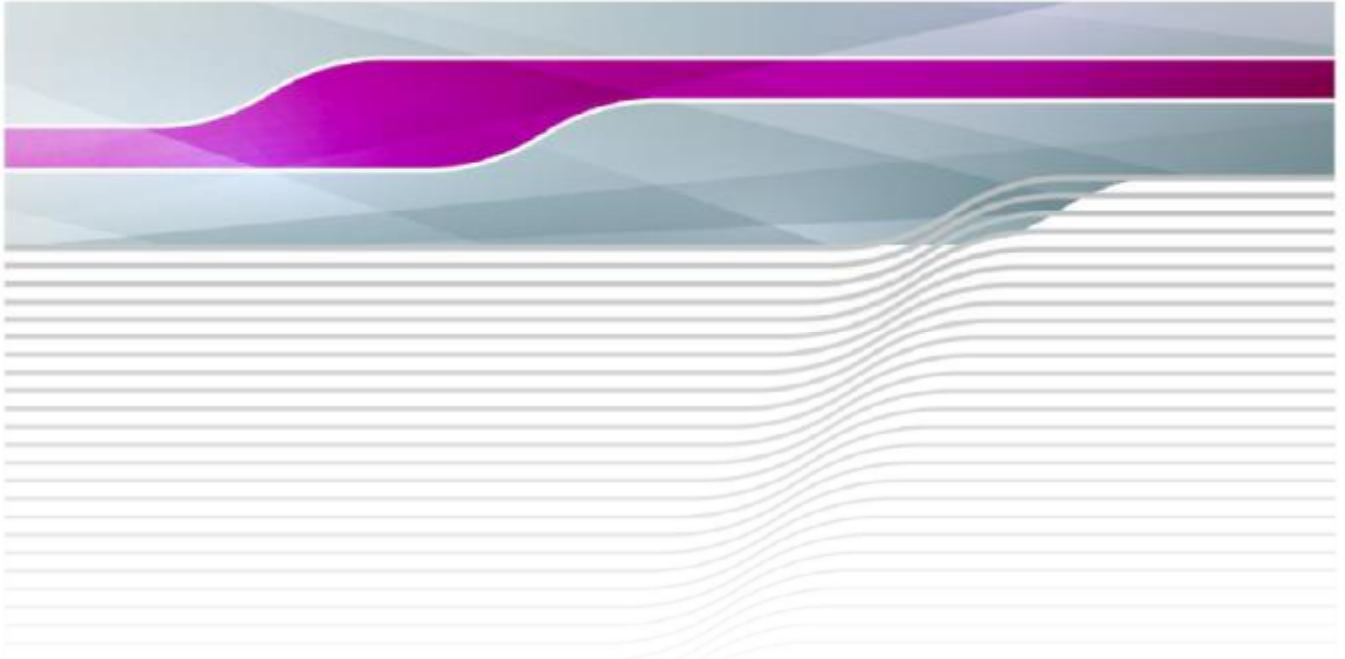


24

ATHEX Market Indices Monthly Statistical Bulletin

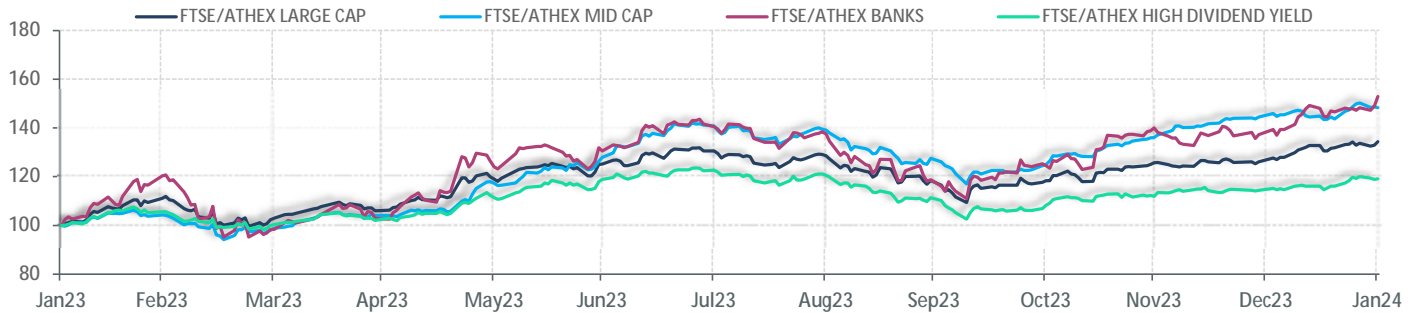
January



ATHEXGROUP
Athens Exchange Group

ATHEX Securities Market - Monthly Trade Activity

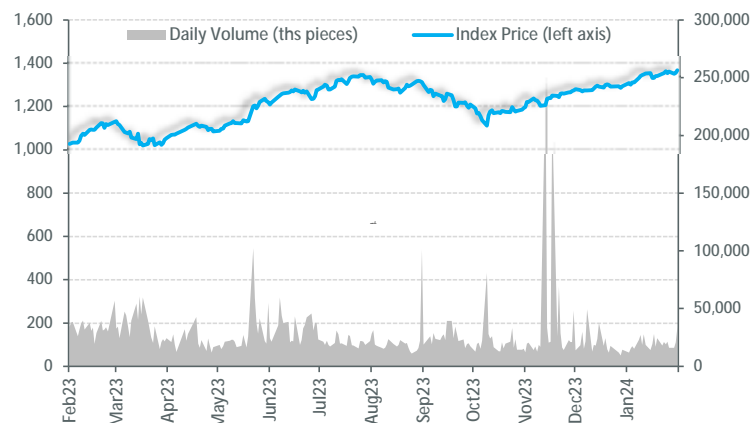
| | | | |
|---|--------|------------------------------|--------|
| Market Capitalization (€ bil) | 92.66 | Market Trading Velocity | 28.58% |
| Average Daily Trade Value (€ mil.) | 100.32 | Average Market Spread | 2.98% |
| Average Daily Trade Volume (ths shares) | 35.03 | Annualized Market Volatility | 10.77% |



