

21

**Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS**

October



ATHEXGROUP
Athens Exchange Group

Derivatives market

DISCLAIMER

Hellenic Exchanges-Athens Exchange S.A. (ATHEX Group) makes all efforts to keep all published information updated and accurate. The information is to be seen as general and it does not constitute in any case, professional, investment, legal or any other advice.

Data processing was affected in accordance with Greek Law 2396/1996 related to the classified registration within DSS and Law 2472/1997 concerning individuals' protection with regard to the processing of personal data.

The bulletin is the property of the company and is protected by Greek and international copyright law.

All rights are reserved. Reproduction, publishing, imitation, modification, copying, sale, transition or distribution in any form or by any means, in whole or in part, without the prior reference in source, is strictly forbidden.

Source: *ATHEX Group*

Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Oct-2021

Any commercial exploitation of these data by third parties is forbidden.

ATHEX Group cannot be held liable to modification of the information provided herein when third parties are involved.

The new categorization is based on the Rule 1011/2012 of the Central European Bank issued on October 17, 2012 and on the Eurostat standard edition "European system of accounts - ESA2010".

Clarifications and further information

Market Analysis & Communication Unit

Tel. +30 210 3366800

e-mail: AthexStats@athexgroup.gr

Statistical data processing

Market Analysis & Communication Unit

Translation - Layout design

Market Analysis & Communication Unit

Athens Exchange Publications & Reports

Visti the relevant links <http://www.athexgroup.gr/web/guest/statistics-publications>

<http://www.athexgroup.gr/web/guest/reports>

e-mail: AthexStats@athexgroup.gr

Derivatives market

TABLE OF CONTENTS

1. Investors' participation in the Derivatives Market

2. Investors participation in Futures

3. Investors participation in Index Futures

4. Investors participation in Stock Futures

5. Investors participation in Options

6. Investors participation in Index Options

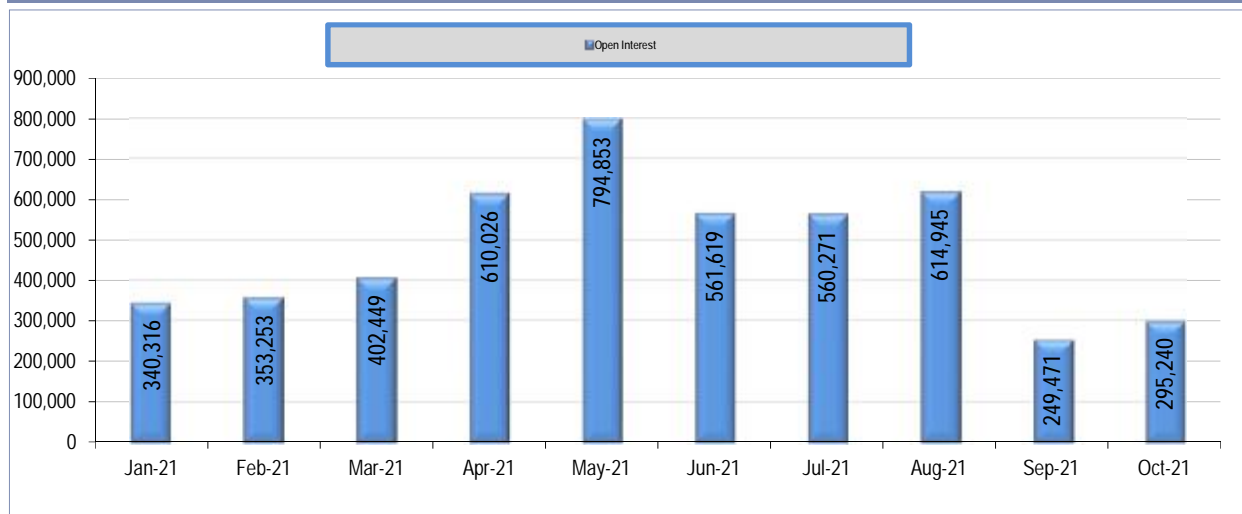
7. Investors participation in Stock Options

