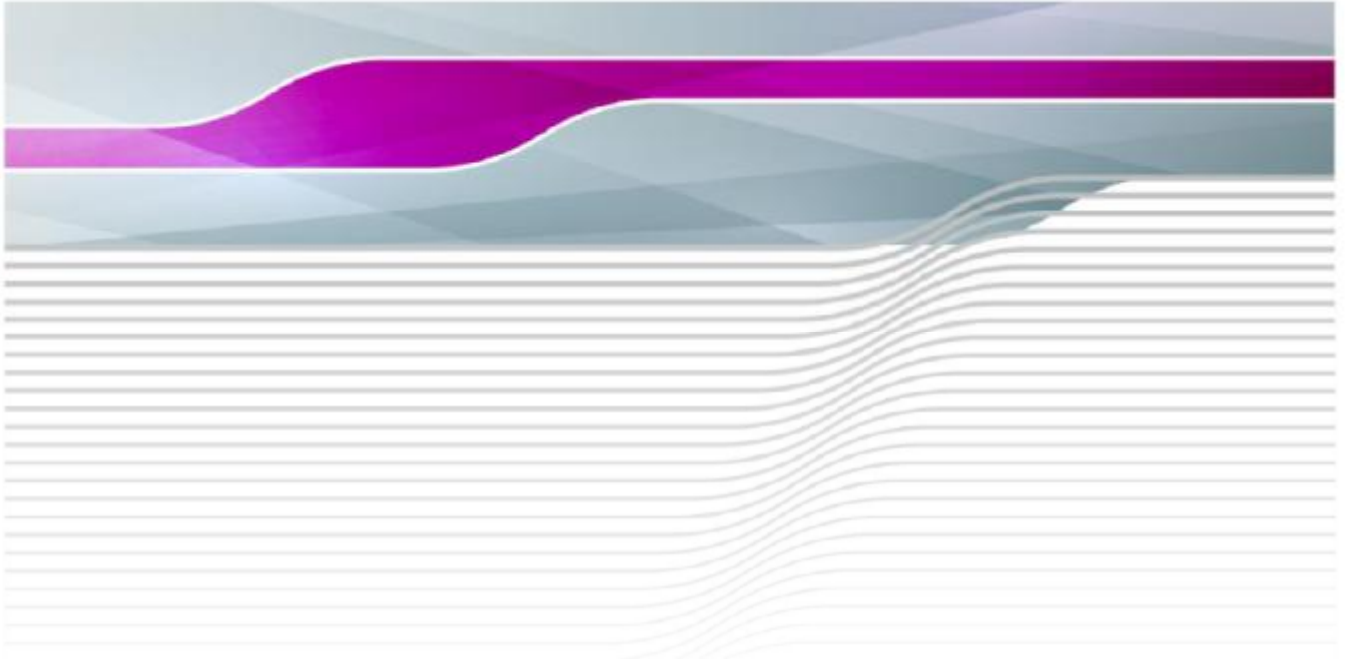


24

ATHEX Market Indices
Monthly Statistical Bulletin

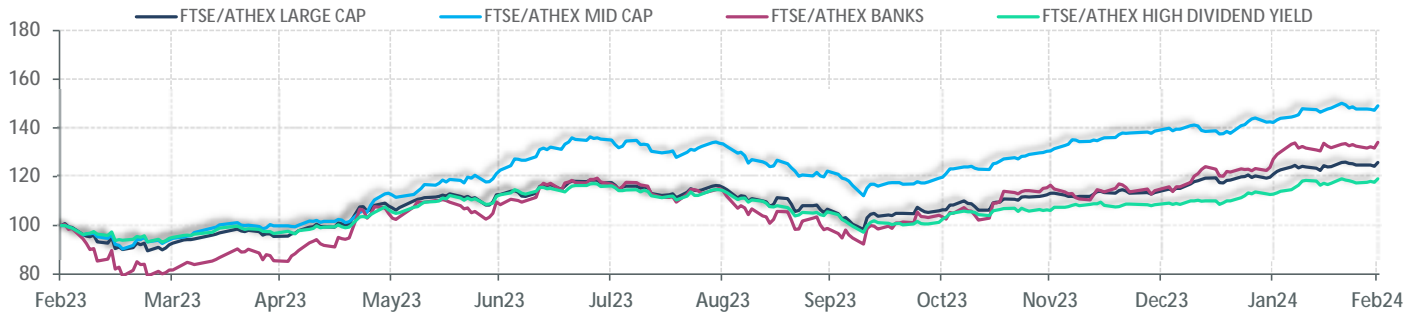
February



ATHEXGROUP
Athens Exchange Group

ATHEX Securities Market - Monthly Trade Activity

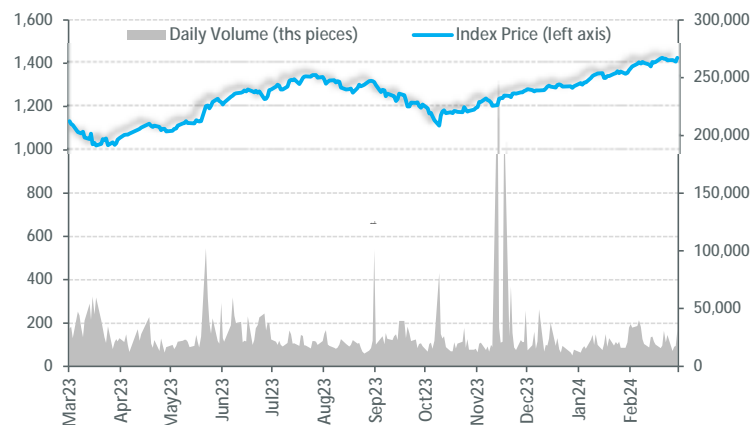
| | | | |
|---|--------|------------------------------|--------|
| Market Capitalization (€ bil) | 99.09 | Market Trading Velocity | 32.02% |
| Average Daily Trade Value (€ mil.) | 125.89 | Average Market Spread | 2.74% |
| Average Daily Trade Volume (ths shares) | 37.25 | Annualized Market Volatility | 9.49% |



