

23

Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS

July



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Jul-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".

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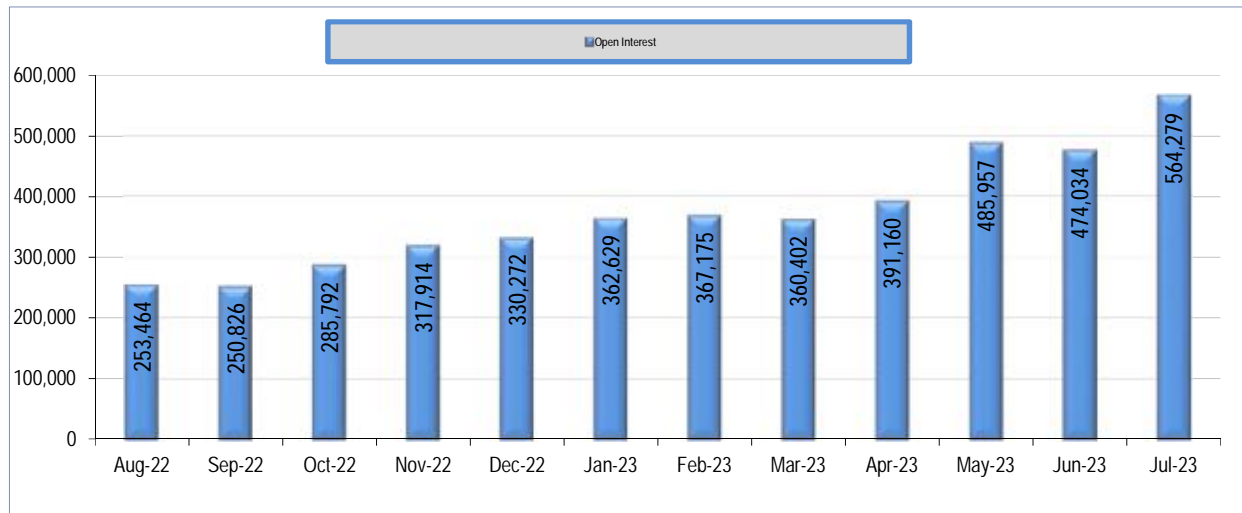
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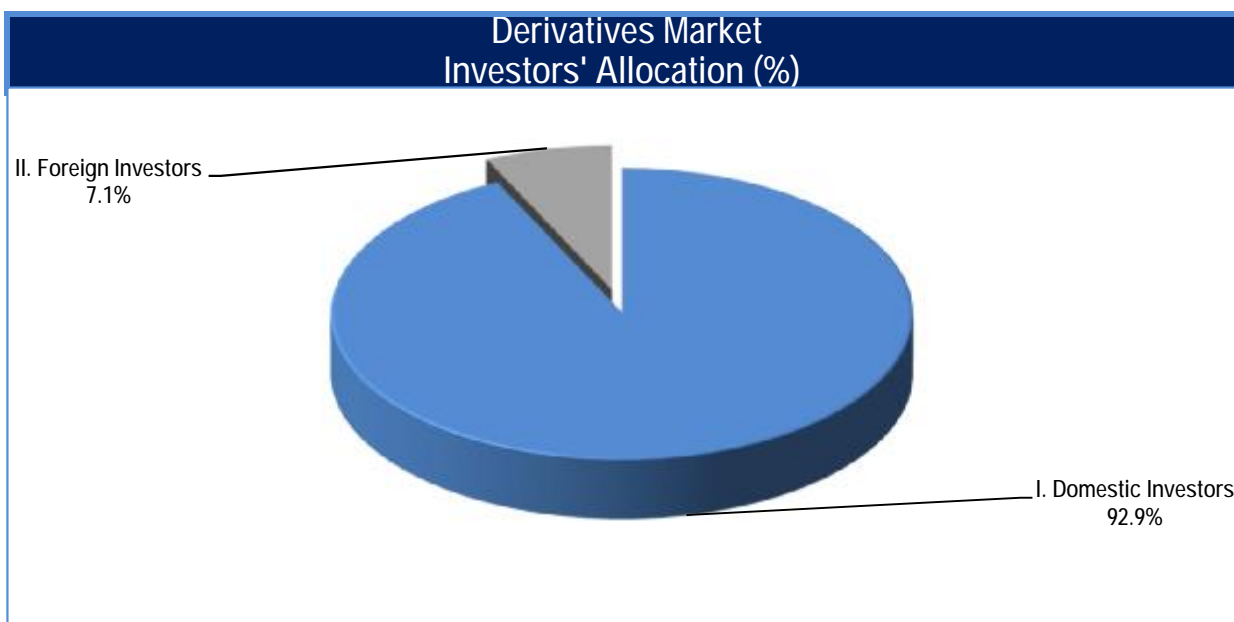
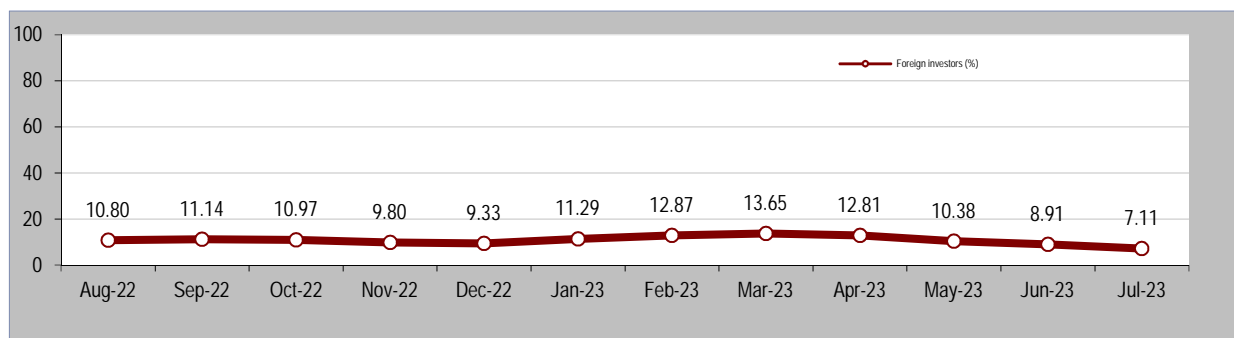
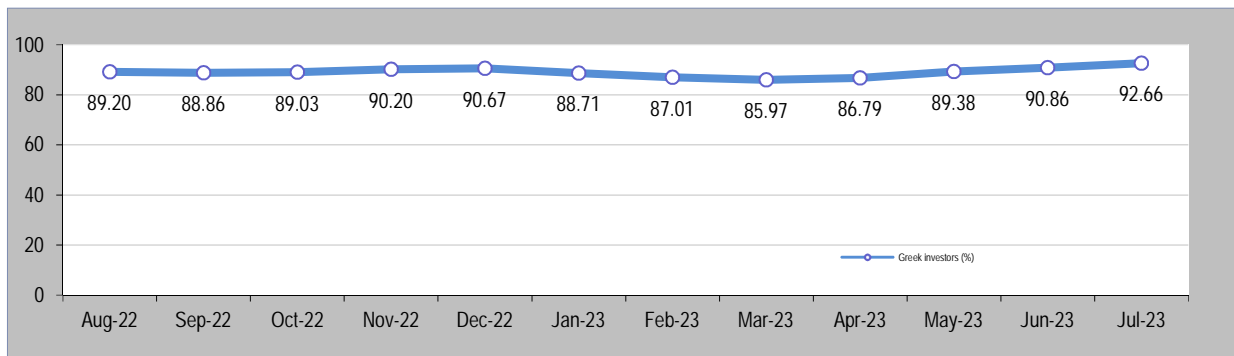
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 31/07/2023)	
	number	%
I. Domestic Investors	522,852	92.66
Households	418,800	74.22
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	155	0.03
Non-MMF investment funds	20,416	3.62
Deposit-taking Corporations	967	0.17
Other financial intermediaries	22,675	4.02
Non-Profit Institutions serving Households	155	0.03
Non-Financial Corporations	58,116	10.30
Central Governemnt	0	0.00
Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών	1,290	0.23
Social Security Funds	278	0.05
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	40,137	7.11
Households	15,115	2.68
Deposit-taking Corporations	110	0.02
Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών	1,290	0.23
Non-Financial Corporations	0	0.00
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	23,622	4.19
Διεύθυνση Πωλήσεων & Ανάπτυξης Αγορών	1,290	0.23
Total (I+II+III)	564,279	100.00



