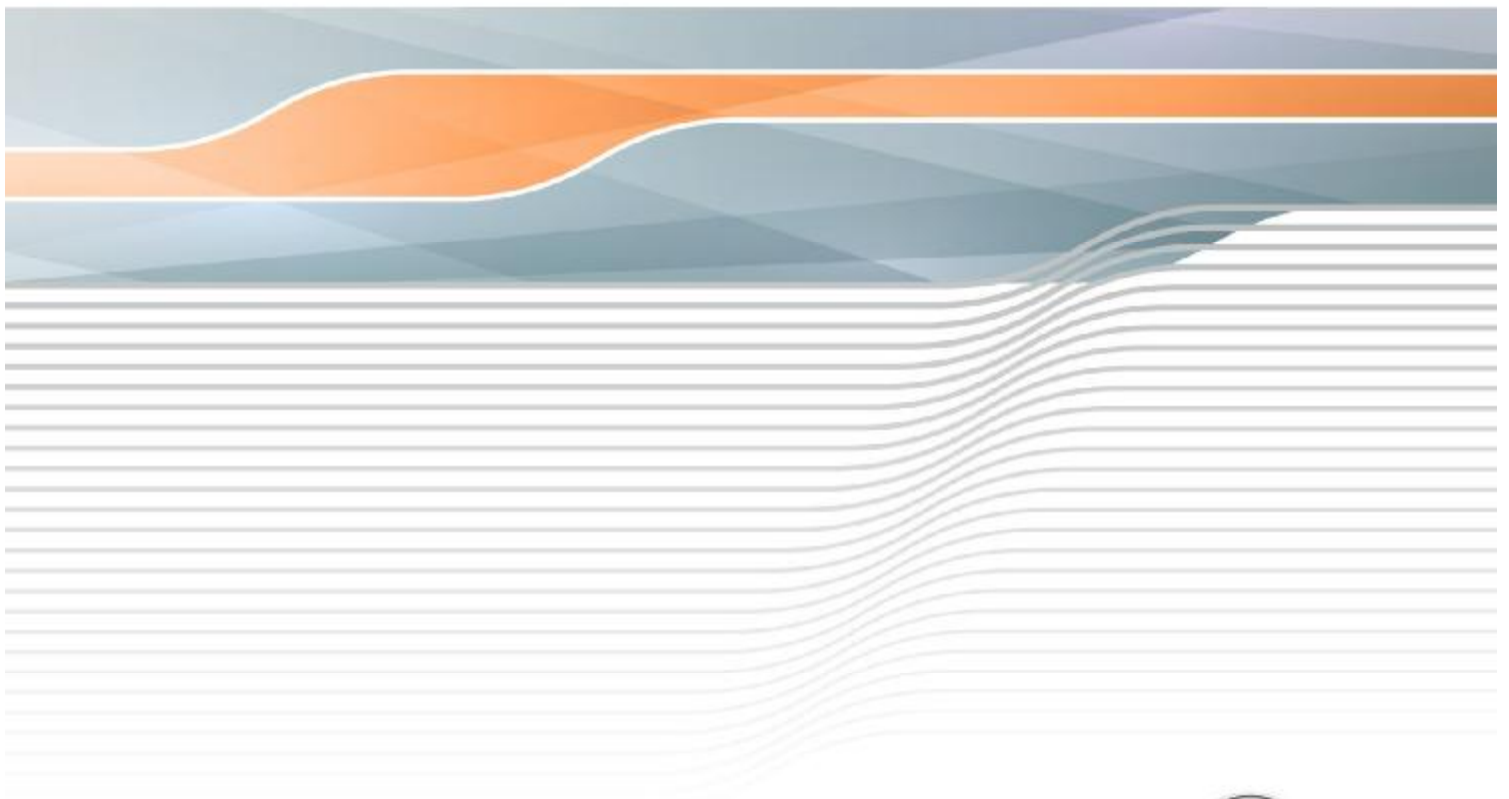


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Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS
September



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Sep-2022

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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

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Athens Exchange Publications & Reports

