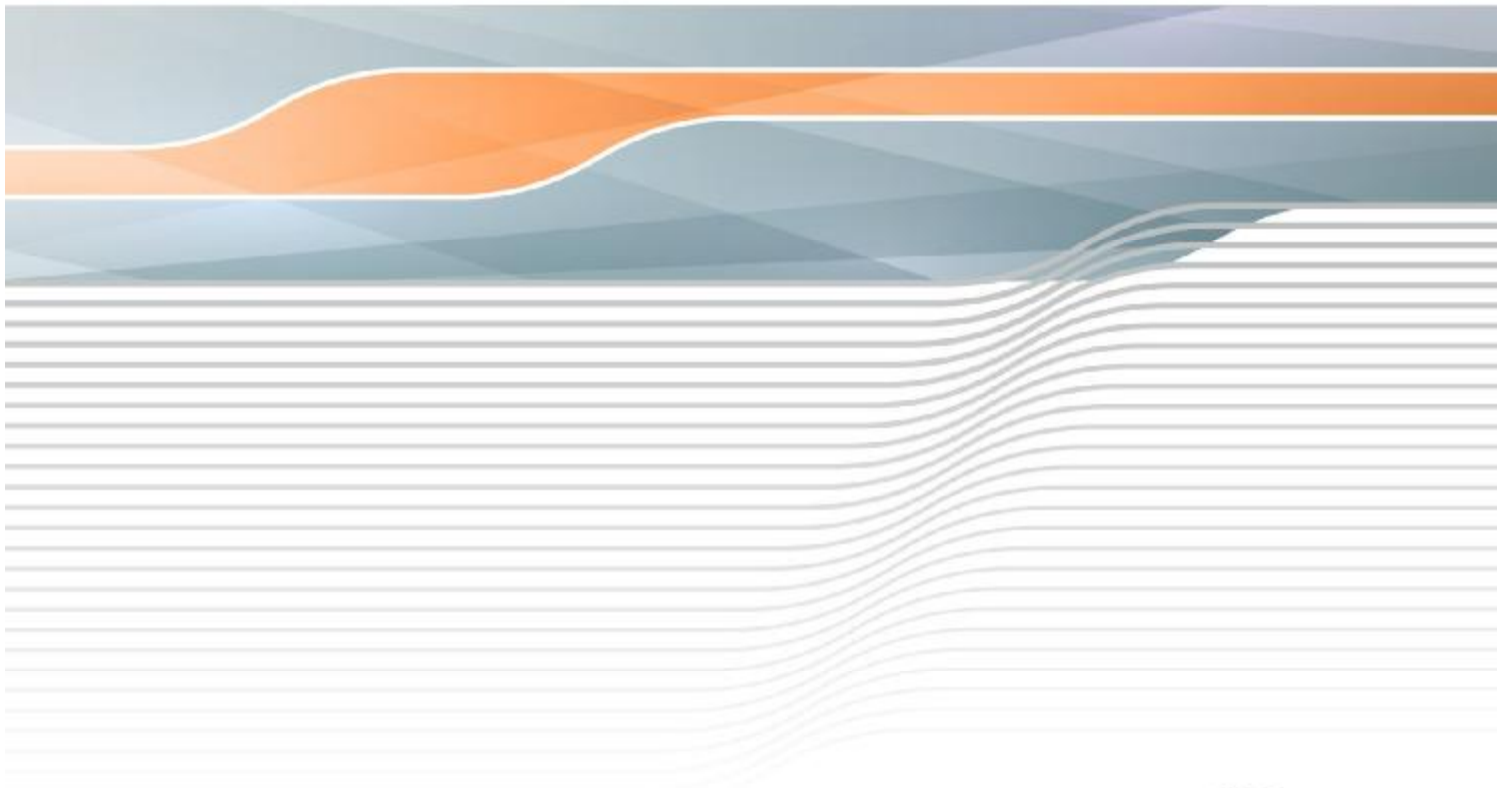


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Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS
December



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Dec-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