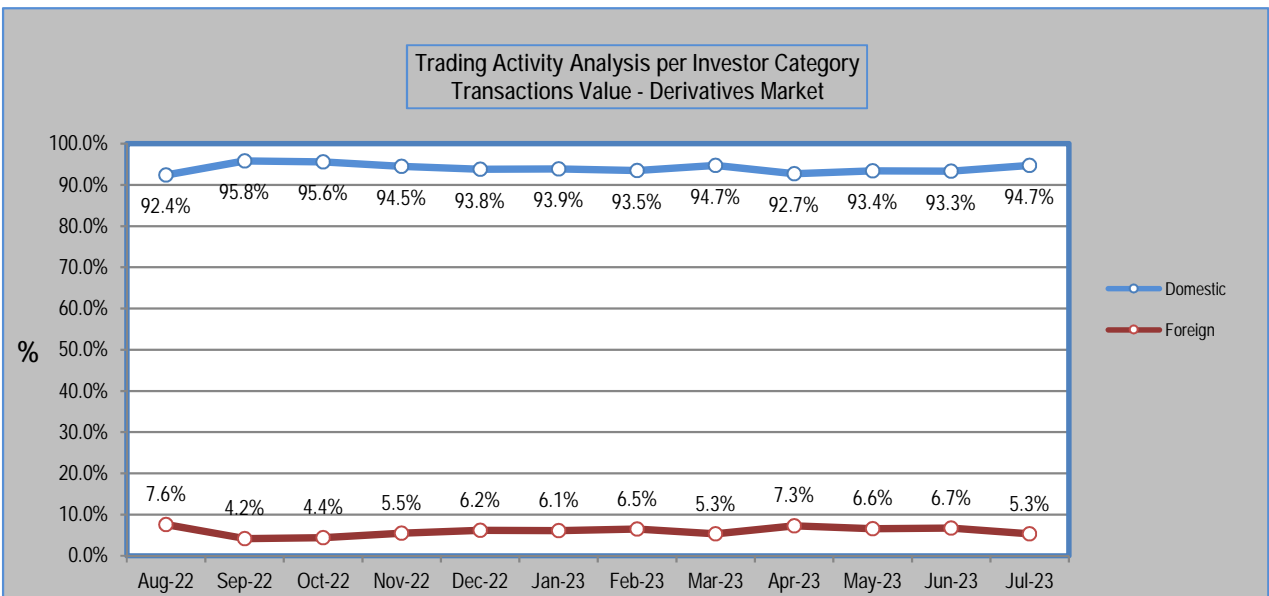
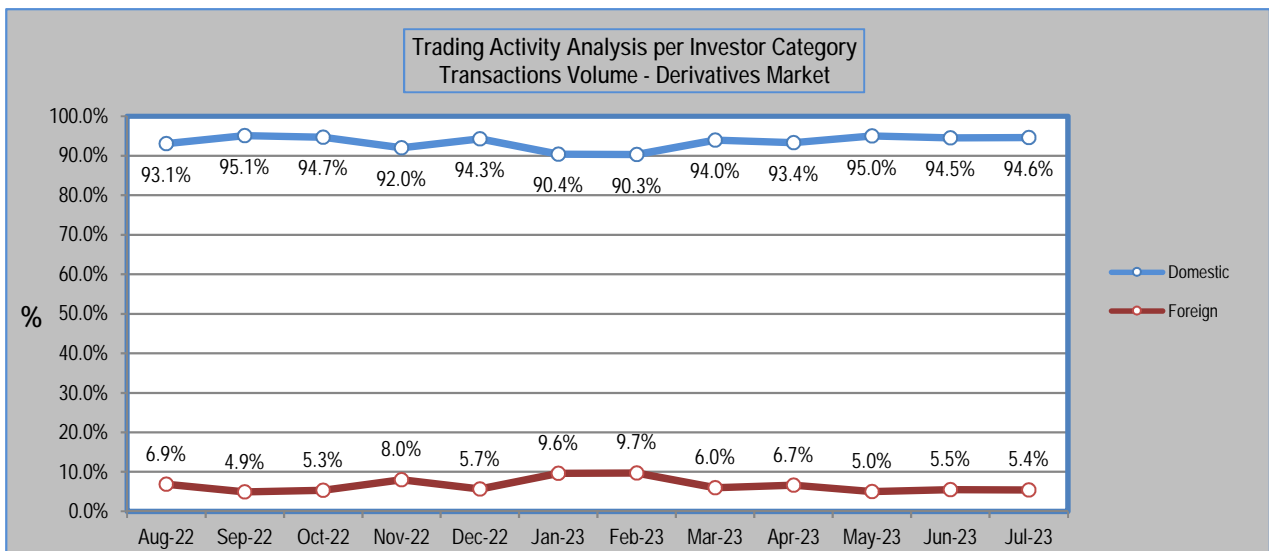
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