ATHEX Market Indices

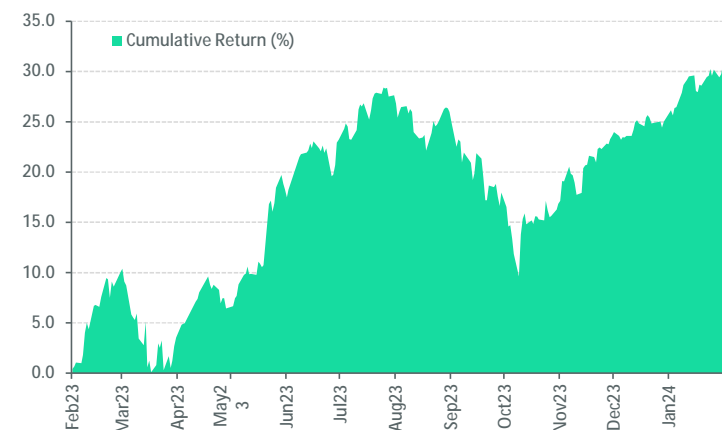
| | 31/01/2024 | 29/12/2023 | Δ Units | Δ (%) | Year High | Year Low | Δ Year (%) | 29/12/2023 |
|---|-------------|------------|---------|--------|-----------|----------|------------|------------|
| Market Indices | | | | | | | | |
| Composite Index | 1,367.41 ▲ | 1,293.14 | 74.3 | 5.74% | 1,378.10 | 1,293.14 | 5.74% ▲ | 1,293.14 |
| All Share Index | 317.64 ▲ | 302.00 | 15.6 | 5.18% | 317.64 | 304.60 | 5.18% ▲ | 302.00 |
| Athex ESG Index | 1,564.15 ▲ | 1,471.77 | 92.4 | 6.28% | 1,578.40 | 1,471.77 | 6.28% ▲ | 1,471.77 |
| ATHEX Alternative Market Price | 12,462.35 ▲ | 9,352.11 | 3,110.2 | 33.26% | 13,526.97 | 9,352.11 | 33.26% ▲ | 9,352.11 |
| Benchmark Indices | | | | | | | | |
| FTSE/Athex Large Cap | 3,326.15 ▲ | 3,122.79 | 203.4 | 6.51% | 3,357.61 | 3,122.79 | 6.51% ▲ | 3,122.79 |
| FTSE/Athex Mid Cap Index | 2,309.73 ▲ | 2,250.81 | 58.9 | 2.62% | 2,349.66 | 2,212.15 | 2.62% ▲ | 2,250.81 |
| FTSE/ATHEX High Dividend Yield Index | 3,927.13 ▲ | 3,771.38 | 155.8 | 4.13% | 3,962.28 | 3,752.57 | 4.13% ▲ | 3,771.38 |
| FTSE/Athex Market Index | 793.23 ▲ | 746.82 | 46.4 | 6.21% | 800.39 | 746.82 | 6.21% ▲ | 746.82 |
| Customized Indices | | | | | | | | |
| Hellenic Mid & Small Cap Index | 2,016.96 ▲ | 1,929.00 | 88.0 | 4.56% | 2,027.32 | 1,929.00 | 4.56% ▲ | 1,929.00 |
| Total Return Indices | | | | | | | | |
| Composite Index Total Return | 2,493.27 ▲ | 2,355.44 | 137.8 | 5.85% | 2,512.76 | 2,355.44 | 5.85% ▲ | 2,355.44 |
| FTSE/Athex Large Cap Total Return | 5,507.34 ▲ | 5,167.18 | 340.2 | 6.58% | 5,507.34 | 5,201.70 | 6.58% ▲ | 5,167.18 |
| FTSE/Athex Mid Cap T.R. | 3,110.57 ▲ | 3,031.21 | 79.4 | 2.62% | 3,149.58 | 3,005.84 | 2.62% ▲ | 3,031.21 |
| FTSE/ATHEX High Dividend Yield Index TR | 4,694.05 ▲ | 4,489.71 | 204.3 | 4.55% | 4,729.25 | 4,499.16 | 4.55% ▲ | 4,489.71 |
| Sector Indices | | | | | | | | |
| FTSE/Athex Banks | 1,182.15 ▲ | 1,061.62 | 120.5 | 11.35% | 1,196.20 | 1,057.67 | 11.35% ▲ | 1,061.62 |
| FTSE/ATHEX TECHNOL. & TELECOM. | 5,084.80 ▲ | 5,072.46 | 12.3 | 0.24% | 5,178.76 | 4,915.95 | 0.24% ▲ | 5,072.46 |
| FTSE/ATHEX FIN. SERVICES | 5,573.29 ▲ | 5,014.23 | 559.1 | 11.15% | 5,639.00 | 4,996.31 | 11.15% ▲ | 5,014.23 |
| FTSE/ATHEX REAL ESTATE | 4,973.59 ▲ | 4,960.50 | 13.1 | 0.26% | 5,120.52 | 4,900.32 | 0.26% ▲ | 4,960.50 |
| FTSE/ATHEX CONS. DISCRETIONARY | 5,234.37 ▲ | 5,015.77 | 218.6 | 4.36% | 5,355.08 | 4,993.33 | 4.36% ▲ | 5,015.77 |
| FTSE/ATHEX CONSUMER STAPLES | 5,268.00 ▲ | 5,088.44 | 179.6 | 3.53% | 5,344.07 | 5,069.68 | 3.53% ▲ | 5,088.44 |
| FTSE/ATHEX INDUSTRIALS | 5,388.14 ▲ | 5,081.43 | 306.7 | 6.04% | 5,403.86 | 5,044.08 | 6.04% ▲ | 5,081.43 |
| FTSE/ATHEX ENERGY & UTILITIES | 5,196.21 ▲ | 4,987.63 | 208.6 | 4.18% | 5,320.18 | 4,987.63 | 4.18% ▲ | 4,987.63 |
| Corporate Bond Indices | | | | | | | | |
| Hellenic Corporate Bond Index | 130.287 ▲ | 129.640 | 0.6 | 0.50% | 130.355 | 129.539 | 0.50% ▲ | 129.64 |
| Hellenic Corporate Bond Price Index | 90.943 ▲ | 90.646 | 0.3 | 0.33% | 90.973 | 90.521 | 0.33% ▲ | 90.65 |

Index Prices & Liquidity Levels



Index Prices & Returns

| | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 1,367.41 | 1,193.10 | 1,335.48 | 1,022.82 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 5.74% | 14.61% | 2.39% | 33.69% |



Index Volatility

| | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 10.3% | 21.8% | 15.9% | 23.1% |
| 60days Annualized | 10.8% | 19.9% | 18.6% | --- |

Correlation between Indices

| | GD | FTSE | FTSEM | FTSEA |
|----------------------|-------|-------|-------|-------|
| ATHEX COMPOSITE | 100% | | | |
| FTSE/ATHEX LARGE CAP | 99.0% | 100% | | |
| FTSE/ATHEX MID CAP | 84.5% | 80.3% | 100% | |
| FTSE/ATHEX MARKET | 99.2% | 99.8% | 81.6% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|-------------|-----------------|------------|
| 1 NATIONAL BANK (CR) | 15.4% | 2,915.3 | 11.0% |
| 2 CC HBC AG (CR) | 0.4% | 2,524.8 | 9.5% |
| 3 PIRAEUS FINANCIAL HOLD (CR) | 11.3% | 1,481.5 | 5.6% |
| 4 PPC (CR) | 6.1% | 1,399.6 | 5.3% |
| 5 ALPHA SERVICES HOLD (CR) | 7.3% | 1,372.2 | 5.2% |
| 6 EUROBANK HOLDINGS (CR) | 7.6% | 1,372.0 | 5.2% |
| 7 OPAP (CR) | 4.6% | 1,331.4 | 5.0% |
| 8 MYTILINEOS (CR) | 6.6% | 1,303.6 | 4.9% |
| 9 JUMBO SA (CR) | 5.0% | 1,259.2 | 4.8% |
| 10 MOTOR OIL (CR) | 2.3% | 1,255.8 | 4.7% |
| Total | 66.7% | 16,215.4 | 61.2% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 60 |
| No of Sectors in Index Composition | 39 |
| Index Constituents Capitalisation (€ mil) | 83,654.1 |
| % of the ATHEX Cap | 90.3% |
| Index Capitalisation (€ mil) | 26,484.1 |
| Constituent Sizes (Cap in € mil) | |
| Average | 441.4 |
| Largest | 2,915.3 |
| Smallest | 11.7 |
| Median | 170.7 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 36.6% |
| Top 10 Holdings | 61.2% |
| Index Trading Velocity | 94.1% |
| Average Index Spread | 0.580% |
| Average Daily Trade Value (€ mil.) | 94.4 |
| % of the ATHEX A.D.T.V. | 57.6% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 5.74% | 74.27 |
| Max / Min Closing Price | 1,367.41 | 1,301.34 |
| Max / Min Daily Return | 1.44% | -1.55% |
| Session with Positive / Negative Return | 16 | 6 |

Activity of Index Constituents

| | | |
|----------------------------------|------|---------|
| Share with the Best Performance | ELHA | 29.19% |
| Share with the Worst Performance | AVAX | -11.83% |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 2 | |
| with Zero Return | --- | |

ICB Industry Classification

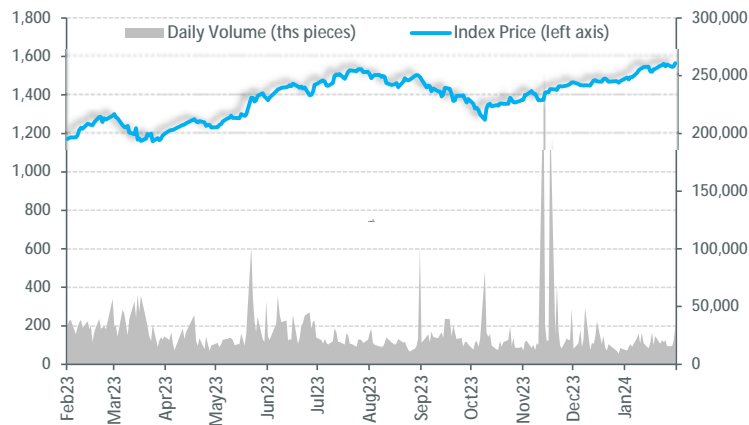
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 7 | 922.9 ▲ | 3.5 |
| 15 - Telecommunications | 2 | 1,186.3 ▼ | 4.5 |
| 20 - Health Care | 2 | 95.6 ▲ | 0.4 |
| 30 - Financials | 2 | 360.4 ▲ | 1.4 |
| 31 - Banks | 4 | 7,141.0 ▲ | 27.0 |
| 35 - Real Estate | 5 | 761.7 ▲ | 2.9 |
| 40 - Consumer Discretionary | 8 | 3,568.3 ▲ | 13.5 |
| 45 - Consumer Staples | 3 | 2,815.0 ▲ | 10.6 |
| 50 - Industrials | 15 | 3,223.7 ▲ | 12.2 |
| 55 - Basic Materials | 4 | 465.1 ▲ | 1.8 |
| 60 - Energy | 2 | 1,912.6 ▲ | 7.2 |
| 65 - Utilities | 6 | 4,031.5 ▲ | 15.2 |
| Total | 60 | 26,484.1 | 100.0 |