ATHEX Market Indices

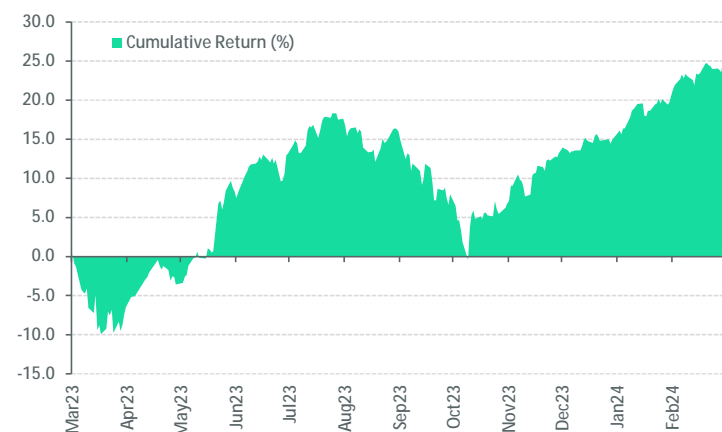
| | 29/02/2024 | 31/01/2024 | Δ Units | Δ (%) | Year High | Year Low | Δ Year (%) | 29/12/2023 |
|---|-------------|------------|------------|----------|-----------|----------|---------------|------------|
| Market Indices | | | | | | | | |
| Composite Index | 1,424.77 ▲ | 1,367.41 | 57.4 | 4.19% | 1,431.08 | 1,293.14 | 10.18% ▲ | 1,293.14 |
| All Share Index | 330.12 ▲ | 317.64 | 12.5 | 3.93% | 330.12 | 304.60 | 9.31% ▲ | 302.00 |
| Athex ESG Index | 1,628.18 ▲ | 1,564.15 | 64.0 | 4.09% | 1,634.83 | 1,471.77 | 10.63% ▲ | 1,471.77 |
| ATHEX Alternative Market Price | 12,651.75 ▲ | 12,462.35 | 189.4 | 1.52% | 13,974.15 | 9,352.11 | 35.28% ▲ | 9,352.11 |
| Benchmark Indices | | | | | | | | |
| FTSE/Athex Large Cap | 3,463.35 ▲ | 3,326.15 | 137.2 | 4.12% | 3,475.74 | 3,122.79 | 10.91% ▲ | 3,122.79 |
| FTSE/Athex Mid Cap Index | 2,421.50 ▲ | 2,309.73 | 111.8 | 4.84% | 2,444.67 | 2,212.15 | 7.58% ▲ | 2,250.81 |
| FTSE/ATHEX High Dividend Yield Index | 4,143.19 ▲ | 3,927.13 | 216.1 | 5.50% | 4,156.90 | 3,752.57 | 9.86% ▲ | 3,771.38 |
| FTSE/Athex Market Index | 826.66 ▲ | 793.23 | 33.4 | 4.21% | 829.73 | 746.82 | 10.69% ▲ | 746.82 |
| Customized Indices | | | | | | | | |
| Hellenic Mid & Small Cap Index | 2,063.31 ▲ | 2,016.96 | 46.3 | 2.30% | 2,079.37 | 1,929.00 | 6.96% ▲ | 1,929.00 |
| Total Return Indices | | | | | | | | |
| Composite Index Total Return | 2,597.85 ▲ | 2,493.27 | 104.6 | 4.19% | 2,609.36 | 2,355.44 | 10.29% ▲ | 2,355.44 |
| FTSE/Athex Large Cap Total Return | 5,734.51 ▲ | 5,507.34 | 227.2 | 4.12% | 5,736.02 | 5,201.70 | 10.98% ▲ | 5,167.18 |
| FTSE/Athex Mid Cap T.R. | 3,261.08 ▲ | 3,110.57 | 150.5 | 4.84% | 3,282.59 | 3,005.84 | 7.58% ▲ | 3,031.21 |
| FTSE/ATHEX High Dividend Yield Index TR | 4,952.30 ▲ | 4,694.05 | 258.3 | 5.50% | 4,953.91 | 4,499.16 | 10.30% ▲ | 4,489.71 |
| Sector Indices | | | | | | | | |
| FTSE/Athex Banks | 1,247.63 ▲ | 1,182.15 | 65.5 | 5.54% | 1,251.92 | 1,057.67 | 17.52% ▲ | 1,061.62 |
| FTSE/ATHEX TECHNOL. & TELECOM. | 5,442.95 ▲ | 5,084.80 | 358.2 | 7.04% | 5,558.90 | 4,915.95 | 7.30% ▲ | 5,072.46 |
| FTSE/ATHEX FIN. SERVICES | 5,875.59 ▲ | 5,573.29 | 302.3 | 5.42% | 5,899.65 | 4,996.31 | 17.18% ▲ | 5,014.23 |
| FTSE/ATHEX REAL ESTATE | 4,869.15 ▼ | 4,973.59 | -104.4 | -2.10% | 5,120.52 | 4,836.39 | -1.84% ▼ | 4,960.50 |
| FTSE/ATHEX CONS. DISCRETIONARY | 5,465.28 ▲ | 5,234.37 | 230.9 | 4.41% | 5,509.05 | 4,993.33 | 8.96% ▲ | 5,015.77 |
| FTSE/ATHEX CONSUMER STAPLES | 5,607.69 ▲ | 5,268.00 | 339.7 | 6.45% | 5,770.97 | 5,069.68 | 10.20% ▲ | 5,088.44 |
| FTSE/ATHEX INDUSTRIALS | 5,674.01 ▲ | 5,388.14 | 285.9 | 5.31% | 5,724.54 | 5,044.08 | 11.66% ▲ | 5,081.43 |
| FTSE/ATHEX ENERGY & UTILITIES | 5,195.06 ▼ | 5,196.21 | -1.1 | -0.02% | 5,361.67 | 4,987.63 | 4.16% ▲ | 4,987.63 |
| Corporate Bond Indices | | | | | | | | |
| Hellenic Corporate Bond Index | 130.422 ▲ | 130.287 | 0.1 | 0.10% | 130.464 | 129.539 | 0.60% ▲ | 129.64 |
| Hellenic Corporate Bond Price Index | 90.767 ▼ | 90.943 | -0.2 | -0.19% | 90.973 | 90.521 | 0.13% ▲ | 90.65 |

Index Prices & Liquidity Levels



Index Prices & Returns

| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 1,424.77 | 1,275.13 | 1,312.49 | 1,129.25 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 4.19% | 11.74% | 8.55% | 26.17% |



Index Volatility

| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 9.6% | 13.9% | 12.8% | 21.3% |
| 60days Annualized | 9.5% | 19.2% | 14.5% | 23.4% |

Correlation between Indices

| | GD | FTSE | FTSEM | FTSEA |
|----------------------|-------|-------|-------|-------|
| ATHEX COMPOSITE | 100% | | | |
| FTSE/ATHEX LARGE CAP | 99.0% | 100% | | |
| FTSE/ATHEX MID CAP | 84.1% | 79.9% | 100% | |
| FTSE/ATHEX MARKET | 99.2% | 99.9% | 81.1% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|-------------|-----------------|------------|
| 1 NATIONAL BANK (CR) | 10.3% | 3,004.1 | 10.7% |
| 2 CC HBC AG (CR) | 0.7% | 2,705.3 | 9.6% |
| 3 PIRAEUS FINANCIAL HOLD (CR) | 11.7% | 1,607.9 | 5.7% |
| 4 EUROBANK HOLDINGS (CR) | 9.3% | 1,467.6 | 5.2% |
| 5 ALPHA SERVICES HOLD (CR) | 7.7% | 1,445.2 | 5.1% |
| 6 OPAP (CR) | 4.7% | 1,402.0 | 5.0% |
| 7 PPC (CR) | 5.9% | 1,379.0 | 4.9% |
| 8 MOTOR OIL (CR) | 2.5% | 1,311.5 | 4.7% |
| 9 JUMBO SA (CR) | 3.8% | 1,309.5 | 4.7% |
| 10 OTE (CR) | 5.8% | 1,271.2 | 4.5% |
| Total | 62.4% | 16,903.3 | 60.1% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 61 |
| No of Sectors in Index Composition | 39 |
| Index Constituents Capitalisation (€ mil) | 89,880.6 |
| % of the ATHEX Cap | 90.7% |
| Index Capitalisation (€ mil) | 28,127.3 |
| Constituent Sizes (Cap in € mil) | |
| Average | 461.1 |
| Largest | 3,004.1 |
| Smallest | 11.5 |
| Median | 177.7 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 36.4% |
| Top 10 Holdings | 60.1% |
| Index Trading Velocity | 53.3% |
| Average Index Spread | 0.534% |
| Average Daily Trade Value (€ mil.) | 119.1 |
| % of the ATHEX A.D.T.V. | 66.7% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 4.19% | 57.36 |
| Max / Min Closing Price | 1,424.77 | 1,376.62 |
| Max / Min Daily Return | 1.44% | -0.62% |
| Session with Positive / Negative Return | 11 | 10 |

Activity of Index Constituents

| | | |
|----------------------------------|-----|----|
| Share with the Best Performance | -- | -- |
| Share with the Worst Performance | -- | -- |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 2 | |
| with Zero Return | --- | |

ICB Industry Classification

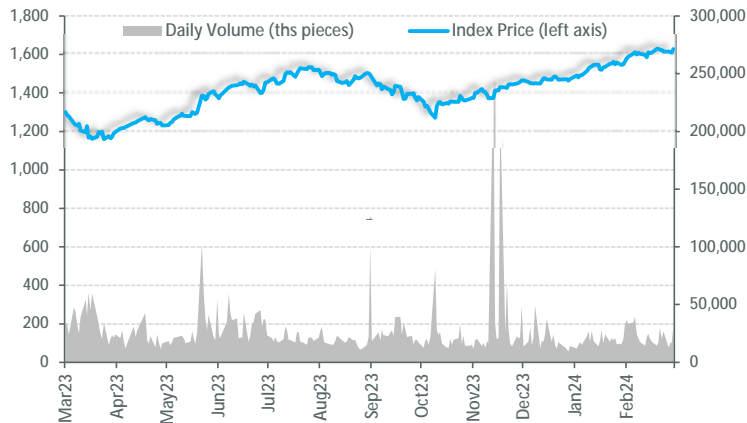
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 7 | 981.8 ▲ | 3.5 |
| 15 - Telecommunications | 2 | 1,287.1 ▲ | 4.6 |
| 20 - Health Care | 2 | 96.1 ▲ | 0.3 |
| 30 - Financials | 2 | 362.1 ▲ | 1.3 |
| 31 - Banks | 4 | 7,524.8 ▲ | 26.8 |
| 35 - Real Estate | 5 | 740.8 ▼ | 2.6 |
| 40 - Consumer Discretionary | 8 | 3,708.0 ▲ | 13.2 |
| 45 - Consumer Staples | 3 | 3,012.7 ▲ | 10.7 |
| 50 - Industrials | 16 | 3,887.5 ▲ | 13.8 |
| 55 - Basic Materials | 4 | 440.4 ▲ | 1.6 |
| 60 - Energy | 2 | 2,056.9 ▲ | 7.3 |
| 65 - Utilities | 6 | 4,029.0 ▲ | 14.3 |
| Total | 61 | 28,127.3 | 100.0 |