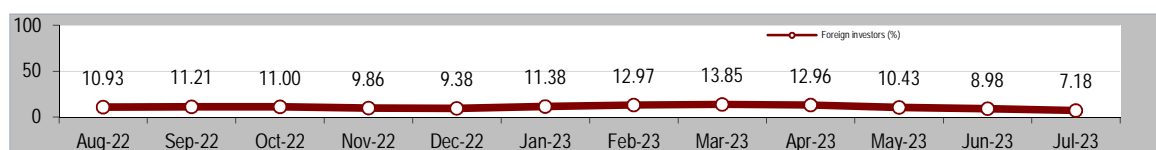
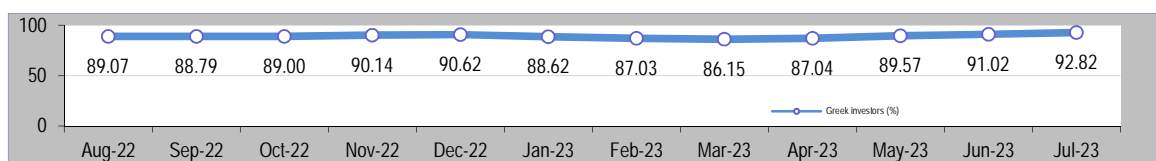
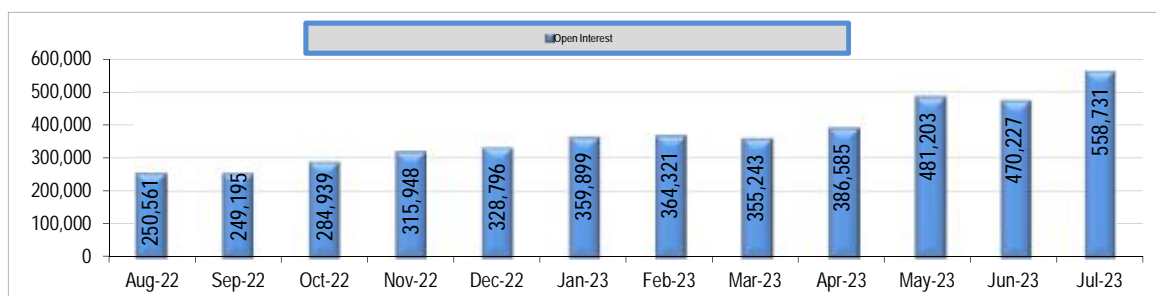
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23				
Domestic Investors	90.4%	90.3%	94.0%	93.4%	95.0%	94.5%	94.6%				
Foreign Investors	9.6%	9.7%	6.0%	6.7%	5.0%	5.5%	5.4%				
Transactions Value											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23				
Domestic Investors	93.9%	93.5%	94.7%	92.7%	93.4%	93.3%	94.7%				
Foreign Investors	6.1%	6.5%	5.3%	7.3%	6.6%	6.7%	5.3%				