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99117A004 |
| Trading Codes (GR) / (EN) | ΓΑ 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

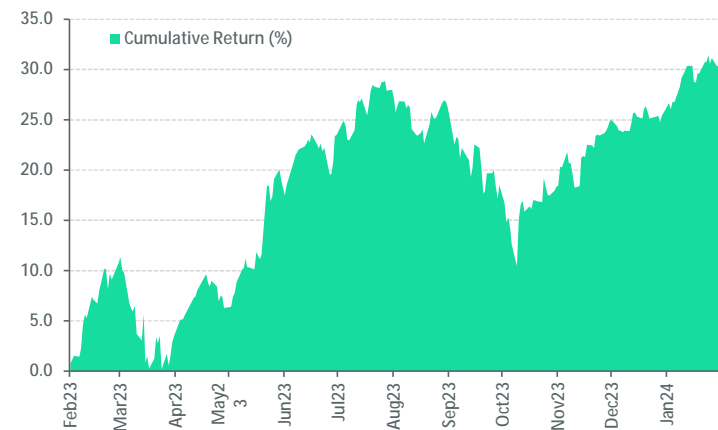


Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 60 |
| No of Sectors in Index Composition | 40 |
| Index Constituents Capitalisation (€ mil) | 83,117.9 |
| % of the ATHEX Cap | 89.7% |
| Index Capitalisation (€ mil) | 39,259.6 |
| Constituent Sizes (Cap in € mil) | |
| Average | 654.3 |
| Largest | 4,303.9 |
| Smallest | 2.5 |
| Median | 116.0 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 48.8% |
| Top 10 Holdings | 77.9% |
| Index Trading Velocity | 63.0% |
| Average Index Spread | 0.672% |
| Average Daily Trade Value (€ mil.) | 93.7 |
| % of the ATHEX A.D.T.V. | 57.0% |

Index Prices & Returns

| | | | | |
|--------------|----------|----------|----------|----------|
| Index Prices | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
| | 1,564.15 | 1,373.11 | 1,520.46 | 1,162.30 |
| Returns (%) | 1M | 3M | 6M | 12M |
| | 6.28% | 13.91% | 2.87% | 34.57% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 6.28% | 92.38 |
| Max / Min Closing Price | 1,564.15 | 1,480.61 |
| Max / Min Daily Return | 1.51% | -1.58% |
| Session with Positive / Negative Return | 16 | 6 |

Activity of Index Constituents

| | | |
|----------------------------------|------|---------|
| Share with the Best Performance | ELHA | 29.19% |
| Share with the Worst Performance | AVAX | -11.83% |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 2 | |
| with Zero Return | --- | |

ICB Industry Classification

| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | 4 | 530.1 | 1.4 |
| 15 - Telecommunications | 2 | 2,161.2 | 5.5 |
| 20 - Health Care | 2 | 78.3 | 0.2 |
| 30 - Financials | 4 | 267.8 | 0.7 |
| 31 - Banks | 4 | 13,921.4 | 35.5 |
| 35 - Real Estate | 4 | 603.6 | 1.5 |
| 40 - Consumer Discretionary | 6 | 5,417.0 | 13.8 |
| 45 - Consumer Staples | 5 | 3,915.9 | 10.0 |
| 50 - Industrials | 14 | 2,716.5 | 6.9 |
| 55 - Basic Materials | 5 | 339.8 | 0.9 |
| 60 - Energy | 4 | 2,177.6 | 5.5 |
| 65 - Utilities | 6 | 7,130.2 | 18.2 |
| Total | 60 | 39,259.6 | 100.0 |

▶ Market Capitalization Change from 29/12/2023

Index Volatility

| | | | | |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
| | 11.3% | 23.8% | 17.1% | 24.5% |
| 60days Annualized | | 12.1% | 21.6% | 20.7% |
| | | | | --- |

Correlation between Indices

| | ATHEX_ESG | GD | FTSE | FTSEM |
|----------------------|-----------|-------|-------|-------|
| ATHEX ESG | 100% | | | |
| ATHEX COMPOSITE | 99.1% | 100% | | |
| FTSE/ATHEX LARGE CAP | 99.9% | 99.0% | 100% | |
| FTSE/ATHEX MID CAP | 81.4% | 84.5% | 80.3% | 100% |

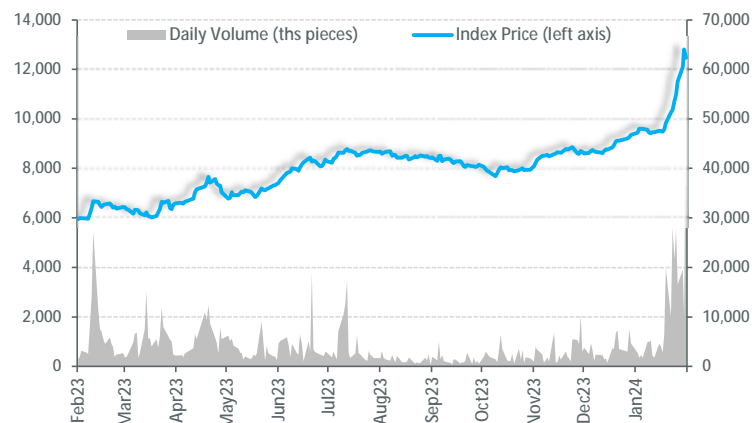
Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|--------------|-----------------|--------------|
| 1 NATIONAL BANK (CR) | 15.5% | 4,303.9 | 11.0% |
| 2 EUROBANK HOLDINGS (CR) | 7.7% | 4,032.6 | 10.3% |
| 3 MYTILINEOS (CR) | 6.7% | 3,849.0 | 9.8% |
| 4 CC HBC AG (CR) | 0.4% | 3,727.5 | 9.5% |
| 5 ALPHA SERVICES HOLD (CR) | 7.3% | 3,265.3 | 8.3% |
| 6 OPAP (CR) | 4.7% | 2,405.7 | 6.1% |
| 7 JUMBO SA (CR) | 5.0% | 2,336.2 | 6.0% |
| 8 PIRAEUS FINANCIAL HOLD (CR) | 11.4% | 2,319.6 | 5.9% |
| 9 PPC (CR) | 6.2% | 2,195.7 | 5.6% |
| 10 OTE (CR) | 4.1% | 2,146.9 | 5.5% |
| Total | 69.0% | 30,582.5 | 77.9% |

Key Index Characteristics

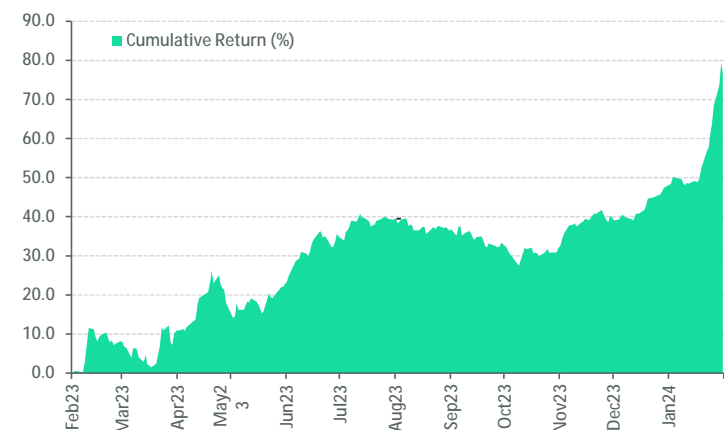
| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99158A008 |
| Trading Codes (GR) / (EN) | ATHEX_ESG ATHEX_ESG |
| Reuters Code | ATHEX_ESG |
| Bloomberg Code | ATHEX_ESG |
| Launch Date / Base Date Price | 02/08/21 1,000 |
| Index Type | Benchmark ESG |
| Capitalization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

| | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
|--------------|-----------|----------|----------|----------|
| Index Prices | 12,462.35 | 8,034.05 | 8,660.49 | 5,953.20 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 33.26% | 55.12% | 43.90% | 109.34% |



