

23

Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS

May



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

May-2023

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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".

Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών

Clarifications and further information

Sales & Business Development Div

Tel. +30 210 3366800

e-mail: AthexStats@athexgroup.gr

Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών

Statistical data processing

Sales & Business Development Div

Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών

Translation - Layout design

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e-mail: AthexStats@athexgroup.gr

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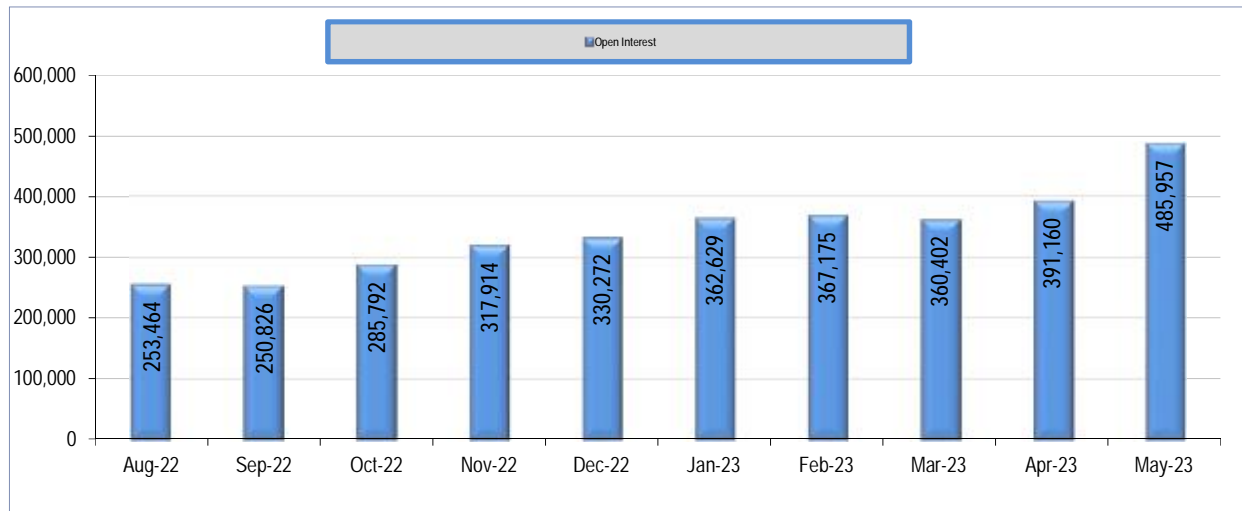
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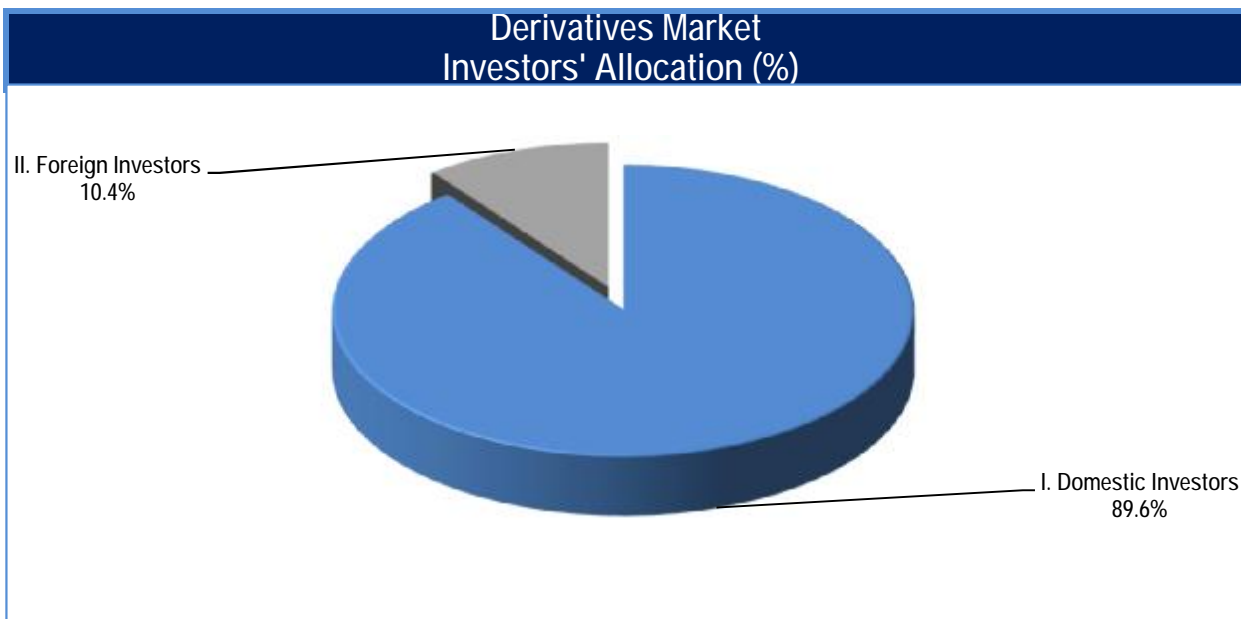
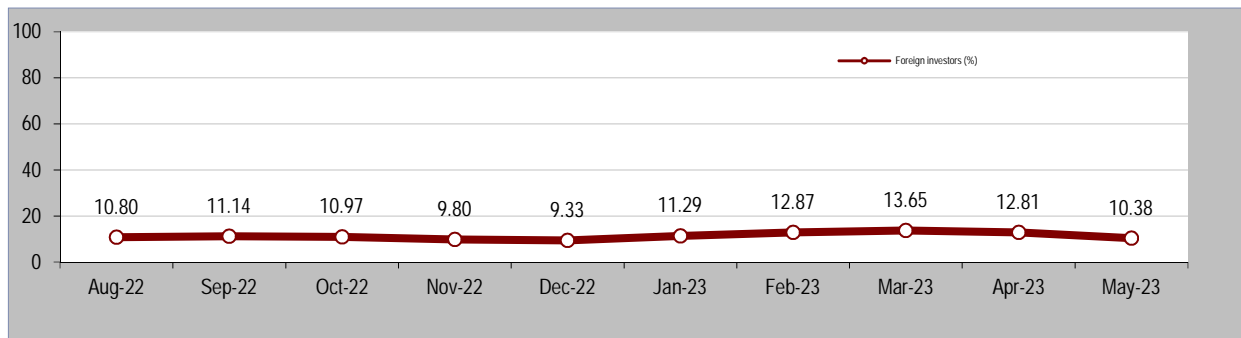
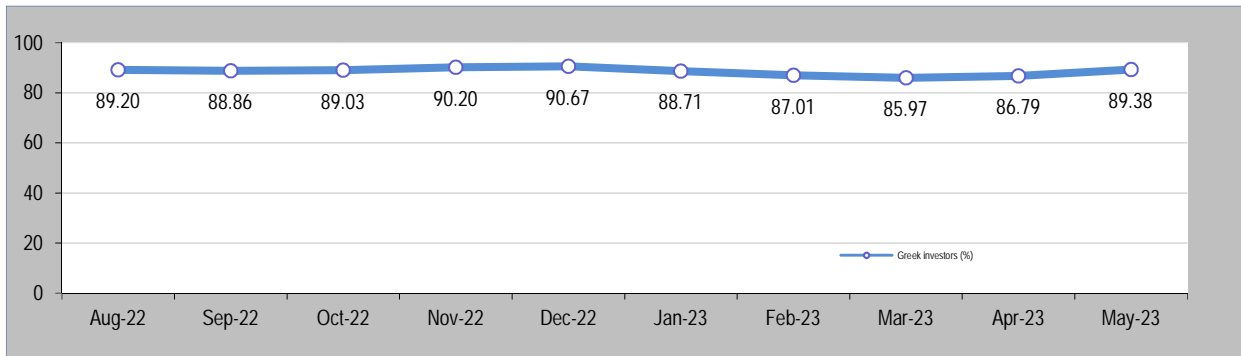
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 31/05/2023)	
	number	%
I. Domestic Investors	434,342	89.38
Households	286,931	59.04
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	335	0.07
Non-MMF investment funds	31,138	6.41
Deposit-taking Corporations	1,281	0.26
Other financial intermediaries	60,144	12.38
Non-Profit Institutions serving Households	971	0.20
Non-Financial Corporations	51,641	10.63
Central Governemnt	0	0.00
Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών	1,155	0.24
Social Security Funds	746	0.15
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	50,460	10.38
Households	8,517	1.75
Deposit-taking Corporations	26,600	5.47
Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών	1,155	0.24
Non-Financial Corporations	5	0.00
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	14,183	2.92
Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών	1,155	0.24
Total (I+II+III)	485,957	100.00