Derivatives market

2. Investors participation in Futures

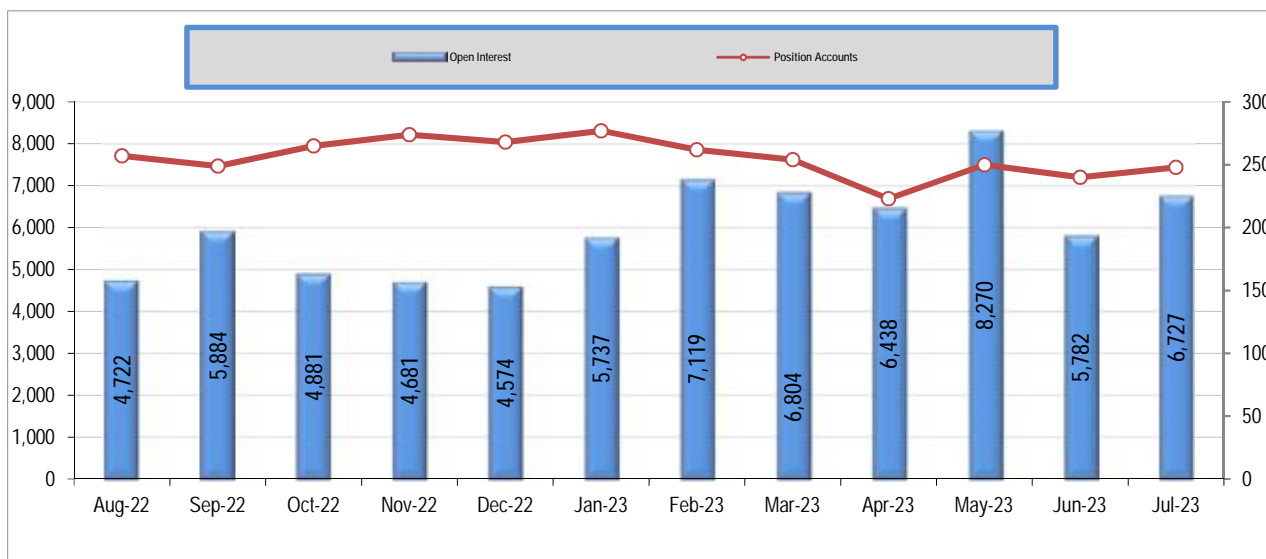
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 31/07/2023)		
I. Domestic Investors	518,594	92.82
Households	418,199	74.85
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	155	0.03
Non-MMF investment funds	20,416	3.65
Deposit-taking Corporations	0	0.00
Other financial intermediaries	21,275	3.81
Non-Profit Institutions serving Households	155	0.03
Non-Financial Corporations	58,116	10.40
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	278	0.05
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	40,137	7.18
Households	15,115	2.71
Deposit-taking Corporations	110	0.02
Other financial intermediaries	1,290	0.23
Non-Financial Corporations	0	0.00
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	23,622	4.23
III. Other Not Identified	0	0.00
Total (I+II+III)	558,731	100.00