8. Notes – Clarifications

Derivatives market

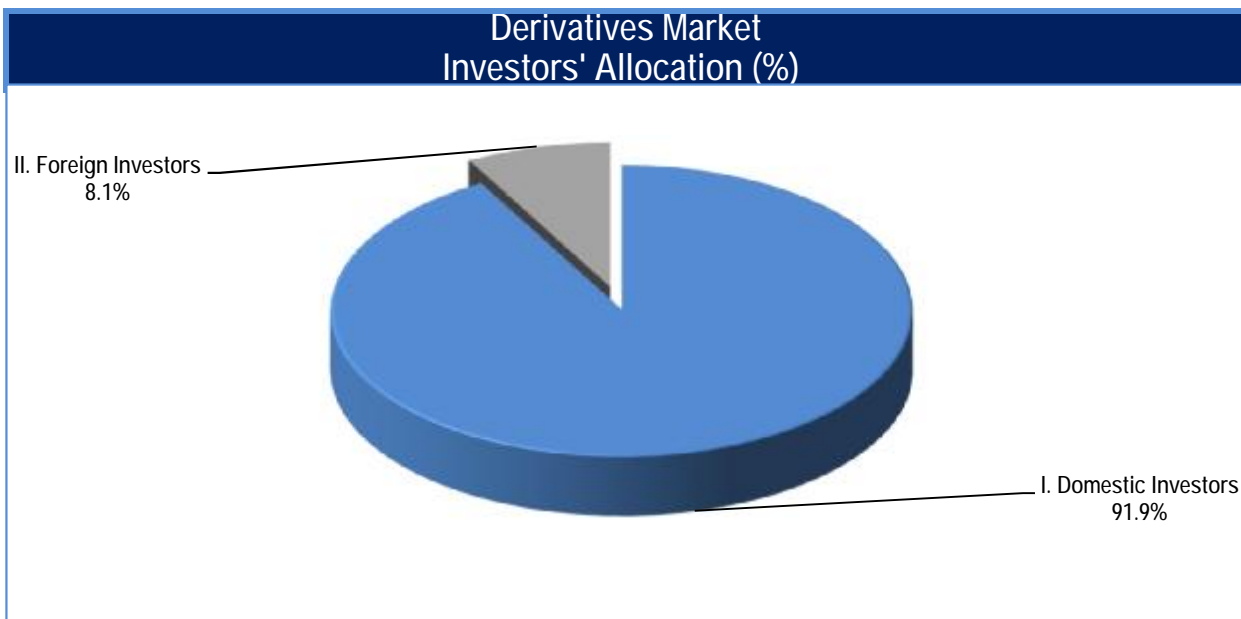
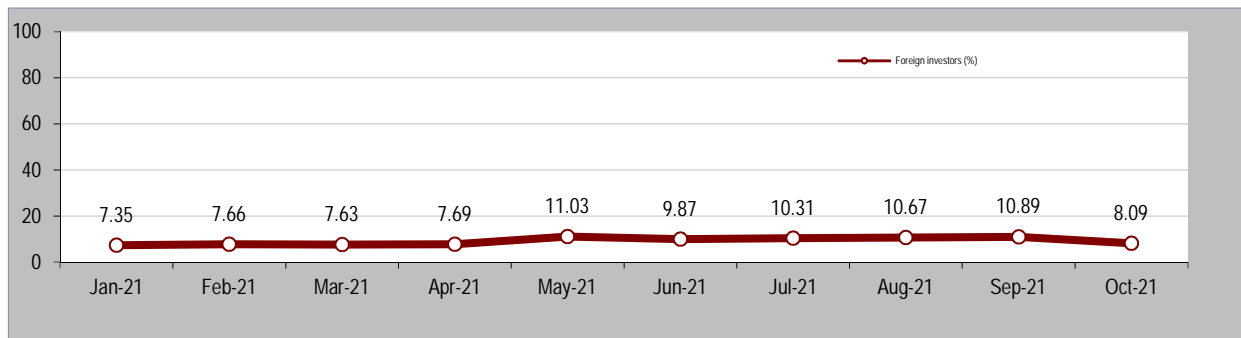
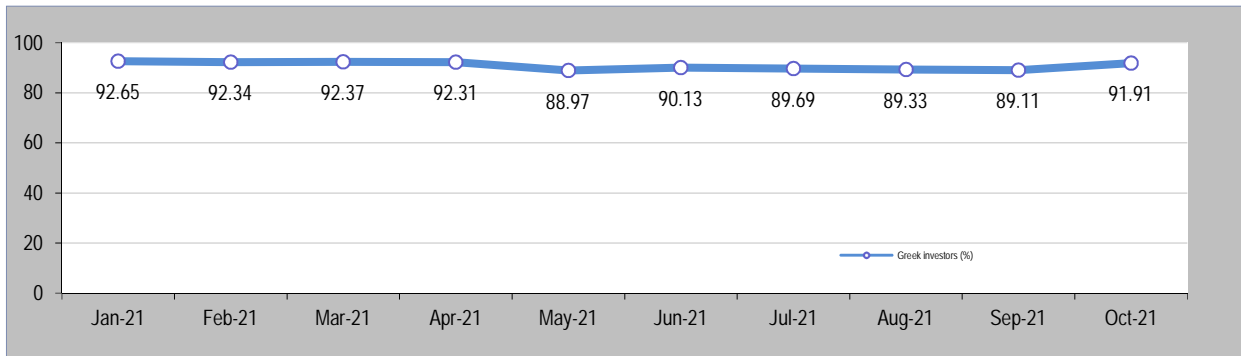
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 29/10/2021)	
	number	%
I. Domestic Investors	271,344	91.91
Households	240,178	81.35
Insurance Corporations	100	0.03
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	13,377	4.53
Deposit-taking Corporations	359	0.12
Other financial intermediaries	2,183	0.74
Non-Profit Institutions serving Households	170	0.06
Non-Financial Corporations	13,710	4.64
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	1,267	0.43
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	23,896	8.09
Households	10,554	3.57
Deposit-taking Corporations	135	0.05
Other financial intermediaries	0	0.00
Non-Financial Corporations	2,118	0.72
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	11,089	3.76
III. Other Not Identified	0	0.00
Total (I+II+III)	295,240	100.00



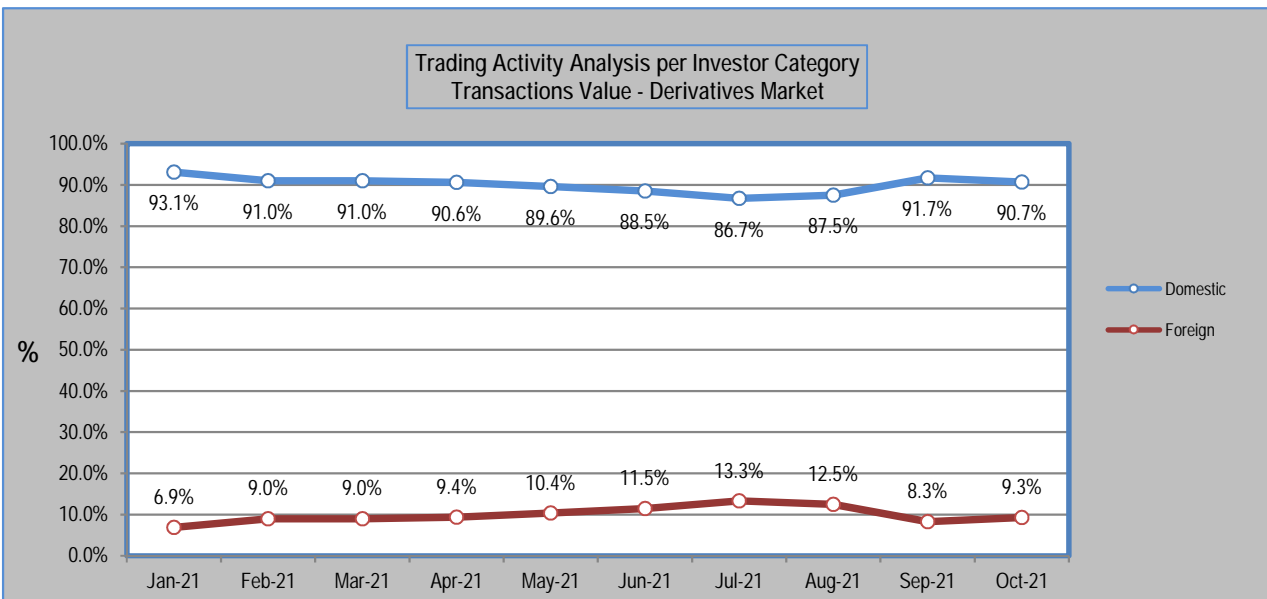
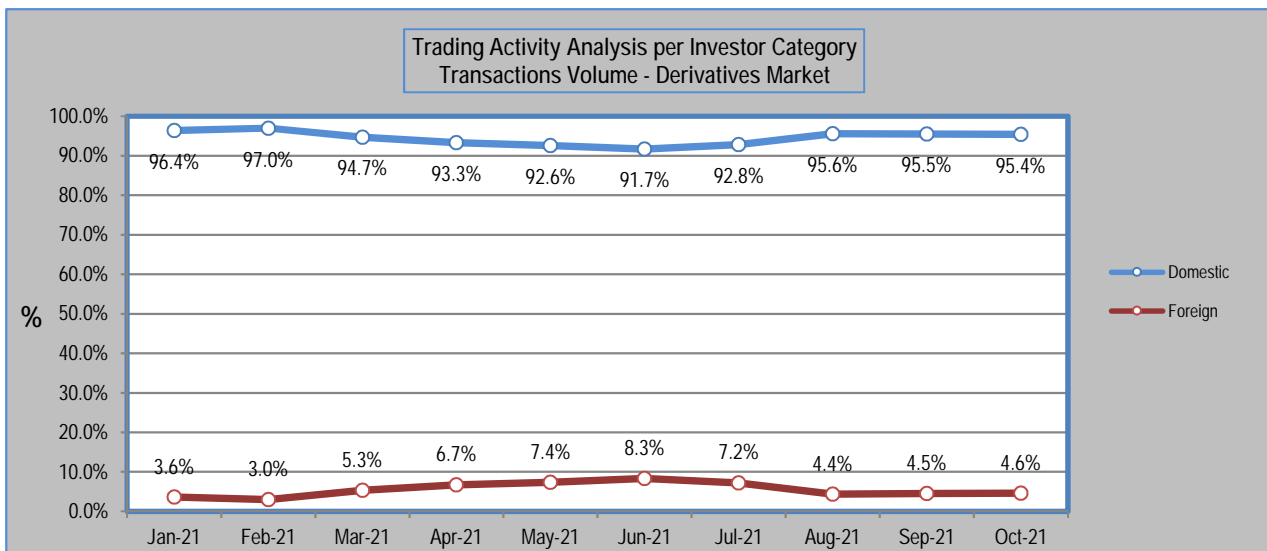
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