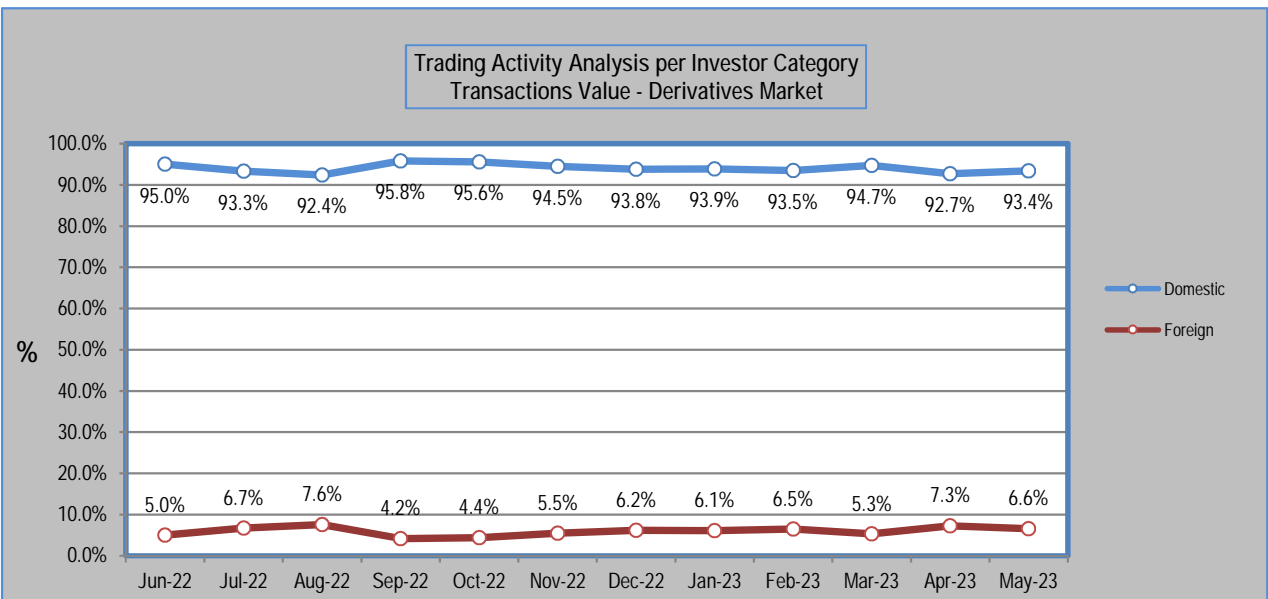
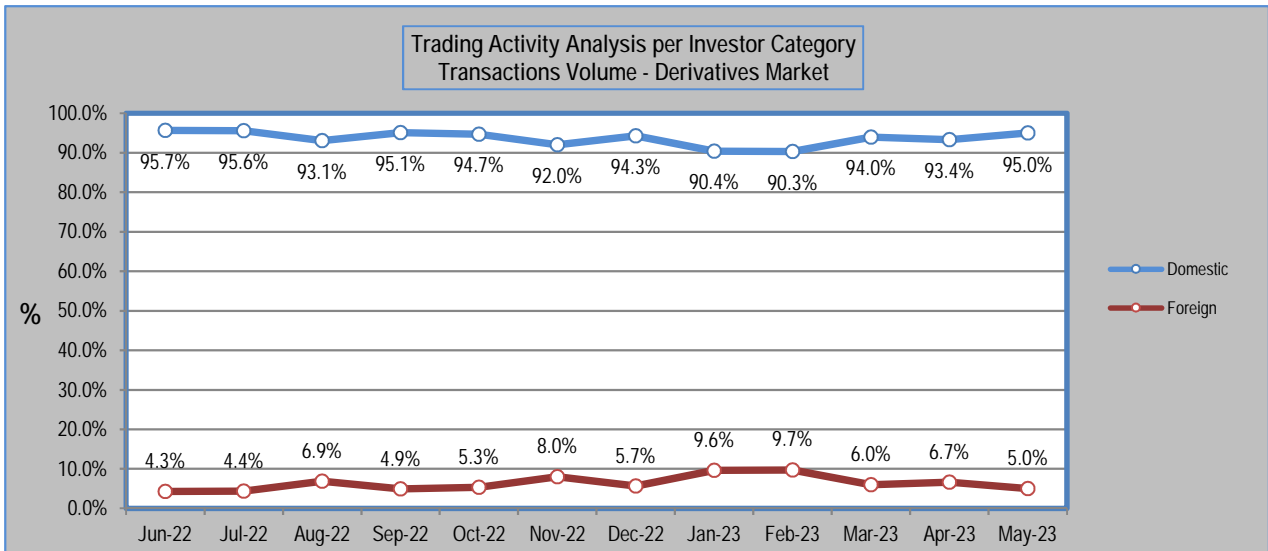
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