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

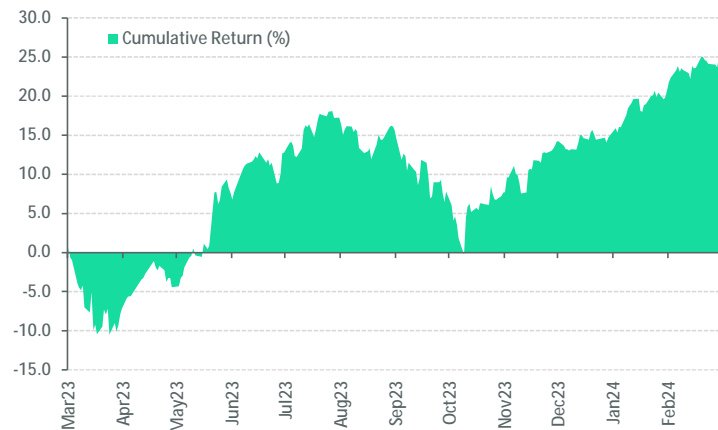
| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99117A004 |
| Trading Codes (GR) / (EN) | ΓΑ GD |
| Reuters Code | .ATG |
| Bloomberg Code | ASE |
| Launch Date / Base Date Price | 31/12/80 100 |
| Index Type | Market Index |
| Capitalization Type | Weight Mkt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



Index Prices & Returns

| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 1,628.18 | 1,465.00 | 1,494.21 | 1,291.87 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 4.09% | 11.14% | 8.97% | 26.03% |



Index Volatility

| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 10.9% | 15.3% | 13.3% | 24.1% |
| 60days Annualized | 10.7% | 20.9% | 15.4% | 25.5% |

Correlation between Indices

| | ATHEX_ESG | GD | FTSE | FTSEM |
|----------------------|-----------|-------|-------|-------|
| ATHEX ESG | 100% | | | |
| ATHEX COMPOSITE | 99.2% | 100% | | |
| FTSE/ATHEX LARGE CAP | 99.9% | 99.0% | 100% | |
| FTSE/ATHEX MID CAP | 80.9% | 84.1% | 79.9% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|-------------|-----------------|------------|
| 1 NATIONAL BANK (CR) | 11.4% | 4,435.0 | 10.9% |
| 2 EUROBANK HOLDINGS (CR) | 10.2% | 4,313.6 | 10.6% |
| 3 CC HBC AG (CR) | 0.8% | 3,993.9 | 9.8% |
| 4 MYTILINEOS (CR) | 5.5% | 3,646.4 | 8.9% |
| 5 ALPHA SERVICES HOLD (CR) | 8.5% | 3,439.1 | 8.4% |
| 6 OPAP (CR) | 5.2% | 2,533.4 | 6.2% |
| 7 PIRAEUS FINANCIAL HOLD (CR) | 13.0% | 2,517.5 | 6.2% |
| 8 JUMBO SA (CR) | 4.2% | 2,429.6 | 5.9% |
| 9 OTE (CR) | 6.4% | 2,332.4 | 5.7% |
| 10 PPC (CR) | 6.5% | 2,163.4 | 5.3% |
| Total | 71.7% | 31,804.3 | 77.8% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 60 |
| No of Sectors in Index Composition | 40 |
| Index Constituents Capitalisation (€ mil) | 86,704.2 |
| % of the ATHEX Cap | 87.5% |
| Index Capitalisation (€ mil) | 40,868.3 |
| Constituent Sizes (Cap in € mil) | |
| Average | 681.1 |
| Largest | 4,435.0 |
| Smallest | 2.6 |
| Median | 116.5 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 48.5% |
| Top 10 Holdings | 77.8% |
| Index Trading Velocity | 33.2% |
| Average Index Spread | 0.650% |
| Average Daily Trade Value (€ mil.) | 107.8 |
| % of the ATHEX A.D.T.V. | 63.1% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 4.09% | 64.03 |
| Max / Min Closing Price | 1,629.85 | 1,578.92 |
| Max / Min Daily Return | 1.63% | -0.75% |
| Session with Positive / Negative Return | 10 | 11 |

Activity of Index Constituents

| | | |
|----------------------------------|--------|--------|
| Share with the Best Performance | IKTIN | 17.59% |
| Share with the Worst Performance | REVOIL | -7.67% |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 2 | |
| with Zero Return | --- | |

ICB Industry Classification

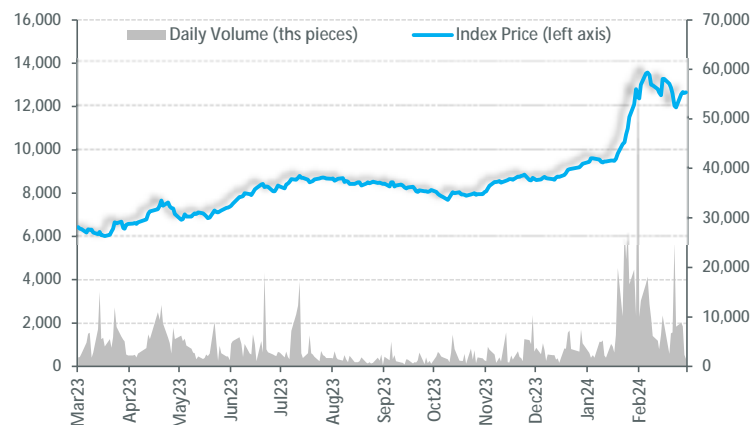
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 4 | 559.0 | 1.4 |
| 15 - Telecommunications | 2 | 2,346.4 | 5.7 |
| 20 - Health Care | 2 | 78.7 | 0.2 |
| 30 - Financials | 4 | 269.6 | 0.7 |
| 31 - Banks | 4 | 14,705.2 | 36.0 |
| 35 - Real Estate | 4 | 586.3 | 1.4 |
| 40 - Consumer Discretionary | 6 | 5,652.0 | 13.8 |
| 45 - Consumer Staples | 5 | 4,192.9 | 10.3 |
| 50 - Industrials | 14 | 2,862.9 | 7.0 |
| 55 - Basic Materials | 5 | 321.5 | 0.8 |
| 60 - Energy | 4 | 2,328.7 | 5.7 |
| 65 - Utilities | 6 | 6,965.2 | 17.0 |
| Total | 60 | 40,868.3 | 100.0 |

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

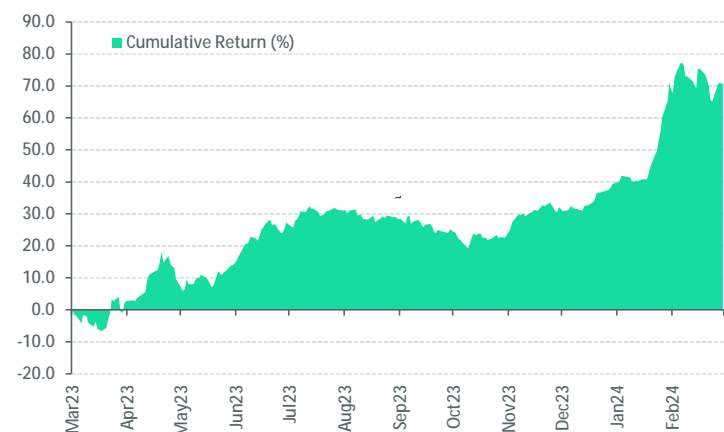
| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99158A008 |
| Trading Codes (GR) / (EN) | ATHEX_ESG ATHEX_ESG |
| Reuters Code | ATHEX_ESG |
| Bloomberg Code | ATHEX_ESG |
| Launch Date / Base Date Price | 02/08/21 1,000 |
| Index Type | Benchmark ESG |
| Capitalization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

| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
|--------------|-----------|----------|----------|----------|
| Index Prices | 12,651.75 | 8,668.49 | 8,419.51 | 6,443.30 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 1.52% | 45.95% | 50.27% | 96.36% |



