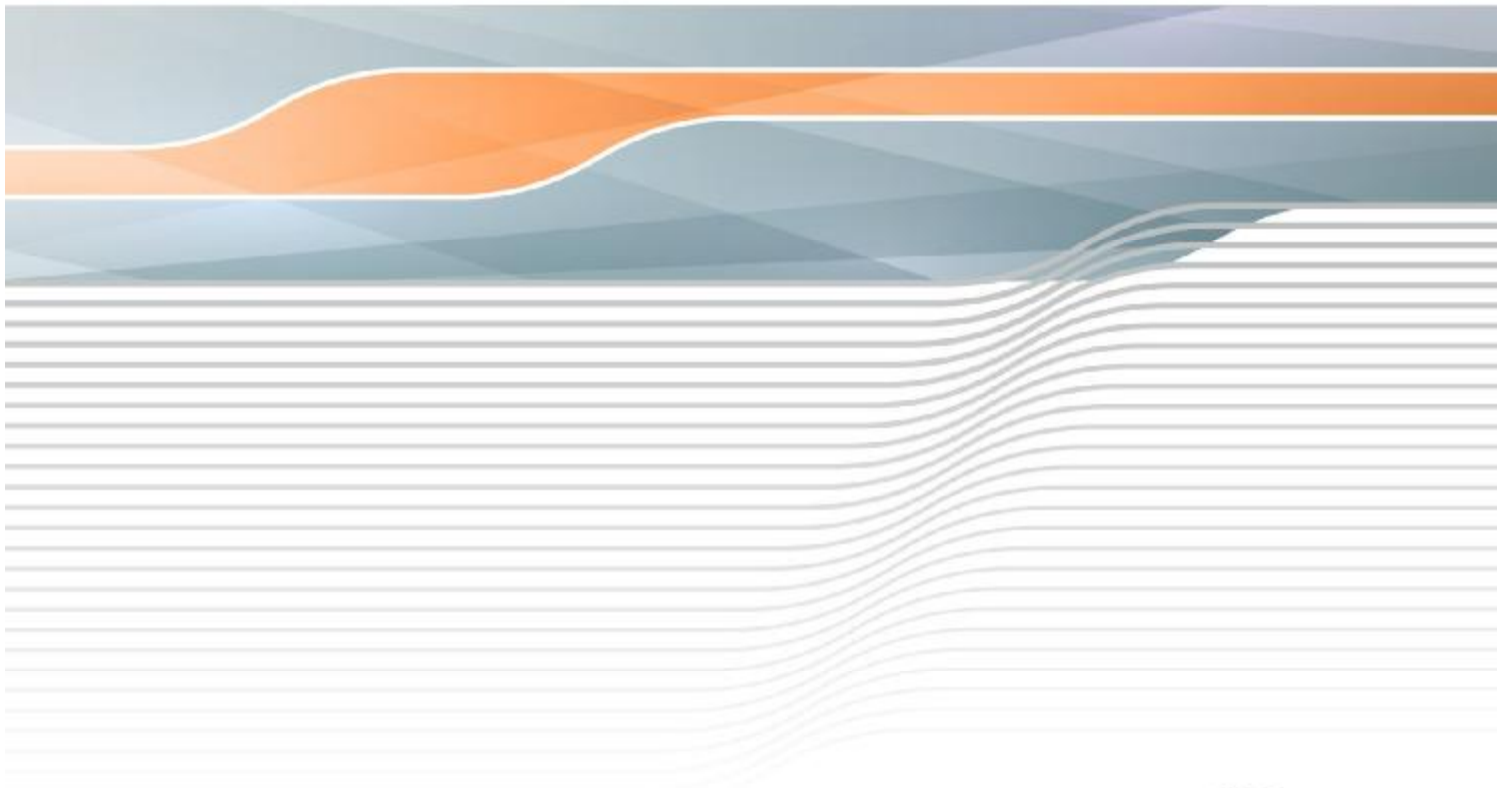


22

Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS
November



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Nov-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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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

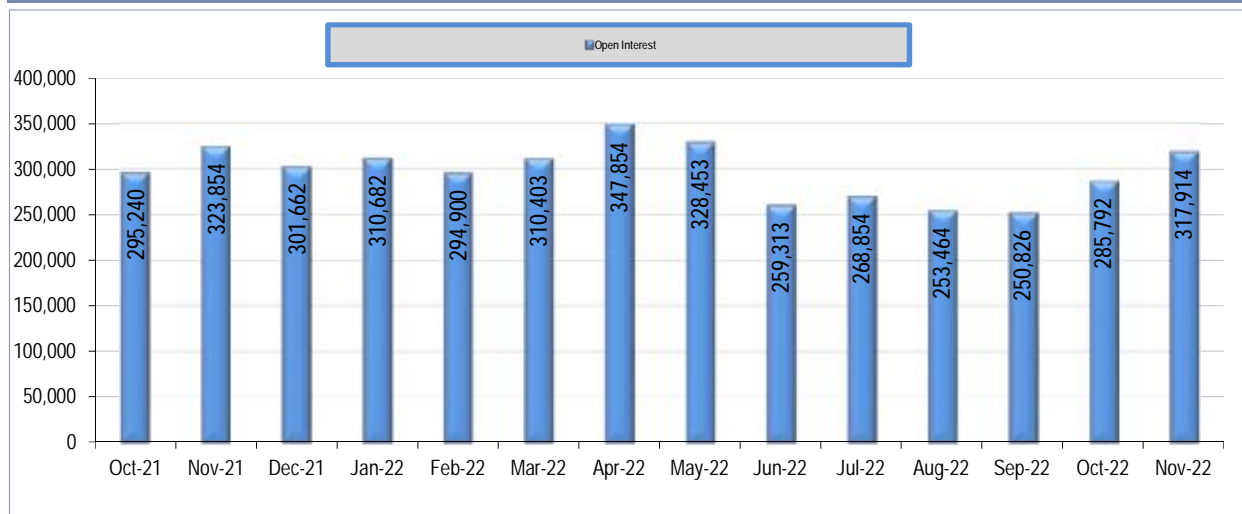
7. Investors participation in Stock Options