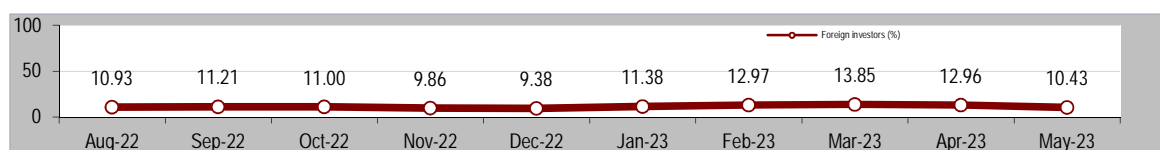
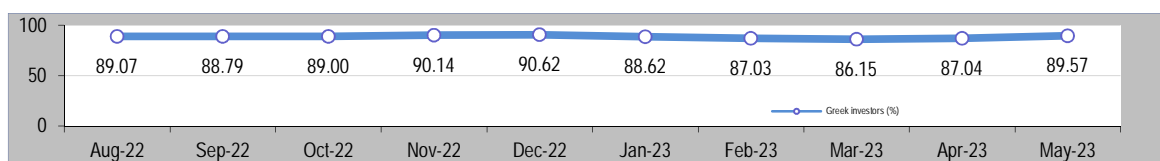
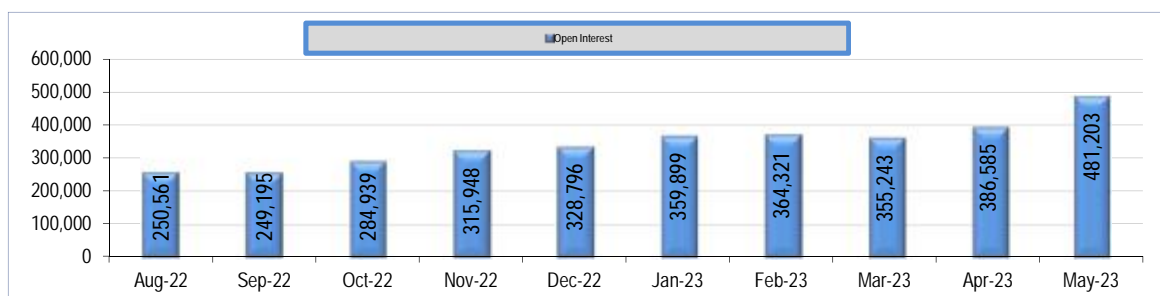
Trading Activity Analysis per Investor Category										
Derivatives Market										
Transactions Volume										
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23					
Domestic Investors	90.4%	90.3%	94.0%	93.4%	95.0%					
Foreign Investors	9.6%	9.7%	6.0%	6.7%	5.0%					
Transactions Value										
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23					
Domestic Investors	93.9%	93.5%	94.7%	92.7%	93.4%					
Foreign Investors	6.1%	6.5%	5.3%	7.3%	6.6%					