Index Volatility

| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 47.3% | 15.5% | 12.0% | 30.8% |
| 60days Annualized | 34.4% | 15.3% | 15.9% | 31.0% |

Correlation between Indices

| | DEA | GD | FTSEM | HELMSI |
|----------------------|-------|-------|-------|--------|
| ALTERNATIVE MARKET | 100% | | | |
| ATHEX COMPOSITE | 39.6% | 100% | | |
| FTSE/ATHEX MID CAP | 36.6% | 84.1% | 100% | |
| HELLENIC MID & SMALL | 39.7% | 93.7% | 87.4% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|---------------------------------|-------------|-----------------|------------|
| 1 PHOENIX VEGA (CR) | 26.3% | 107.4 | 17.6% |
| 2 CAIRO MEZZ (CR) | 41.2% | 104.8 | 17.2% |
| 3 PERFORMANCE TECHNOLOGIES (CR) | 4.5% | 74.9 | 12.3% |
| 4 REAL CONSULTING (CR) | 4.3% | 70.5 | 11.6% |
| 5 GALAXY COSMOS MEZZ (CR) | 11.3% | 64.9 | 10.7% |
| 6 EUROXX (CR) | 0.0% | 60.6 | 10.0% |
| 7 SUNRISEMEZZ (CR) | 11.6% | 57.2 | 9.4% |
| 8 MED S.A. (CR) | 0.4% | 14.2 | 2.3% |
| 9 DOTSOFT (CR) | 0.3% | 13.2 | 2.2% |
| 10 FOODLINK S.A. (CR) | 0.1% | 12.8 | 2.1% |
| Total | 99.9% | 580.6 | 95.3% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 14 |
| No of Sectors in Index Composition | 9 |
| Index Constituents Capitalisation (€ mil) | 609.3 |
| % of the ATHEX Cap | 0.6% |
| Index Capitalisation (€ mil) | 609.3 |
| Constituent Sizes (Cap in € mil) | |
| Average | 43.5 |
| Largest | 107.4 |
| Smallest | 2.1 |
| Median | 35.7 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 69.4% |
| Top 10 Holdings | 95.3% |
| Index Trading Velocity | 41.2% |
| Average Index Spread | 6.375% |
| Average Daily Trade Value (€ mil.) | 2.0 |
| % of the ATHEX A.D.T.V. | 24297.5% |

Index Monthly Activity

| | | |
|---|-----------|-----------|
| Index Returns (% Units) | 1.52% | 189.40 |
| Max / Min Closing Price | 13,568.00 | 11,963.40 |
| Max / Min Daily Return | 6.04% | -4.38% |
| Session with Positive / Negative Return | 8 | 13 |

Activity of Index Constituents

| | | |
|----------------------------------|----------|---------|
| Share with the Best Performance | REALCONS | 221.57% |
| Share with the Worst Performance | FOODL | -10.70% |
| Number of Shares | | |
| with Positive Return | 7 | |
| with Negative Return | 3 | |
| with Zero Return | 4 | |

ICB Industry Classification

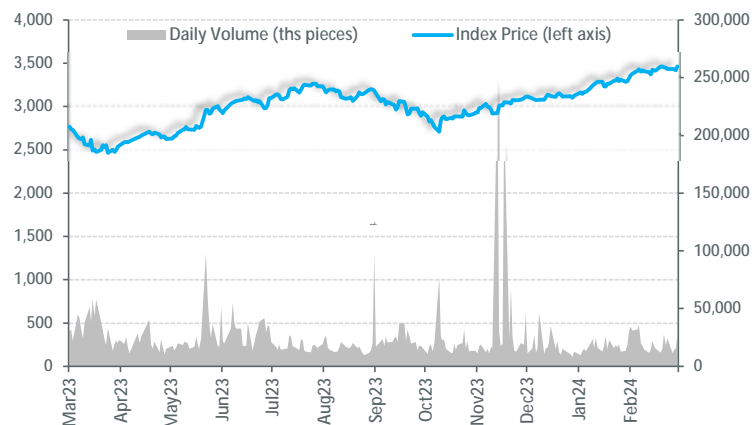
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 4 | 164.3 ▲ | 27.0 |
| 15 - Telecommunications | ---- | ---- | ---- |
| 20 - Health Care | 1 | 2.1 ▲ | 0.3 |
| 30 - Financials | 5 | 394.9 ▲ | 64.8 |
| 31 - Banks | ---- | ---- | ---- |
| 35 - Real Estate | ---- | ---- | ---- |
| 40 - Consumer Discretionary | 1 | 14.2 ▲ | 2.3 |
| 45 - Consumer Staples | 1 | 10.5 ▼ | 1.7 |
| 50 - Industrials | 2 | 23.2 ▼ | 3.8 |
| 55 - Basic Materials | ---- | ---- | ---- |
| 60 - Energy | ---- | ---- | ---- |
| 65 - Utilities | ---- | ---- | ---- |
| Total | 14 | 609.3 | 100.0 |

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

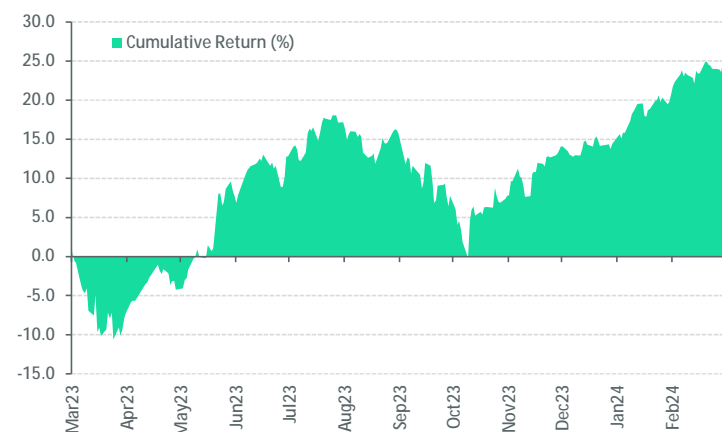
| | |
|-------------------------------|--------------------------|
| ISIN Code | GRI99145A005 |
| Trading Codes (GR) / (EN) | ΔEA DEA |
| Reuters Code | .DEA |
| Bloomberg Code | DEA |
| Launch Date / Base Date Price | 13/02/09 5,000 |
| Index Type | Market Index |
| Capitalization Type | Total Mkt Capitalization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

Index Prices & Liquidity Levels



Index Prices & Returns

| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 3,463.35 | 3,112.62 | 3,182.11 | 2,750.76 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 4.12% | 11.27% | 8.84% | 25.91% |



Index Volatility

| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 11.1% | 15.6% | 13.4% | 24.5% |
| 60days Annualized | 10.8% | 21.3% | 15.5% | 25.8% |

Correlation between Indices

| | FTSE | GD | FTSEM | FTSEA |
|----------------------|-------|-------|-------|-------|
| FTSE/ATHEX LARGE CAP | 100% | | | |
| ATHEX COMPOSITE | 99.0% | 100% | | |
| FTSE/ATHEX MID CAP | 79.9% | 84.1% | 100% | |
| FTSE/ATHEX MARKET | 99.9% | 99.2% | 81.1% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|-------------|-----------------|------------|
| 1 NATIONAL BANK (CR) | 12.5% | 4,697.4 | 10.8% |
| 2 EUROBANK HOLDINGS (CR) | 11.2% | 4,589.7 | 10.6% |
| 3 CC HBC AG (CR) | 0.9% | 4,230.2 | 9.8% |
| 4 MYTILINEOS (CR) | 6.1% | 3,806.6 | 8.8% |
| 5 ALPHA SERVICES HOLD (CR) | 9.3% | 3,637.3 | 8.4% |
| 6 OPAP (CR) | 5.7% | 3,246.3 | 7.5% |
| 7 JUMBO SA (CR) | 4.6% | 2,980.0 | 6.9% |
| 8 PIRAEUS FINANCIAL HOLD (CR) | 14.2% | 2,798.9 | 6.5% |
| 9 OTE (CR) | 7.0% | 2,625.9 | 6.1% |
| 10 PPC (CR) | 7.2% | 2,579.9 | 5.9% |
| Total | 78.8% | 35,192.3 | 81.1% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 25 |
| No of Sectors in Index Composition | 19 |
| Index Constituents Capitalisation (€ mil) | 79,737.1 |
| % of the ATHEX Cap | 80.5% |
| Index Capitalisation (€ mil) | 43,367.7 |
| Constituent Sizes (Cap in € mil) | |
| Average | 1,734.7 |
| Largest | 4,697.4 |
| Smallest | 135.7 |
| Median | 927.8 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 48.3% |
| Top 10 Holdings | 81.1% |
| Index Trading Velocity | 28.5% |
| Average Index Spread | 0.208% |
| Average Daily Trade Value (€ mil.) | 98.2 |
| % of the ATHEX A.D.T.V. | 55.3% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (%), Units | 4.12% | 137.20 |
| Max / Min Closing Price | 3,464.26 | 3,358.20 |
| Max / Min Daily Return | 1.62% | -0.77% |
| Session with Positive / Negative Return | 10 | 11 |

