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ATHEX Market Indices  
Monthly Statistical Bulletin

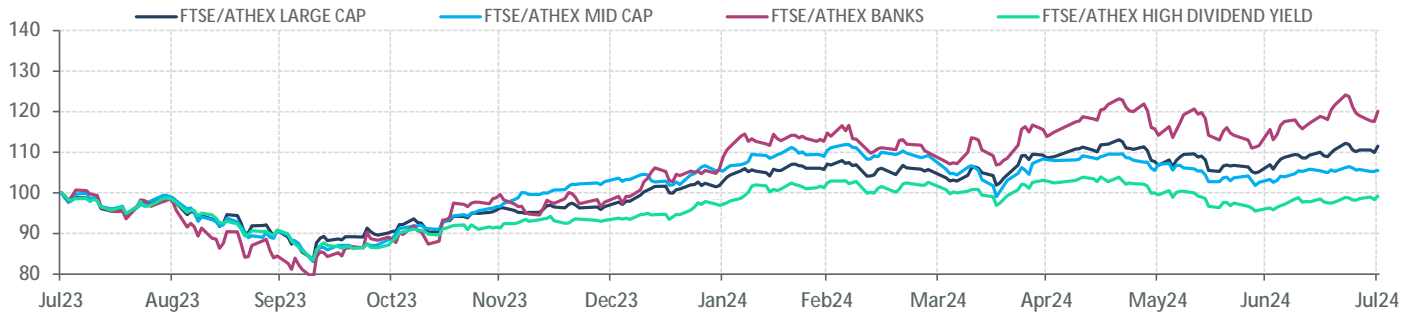
July



**ATHEXGROUP**  
Athens Exchange Group

## ATHEX Securities Market - Monthly Trade Activity

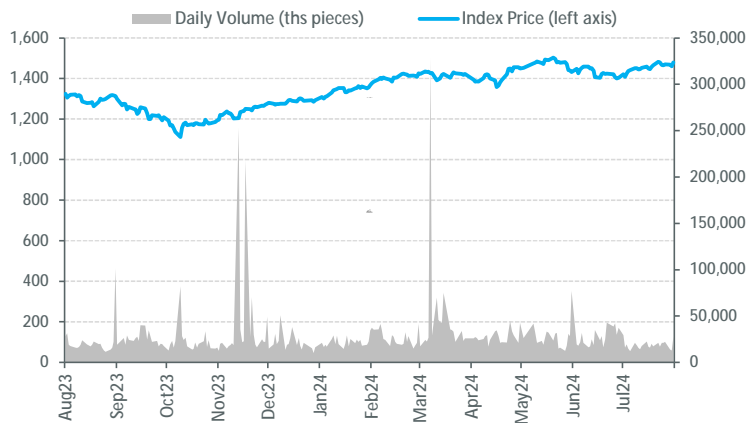
Market Capitalization (€ bil)	102.85	Market Trading Velocity	25.37%
Average Daily Trade Value (€ mil.)	94.53	Average Market Spread	3.13%
Average Daily Trade Volume (ths shares)	20.64	Annualized Market Volatility	12.80%



## ATHEX Market Indices

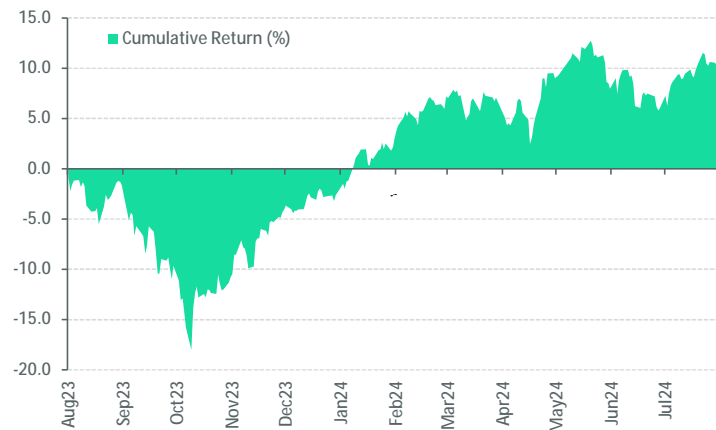
	31.07.24	28.06.24	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	29.12.23
<b>Market Indices</b>								
Composite Index	1,478.17 ▲	1,404.26	73.9	5.26%	1,505.35	1,293.14	14.31% ▲	1,293.14
All Share Index	343.05 ▲	326.79	16.3	4.98%	347.29	304.60	13.59% ▲	302.00
Athex ESG Index	1,693.67 ▲	1,597.73	95.9	6.00%	1,722.97	1,471.77	15.08% ▲	1,471.77
ATHEX Alternative Market Price	14,399.81 ▲	13,387.71	1,012.1	7.56%	15,217.49	9,352.11	53.97% ▲	9,352.11
<b>Benchmark Indices</b>								
FTSE/Athex Large Cap	3,606.78 ▲	3,401.83	205.0	6.02%	3,665.50	3,122.79	15.50% ▲	3,122.79
FTSE/Athex Mid Cap Index	2,312.07 ▲	2,248.79	63.3	2.81%	2,459.55	2,167.92	2.72% ▲	2,250.81
FTSE/ATHEX High Dividend Yield Index	4,011.27 ▲	3,872.10	139.2	3.59%	4,217.66	3,752.57	6.36% ▲	3,771.38
FTSE/Athex Market Index	859.70 ▲	812.80	46.9	5.77%	875.18	746.82	15.11% ▲	746.82
<b>Customized Indices</b>								
Hellenic Mid & Small Cap Index	2,098.72 ▲	2,040.91	57.8	2.83%	2,157.15	1,929.00	8.80% ▲	1,929.00
<b>Total Return Indices</b>								
Composite Index Total Return	2,786.96 ▲	2,603.61	183.4	7.04%	2,786.96	2,355.44	18.32% ▲	2,355.44
FTSE/Athex Large Cap Total Return	6,187.73 ▲	5,720.33	467.4	8.17%	6,187.73	5,201.70	19.75% ▲	5,167.18
FTSE/Athex Mid Cap T.R.	3,156.67 ▲	3,060.13	96.5	3.15%	3,302.69	2,922.90	4.14% ▲	3,031.21
FTSE/ATHEX High Dividend Yield Index TR	5,045.45 ▲	4,775.85	269.6	5.65%	5,082.88	4,499.16	12.38% ▲	4,489.71
<b>Sector Indices</b>								
FTSE/Athex Banks	1,305.20 ▲	1,213.48	91.7	7.56%	1,354.57	1,057.67	22.94% ▲	1,061.62
FTSE/ATHEX TECHNOL. & TELECOM.	5,660.27 ▲	5,252.33	407.9	7.77%	5,705.00	4,915.95	11.59% ▲	5,072.46
FTSE/ATHEX FIN. SERVICES	6,129.09 ▲	5,705.55	423.5	7.42%	6,357.41	4,996.31	22.23% ▲	5,014.23
FTSE/ATHEX REAL ESTATE	4,943.33 ▲	4,617.31	326.0	7.06%	5,120.52	4,507.00	-0.35% ▼	4,960.50
FTSE/ATHEX CONS. DISCRETIONARY	5,145.66 ▲	5,096.97	48.7	0.96%	5,557.48	4,919.19	2.59% ▲	5,015.77
FTSE/ATHEX CONSUMER STAPLES	6,447.40 ▲	6,204.40	243.0	3.92%	6,491.28	5,069.68	26.71% ▲	5,088.44
FTSE/ATHEX INDUSTRIALS	6,572.63 ▲	6,166.78	405.9	6.58%	6,572.63	5,044.08	29.35% ▲	5,081.43
FTSE/ATHEX ENERGY & UTILITIES	5,126.47 ▲	4,989.95	136.5	2.74%	5,474.06	4,930.82	2.78% ▲	4,987.63
<b>Corporate Bond Indices</b>								
Hellenic Corporate Bond Index	134.842 ▲	132.616	2.2	1.68%	134.842	129.539	4.01% ▲	129.64
Hellenic Corporate Bond Price Index	92.494 ▲	91.254	1.2	1.36%	92.494	90.521	2.04% ▲	90.65