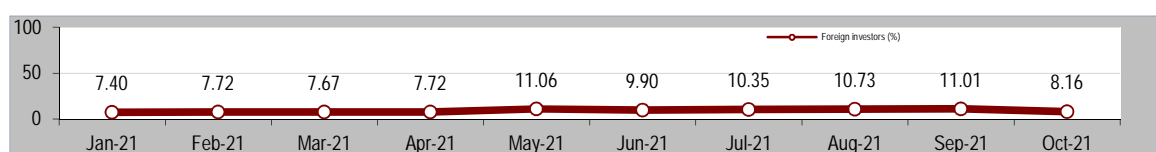
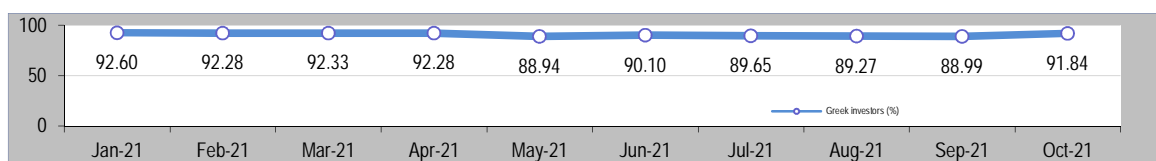
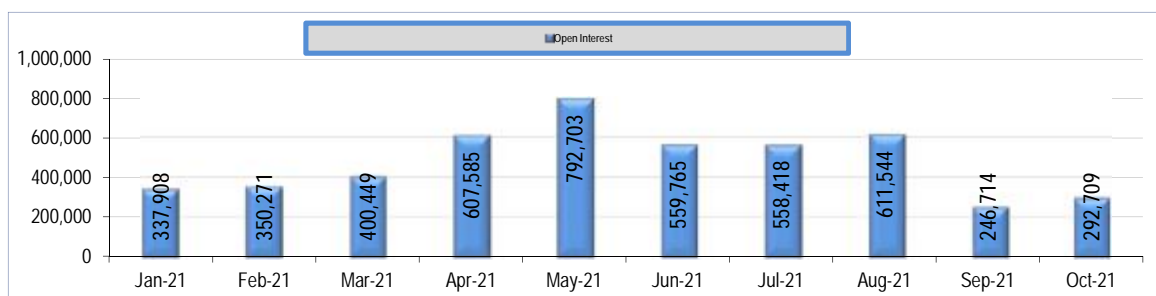
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	
Domestic Investors	96.4%	97.0%	94.7%	93.3%	92.6%	91.7%	92.8%	95.6%	95.5%	95.4%	
Foreign Investors	3.6%	3.0%	5.3%	6.7%	7.4%	8.3%	7.2%	4.4%	4.5%	4.6%	
Transactions Value											
Data	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21	
Domestic Investors	93.1%	91.0%	91.0%	90.6%	89.6%	88.5%	86.7%	87.5%	91.7%	90.7%	
Foreign Investors	6.9%	9.0%	9.0%	9.4%	10.4%	11.5%	13.3%	12.5%	8.3%	9.3%	