Derivatives market

2. Investors participation in Futures

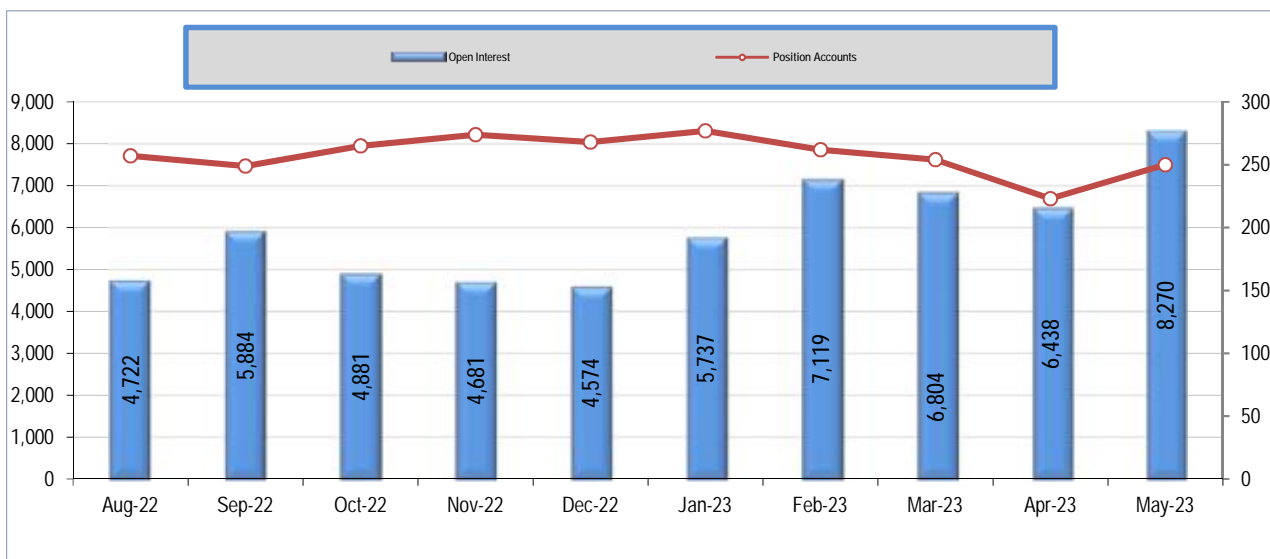
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 31/05/2023)		
I. Domestic Investors	430,993	89.57
Households	285,957	59.43
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	335	0.07
Non-MMF investment funds	31,138	6.47
Deposit-taking Corporations	815	0.17
Other financial intermediaries	59,390	12.34
Non-Profit Institutions serving Households	971	0.20
Non-Financial Corporations	51,641	10.73
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	746	0.16
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	50,210	10.43
Households	8,517	1.77
Deposit-taking Corporations	26,350	5.48
Other financial intermediaries	1,155	0.24
Non-Financial Corporations	5	0.00
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	14,183	2.95
III. Other Not Identified	0	0.00
Total (I+II+III)	481,203	100.00



Derivatives market

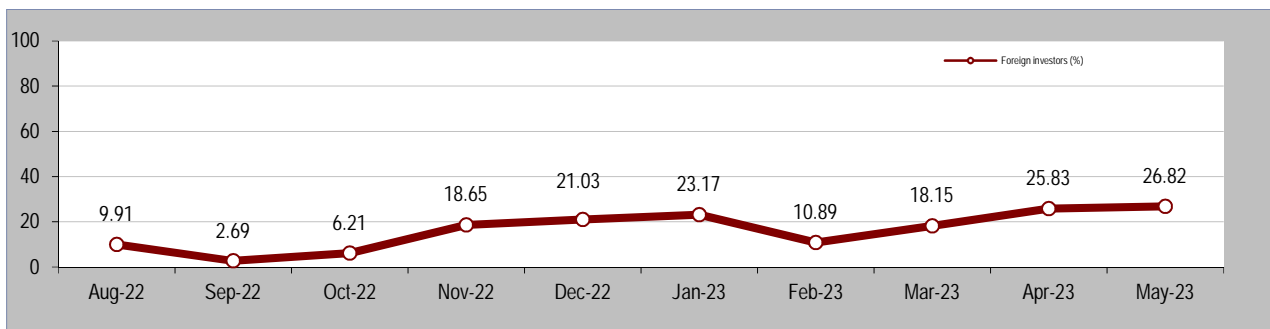
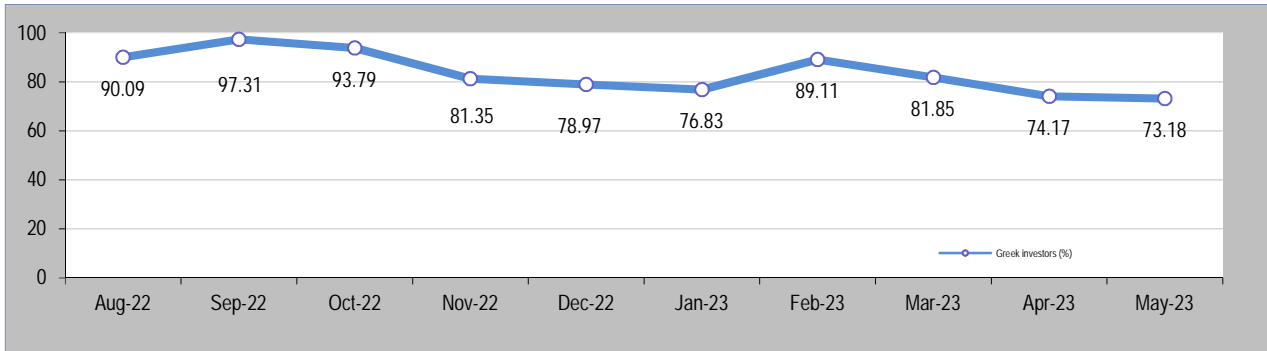
3. Investors participation in Index Futures

