

24

ATHEX Market Indices
Monthly Statistical Bulletin

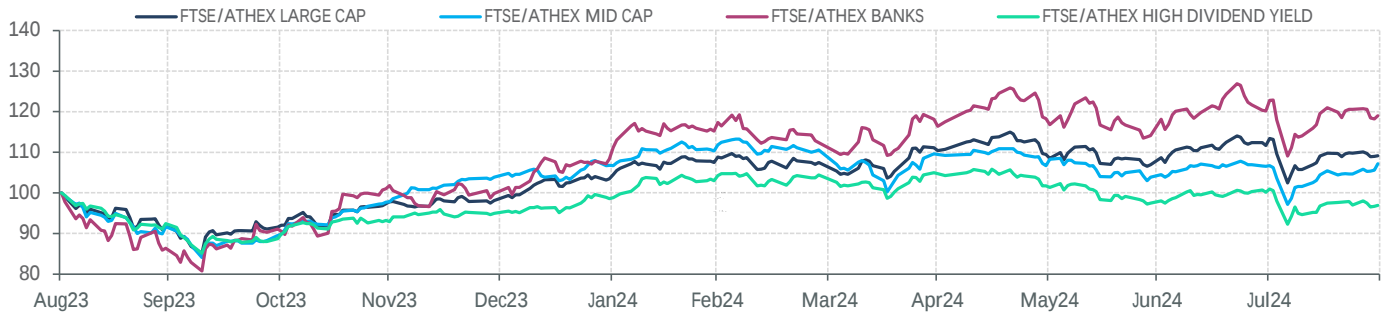
August



ATHEXGROUP
Athens Exchange Group

ATHEX Securities Market - Monthly Trade Activity

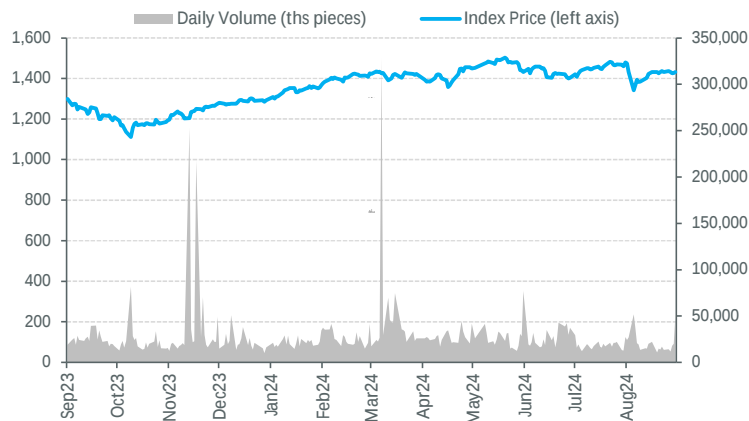
Market Capitalization (€ bil)	99.53	Market Trading Velocity	27.54%
Average Daily Trade Value (€ mil.)	108.77	Average Market Spread	3.26%
Average Daily Trade Volume (ths shares)	23.40	Annualized Market Volatility	18.75%



ATHEX Market Indices

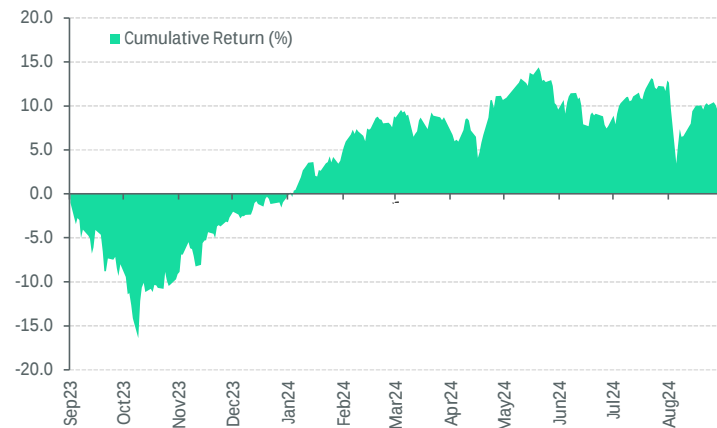
	30.08.24	31.07.24	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	29.12.23
Market Indices								
Composite Index	1,431.19 ▼	1,478.17	-47.0	-3.18%	1,505.35	1,293.14	10.68% ▲	1,293.14
All Share Index	333.24 ▼	343.05	-9.8	-2.86%	347.29	304.60	10.34% ▲	302.00
Athex ESG Index	1,632.25 ▼	1,693.67	-61.4	-3.63%	1,722.97	1,471.77	10.90% ▲	1,471.77
ATHEX Alternative Market Price	13,861.43 ▼	14,399.81	-538.4	-3.74%	15,217.49	9,352.11	48.22% ▲	9,352.11
Benchmark Indices								
FTSE/Athex Large Cap	3,473.66 ▼	3,606.78	-133.1	-3.69%	3,665.50	3,122.79	11.24% ▲	3,122.79
FTSE/Athex Mid Cap Index	2,320.72 ▲	2,312.07	8.6	0.37%	2,459.55	2,054.77	3.11% ▲	2,250.81
FTSE/ATHEX High Dividend Yield Index	3,850.83 ▼	4,011.27	-160.4	-4.00%	4,217.66	3,629.54	2.11% ▲	3,771.38
FTSE/Athex Market Index	831.22 ▼	859.70	-28.5	-3.31%	875.18	746.82	11.30% ▲	746.82
Customized Indices								
Hellenic Mid & Small Cap Index	2,047.93 ▼	2,098.72	-50.8	-2.42%	2,157.15	1,881.89	6.17% ▲	1,929.00
Total Return Indices								
Composite Index Total Return	2,699.18 ▼	2,786.96	-87.8	-3.15%	2,789.06	2,355.44	14.59% ▲	2,355.44
FTSE/Athex Large Cap Total Return	5,959.36 ▼	6,187.73	-228.4	-3.69%	6,187.73	5,201.70	15.33% ▲	5,167.18
FTSE/Athex Mid Cap T.R.	3,171.64 ▲	3,156.67	15.0	0.47%	3,302.69	2,872.41	4.63% ▲	3,031.21
FTSE/ATHEX High Dividend Yield Index TR	4,843.65 ▼	5,045.45	-201.8	-4.00%	5,082.88	4,499.16	7.88% ▲	4,489.71
Sector Indices								
FTSE/Athex Banks	1,265.62 ▼	1,305.20	-39.6	-3.03%	1,354.57	1,057.67	19.22% ▲	1,061.62
FTSE/ATHEX TECHNOL. & TELECOM.	5,503.34 ▼	5,660.27	-156.9	-2.77%	5,705.00	4,915.95	8.49% ▲	5,072.46
FTSE/ATHEX FIN. SERVICES	5,940.74 ▼	6,129.09	-188.4	-3.07%	6,357.41	4,996.31	18.48% ▲	5,014.23
FTSE/ATHEX REAL ESTATE	4,849.37 ▼	4,943.33	-94.0	-1.90%	5,120.52	4,507.00	-2.24% ▼	4,960.50
FTSE/ATHEX CONS. DISCRETIONARY	4,904.88 ▼	5,145.66	-240.8	-4.68%	5,557.48	4,663.68	-2.21% ▼	5,015.77
FTSE/ATHEX CONSUMER STAPLES	6,225.47 ▼	6,447.40	-221.9	-3.44%	6,491.28	5,069.68	22.35% ▲	5,088.44
FTSE/ATHEX INDUSTRIALS	6,494.05 ▼	6,572.63	-78.6	-1.20%	6,621.39	5,044.08	27.80% ▲	5,081.43
FTSE/ATHEX ENERGY & UTILITIES	4,890.32 ▼	5,126.47	-236.2	-4.61%	5,474.06	4,536.38	-1.95% ▼	4,987.63
Corporate Bond Indices								
Hellenic Corporate Bond Index	135.384 ▲	134.842	0.5	0.40%	135.384	129.539	4.43% ▲	129.64
Hellenic Corporate Bond Price Index	92.582 ▲	92.494	0.1	0.10%	92.582	90.521	2.14% ▲	90.65