Derivatives market

2. Investors participation in Futures

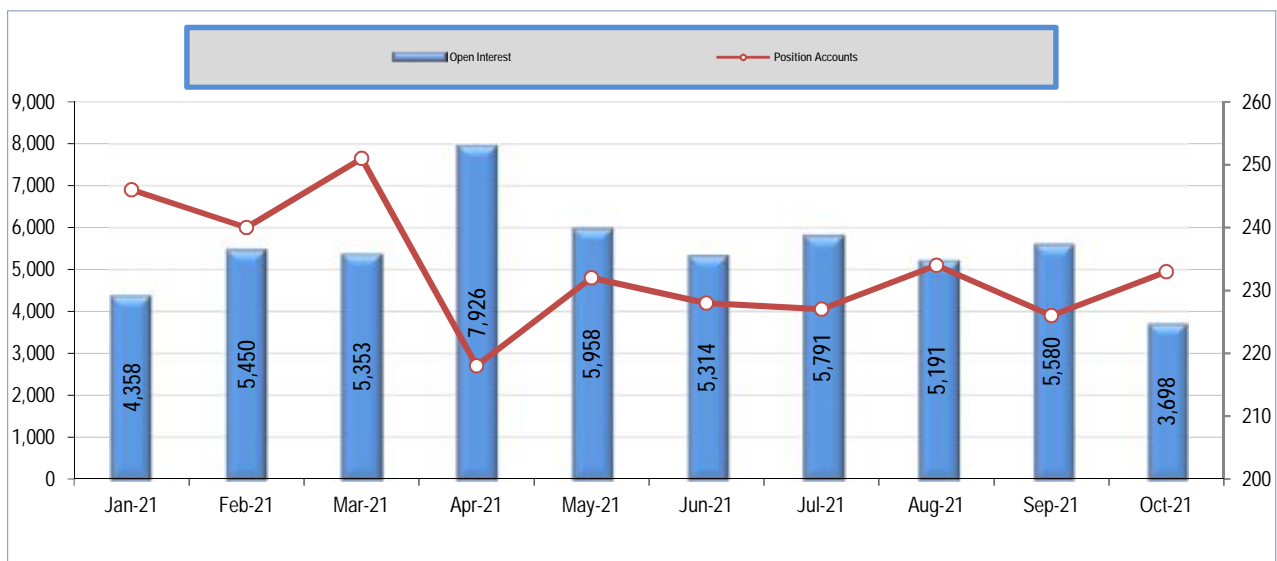
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 29/10/2021)		
I. Domestic Investors	268,813	91.84
Households	239,248	81.74
Insurance Corporations	100	0.03
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	13,377	4.57
Deposit-taking Corporations	47	0.02
Other financial intermediaries	894	0.31
Non-Profit Institutions serving Households	170	0.06
Non-Financial Corporations	13,710	4.68
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	1,267	0.43
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	23,896	8.16
Households	10,554	3.61
Deposit-taking Corporations	135	0.05
Other financial intermediaries	0	0.00
Non-Financial Corporations	2,118	0.72
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	11,089	3.79
III. Other Not Identified	0	0.00
Total (I+II+III)	292,709	100.00



Derivatives market

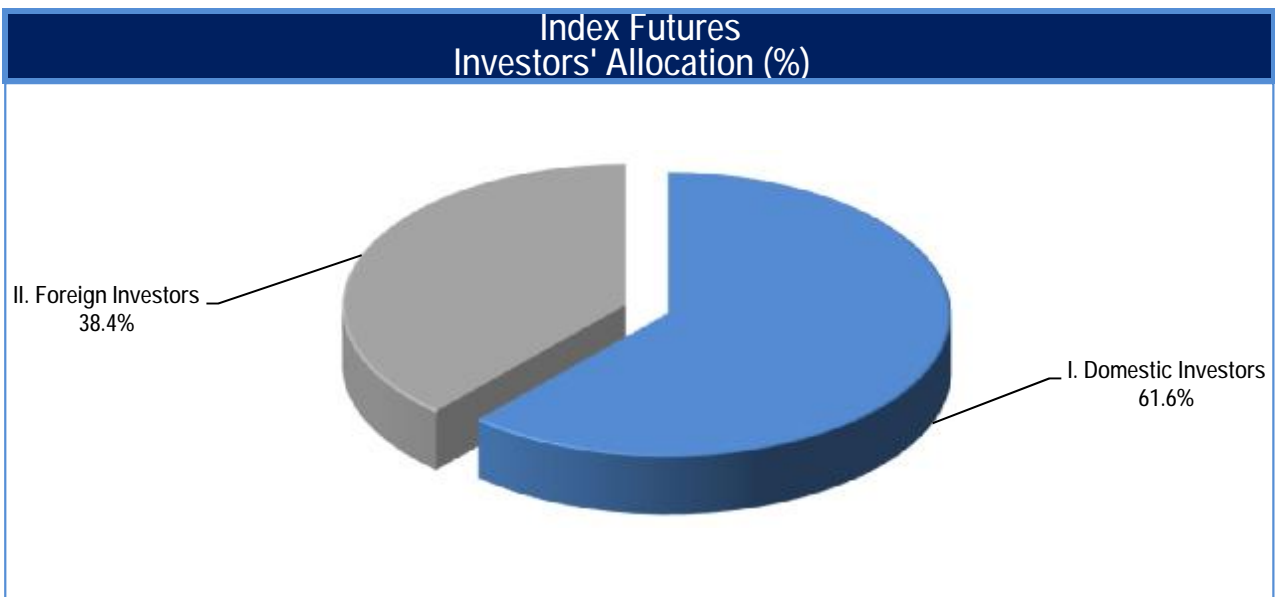
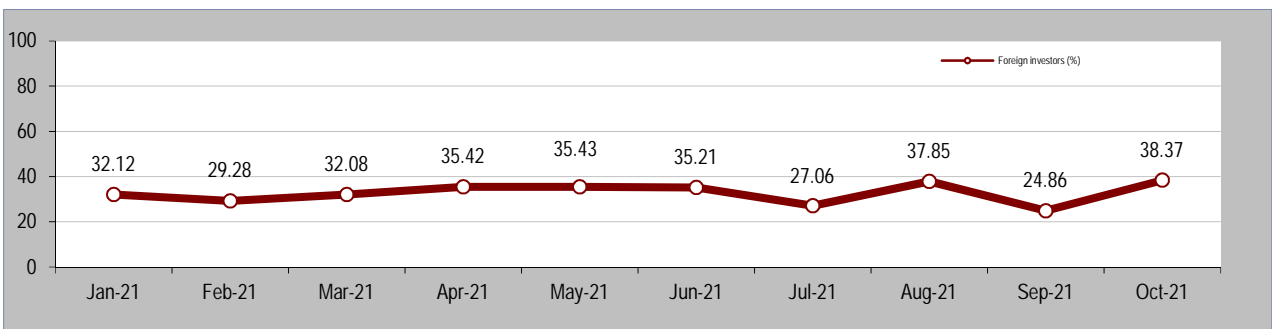
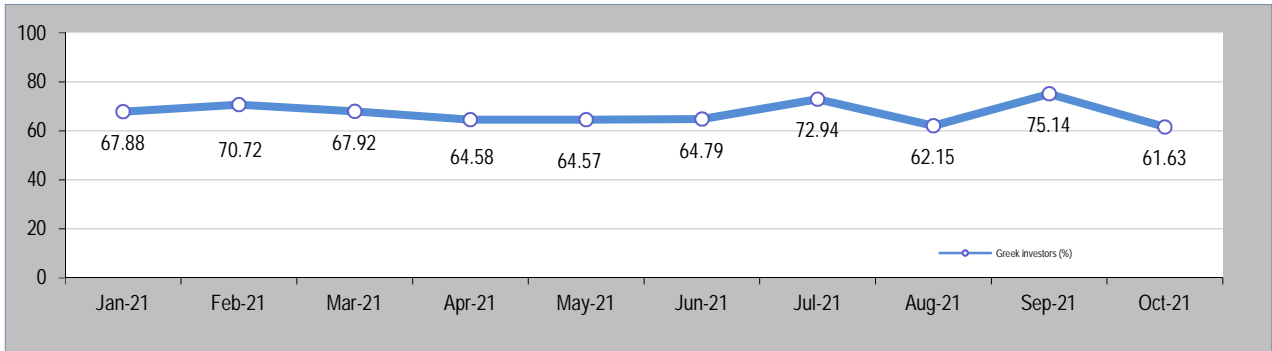
3. Investors participation in Index Futures