Index Volatility

| | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 30.3% | 14.5% | 16.4% | 34.7% |
| 60days Annualized | 25.0% | 15.3% | 19.5% | --- |

Correlation between Indices

| | DEA | GD | FTSEM | HELMSI |
|----------------------|-------|-------|-------|--------|
| ALTERNATIVE MARKET | 100% | | | |
| ATHEX COMPOSITE | 43.8% | 100% | | |
| FTSE/ATHEX MID CAP | 41.4% | 84.5% | 100% | |
| HELLENIC MID & SMALL | 43.1% | 93.5% | 87.9% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|---------------------------------|-------------|-----------------|------------|
| 1 PHOENIX VEGA (CR) | 30.0% | 111.3 | 18.5% |
| 2 CAIRO MEZZ (CR) | 24.9% | 101.4 | 16.9% |
| 3 PERFORMANCE TECHNOLOGIES (CR) | 7.2% | 72.9 | 12.1% |
| 4 GALAXY COSMOS MEZZ (CR) | 12.9% | 66.5 | 11.1% |
| 5 EUROXX (CR) | | 60.6 | 10.1% |
| 6 REAL CONSULTING (CR) | 3.1% | 59.8 | 10.0% |
| 7 SUNRISEMEZZ (CR) | 19.8% | 59.4 | 9.9% |
| 8 FOODLINK S.A. (CR) | 0.1% | 14.3 | 2.4% |
| 9 MED S.A. (CR) | 0.7% | 13.7 | 2.3% |
| 10 DOTSOFT (CR) | 1.1% | 13.2 | 2.2% |
| Total | 99.8% | 573.1 | 95.5% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 14 |
| No of Sectors in Index Composition | 9 |
| Index Constituents Capitalisation (€ mil) | 600.2 |
| % of the ATHEX Cap | 0.6% |
| Index Capitalisation (€ mil) | 600.2 |
| Constituent Sizes (Cap in € mil) | |
| Average | 42.9 |
| Largest | 111.3 |
| Smallest | 2.1 |
| Median | 36.9 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 68.8% |
| Top 10 Holdings | 95.5% |
| Index Trading Velocity | 83.2% |
| Average Index Spread | 5.709% |
| Average Daily Trade Value (€ mil.) | 1.9 |
| % of the ATHEX A.D.T.V. | 33331.4% |

Index Monthly Activity

| | | |
|---|-----------|----------|
| Index Returns (% Units) | 33.26% | 3,110.24 |
| Max / Min Closing Price | 12,798.50 | 9,416.39 |
| Max / Min Daily Return | 5.85% | -2.63% |
| Session with Positive / Negative Return | 14 | 8 |

Activity of Index Constituents

| | | |
|----------------------------------|----------|---------|
| Share with the Best Performance | REALCONS | 172.55% |
| Share with the Worst Performance | DOPPLER | -14.00% |
| Number of Shares | | |
| with Positive Return | 7 | |
| with Negative Return | 4 | |
| with Zero Return | 3 | |

ICB Industry Classification

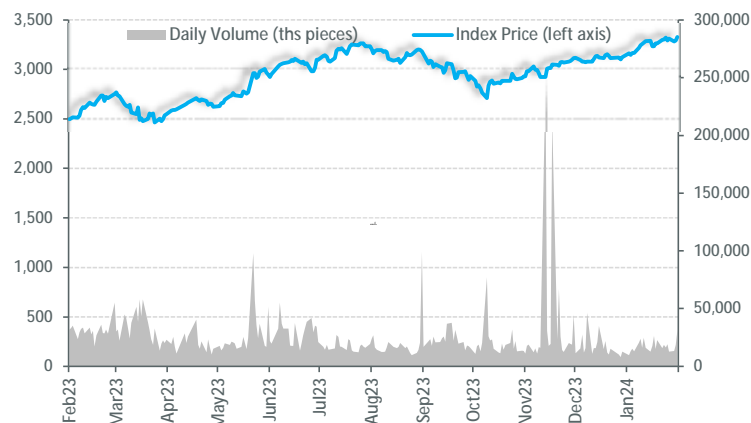
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 4 | 151.4 ▲ | 25.2 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | 1 | 2.1 ▲ | 0.4 |
| 30 - Financials | 5 | 399.2 ▲ | 66.5 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | --- | --- | --- |
| 40 - Consumer Discretionary | 1 | 13.7 ▼ | 2.3 |
| 45 - Consumer Staples | 1 | 10.2 ▼ | 1.7 |
| 50 - Industrials | 2 | 23.5 ▼ | 3.9 |
| 55 - Basic Materials | --- | --- | --- |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | --- | --- | --- |
| Total | 14 | 600.2 | 100.0 |

► Market Capitalization Change from 29/12/2023

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

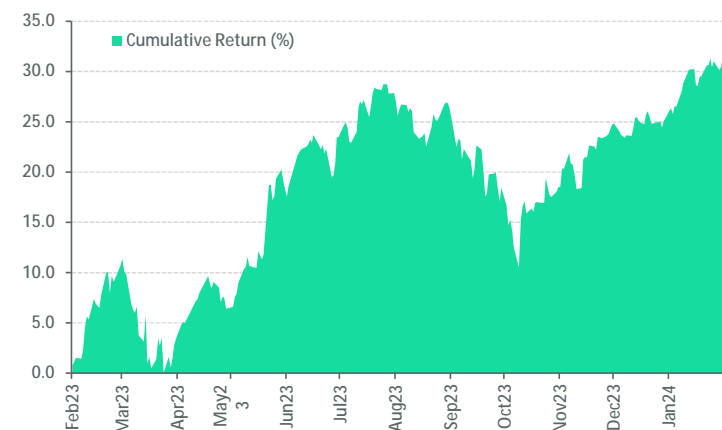


Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 25 |
| No of Sectors in Index Composition | 19 |
| Index Constituents Capitalisation (€ mil) | 76,408.4 |
| % of the ATHEX Cap | 82.5% |
| Index Capitalisation (€ mil) | 41,648.1 |
| Constituent Sizes (Cap in € mil) | |
| Average | 1,665.9 |
| Largest | 4,558.6 |
| Smallest | 143.5 |
| Median | 908.3 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 48.7% |
| Top 10 Holdings | 81.2% |
| Index Trading Velocity | 55.1% |
| Average Index Spread | 0.216% |
| Average Daily Trade Value (€ mil.) | 87.0 |
| % of the ATHEX A.D.T.V. | 51.0% |

Index Prices & Returns

| | | | | |
|--------------|----------|----------|----------|----------|
| Index Prices | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
| | 3,326.15 | 2,927.62 | 3,233.86 | 2,475.79 |
| Returns (%) | 1M | 3M | 6M | 12M |
| | 6.51% | 13.61% | 2.85% | 34.35% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 6.51% | 203.36 |
| Max / Min Closing Price | 3,326.15 | 3,143.65 |
| Max / Min Daily Return | 1.56% | -1.59% |
| Session with Positive / Negative Return | 17 | 5 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|--------|
| Share with the Best Performance | ELHA | 29.19% |
| Share with the Worst Performance | QUEST | -5.87% |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 2 | |
| with Zero Return | --- | |

ICB Industry Classification

| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | 1 | 147.5 ▼ | 0.4 |
| 15 - Telecommunications | 1 | 2,417.1 ▼ | 5.8 |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | --- | --- | --- |
| 31 - Banks | 4 | 14,881.7 ▲ | 35.7 |
| 35 - Real Estate | 1 | 592.1 ▲ | 1.4 |
| 40 - Consumer Discretionary | 4 | 6,662.8 ▲ | 16.0 |
| 45 - Consumer Staples | 2 | 4,153.4 ▲ | 10.0 |
| 50 - Industrials | 4 | 2,368.2 ▲ | 5.7 |
| 55 - Basic Materials | 2 | 423.7 ▲ | 1.0 |
| 60 - Energy | 2 | 2,309.1 ▲ | 5.5 |
| 65 - Utilities | 4 | 7,692.4 ▲ | 18.5 |
| Total | 25 | 41,648.1 | 100.0 |