Derivatives market

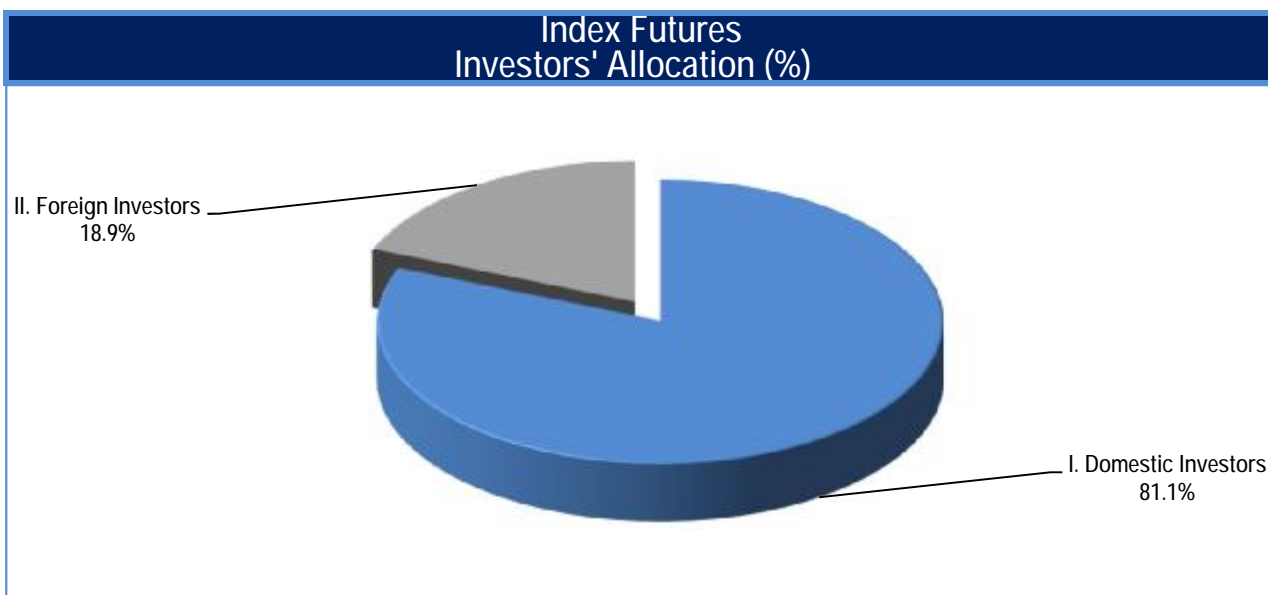
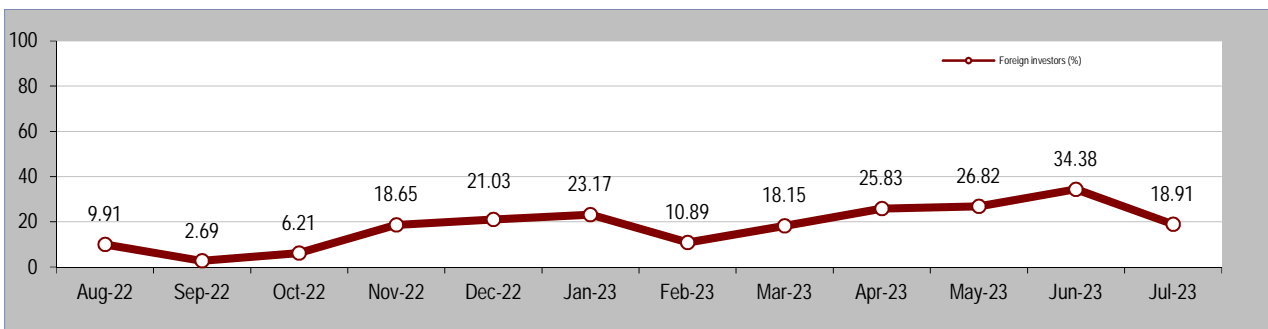
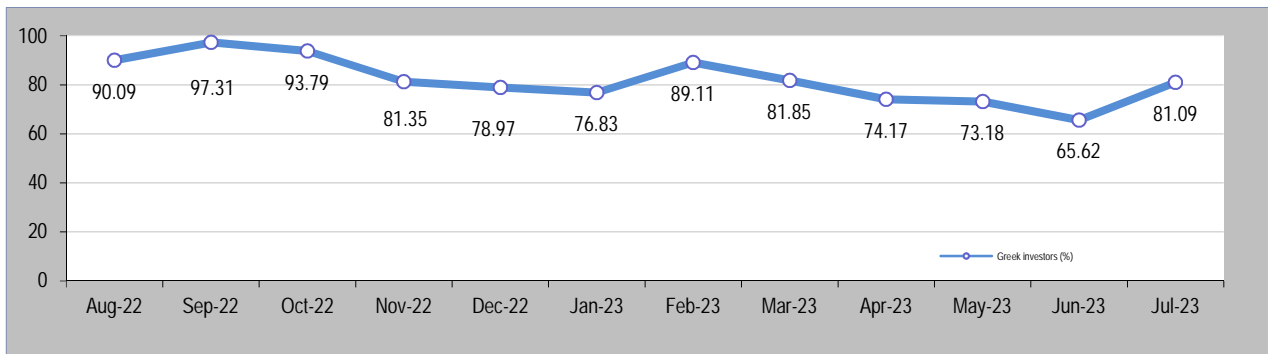
3. Investors participation in Index Futures

Open Interest (Data of: 31/07/2023)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	243	97.98	5,455	81.09
Households	211	85.08	2,083	30.96
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	3	1.21	155	2.30
Non-MMF investment funds	9	3.63	1,528	22.71
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	12	4.84	1,626	24.17
Non-Profit Institutions serving Households	1	0.40	4	0.06
Non-Financial Corporations	6	2.42	0	0.00
Central Governemnt	0	0.00	37	0.55
Insurance Funds	0	0.00	0	0.00
Social Security Funds	1	0.40	22	0.33
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	5	2.02	1,272	18.91
Households	0	0.00	0	0.00
Deposit-taking Corporations	3	1.21	110	1.64
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	2	0.81	1,162	17.27
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	248	100.00	6,727	100.00