Open Interest (Data of: 29/10/2021)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	224	96.14	2,279	61.63
Households	207	88.84	1,210	32.72
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	5	2.15	670	18.12
Deposit-taking Corporations	1	0.43	47	1.27
Other financial intermediaries	4	1.72	312	8.44
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	7	3.00	0	0.00
Central Governemnt	0	0.00	40	1.08
Insurance Funds	0	0.00	0	0.00
Social Security Funds	0	0.00	0	0.00
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	9	3.86	1,419	38.37
Households	4	1.72	20	0.54
Deposit-taking Corporations	3	1.29	135	3.65
Other financial intermediaries	0	0.00	0	0.00
Non-Financial Corporations	0	0.00	0	0.00
Institutions and bodies of the European Union	0	0.00	0	0.00
Non-MMF investment funds	2	0.86	1,264	34.18
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	233	100.00	3,698	100.00



Derivatives market

3. Investors participation in Index Futures



Derivatives market

Trading Activity Analysis per Investor Category

Index Futures

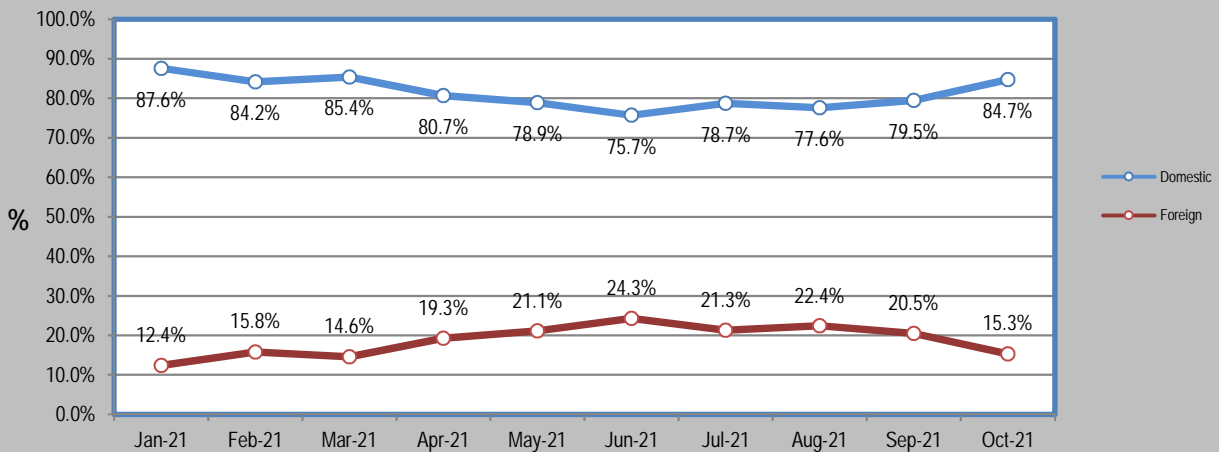
Transactions Volume

Data	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21
Domestic Investors	87.6%	84.2%	85.4%	80.7%	78.9%	75.7%	78.7%	77.6%	79.5%	84.7%
Foreign Investors	12.4%	15.8%	14.6%	19.3%	21.1%	24.3%	21.3%	22.4%	20.5%	15.3%

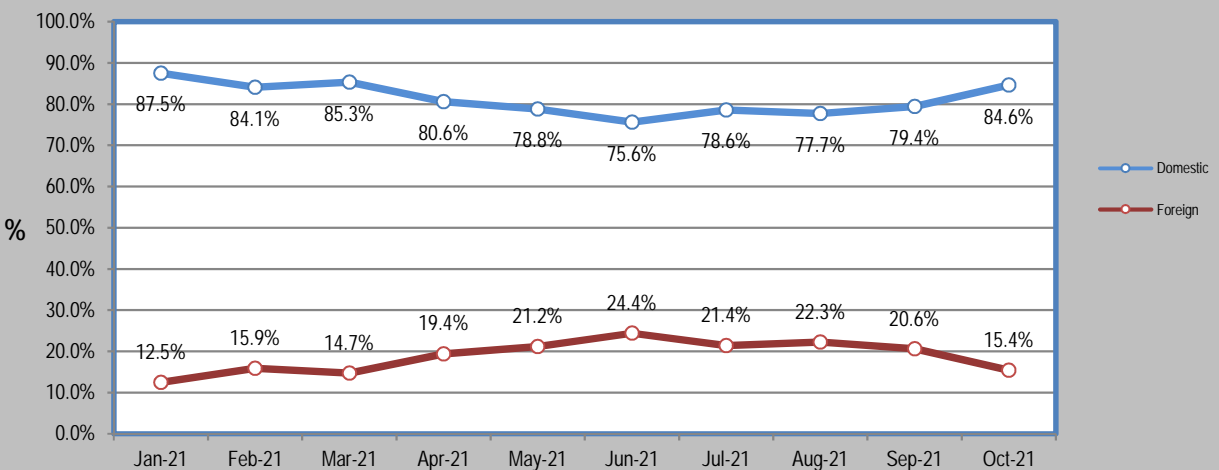
Transactions Value

Data	Jan-21	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21	Aug-21	Sep-21	Oct-21
Domestic Investors	87.5%	84.1%	85.3%	80.6%	78.8%	75.6%	78.6%	77.7%	79.4%	84.6%
Foreign Investors	12.5%	15.9%	14.7%	19.4%	21.2%	24.4%	21.4%	22.3%	20.6%	15.4%