Index Prices & Liquidity Levels



Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	1,431.19	1,431.84	1,424.77	1,312.49
	1M	3M	6M	12M
Returns (%)	-3.18%	-0.05%	0.45%	9.04%



Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	23.9%	16.3%	9.6%	13.9%
60days Annualized	18.8%	15.4%	9.5%	19.2%

Correlation between Indices

	GD	FTSE	FTSEM	FTSEA
ATHEX COMPOSITE	100%			
FTSE/ATHEX LARGE CAP	99.0%	100%		
FTSE/ATHEX MID CAP	83.3%	78.8%	100%	
FTSE/ATHEX MARKET	99.3%	99.9%	80.8%	100%

Top 10 Index Constituents (% of Mkt Cap)

	Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1	CC HBC AG (CR)	0.4%	3,284.7	10.4%
2	NATIONAL BANK (CR)	12.6%	3,098.6	9.9%
3	PPC (CR)	4.0%	1,705.3	5.4%
4	PIRAEUS FINANCIAL HOLD (CR)	13.5%	1,688.7	5.4%
5	OTE (CR)	5.8%	1,661.7	5.3%
6	OPAP (CR)	4.8%	1,640.6	5.2%
7	ALPHA SERVICES HOLD (CR)	7.2%	1,562.2	5.0%
8	EUROBANK HOLDINGS (CR)	9.5%	1,546.5	4.9%
9	METLEN ENERGY & METALS (CR)	5.1%	1,507.8	4.8%
10	JUMBO SA (CR)	5.1%	1,389.2	4.4%
	Total	67.9%	19,085.2	60.7%

Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	35
Index Constituents Capitalisation (€ mil)	90,748.4
% of the ATHEX Cap	91.2%
Index Capitalisation (€ mil)	31,446.8
Constituent Sizes (Cap in € mil)	
Average	524.1
Largest	3,284.7
Smallest	10.0
Median	174.2
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	36.4%
Top 10 Holdings	60.7%
Index Trading Velocity	10.7%
Average Index Spread	0.595%
Average Daily Trade Value (€ mil.)	106.5
% of the ATHEX A.D.T.V.	91.9%

Index Monthly Activity

Index Returns (%), Units	-3.18%	-46.98
Max / Min Closing Price	1,474.44	1,341.23
Max / Min Daily Return	1.98%	-6.27%
Session with Positive / Negative Return	13	8

Activity of Index Constituents

Share with the Best Performance	OPTIMA	6.21%
Share with the Worst Performance	BIOKA	-14.23%
Number of Shares		
with Positive Return	1	
with Negative Return	13	
with Zero Return	---	

ICB Industry Classification

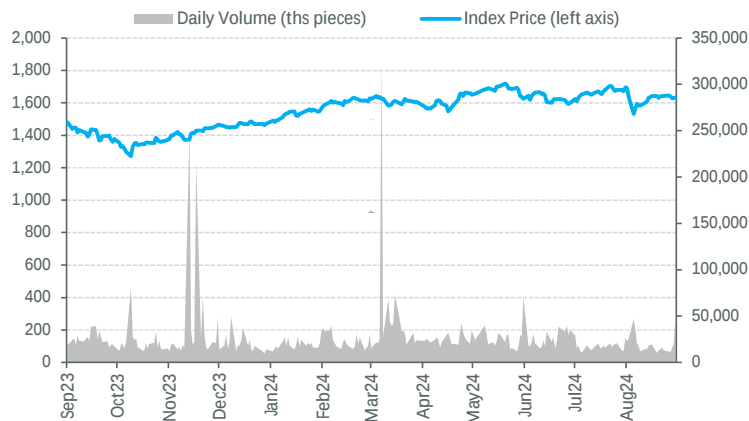
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	618.4 ▼	2.0
15 - Telecommunications	1	1,661.7 ▲	5.3
20 - Health Care	1	54.7 ▲	0.2
30 - Financials	2	303.0 ▼	1.0
31 - Banks	5	8,682.4 ▲	27.6
35 - Real Estate	5	764.5 ▲	2.4
40 - Consumer Discretionary	9	4,279.0 ▼	13.6
45 - Consumer Staples	3	3,622.2 ▲	11.5
50 - Industrials	16	4,289.7	13.6
55 - Basic Materials	3	385.4 ▲	1.2
60 - Energy	3	2,035.0 ▼	6.5
65 - Utilities	6	4,751.0 ▲	15.1
Total	60	31,446.8	100.0

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

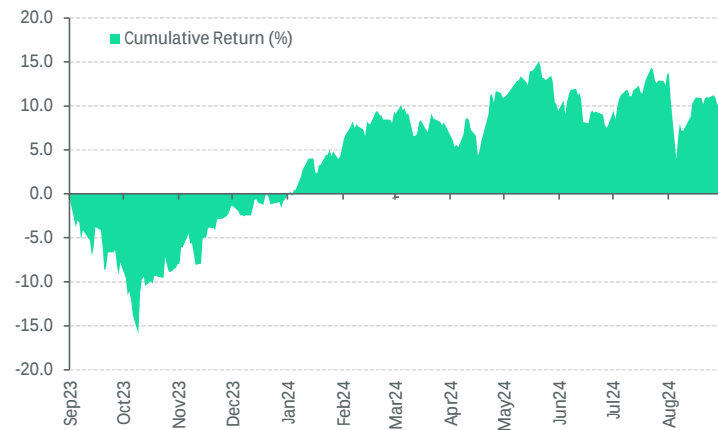
ISIN Code	GRI99117A004
Trading Codes (GR) / (EN)	ΓΑ GD
Reuters Code	.ATG
Bloomberg Code	ASE
Launch Date / Base Date Price	31/12/80 100
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real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

