

22

Derivatives Market  
Monthly Statistical Bulletin  
AXIA NUMBERS

October



**ATHEXGROUP**  
Athens Exchange Group

## Derivatives market

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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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#### Statistical data processing

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#### Translation - Layout design

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#### Athens Exchange Publications & Reports

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

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

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## Derivatives market

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6. Investors participation in Index Options

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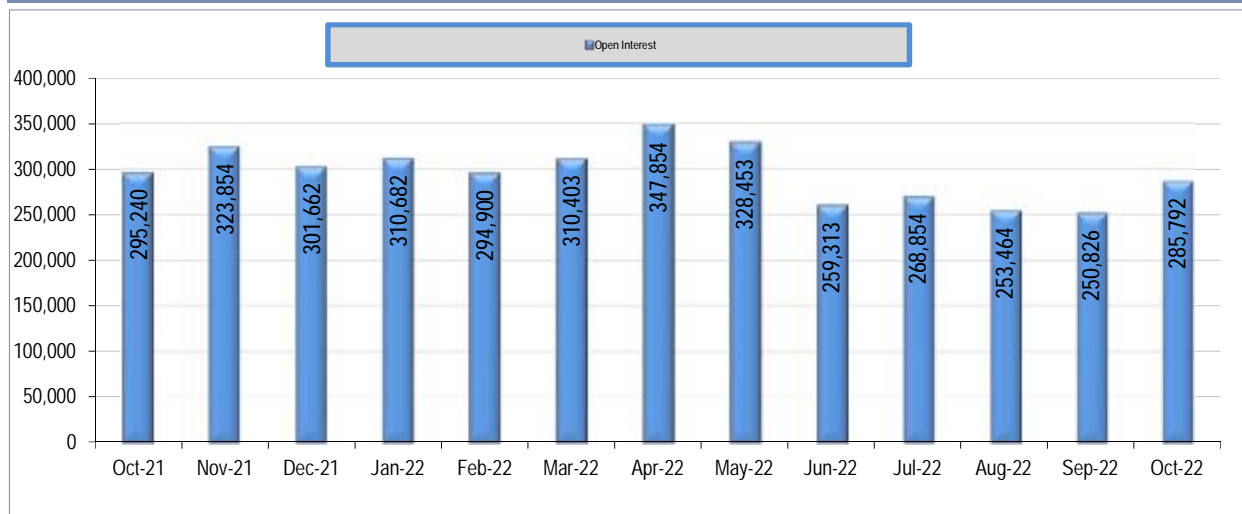
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## Derivatives market