Trading Activity Analysis per Investor Category
Transactions Volume - Index Futures



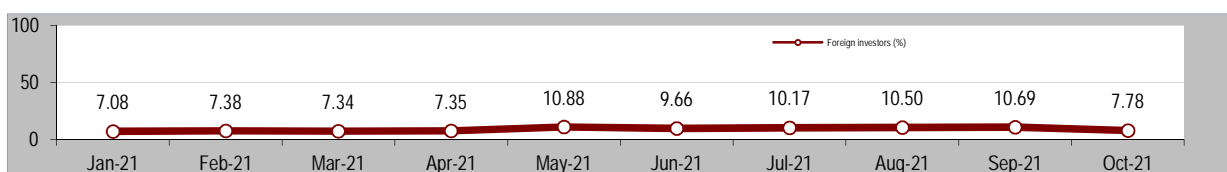
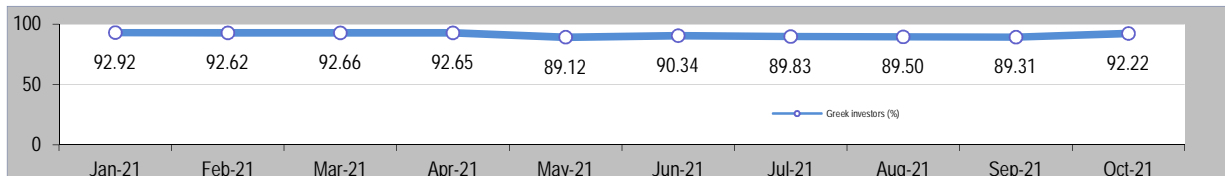
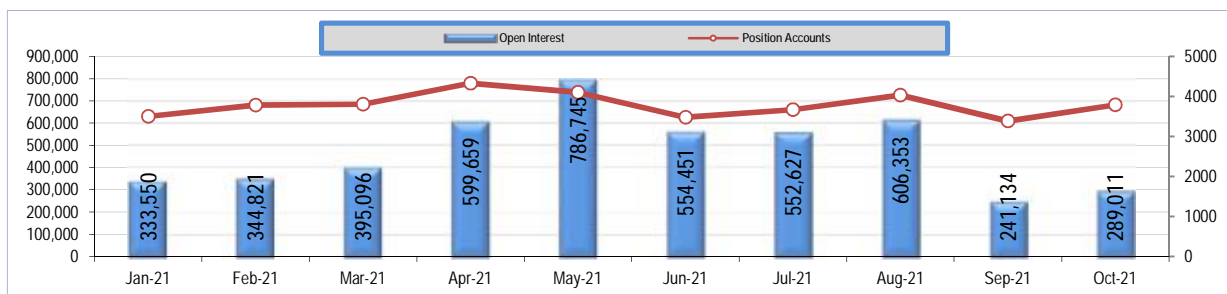
Trading Activity Analysis per Investor Category
Transactions Value - Index Futures



Derivatives market

4. Investors participation in Stock Futures

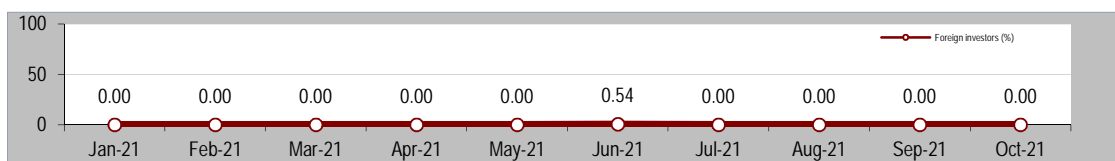
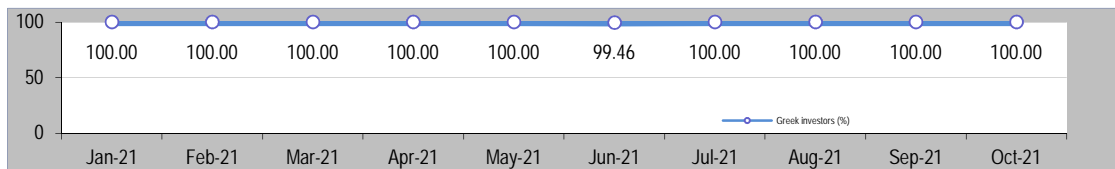
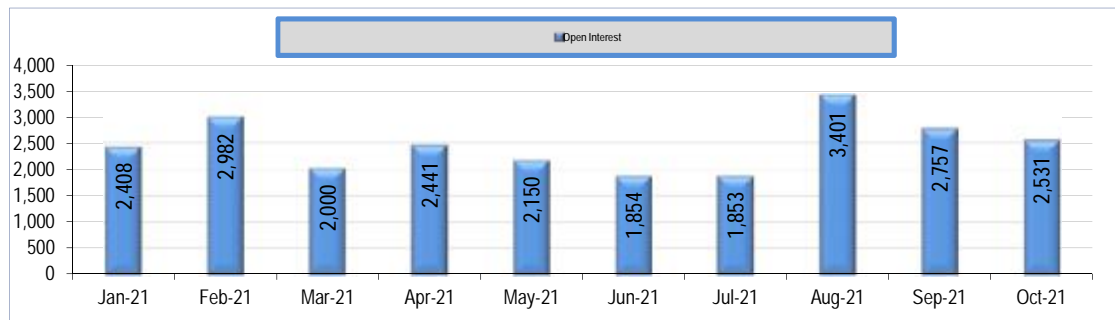
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 29/10/2021)				
I. Domestic Investors	3,742	98.71	266,534	92.22
Households	3,646	96.18	238,038	82.36
Insurance Corporations	1	0.03	100	0.03
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	10	0.26	12,707	4.40
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	25	0.66	582	0.20
Non-Profit Institutions serving Households	4	0.11	170	0.06
Non-Financial Corporations	50	1.32	13,670	4.73
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	6	0.16	1,267	0.44
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	49	1.29	22,477	7.78
Households	35	0.92	10,534	3.64
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	0	0.00	0	0.00
Non-Financial Corporations	9	0.24	2,118	0.73
Non-MMF investment funds	5	0.13	9,825	3.40
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	3,791	100.00	289,011	100.00