Activity of Index Constituents

| | | |
|----------------------------------|------|--------|
| Share with the Best Performance | ELPE | 13.50% |
| Share with the Worst Performance | VIO | -5.66% |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 2 | |
| with Zero Return | --- | |

ICB Industry Classification

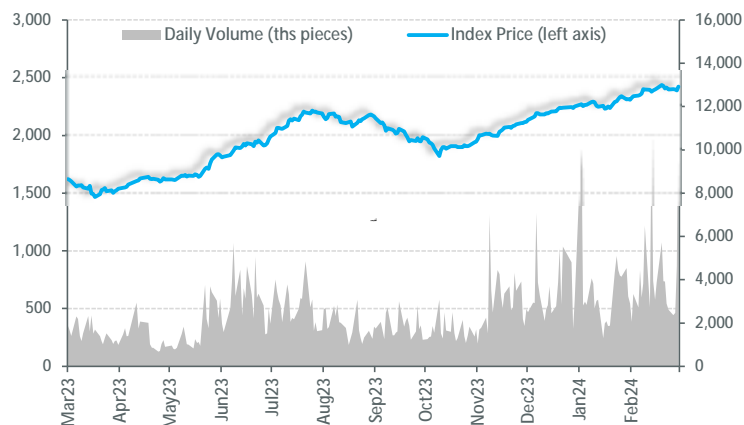
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 1 | 156.4 ▼ | 0.4 |
| 15 - Telecommunications | 1 | 2,625.9 ▲ | 6.1 |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | --- | --- | --- |
| 31 - Banks | 4 | 15,723.3 ▲ | 36.3 |
| 35 - Real Estate | 1 | 573.5 ► | 1.3 |
| 40 - Consumer Discretionary | 4 | 6,954.0 ▲ | 16.0 |
| 45 - Consumer Staples | 2 | 4,444.8 ▲ | 10.2 |
| 50 - Industrials | 4 | 2,501.7 ▲ | 5.8 |
| 55 - Basic Materials | 2 | 400.1 ▲ | 0.9 |
| 60 - Energy | 2 | 2,471.0 ▲ | 5.7 |
| 65 - Utilities | 4 | 7,517.1 ▲ | 17.3 |
| Total | 25 | 43,367.7 | 100.0 |

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

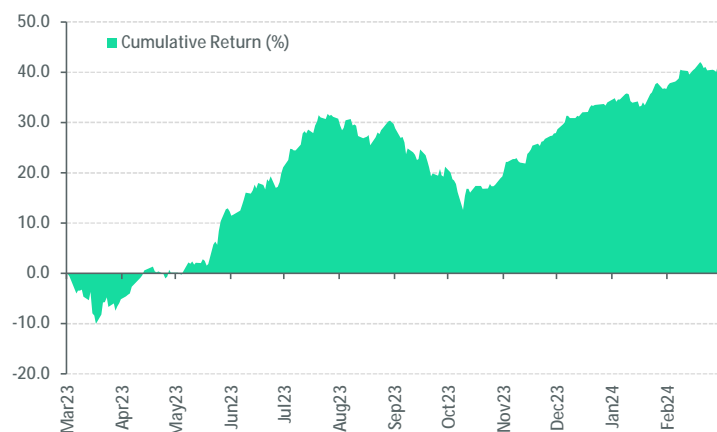
| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99201A006 |
| Trading Codes (GR) / (EN) | FTSE FTSE |
| Reuters Code | .ATF |
| Bloomberg Code | FTATHEX |
| Launch Date / Base Date Price | 23/09/97 1,000 |
| Index Type | Investable |
| Capitalization Type | Weight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

| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 2,421.50 | 2,118.51 | 2,165.69 | 1,623.15 |
| Returns (%) | 4.84% | 14.30% | 11.81% | 49.19% |



Index Volatility

| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 12.1% | 9.9% | 14.9% | 18.5% |
| 60days Annualized | 10.7% | 16.9% | 16.3% | 20.8% |

Correlation between Indices

| | FTSEM | FTSE | FTSEA | HELMSI |
|----------------------|-------|-------|-------|--------|
| FTSE/ATHEX MID CAP | 100% | | | |
| FTSE/ATHEX LARGE CAP | 79.9% | 100% | | |
| FTSE/ATHEX MARKET | 81.1% | 99.9% | 100% | |
| HELLENIC MID & SMALL | 87.4% | 89.8% | 90.1% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------------|-------------|-----------------|------------|
| 1 INTRALOT (CR) | 21.3% | 347.4 | 12.6% |
| 2 HELLENIC EXCHANGES-A.S.E. (CR) | 8.8% | 331.3 | 12.0% |
| 3 ADMIE (IPTO) HOLDING S.A. (CR) | 8.5% | 259.2 | 9.4% |
| 4 INTRACOM HOLDINGS (CR) | 6.6% | 249.5 | 9.1% |
| 5 INTRAKAT (CR) | 27.7% | 220.7 | 8.0% |
| 6 EPSILON NET (CR) | 1.5% | 193.1 | 7.0% |
| 7 FOURLIS (CR) | 2.8% | 177.7 | 6.5% |
| 8 IDEAL HOLDINGS (CR) | 4.4% | 171.1 | 6.2% |
| 9 P.P.A. S.A. (CR) | 2.2% | 168.0 | 6.1% |
| 10 ENTERSOFT (CR) | 3.4% | 101.8 | 3.7% |
| Total | 87.2% | 2,219.9 | 80.6% |

Portfolio Analysis

| | |
|---|---------|
| Number of Constituents | 20 |
| No of Sectors in Index Composition | 16 |
| Index Constituents Capitalisation (€ mil) | 6,501.4 |
| % of the ATHEX Cap | 6.6% |
| Index Capitalisation (€ mil) | 2,753.0 |
| Constituent Sizes (Cap in € mil) | |
| Average | 137.7 |
| Largest | 347.4 |
| Smallest | 18.5 |
| Median | 97.3 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 51.1% |
| Top 10 Holdings | 80.6% |
| Index Trading Velocity | 55.3% |
| Average Index Spread | 0.466% |
| Average Daily Trade Value (€ mil.) | 12.1 |
| % of the ATHEX A.D.T.V. | 11.8% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 4.84% | 111.77 |
| Max / Min Closing Price | 2,437.47 | 2,326.12 |
| Max / Min Daily Return | 1.70% | -0.83% |
| Session with Positive / Negative Return | 13 | 8 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|--------|
| Share with the Best Performance | ENTER | 19.42% |
| Share with the Worst Performance | ALMY | -6.21% |
| Number of Shares | | |
| with Positive Return | 11 | |
| with Negative Return | 3 | |
| with Zero Return | --- | |

ICB Industry Classification

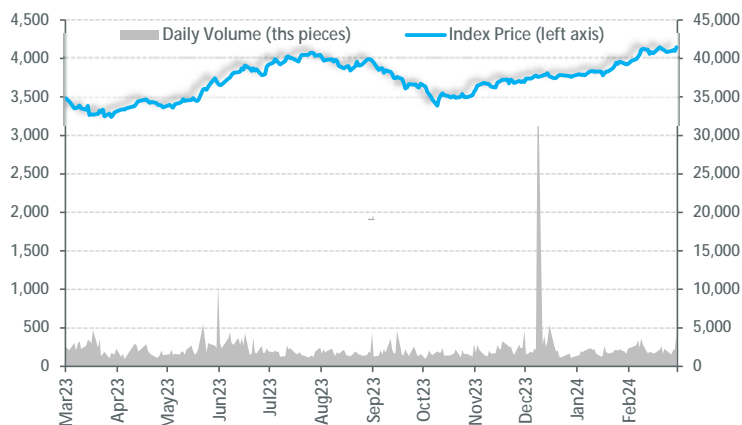
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 6 | 825.4 ▲ | 30.0 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | 1 | 331.3 ▲ | 12.0 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 2 | 103.9 ▼ | 3.8 |
| 40 - Consumer Discretionary | 3 | 554.5 ▲ | 20.1 |
| 45 - Consumer Staples | 1 | 92.8 ▲ | 3.4 |
| 50 - Industrials | 4 | 542.2 ▲ | 19.7 |
| 55 - Basic Materials | 1 | 18.5 ▼ | 0.7 |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | 2 | 284.4 ▲ | 10.3 |
| Total | 20 | 2,753.0 | 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

