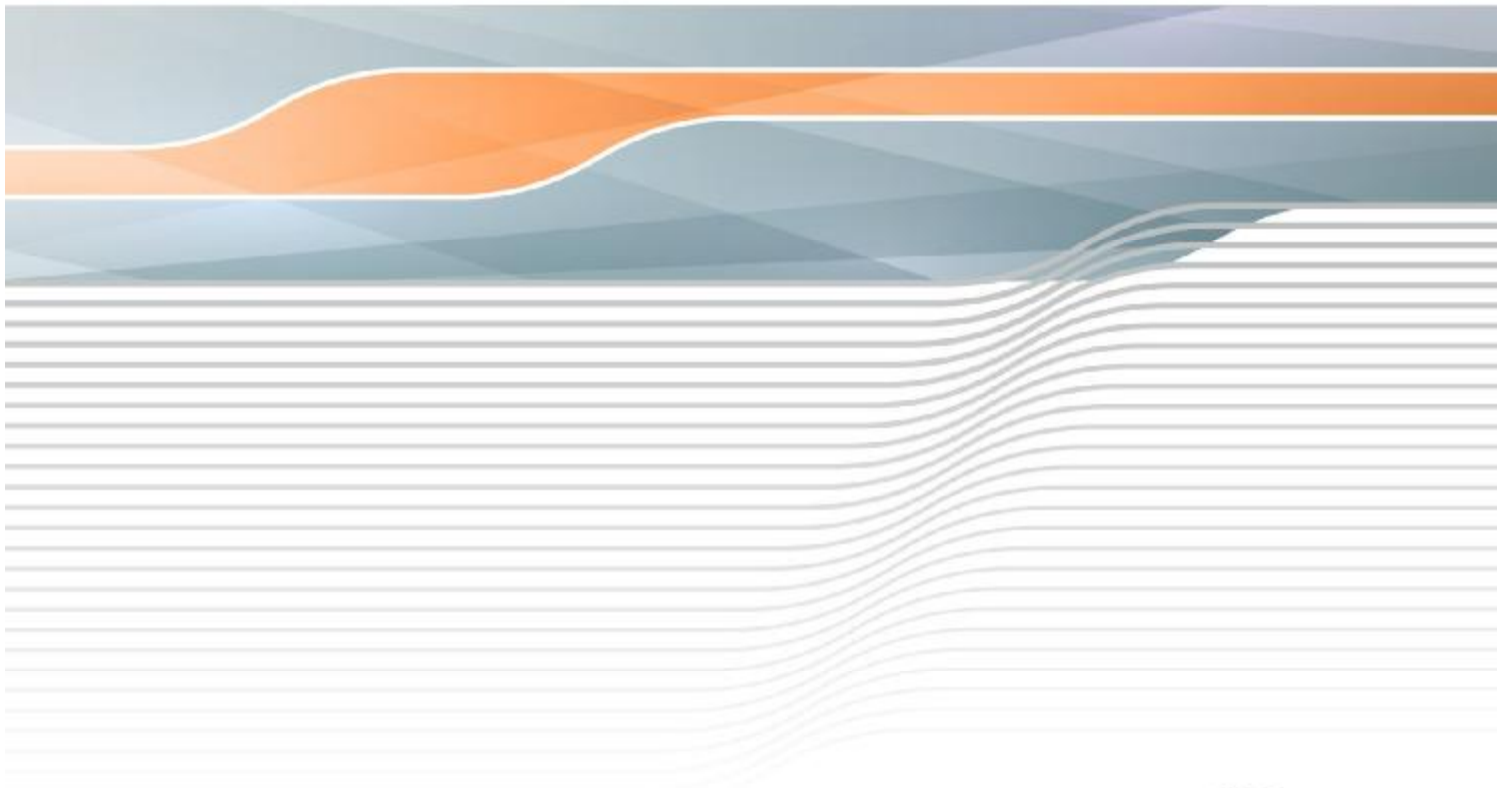


23

Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS
September



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Sep-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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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