Derivatives market

5. Investors participation in Options

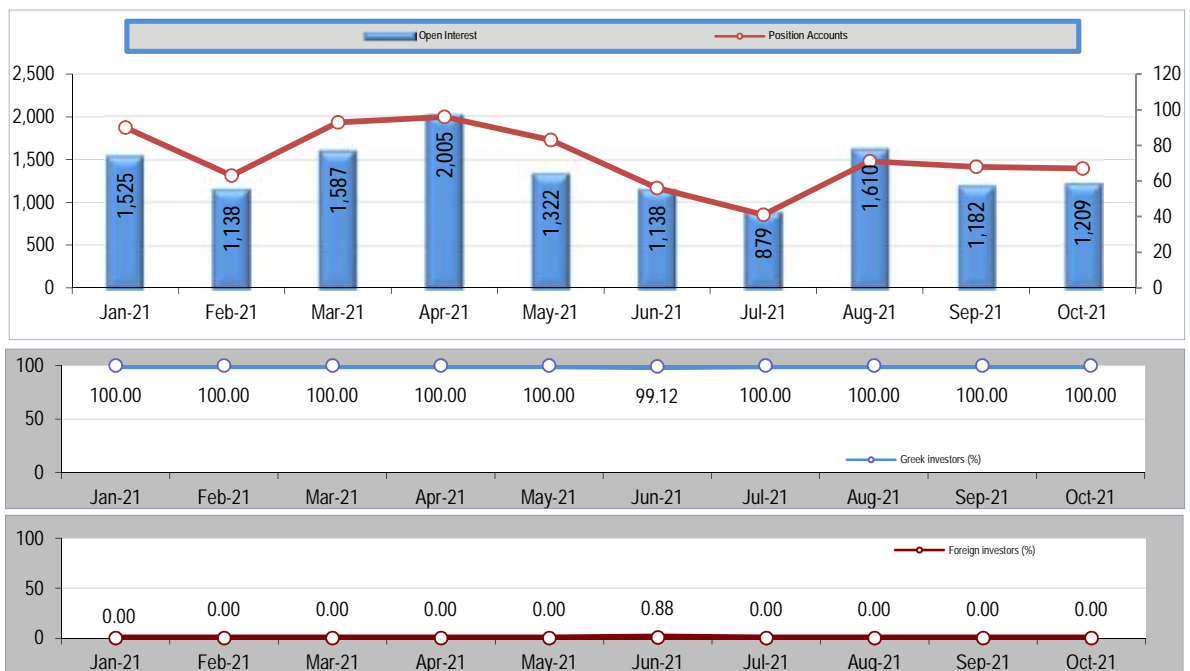
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 29/10/2021)		
I. Domestic Investors	2,531	100.00
Households	930	36.74
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	312	12.33
Other financial intermediaries	1,289	50.93
Non-Profit Institutions serving Households	0	0.00
Non-Financial Corporations	0	0.00
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	0	0.00
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	0	0.00
Households	0	0.00
Deposit-taking Corporations	0	0.00
Other financial intermediaries	0	0.00
Non-Financial Corporations	0	0.00
III. Other Not Identified	0	0.00
Total (I+II+III)	2,531	100.00



Derivatives market

6. Investors participation in Index Options

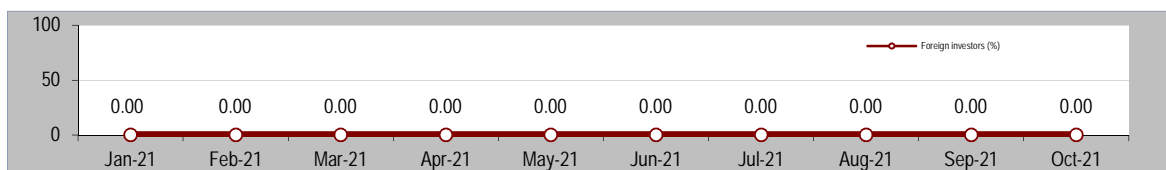
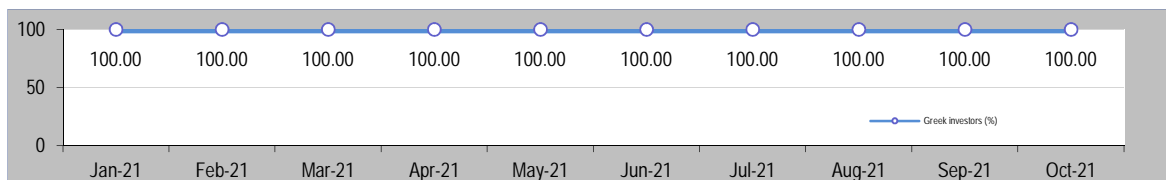
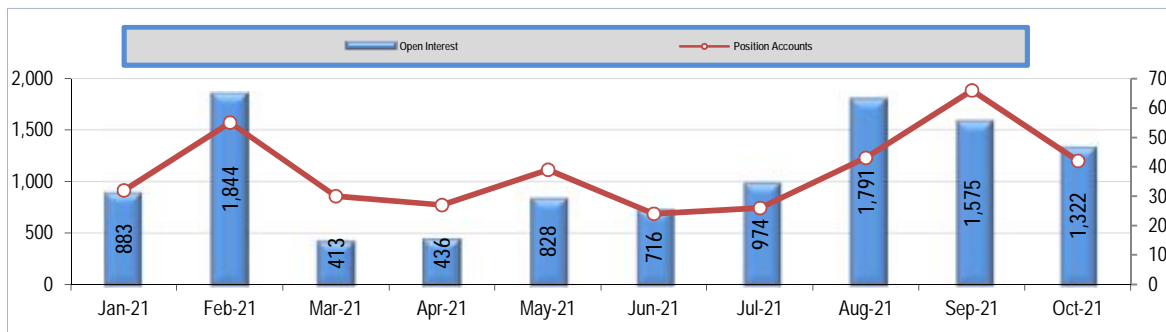
Open Interest (Data of: 29/10/2021)	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	67	100.00	1,209	100.00
Households	44	65.67	119	9.84
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	4	5.97	142	11.75
Other financial intermediaries	19	28.36	948	78.41
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	0	0.00	0	0.00
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	0	0.00	0	0.00
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	0	0.00	0	0.00
Households	0	0.00	0	0.00
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	0	0.00	0	0.00
Non-Financial Corporations	0	0.00	0	0.00
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	67	100.00	1,209	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest (Data of: 29/10/2021)	Stock Options			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	42	100.00	1,322	100.00
Households	18	42.86	811	61.35
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	7	16.67	170	12.86
Other financial intermediaries	17	40.48	341	25.79
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	0	0.00	0	0.00
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	0	0.00	0	0.00
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	0	0.00	0	0.00
Households	0	0.00	0	0.00
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	0	0.00	0	0.00
Non-Financial Corporations	0	0.00	0	0.00
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	42	100.00	1,322	100.00