<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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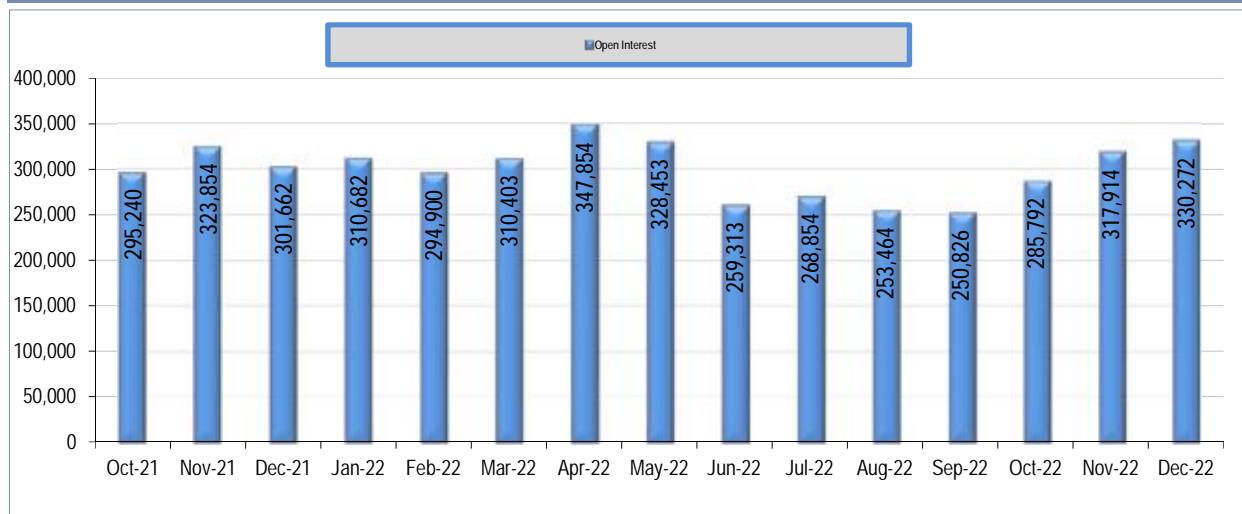
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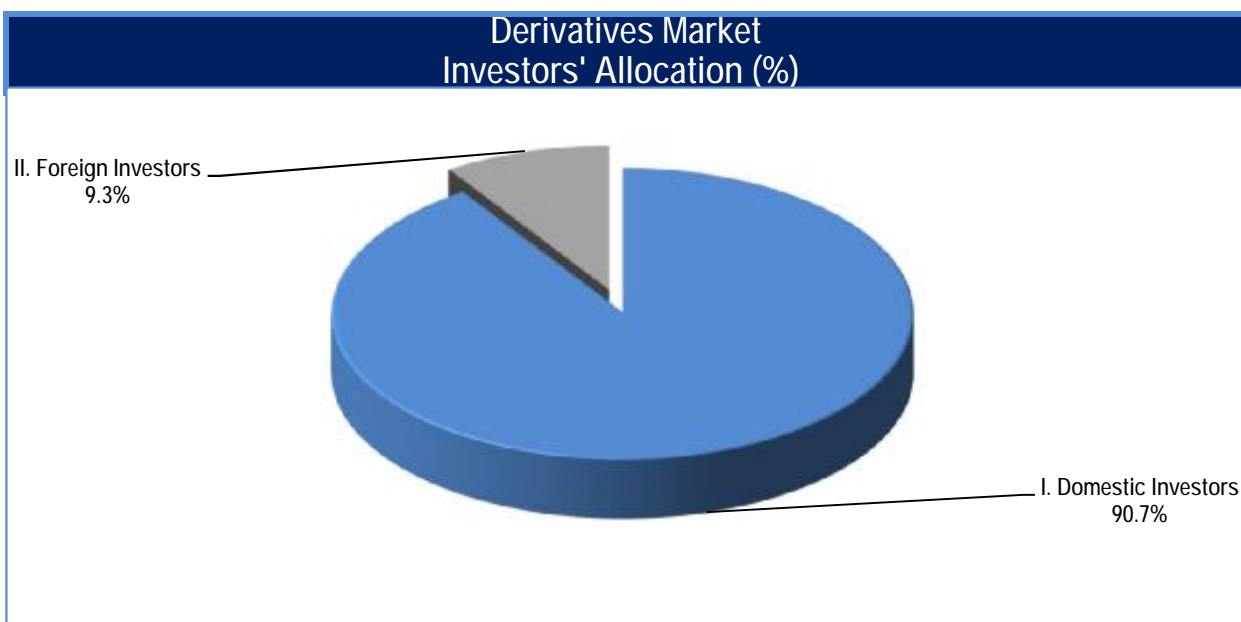
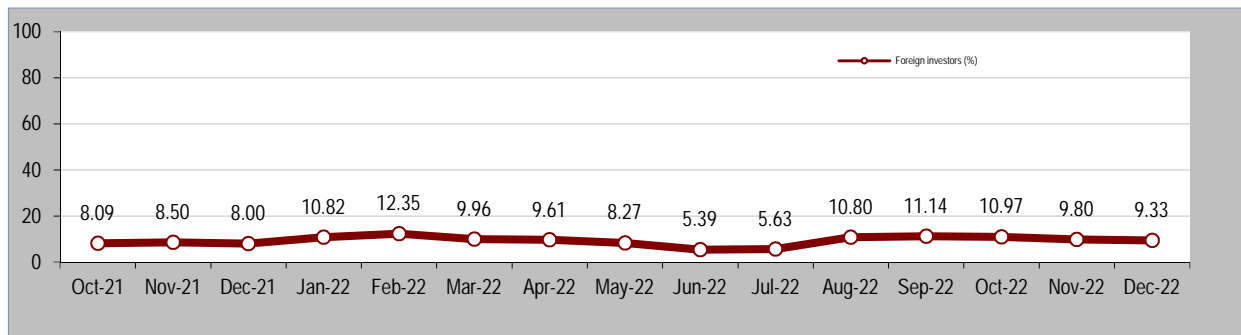
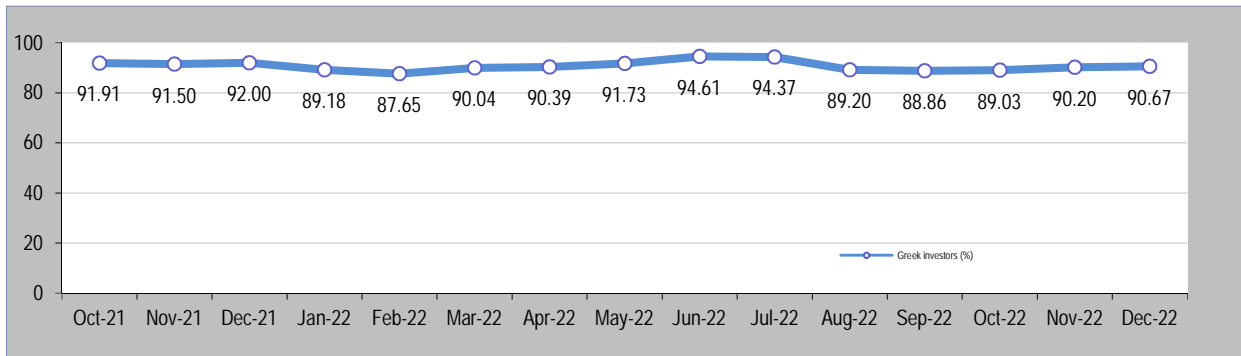
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 30/12/2022)	
	number	%
I. Domestic Investors	299,446	90.67
Households	253,754	76.83
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	4,423	1.34
Deposit-taking Corporations	238	0.07
Other financial intermediaries	4,138	1.25
Non-Profit Institutions serving Households	1,195	0.36
Non-Financial Corporations	31,985	9.68
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	3,713	1.12
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	30,826	9.33
Households	20,499	6.21
Deposit-taking Corporations	0	0.00
Other financial intermediaries	657	0.20
Non-Financial Corporations	95	0.03
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	9,575	2.90
III. Other Not Identified	0	0.00
Total (I+II+III)	330,272	100.00