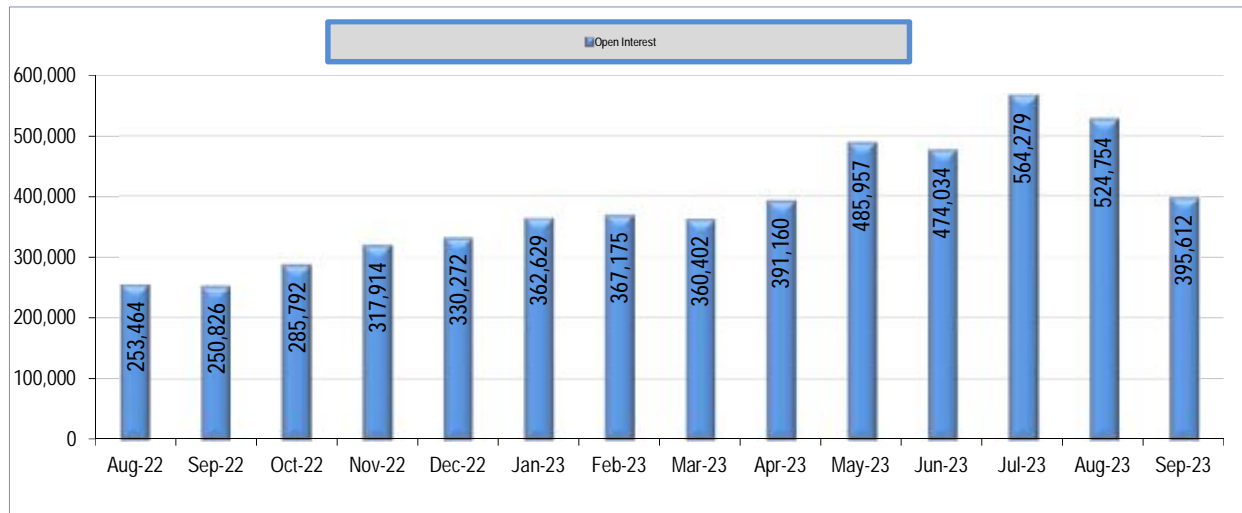
7. Investors participation in Stock Options