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	1,478.17	1,448.48	1,367.41	1,335.48
	1M	3M	6M	12M
Returns (%)	5.26%	2.05%	8.10%	10.68%



### Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	10.3%	17.1%	10.3%	21.8%
60days Annualized	12.8%	14.5%	10.8%	19.9%

### Correlation between Indices

	GD	FTSE	FTSEM	FTSEA
ATHEX COMPOSITE	100%			
FTSE/ATHEX LARGE CAP	98.9%	100%		
FTSE/ATHEX MID CAP	80.8%	75.8%	100%	
FTSE/ATHEX MARKET	99.1%	99.9%	77.9%	100%

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.3%	3,343.8	10.2%
2 NATIONAL BANK (CR)	12.7%	3,197.9	9.8%
3 PPC (CR)	4.8%	1,727.3	5.3%
4 ALPHA SERVICES HOLD (CR)	7.3%	1,720.2	5.3%
5 OTE (CR)	7.5%	1,719.5	5.3%
6 OPAP (CR)	5.6%	1,689.9	5.2%
7 PIRAEUS FINANCIAL HOLD (CR)	12.7%	1,685.2	5.2%
8 METLEN ENERGY & METALS (CR)	6.3%	1,615.8	4.9%
9 EUROBANK HOLDINGS (CR)	9.6%	1,609.6	4.9%
10 JUMBO SA (CR)	4.6%	1,503.4	4.6%
Total	71.5%	19,812.7	60.7%

### Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	36
Index Constituents Capitalisation (€ mil)	94,283.9
% of the ATHEX Cap	91.7%
Index Capitalisation (€ mil)	32,660.6
Constituent Sizes (Cap in € mil)	
Average	544.3
Largest	3,343.8
Smallest	10.6
Median	175.6
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	35.8%
Top 10 Holdings	60.7%
Index Trading Velocity	11.2%
Average Index Spread	0.579%
Average Daily Trade Value (€ mil.)	92.9
% of the ATHEX A.D.T.V.	90.2%

### Index Monthly Activity

Index Returns (% Units)	5.26%	73.91
Max / Min Closing Price	1,482.43	1,407.03
Max / Min Daily Return	1.23%	-0.97%
Session with Positive / Negative Return	14	9

### Activity of Index Constituents

Share with the Best Performance	ALMY	14.99%
Share with the Worst Performance	ELLAKTOR	-20.73%
Number of Shares		
with Positive Return	12	
with Negative Return	2	
with Zero Return	---	

### ICB Industry Classification

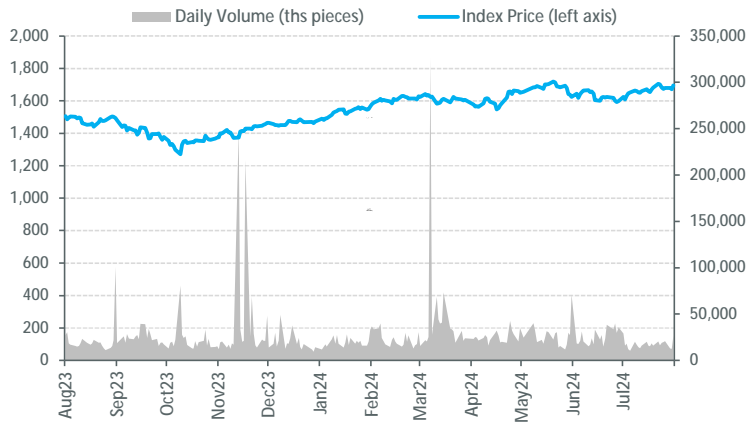
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	7	789.7 ▲	2.4
15 - Telecommunications	1	1,719.5 ▲	5.3
20 - Health Care	1	58.8 ▲	0.2
30 - Financials	2	321.4 ▼	1.0
31 - Banks	5	8,953.4 ▲	27.4
35 - Real Estate	5	807.7 ▲	2.5
40 - Consumer Discretionary	9	4,480.6 ▲	13.7
45 - Consumer Staples	3	3,700.0 ▲	11.3
50 - Industrials	16	4,369.8	13.4
55 - Basic Materials	3	393.2 ▲	1.2
60 - Energy	2	2,155.4 ▼	6.6
65 - Utilities	6	4,911.1 ▲	15.0
Total	60	32,660.6	100.0

► Market Capitalization Change from 29/12/2023

### Key Index Characteristics

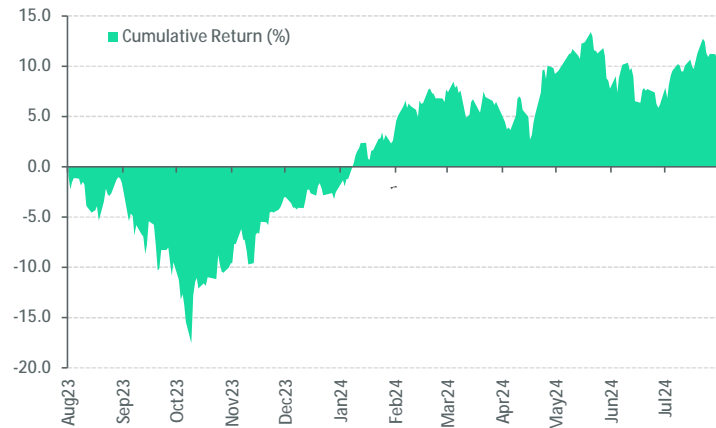
ISIN Code	GRI99117A004
Trading Codes (GR) / (EN)	ΓΑ GD
Reuters Code	.ATG
Bloomberg Code	ASE
Launch Date / Base Date Price	31/12/80 100
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real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