Visti the relevant links

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

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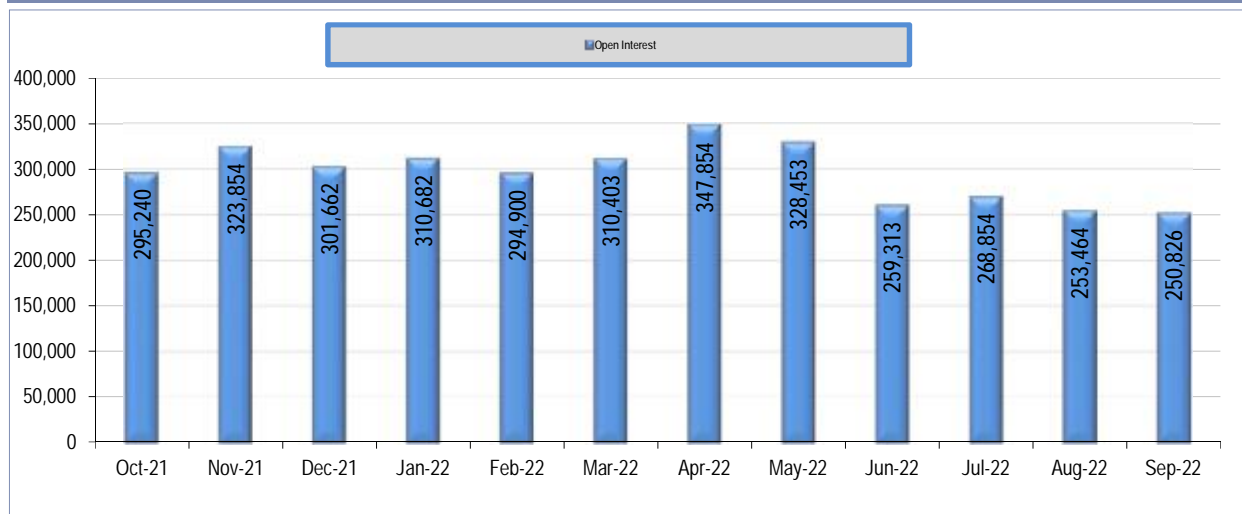
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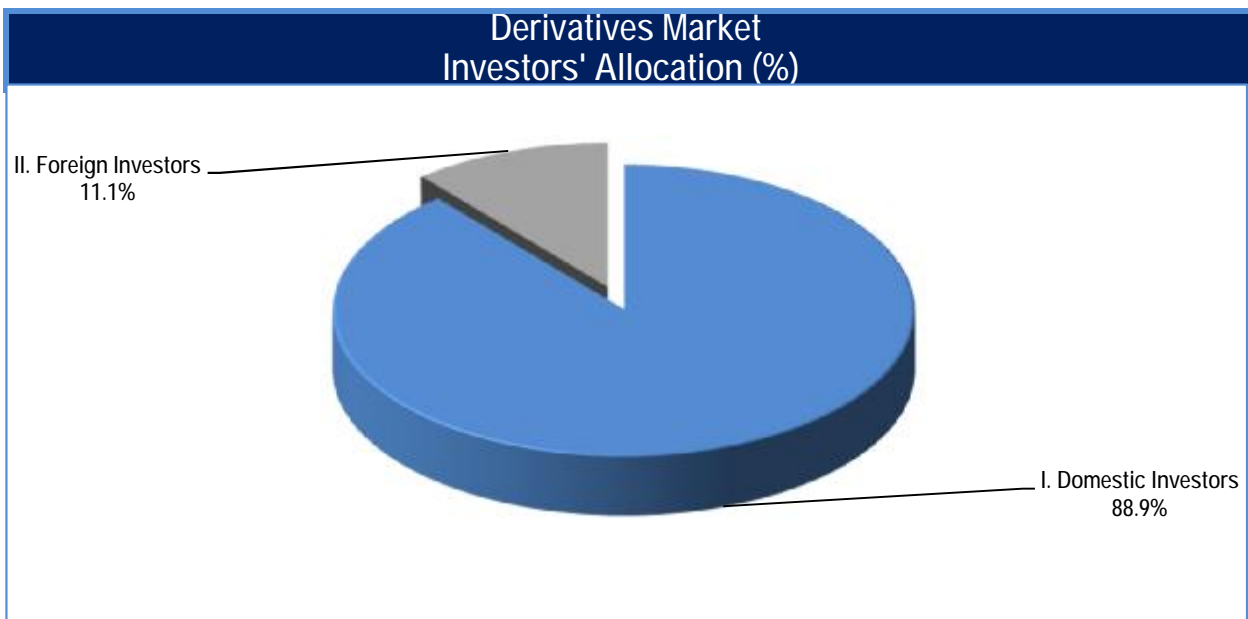
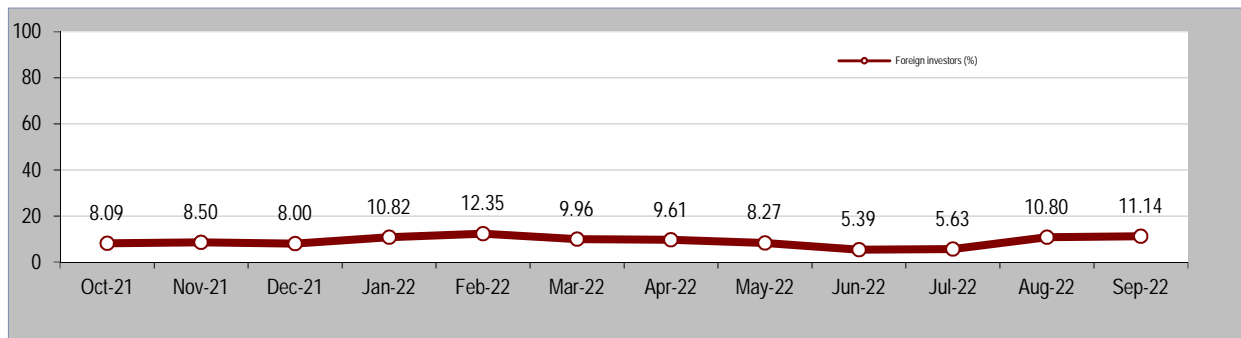
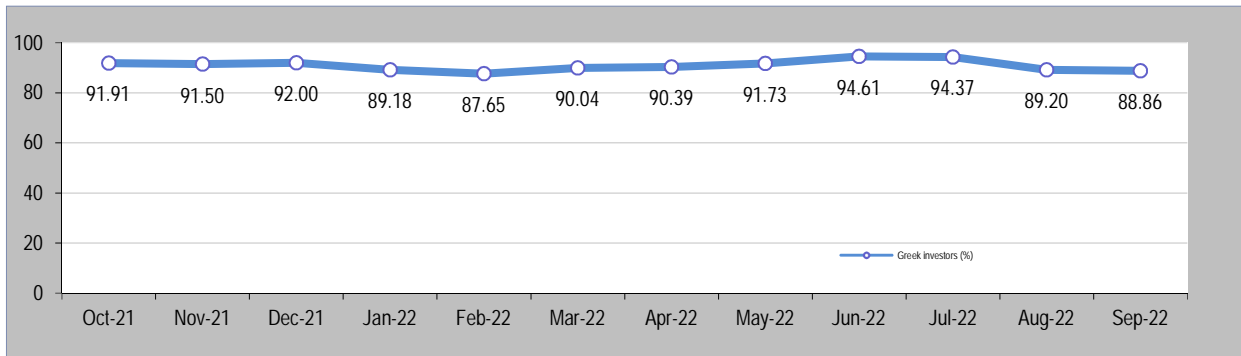
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 30/09/2022)	
	number	%
I. Domestic Investors	222,895	88.86
Households	189,691	75.63
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	4,415	1.76
Deposit-taking Corporations	1,667	0.66
Other financial intermediaries	8,351	3.33
Non-Profit Institutions serving Households	163	0.06
Non-Financial Corporations	16,942	6.75
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	1,666	0.66
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	27,931	11.14
Households	18,143	7.23
Deposit-taking Corporations	33	0.01
Other financial intermediaries	180	0.07
Non-Financial Corporations	525	0.21
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	9,050	3.61
III. Other Not Identified	0	0.00
Total (I+II+III)	250,826	100.00



