

# MSCI Greece IMI + Coca-Cola 20/35 Index (EUR)

The MSCI Greece IMI Coca-Cola 20/35 Index is designed to measure the performance of the large, mid and small-cap segments of the Greece market. The index also includes Coca-Cola HBC CDI. The weight of the largest group entity in the index is constrained to 35% and the weights of all other entities are constrained to a maximum of 20%. With 21 constituents, the index covers approximately 99% of the free float-adjusted market capitalization in Greece.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2013 – DEC 2020)



## ANNUAL PERFORMANCE (%)

Year	MSCI Greece IMI + Coca-Cola 20/35	MSCI Greece IMI
2020	-14.92	-16.32
2019	47.89	58.62
2018	-21.68	-27.91
2017	21.25	18.56
2016	-3.99	-6.03
2015	-33.97	-45.08
2014	-31.41	-31.25

## INDEX PERFORMANCE – NET RETURNS (%) (DEC 31, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Greece IMI + Coca-Cola 20/35	9.27	27.08	-14.92	-14.92	-0.49	2.78	na	-6.45	
MSCI Greece IMI	9.04	27.43	-16.32	-16.32	-1.46	1.29	na	-9.01	

## FUNDAMENTALS (DEC 31, 2020)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.59	40.07	14.45	0.83
2.67	48.77	13.34	0.67

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 2020)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Greece IMI + Coca-Cola 20/35	3.02	32.08	30.45	na	0.16	0.26	na	-0.04	75.41	2014-03-18–2016-02-11
MSCI Greece IMI	3.85	34.92	34.19	na	0.14	0.22	na	-0.07	82.14	2014-03-18–2016-02-11

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on ICE LIBOR 1M

The MSCI Greece IMI + Coca-Cola 20/35 Index was launched on Aug 24, 2018. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

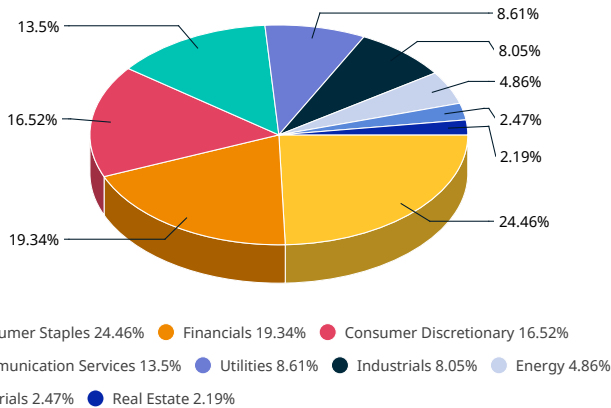
**INDEX CHARACTERISTICS**

MSCI Greece IMI + Coca-Cola 20/35	
<b>Number of Constituents</b>	21
<b>Mkt Cap (EUR Millions)</b>	
<b>Index</b>	22,944.96
<b>Largest</b>	5,318.42
<b>Smallest</b>	146.25
<b>Average</b>	1,092.62
<b>Median</b>	601.49

**TOP 10 CONSTITUENTS**

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
COCA-COLA HBC CDI	GB	5.32	23.18	Cons Staples
OTE HELLENIC TELECOM	GR	3.10	13.50	Comm Srvcs
OPAP	GR	2.24	9.78	Cons Discr
JUMBO	GR	1.55	6.74	Cons Discr
EUROBANK HOLDINGS	GR	1.50	6.55	Financials
ALPHA BANK	GR	1.33	5.78	Financials
NATIONAL BANK OF GREECE	GR	1.24	5.41	Financials
MYTILINEOS	GR	1.11	4.82	Industrials
MOTOR OIL HELLAS	GR	0.78	3.42	Energy
PUBLIC POWER CORP	GR	0.78	3.38	Utilities
<b>Total</b>		<b>18.94</b>	<b>82.55</b>	

**SECTOR WEIGHTS**



**INDEX METHODOLOGY**

The index is based on the MSCI 20/35 Capped methodology. The MSCI 20/35 Indexes constrain the weight of the largest group entity at 35%, and all other group entities at 20%, with a buffer of 10% applied on these limits at each index rebalancing. The MSCI 20/35 Indexes are rebalanced quarterly as of the last business day of each February, May, August and November, to coincide with the Quarterly Index Reviews of their parent indexes. The MSCI 20/35 Indexes are also rebalanced on an “as needed” basis. This means that an MSCI 20/35 Index is rebalanced at the end of any day on which the 35% and 20% constraints (without the buffer) are breached. Such “as needed” rebalancings ensure that the index remains within the specified weight limits.

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