Index Prices & Liquidity Levels



Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	1,632.25	1,624.86	1,628.18	1,494.21
	1M	3M	6M	12M
Returns (%)	-3.63%	0.45%	0.25%	9.24%



Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	25.3%	17.6%	10.9%	15.3%
60days Annualized	20.1%	16.6%	10.7%	20.9%

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	79.9%	83.3%	78.8%	100%

Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.4%	4,248.8	10.4%
2 NATIONAL BANK (CR)	13.0%	4,008.0	9.9%
3 EUROBANK HOLDINGS (CR)	9.8%	4,000.9	9.8%
4 METLEN ENERGY & METALS (CR)	5.3%	3,704.4	9.1%
5 PIRAEUS FINANCIAL HOLD (CR)	13.9%	3,603.7	8.9%
6 ALPHA SERVICES HOLD (CR)	7.4%	3,061.9	7.5%
7 OTE (CR)	6.0%	2,418.2	5.9%
8 OPAP (CR)	4.9%	2,348.7	5.8%
9 PPC (CR)	4.1%	2,235.8	5.5%
10 JUMBO SA (CR)	5.3%	2,055.9	5.1%
Total	70.2%	31,686.5	77.9%

Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	39
Index Constituents Capitalisation (€ mil)	86,489.5
% of the ATHEX Cap	86.9%
Index Capitalisation (€ mil)	40,666.8
Constituent Sizes (Cap in € mil)	
Average	677.8
Largest	4,248.8
Smallest	1.6
Median	112.3
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	48.1%
Top 10 Holdings	77.9%
Index Trading Velocity	8.0%
Average Index Spread	0.821%
Average Daily Trade Value (€ mil.)	103.1
% of the ATHEX A.D.T.V.	85.8%

Index Monthly Activity

Index Returns (%), Units	-3.63%	-61.42
Max / Min Closing Price	1,691.14	1,531.43
Max / Min Daily Return	2.24%	-6.52%
Session with Positive / Negative Return	12	9

Activity of Index Constituents

Share with the Best Performance	ELLAKTOR	5.72%
Share with the Worst Performance	AKRIT	-14.74%
Number of Shares		
with Positive Return	1	
with Negative Return	13	
with Zero Return	---	

ICB Industry Classification

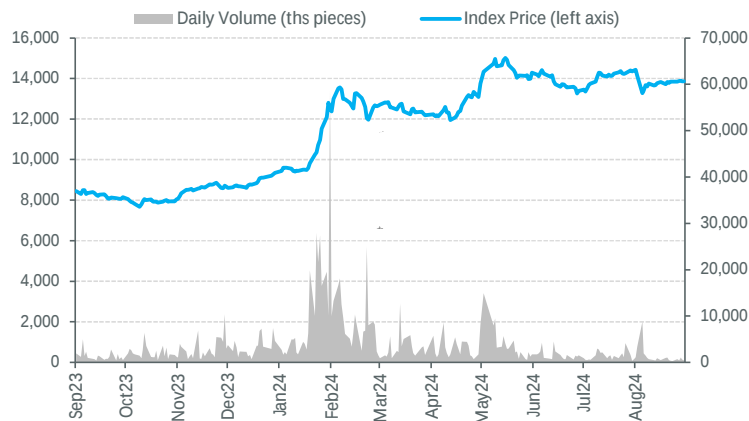
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	337.8	0.8
15 - Telecommunications	2	2,430.5	6.0
20 - Health Care	2	70.5	0.2
30 - Financials	4	229.4	0.6
31 - Banks	4	14,674.7	36.1
35 - Real Estate	4	604.0	1.5
40 - Consumer Discretionary	6	5,037.7	12.4
45 - Consumer Staples	5	4,464.4	11.0
50 - Industrials	15	3,384.2	8.3
55 - Basic Materials	5	293.5	0.7
60 - Energy	4	1,936.0	4.8
65 - Utilities	6	7,204.1	17.7
Total	60	40,666.8	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

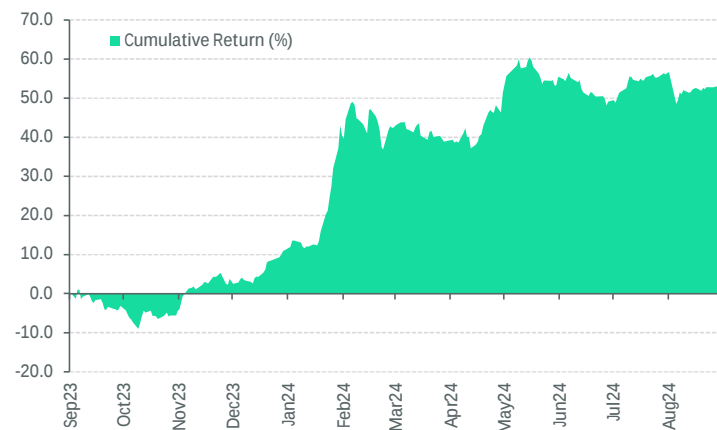


Portfolio Analysis

Number of Constituents	14
No of Sectors in Index Composition	10
Index Constituents Capitalisation (€ mil)	583.3
% of the ATHEX Cap	0.6%
Index Capitalisation (€ mil)	583.3
Constituent Sizes (Cap in € mil)	
Average	41.7
Largest	118.7
Smallest	2.2
Median	26.9
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	73.3%
Top 10 Holdings	95.8%
Index Trading Velocity	1.7%
Average Index Spread	6.826%
Average Daily Trade Value (€ mil.)	0.3
% of the ATHEX A.D. T.V.	5515.2%

Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	13,861.43	14,285.73	12,651.75	8,419.51
	1M	3M	6M	12M
Returns (%)	-3.74%	-2.97%	9.56%	64.63%



Index Monthly Activity

Index Returns (%), Units	-3.74%	-538.38
Max / Min Closing Price	14,426.07	13,278.33
Max / Min Daily Return	1.98%	-5.96%
Session with Positive / Negative Return	12	9

Activity of Index Constituents

Share with the Best Performance	REALCONS	258.82%
Share with the Worst Performance	CAIROMEZ	-12.13%
Number of Shares		
with Positive Return	5	
with Negative Return	7	
with Zero Return	2	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	4	133.5	22.9
15 - Telecommunications	---	---	---
20 - Health Care	1	2.2 ▲	0.4
30 - Financials	5	406.2 ▲	69.6
31 - Banks	---	---	---
35 - Real Estate	---	---	---
40 - Consumer Discretionary	1	9.5 ▼	1.6
45 - Consumer Staples	1	10.5 ▼	1.8
50 - Industrials	2	21.3 ▼	3.6
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
Total	14	583.3	100.0