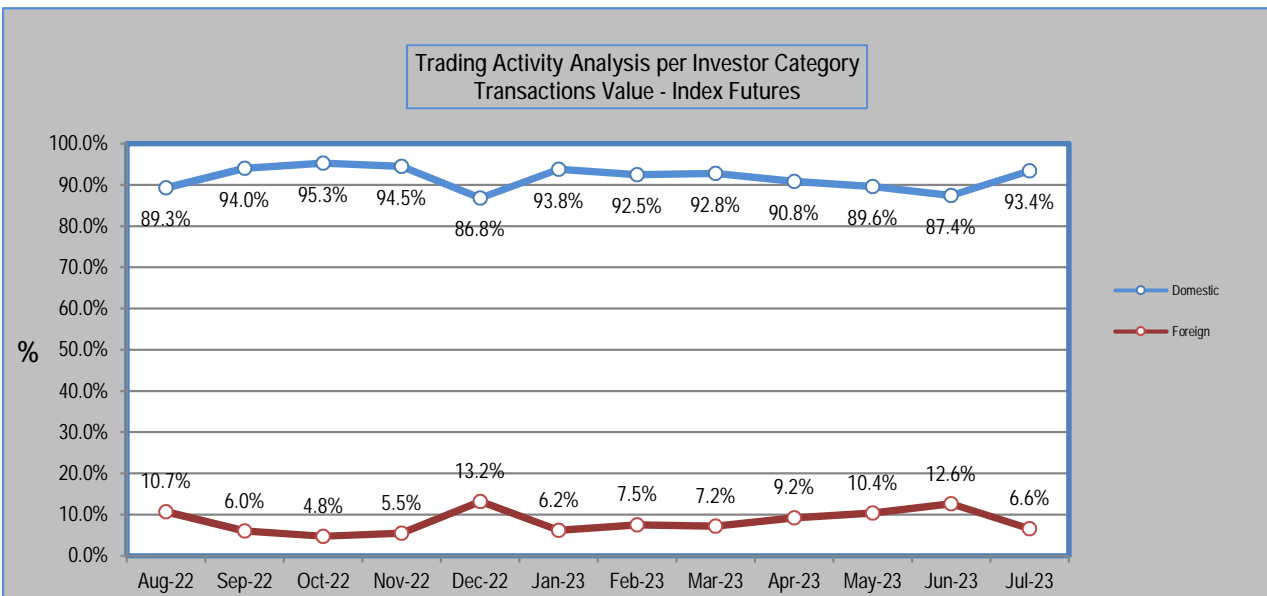
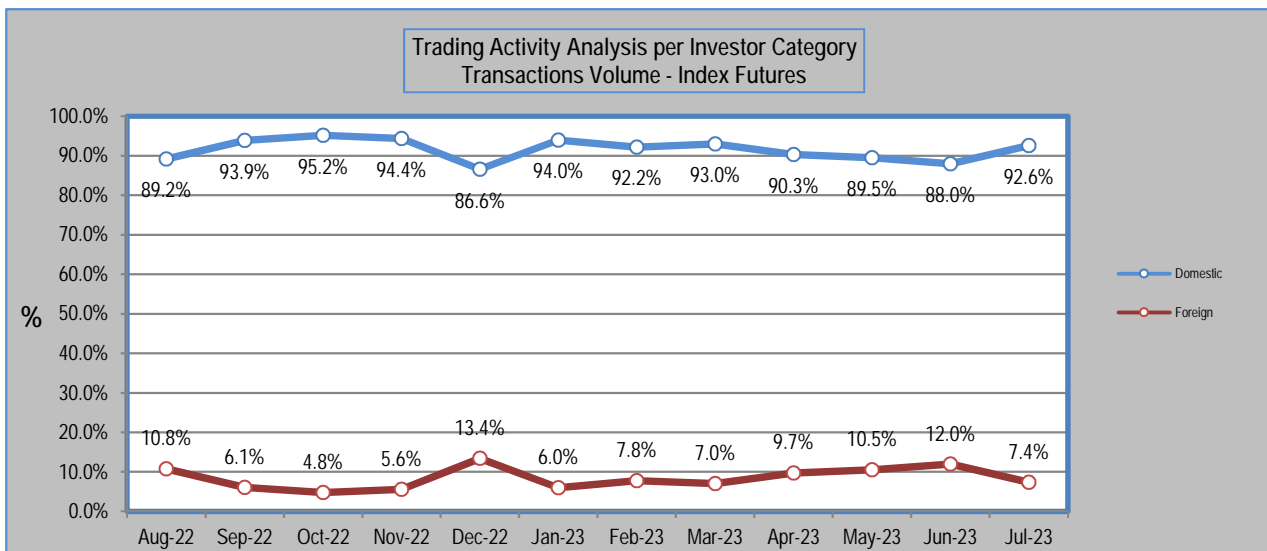
Derivatives market

3. Investors participation in Index Futures



Derivatives market

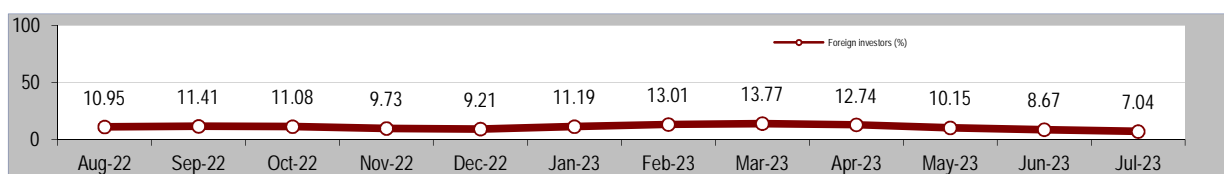
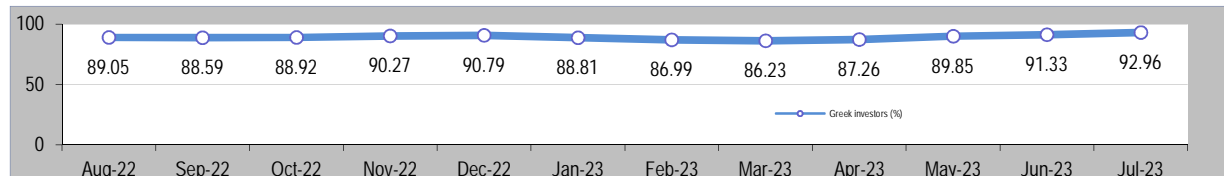
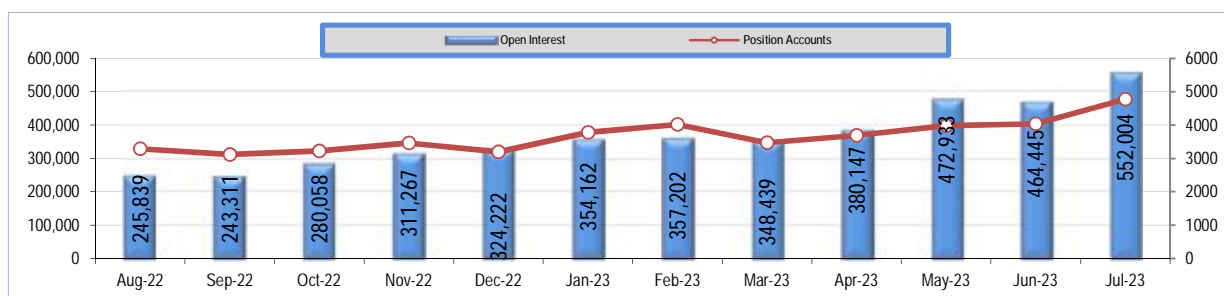
Trading Activity Analysis per Investor Category											
Index Futures											
Transactions Volume											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23				
Domestic Investors	94.0%	92.2%	93.0%	90.7%	89.5%	88.0%	92.6%				
Foreign Investors	6.0%	7.8%	7.0%	9.7%	10.5%	12.0%	7.4%				
Transactions Value											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23				
Domestic Investors	93.8%	92.5%	92.8%	90.8%	89.6%	87.4%	93.4%				
Foreign Investors	6.2%	7.5%	7.2%	9.2%	10.4%	12.6%	6.6%				