► Market Capitalization Change from 29/12/2023

Index Volatility

| | | | | |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
| | 11.5% | 24.3% | 17.4% | 24.7% |
| 60days Annualized | | 12.3% | 21.9% | 21.1% |
| | | | | --- |

Correlation between Indices

| | FTSE | GD | FTSEM | FTSEA |
|----------------------|-------|-------|-------|-------|
| FTSE/ATHEX LARGE CAP | 100% | | | |
| ATHEX COMPOSITE | 99.0% | 100% | | |
| FTSE/ATHEX MID CAP | 80.3% | 84.5% | 100% | |
| FTSE/ATHEX MARKET | 99.8% | 99.2% | 81.6% | 100% |

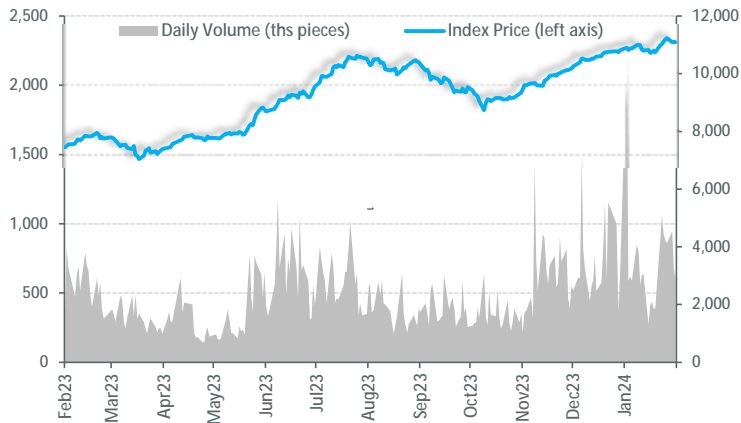
Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|--------------|-----------------|--------------|
| 1 NATIONAL BANK (CR) | 16.7% | 4,558.6 | 10.9% |
| 2 EUROBANK HOLDINGS (CR) | 8.3% | 4,290.8 | 10.3% |
| 3 MYTILINEOS (CR) | 7.2% | 4,018.1 | 9.6% |
| 4 CC HBC AG (CR) | 0.5% | 3,948.0 | 9.5% |
| 5 ALPHA SERVICES HOLD (CR) | 7.9% | 3,453.5 | 8.3% |
| 6 OPAP (CR) | 5.0% | 3,082.8 | 7.4% |
| 7 JUMBO SA (CR) | 5.4% | 2,865.4 | 6.9% |
| 8 PPC (CR) | 6.7% | 2,618.4 | 6.3% |
| 9 PIRAEUS FINANCIAL HOLD (CR) | 12.2% | 2,578.9 | 6.2% |
| 10 OTE (CR) | 4.4% | 2,417.1 | 5.8% |
| Total | 74.3% | 33,831.5 | 81.2% |

Key Index Characteristics

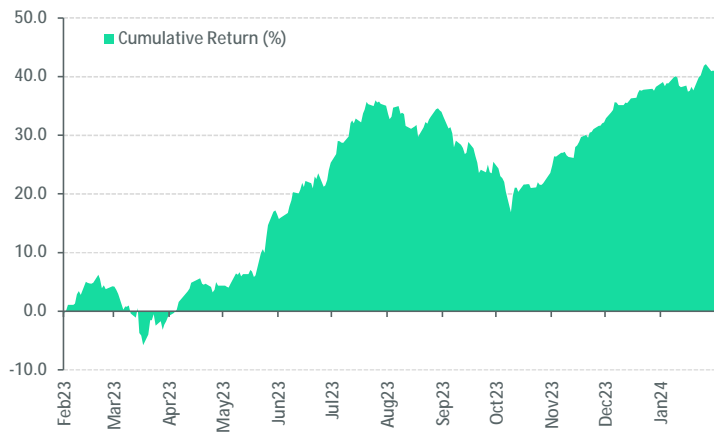
| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99201A006 |
| Trading Codes (GR) / (EN) | FTSE FTSE |
| Reuters Code | .ATF |
| Bloomberg Code | FTATHEX |
| Launch Date / Base Date Price | 23/09/97 1,000 |
| Index Type | Investable |
| Capitalization Type | Weight 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



Index Prices & Returns

| | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 2,309.73 | 1,945.10 | 2,191.33 | 1,556.69 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 2.62% | 18.75% | 5.40% | 48.37% |



Index Volatility

| | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 11.6% | 20.0% | 16.8% | 21.4% |
| 60days Annualized | 10.2% | 18.7% | 17.4% | --- |

Correlation between Indices

| | FTSEM | FTSE | FTSEA | HELMSI |
|----------------------|-------|-------|-------|--------|
| FTSE/ATHEX MID CAP | 100% | | | |
| FTSE/ATHEX LARGE CAP | 80.3% | 100% | | |
| FTSE/ATHEX MARKET | 81.6% | 99.8% | 100% | |
| HELLENIC MID & SMALL | 87.9% | 89.5% | 89.9% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------------|-------------|-----------------|------------|
| 1 HELLENIC EXCHANGES-A.S.E. (CR) | 7.3% | 330.1 | 12.6% |
| 2 INTRALOT (CR) | 24.7% | 321.8 | 12.3% |
| 3 ADMIE (IPTO) HOLDING S.A. (CR) | 5.9% | 247.3 | 9.4% |
| 4 INTRACOM HOLDINGS (CR) | 9.2% | 234.5 | 8.9% |
| 5 INTRAKAT (CR) | 18.3% | 198.4 | 7.6% |
| 6 EPSILON NET (CR) | 2.2% | 176.4 | 6.7% |
| 7 IDEAL HOLDINGS (CR) | 2.8% | 172.1 | 6.6% |
| 8 FOURLIS (CR) | 7.3% | 169.3 | 6.4% |
| 9 P.P.A. S.A. (CR) | 2.6% | 162.5 | 6.2% |
| 10 ENTERSOFT (CR) | 1.6% | 85.3 | 3.2% |
| Total | 82.0% | 2,097.8 | 79.9% |

Portfolio Analysis

| | |
|---|---------|
| Number of Constituents | 20 |
| No of Sectors in Index Composition | 16 |
| Index Constituents Capitalisation (€ mil) | 6,177.1 |
| % of the ATHEX Cap | 6.7% |
| Index Capitalisation (€ mil) | 2,625.9 |
| Constituent Sizes (Cap in € mil) | |
| Average | 131.3 |
| Largest | 330.1 |
| Smallest | 19.7 |
| Median | 85.0 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 50.7% |
| Top 10 Holdings | 79.9% |
| Index Trading Velocity | 85.2% |
| Average Index Spread | 0.536% |
| Average Daily Trade Value (€ mil.) | 8.5 |
| % of the ATHEX A.D.T.V. | 10.1% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 2.62% | 58.92 |
| Max / Min Closing Price | 2,338.70 | 2,231.97 |
| Max / Min Daily Return | 2.26% | -1.35% |
| Session with Positive / Negative Return | 14 | 8 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | INTRK | 9.84% |
| Share with the Worst Performance | AVAX | -11.83% |
| Number of Shares | | |
| with Positive Return | 9 | |
| with Negative Return | 5 | |
| with Zero Return | --- | |