► Market Capitalization Change from 29/12/2023

Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	21.2%	29.2%	47.3%	15.5%
60days Annualized	18.3%	25.5%	34.4%	15.3%

Correlation between Indices

	DEA	GD	FTSEM	HELSMI
ALTERNATIVE MARKET	100%			
ATHEX COMPOSITE	38.3%	100%		
FTSE/ATHEX MID CAP	37.7%	83.3%	100%	
HELLENIC MID & SMALL	39.1%	93.6%	87.1%	100%

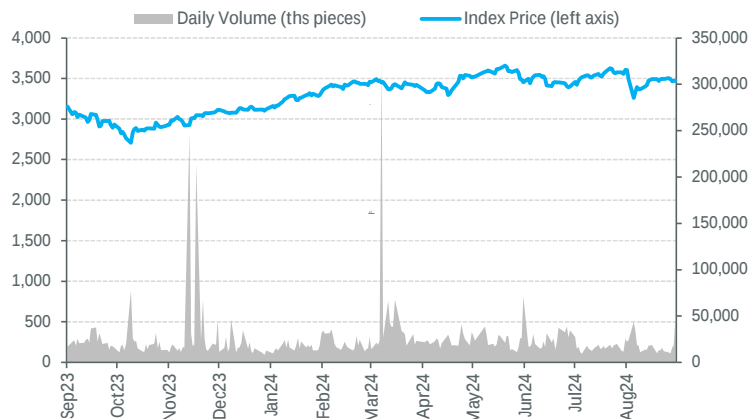
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CAIRO MEZZ (CR)	31.1%	118.7	20.3%
2 PHOENIX VEGA (CR)	21.8%	108.2	18.5%
3 REAL CONSULTING (CR)	11.6%	78.7	13.5%
4 EUROXX (CR)		62.1	10.7%
5 GALAXY COSMOS MEZZ (CR)	17.7%	59.7	10.2%
6 SUNRISEMEZZ (CR)	10.7%	57.5	9.9%
7 DOTSOFT (CR)	0.0%	40.9	7.0%
8 FOODLINK S.A. (CR)	2.0%	12.8	2.2%
9 MEDITERRA (CR)	0.1%	10.5	1.8%
10 MED S.A. (CR)	1.5%	9.5	1.6%
Total	96.6%	558.7	95.8%

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

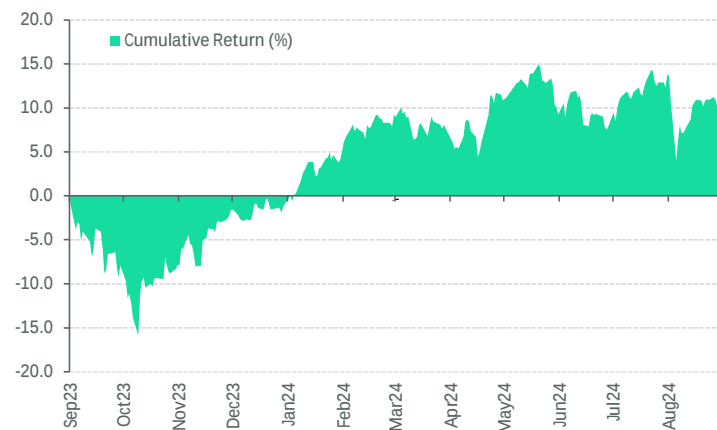


Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	82,279.4
% of the ATHEX Cap	82.7%
Index Capitalisation (€ mil)	43,521.6
Constituent Sizes (Cap in € mil)	
Average	1,740.9
Largest	4,533.4
Smallest	110.5
Median	1,141.5
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	48.1%
Top 10 Holdings	80.2%
Index Trading Velocity	7.3%
Average Index Spread	0.195%
Average Daily Trade Value (€ mil.)	100.5
% of the ATHEX A.D. T.V.	81.9%

Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	3,473.66	3,453.87	3,463.35	3,182.11
	1M	3M	6M	12M
Returns (%)	-3.69%	0.57%	0.30%	9.16%



Index Monthly Activity

Index Returns (% Units)	-3.69%	-133.12
Max / Min Closing Price	3,602.55	3,260.81
Max / Min Daily Return	2.24%	-6.53%
Session with Positive / Negative Return	12	9

Activity of Index Constituents

Share with the Best Performance	ELLAKTOR	5.72%
Share with the Worst Performance	SAR	-9.47%
Number of Shares		
with Positive Return	1	
with Negative Return	13	
with Zero Return	---	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	----	----	----
15 - Telecommunications	1	2,722.5 ▲	6.3
20 - Health Care	----	----	----
30 - Financials	----	----	----
31 - Banks	4	15,790.7 ▲	36.3
35 - Real Estate	1	597.2 ▲	1.4
40 - Consumer Discretionary	4	6,197.6 ▼	14.2
45 - Consumer Staples	2	4,766.0 ▲	11.0
50 - Industrials	5	3,431.2	7.9
55 - Basic Materials	2	366.0 ▲	0.8
60 - Energy	2	2,051.2 ▼	4.7
65 - Utilities	4	7,599.1 ▼	17.5
Total	25	43,521.6	100.0

► Market Capitalization Change from 29/12/2023

Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	25.4%	17.7%	11.1%	15.6%
60days Annualized	20.2%	16.7%	10.8%	21.3%

Correlation between Indices

	FTSE	GD	FTSEM	FTSEA
FTSE/ATHEX LARGE CAP	100%			
ATHEX COMPOSITE	99.0%	100%		
FTSE/ATHEX MID CAP	78.8%	83.3%	100%	
FTSE/ATHEX MARKET	99.9%	99.3%	80.8%	100%