Open Interest (Data of: 31/05/2023)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	238	95.20	6,052	73.18
Households	210	84.00	1,101	13.31
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	4	1.60	335	4.05
Non-MMF investment funds	8	3.20	1,602	19.37
Deposit-taking Corporations	1	0.40	342	4.14
Other financial intermediaries	11	4.40	2,640	31.92
Non-Profit Institutions serving Households	1	0.40	2	0.02
Non-Financial Corporations	2	0.80	0	0.00
Central Governemnt	0	0.00	20	0.24
Insurance Funds	0	0.00	0	0.00
Social Security Funds	1	0.40	10	0.12
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	12	4.80	2,218	26.82
Households	0	0.00	0	0.00
Deposit-taking Corporations	2	0.80	150	1.81
Other financial intermediaries	1	0.40	785	9.49
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	9	3.60	1,283	15.51
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	250	100.00	8,270	100.00

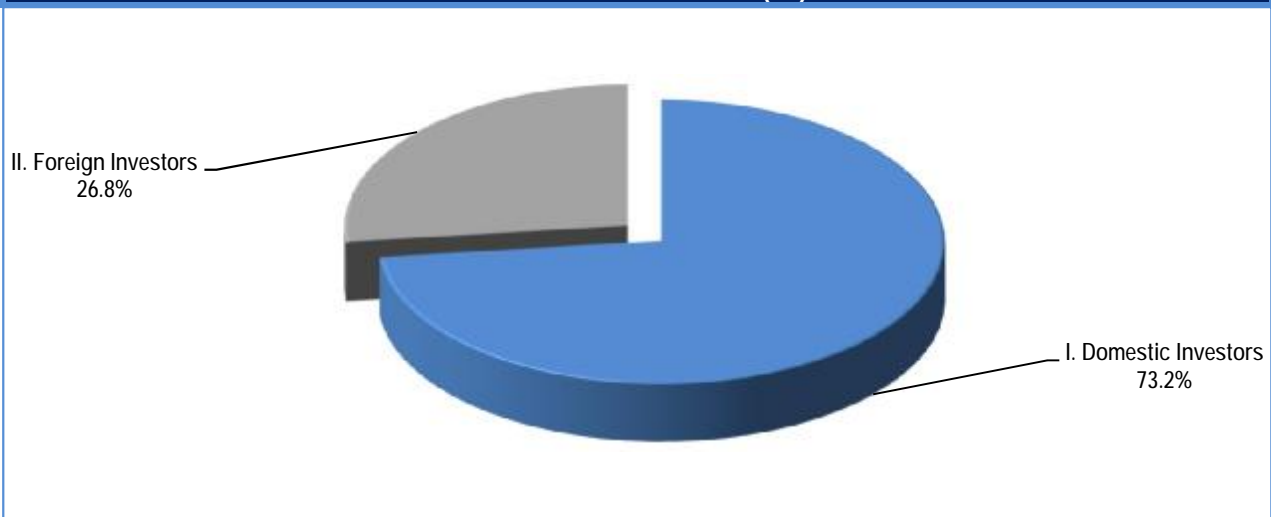


Derivatives market

3. Investors participation in Index Futures

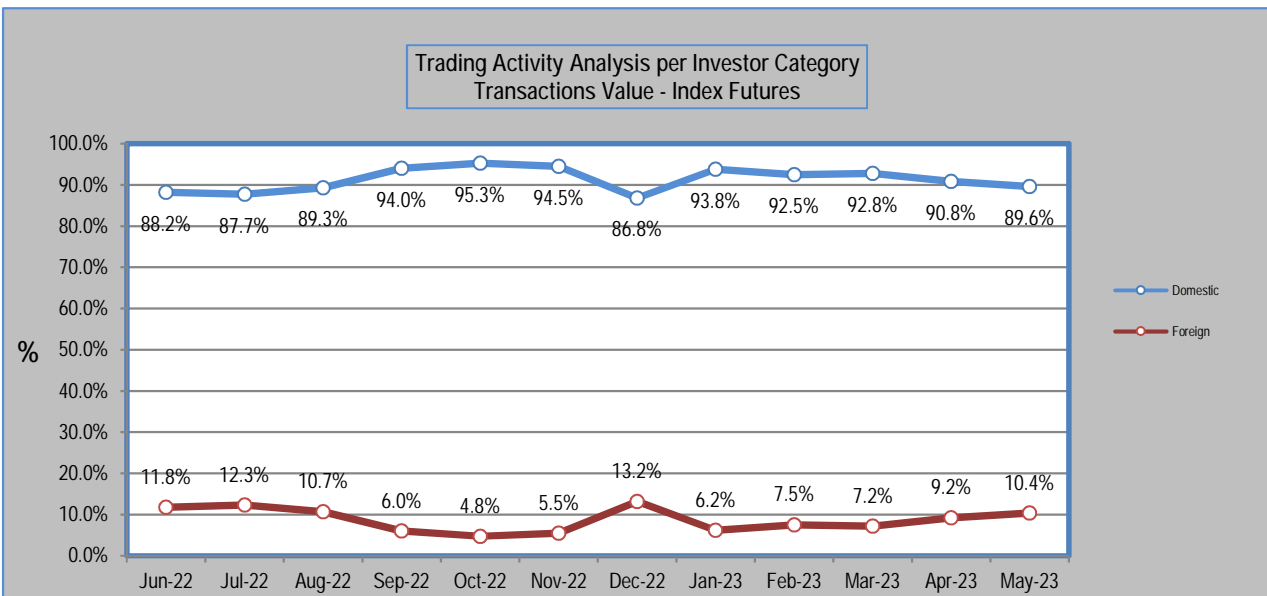
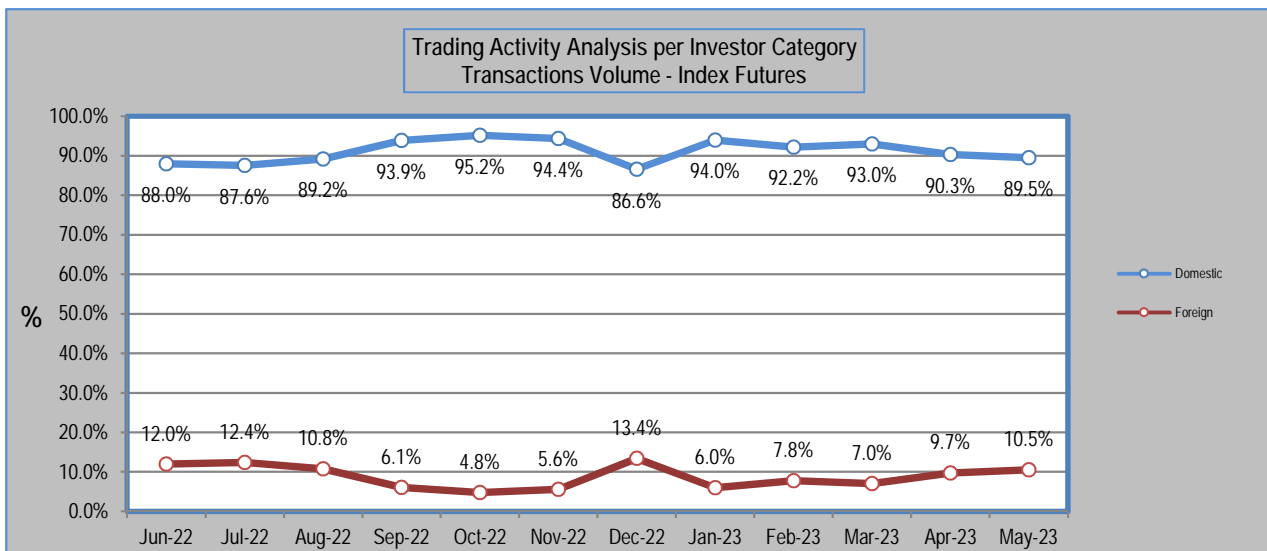


Index Futures Investors' Allocation (%)



Derivatives market

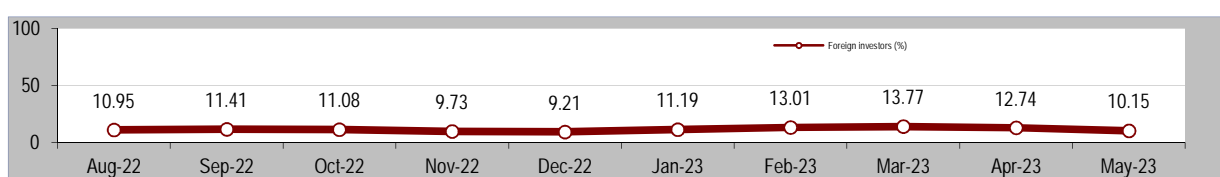
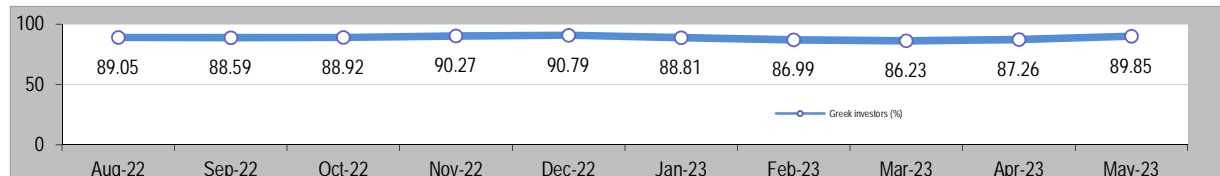
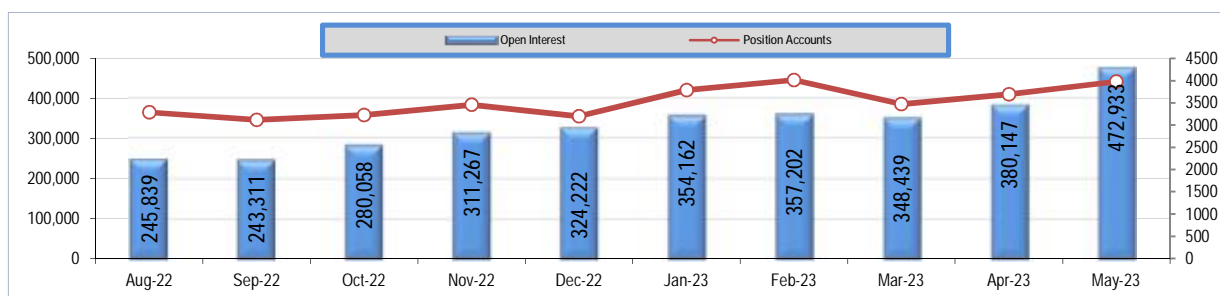
Trading Activity Analysis per Investor Category											
Index Futures											
Transactions Volume											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23						
Domestic Investors	94.0%	92.2%	93.0%	90.7%	89.5%						
Foreign Investors	6.0%	7.8%	7.0%	9.7%	10.5%						
Transactions Value											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23						
Domestic Investors	93.8%	92.5%	92.8%	90.8%	89.6%						
Foreign Investors	6.2%	7.5%	7.2%	9.2%	10.4%						