ICB Industry Classification

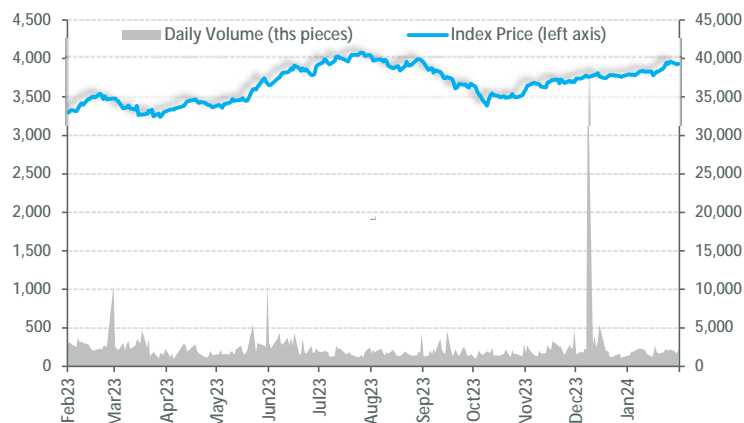
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 6 | 775.4 ▲ | 29.5 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | 1 | 330.1 ▲ | 12.6 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 2 | 106.1 ▼ | 4.0 |
| 40 - Consumer Discretionary | 3 | 521.7 ▲ | 19.9 |
| 45 - Consumer Staples | 1 | 84.8 ▲ | 3.2 |
| 50 - Industrials | 4 | 515.8 ▲ | 19.6 |
| 55 - Basic Materials | 1 | 19.7 ▼ | 0.8 |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | 2 | 272.3 ▼ | 10.4 |
| Total | 20 | 2,625.9 | 100.0 |

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

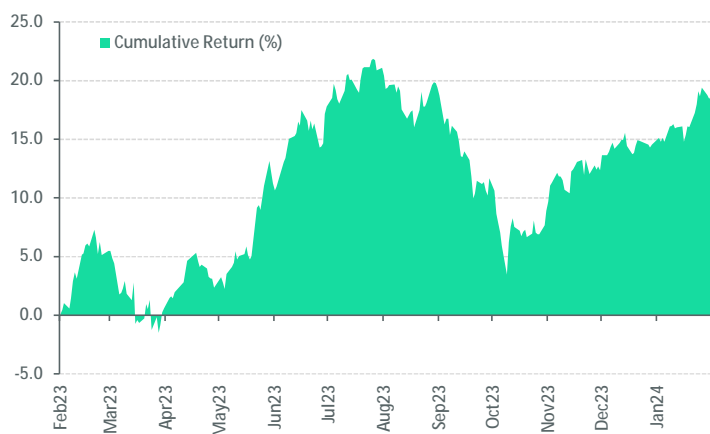
| | |
|-------------------------------|---------------------------|
| ISIN Code | GRI99202A004 |
| Trading Codes (GR) / (EN) | FTSEM FTSEM |
| Reuters Code | .FTSEM |
| Bloomberg Code | .FTSEM |
| Launch Date / Base Date Price | 03/12/99 1,000 |
| Index Type | Investable |
| Capitalization Type | Weight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

Index Prices & Liquidity Levels



Index Prices & Returns

| | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 3,927.13 | 3,567.20 | 4,043.04 | 3,295.45 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 4.13% | 10.09% | -2.87% | 19.17% |



Index Volatility

| | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 9.5% | 17.9% | 14.1% | 17.3% |
| 60days Annualized | 10.3% | 16.7% | 15.7% | --- |

Correlation between Indices

| | FTSED | GD | FTSE | FTSEM |
|--------------------------------|-------|-------|-------|-------|
| FTSE/ATHEX HIGH DIVIDEND YIELD | 100% | | | |
| ATHEX COMPOSITE | 90.4% | 100% | | |
| FTSE/ATHEX LARGE CAP | 87.4% | 99.0% | 100% | |
| FTSE/ATHEX MID CAP | 84.3% | 84.5% | 80.3% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------------|-------------|-----------------|------------|
| 1 TITAN CEMENT (CB) | 4.6% | 414.4 | 11.5% |
| 2 OPAP (CR) | 19.2% | 369.0 | 10.3% |
| 3 JUMBO SA (CR) | 20.7% | 349.0 | 9.7% |
| 4 HELLENIQ ENERGY (CR) | 17.3% | 348.9 | 9.7% |
| 5 MOTOR OIL (CR) | 9.4% | 348.1 | 9.7% |
| 6 HELLENIC EXCHANGES-A.S.E. (CR) | 2.7% | 330.1 | 9.2% |
| 7 OTE (CR) | 16.9% | 324.3 | 9.0% |
| 8 AUTOHELLAS SA (CR) | 1.9% | 260.6 | 7.3% |
| 9 INTRACOM HOLDINGS (CR) | 3.4% | 234.5 | 6.5% |
| 10 P.P.A. S.A. (CR) | 1.0% | 162.5 | 4.5% |
| Total | 97.0% | 3,141.5 | 87.5% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 25 |
| No of Sectors in Index Composition | 19 |
| Index Constituents Capitalisation (€ mil) | 25,147.4 |
| % of the ATHEX Cap | 27.1% |
| Index Capitalisation (€ mil) | 3,590.7 |
| Constituent Sizes (Cap in € mil) | |
| Average | 143.6 |
| Largest | 414.4 |
| Smallest | 2.7 |
| Median | 46.6 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 50.9% |
| Top 10 Holdings | 87.5% |
| Index Trading Velocity | 167.1% |
| Average Index Spread | 1.134% |
| Average Daily Trade Value (€ mil.) | 22.7 |
| % of the ATHEX A.D.T.V. | 5.6% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 4.13% | 155.75 |
| Max / Min Closing Price | 3,956.58 | 3,778.47 |
| Max / Min Daily Return | 1.31% | -1.32% |
| Session with Positive / Negative Return | 14 | 8 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|--------|
| Share with the Best Performance | TITC | 11.19% |
| Share with the Worst Performance | ELTON | -7.24% |
| Number of Shares | | |
| with Positive Return | 10 | |
| with Negative Return | 4 | |
| with Zero Return | --- | |

ICB Industry Classification

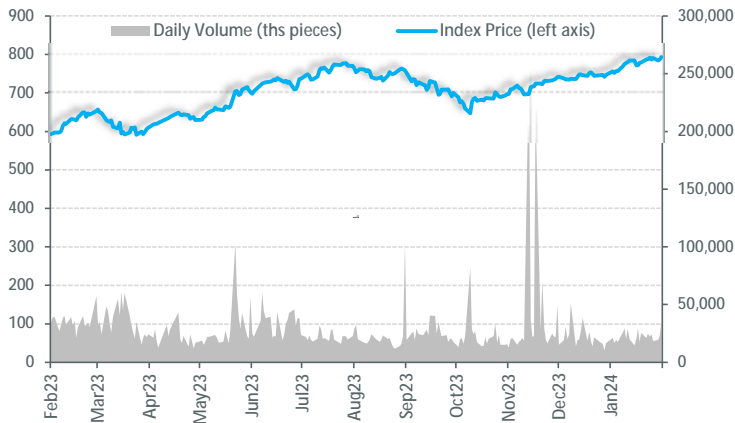
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 2 | 382.0 ▲ | 10.6 |
| 15 - Telecommunications | 1 | 324.3 ▼ | 9.0 |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | 3 | 357.2 ▲ | 9.9 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 2 | 47.1 ▲ | 1.3 |
| 40 - Consumer Discretionary | 6 | 999.4 ▲ | 27.8 |
| 45 - Consumer Staples | --- | --- | --- |
| 50 - Industrials | 8 | 762.1 ▲ | 21.2 |
| 55 - Basic Materials | 1 | 21.7 ▼ | 0.6 |
| 60 - Energy | 2 | 697.0 ▲ | 19.4 |
| 65 - Utilities | --- | --- | --- |
| Total | 25 | 3,590.7 | 100.0 |