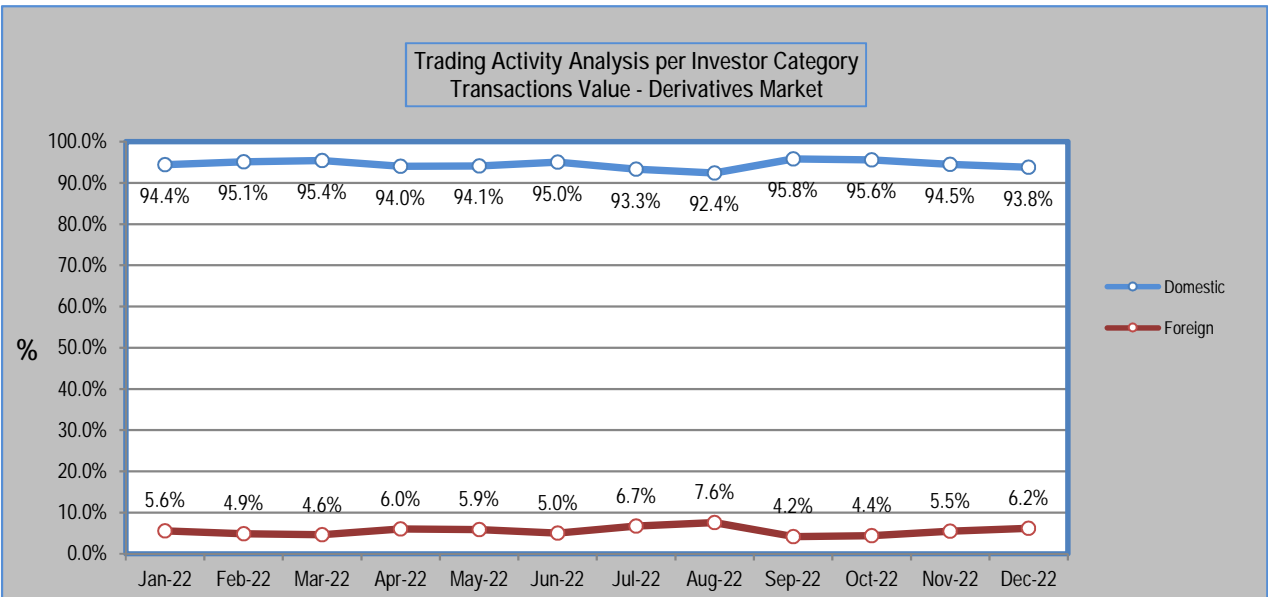
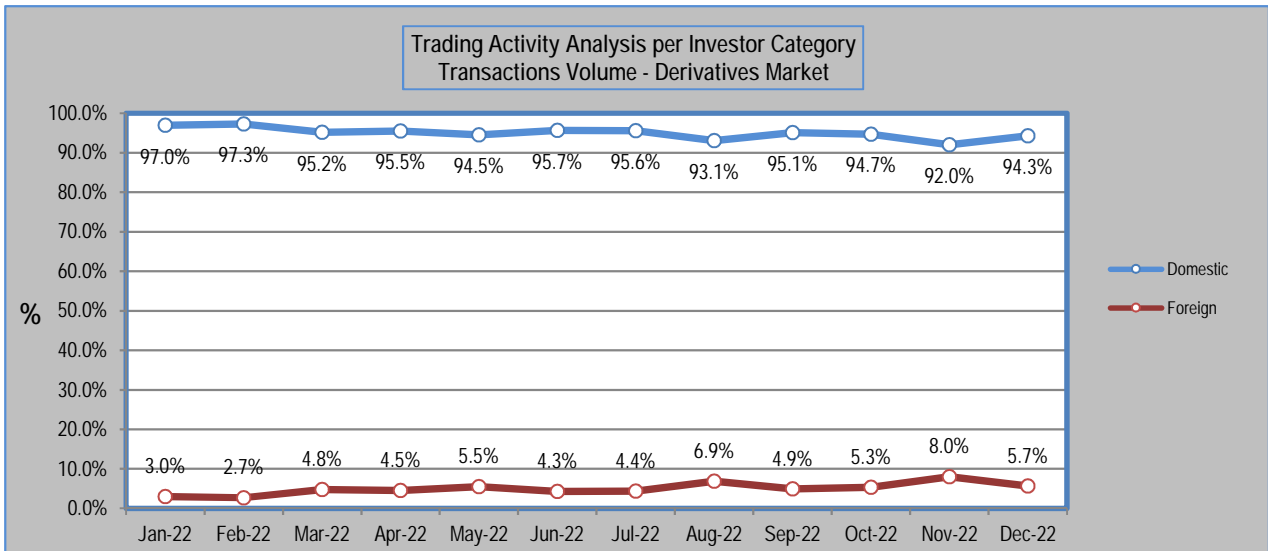
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