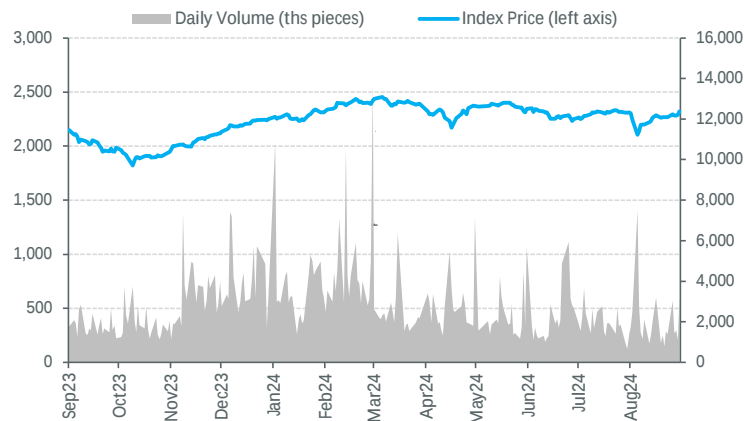
Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.4%	4,533.4	10.4%
2 NATIONAL BANK (CR)	13.3%	4,276.5	9.8%
3 EUROBANK HOLDINGS (CR)	10.1%	4,268.9	9.8%
4 PIRAEUS FINANCIAL HOLD (CR)	14.3%	4,006.9	9.2%
5 METLEN ENERGY & METALS (CR)	5.4%	3,842.6	8.8%
6 ALPHA SERVICES HOLD (CR)	7.6%	3,238.4	7.4%
7 OPAP (CR)	5.1%	3,009.6	6.9%
8 OTE (CR)	6.2%	2,722.5	6.3%
9 JUMBO SA (CR)	5.4%	2,521.6	5.8%
10 PPC (CR)	4.2%	2,485.8	5.7%
Total	72.0%	34,906.2	80.2%

Key Index Characteristics

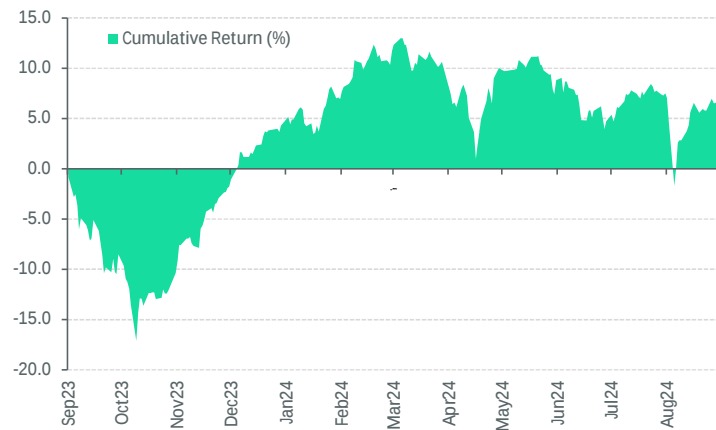
ISIN Code	GRI99201A006
Trading Codes (GR) / (EN)	FTSE FTSE
Reuters Code	.ATF
Bloomberg Code	FTATHEX
Launch Date / Base Date Price	23/09/97 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency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

Index Prices & Liquidity Levels



Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	2,320.72	2,345.00	2,421.50	2,165.69
	1M	3M	6M	12M
Returns (%)	0.37%	-1.04%	-4.16%	7.16%



Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	23.8%	16.7%	12.1%	9.9%
60days Annualized	18.3%	17.1%	10.7%	16.9%

Correlation between Indices

	FTSEM	FTSE	FTSEA	HELMSI
FTSE/ATHEX MID CAP	100%			
FTSE/ATHEX LARGE CAP	78.8%	100%		
FTSE/ATHEX MARKET	80.8%	99.9%	100%	
HELLENIC MID & SMALL	87.1%	89.7%	90.2%	100%

Top 10 Index Constituents (% of Mkt Cap)

	Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1	OPTIMA BANK (CR)	12.1%	786.4	23.8%
2	INTRALOT (CR)	22.3%	334.0	10.1%
3	HELLENIC EXCHANGES-A.S.E. (CR)	4.3%	272.8	8.2%
4	INTRAKAT (CR)	19.0%	248.0	7.5%
5	ADMIE (IPTO) HOLDING S.A. (CR)	5.0%	242.7	7.3%
6	INTRACOM HOLDINGS (CR)	3.6%	177.6	5.4%
7	P.P.A. S.A. (CR)	9.8%	175.5	5.3%
8	FOURLIS (CR)	3.0%	168.3	5.1%
9	IDEAL HOLDINGS (CR)	1.5%	152.9	4.6%
10	QUEST HOLDINGS (CR)	2.0%	146.1	4.4%
	Total	82.5%	2,704.2	81.7%

Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	16
Index Constituents Capitalisation (€ mil)	7,106.1
% of the ATHEX Cap	7.1%
Index Capitalisation (€ mil)	3,310.8
Constituent Sizes (Cap in € mil)	
Average	165.5
Largest	786.4
Smallest	24.4
Median	125.5
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	56.9%
Top 10 Holdings	81.7%
Index Trading Velocity	5.4%
Average Index Spread	0.557%
Average Daily Trade Value (€ mil.)	5.6
% of the ATHEX A.D. T.V.	8.8%

Index Monthly Activity

Index Returns (%), Units)	0.37%	8.65
Max / Min Closing Price	2,320.72	2,103.87
Max / Min Daily Return	2.72%	-6.26%
Session with Positive / Negative Return	13	7

Activity of Index Constituents

Share with the Best Performance	OPTIMA	6.21%
Share with the Worst Performance	PROF	-8.58%
Number of Shares		
with Positive Return	6	
with Negative Return	8	
with Zero Return	---	

ICB Industry Classification

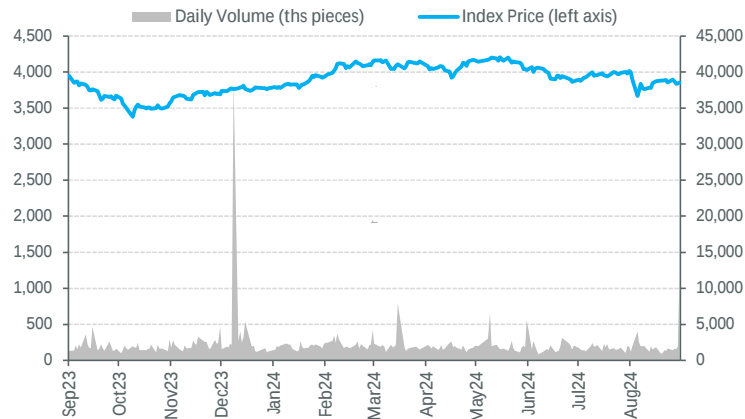
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	5	603.5 ▼	18.2
15 - Telecommunications	---	---	---
20 - Health Care	1	54.7 ▲	1.7
30 - Financials	1	272.8 ▼	8.2
31 - Banks	1	786.4 ▲	23.8
35 - Real Estate	2	134.8 ▼	4.1
40 - Consumer Discretionary	3	528.2 ▲	16.0
45 - Consumer Staples	1	104.9 ▲	3.2
50 - Industrials	4	558.4 ▲	16.9
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	2	267.1 ▼	8.1
Total	20	3,310.8	100.0