Derivatives market

4. Investors participation in Stock Futures

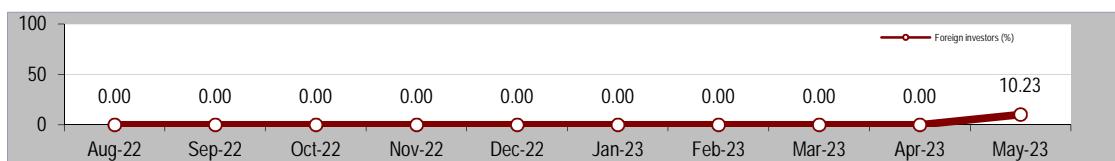
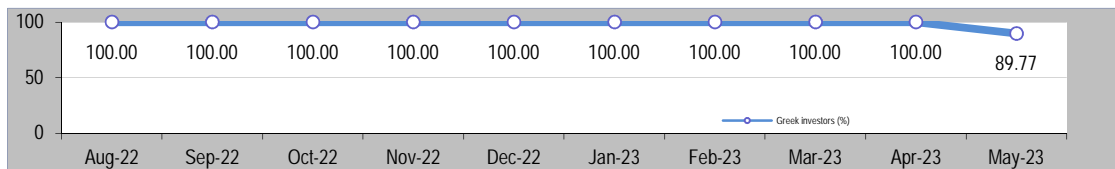
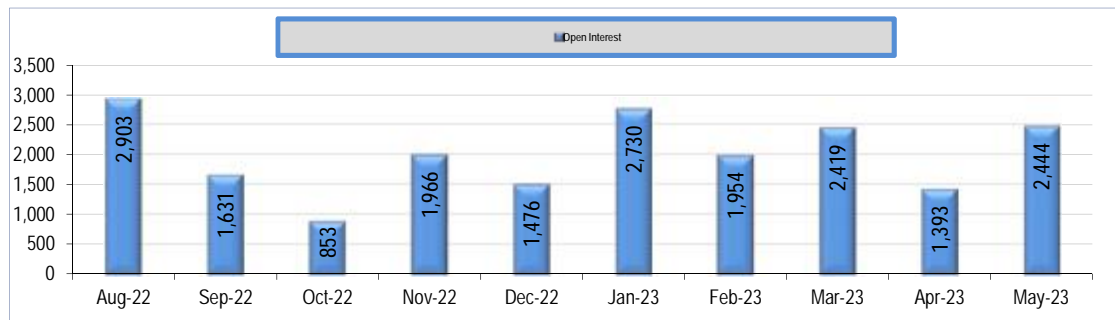
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 31/05/2023)				
I. Domestic Investors	3,923	98.62	424,941	89.85
Households	3,799	95.50	284,856	60.23
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	19	0.48	29,536	6.25
Deposit-taking Corporations	5	0.13	473	0.10
Other financial intermediaries	40	1.01	56,750	12.00
Non-Profit Institutions serving Households	6	0.15	969	0.20
Non-Financial Corporations	50	1.26	51,621	10.92
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	4	0.10	736	0.16
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	55	1.38	47,992	10.15
Households	42	1.06	8,517	1.80
Deposit-taking Corporations	5	0.13	26,200	5.54
Other financial intermediaries	3	0.08	370	0.08
Non-Financial Corporations	1	0.03	5	0.00
Non-MMF investment funds	4	0.10	12,900	2.73
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	3,978	100.00	472,933	100.00