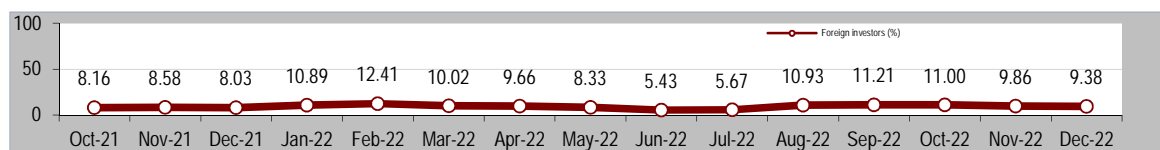
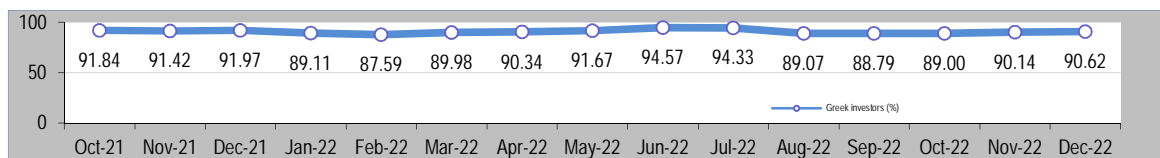
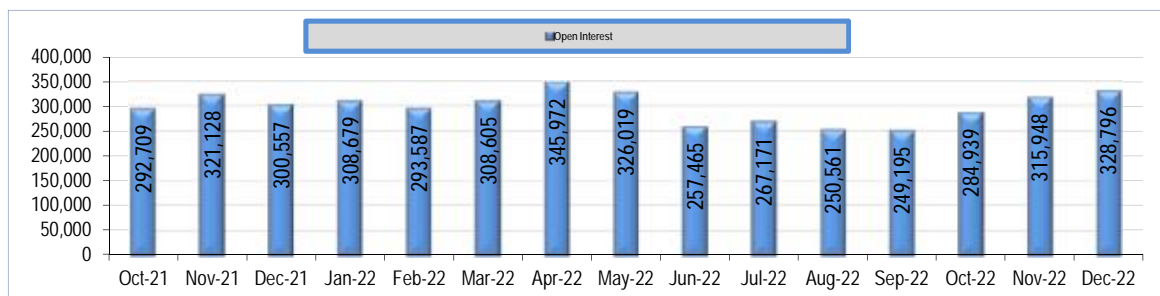
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22	Dec-22			
Domestic Investors	94.5%	95.7%	95.6%	93.1%	95.1%	94.7%	92.0%	94.3%			
Foreign Investors	5.5%	4.3%	4.4%	6.9%	4.9%	5.3%	8.0%	5.7%			
Transactions Value											
Data	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22	Dec-22			
Domestic Investors	94.1%	95.0%	93.3%	92.4%	95.8%	95.6%	94.5%	93.8%			
Foreign Investors	5.9%	5.0%	6.7%	7.6%	4.2%	4.4%	5.5%	6.2%			



Derivatives market

2. Investors participation in Futures

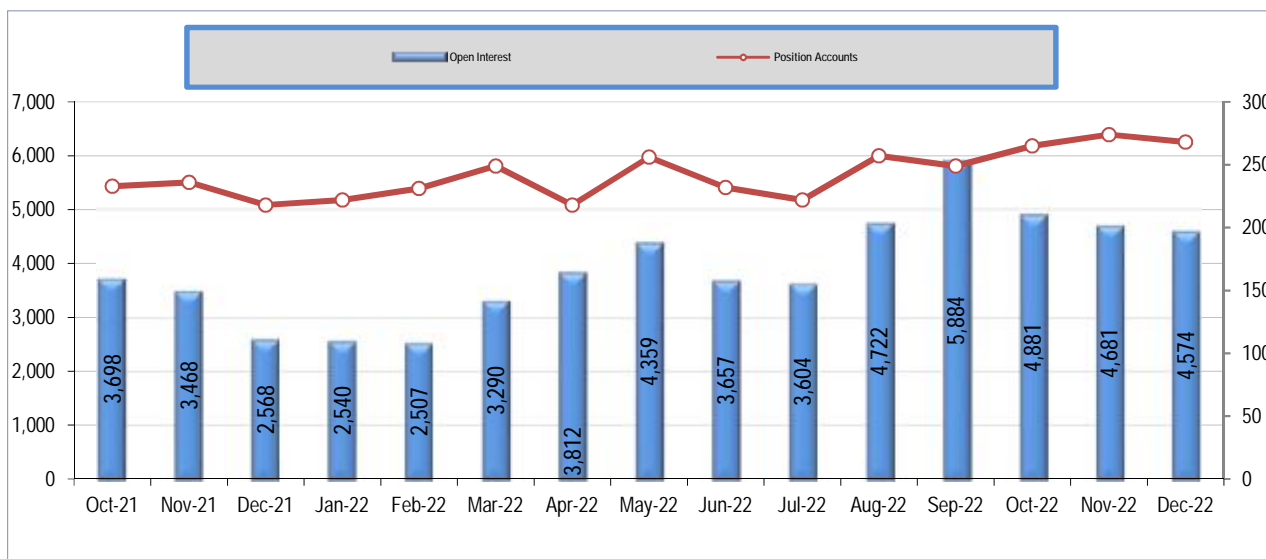
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 30/12/2022)		
I. Domestic Investors	297,970	90.62
Households	253,277	77.03
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	4,423	1.35
Deposit-taking Corporations	140	0.04
Other financial intermediaries	3,267	0.99
Non-Profit Institutions serving Households	1,165	0.35
Non-Financial Corporations	31,985	9.73
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	3,713	1.13
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	30,826	9.38
Households	20,499	6.23
Deposit-taking Corporations	0	0.00
Other financial intermediaries	657	0.20
Non-Financial Corporations	95	0.03
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	9,575	2.91
III. Other Not Identified	0	0.00
Total (I+II+III)	328,796	100.00