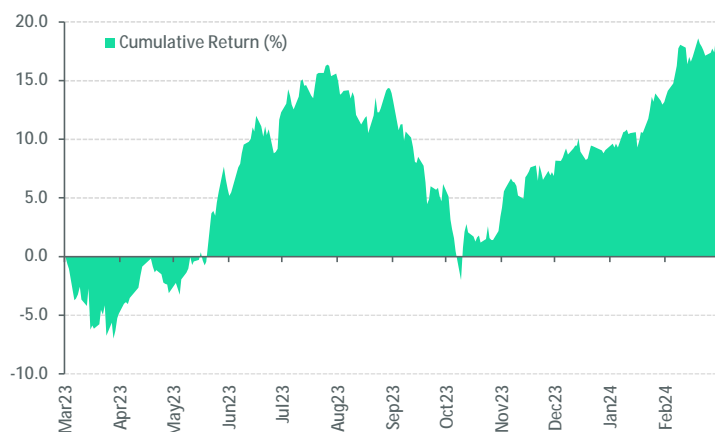


Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 25 |
| No of Sectors in Index Composition | 19 |
| Index Constituents Capitalisation (€ mil) | 26,762.2 |
| % of the ATHEX Cap | 27.0% |
| Index Capitalisation (€ mil) | 3,788.3 |
| Constituent Sizes (Cap in € mil) | |
| Average | 151.5 |
| Largest | 456.1 |
| Smallest | 2.6 |
| Median | 46.6 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 51.9% |
| Top 10 Holdings | 87.9% |
| Index Trading Velocity | 95.5% |
| Average Index Spread | 1.052% |
| Average Daily Trade Value (€ mil.) | 28.7 |
| % of the ATHEX A.D.T.V. | 6.4% |

Index Prices & Returns

| | | | | |
|--------------|----------|----------|----------|----------|
| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
| Index Prices | 4,143.19 | 3,690.36 | 3,972.84 | 3,478.46 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 5.50% | 12.27% | 4.29% | 19.11% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 5.50% | 216.06 |
| Max / Min Closing Price | 4,144.53 | 3,945.63 |
| Max / Min Daily Return | 1.58% | -1.44% |
| Session with Positive / Negative Return | 13 | 8 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|--------|
| Share with the Best Performance | ELPE | 13.50% |
| Share with the Worst Performance | VOSYS | -4.24% |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 1 | |
| with Zero Return | 1 | |

ICB Industry Classification

| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | 2 | 405.9 ▲ | 10.7 |
| 15 - Telecommunications | 1 | 352.3 ▲ | 9.3 |
| 20 - Health Care | ---- | ---- | ---- |
| 30 - Financials | 3 | 359.3 ▲ | 9.5 |
| 31 - Banks | ---- | ---- | ---- |
| 35 - Real Estate | 2 | 46.8 ▲ | 1.2 |
| 40 - Consumer Discretionary | 6 | 1,035.3 ▲ | 27.3 |
| 45 - Consumer Staples | ---- | ---- | ---- |
| 50 - Industrials | 8 | 807.4 ▲ | 21.3 |
| 55 - Basic Materials | 1 | 21.8 ▼ | 0.6 |
| 60 - Energy | 2 | 759.5 ▲ | 20.0 |
| 65 - Utilities | ---- | ---- | ---- |
| Total | 25 | 3,788.3 | 100.0 |

► Market Capitalization Change from 29/12/2023

Index Volatility

| | | | | |
|-------------------|----------|----------|----------|----------|
| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
| 30days Annualized | 11.2% | 12.1% | 12.9% | 16.9% |
| 60days Annualized | 10.1% | 15.5% | 13.9% | 18.0% |

Correlation between Indices

| | FTSED | GD | FTSE | FTSEM |
|--------------------------------|-------|-------|-------|-------|
| FTSE/ATHEX HIGH DIVIDEND YIELD | 100% | | | |
| ATHEX COMPOSITE | 89.8% | 100% | | |
| FTSE/ATHEX LARGE CAP | 86.9% | 99.0% | 100% | |
| FTSE/ATHEX MID CAP | 83.9% | 84.1% | 79.9% | 100% |

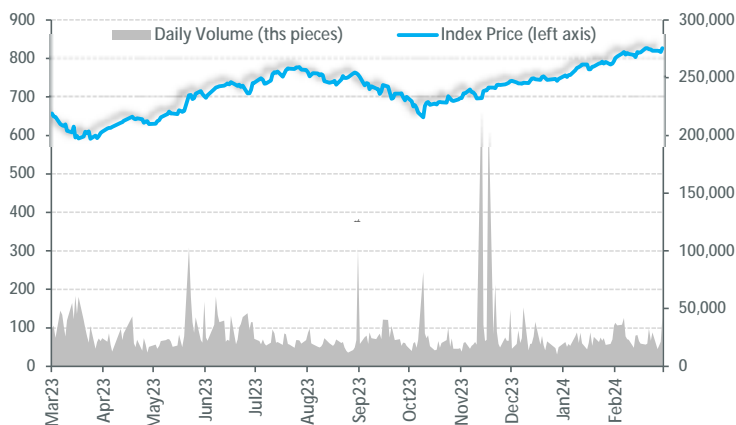
Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|----------------------------------|--------------|-----------------|--------------|
| 1 TITAN CEMENT (CB) | 3.5% | 456.1 | 12.0% |
| 2 HELLENIQ ENERGY (CR) | 15.2% | 396.0 | 10.5% |
| 3 OPAP (CR) | 19.6% | 388.6 | 10.3% |
| 4 MOTOR OIL (CR) | 10.3% | 363.5 | 9.6% |
| 5 JUMBO SA (CR) | 15.6% | 363.0 | 9.6% |
| 6 OTE (CR) | 24.0% | 352.3 | 9.3% |
| 7 HELLENIC EXCHANGES-A.S.E. (CR) | 3.7% | 331.3 | 8.7% |
| 8 AUTOHELLAS SA (CR) | 1.6% | 262.6 | 6.9% |
| 9 INTRACOM HOLDINGS (CR) | 2.8% | 249.5 | 6.6% |
| 10 P.P.A. S.A. (CR) | 0.9% | 168.0 | 4.4% |
| Total | 97.1% | 3,331.0 | 87.9% |

Key Index Characteristics

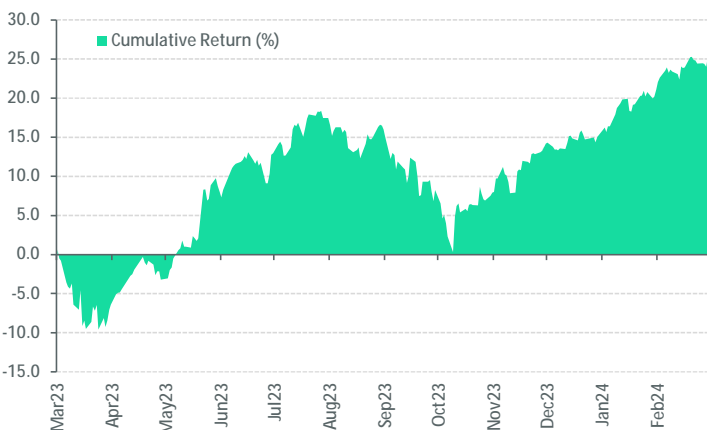
| | |
|-------------------------------|--------------------------------|
| ISIN Code | GRI99208A001 |
| Trading Codes (GR) / (EN) | FTSED FTSED |
| Reuters Code | FTSED |
| Bloomberg Code | FTSED |
| Launch Date / Base Date Price | 23/03/20 2,000 |
| Index Type | Benchmark |
| Capitalization Type | Weight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

| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 826.66 | 740.80 | 758.36 | 652.64 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 4.21% | 11.59% | 9.01% | 26.66% |