8. Notes – Clarifications

Derivatives market

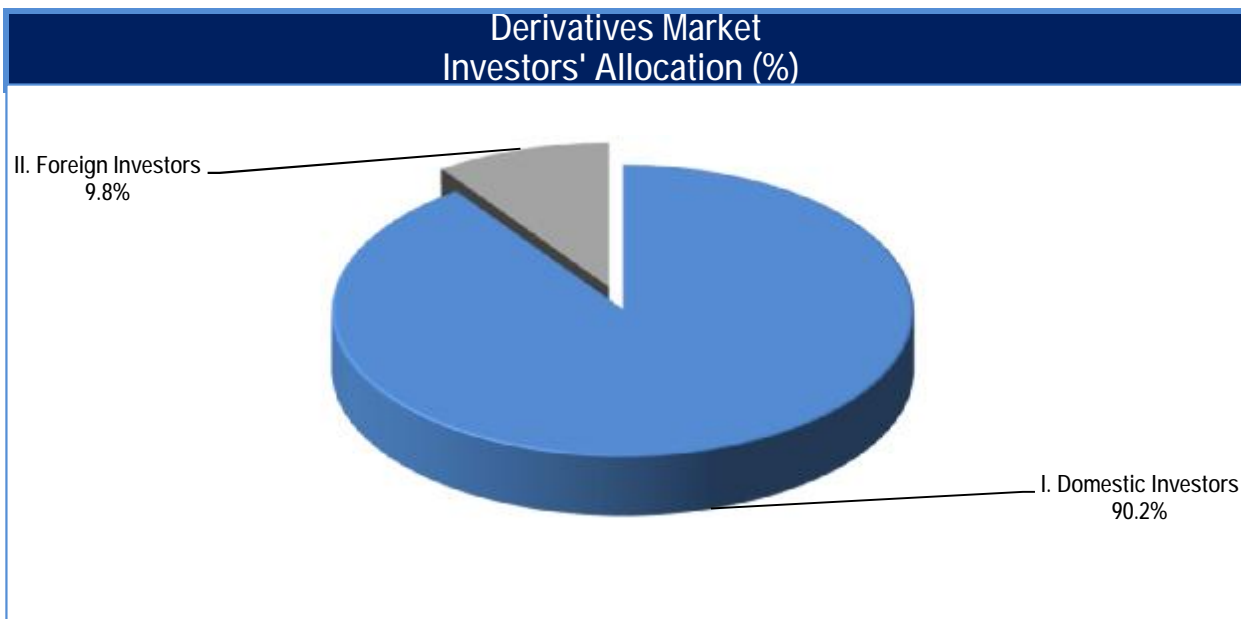
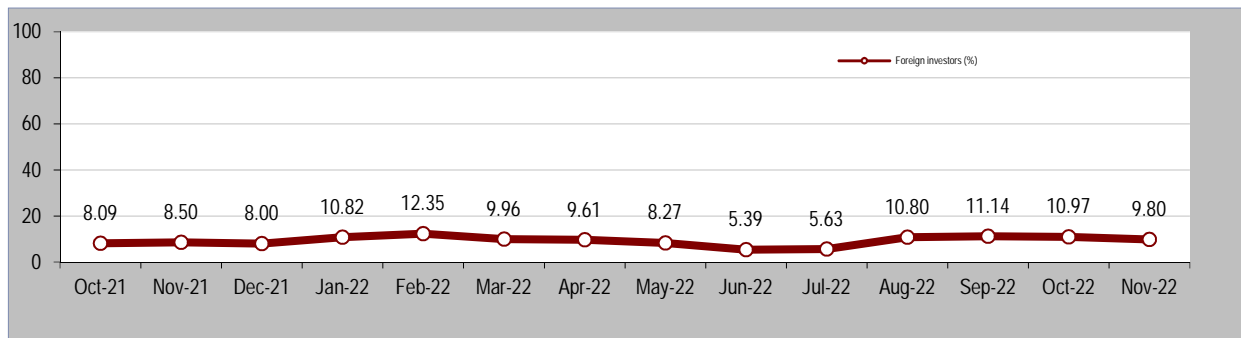
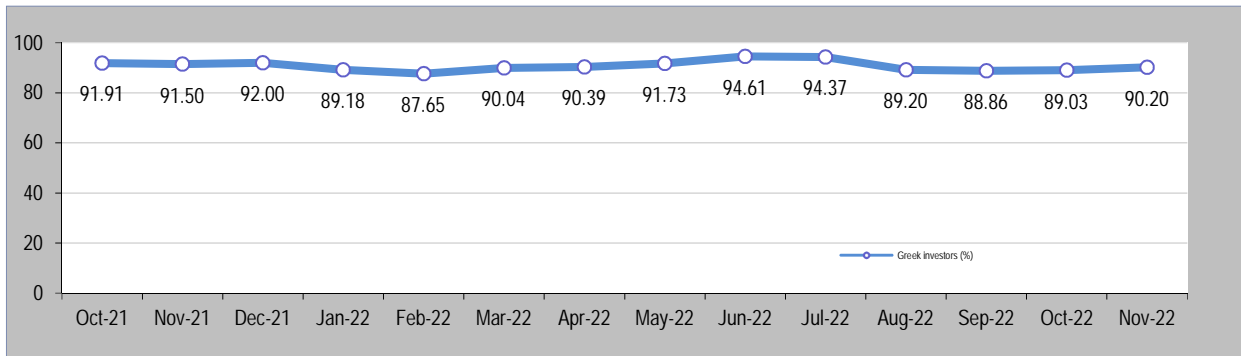
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 30/11/2022)	
	number	%
I. Domestic Investors	286,761	90.20
Households	225,188	70.83
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	5	0.00
Non-MMF investment funds	4,644	1.46
Deposit-taking Corporations	611	0.19
Other financial intermediaries	15,100	4.75
Non-Profit Institutions serving Households	915	0.29
Non-Financial Corporations	36,325	11.43
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	3,973	1.25
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	31,153	9.80
Households	20,551	6.46
Deposit-taking Corporations	0	0.00
Other financial intermediaries	717	0.23
Non-Financial Corporations	35	0.01
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	9,850	3.10
III. Other Not Identified	0	0.00
Total (I+II+III)	317,914	100.00