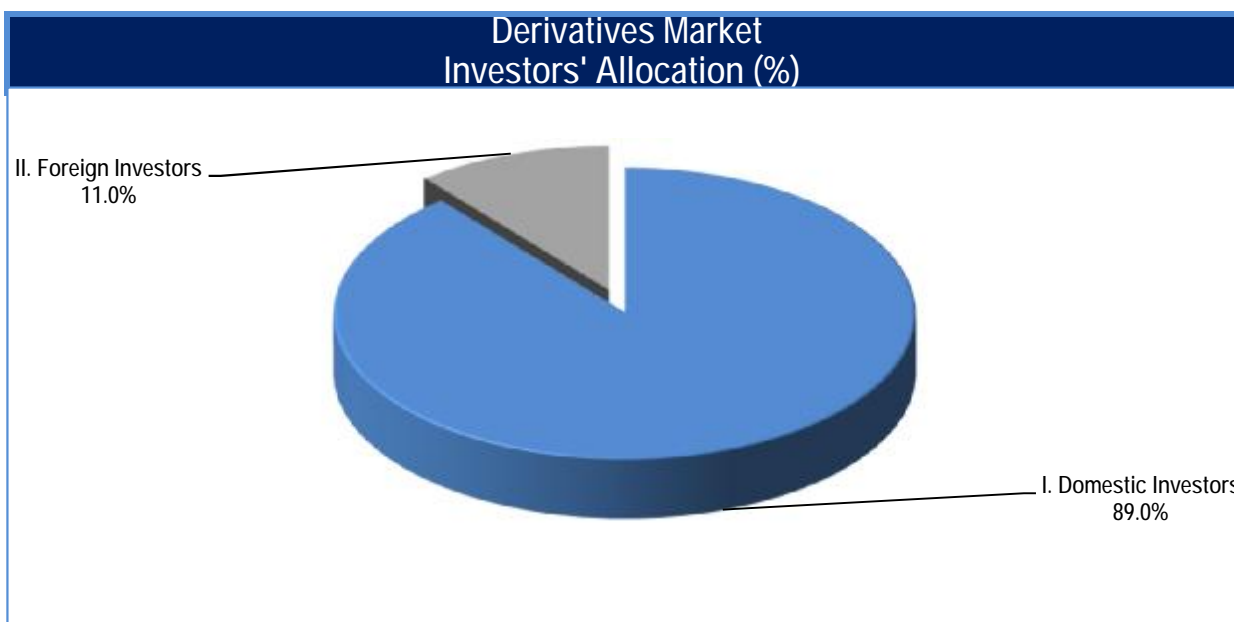
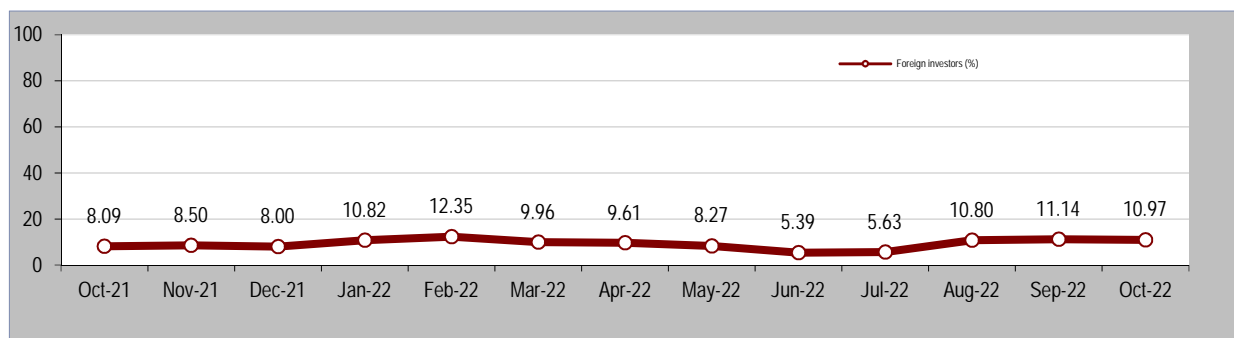
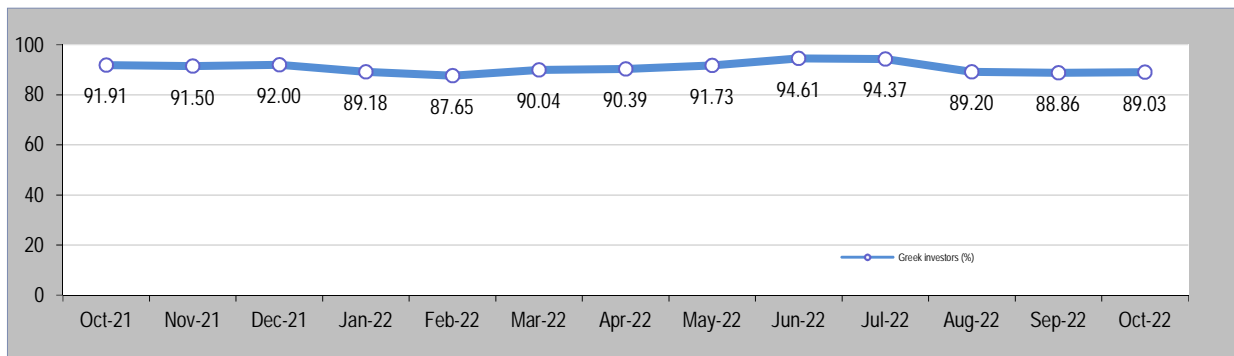
### 1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 31/10/2022)	
	number	%
<b>I. Domestic Investors</b>	<b>254,446</b>	<b>89.03</b>
Households	199,605	69.84
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	5,060	1.77
Deposit-taking Corporations	755	0.26
Other financial intermediaries	13,589	4.75
Non-Profit Institutions serving Households	890	0.31
Non-Financial Corporations	31,455	11.01
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	3,092	1.08
Institutions and bodies of the European Union	0	0.00
<b>II. Foreign Investors</b>	<b>31,346</b>	<b>10.97</b>
Households	21,504	7.52
Deposit-taking Corporations	23	0.01
Other financial intermediaries	324	0.11
Non-Financial Corporations	45	0.02
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	9,450	3.31
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>285,792</b>	<b>100.00</b>