Index Volatility

| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 10.6% | 14.8% | 13.0% | 22.1% |
| 60days Annualized | 10.4% | 20.3% | 15.1% | 23.9% |

Correlation between Indices

| | FTSEA | GD | FTSE | FTSEM |
|----------------------|-------|-------|-------|-------|
| FTSE/ATHEX MARKET | 100% | | | |
| ATHEX COMPOSITE | 99.2% | 100% | | |
| FTSE/ATHEX LARGE CAP | 99.9% | 99.0% | 100% | |
| FTSE/ATHEX MID CAP | 81.1% | 84.1% | 79.9% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|-------------|-----------------|------------|
| 1 CC HBC AG (CR) | 0.8% | 5,856.9 | 11.9% |
| 2 NATIONAL BANK (CR) | 11.0% | 5,433.5 | 11.0% |
| 3 EUROBANK HOLDINGS (CR) | 9.8% | 4,759.7 | 9.7% |
| 4 MYTILINEOS (CR) | 5.3% | 3,806.6 | 7.7% |
| 5 ALPHA SERVICES HOLD (CR) | 8.2% | 3,637.3 | 7.4% |
| 6 OPAP (CR) | 5.0% | 3,246.3 | 6.6% |
| 7 JUMBO SA (CR) | 4.0% | 2,980.0 | 6.1% |
| 8 PIRAEUS FINANCIAL HOLD (CR) | 12.5% | 2,798.9 | 5.7% |
| 9 OTE (CR) | 6.2% | 2,625.9 | 5.3% |
| 10 PPC (CR) | 6.3% | 2,579.9 | 5.2% |
| Total | 69.1% | 37,725.2 | 76.7% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 85 |
| No of Sectors in Index Composition | 49 |
| Index Constituents Capitalisation (€ mil) | 87,703.5 |
| % of the ATHEX Cap | 88.5% |
| Index Capitalisation (€ mil) | 49,178.6 |
| Constituent Sizes (Cap in € mil) | |
| Average | 578.6 |
| Largest | 5,856.9 |
| Smallest | 1.8 |
| Median | 47.1 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 47.8% |
| Top 10 Holdings | 76.7% |
| Index Trading Velocity | 28.7% |
| Average Index Spread | 1.198% |
| Average Daily Trade Value (€ mil.) | 111.9 |
| % of the ATHEX A.D.T.V. | 70.9% |

Index Monthly Activity

| | | |
|---|--------|--------|
| Index Returns (% Units) | 4.21% | 33.43 |
| Max / Min Closing Price | 826.78 | 800.36 |
| Max / Min Daily Return | 1.69% | -0.72% |
| Session with Positive / Negative Return | 11 | 10 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|---------|
| Share with the Best Performance | EVROF | 24.63% |
| Share with the Worst Performance | NAYP | -11.81% |
| Number of Shares | | |
| with Positive Return | 12 | |
| with Negative Return | 2 | |
| with Zero Return | --- | |

ICB Industry Classification

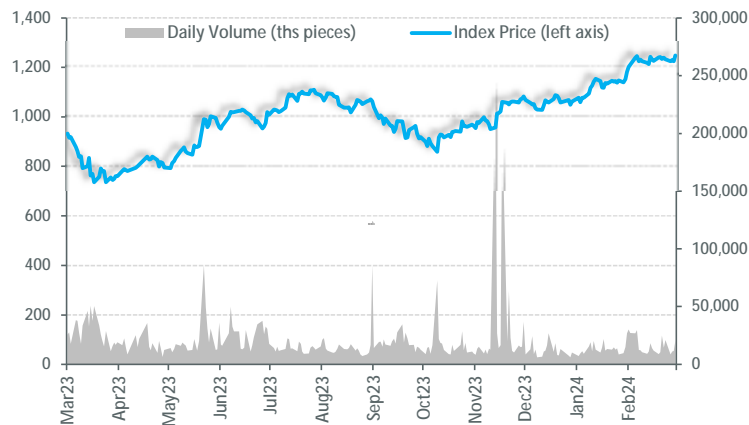
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 11 | 997.2 ▲ | 2.0 |
| 15 - Telecommunications | 2 | 2,641.8 ▲ | 5.4 |
| 20 - Health Care | 2 | 67.8 ▲ | 0.1 |
| 30 - Financials | 2 | 336.7 ▲ | 0.7 |
| 31 - Banks | 4 | 16,629.5 ▲ | 33.8 |
| 35 - Real Estate | 6 | 748.4 ▼ | 1.5 |
| 40 - Consumer Discretionary | 13 | 7,597.6 ▲ | 15.4 |
| 45 - Consumer Staples | 5 | 6,182.2 ▲ | 12.6 |
| 50 - Industrials | 21 | 3,234.0 ▲ | 6.6 |
| 55 - Basic Materials | 10 | 460.1 ▲ | 0.9 |
| 60 - Energy | 3 | 2,481.7 ▲ | 5.0 |
| 65 - Utilities | 6 | 7,801.5 ▲ | 15.9 |
| Total | 85 | 49,178.6 | 100.0 |

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

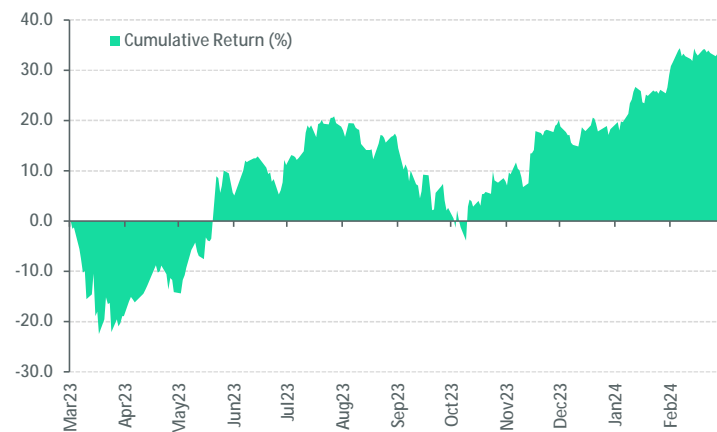
| | |
|-------------------------------|---------------------------|
| ISIN Code | GRI99204A000 |
| Trading Codes (GR) / (EN) | FTSEA FTSEA |
| Reuters Code | .ATFMI |
| Bloomberg Code | FTSEA |
| Launch Date / Base Date Price | 02/01/03 2,000 |
| Index Type | Market Index |
| Capitalization Type | Weight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

| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
|--------------|----------|----------|----------|----------|
| Index Prices | 1,247.63 | 1,082.70 | 1,063.13 | 929.94 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 5.54% | 15.23% | 17.35% | 34.16% |



Index Volatility

| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
|-------------------|----------|----------|----------|----------|
| 30days Annualized | 17.2% | 28.3% | 18.8% | 46.8% |
| 60days Annualized | 18.8% | 34.0% | 22.4% | 47.9% |

Correlation between Indices

| | DTR | GD | FTSE | FTSEA |
|----------------------|-------|-------|-------|-------|
| FTSE/ATHEX BANKS | 100% | | | |
| ATHEX COMPOSITE | 90.5% | 100% | | |
| FTSE/ATHEX LARGE CAP | 93.1% | 99.0% | 100% | |
| FTSE/ATHEX MARKET | 92.4% | 99.2% | 99.9% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------------|---------------|-----------------|---------------|
| 1 NATIONAL BANK (CR) | 26.5% | 5,433.5 | 32.7% |
| 2 EUROBANK HOLDINGS (CR) | 23.7% | 4,759.7 | 28.6% |
| 3 ALPHA SERVICES HOLD (CR) | 19.7% | 3,637.3 | 21.9% |
| 4 PIRAEUS FINANCIAL HOLD (CR) | 30.0% | 2,798.9 | 16.8% |
| Total | 100.0% | 16,629.5 | 100.0% |

Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 4 |
| No of Sectors in Index Composition | 1 |
| Index Constituents Capitalisation (€ mil) | 22,906.1 |
| % of the ATHEX Cap | 23.1% |
| Index Capitalisation (€ mil) | 16,629.5 |
| Constituent Sizes (Cap in € mil) | |
| Average | 4,157.4 |
| Largest | 5,433.5 |
| Smallest | 2,798.9 |
| Median | 4,198.5 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 100.0% |
| Top 10 Holdings | 100.0% |
| Index Trading Velocity | 35.2% |
| Average Index Spread | 0.080% |
| Average Daily Trade Value (€ mil.) | 46.5 |
| % of the ATHEX A.D.T.V. | 44.2% |

Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 5.54% | 65.48 |
| Max / Min Closing Price | 1,247.63 | 1,201.57 |
| Max / Min Daily Return | 2.51% | -1.61% |
| Session with Positive / Negative Return | 11 | 10 |

Activity of Index Constituents

| | | |
|----------------------------------|-------|-------|
| Share with the Best Performance | TPEIR | 8.53% |
| Share with the Worst Performance | ETE | 3.04% |
| Number of Shares | | |
| with Positive Return | 4 | |
| with Negative Return | 0 | |
| with Zero Return | --- | |

ICB Industry Classification

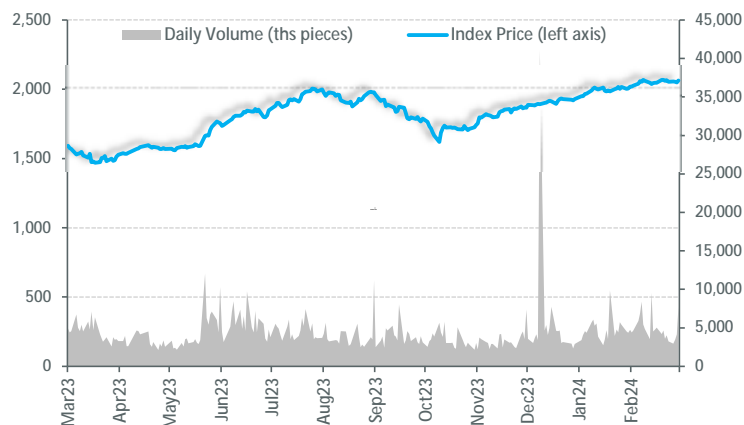
| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|--------------|
| 10 - Technology | --- | --- | --- |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | --- | --- | --- |
| 31 - Banks | 4 | 16,629.5 ▲ | 100.0 |
| 35 - Real Estate | --- | --- | --- |
| 40 - Consumer Discretionary | --- | --- | --- |
| 45 - Consumer Staples | --- | --- | --- |
| 50 - Industrials | --- | --- | --- |
| 55 - Basic Materials | --- | --- | --- |
| 60 - Energy | --- | --- | --- |
| 65 - Utilities | --- | --- | --- |
| Total | 4 | 16,629.5 | 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

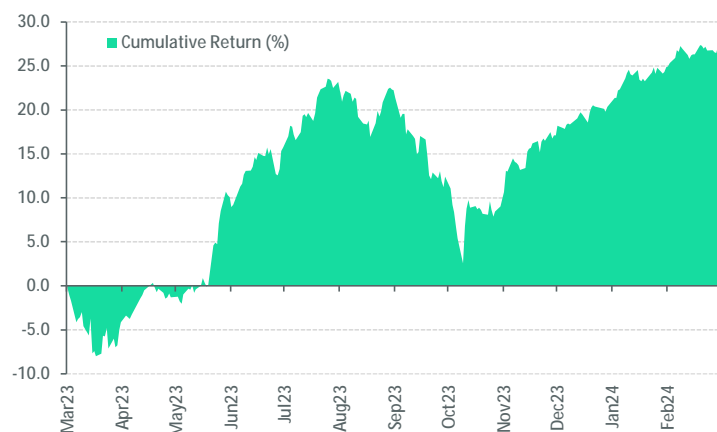


Portfolio Analysis

| | |
|---|----------|
| Number of Constituents | 30 |
| No of Sectors in Index Composition | 21 |
| Index Constituents Capitalisation (€ mil) | 38,576.9 |
| % of the ATHEX Cap | 38.9% |
| Index Capitalisation (€ mil) | 19,831.5 |
| Constituent Sizes (Cap in € mil) | |
| Average | 661.1 |
| Largest | 1,625.4 |
| Smallest | 183.3 |
| Median | 692.5 |
| Constituent Weights (% of Mkt Cap) | |
| Top 5 Holdings | 28.7% |
| Top 10 Holdings | 49.2% |
| Index Trading Velocity | 29.2% |
| Average Index Spread | 0.331% |
| Average Daily Trade Value (€ mil.) | 46.0 |
| % of the ATHEX A.D.T.V. | 13.6% |

Index Prices & Returns

| | | | | |
|--------------|----------|----------|----------|----------|
| | 29.02.24 | 30.11.23 | 31.08.23 | 28.02.23 |
| Index Prices | 2,063.31 | 1,867.71 | 1,976.03 | 1,594.20 |
| | 1M | 3M | 6M | 12M |
| Returns (%) | 2.30% | 10.47% | 4.42% | 29.43% |



Index Monthly Activity

| | | |
|---|----------|----------|
| Index Returns (% Units) | 2.30% | 46.35 |
| Max / Min Closing Price | 2,068.06 | 2,018.51 |
| Max / Min Daily Return | 1.07% | -0.74% |
| Session with Positive / Negative Return | 12 | 9 |

Activity of Index Constituents

| | | |
|----------------------------------|------|--------|
| Share with the Best Performance | ELPE | 13.50% |
| Share with the Worst Performance | VIO | -5.66% |
| Number of Shares | | |
| with Positive Return | 9 | |
| with Negative Return | 5 | |
| with Zero Return | --- | |

Index Volatility

| | | | | |
|-------------------|----------|----------|----------|----------|
| | 29.02.24 | 30.11.23 | 31.08.23 | 31.05.23 |
| 30days Annualized | 7.9% | 13.6% | 14.4% | 17.7% |
| 60days Annualized | 8.2% | 19.3% | 15.2% | 19.7% |

Correlation between Indices

| | | | | |
|--------------------------------|--------|-------|-------|-------|
| | HELMSI | FTSE | FTSEM | FTSED |
| HELLENIC MID & SMALL | 100% | | | |
| FTSE/ATHEX LARGE CAP | 89.8% | 100% | | |
| FTSE/ATHEX MID CAP | 87.4% | 79.9% | 100% | |
| FTSE/ATHEX HIGH DIVIDEND YIELD | 91.3% | 86.9% | 83.9% | 100% |

Top 10 Index Constituents (% of Mkt Cap)

| Constituent | % Trade Val | Mkt Cap (€ mil) | Weight (%) |
|-------------------------|-------------|-----------------|------------|
| 1 PPC (CR) | 15.3% | 1,625.4 | 8.2% |
| 2 MYTILINEOS (CR) | 12.9% | 1,415.6 | 7.1% |
| 3 TITAN CEMENT (CB) | 2.2% | 901.0 | 4.5% |
| 4 INTRAKAT (CR) | 7.3% | 882.9 | 4.5% |
| 5 HELLENIQ ENERGY (CR) | 9.5% | 860.4 | 4.3% |
| 6 ELVALHALCOR (CR) | 1.1% | 848.0 | 4.3% |
| 7 ELLAKTOR (CR) | 1.6% | 830.4 | 4.2% |
| 8 GEK TERNA (CR) | 5.8% | 804.6 | 4.1% |
| 9 VIOHALCO SA/NV (CB) | 1.7% | 801.3 | 4.0% |
| 10 AEGEAN AIRLINES (CR) | 3.2% | 793.8 | 4.0% |
| Total | 60.5% | 9,763.4 | 49.2% |

ICB Industry Classification

| ICB Industry | No of Consts | Mkt Cap (€ mil) | Weight (%) |
|-----------------------------|--------------|-----------------|------------|
| 10 - Technology | 3 | 1,464.3 ▲ | 7.4 |
| 15 - Telecommunications | --- | --- | --- |
| 20 - Health Care | --- | --- | --- |
| 30 - Financials | 1 | 331.3 ▲ | 1.7 |
| 31 - Banks | --- | --- | --- |
| 35 - Real Estate | 2 | 914.3 ▼ | 4.6 |
| 40 - Consumer Discretionary | 4 | 2,448.8 ▲ | 12.3 |
| 45 - Consumer Staples | 2 | 970.1 ▲ | 4.9 |
| 50 - Industrials | 9 | 5,476.2 ▲ | 27.6 |
| 55 - Basic Materials | 2 | 1,649.4 ▲ | 8.3 |
| 60 - Energy | 2 | 1,631.1 ▲ | 8.2 |
| 65 - Utilities | 5 | 4,946.0 ▲ | 24.9 |
| Total | 30 | 19,831.5 | 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 | --- |



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