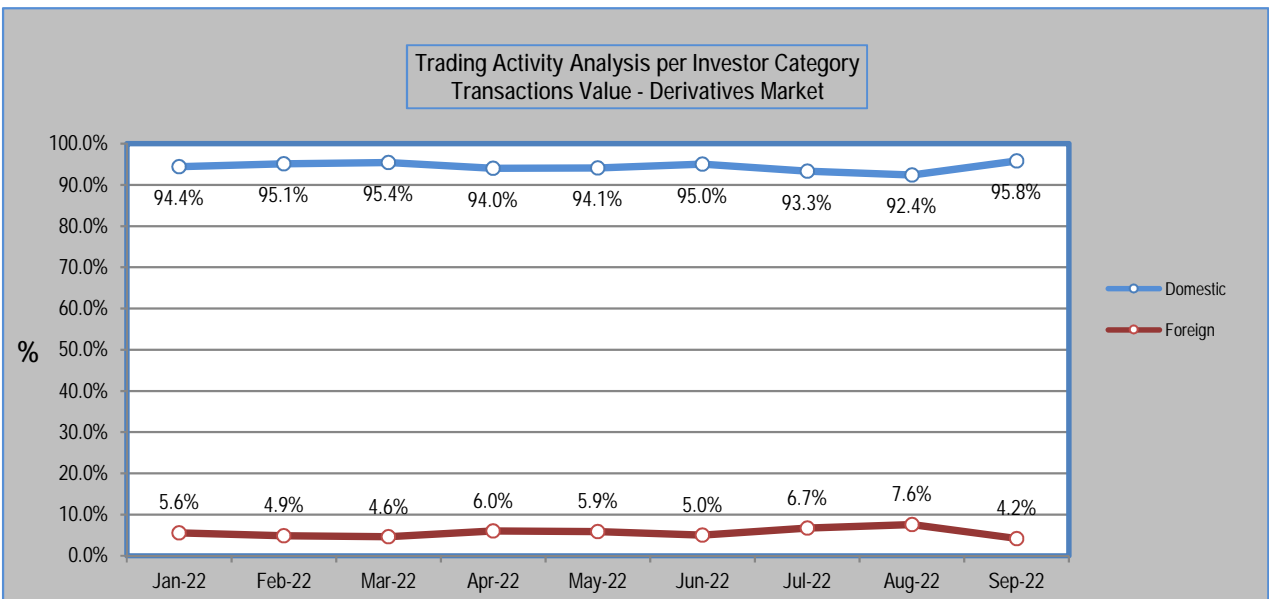
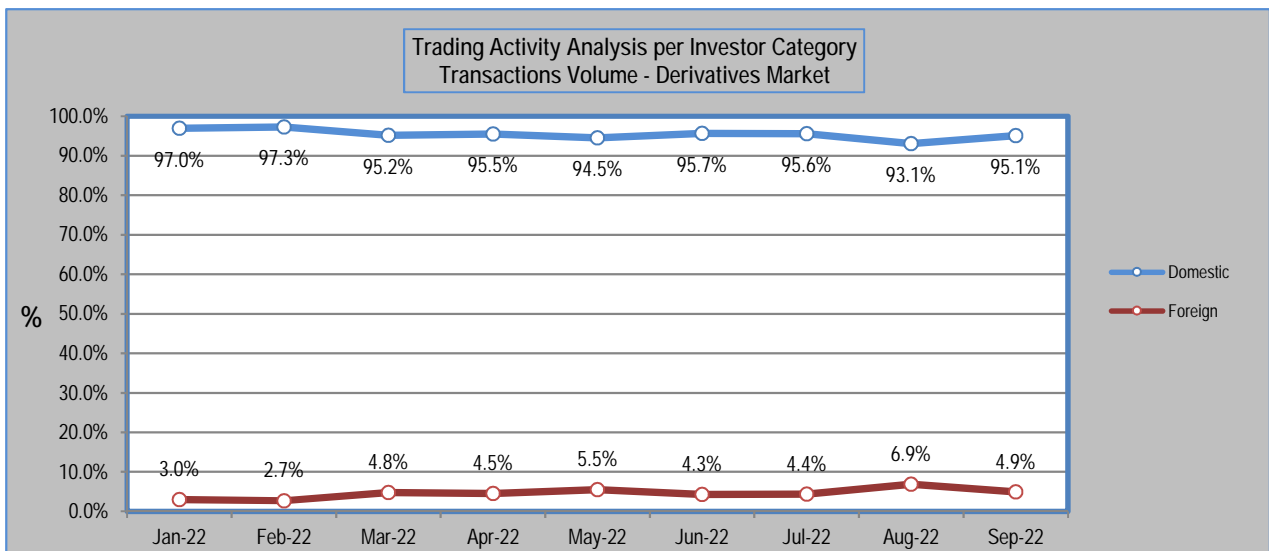
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