Derivatives market

5. Investors participation in Options

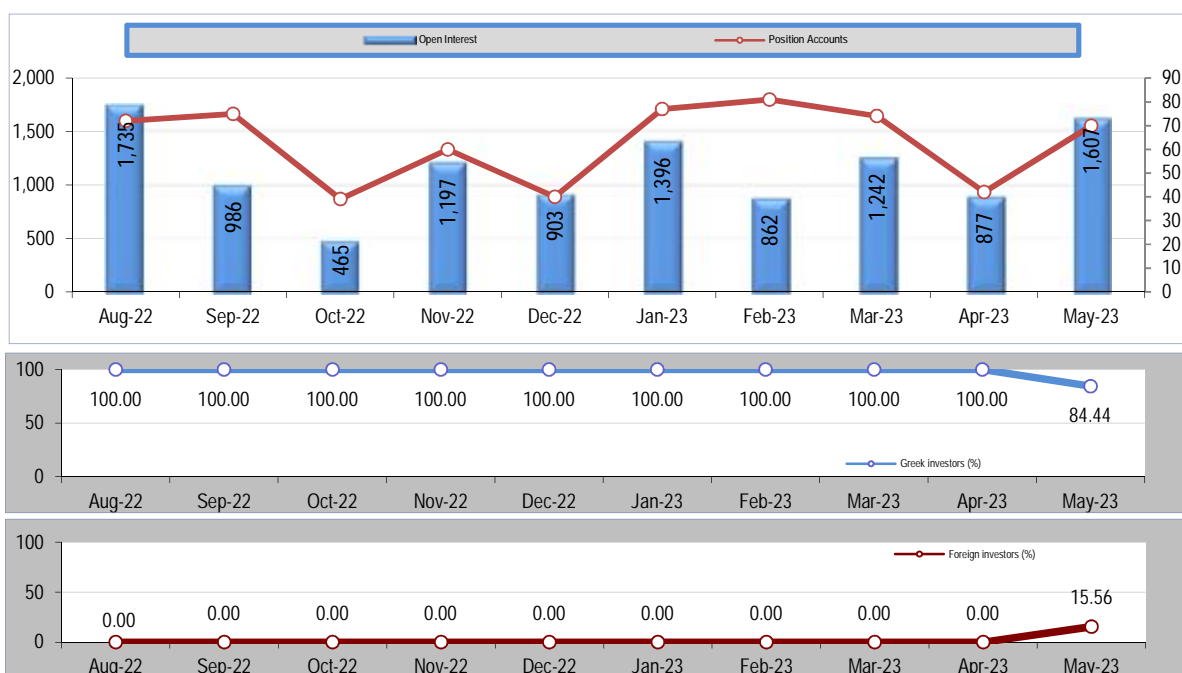
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 31/05/2023)		
I. Domestic Investors	2,194	89.77
Households	974	39.85
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	466	19.07
Other financial intermediaries	754	30.85
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	250	10.23
Households	0	0.00
Deposit-taking Corporations	250	10.23
Other financial intermediaries	0	0.00
Non-Financial Corporations	0	0.00
III. Other Not Identified	0	0.00
Total (I+II+III)	2,444	100.00



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6. Investors participation in Index Options

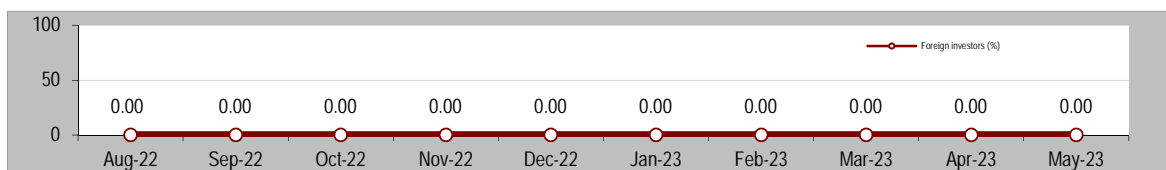
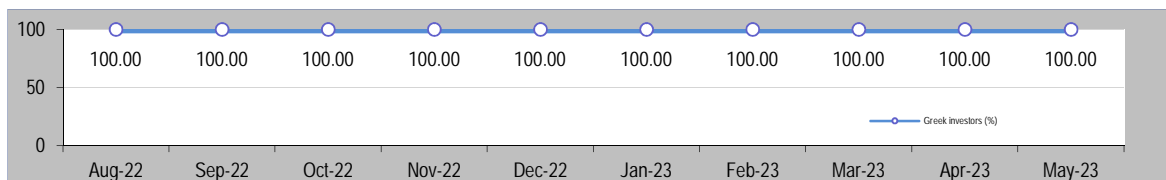
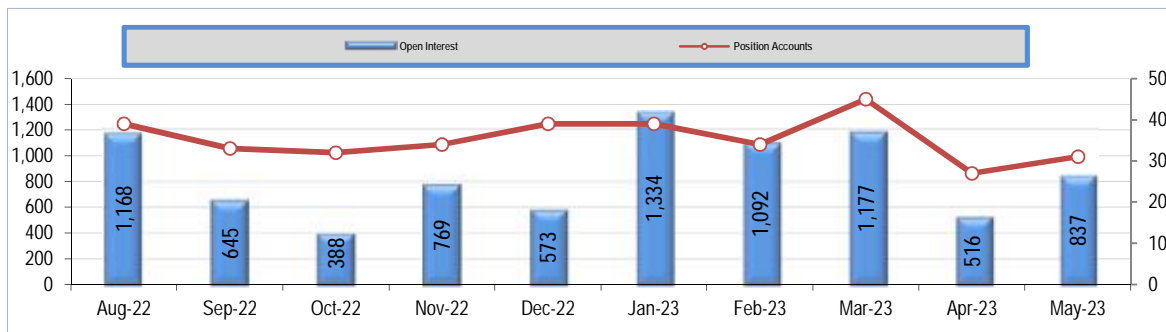
Open Interest (Data of: 31/05/2023)	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	69	98.57	1,357	84.44
Households	43	61.43	496	30.86
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	10	14.29	413	25.70
Other financial intermediaries	16	22.86	448	27.88
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	1	1.43	250	15.56
Households	0	0.00	0	0.00
Deposit-taking Corporations	1	1.43	250	15.56
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)	70	100.00	1,607	100.00



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7. Investors participation in Stock Options

Open Interest (Data of: 31/05/2023)	Stock Options			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	31	100.00	837	100.00
Households	18	58.06	478	57.11
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	12.90	53	6.33
Other financial intermediaries	9	29.03	306	36.56
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)	31	100.00	837	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