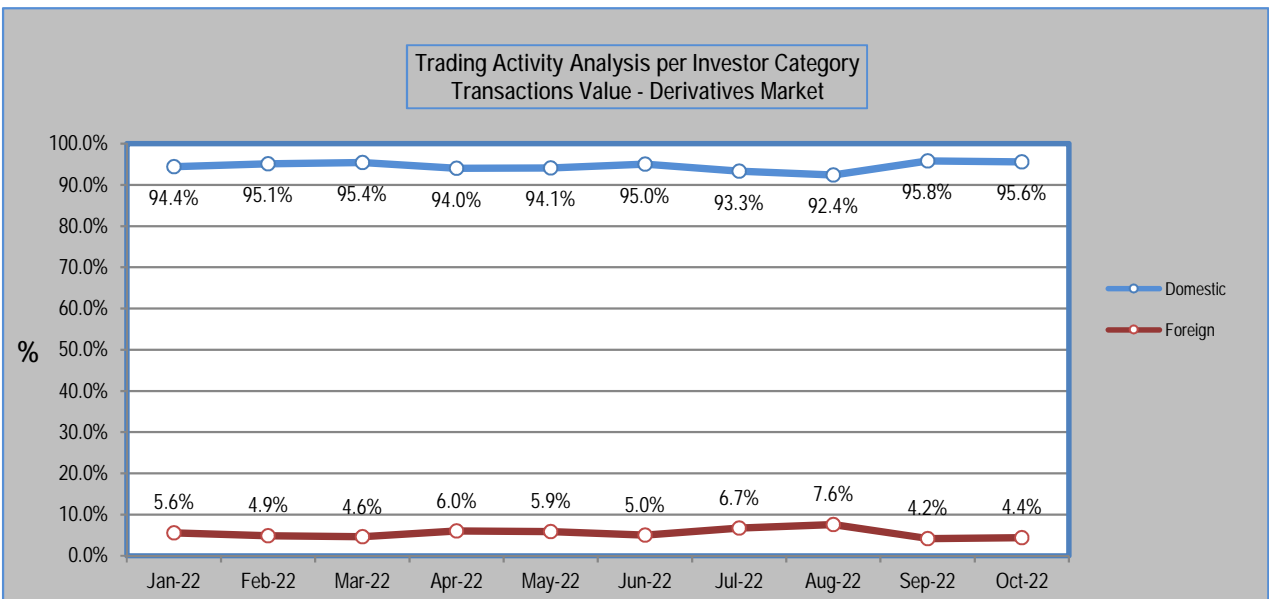
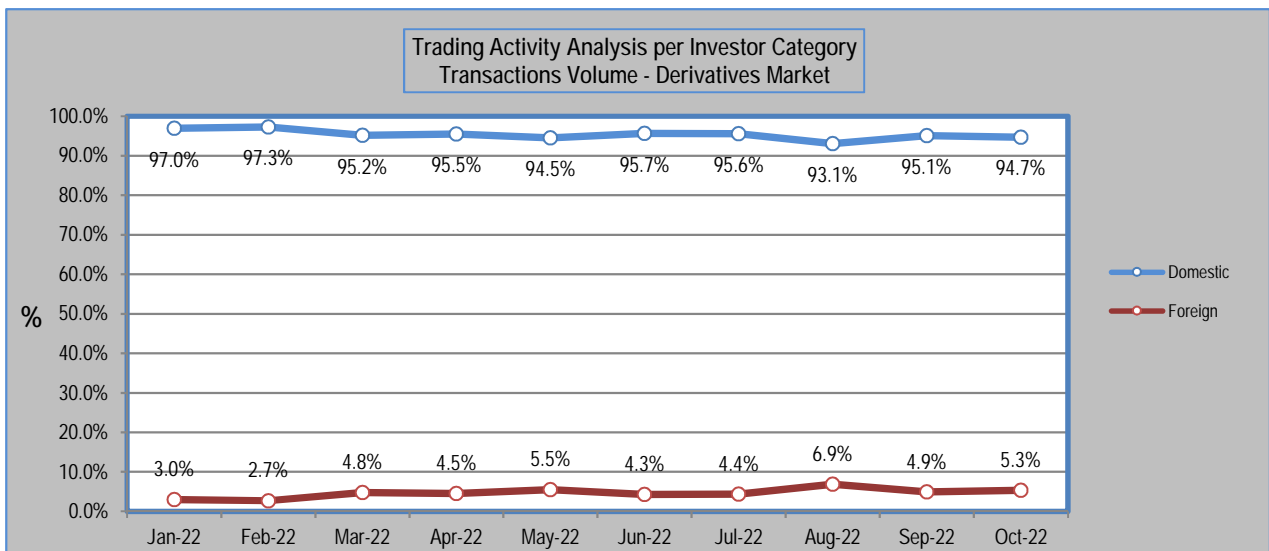
## Derivatives market

### 1. Investors' participation in the Derivatives Market



## Derivatives market

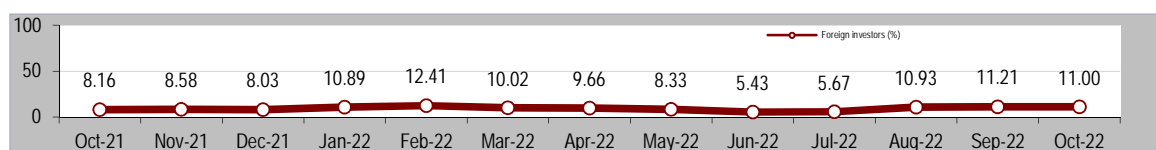
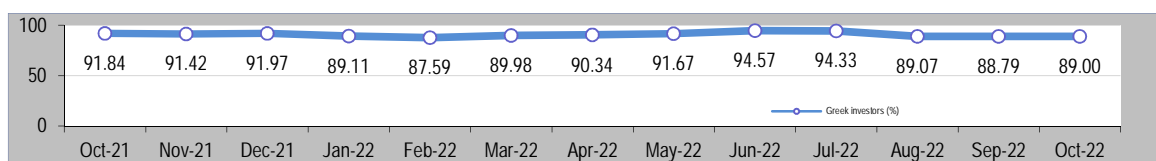
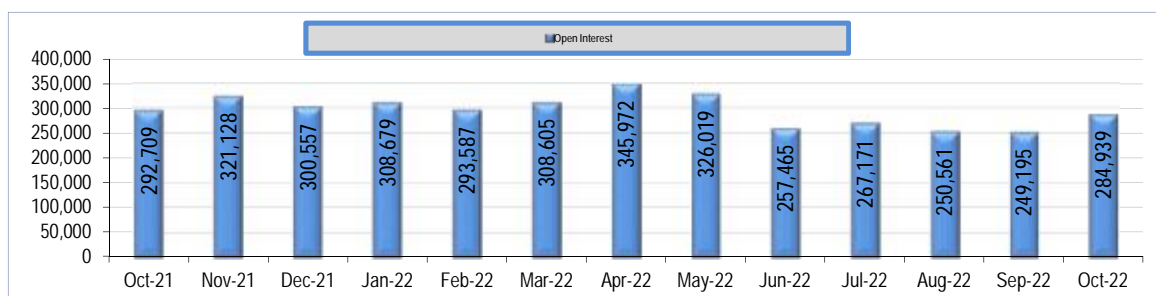
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	
Domestic Investors	97.0%	97.3%	95.2%	95.5%	94.5%	95.7%	95.6%	93.1%	95.1%	94.7%	
Foreign Investors	3.0%	2.7%	4.8%	4.5%	5.5%	4.3%	4.4%	6.9%	4.9%	5.3%	
Transactions Value											
Data	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	
Domestic Investors	94.4%	95.1%	95.4%	94.0%	94.1%	95.0%	93.3%	92.4%	95.8%	95.6%	
Foreign Investors	5.6%	4.9%	4.6%	6.0%	5.9%	5.0%	6.7%	7.6%	4.2%	4.4%	