### Index Prices & Liquidity Levels



### Index Prices & Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	1,693.67	1,650.10	1,564.15	1,520.46
	1M	3M	6M	12M
Returns (%)	6.00%	2.64%	8.28%	11.39%



### Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	12.2%	18.1%	11.3%	23.8%
60days Annualized	14.5%	15.7%	12.1%	21.6%

### Correlation between Indices

	ATHEX_ESG	GD	FTSE	FTSEM
ATHEX ESG	100%			
ATHEX COMPOSITE	99.0%	100%		
FTSE/ATHEX LARGE CAP	99.9%	98.9%	100%	
FTSE/ATHEX MID CAP	76.9%	80.8%	75.8%	100%

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.4%	4,325.3	10.2%
2 EUROBANK HOLDINGS (CR)	10.0%	4,163.9	9.8%
3 NATIONAL BANK (CR)	13.2%	4,136.6	9.8%
4 METLEN ENERGY & METALS (CR)	6.5%	3,970.0	9.4%
5 PIRAEUS FINANCIAL HOLD (CR)	13.1%	3,596.4	8.5%
6 ALPHA SERVICES HOLD (CR)	7.6%	3,371.8	8.0%
7 OTE (CR)	7.8%	2,502.3	5.9%
8 OPAP (CR)	5.8%	2,419.3	5.7%
9 PPC (CR)	4.9%	2,264.7	5.3%
10 JUMBO SA (CR)	4.8%	2,224.8	5.2%
Total	74.0%	32,975.1	77.8%

### Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	39
Index Constituents Capitalisation (€ mil)	89,986.8
% of the ATHEX Cap	87.5%
Index Capitalisation (€ mil)	42,395.7
<b>Constituent Sizes (Cap in € mil)</b>	
Average	706.6
Largest	4,325.3
Smallest	1.9
Median	122.5
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	47.6%
Top 10 Holdings	77.8%
Index Trading Velocity	8.3%
Average Index Spread	0.842%
Average Daily Trade Value (€ mil.)	89.7
% of the ATHEX A.D.T.V.	83.9%

### Index Monthly Activity

Index Returns (% Units)	6.00%	95.94
Max / Min Closing Price	1,704.60	1,607.87
Max / Min Daily Return	1.66%	-1.18%
Session with Positive / Negative Return	12	11

### Activity of Index Constituents

Share with the Best Performance	AKRIT	24.18%
Share with the Worst Performance	ELLAKTOR	-20.73%
<b>Number of Shares</b>		
with Positive Return	12	
with Negative Return	2	
with Zero Return	---	

### ICB Industry Classification

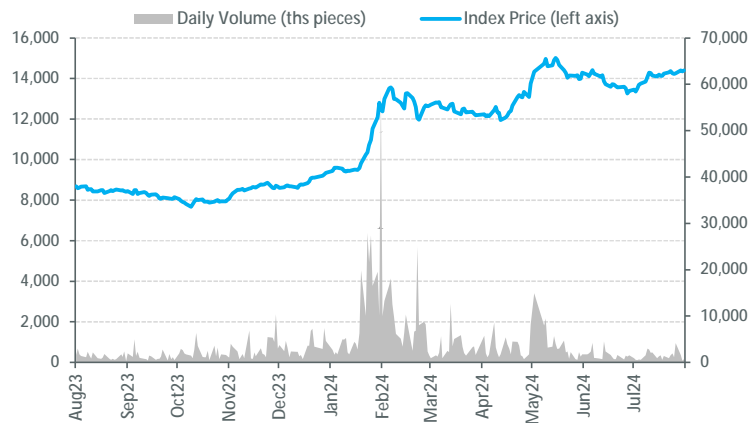
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	4	474.3	1.1
15 - Telecommunications	2	2,514.9	5.9
20 - Health Care	2	75.2	0.2
30 - Financials	3	230.8	0.5
31 - Banks	4	15,268.7	36.0
35 - Real Estate	4	639.8	1.5
40 - Consumer Discretionary	6	5,297.4	12.5
45 - Consumer Staples	5	4,552.3	10.7
50 - Industrials	15	3,452.3	8.1
55 - Basic Materials	5	300.0	0.7
60 - Energy	4	2,068.6	4.9
65 - Utilities	6	7,521.4	17.7
Total	60	42,395.7	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

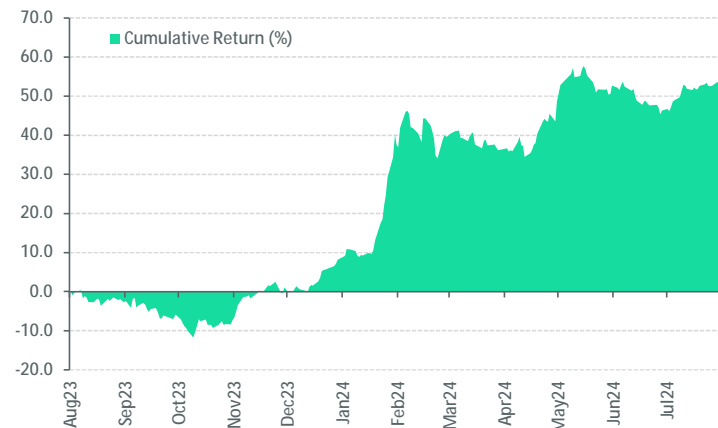


### Portfolio Analysis

Number of Constituents	14
No of Sectors in Index Composition	10
Index Constituents Capitalisation (€ mil)	605.4
% of the ATHEX Cap	0.6%
Index Capitalisation (€ mil)	605.4
<b>Constituent Sizes (Cap in € mil)</b>	
Average	43.2
Largest	135.1
Smallest	1.9
Median	26.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	73.9%
Top 10 Holdings	96.1%
Index Trading Velocity	2.3%
Average Index Spread	7.051%
Average Daily Trade Value (€ mil.)	0.4
% of the ATHEX A.D.T.V.	6907.4%

### Index Prices & Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	14,399.81	13,743.33	12,462.35	8,660.49
	1M	3M	6M	12M
Returns (%)	7.56%	4.78%	15.55%	66.27%



### Index Monthly Activity

Index Returns (% Units)	7.56%	1,012.10
Max / Min Closing Price	14,399.81	13,358.85
Max / Min Daily Return	1.69%	-0.81%
Session with Positive / Negative Return	15	8