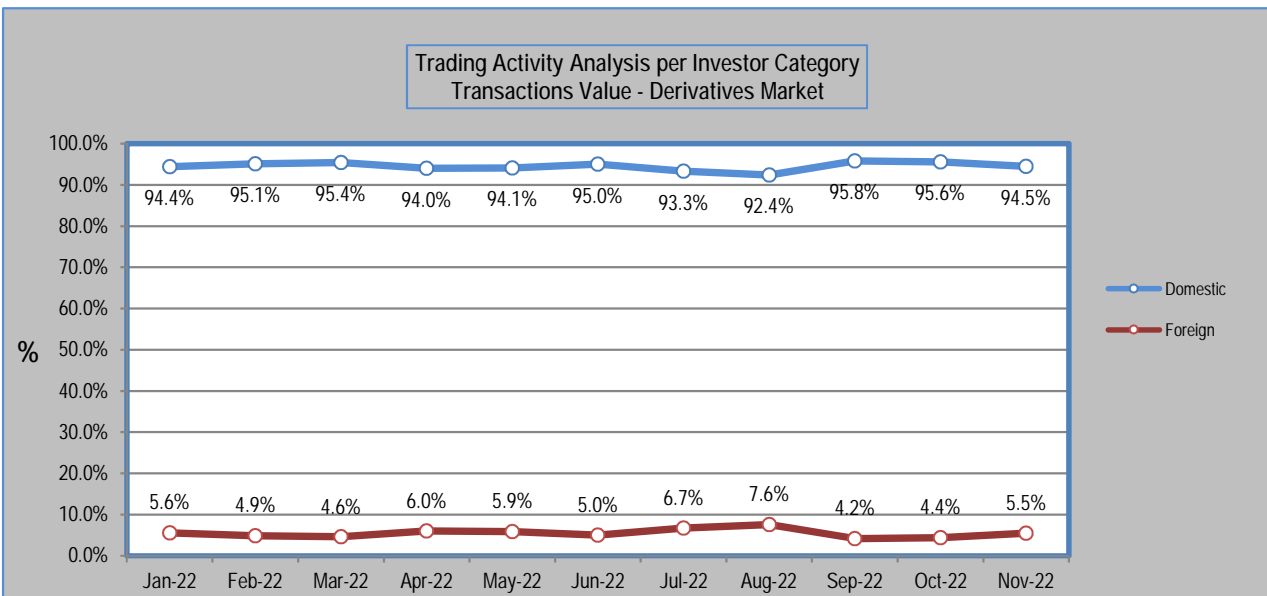
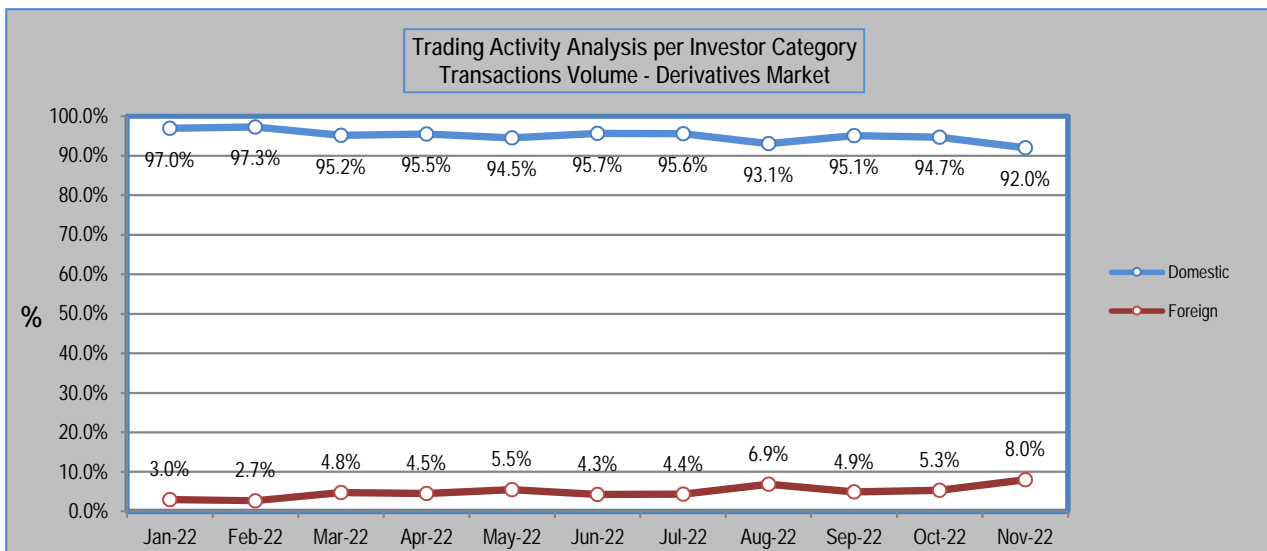
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