## Derivatives market

### 2. Investors participation in Futures

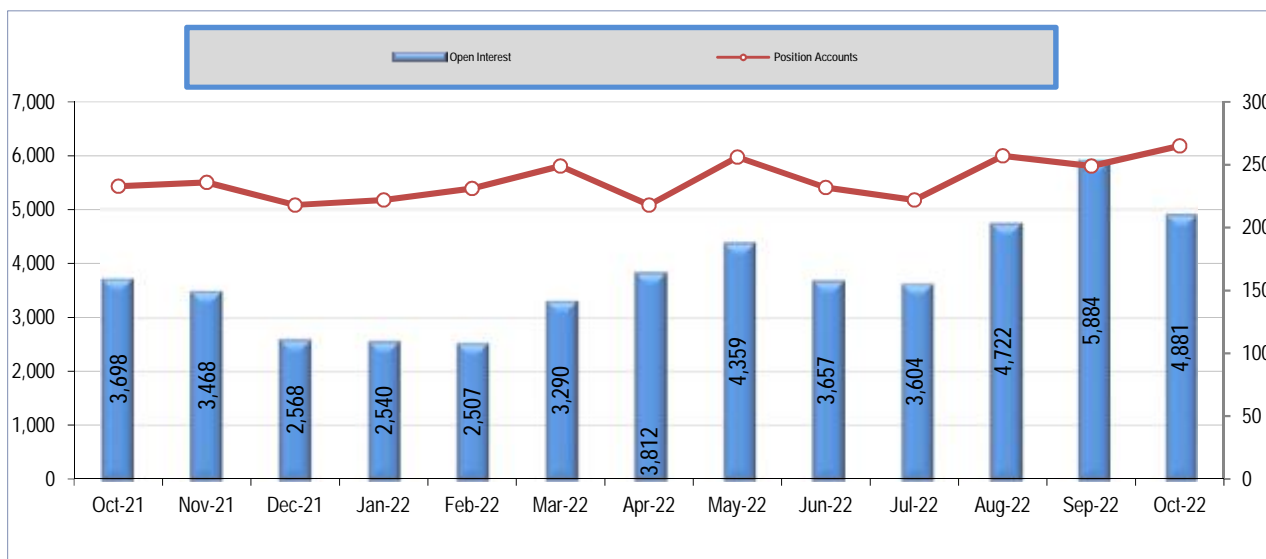
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 31/10/2022)		
<b>I. Domestic Investors</b>	<b>253,593</b>	<b>89.00</b>
Households	199,351	69.96
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	5,060	1.78
Deposit-taking Corporations	651	0.23
Other financial intermediaries	13,105	4.60
Non-Profit Institutions serving Households	879	0.31
Non-Financial Corporations	31,455	11.04
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	3,092	1.09
Institutions and bodies of the European Union	0	0.00
<b>II. Foreign Investors</b>	<b>31,346</b>	<b>11.00</b>
Households	21,504	7.55
Deposit-taking Corporations	23	0.01
Other financial intermediaries	324	0.11
Non-Financial Corporations	45	0.02
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	9,450	3.32
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>284,939</b>	<b>100.00</b>