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

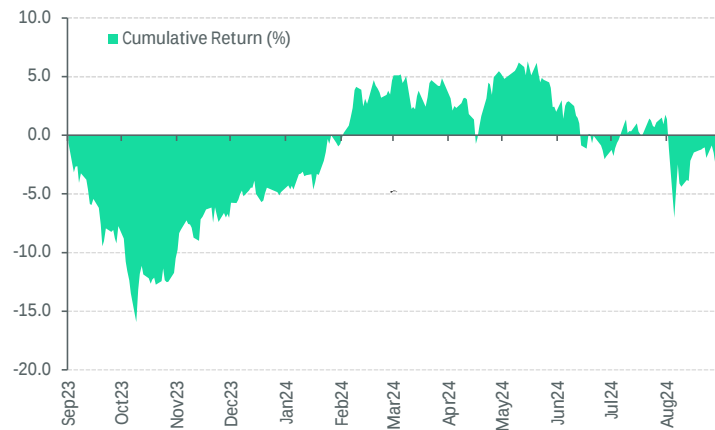
ISIN Code	GRI99202A004
Trading Codes (GR) / (EN)	FTSEM FTSEM
Reuters Code	.FTSEM
Bloomberg Code	.FTSEM
Launch Date / Base Date Price	03/12/99 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative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

Index Prices & Liquidity Levels



Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	3,850.83	4,025.01	4,143.19	3,972.84
	1M	3M	6M	12M
Returns (%)	-4.00%	-4.33%	-7.06%	-3.07%



Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	23.7%	14.2%	11.2%	12.1%
60days Annualized	18.4%	14.0%	10.1%	15.5%

Correlation between Indices

	FTSED	GD	FTSE	FTSEM
FTSE/ATHEX HIGH DIVIDEND YIELD	100%			
ATHEX COMPOSITE	90.1%	100%		
FTSE/ATHEX LARGE CAP	86.8%	99.0%	100%	
FTSE/ATHEX MID CAP	82.3%	83.3%	78.8%	100%

Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 OTE (CR)	16.9%	345.1	10.9%
2 TITAN CEMENT (CB)	3.6%	344.8	10.9%
3 OPAP (CR)	13.9%	340.7	10.8%
4 JUMBO SA (CR)	14.9%	288.5	9.1%
5 MOTOR OIL (CR)	42.5%	287.3	9.1%
6 HELLENIQ ENERGY (CR)	4.1%	287.2	9.1%
7 HELLENIC EXCHANGES-A.S.E. (CR)	0.7%	272.8	8.6%
8 AUTOHELLAS SA (CR)	0.4%	223.3	7.1%
9 INTRACOM HOLDINGS (CR)	0.6%	177.6	5.6%
10 P.P.A. S.A. (CR)	1.5%	175.5	5.5%
Total	99.1%	2,742.6	86.6%

Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	25,149.6
% of the ATHEX Cap	25.3%
Index Capitalisation (€ mil)	3,165.3
Constituent Sizes (Cap in € mil)	
Average	126.6
Largest	345.1
Smallest	2.7
Median	44.0
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	50.7%
Top 10 Holdings	86.6%
Index Trading Velocity	36.4%
Average Index Spread	1.499%
Average Daily Trade Value (€ mil.)	36.6
% of the ATHEX A.D.T.V.	9.4%

Index Monthly Activity

Index Returns (%), Units	-4.00%	-160.44
Max / Min Closing Price	3,995.26	3,665.04
Max / Min Daily Return	2.43%	-5.90%
Session with Positive / Negative Return	12	9

Activity of Index Constituents

Share with the Best Performance	PPA	4.05%
Share with the Worst Performance	MOH	-7.74%
Number of Shares		
with Positive Return	2	
with Negative Return	12	
with Zero Return	---	

ICB Industry Classification

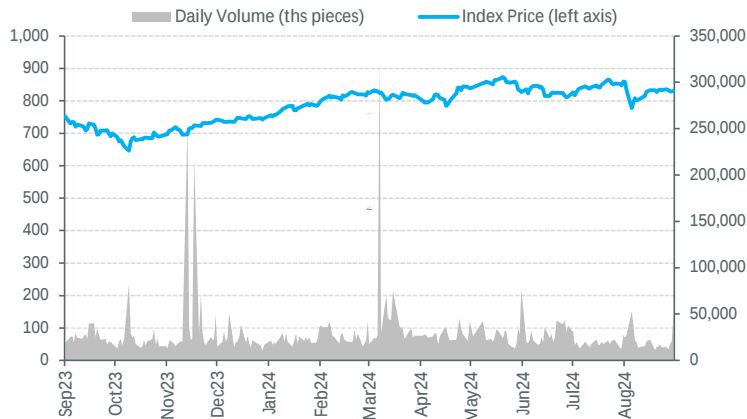
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	323.6 ▼	10.2
15 - Telecommunications	1	345.1 ▲	10.9
20 - Health Care	---	---	---
30 - Financials	3	302.2 ▼	9.5
31 - Banks	---	---	---
35 - Real Estate	2	38.2 ▼	1.2
40 - Consumer Discretionary	6	875.0 ▼	27.6
45 - Consumer Staples	---	---	---
50 - Industrials	8	687.1 ▲	21.7
55 - Basic Materials	1	19.6 ▼	0.6
60 - Energy	2	574.5 ▼	18.2
65 - Utilities	---	---	---
Total	25	3,165.3	100.0

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

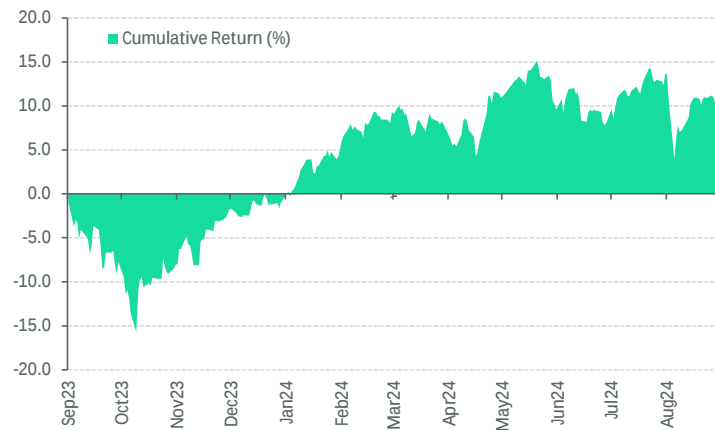
ISIN Code	GRI99208A001
Trading Codes (GR) / (EN)	FTSED FTSED
Reuters Code	FTSED
Bloomberg Code	FTSED
Launch Date / Base Date Price	23/03/20 2,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---

Index Prices & Liquidity Levels



Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	831.22	826.40	826.66	758.36
	1M	3M	6M	12M
Returns (%)	-3.31%	0.58%	0.55%	9.61%



Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	24.9%	17.3%	10.6%	14.8%
60days Annualized	19.7%	16.4%	10.4%	20.3%