Derivatives market

4. Investors participation in Stock Futures

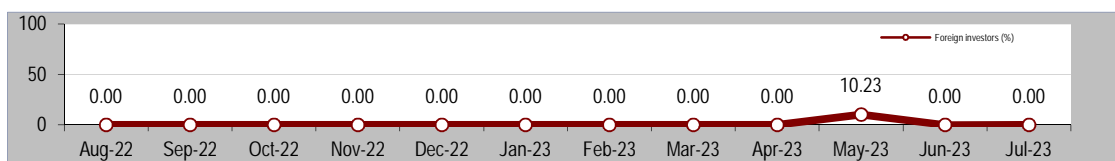
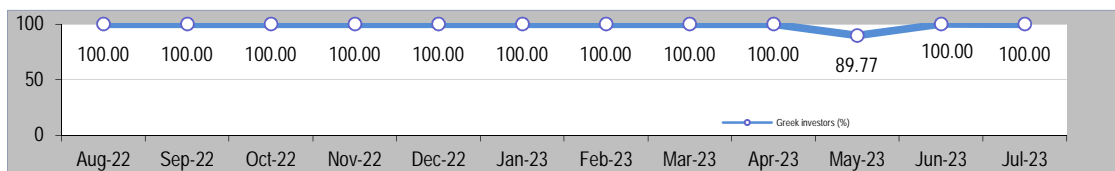
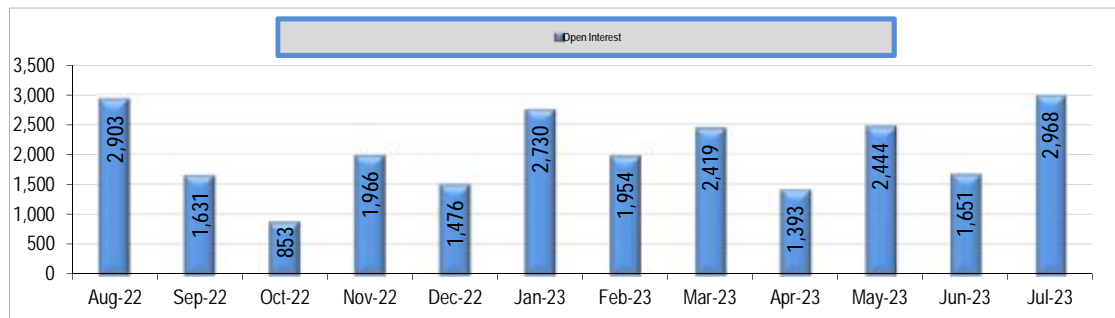
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 31/07/2023)				
I. Domestic Investors	4,723	98.85	513,139	92.96
Households	4,589	96.04	416,116	75.38
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	15	0.31	18,888	3.42
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	47	0.98	19,649	3.56
Non-Profit Institutions serving Households	4	0.08	151	0.03
Non-Financial Corporations	65	1.36	58,079	10.52
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	3	0.06	256	0.05
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	55	1.15	38,865	7.04
Households	44	0.92	15,115	2.74
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	5	0.10	1,290	0.23
Non-Financial Corporations	0	0.00	0	0.00
Non-MMF investment funds	6	0.13	22,460	4.07
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	4,778	100.00	552,004	100.00