## Derivatives market

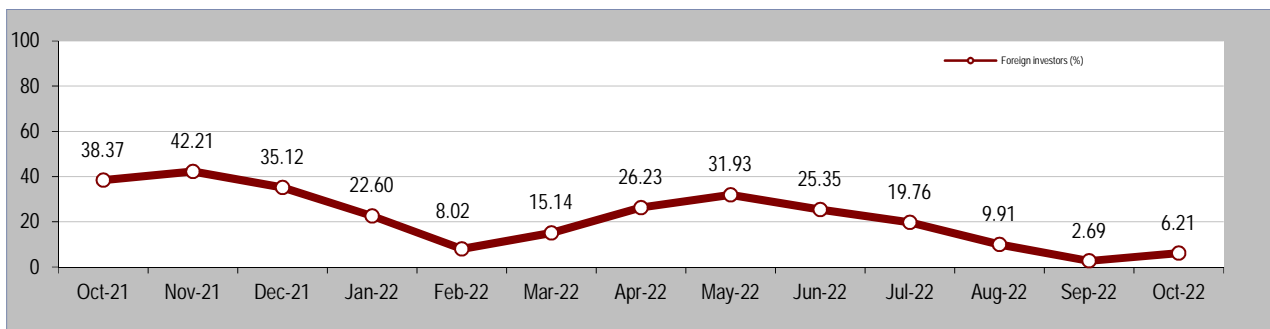
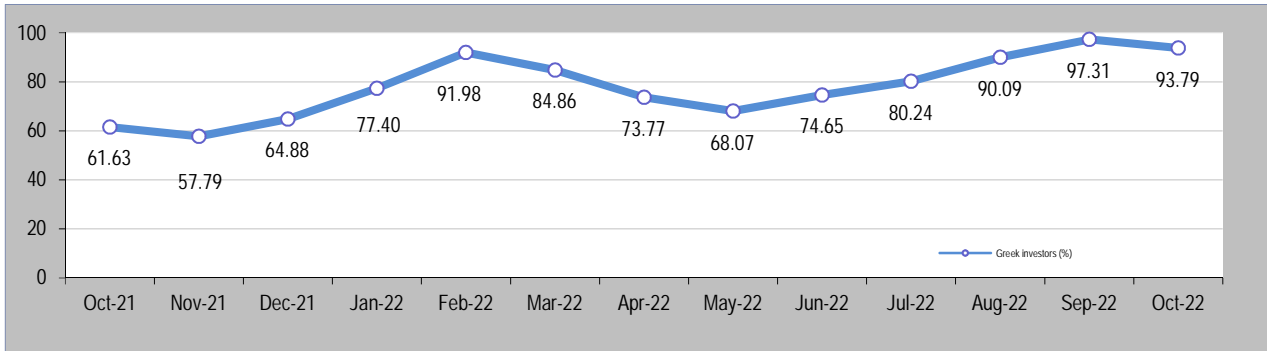
### 3. Investors participation in Index Futures

Open Interest  (Data of: 31/10/2022)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
<b>I. Domestic Investors</b>	<b>260</b>	<b>98.11</b>	<b>4,578</b>	<b>93.79</b>
Households	247	93.21	450	9.22
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	3	1.13	200	4.10
Deposit-taking Corporations	2	0.75	651	13.34
Other financial intermediaries	8	3.02	3,277	67.14
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
<b>II. Foreign Investors</b>	<b>5</b>	<b>1.89</b>	<b>303</b>	<b>6.21</b>
Households	0	0.00	0	0.00
Deposit-taking Corporations	2	0.75	23	0.47
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	3	1.13	280	5.74
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>265</b>	<b>100.00</b>	<b>4,881</b>	<b>100.00</b>



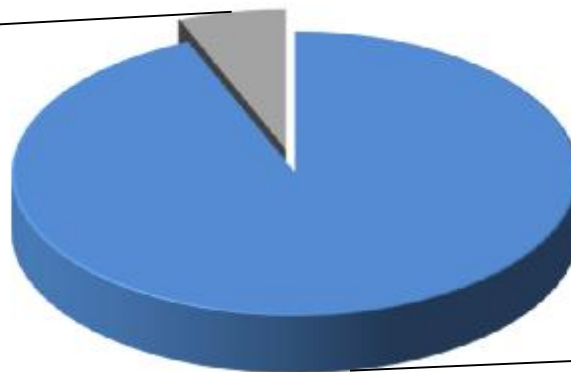
## Derivatives market

### 3. Investors participation in Index Futures



### Index Futures Investors' Allocation (%)

II. Foreign Investors  
6.2%



I. Domestic Investors  
93.8%

## Derivatives market

### Trading Activity Analysis per Investor Category

#### Index Futures

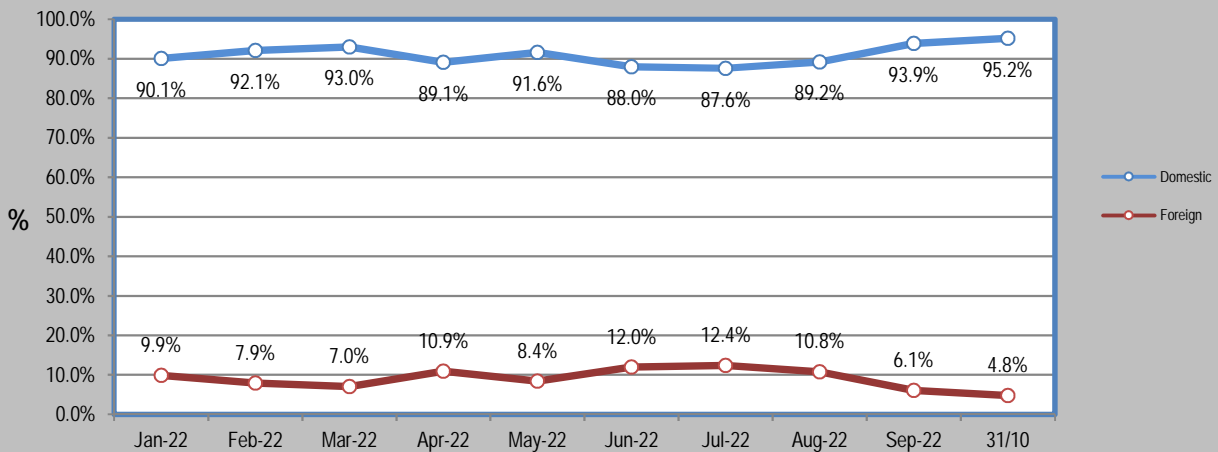
##### Transactions Volume

Data	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22
Domestic Investors	90.1%	92.1%	93.0%	89.1%	91.6%	88.0%	87.6%	89.2%	93.9%	95.2%
Foreign Investors	9.9%	7.9%	7.0%	10.9%	8.4%	12.0%	12.4%	10.8%	6.1%	4.8%