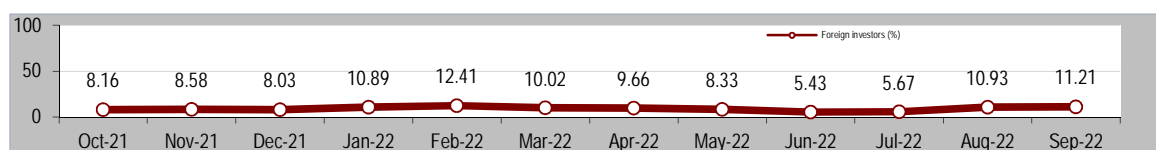
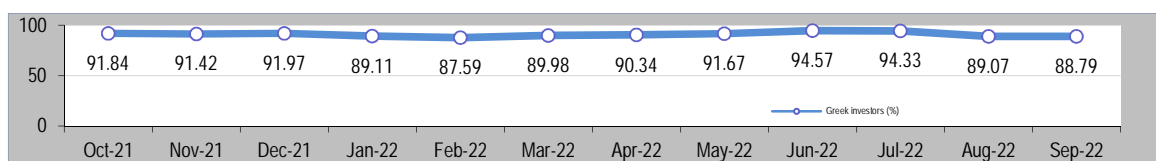
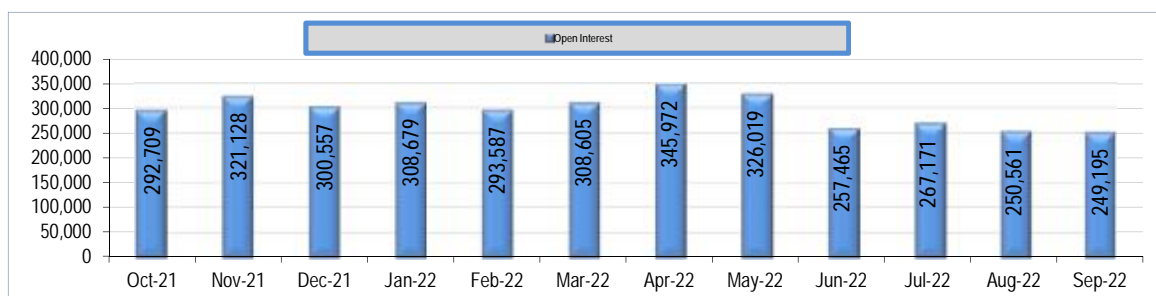
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22		
Domestic Investors	97.0%	97.3%	95.2%	95.5%	94.5%	95.7%	95.6%	93.1%	95.1%		
Foreign Investors	3.0%	2.7%	4.8%	4.5%	5.5%	4.3%	4.4%	6.9%	4.9%		
Transactions Value											
Data	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22		
Domestic Investors	94.4%	95.1%	95.4%	94.0%	94.1%	95.0%	93.3%	92.4%	95.8%		
Foreign Investors	5.6%	4.9%	4.6%	6.0%	5.9%	5.0%	6.7%	7.6%	4.2%		



Derivatives market

2. Investors participation in Futures

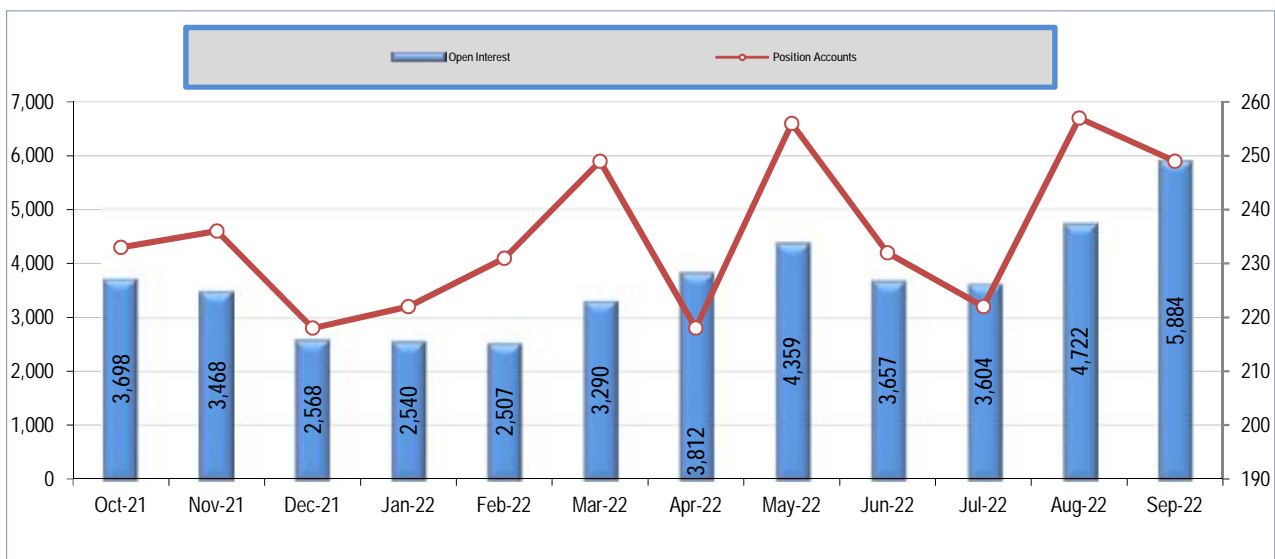
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 30/09/2022)		
I. Domestic Investors	221,264	88.79
Households	189,189	75.92
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	4,415	1.77
Deposit-taking Corporations	1,246	0.50
Other financial intermediaries	7,648	3.07
Non-Profit Institutions serving Households	158	0.06
Non-Financial Corporations	16,942	6.80
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	1,666	0.67
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	27,931	11.21
Households	18,143	7.28
Deposit-taking Corporations	33	0.01
Other financial intermediaries	180	0.07
Non-Financial Corporations	525	0.21
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	9,050	3.63
III. Other Not Identified	0	0.00
Total (I+II+III)	249,195	100.00