### Activity of Index Constituents

Share with the Best Performance	--	--
Share with the Worst Performance	--	--
<b>Number of Shares</b>		
with Positive Return	7	
with Negative Return	3	
with Zero Return	3	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	4	133.8	22.1
15 - Telecommunications	----	----	----
20 - Health Care	1	1.9 ▼	0.3
30 - Financials	5	426.0 ▲	70.4
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	1	9.7 ▼	1.6
45 - Consumer Staples	1	11.5 ▲	1.9
50 - Industrials	2	22.7 ▼	3.7
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
<b>Total</b>	<b>14</b>	<b>605.4</b>	<b>100.0</b>

► Market Capitalization Change from 29/12/2023

### Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	12.6%	28.1%	30.3%	14.5%
60days Annualized	17.1%	32.6%	25.0%	15.3%

### Correlation between Indices

	DEA	GD	FTSEM	HELMSI
ALTERNATIVE MARKET	100%			
ATHEX COMPOSITE	32.3%	100%		
FTSE/ATHEX MID CAP	31.9%	80.8%	100%	
HELLENIC MID & SMALL	33.0%	92.5%	85.3%	100%

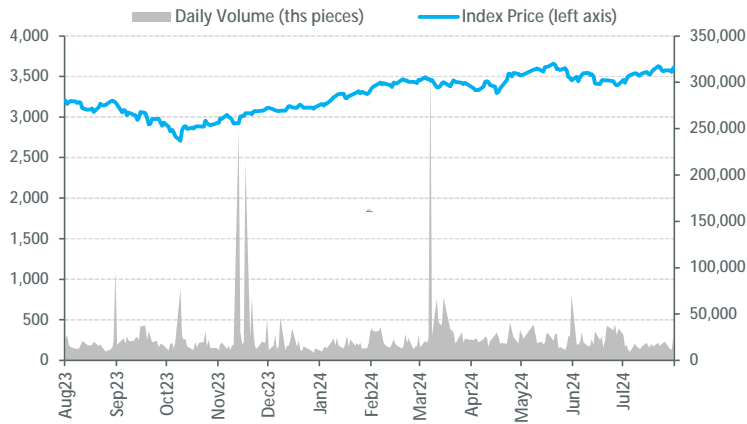
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CAIRO MEZZ (CR)	29.2%	135.1	22.3%
2 PHOENIX VEGA (CR)	21.9%	104.8	17.3%
3 REAL CONSULTING (CR)	15.0%	81.5	13.5%
4 GALAXY COSMOS MEZZ (CR)	12.1%	64.2	10.6%
5 EUROXX (CR)	0.0%	62.1	10.3%
6 SUNRISEMEZZ (CR)	14.5%	59.8	9.9%
7 DOTSOFT (CR)	0.1%	39.0	6.4%
8 FOODLINK S.A. (CR)	1.7%	14.5	2.4%
9 MEDITERRA (CR)	0.1%	11.5	1.9%
10 MED S.A. (CR)	0.7%	9.7	1.6%
<b>Total</b>	<b>95.4%</b>	<b>582.1</b>	<b>96.1%</b>

### Key Index Characteristics

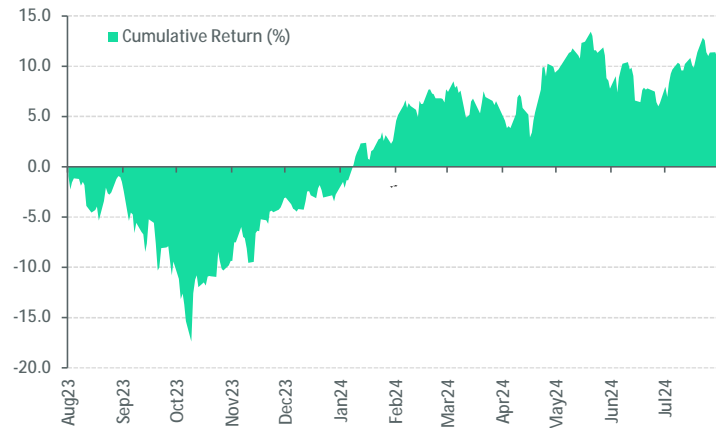
ISIN Code	GRI99145A005
Trading Codes (GR) / (EN)	ΔEA DEA
Reuters Code	.DEA
Bloomberg Code	DEA
Launch Date / Base Date Price	13/02/09 5,000
Index Type	Market Index
Capitalization Type	Total Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative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

## Index Prices &amp; Liquidity Levels



## Index Prices &amp; Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	3,606.78	3,512.98	3,326.15	3,233.86
Returns (%)	6.02%	2.67%	8.44%	11.53%



## Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	12.3%	18.1%	11.5%	24.3%
60days Annualized	14.6%	15.7%	12.3%	21.9%

## Correlation between Indices

	FTSE	GD	FTSEM	FTSEA
FTSE/ATHEX LARGE CAP	100%			
ATHEX COMPOSITE	98.9%	100%		
FTSE/ATHEX MID CAP	75.8%	80.8%	100%	
FTSE/ATHEX MARKET	99.9%	99.1%	77.9%	100%

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.4%	4,615.0	10.2%
2 EUROBANK HOLDINGS (CR)	10.4%	4,442.9	9.8%
3 NATIONAL BANK (CR)	13.7%	4,413.7	9.7%
4 METLEN ENERGY & METALS (CR)	6.8%	4,118.0	9.1%
5 PIRAEUS FINANCIAL HOLD (CR)	13.7%	3,998.7	8.8%
6 ALPHA SERVICES HOLD (CR)	7.9%	3,566.1	7.9%
7 OPAP (CR)	6.0%	3,100.1	6.8%
8 OTE (CR)	8.1%	2,817.3	6.2%
9 JUMBO SA (CR)	5.0%	2,728.8	6.0%
10 PPC (CR)	5.1%	2,517.8	5.6%
Total	77.2%	36,318.3	80.2%

## Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	85,149.8
% of the ATHEX Cap	82.8%
Index Capitalisation (€ mil)	45,268.4
<b>Constituent Sizes (Cap in € mil)</b>	
Average	1,810.7
Largest	4,615.0
Smallest	113.5
Median	1,166.3
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	47.7%
Top 10 Holdings	80.2%
Index Trading Velocity	7.5%
Average Index Spread	0.193%
Average Daily Trade Value (€ mil.)	86.0
% of the ATHEX A.D.T.V.	79.4%

## Index Monthly Activity

Index Returns (% Units)	6.02%	204.95
Max / Min Closing Price	3,629.22	3,422.41
Max / Min Daily Return	1.65%	-1.19%
Session with Positive / Negative Return	14	9

## Activity of Index Constituents

Share with the Best Performance	TPEIR	14.50%
Share with the Worst Performance	ELLAKTOR	-20.73%
<b>Number of Shares</b>		
with Positive Return	12	
with Negative Return	2	
with Zero Return	---	