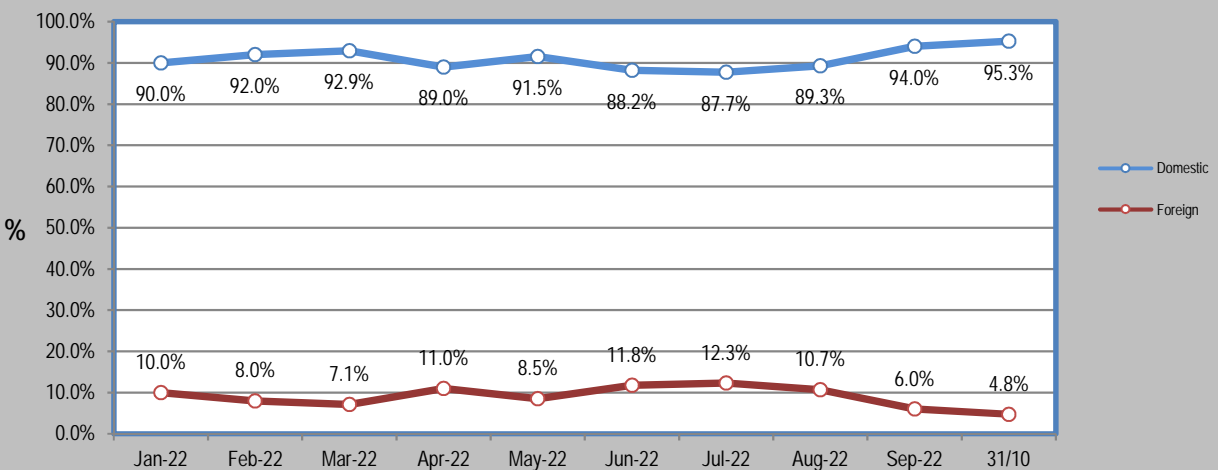
##### Transactions Value

Data	Jan-22	Feb-22	Mar-22	Apr-22	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22
Domestic Investors	90.0%	92.0%	92.9%	89.0%	91.5%	88.2%	87.7%	89.3%	94.0%	95.3%
Foreign Investors	10.0%	8.0%	7.1%	11.0%	8.5%	11.8%	12.3%	10.7%	6.0%	4.8%

Trading Activity Analysis per Investor Category  
Transactions Volume - Index Futures



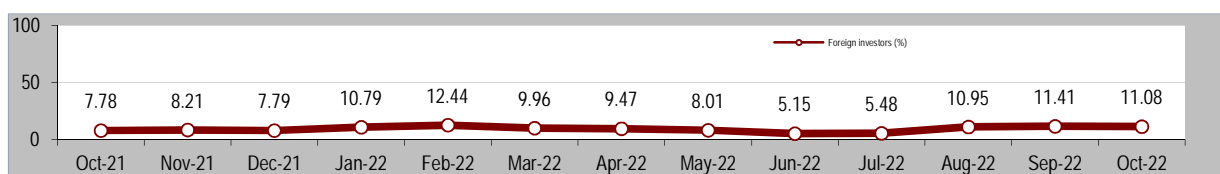
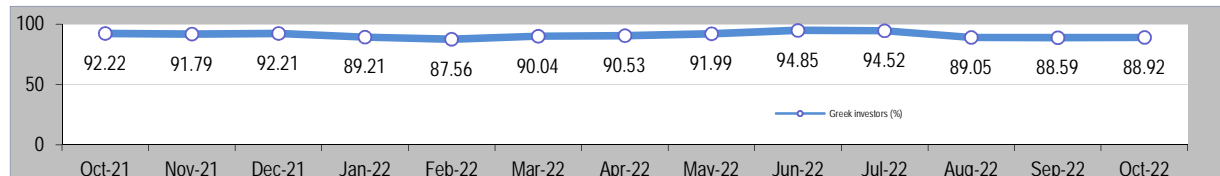
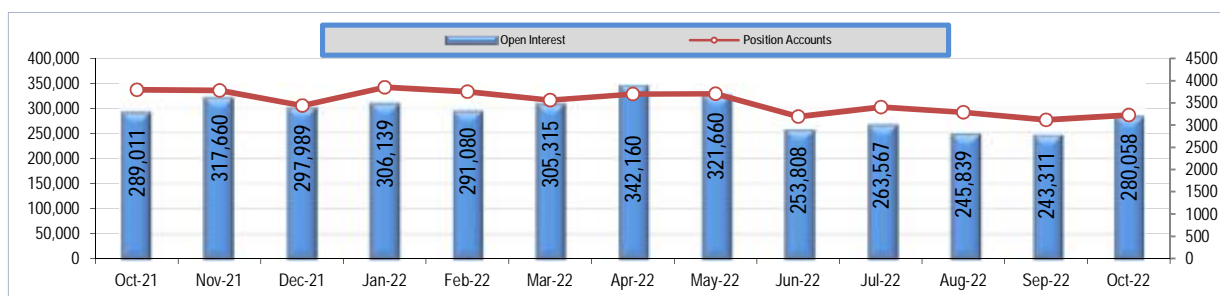
Trading Activity Analysis per Investor Category  
Transactions Value - Index Futures



