Max / Min Daily Return | 1.17% | -3.79% |
| Session with Positive / Negative Return | 9 | 12 |

Activity of Index Constituents

| | | |
|----------------------------------|------|---------|
| Share with the Best Performance | MOH | 7.82% |
| Share with the Worst Performance | PLAT | -21.11% |
| Number of Shares | | |
| with Positive Return | 4 | |
| with Negative Return | 26 | |
| with Zero Return | --- | |

ICB Industry Classification

| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | 2 | 653.2 ▼ | 7.4 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | 1 | 128.4 ▼ | 1.4 |
| 30 - Financials | 2 | 391.3 ▲ | 4.4 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 1 | 362.0 ▼ | 4.1 |
| 40 - Consumer Discretionary | 4 | 1,176.4 ▼ | 13.3 |
| 45 - Consumer Staples | 2 | 549.2 ▼ | 6.2 |
| 50 - Industrials | 9 | 2,636.2 ▼ | 29.8 |
| 55 - Basic Materials | 2 | 689.8 ▼ | 7.8 |
| 60 - Energy | 2 | 707.7 ▲ | 8.0 |
| 65 - Utilities | 5 | 1,562.0 ▼ | 17.6 |
| Total | 30 | 8,856.1 | 100.0 |

► Market Capitalization Change from 31/12/2021

Index Volatility

| | 30/06/2022 | 31/03/2022 | 31/12/2021 | 30/09/2021 |
|-------------------|------------|------------|------------|------------|
| 30days Annualized | 18.8% | 36.6% | 16.1% | 14.2% |
| 60days Annualized | 18.8% | 28.0% | 14.1% | 15.1% |

Correlation between Indices

| | HELMSI | ASIP | ASIP | FTSEM |
|-------------------------|--------|--------|-------|-------|
| HELLENIC MID & SMALL | 100% | | | |
| ATHEX SELECT INDEX PLUS | 97.1% | 100% | | |
| ATHEX SELECT INDEX PLUS | 97.1% | 100.0% | 100% | |
| FTSE/ATHEX MID CAP | 82.5% | 82.1% | 82.1% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 1 TERNA ENERGY (CR) | 11.5% | 373.3 | 4.2% |
| 2 ELLAKTOR (CR) | 1.9% | 371.7 | 4.2% |
| 3 GR. SARANTIS S.A. (CR) | 0.7% | 370.7 | 4.2% |
| 4 MOTOR OIL (CR) | 15.4% | 368.5 | 4.2% |
| 5 GEK TERNA (CR) | 3.8% | 364.3 | 4.1% |
| 6 TITAN CEMENT (CB) | 1.8% | 363.3 | 4.1% |
| 7 LAMDA DEVELOPMENT SA (CR) | 3.2% | 362.0 | 4.1% |
| 8 PPC (CR) | 19.7% | 356.0 | 4.0% |
| 9 P.P.A. S.A. (CR) | 0.6% | 355.3 | 4.0% |
| 10 VIOHALCO SA/NV (CB) | 1.6% | 353.1 | 4.0% |
| Total | 60.1% | 3,638.3 | 41.1% |

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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