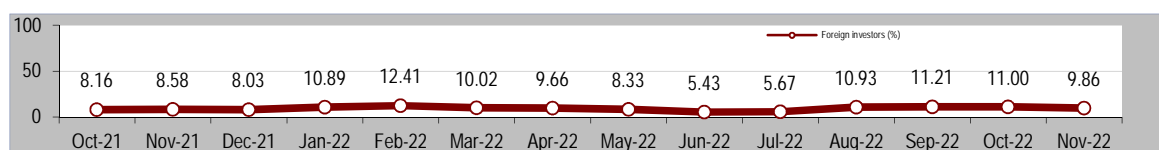
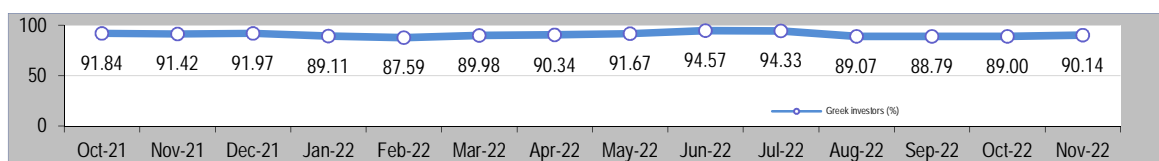
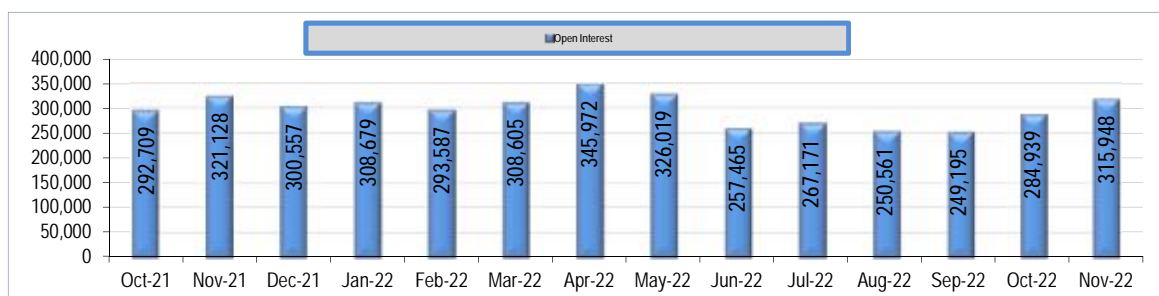
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22				
Domestic Investors	94.5%	95.7%	95.6%	93.1%	95.1%	94.7%	92.0%				
Foreign Investors	5.5%	4.3%	4.4%	6.9%	4.9%	5.3%	8.0%				
Transactions Value											
Data	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22				
Domestic Investors	94.1%	95.0%	93.3%	92.4%	95.8%	95.6%	94.5%				
Foreign Investors	5.9%	5.0%	6.7%	7.6%	4.2%	4.4%	5.5%				



Derivatives market

2. Investors participation in Futures

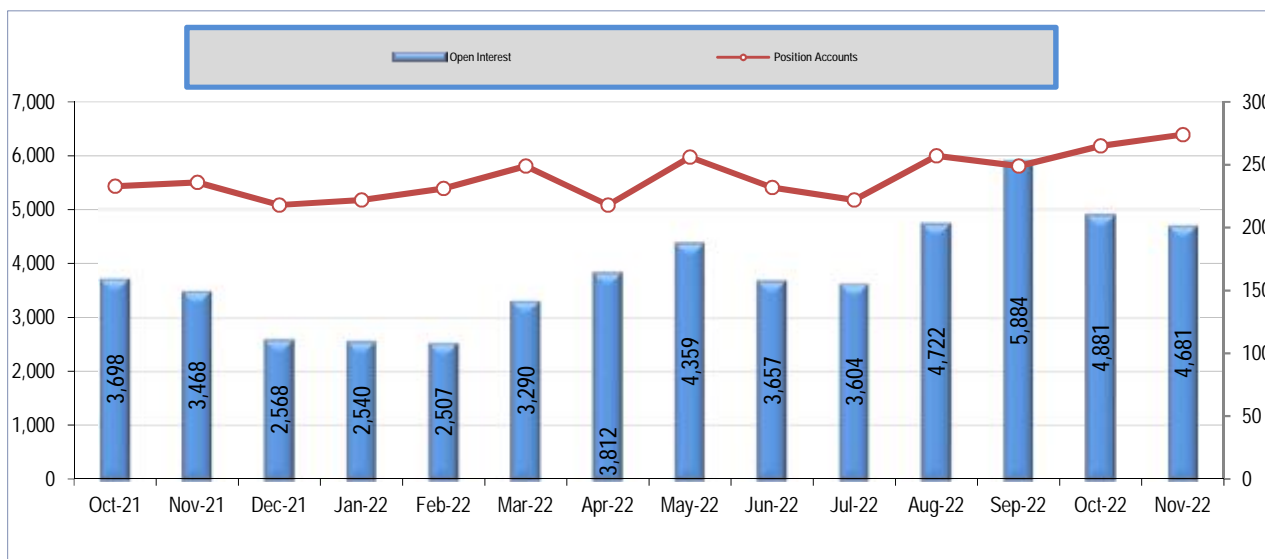
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 30/11/2022)		
I. Domestic Investors	284,795	90.14
Households	224,578	71.08
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	5	0.00
Non-MMF investment funds	4,644	1.47
Deposit-taking Corporations	262	0.08
Other financial intermediaries	14,141	4.48
Non-Profit Institutions serving Households	867	0.27
Non-Financial Corporations	36,325	11.50
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	3,973	1.26
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	31,153	9.86
Households	20,551	6.50
Deposit-taking Corporations	0	0.00
Other financial intermediaries	717	0.23
Non-Financial Corporations	35	0.01
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	9,850	3.12
III. Other Not Identified	0	0.00
Total (I+II+III)	315,948	100.00