Derivatives market

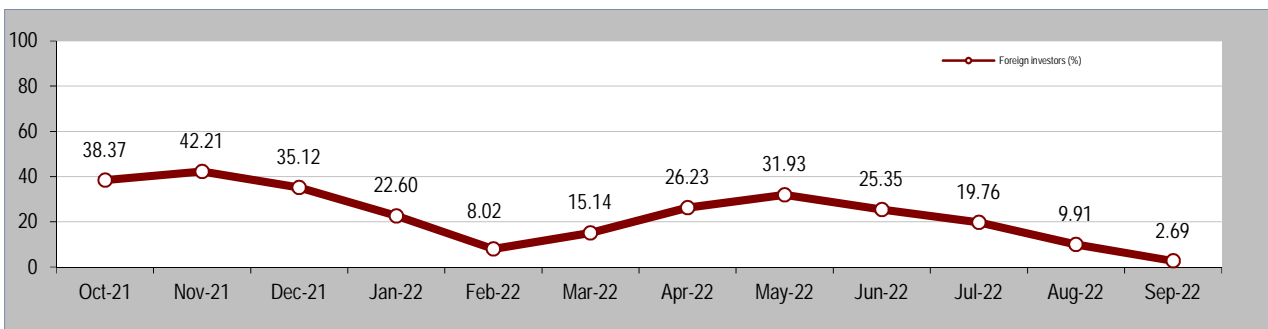
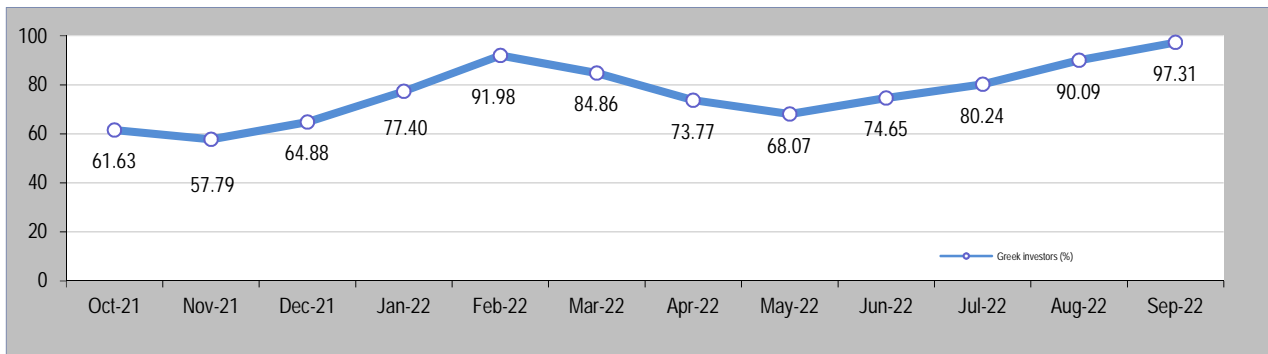
3. Investors participation in Index Futures

Open Interest (Data of: 30/09/2022)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	243	97.59	5,726	97.31
Households	223	89.56	847	14.39
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	2	0.80	1,246	21.18
Other financial intermediaries	7	2.81	3,620	61.52
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	11	4.42	0	0.00
Central Governemnt	0	0.00	13	0.22
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	6	2.41	158	2.69
Households	3	1.20	25	0.42
Deposit-taking Corporations	2	0.80	33	0.56
Other financial intermediaries	1	0.40	100	1.70
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	0	0.00	0	0.00
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	249	100.00	5,884	100.00