Correlation between Indices

	FTSEA	GD	FTSE	FTSEM
FTSE/ATHEX MARKET	100%			
ATHEX COMPOSITE	99.3%	100%		
FTSE/ATHEX LARGE CAP	99.9%	99.0%	100%	
FTSE/ATHEX MID CAP	80.8%	83.3%	78.8%	100%

Top 10 Index Constituents (% of Mkt Cap)

	Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1	CC HBC AG (CR)	0.4%	6,714.5	12.9%
2	NATIONAL BANK (CR)	12.5%	5,894.0	11.3%
3	EUROBANK HOLDINGS (CR)	9.5%	5,067.4	9.8%
4	PIRAEUS FINANCIAL HOLD (CR)	13.4%	4,006.9	7.7%
5	METLEN ENERGY & METALS (CR)	5.1%	3,842.6	7.4%
6	ALPHA SERVICES HOLD (CR)	7.2%	3,238.4	6.2%
7	OPAP (CR)	4.8%	3,009.6	5.8%
8	OTE (CR)	5.8%	2,722.5	5.2%
9	JUMBO SA (CR)	5.1%	2,521.6	4.9%
10	PPC (CR)	4.0%	2,485.8	4.8%
	Total	67.7%	39,503.3	76.0%

Portfolio Analysis

Number of Constituents	88
No of Sectors in Index Composition	51
Index Constituents Capitalisation (€ mil)	90,896.2
% of the ATHEX Cap	91.3%
Index Capitalisation (€ mil)	51,971.4
Constituent Sizes (Cap in € mil)	
Average	590.6
Largest	6,714.5
Smallest	0.7
Median	41.3
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	49.1%
Top 10 Holdings	76.0%
Index Trading Velocity	6.5%
Average Index Spread	1.370%
Average Daily Trade Value (€ mil.)	106.9
% of the ATHEX A.D.T.V.	93.4%

Index Monthly Activity

Index Returns (%), Units	-3.31%	-28.48
Max / Min Closing Price	858.32	777.90
Max / Min Daily Return	2.06%	-6.48%
Session with Positive / Negative Return	12	9

Activity of Index Constituents

Share with the Best Performance	BIOSK	13.61%
Share with the Worst Performance	MATHIO	-15.06%
Number of Shares		
with Positive Return	1	
with Negative Return	13	
with Zero Return	---	

ICB Industry Classification

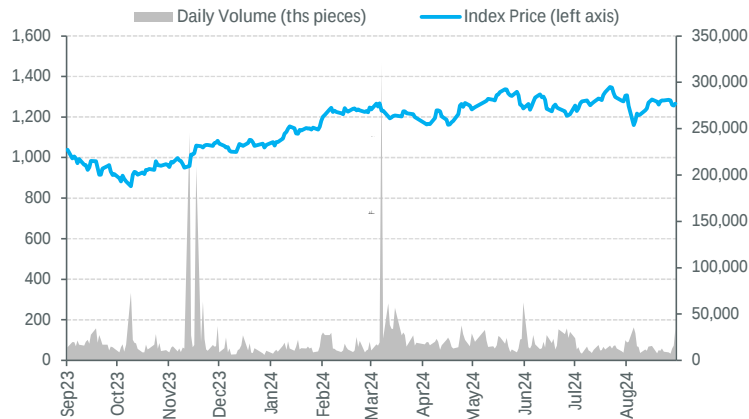
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	9	629.9 ▼	1.2
15 - Telecommunications	2	2,736.5 ▲	5.3
20 - Health Care	2	60.5 ▲	0.1
30 - Financials	4	322.1 ▼	0.6
31 - Banks	5	18,993.2 ▲	36.5
35 - Real Estate	7	835.3 ▲	1.6
40 - Consumer Discretionary	13	6,801.6 ▼	13.1
45 - Consumer Staples	6	7,085.4 ▲	13.6
50 - Industrials	22	4,159.6	8.0
55 - Basic Materials	9	418.3 ▲	0.8
60 - Energy	3	2,062.8 ▼	4.0
65 - Utilities	6	7,866.2 ▼	15.1
Total	88	51,971.4	100.0

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

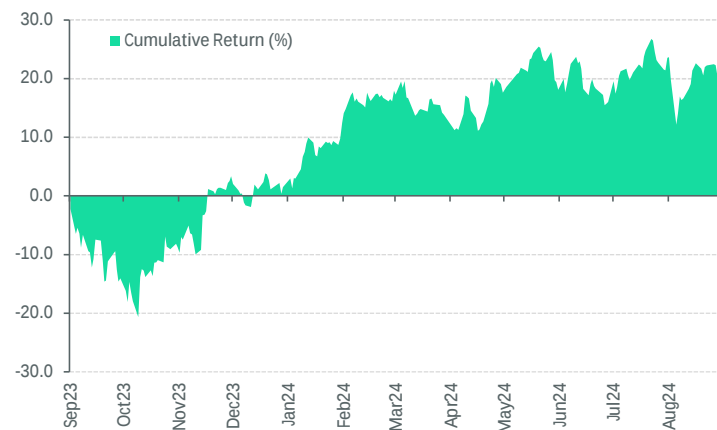
ISIN Code	GRI99204A000
Trading Codes (GR) / (EN)	FTSEA FTSEA
Reuters Code	.ATFMI
Bloomberg Code	FTSEA
Launch Date / Base Date Price	02/01/03 2,000
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalizationitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time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

Index Prices & Liquidity Levels



Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	1,265.62	1,241.66	1,247.63	1,063.13
	1M	3M	6M	12M
Returns (%)	-3.03%	1.93%	1.44%	19.05%



Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	32.4%	24.2%	17.2%	28.3%
60days Annualized	28.1%	23.6%	18.8%	34.0%

Correlation between Indices

	DTR	GD	FTSE	FTSEA
FTSE/ATHEX BANKS	100%			
ATHEX COMPOSITE	89.2%	100%		
FTSE/ATHEX LARGE CAP	92.2%	99.0%	100%	
FTSE/ATHEX MARKET	91.8%	99.3%	99.9%	100%

Top 5 Index Constituents (% of Mkt Cap)

	Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1	NATIONAL BANK (CR)	29.0%	5,894.0	31.0%
2	EUROBANK HOLDINGS (CR)	21.9%	5,067.4	26.7%
3	PIRAEUS FINANCIAL HOLD (CR)	31.1%	4,006.9	21.1%
4	ALPHA SERVICES HOLD (CR)	16.6%	3,238.4	17.1%
5	OPTIMA BANK (CR)	1.5%	786.4	4.1%
	Total	100.0%	18,993.2	100.0%

Portfolio Analysis

Number of Constituents	5
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	24,235.3
% of the ATHEX Cap	24.3%
Index Capitalisation (€ mil)	18,993.2
Constituent Sizes (Cap in € mil)	
Average	3,798.6
Largest	5,894.0
Smallest	786.4
Median	4,006.9
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	100.0%
Top 10 Holdings	100.0%
Index Trading Velocity	7.7%
Average Index Spread	0.134%
Average Daily Trade Value (€ mil.)	46.2
% of the ATHEX A.D. T.V.	66.1%