► Market Capitalization Change from 29/12/2023

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

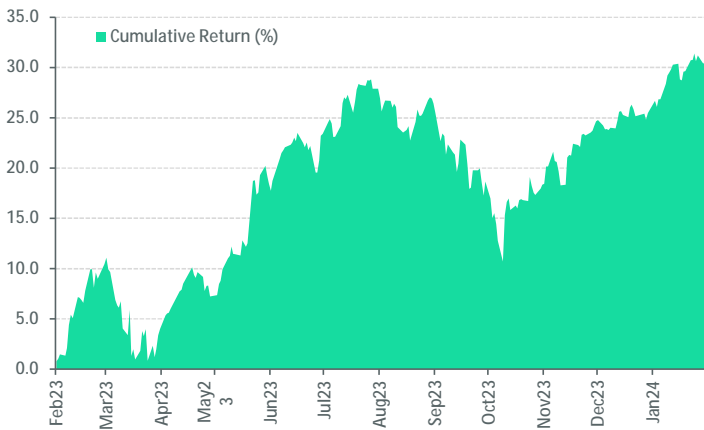


Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 85 |
| No of Sectors in Index Composition | 49 |
| Index Constituents Capitalisation (€ mil) | 84,037.7 |
| % of the ATHEX Cap | 90.7% |
| Index Capitalisation (€ mil) | 47,188.0 |
| Constituent Sizes (Cap in € mil) | |
| Average | 555.2 |
| Largest | 5,466.2 |
| Smallest | 1.7 |
| Median | 48.4 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 48.0% |
| Top 10 Holdings | 76.8% |
| Index Trading Velocity | 54.3% |
| Average Index Spread | 1.252% |
| Average Daily Trade Value (€ mil.) | 97.0 |
| % of the ATHEX A.D.T.V. | 64.6% |

Index Prices & Returns

| | | | | |
|--------------|----------|----------|----------|----------|
| | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
| Index Prices | 793.23 | 696.36 | 770.19 | 588.69 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 6.21% | 13.91% | 2.99% | 34.74% |



Index Monthly Activity

| | | |
|---|--------|--------|
| Index Returns (% Units) | 6.21% | 46.41 |
| Max / Min Closing Price | 793.23 | 751.46 |
| Max / Min Daily Return | 1.51% | -1.54% |
| Session with Positive / Negative Return | 17 | 5 |

Activity of Index Constituents

| | | |
|----------------------------------|------|---------|
| Share with the Best Performance | QUAL | 39.47% |
| Share with the Worst Performance | KEKR | -16.24% |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 2 | |
| with Zero Return | --- | |

Index Volatility

| | | | | |
|-------------------|----------|----------|----------|----------|
| | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
| 30days Annualized | 11.1% | 23.3% | 16.7% | 23.3% |
| 60days Annualized | 11.7% | 21.1% | 19.4% | --- |

Correlation between Indices

| | | | | |
|----------------------|-------|-------|-------|-------|
| | FTSEA | GD | FTSE | FTSEM |
| FTSE/ATHEX MARKET | 100% | | | |
| ATHEX COMPOSITE | 99.2% | 100% | | |
| FTSE/ATHEX LARGE CAP | 99.8% | 99.0% | 100% | |
| FTSE/ATHEX MID CAP | 81.6% | 84.5% | 80.3% | 100% |

ICB Industry Classification

| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | 11 | 938.7 ▲ | 2.0 |
| 15 - Telecommunications | 2 | 2,433.3 ▼ | 5.2 |
| 20 - Health Care | 2 | 66.5 ▲ | 0.1 |
| 30 - Financials | 2 | 335.6 ▲ | 0.7 |
| 31 - Banks | 4 | 15,755.0 ▲ | 33.4 |
| 35 - Real Estate | 6 | 769.5 ▲ | 1.6 |
| 40 - Consumer Discretionary | 13 | 7,274.6 ▲ | 15.4 |
| 45 - Consumer Staples | 5 | 5,773.1 ▲ | 12.2 |
| 50 - Industrials | 21 | 3,070.8 ▲ | 6.5 |
| 55 - Basic Materials | 10 | 485.5 ▲ | 1.0 |
| 60 - Energy | 3 | 2,320.7 ▲ | 4.9 |
| 65 - Utilities | 6 | 7,964.7 ▲ | 16.9 |
| Total | 85 | 47,188.0 | 100.0 |

► Market Capitalization Change from 29/12/2023

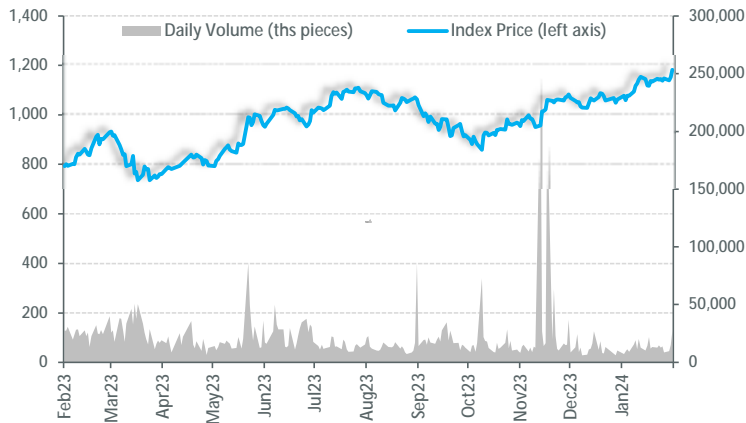
Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|--------------|-----------------|--------------|
| 1 CC HBC AG (CR) | 0.4% | 5,466.2 | 11.6% |
| 2 NATIONAL BANK (CR) | 15.0% | 5,273.0 | 11.2% |
| 3 EUROBANK HOLDINGS (CR) | 7.4% | 4,449.7 | 9.4% |
| 4 MYTILINEOS (CR) | 6.5% | 4,018.1 | 8.5% |
| 5 ALPHA SERVICES HOLD (CR) | 7.1% | 3,453.5 | 7.3% |
| 6 OPAP (CR) | 4.5% | 3,082.8 | 6.5% |
| 7 JUMBO SA (CR) | 4.8% | 2,865.4 | 6.1% |
| 8 PPC (CR) | 6.0% | 2,618.4 | 5.5% |
| 9 PIRAEUS FINANCIAL HOLD (CR) | 11.0% | 2,578.9 | 5.5% |
| 10 OTE (CR) | 4.0% | 2,417.1 | 5.1% |
| Total | 66.6% | 36,223.0 | 76.8% |

Key Index Characteristics

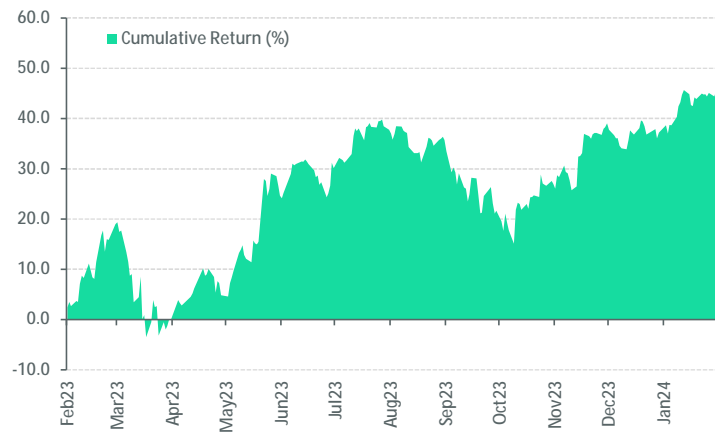
| | |
|-------------------------------|---------------------------|
| ISIN Code | GRI99204A000 |
| Trading Codes (GR) / (EN) | FTSEA FTSEA |
| Reuters Code | .ATFMI |
| Bloomberg Code | FTSEA |
| Launch Date / Base Date Price | 02/01/03 2,000 |
| Index Type | Market Index |
| Capitalization Type | Weight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

| | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 1,182.15 | 962.95 | 1,086.81 | 773.31 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 11.35% | 22.76% | 8.77% | 52.87% |



Index Volatility

| | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 20.1% | 36.6% | 25.8% | 45.7% |
| 60days Annualized | 23.1% | 33.1% | 36.4% | --- |