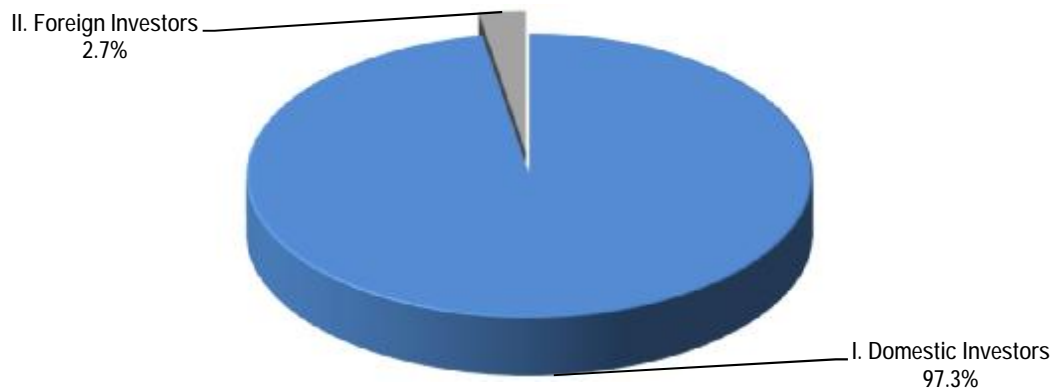


Derivatives market

3. Investors participation in Index Futures

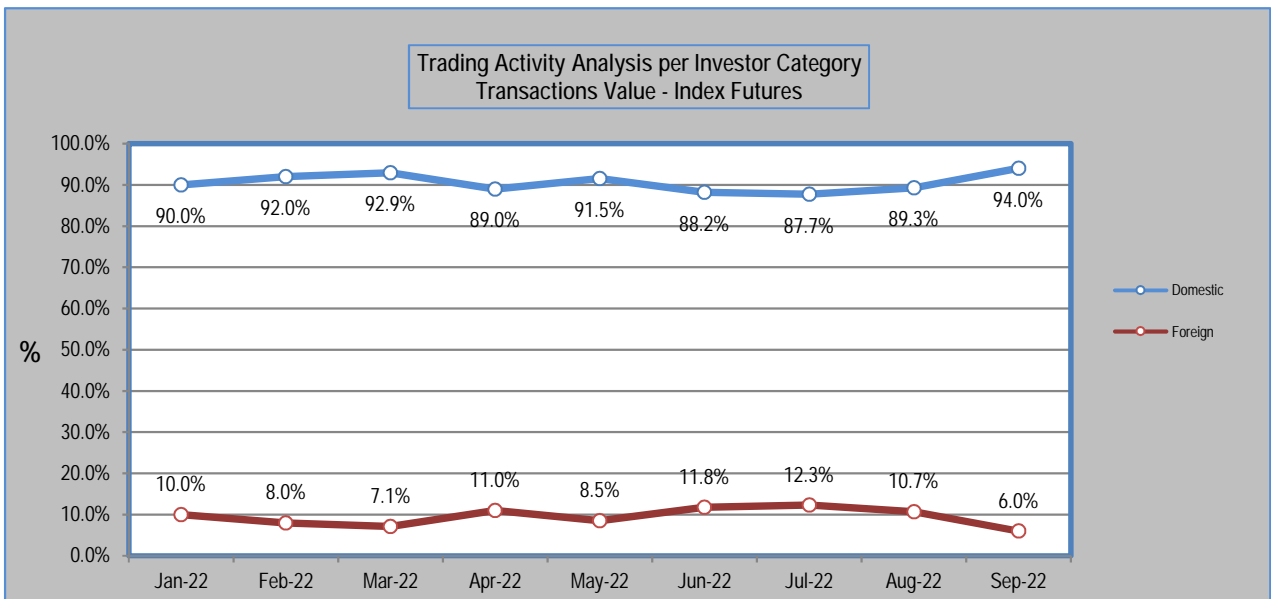
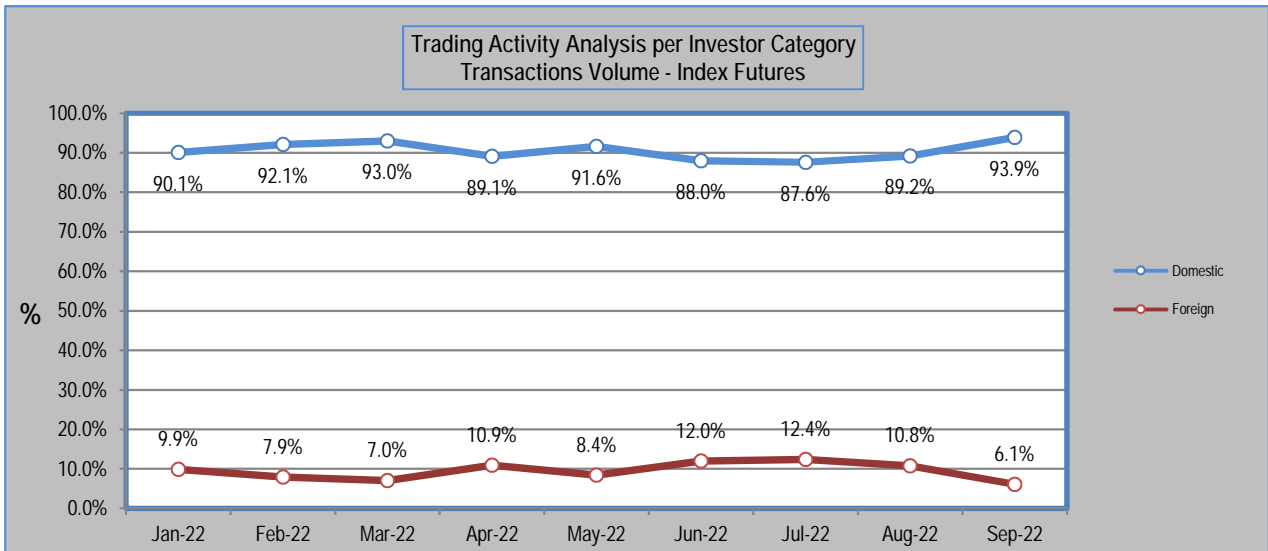


Index Futures Investors' Allocation (%)