Derivatives market

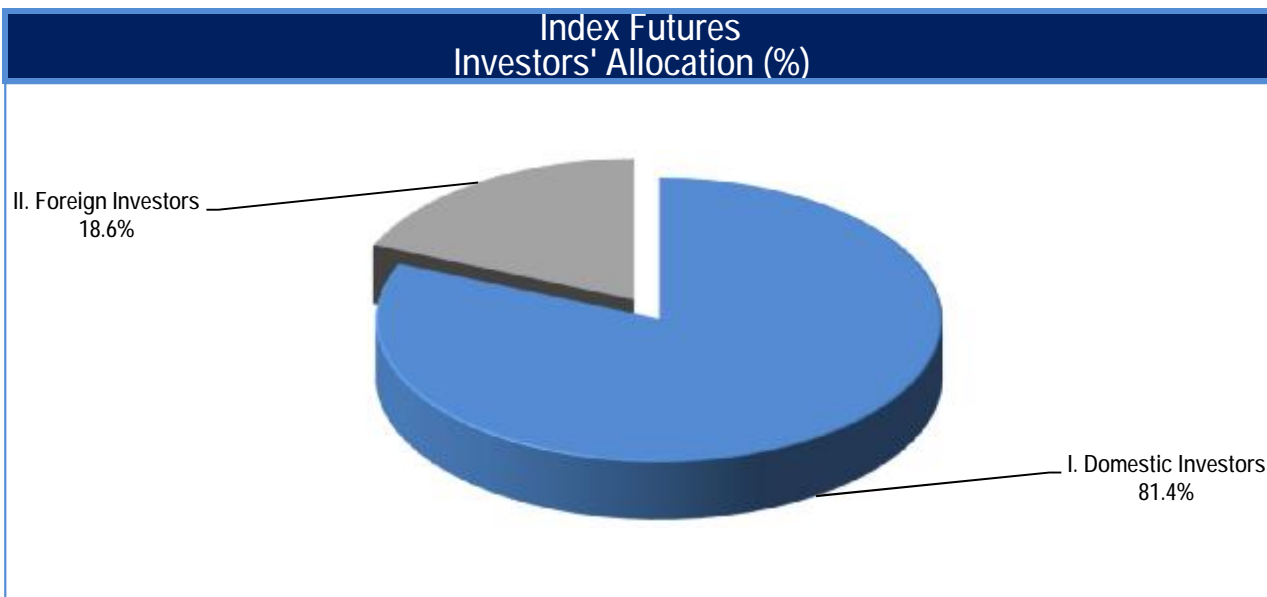
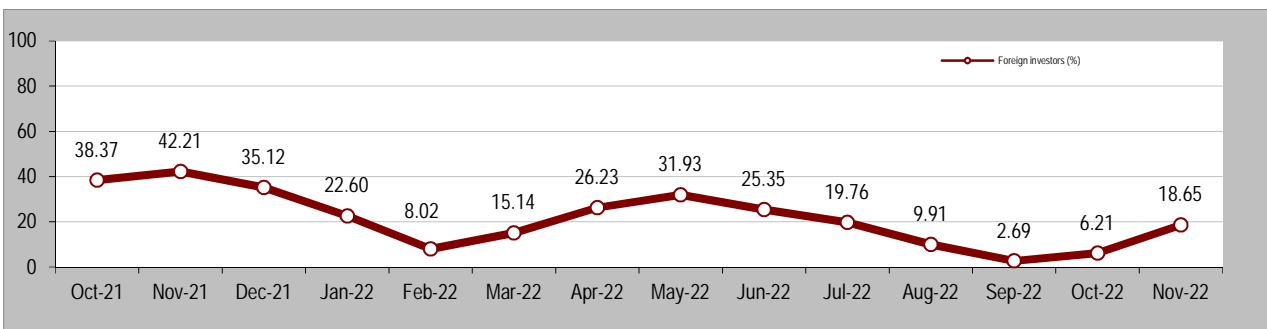
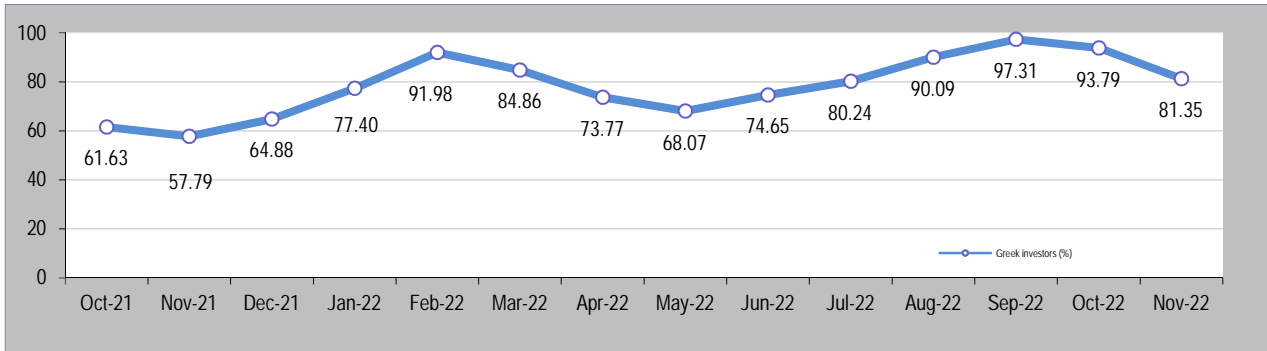
3. Investors participation in Index Futures