Derivatives market

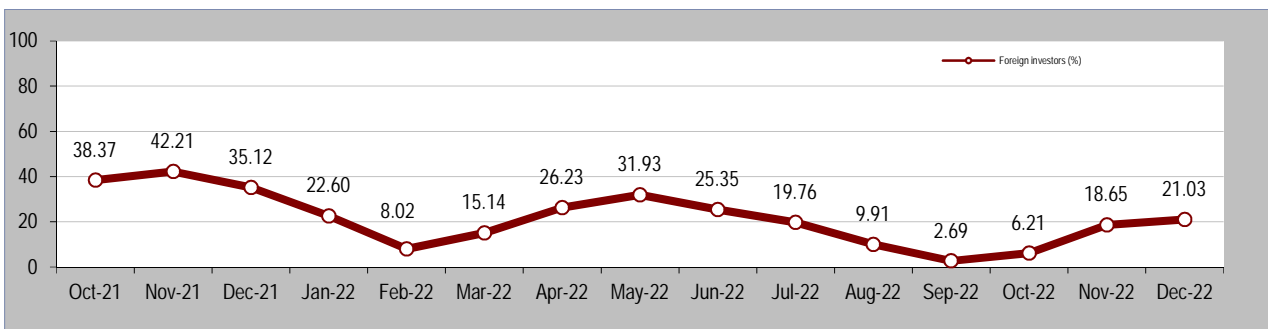
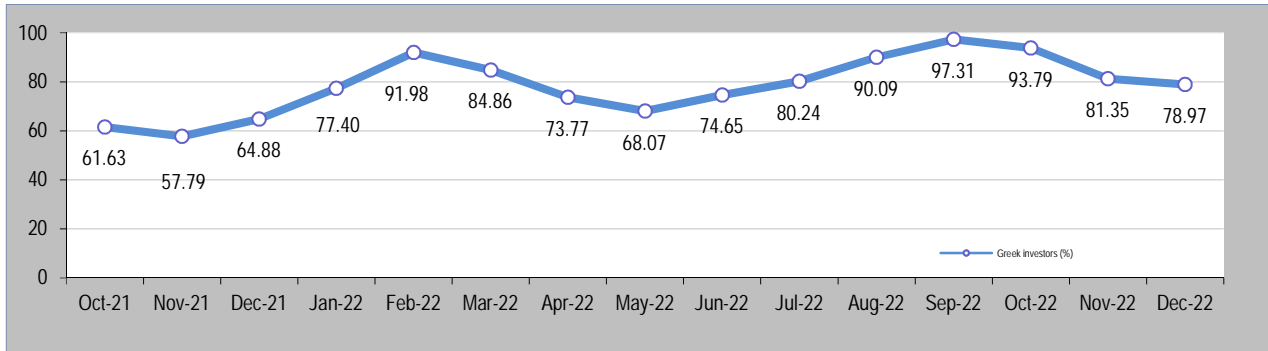
3. Investors participation in Index Futures

Open Interest (Data of: 30/12/2022)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	265	98.88	3,612	78.97
Households	252	94.03	621	13.58
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	4	1.49	960	20.99
Deposit-taking Corporations	2	0.75	76	1.66
Other financial intermediaries	7	2.61	1,955	42.74
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	1.12	962	21.03
Households	0	0.00	0	0.00
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	2	0.75	557	12.18
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	0.37	405	8.85
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	268	100.00	4,574	100.00