Derivatives market

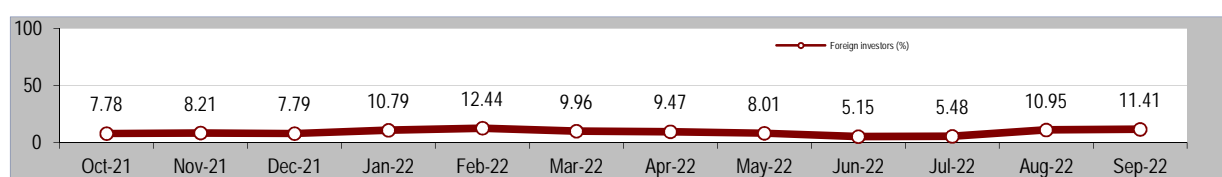
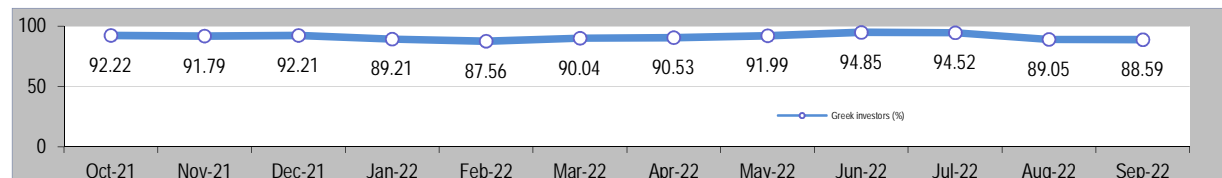
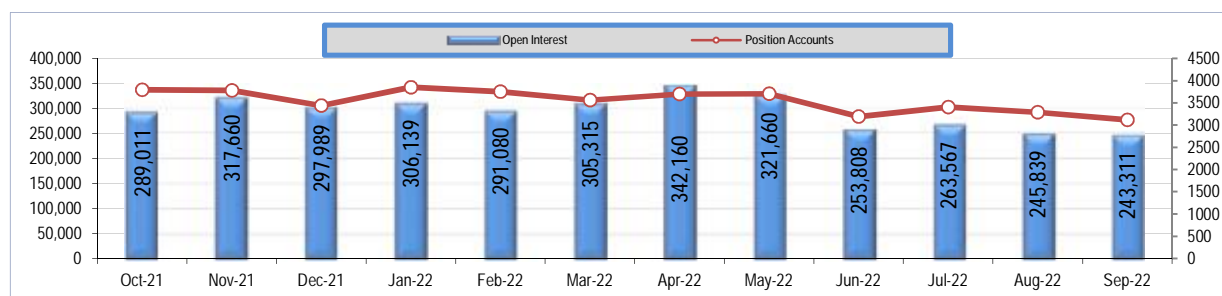
Trading Activity Analysis per Investor Category											
Index Futures											
Transactions Volume											
Data	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22		
Domestic Investors	90.1%	92.1%	93.0%	89.1%	91.6%	88.0%	87.6%	89.2%	93.9%		
Foreign Investors	9.9%	7.9%	7.0%	10.9%	8.4%	12.0%	12.4%	10.8%	6.1%		
Transactions Value											
Data	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22		
Domestic Investors	90.0%	92.0%	92.9%	89.0%	91.5%	88.2%	87.7%	89.3%	94.0%		
Foreign Investors	10.0%	8.0%	7.1%	11.0%	8.5%	11.8%	12.3%	10.7%	6.0%		



Derivatives market

4. Investors participation in Stock Futures

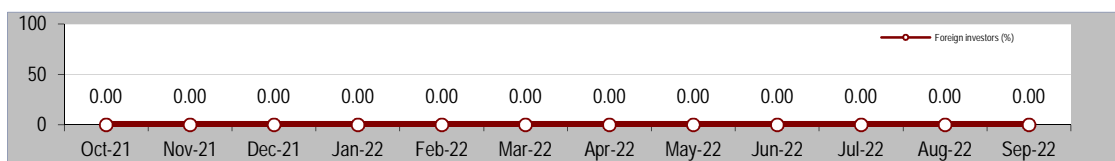
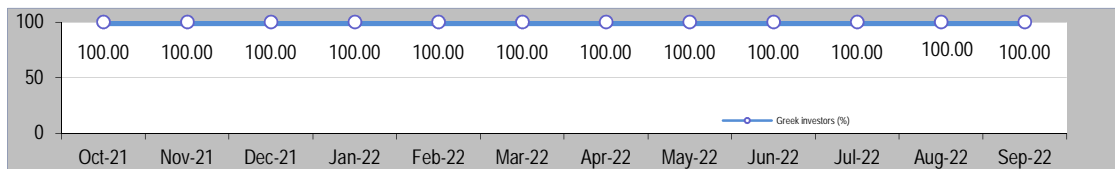
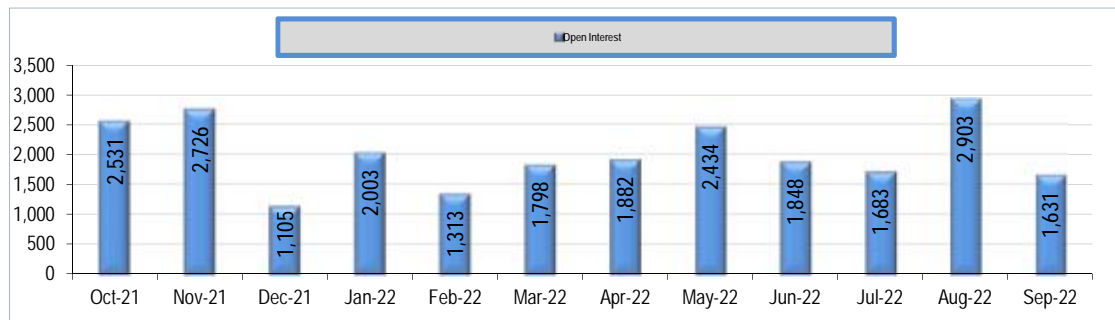
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 30/09/2022)				
I. Domestic Investors	3,073	98.59	215,538	88.59
Households	2,982	95.67	188,342	77.41
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	9	0.29	4,415	1.81
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	22	0.71	4,028	1.66
Non-Profit Institutions serving Households	6	0.19	158	0.06
Non-Financial Corporations	45	1.44	16,929	6.96
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	9	0.29	1,666	0.68
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	44	1.41	27,773	11.41
Households	32	1.03	18,118	7.45
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	3	0.10	80	0.03
Non-Financial Corporations	6	0.19	525	0.22
Non-MMF investment funds	3	0.10	9,050	3.72
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	3,117	100.00	243,311	100.00