## Derivatives market

### 4. Investors participation in Stock Futures

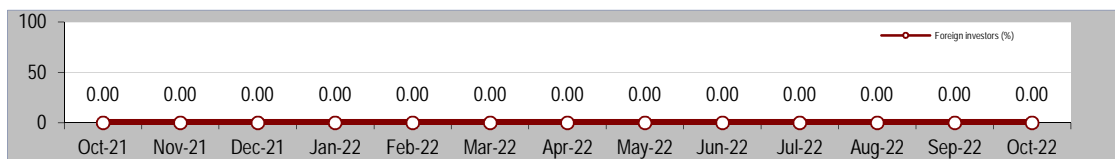
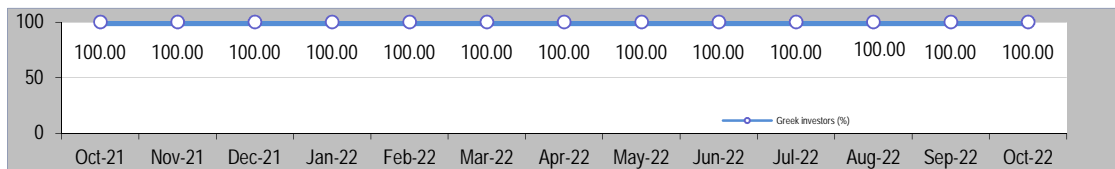
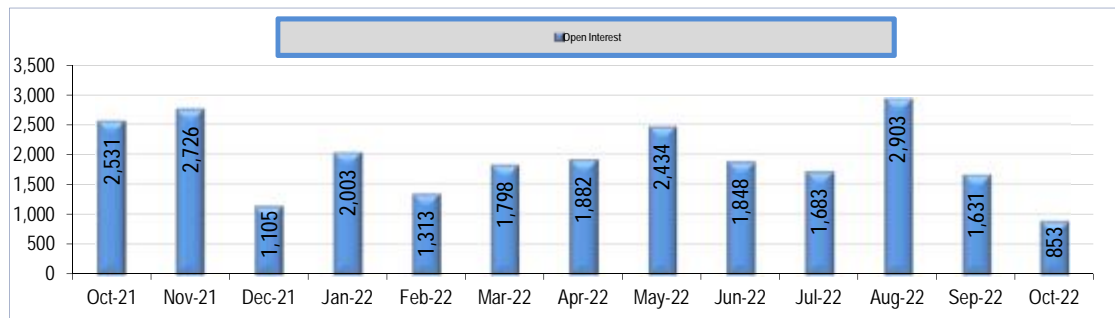
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 31/10/2022)				
<b>I. Domestic Investors</b>	<b>3,189</b>	<b>98.82</b>	<b>249,015</b>	<b>88.92</b>
Households	3,081	95.48	198,901	71.02
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	8	0.25	4,860	1.74
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	38	1.18	9,828	3.51
Non-Profit Institutions serving Households	9	0.28	879	0.31
Non-Financial Corporations	45	1.39	31,455	11.23
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	8	0.25	3,092	1.10
Institutions and bodies of the European Union	0	0.00	0	0.00
<b>II. Foreign Investors</b>	<b>38</b>	<b>1.18</b>	<b>31,043</b>	<b>11.08</b>
Households	30	0.93	21,504	7.68
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	2	0.06	324	0.12
Non-Financial Corporations	3	0.09	45	0.02
Non-MMF investment funds	3	0.09	9,170	3.27
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>3,227</b>	<b>100.00</b>	<b>280,058</b>	<b>100.00</b>



## Derivatives market

### 5. Investors participation in Options

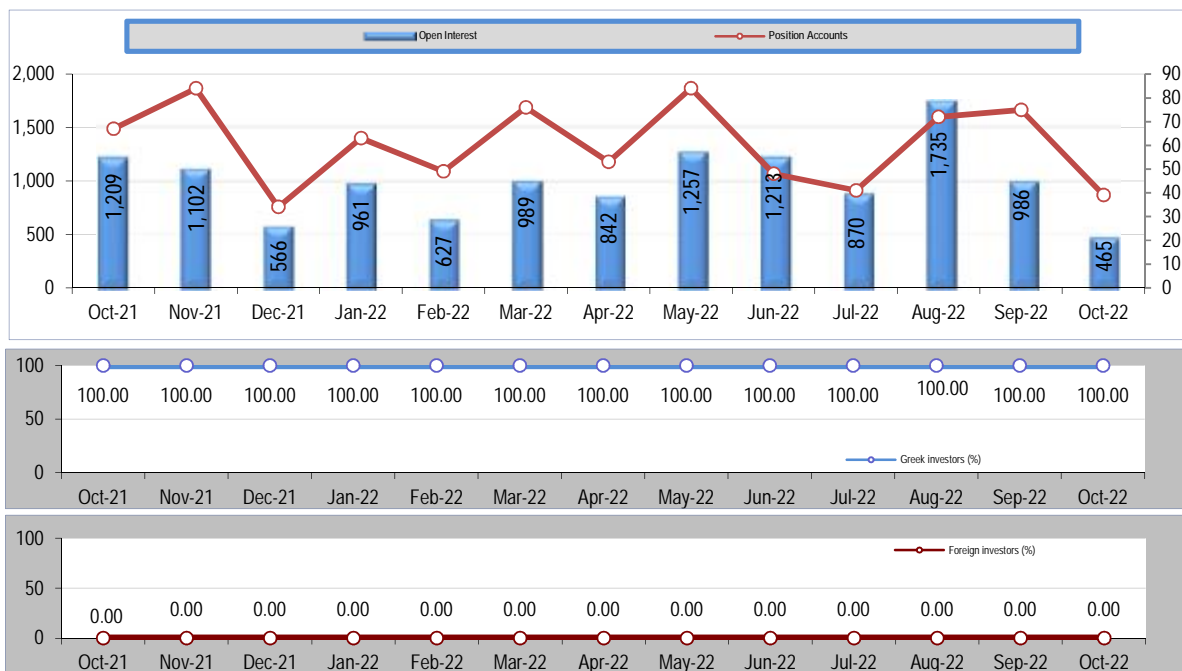
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 31/10/2022)		
<b>I. Domestic Investors</b>	<b>853</b>	<b>100.00</b>
Households	254	29.78
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	104	12.19
Other financial intermediaries	484	56.74
Non-Profit Institutions serving Households	11	1.29
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
<b>II. Foreign Investors</b>	<b>0</b>	<b>0.00</b>
Households	0	0.00
Deposit-taking Corporations	0	0.00
Other financial intermediaries	0	0.00
Non-Financial Corporations	0	0.00
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>853</b>	<b>100.00</b>