## ICB Industry Classification

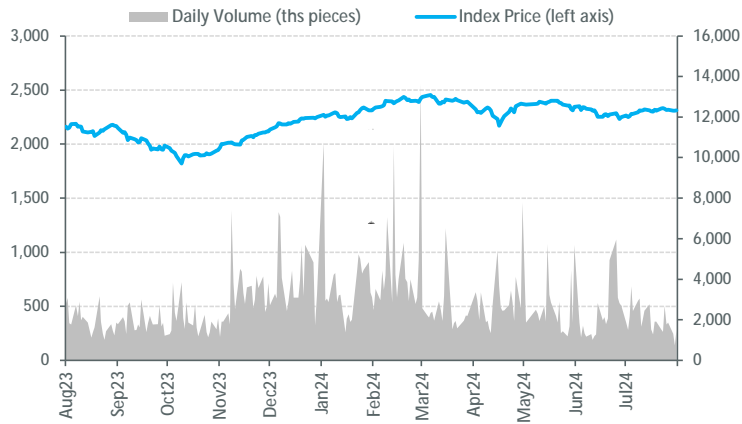
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	1	2,817.3 ▲	6.2
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	4	16,421.3 ▲	36.3
35 - Real Estate	1	645.6 ▲	1.4
40 - Consumer Discretionary	4	6,526.1 ▲	14.4
45 - Consumer Staples	2	4,871.9 ▲	10.8
50 - Industrials	5	3,498.5	7.7
55 - Basic Materials	2	372.6 ▲	0.8
60 - Energy	2	2,193.2 ▼	4.8
65 - Utilities	4	7,921.9 ▲	17.5
Total	25	45,268.4	100.0

► Market Capitalization Change from 29/12/2023

## Key Index Characteristics

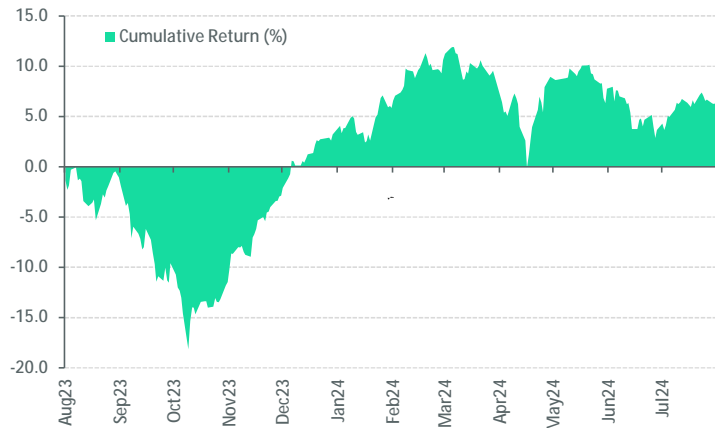
ISIN Code	GRI99201A006
Trading Codes (GR) / (EN)	FTSE FTSE
Reuters Code	.ATF
Bloomberg Code	FTATHEX
Launch Date / Base Date Price	23/09/97 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	Futures & Options
Other Products	Exchange Trade Funds

## Index Prices &amp; Liquidity Levels



## Index Prices &amp; Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	2,312.07	2,371.02	2,309.73	2,191.33
	1M	3M	6M	12M
Returns (%)	2.81%	-2.49%	0.10%	5.51%



## Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	9.2%	21.1%	11.6%	20.0%
60days Annualized	10.4%	17.2%	10.2%	18.7%

## Correlation between Indices

	FTSEM	FTSE	FTSEA	HELMSI
FTSE/ATHEX MID CAP	100%			
FTSE/ATHEX LARGE CAP	75.8%	100%		
FTSE/ATHEX MARKET	77.9%	99.9%	100%	
HELLENIC MID & SMALL	85.3%	88.0%	88.6%	100%

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OPTIMA BANK (CR)	10.6%	740.5	21.8%
2 INTRALOT (CR)	20.3%	342.9	10.1%
3 HELLENIC EXCHANGES-A.S.E. (CR)	4.6%	289.7	8.5%
4 ADMIE (IPTO) HOLDING S.A. (CR)	6.0%	256.3	7.5%
5 INTRAKAT (CR)	9.0%	240.3	7.1%
6 INTRACOM HOLDINGS (CR)	3.0%	186.5	5.5%
7 P.P.A. S.A. (CR)	1.9%	168.7	5.0%
8 FOURLIS (CR)	1.9%	163.7	4.8%
9 IDEAL HOLDINGS (CR)	1.4%	155.5	4.6%
10 QUEST HOLDINGS (CR)	1.8%	150.0	4.4%
Total	60.6%	2,694.1	79.2%

## Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	16
Index Constituents Capitalisation (€ mil)	7,556.4
% of the ATHEX Cap	7.3%
Index Capitalisation (€ mil)	3,401.0
Constituent Sizes (Cap in € mil)	
Average	170.1
Largest	740.5
Smallest	25.5
Median	149.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	55.0%
Top 10 Holdings	79.2%
Index Trading Velocity	7.5%
Average Index Spread	0.527%
Average Daily Trade Value (€ mil.)	6.5
% of the ATHEX A.D.T.V.	9.7%

## Index Monthly Activity

Index Returns (% Units)	2.81%	63.28
Max / Min Closing Price	2,333.70	2,249.05
Max / Min Daily Return	0.93%	-0.63%
Session with Positive / Negative Return	12	11

## Activity of Index Constituents

Share with the Best Performance	PROF	11.21%
Share with the Worst Performance	INKAT	-2.16%
Number of Shares		
with Positive Return	11	
with Negative Return	2	
with Zero Return	1	

## ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	774.7 ▲	22.8
15 - Telecommunications	----	----	----
20 - Health Care	1	58.8 ▲	1.7
30 - Financials	1	289.7 ▼	8.5
31 - Banks	1	740.5 ▲	21.8
35 - Real Estate	1	74.0 ▼	2.2
40 - Consumer Discretionary	3	533.7 ▲	15.7
45 - Consumer Staples	1	99.3 ▲	2.9
50 - Industrials	4	548.5 ▲	16.1
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	2	281.9 ▲	8.3
Total	20	3,401.0	100.0

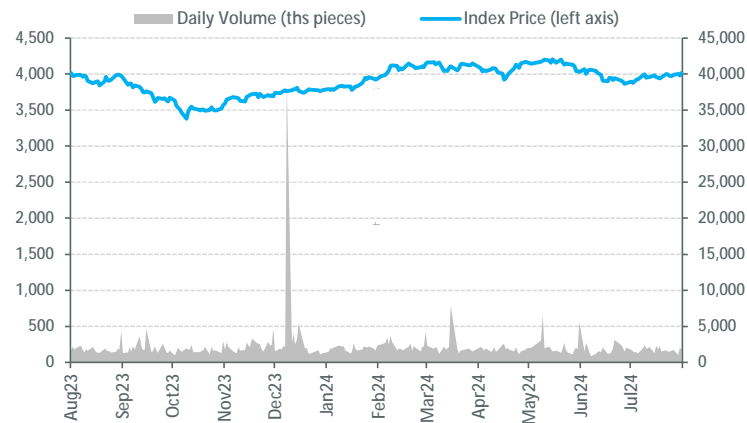
▶ Market Capitalization Change from 29/12/2023