Open Interest (Data of: 30/11/2022)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	271	98.91	3,808	81.35
Households	263	95.99	602	12.86
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	1	0.36	5	0.11
Non-MMF investment funds	4	1.46	1,050	22.43
Deposit-taking Corporations	1	0.36	178	3.80
Other financial intermediaries	2	0.73	1,973	42.15
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	3	1.09	873	18.65
Households	0	0.00	0	0.00
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	2	0.73	393	8.40
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	1	0.36	480	10.25
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	274	100.00	4,681	100.00



Derivatives market

3. Investors participation in Index Futures



Derivatives market

Trading Activity Analysis per Investor Category

Index Futures

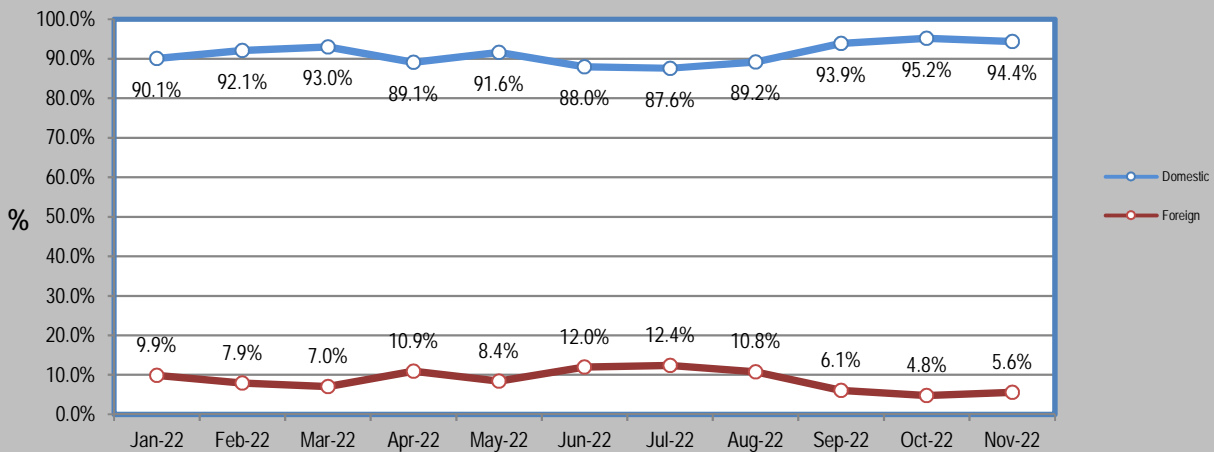
Transactions Volume

Data	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22				
Domestic Investors	91.6%	88.0%	87.6%	89.2%	93.9%	95.2%	94.4%				
Foreign Investors	8.4%	12.0%	12.4%	10.8%	6.1%	4.8%	5.6%				

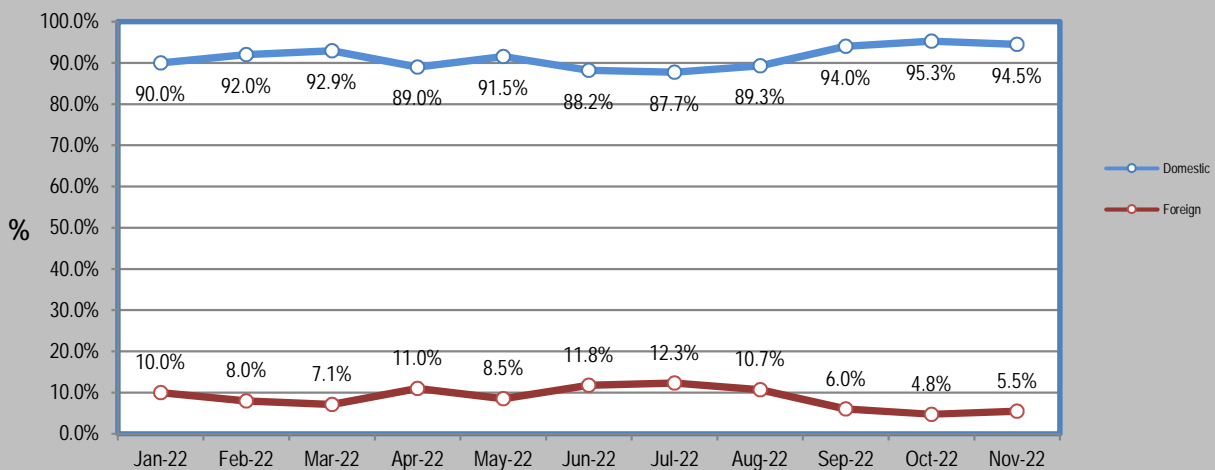
Transactions Value

Data	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22				
Domestic Investors	91.5%	88.2%	87.7%	89.3%	94.0%	95.3%	94.5%				
Foreign Investors	8.5%	11.8%	12.3%	10.7%	6.0%	4.8%	5.5%				

Trading Activity Analysis per Investor Category
Transactions Volume - Index Futures



