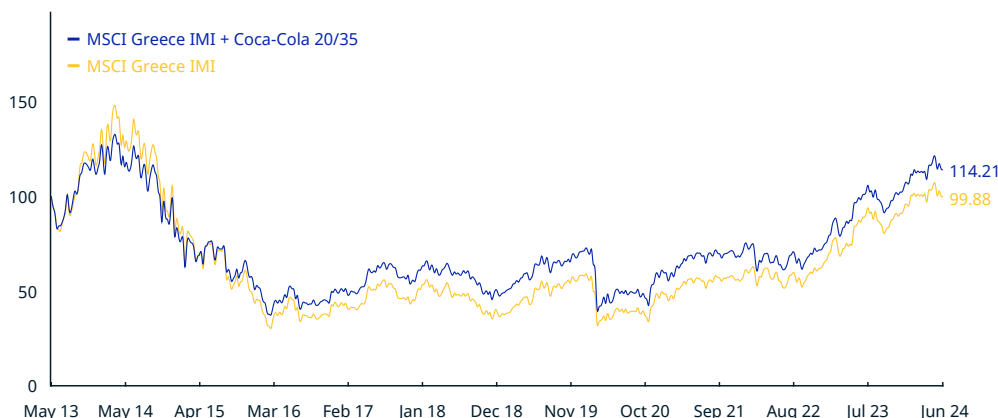


MSCI Greece IMI + Coca-Cola 20/35 Index (EUR)

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 26 constituents, the index covers approximately 99% of the free float-adjusted market capitalization in Greece.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2013 – JUN 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Greece IMI + Coca-Cola 20/35	MSCI Greece IMI
2023	41.65	45.31
2022	3.59	11.10
2021	16.04	15.74
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 (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013	FUNDAMENTALS (JUN 28, 2024)			
					3 Yr	5 Yr	10 Yr	Div Yld (%)		P/E	P/E Fwd	P/BV	
MSCI Greece IMI + Coca-Cola 20/35	-0.60	1.34	13.56	11.27	18.72	11.64	-0.28	1.21	3.42	7.93	7.59	1.17	
MSCI Greece IMI	-1.08	-0.28	12.64	9.45	21.92	13.56	-2.58	-0.01	3.50	7.26	7.02	1.05	

INDEX RISK AND RETURN CHARACTERISTICS (JUN 28, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			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	4.93	19.14	27.24	28.86	0.92	0.52	0.13	0.18	75.41	2014-03-18–2016-02-11
MSCI Greece IMI	5.61	20.55	28.37	32.28	1.00	0.57	0.08	0.16	82.14	2014-03-18–2016-02-11

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

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

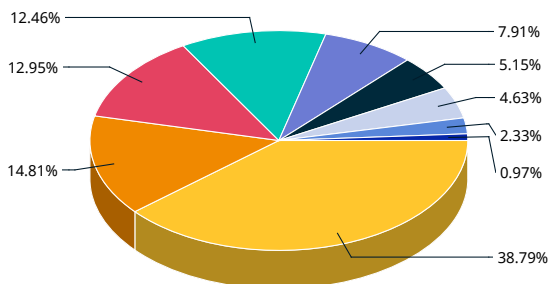
INDEX CHARACTERISTICS

MSCI Greece IMI + Coca-Cola 20/35	
Number of Constituents	26
Mkt Cap (EUR Millions)	
Index	49,090.92
Largest	6,979.43
Smallest	215.01
Average	1,888.11
Median	1,031.11

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
COCA-COLA HBC CDI	GB	6.98	14.22	Cons Staples
NATIONAL BANK OF GREECE	GR	6.05	12.33	Financials
EUROBANK HOLDINGS	GR	5.26	10.71	Financials
METLEN ENERGY & METALS	GR	3.74	7.61	Industrials
PIRAEUS FINANCIAL HLDGS	GR	3.62	7.37	Financials
ALPHA SERVICES AND HLDGS	GR	3.41	6.94	Financials
JUMBO	GR	3.11	6.33	Cons Discr
OPAP	GR	2.71	5.52	Cons Discr
OTE HELLENIC TELECOM	GR	2.53	5.15	Comm Srvcs
PUBLIC POWER CORP	GR	2.36	4.81	Utilities
Total		39.76	80.99	

SECTOR WEIGHTS



- Financials 38.79%
- Consumer Staples 14.81%
- Consumer Discretionary 12.95%
- Industrials 12.46%
- Utilities 7.91%
- Communication Services 5.15%
- Energy 4.63%
- Materials 2.33%
- Real Estate 0.97%

The MSCI Greece IMI + Coca-Cola 20/35 Index was launched on Aug 24, 2018. Data prior to the launch date is back-tested test (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.

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