## 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	----

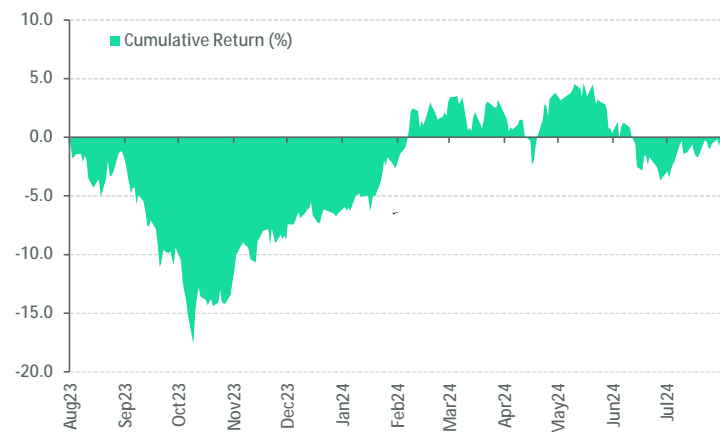


### Index Prices & Liquidity Levels



### Index Prices & Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	4,011.27	4,161.01	3,927.13	4,043.04
	1M	3M	6M	12M
Returns (%)	3.59%	-3.60%	2.14%	-0.79%



### Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	9.9%	15.0%	9.5%	17.9%
60days Annualized	11.7%	14.1%	10.3%	16.7%

### Correlation between Indices

	FTSED	GD	FTSE	FTSEM
FTSE/ATHEX HIGH DIVIDEND YIELD	100%			
ATHEX COMPOSITE	88.5%	100%		
FTSE/ATHEX LARGE CAP	84.9%	98.9%	100%	
FTSE/ATHEX MID CAP	79.4%	80.8%	75.8%	100%

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 TITAN CEMENT (CB)	4.3%	357.8	10.9%
2 OTE (CR)	28.1%	357.1	10.8%
3 OPAP (CR)	20.9%	350.9	10.6%
4 JUMBO SA (CR)	17.4%	312.2	9.5%
5 MOTOR OIL (CR)	15.1%	311.4	9.4%
6 HELLENIQ ENERGY (CR)	9.4%	297.7	9.0%
7 HELLENIC EXCHANGES-A.S.E. (CR)	1.2%	289.7	8.8%
8 AUTOHELLAS SA (CR)	0.5%	230.7	7.0%
9 INTRACOM HOLDINGS (CR)	0.8%	186.5	5.7%
10 P.P.A. S.A. (CR)	0.5%	168.7	5.1%
Total	98.2%	2,862.6	86.8%

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	26,224.1
% of the ATHEX Cap	25.5%
Index Capitalisation (€ mil)	3,297.2
<b>Constituent Sizes (Cap in € mil)</b>	
Average	131.9
Largest	357.8
Smallest	2.7
Median	44.9
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	51.2%
Top 10 Holdings	86.8%
Index Trading Velocity	29.5%
Average Index Spread	1.408%
Average Daily Trade Value (€ mil.)	24.7
% of the ATHEX A.D.T.V.	8.4%

### Index Monthly Activity

Index Returns (% Units)	3.59%	139.17
Max / Min Closing Price	4,011.27	3,873.86
Max / Min Daily Return	1.43%	-1.16%
Session with Positive / Negative Return	13	10

### Activity of Index Constituents

Share with the Best Performance	HTO	12.87%
Share with the Worst Performance	BELA	-7.89%
<b>Number of Shares</b>		
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	2	336.5 ▼	10.2
15 - Telecommunications	1	357.1 ▲	10.8
20 - Health Care	---	---	---
30 - Financials	3	319.6 ▼	9.7
31 - Banks	---	---	---
35 - Real Estate	2	38.0 ▼	1.2
40 - Consumer Discretionary	6	916.2 ▼	27.8
45 - Consumer Staples	---	---	---
50 - Industrials	8	700.0 ▲	21.2
55 - Basic Materials	1	20.7 ▼	0.6
60 - Energy	2	609.1 ▲	18.5
65 - Utilities	---	---	---
Total	25	3,297.2	100.0

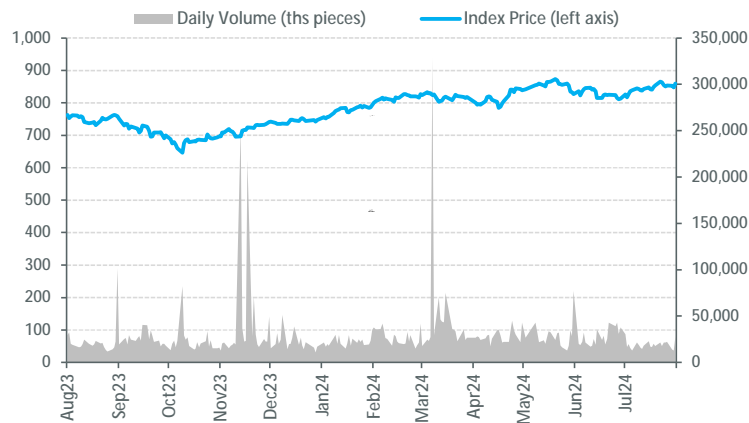
► Market Capitalization Change from 29/12/2023

### 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	---

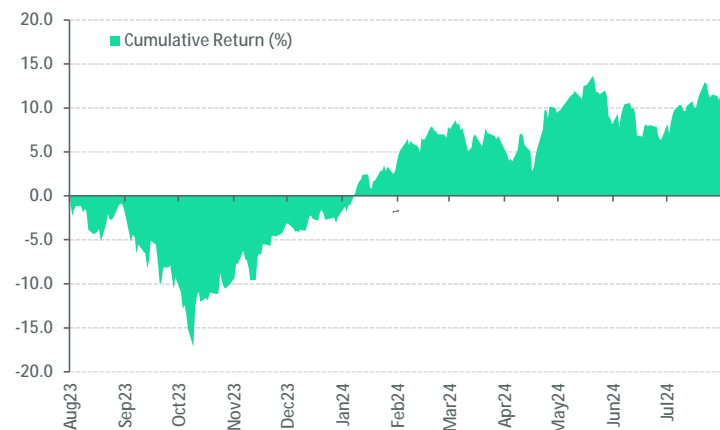


## Index Prices &amp; Liquidity Levels



## Index Prices &amp; Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	859.70	838.04	793.23	770.19
	1M	3M	6M	12M
Returns (%)	5.77%	2.58%	8.38%	11.62%



## Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	11.8%	17.9%	11.1%	23.3%
60days Annualized	14.1%	15.5%	11.7%	21.1%

## Correlation between Indices

	FTSEA	GD	FTSE	FTSEM
FTSE/ATHEX MARKET	100%			
ATHEX COMPOSITE	99.1%	100%		
FTSE/ATHEX LARGE CAP	99.9%	98.9%	100%	
FTSE/ATHEX MID CAP	77.9%	80.8%	75.8%	100%

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.3%	6,835.4	12.7%
2 NATIONAL BANK (CR)	12.6%	6,083.0	11.3%
3 EUROBANK HOLDINGS (CR)	9.6%	5,273.9	9.8%
4 METLEN ENERGY & METALS (CR)	6.3%	4,118.0	7.6%
5 PIRAEUS FINANCIAL HOLD (CR)	12.6%	3,998.7	7.4%
6 ALPHA SERVICES HOLD (CR)	7.3%	3,566.1	6.6%
7 OPAP (CR)	5.5%	3,100.1	5.7%
8 OTE (CR)	7.4%	2,817.3	5.2%
9 JUMBO SA (CR)	4.6%	2,728.8	5.1%
10 PPC (CR)	4.7%	2,517.8	4.7%
Total	71.1%	41,039.1	76.0%

## Portfolio Analysis

Number of Constituents	89
No of Sectors in Index Composition	51
Index Constituents Capitalisation (€ mil)	94,458.1
% of the ATHEX Cap	91.8%
Index Capitalisation (€ mil)	54,005.3
Constituent Sizes (Cap in € mil)	
Average	606.8
Largest	6,835.4
Smallest	0.7
Median	42.8
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	48.7%
Top 10 Holdings	76.0%
Index Trading Velocity	6.8%
Average Index Spread	1.226%
Average Daily Trade Value (€ mil.)	93.4
% of the ATHEX A.D.T.V.	92.0%

## Index Monthly Activity

Index Returns (% Units)	5.77%	46.90
Max / Min Closing Price	865.64	816.97
Max / Min Daily Return	1.61%	-1.10%
Session with Positive / Negative Return	12	11

## Activity of Index Constituents

Share with the Best Performance	MIN	22.12%
Share with the Worst Performance	ELLAKTOR	-20.73%
Number of Shares		
with Positive Return	12	
with Negative Return	2	
with Zero Return	---	

## ICB Industry Classification

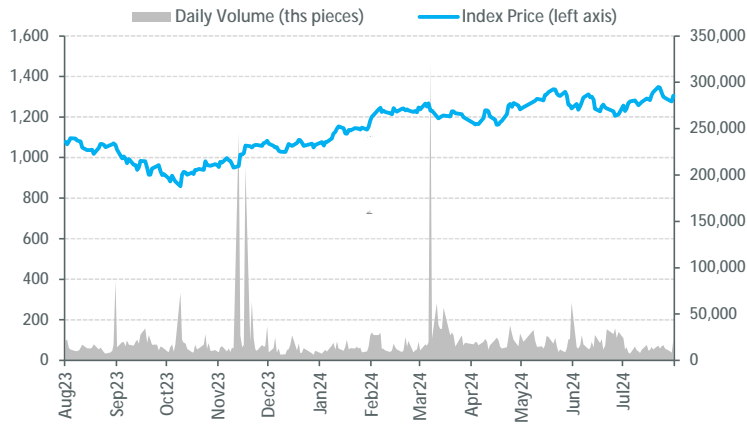
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	10	802.3 ▲	1.5
15 - Telecommunications	2	2,831.4 ▲	5.2
20 - Health Care	2	65.3 ▲	0.1
30 - Financials	4	340.5 ▼	0.6
31 - Banks	5	19,662.2 ▲	36.4
35 - Real Estate	7	877.9 ▲	1.6
40 - Consumer Discretionary	13	7,137.9 ▲	13.2
45 - Consumer Staples	6	7,224.7 ▲	13.4
50 - Industrials	22	4,225.8	7.8
55 - Basic Materials	9	428.3 ▲	0.8
60 - Energy	3	2,205.3 ▼	4.1
65 - Utilities	6	8,203.8 ▲	15.2
Total	89	54,005.3	100.0

► Market Capitalization Change from 29/12/2023

## Key Index Characteristics

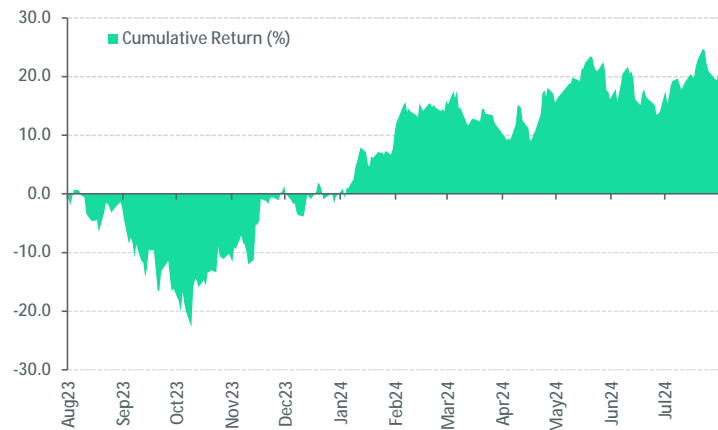
ISIN Code	GRI99204A000
Trading Codes (GR) / (EN)	FTSEA FTSEA
Reuters Code	.ATFMI
Bloomberg Code	FTSEA
Launch Date / Base Date Price	02/01/03 2,000
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative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

## Index Prices &amp; Liquidity Levels



## Index Prices &amp; Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	1,305.20	1,237.38	1,182.15	1,086.81
Returns (%)	7.56%	5.48%	10.41%	20.09%



## Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	21.7%	24.6%	20.1%	36.6%
60days Annualized	23.1%	22.5%	23.1%	33.1%

## Correlation between Indices

	DTR	GD	FTSE	FTSEA
FTSE/ATHEX BANKS	100%			
ATHEX COMPOSITE	88.1%	100%		
FTSE/ATHEX LARGE CAP	91.4%	98.9%	100%	
FTSE/ATHEX MARKET	91.0%	99.1%	99.9%	100%

## Top 5 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 NATIONAL BANK (CR)	29.5%	6,083.0	30.9%
2 EUROBANK HOLDINGS (CR)	22.4%	5,273.9	26.8%
3 PIRAEUS FINANCIAL HOLD (CR)	29.4%	3,998.7	20.3%
4 ALPHA SERVICES HOLD (CR)	17.0%	3,566.1	18.1%
5 OPTIMA BANK (CR)	1.7%	740.5	3.8%
<b>Total</b>	<b>100.0%</b>	<b>19,662.2</b>	<b>100.0%</b>

## Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	25,076.2
% of the ATHEX Cap	24.4%
Index Capitalisation (€ mil)	19,662.2
<b>Constituent Sizes (Cap in € mil)</b>	
Average	3,932.4
Largest	6,083.0
Smallest	740.5
Median	3,998.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	100.0%
Top 10 Holdings	100.0%
Index Trading Velocity	8.0%
Average Index Spread	0.129%
Average Daily Trade Value (€ mil.)	40.0
% of the ATHEX A.D.T.V.	63.1%

## Index Monthly Activity

Index Returns (% Units)	7.56%	91.72
Max / Min Closing Price	1,348.71	1,229.51
Max / Min Daily Return	3.50%	-2.11%
Session with Positive / Negative Return	12	11

## Activity of Index Constituents

Share with the Best Performance	TPEIR	14.50%
Share with the Worst Performance	OPTIMA	1.83%
<b>Number of Shares</b>		
with Positive Return	5	
with Negative Return	0	
with Zero Return	---	

## ICB Industry Classification

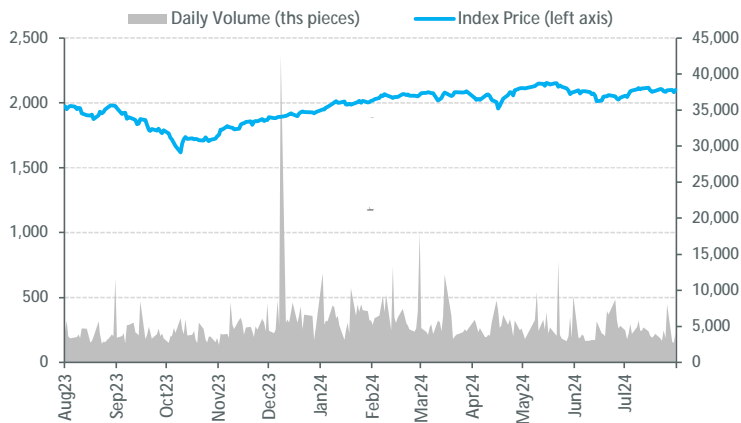
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	5	19,662.2 ▲	100.0
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	---	---	---
50 - Industrials	---	---	---
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
<b>Total</b>	<b>5</b>	<b>19,662.2</b>	<b>100.0</b>

► Market Capitalization Change from 29/12/2023

## Key Index Characteristics

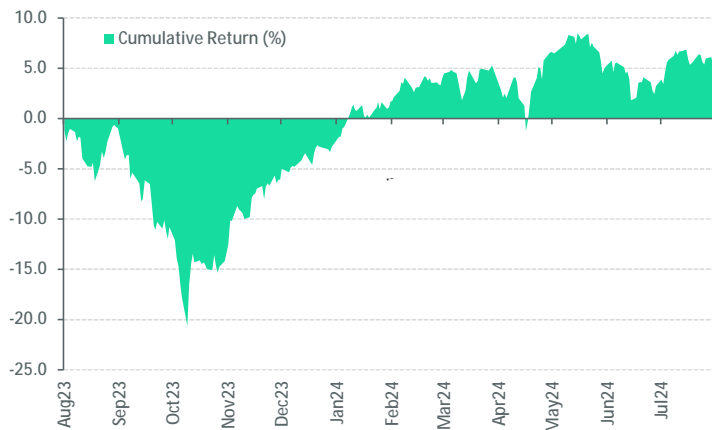
ISIN Code	GRI99138A000
Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Base Date Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative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

## Index Prices &amp; Liquidity Levels



## Index Prices &amp; Returns

	31.07.24	30.04.24	31.01.24	31.07.23
Index Prices	2,098.72	2,114.15	2,016.96	1,996.95
	1M	3M	6M	12M
Returns (%)	2.83%	-0.73%	4.05%	5.10%



## Index Volatility

	31.07.24	30.04.24	31.01.24	31.10.23
30days Annualized	9.0%	18.0%	9.6%	22.2%
60days Annualized	10.9%	14.7%	9.9%	20.3%

## Correlation between Indices

	HELMSI	FTSE	FTSEM	FTSED
HELLENIC MID & SMALL	100%			
FTSE/ATHEX LARGE CAP	88.0%	100%		
FTSE/ATHEX MID CAP	85.3%	75.8%	100%	
FTSE/ATHEX HIGH DIVIDEND YIELD	89.3%	84.9%	79.4%	100%

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

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PPC (CR)	11.5%	1,756.6	8.5%
2 METLEN ENERGY & METALS (CR)	15.3%	1,682.5	8.1%
3 LAMDA DEVELOPMENT SA (CR)	3.4%	930.0	4.5%
4 TITAN CEMENT (CB)	2.8%	918.2	4.4%
5 GEK TERNA (CR)	4.7%	878.2	4.2%
6 CENERGY HOLDINGS (CB)	3.3%	853.4	4.1%
7 AEGEAN AIRLINES (CR)	1.9%	834.5	4.0%
8 VIOHALCO SA/NV (CB)	1.7%	820.5	4.0%
9 TERNA ENERGY (CR)	11.3%	818.5	4.0%
10 INTRAKAT (CR)	1.5%	801.0	3.9%
Total	57.4%	10,293.3	49.7%

## Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	39,402.9
% of the ATHEX Cap	38.3%
Index Capitalisation (€ mil)	20,718.3
Constituent Sizes (Cap in € mil)	
Average	690.6
Largest	1,756.6
Smallest	168.1
Median	721.6
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	29.8%
Top 10 Holdings	49.7%
Index Trading Velocity	7.3%
Average Index Spread	0.339%
Average Daily Trade Value (€ mil.)	38.3
% of the ATHEX A.D.T.V.	20.2%

## Index Monthly Activity

Index Returns (% Units)	2.83%	57.81
Max / Min Closing Price	2,116.13	2,045.21
Max / Min Daily Return	1.08%	-0.99%
Session with Positive / Negative Return	14	9

## Activity of Index Constituents

Share with the Best Performance	LAMDA	12.91%
Share with the Worst Performance	ELLAKTOR	-20.73%
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	3	1,510.0 ▲	7.3
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	1	289.7 ▼	1.4
31 - Banks	---	---	---
35 - Real Estate	2	1,098.1 ▲	5.3
40 - Consumer Discretionary	5	3,130.4 ▲	15.1
45 - Consumer Staples	2	1,115.9 ▲	5.4
50 - Industrials	8	5,156.4 ▲	24.9
55 - Basic Materials	2	1,529.7 ▲	7.4
60 - Energy	2	1,488.6 ▲	7.2
65 - Utilities	5	5,399.4 ▲	26.1
Total	30	20,718.3	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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