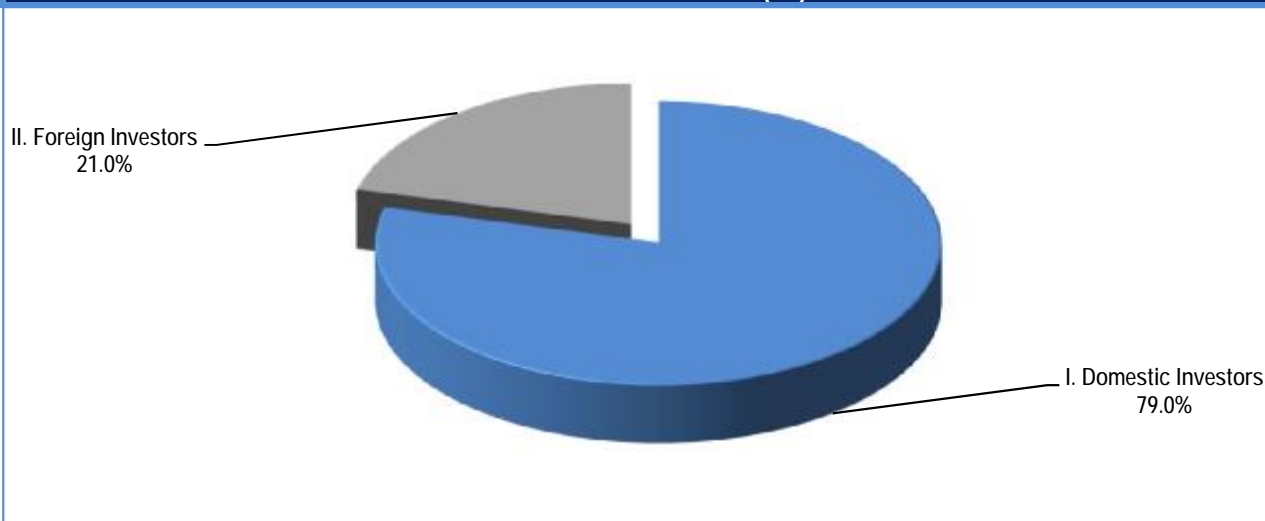


Derivatives market

3. Investors participation in Index Futures

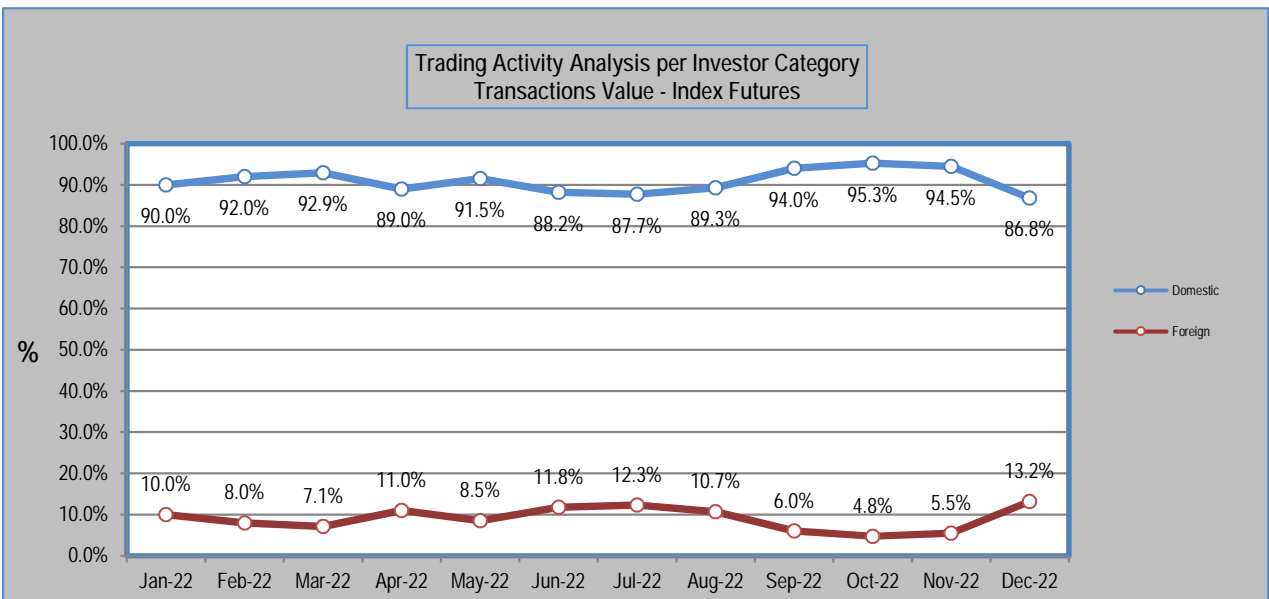
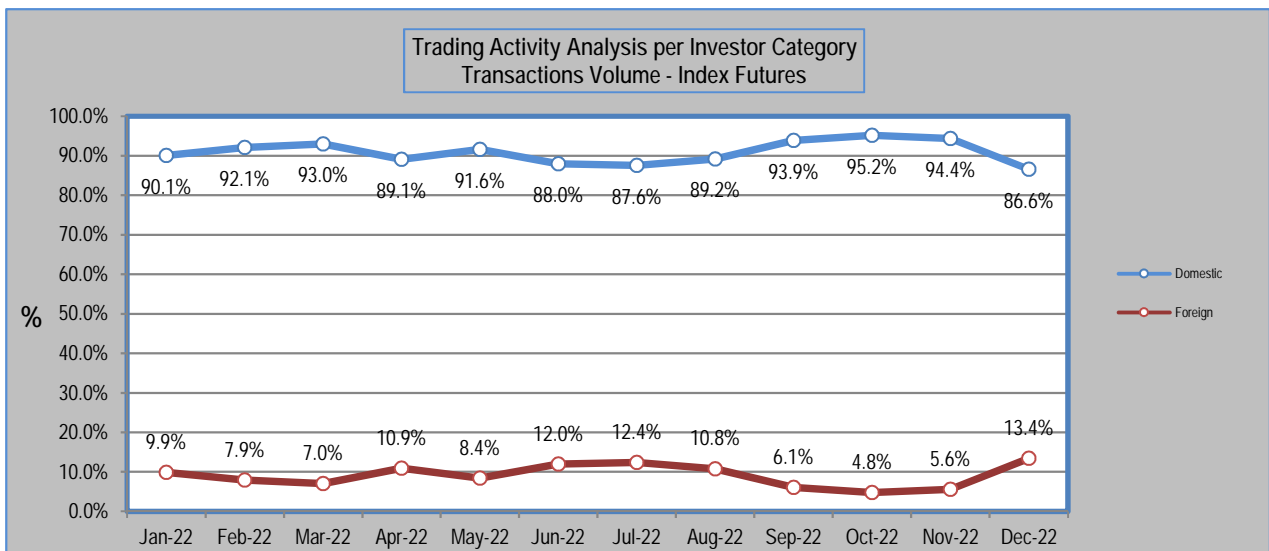


Index Futures Investors' Allocation (%)