Derivatives market

5. Investors participation in Options

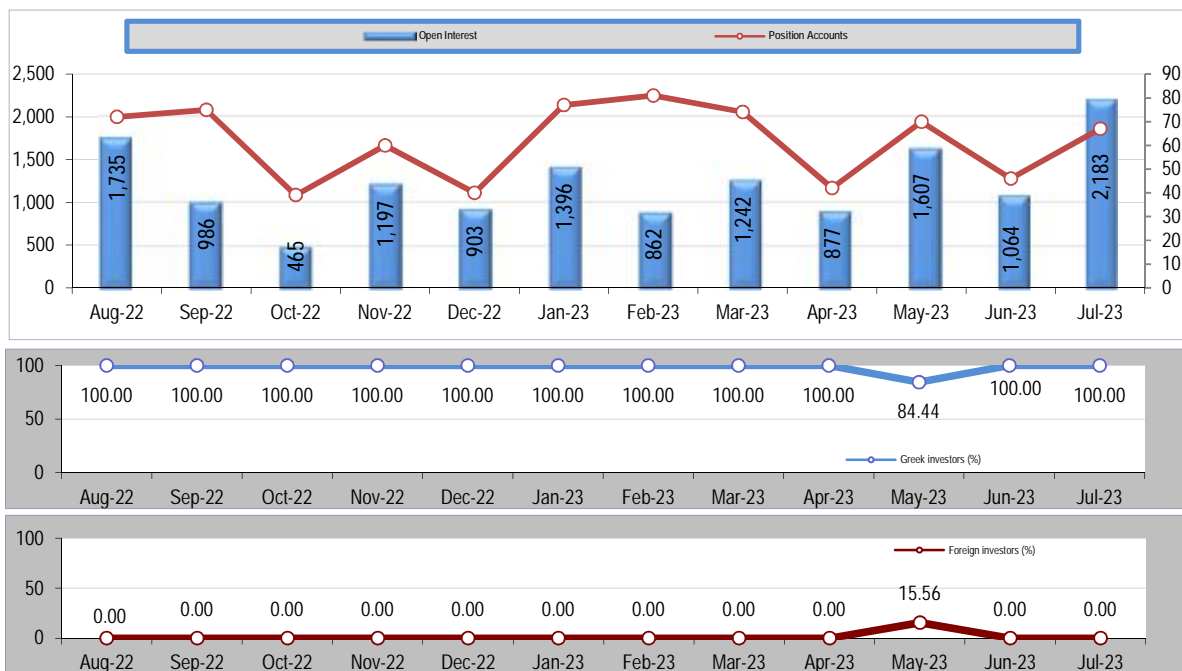
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 31/07/2023)		
I. Domestic Investors	2,968	100.00
Households	601	20.25
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	967	32.58
Other financial intermediaries	1,400	47.17
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	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)	2,968	100.00



Derivatives market

6. Investors participation in Index Options

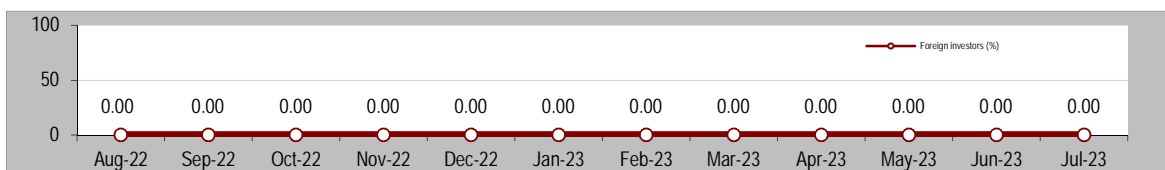
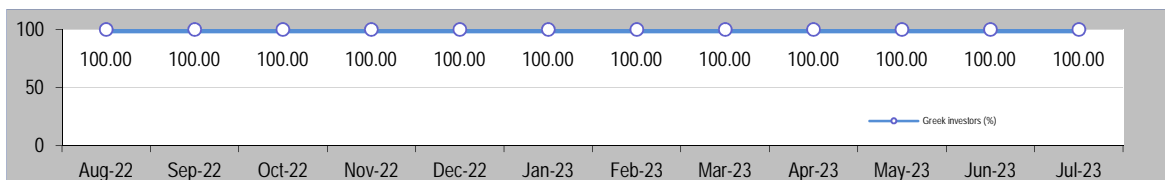
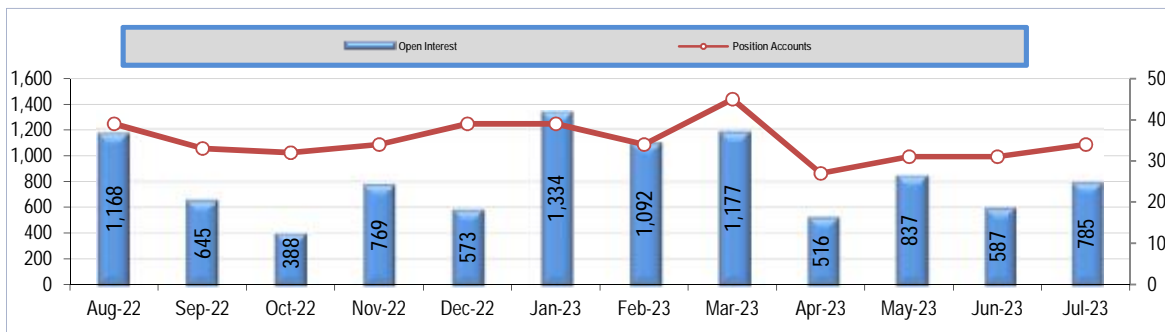
Open Interest	Index Options			
	(Data of: 31/07/2023)			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	67	100.00	2,183	100.00
Households	35	52.24	143	6.55
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	7	10.45	960	43.98
Other financial intermediaries	25	37.31	1,080	49.47
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)	67	100.00	2,183	100.00



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7. Investors participation in Stock Options

Open Interest (Data of: 31/07/2023)	Stock Options			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	34	100.00	785	100.00
Households	17	50.00	458	58.34
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	2	5.88	7	0.89
Other financial intermediaries	15	44.12	320	40.76
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)	34	100.00	785	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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