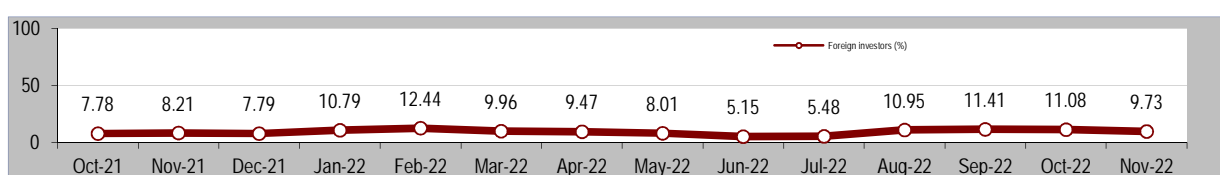
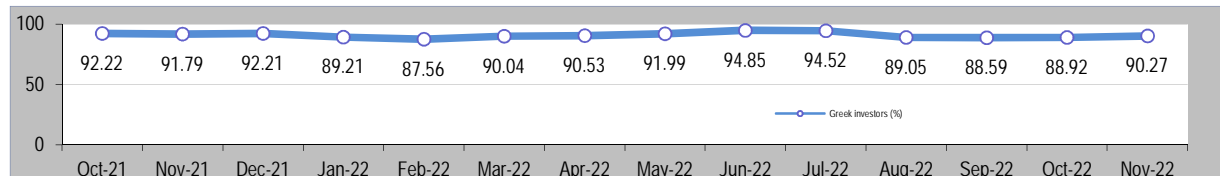
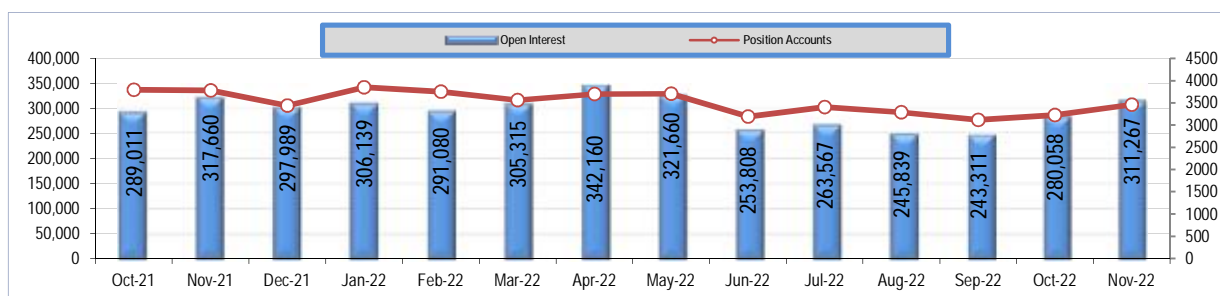
Trading Activity Analysis per Investor Category
Transactions Value - Index Futures



Derivatives market

4. Investors participation in Stock Futures

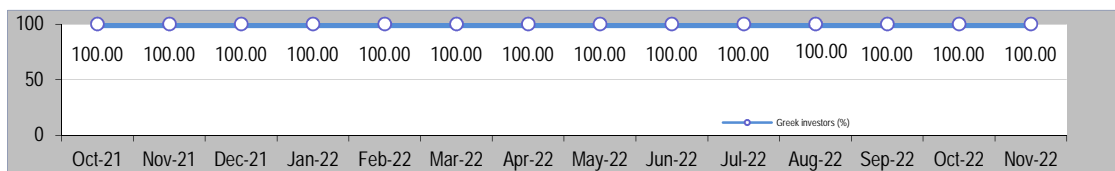
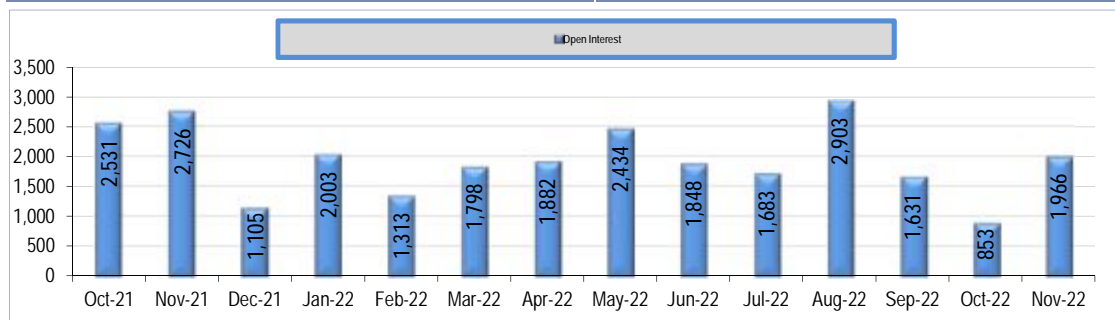
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 30/11/2022)				
I. Domestic Investors	3,411	98.67	280,987	90.27
Households	3,291	95.20	223,976	71.96
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	8	0.23	3,594	1.15
Deposit-taking Corporations	2	0.06	84	0.03
Other financial intermediaries	36	1.04	12,168	3.91
Non-Profit Institutions serving Households	9	0.26	867	0.28
Non-Financial Corporations	57	1.65	36,325	11.67
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	8	0.23	3,973	1.28
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	46	1.33	30,280	9.73
Households	36	1.04	20,551	6.60
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	2	0.06	324	0.10
Non-Financial Corporations	3	0.09	35	0.01
Non-MMF investment funds	5	0.14	9,370	3.01
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	3,457	100.00	311,267	100.00