Derivatives market

5. Investors participation in Options

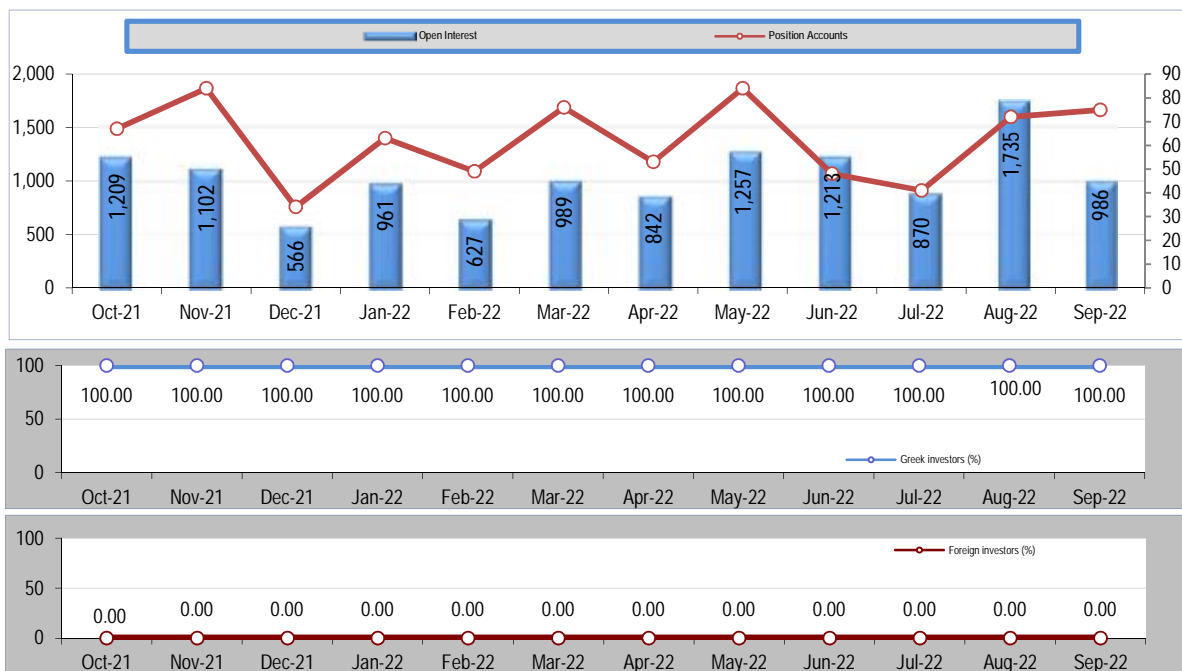
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 30/09/2022)		
I. Domestic Investors	1,631	100.00
Households	502	30.78
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	421	25.81
Other financial intermediaries	703	43.10
Non-Profit Institutions serving Households	5	0.31
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)	1,631	100.00



Derivatives market

6. Investors participation in Index Options

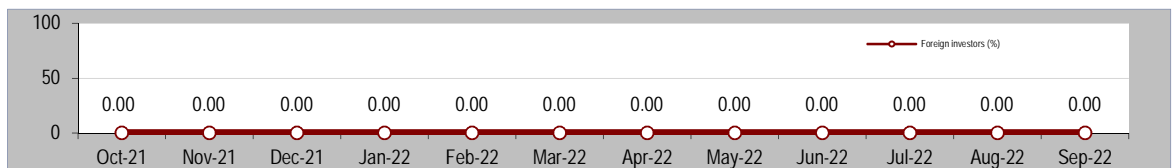
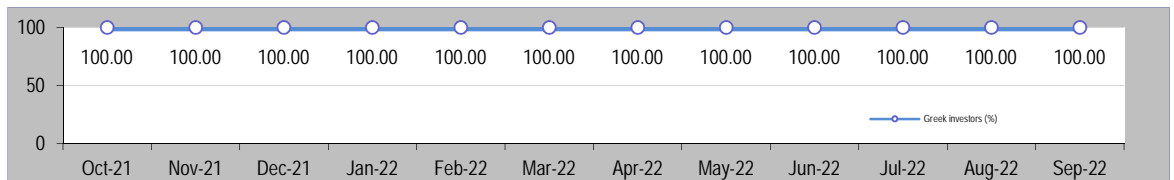
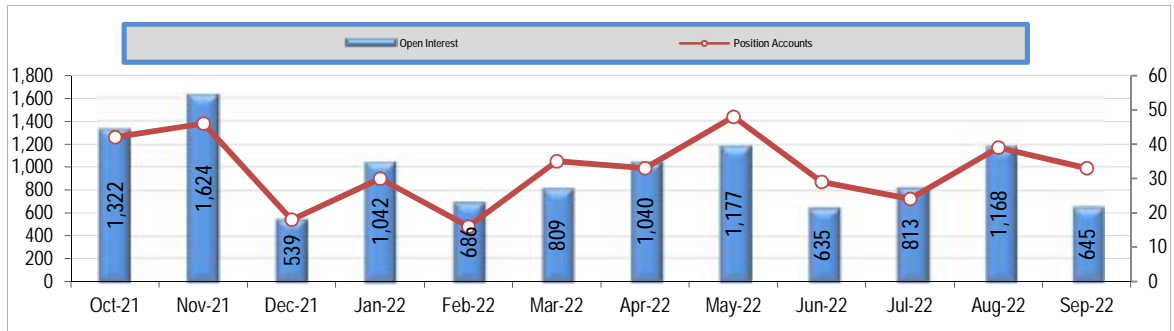
Open Interest	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 30/09/2022)				
I. Domestic Investors	75	100.00	986	100.00
Households	45	60.00	240	24.34
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	10	13.33	240	24.34
Other financial intermediaries	20	26.67	506	51.32
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)	75	100.00	986	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest	Stock Options			
	(Data of: 30/09/2022)			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	33	100.00	645	100.00
Households	13	39.39	262	40.62
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	9	27.27	181	28.06
Other financial intermediaries	10	30.30	197	30.54
Non-Profit Institutions serving Households	1	3.03	5	0.78
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)	33	100.00	645	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



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