Index Monthly Activity

Index Returns (% Units)	-3.03%	-39.58
Max / Min Closing Price	1,306.86	1,159.77
Max / Min Daily Return	2.96%	-7.56%
Session with Positive / Negative Return	13	8

Activity of Index Constituents

Share with the Best Performance	OPTIMA	6.21%
Share with the Worst Performance	ALPHA	-9.19%
Number of Shares		
with Positive Return	2	
with Negative Return	3	
with Zero Return	---	

ICB Industry Classification

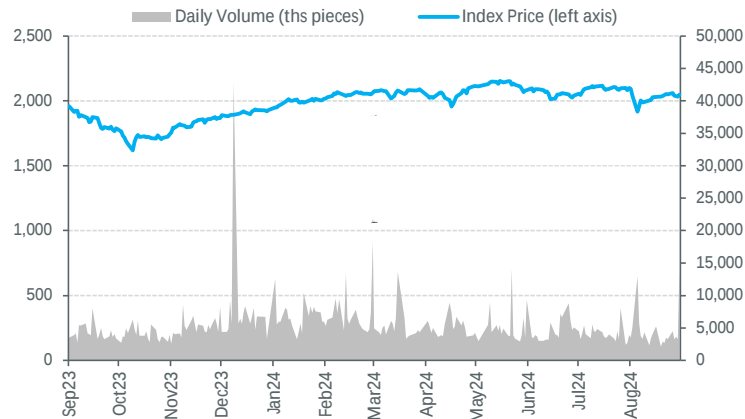
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	5	18,993.2 ▲	100.0
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	---	---	---
50 - Industrials	---	---	---
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
Total	5	18,993.2	100.0

► Market Capitalization Change from 29/12/2023

Key Index Characteristics

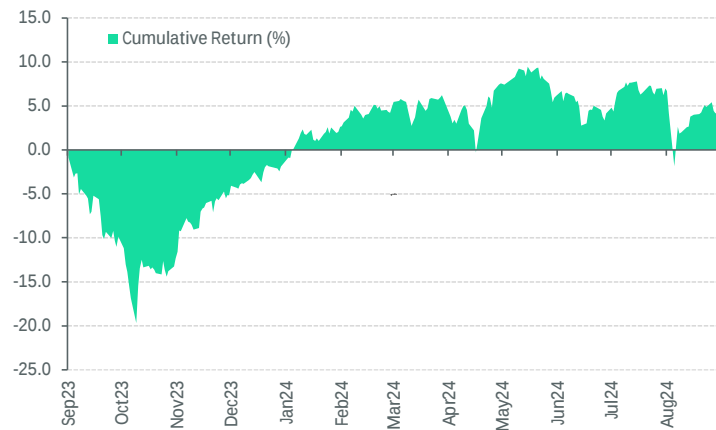
ISIN Code	GRI99138A000	
Trading Codes (GR) / (EN)	ΔTP	DTR
Reuters Code	.FTATBNK	
Bloomberg Code	ASEDTR	
Launch Date / Base Date Price	02/01/06	5,000
Index Type	Sector	
Capitalization Type	Weight Mkt Capitalization	
Capping	No	
Review	Every May and November	
Calculation Frequency	Real Time every 30"	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

Index Prices & Liquidity Levels



Index Prices & Returns

	30.08.24	31.05.24	29.02.24	31.08.23
Index Prices	2,047.93	2,083.17	2,063.31	1,976.03
	1M	3M	6M	12M
Returns (%)	-2.42%	-1.69%	-0.75%	3.64%



Index Volatility

	30.08.24	31.05.24	29.02.24	30.11.23
30days Annualized	22.8%	15.5%	7.9%	13.6%
60days Annualized	17.8%	15.3%	8.2%	19.3%

Correlation between Indices

	HELMSI	FTSE	FTSEM	FTSED
HELLENIC MID & SMALL	100%			
FTSE/ATHEX LARGE CAP	89.7%	100%		
FTSE/ATHEX MID CAP	87.1%	78.8%	100%	
FTSE/ATHEX HIGH DIVIDEND YIELD	90.9%	86.8%	82.3%	100%

Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PPC (CR)	9.1%	1,587.3	8.3%
2 METLEN ENERGY & METALS (CR)	11.6%	1,510.5	7.9%
3 VIOHALCO SA/NV (CB)	1.2%	790.8	4.1%
4 GEK TERNA (CR)	2.9%	779.4	4.1%
5 AEGEAN AIRLINES (CR)	1.5%	772.4	4.0%
6 CENERGY HOLDINGS (CB)	3.2%	764.9	4.0%
7 INTRAKAT (CR)	2.3%	761.8	4.0%
8 TITAN CEMENT (CB)	2.8%	756.2	4.0%
9 HELLENIQ ENERGY (CR)	3.2%	750.2	3.9%
10 MOTOR OIL (CR)	33.4%	741.8	3.9%
Total	71.3%	9,215.2	48.3%

Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	20
Index Constituents Capitalisation (€ mil)	37,667.1
% of the ATHEX Cap	37.8%
Index Capitalisation (€ mil)	19,086.3
Constituent Sizes (Cap in € mil)	
Average	636.2
Largest	1,587.3
Smallest	176.3
Median	699.3
Constituent Weights (% of Mkt Cap)	
Top 5 Holdings	28.5%
Top 10 Holdings	48.3%
Index Trading Velocity	7.7%
Average Index Spread	0.366%
Average Daily Trade Value (€ mil.)	46.6
% of the ATHEX A.D.T.V.	19.8%

Index Monthly Activity

Index Returns (% Units)	-2.42%	-50.79
Max / Min Closing Price	2,092.84	1,917.09
Max / Min Daily Return	2.37%	-5.99%
Session with Positive / Negative Return	13	8

Activity of Index Constituents

Share with the Best Performance	ELLAKTOR	5.72%
Share with the Worst Performance	SAR	-9.47%
Number of Shares		
with Positive Return	3	
with Negative Return	11	
with Zero Return	---	

ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	1,104.8 ▼	5.8
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	1	272.8 ▼	1.4
31 - Banks	---	---	---
35 - Real Estate	2	905.3 ▲	4.7
40 - Consumer Discretionary	5	2,975.4 ▼	15.6
45 - Consumer Staples	2	1,067.9 ▲	5.6
50 - Industrials	8	4,873.2 ▲	25.5
55 - Basic Materials	2	1,481.2 ▲	7.8
60 - Energy	2	1,491.9 ▼	7.8
65 - Utilities	5	4,913.8 ▼	25.7
Total	30	19,086.3	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	---



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