Derivatives market

8. Notes - Clarifications

Investors' Codification

Domestic Investors		
Code	Description	Constituents
S_14	Households	Natural Persons Individual Enterprises Joint Investors Shares (JISs) or Co-owners Investors Shares Other cases
S_128	Insurance Companies	Non-life insurance corporations Life and non-life insurance to individual units or groups of units Pension & Subsidiary Funds Reinsurance to other insurance corporations Insurance Brokerage Other cases
S_129	Pension funds	Pension funds
S_123	Money market funds (MMFs)	Mutual Funds (UCITS) Investment funds including investment trusts, unit trusts and other collective investment schemes whose shares or units are close substitutes for deposits Public investment funds Other cases
S_124	Non-MMF investment funds	Open-ended investment funds whose investment fund shares or units are, at the request of the holders, repurchased or redeemed directly or indirectly out of the undertaking's assets Closed-ended investment funds with a fixed share capital, where investors entering or leaving the fund must buy or sell existing shares Real estate investment funds Investment funds investing in other funds ('funds of funds') Hedge funds covering a range of collective investment schemes, involving high minimum investments, light regulation, and a range of investment strategies Other cases
S_122	Deposit-taking corporations	Central Bank Commercial banks, 'universal' banks, 'all purpose' banks Savings banks (including trustee savings banks and savings banks and loan associations) & cooperative banks Foreign Credit Institutions' Branches in Greece Specialized banks (e.g. merchant banks, issuing houses, private banks) Electronic money institutions principally engaged in financial intermediation Public Credit Institutions (e.g. Deposit & Loans Fund) Other cases
S_125	Other financial intermediaries, except insurance corporations and pension funds	Financial vehicle corporations engaged in securitisation transactions (FVC) Security and derivative dealers (ATHEX Members) Security and derivative dealers (non ATHEX Members) Financial corporations engaged in lending Other cases
S_15	Non-Profit Institutions serving Households	Trade Unions Charity Organizations, Church Associations Other cases
S_11	Non-Financial corporations	National private non-financial corporations Public Corporations Mainly Active in Goods Production and Non-Financial Services Foreign controlled non-financial corporations Other cases
S_1311	Central Government	Entities of Central Government (Ministries) Central Government Legal Entities & Public Corporations Other cases
S_1313	Local Government Organizations	Local Government Organizations and Related Supervised Bodies
S_1314	Social Security Funds	Social security funds Other cases
S_212	Institutions and bodies of the European Union	Institutions and bodies of the European Union
	Other Domestic Investors	Non-Categorized Investors with Registered Office in Greece

Derivatives market

8. Notes - Clarifications

Investors' Codification

Foreign Investors		
Code	Description	Constituents
S_14	Households	Natural Persons Individual Enterprises Joint Investors Shares (JISs) or Co-owners Investors Shares Other cases
S_128	Insurance Companies	Non-life insurance corporations Life and non-life insurance to individual units or groups of units Pension & Subsidiary Funds Reinsurance to other insurance corporations Insurance Brokerage Other cases
S_129	Pension funds	Pension funds
S_123	Money market funds (MMFs)	Mutual Funds (UCITS) Investment funds including investment trusts, unit trusts and other collective investment schemes whose shares or units are close substitutes for deposits Public investment funds Other cases
S_124	Non-MMF investment funds	Open-ended investment funds whose investment fund shares or units are, at the request of the holders, repurchased or redeemed directly or indirectly out of the undertaking's assets Closed-ended investment funds with a fixed share capital, where investors entering or leaving the fund must buy or sell existing shares Real estate investment funds Investment funds investing in other funds ('funds of funds') Hedge funds covering a range of collective investment schemes, involving high minimum investments, light regulation, and a range of investment strategies Other cases
S_122	Deposit-taking corporations	Central Bank Commercial banks, 'universal' banks, 'all purpose' banks Savings banks (including trustee savings banks and savings banks and loan associations) & cooperative banks Foreign Credit Institutions' Branches in Greece Specialized banks (e.g. merchant banks, issuing houses, private banks) Electronic money institutions principally engaged in financial intermediation Public Credit Institutions (e.g. Deposit & Loans Fund) Other cases
S_125	Other financial intermediaries, except insurance corporations and pension funds	Financial vehicle corporations engaged in securitisation transactions (FVC) Security and derivative dealers (ATHEX Members) Security and derivative dealers (non ATHEX Members) Financial corporations engaged in lending Other cases
S_15	Non-Profit Institutions serving Households	Trade Unions Charity Organizations, Church Associations Other cases
S_11	Non-Financial corporations	National private non-financial corporations Public Corporations Mainly Active in Goods Production and Non-Financial Services Foreign controlled non-financial corporations Other cases
S_1311	Central Government	Entities of Central Government (Ministries) Central Government Legal Entities & Public Corporations Other cases
S_1313	Local Government Organizations	Local Government Organizations and Related Supervised Bodies
S_1314	Social Security Funds	Social security funds Other cases
S_212	Institutions and bodies of the European Union	Institutions and bodies of the European Union
S_22	Non-member countries and international organizations non-resident of EU	Non-member countries and international organizations non-resident of EU
	Other Foreign Investors	Non-Categorized Investors with Registered Office outside Greece
Other Not Identified		
	Other Not Identified	Investors with non-registered Office Joint Holders with Greek and Foreign Members



ATHEX
Athens Stock Exchange

110, Athinon Ave. GR 104 42 Athens
tel. (+30)210-33.66.800, fax (+30)210-33.66.101
www.athexgroup.gr