Derivatives market

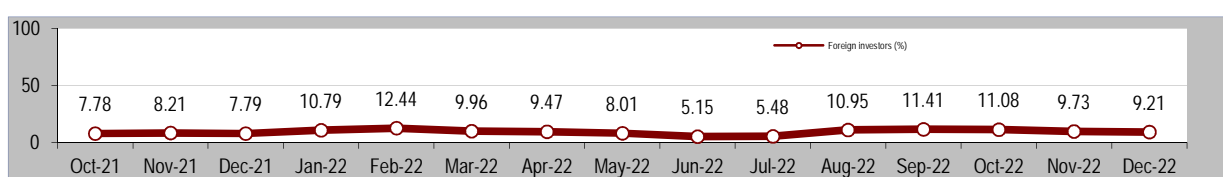
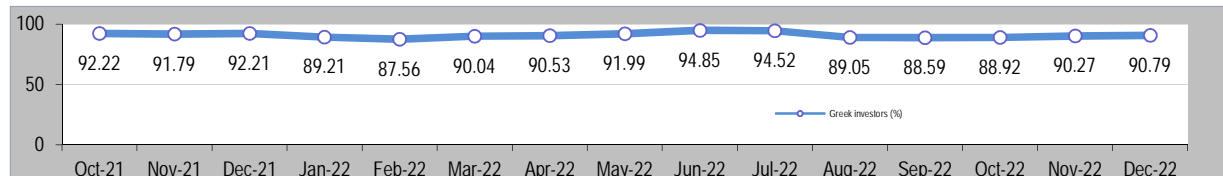
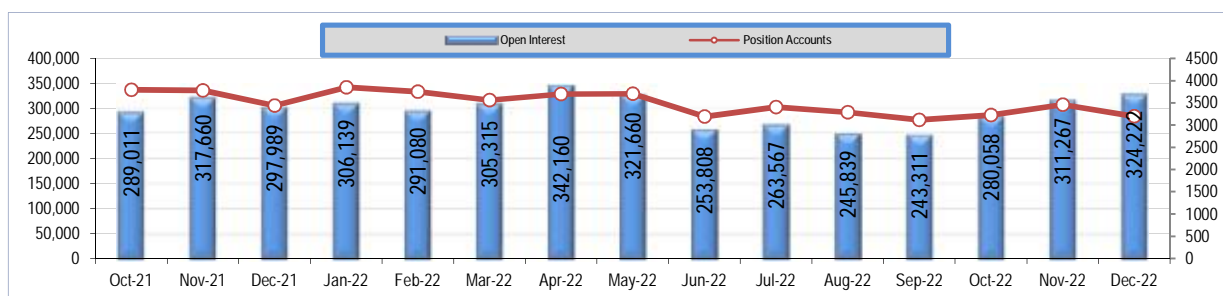
Trading Activity Analysis per Investor Category											
Index Futures											
Transactions Volume											
Data	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22	Dec-22			
Domestic Investors	91.6%	88.0%	87.6%	89.2%	93.9%	95.2%	94.4%	86.6%			
Foreign Investors	8.4%	12.0%	12.4%	10.8%	6.1%	4.8%	5.6%	13.4%			
Transactions Value											
Data	May-22	Jun-22	Jul-22	Aug-22	Sep-22	Oct-22	Nov-22	Dec-22			
Domestic Investors	91.5%	88.2%	87.7%	89.3%	94.0%	95.3%	94.5%	86.8%			
Foreign Investors	8.5%	11.8%	12.3%	10.7%	6.0%	4.8%	5.5%	13.2%			



Derivatives market

4. Investors participation in Stock Futures

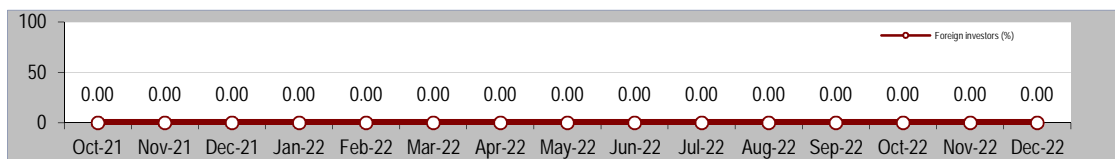
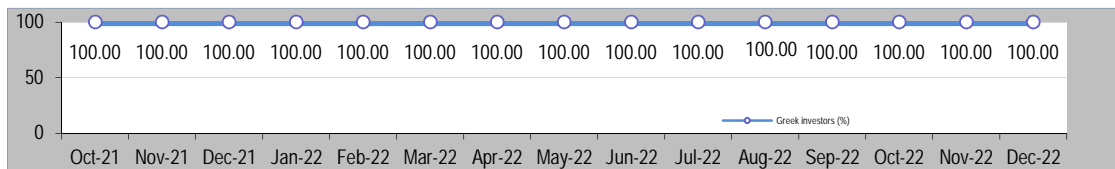
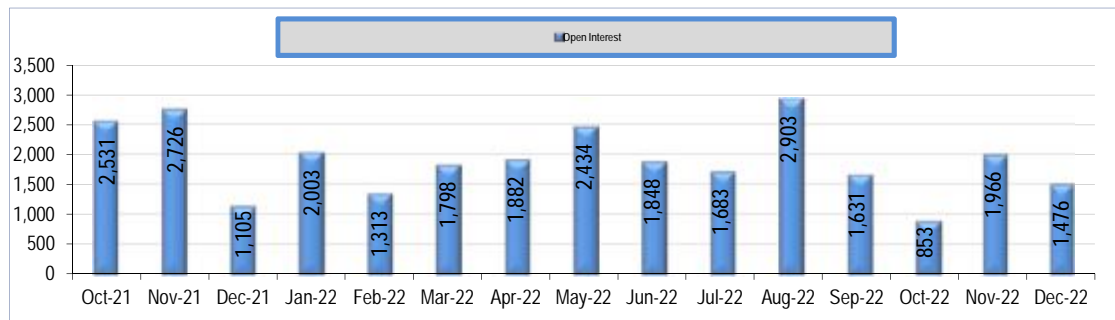
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 30/12/2022)				
I. Domestic Investors	3,159	98.72	294,358	90.79
Households	3,064	95.75	252,656	77.93
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	7	0.22	3,463	1.07
Deposit-taking Corporations	3	0.09	64	0.02
Other financial intermediaries	23	0.72	1,312	0.40
Non-Profit Institutions serving Households	10	0.31	1,165	0.36
Non-Financial Corporations	44	1.38	31,985	9.87
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	8	0.25	3,713	1.15
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	41	1.28	29,864	9.21
Households	31	0.97	20,499	6.32
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	1	0.03	100	0.03
Non-Financial Corporations	5	0.16	95	0.03
Non-MMF investment funds	4	0.13	9,170	2.83
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	3,200	100.00	324,222	100.00