Derivatives market

5. Investors participation in Options

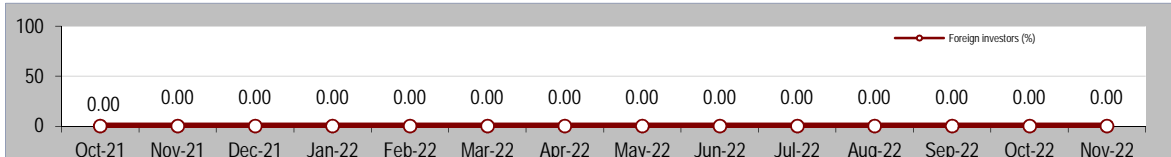
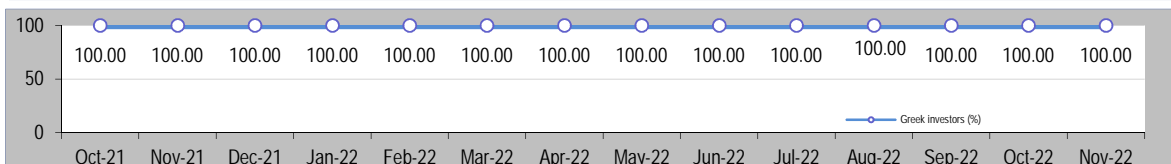
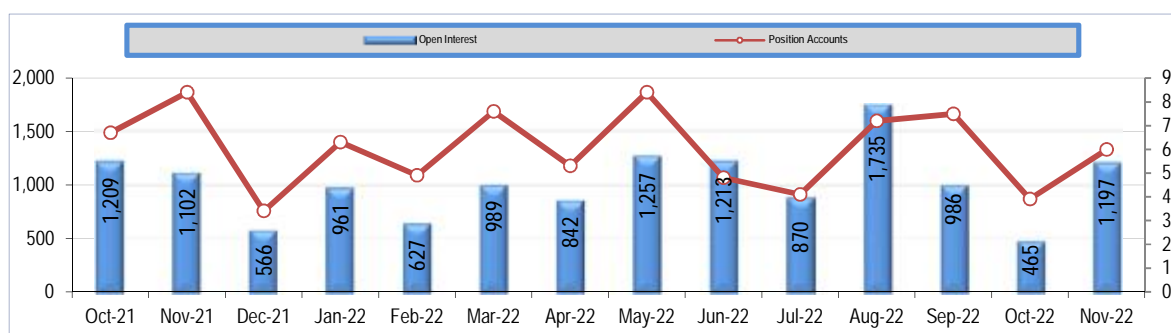
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 30/11/2022)		
I. Domestic Investors	1,966	100.00
Households	610	31.03
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	349	17.75
Other financial intermediaries	959	48.78
Non-Profit Institutions serving Households	48	2.44
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)	1,966	100.00



Derivatives market

6. Investors participation in Index Options

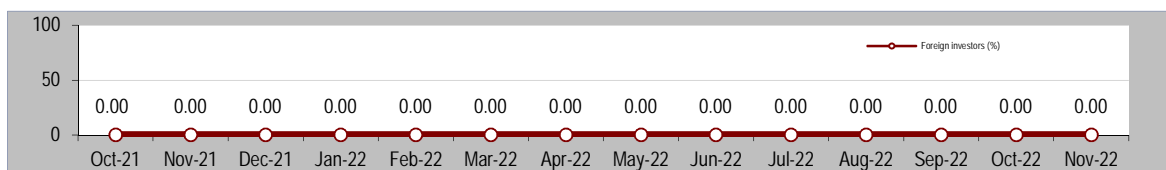
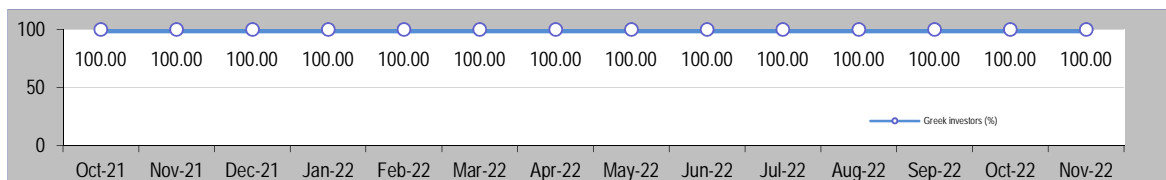
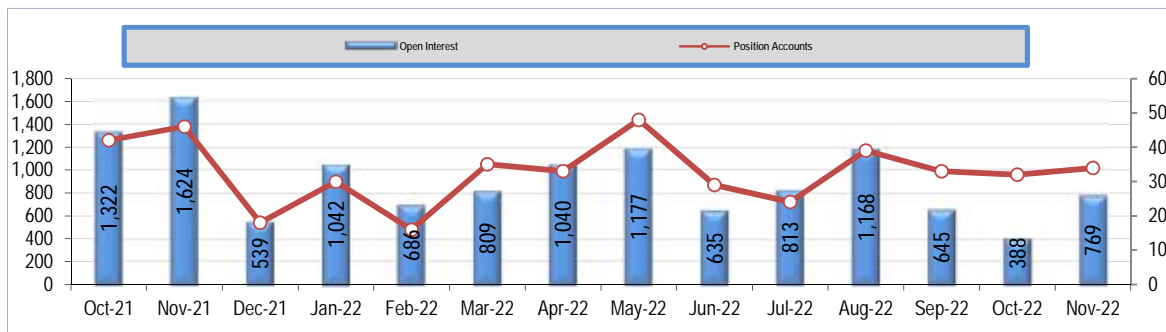
Open Interest	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 30/11/2022)				
I. Domestic Investors	60	100.00	1,197	100.00
Households	33	55.00	87	7.27
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	3	5.00	309	25.81
Other financial intermediaries	24	40.00	801	66.92
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)	60	100.00	1,197	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest	Stock Options			
	(Data of: 30/11/2022)			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	34	100.00	769	100.00
Households	18	52.94	523	68.01
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	3	8.82	40	5.20
Other financial intermediaries	10	29.41	158	20.55
Non-Profit Institutions serving Households	3	8.82	48	6.24
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)	34	100.00	769	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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