Correlation between Indices

| | DTR | GD | FTSE | FTSEA |
|----------------------|-------|-------|-------|-------|
| FTSE/ATHEX BANKS | 100% | | | |
| ATHEX COMPOSITE | 90.3% | 100% | | |
| FTSE/ATHEX LARGE CAP | 93.0% | 99.0% | 100% | |
| FTSE/ATHEX MARKET | 92.2% | 99.2% | 99.8% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|---------------|-----------------|---------------|
| 1 NATIONAL BANK (CR) | 37.1% | 5,273.0 | 33.5% |
| 2 EUROBANK HOLDINGS (CR) | 18.4% | 4,449.7 | 28.2% |
| 3 ALPHA SERVICES HOLD (CR) | 17.5% | 3,453.5 | 21.9% |
| 4 PIRAEUS FINANCIAL HOLD (CR) | 27.1% | 2,578.9 | 16.4% |
| Total | 100.0% | 15,755.0 | 100.0% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 4 |
| No of Sectors in Index Composition | 1 |
| Index Constituents Capitalisation (€ mil) | 21,641.0 |
| % of the ATHEX Cap | 23.4% |
| Index Capitalisation (€ mil) | 15,755.0 |
| Constituent Sizes (Cap in € mil) | |
| Average | 3,938.8 |
| Largest | 5,273.0 |
| Smallest | 2,578.9 |
| Median | 3,951.6 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 100.0% |
| Top 10 Holdings | 100.0% |
| Index Trading Velocity | 65.8% |
| Average Index Spread | 0.075% |
| Average Daily Trade Value (€ mil.) | 39.3 |
| % of the ATHEX A.D.T.V. | 39.3% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 11.35% | 120.53 |
| Max / Min Closing Price | 1,182.15 | 1,059.10 |
| Max / Min Daily Return | 2.63% | -2.18% |
| Session with Positive / Negative Return | 13 | 9 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|--------|
| Share with the Best Performance | TPEIR | 17.19% |
| Share with the Worst Performance | ALPHA | 7.21% |
| Number of Shares | | |
| with Positive Return | 4 | |
| with Negative Return | 0 | |
| with Zero Return | --- | |

ICB Industry Classification

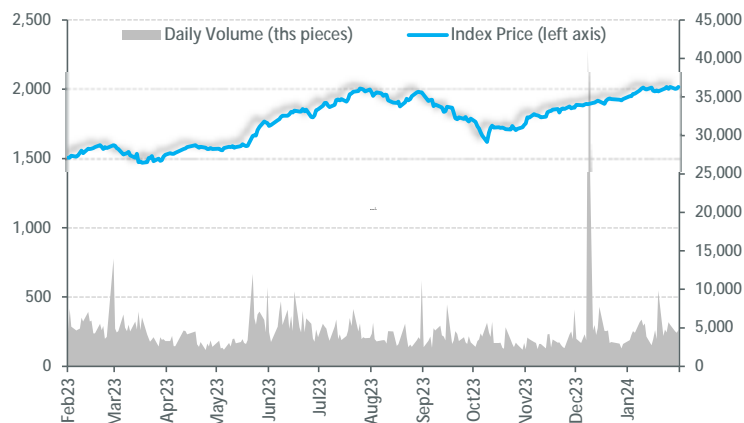
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | --- | --- | --- |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | --- | --- | --- |
| 31 - Banks | 4 | 15,755.0 ▲ | 100.0 |
| 35 - Real Estate | --- | --- | --- |
| 40 - Consumer Discretionary | --- | --- | --- |
| 45 - Consumer Staples | --- | --- | --- |
| 50 - Industrials | --- | --- | --- |
| 55 - Basic Materials | --- | --- | --- |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | --- | --- | --- |
| Total | 4 | 15,755.0 | 100.0 |

► Market Capitalization Change from 29/12/2023

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

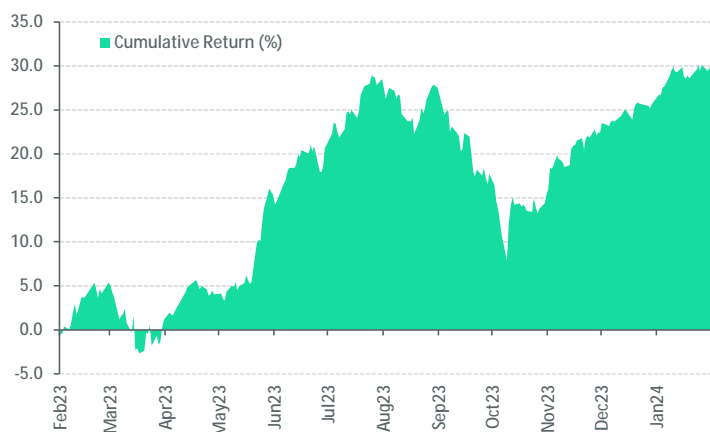


Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 30 |
| No of Sectors in Index Composition | 21 |
| Index Constituents Capitalisation (€ mil) | 37,800.0 |
| % of the ATHEX Cap | 40.8% |
| Index Capitalisation (€ mil) | 19,386.0 |
| Constituent Sizes (Cap in € mil) | |
| Average | 646.2 |
| Largest | 1,649.7 |
| Smallest | 190.5 |
| Median | 683.1 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 29.4% |
| Top 10 Holdings | 49.5% |
| Index Trading Velocity | 60.1% |
| Average Index Spread | 0.347% |
| Average Daily Trade Value (€ mil.) | 44.2 |
| % of the ATHEX A.D.T.V. | 13.7% |

Index Prices & Returns

| | | | | |
|--------------|----------|----------|----------|----------|
| Index Prices | 31.01.24 | 31.10.23 | 31.07.23 | 31.01.23 |
| | 2,016.96 | 1,739.85 | 1,996.95 | 1,512.59 |
| Returns (%) | 1M | 3M | 6M | 12M |
| | 4.56% | 15.93% | 1.00% | 33.34% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 4.56% | 87.96 |
| Max / Min Closing Price | 2,016.96 | 1,948.31 |
| Max / Min Daily Return | 1.22% | -1.10% |
| Session with Positive / Negative Return | 14 | 8 |

Activity of Index Constituents

| | | |
|----------------------------------|------|---------|
| Share with the Best Performance | ELHA | 29.19% |
| Share with the Worst Performance | AVAX | -11.83% |
| Number of Shares | | |
| with Positive Return | 13 | |
| with Negative Return | 1 | |
| with Zero Return | --- | |

Index Volatility

| | | | | |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 31.01.24 | 31.10.23 | 31.07.23 | 28.04.23 |
| | 9.6% | 22.2% | 15.8% | 19.3% |
| 60days Annualized | | 9.9% | 20.3% | 16.8% |
| | | | | --- |

Correlation between Indices

| | | | | |
|--------------------------------|--------|-------|-------|-------|
| | HELMSI | FTSE | FTSEM | FTSED |
| HELLENIC MID & SMALL | 100% | | | |
| FTSE/ATHEX LARGE CAP | 89.5% | 100% | | |
| FTSE/ATHEX MID CAP | 87.9% | 80.3% | 100% | |
| FTSE/ATHEX HIGH DIVIDEND YIELD | 92.1% | 87.4% | 84.3% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------|-------------|-----------------|------------|
| 1 PPC (CR) | 13.1% | 1,649.7 | 8.5% |
| 2 MYTILINEOS (CR) | 14.2% | 1,494.2 | 7.7% |
| 3 ELVALHALCOR (CR) | 1.9% | 896.8 | 4.6% |
| 4 VIOHALCO SA/NV (CB) | 2.6% | 849.4 | 4.4% |
| 5 TITAN CEMENT (CB) | 2.4% | 818.6 | 4.2% |
| 6 INTRAKAT (CR) | 3.5% | 793.8 | 4.1% |
| 7 GEK TERNA (CR) | 12.7% | 787.6 | 4.1% |
| 8 AEGEAN AIRLINES (CR) | 2.5% | 774.9 | 4.0% |
| 9 CENERGY HOLDINGS (CB) | 2.5% | 768.3 | 4.0% |
| 10 ELLAKTOR (CR) | 1.6% | 763.9 | 3.9% |
| Total | 56.9% | 9,597.2 | 49.5% |

ICB Industry Classification

| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 3 | 1,384.3 ▼ | 7.1 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | 1 | 330.1 ▲ | 1.7 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 2 | 942.9 ▲ | 4.9 |
| 40 - Consumer Discretionary | 4 | 2,384.7 ▲ | 12.3 |
| 45 - Consumer Staples | 2 | 913.0 ▲ | 4.7 |
| 50 - Industrials | 9 | 5,213.4 ▲ | 26.9 |
| 55 - Basic Materials | 2 | 1,746.2 ▲ | 9.0 |
| 60 - Energy | 2 | 1,496.1 ▲ | 7.7 |
| 65 - Utilities | 5 | 4,975.4 ▲ | 25.7 |
| Total | 30 | 19,386.0 | 100.0 |

► Market Capitalization Change from 29/12/2023

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 | --- |



110 Athinon Avenue, 104 42 Athens Greece
tel: (+30) 210 33 66 800
www.athexgroup.gr