## Derivatives market

### 6. Investors participation in Index Options

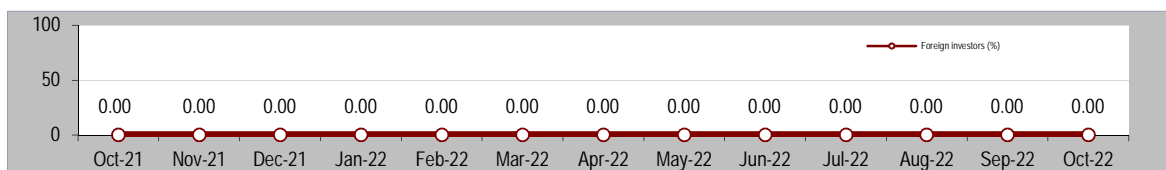
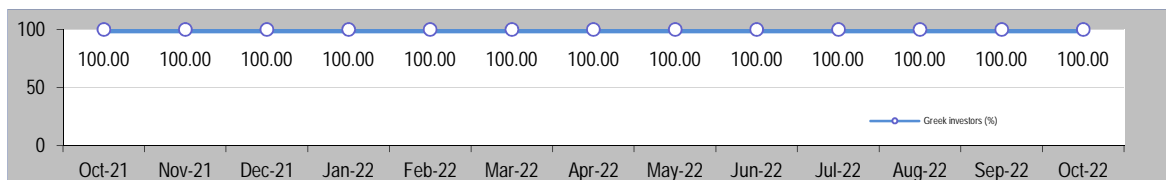
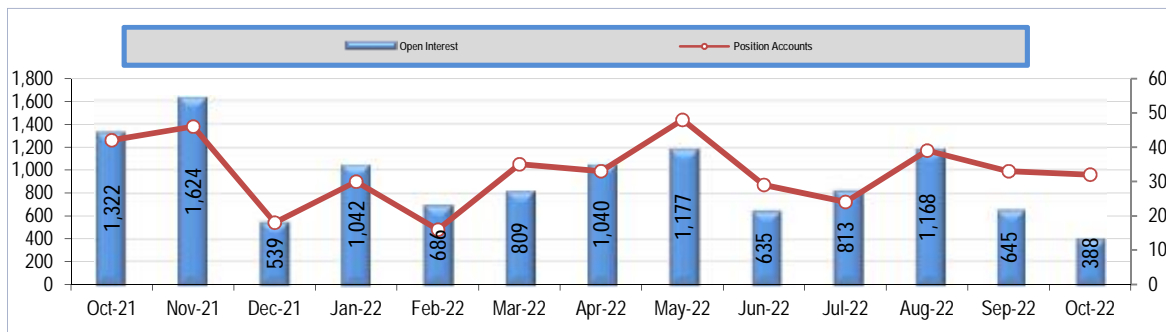
Open Interest	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 31/10/2022)				
<b>I. Domestic Investors</b>	<b>39</b>	<b>100.00</b>	<b>465</b>	<b>100.00</b>
Households	22	56.41	79	16.99
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	4	10.26	62	13.33
Other financial intermediaries	13	33.33	324	69.68
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
<b>II. Foreign Investors</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
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
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>39</b>	<b>100.00</b>	<b>465</b>	<b>100.00</b>



## Derivatives market

### 7. Investors participation in Stock Options

Open Interest	Stock Options			
	(Data of: 31/10/2022)			
	Position Accounts		Open Interest	
	number	%	number	%
<b>I. Domestic Investors</b>	<b>32</b>	<b>100.00</b>	<b>388</b>	<b>100.00</b>
Households	18	56.25	175	45.10
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	5	15.63	42	10.82
Other financial intermediaries	7	21.88	160	41.24
Non-Profit Institutions serving Households	2	6.25	11	2.84
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
<b>II. Foreign Investors</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
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
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>32</b>	<b>100.00</b>	<b>388</b>	<b>100.00</b>



## 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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