
Press Release

28/11/2023

Semi - Annual Review of FTSE/ATHEX Index Series

The **Athens Stock Exchange** and **FTSE Russell** announce the results of the semi-annual review of the FTSE/ATHEX Index Series for the period **May 2023 - October 2023**.

In detail the changes are as follows:

- **FTSE/ATHEX Large Cap Index**

Zero (0) additions, zero (0) deletions and one (1) investability weight change.

- **FTSE/ATHEX Mid Cap Index**

Two (2) additions, two (2) deletions and two (2) investability weight changes.

- **FTSE/ATHEX Market Index**

Twelve (12) additions, one (1) deletion and seven (7) investability weight changes.

- **FTSE/ATHEX High Dividend Yield Index**

Four (4) additions, four (4) deletions and two (2) investability weight changes.

- **FTSE/ATHEX Global Traders Index Plus**

Cease of index calculation.

- **FTSE/ATHEX Mid & Small Cap Factor Weight Index**

Cease of index calculation.

- **Restructuring of FTSE/ATHEX Sector Indices**

Nine (9) new sector indices are created, replacing the existing nineteen (19) - with the exception of FTSE/ATHEX Banks Index the calculation of which will continue as usual.



The selection universe for the new indices will be moved from Level II ("Supersector") to Level I ("Industry") of the classification model of the "Industry Classification Benchmark (ICB)" with the merger of industries:

- Technology & Telecommunications
- Energy & Utilities

in a single index for both Industries.

A minimum number of three (3) constituents is set for index calculation, and a maximum weighting (Capping) at 40% is introduced to limit the weight of high-capitalization companies in the composition of the indices.

The initial value of the new indices is set to 5,000 points.

The calculation of the new capping factors for the constituents of the:

- FTSE/ATHEX Large Cap
- FTSE/ATHEX High Dividend Yield Index
- FTSE/ATHEX Sector Indices

will be performed using the closing prices of the session of **Friday December 8th, 2023**.

All changes will be effective from the session of **Monday December 18th, 2023**.

See all changes of the semi-annual review of FTSE/ATHEX Index Series and the characteristics and composition of the new FTSE/ATHEX Sector Indices in the [file](#) attached.