Derivatives market

5. Investors participation in Options

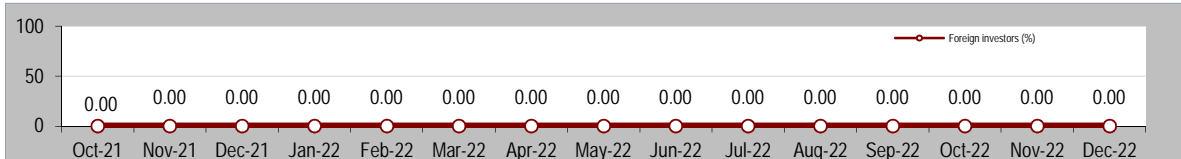
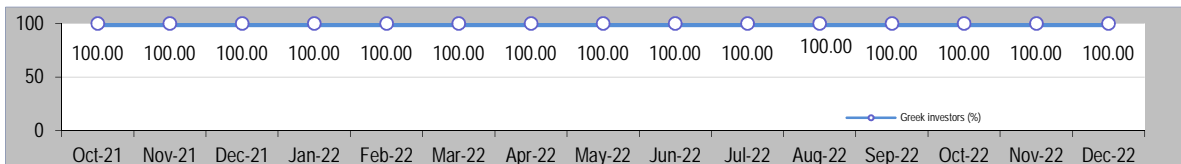
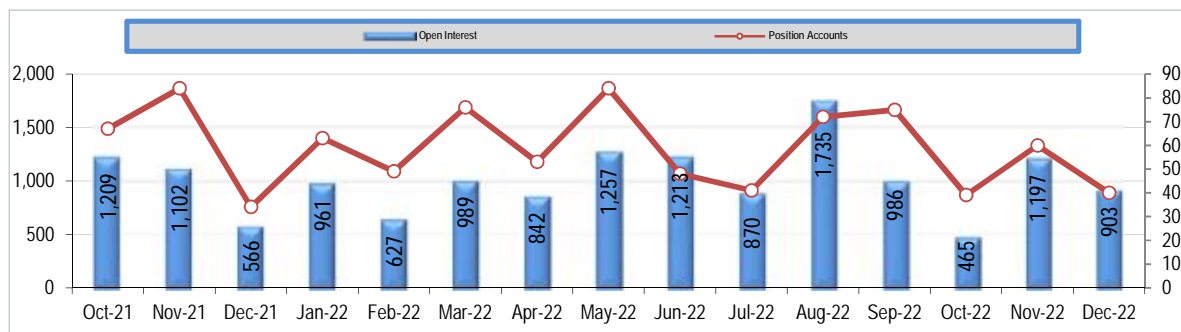
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 30/12/2022)		
I. Domestic Investors	1,476	100.00
Households	477	32.32
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	98	6.64
Other financial intermediaries	871	59.01
Non-Profit Institutions serving Households	30	2.03
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)	1,476	100.00



Derivatives market

6. Investors participation in Index Options

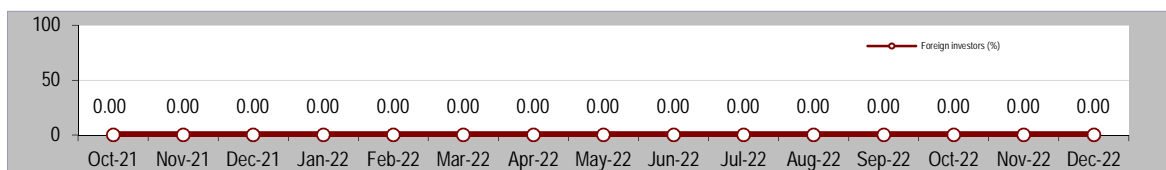
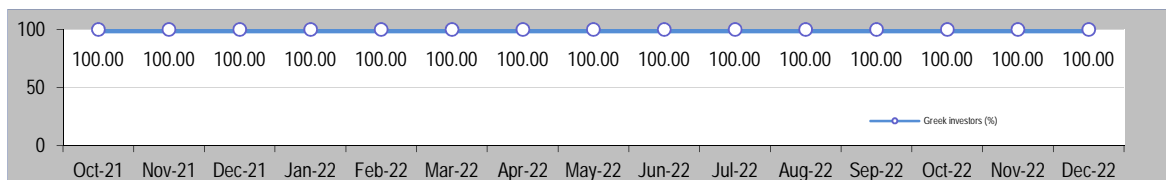
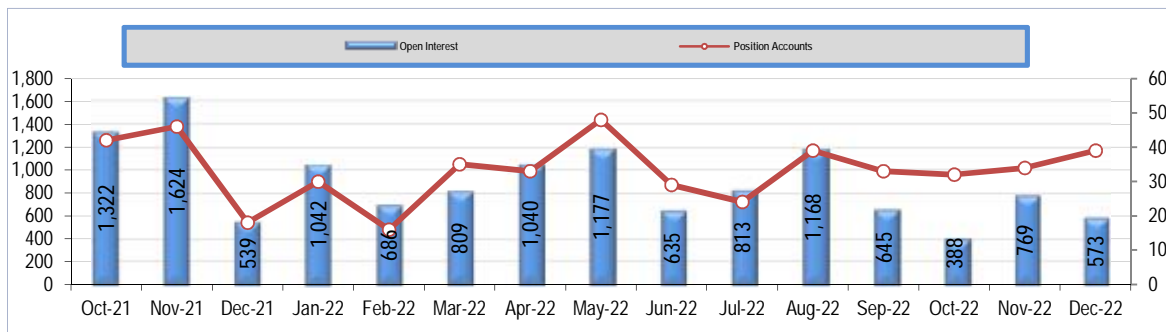
Open Interest	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 30/12/2022)				
I. Domestic Investors	40	100.00	903	100.00
Households	21	52.50	127	14.06
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	1	2.50	25	2.77
Other financial intermediaries	18	45.00	751	83.17
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)	40	100.00	903	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest	Stock Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 30/12/2022)				
I. Domestic Investors	39	100.00	573	100.00
Households	20	51.28	350	61.08
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	11	28.21	73	12.74
Other financial intermediaries	7	17.95	120	20.94
Non-Profit Institutions serving Households	1	2.56	30	5.24
Non-Financial Corporations	0	0.00	0	0.00
Central Government	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)	39	100.00	573	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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