8. Notes – Clarifications

Derivatives market

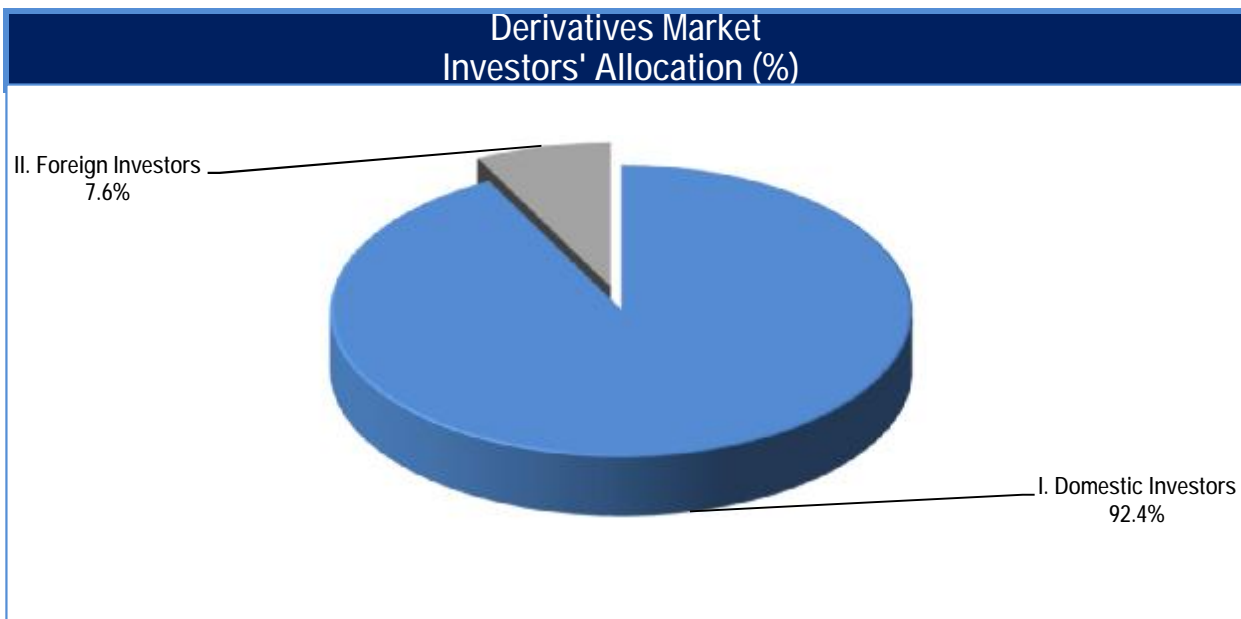
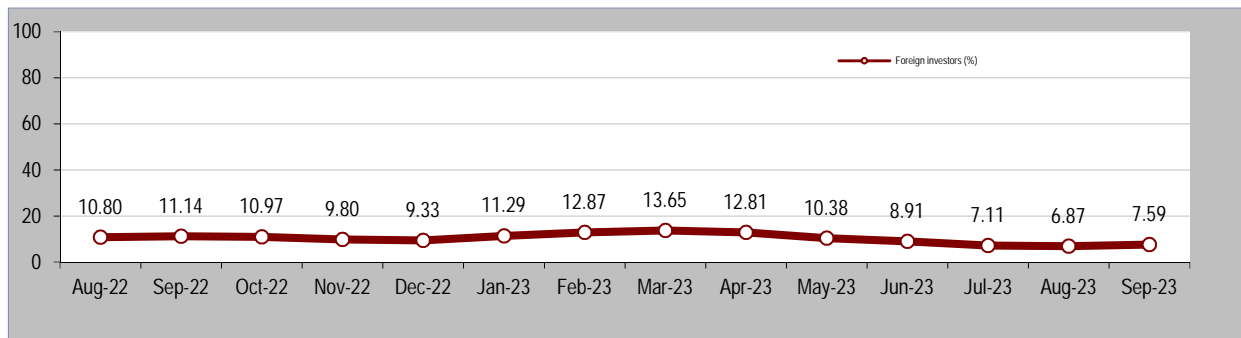
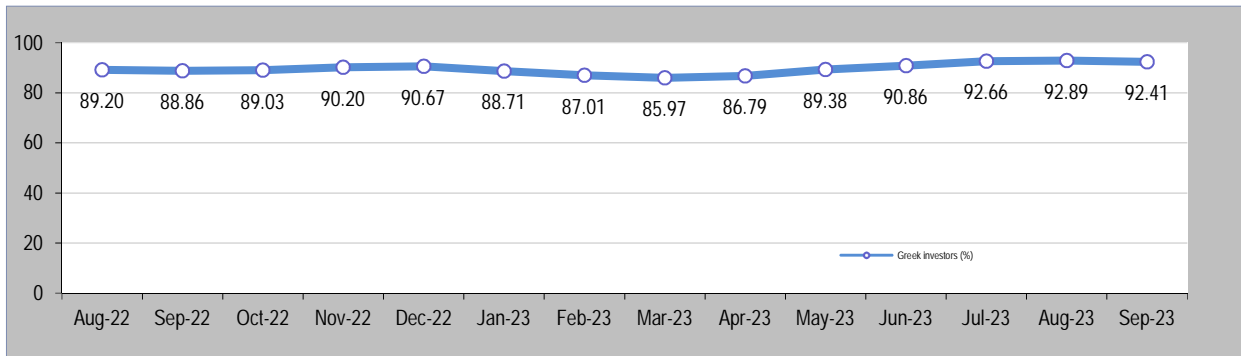
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	Open Interest	
(Data of: 29/09/2023)	number	%
I. Domestic Investors	365,596	92.41
Households	316,341	79.96
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	140	0.04
Non-MMF investment funds	13,709	3.47
Deposit-taking Corporations	1,340	0.34
Other financial intermediaries	14,695	3.71
Non-Profit Institutions serving Households	236	0.06
Non-Financial Corporations	18,639	4.71
Central Governemnt	0	0.00
Social Security Funds	496	0.13
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	30,016	7.59
Households	10,611	2.68
Deposit-taking Corporations	0	0.00
Other financial intermediaries	994	0.25
Non-Financial Corporations	1,000	0.25
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	17,411	4.40
Total (I+II+III)	395,612	100.00



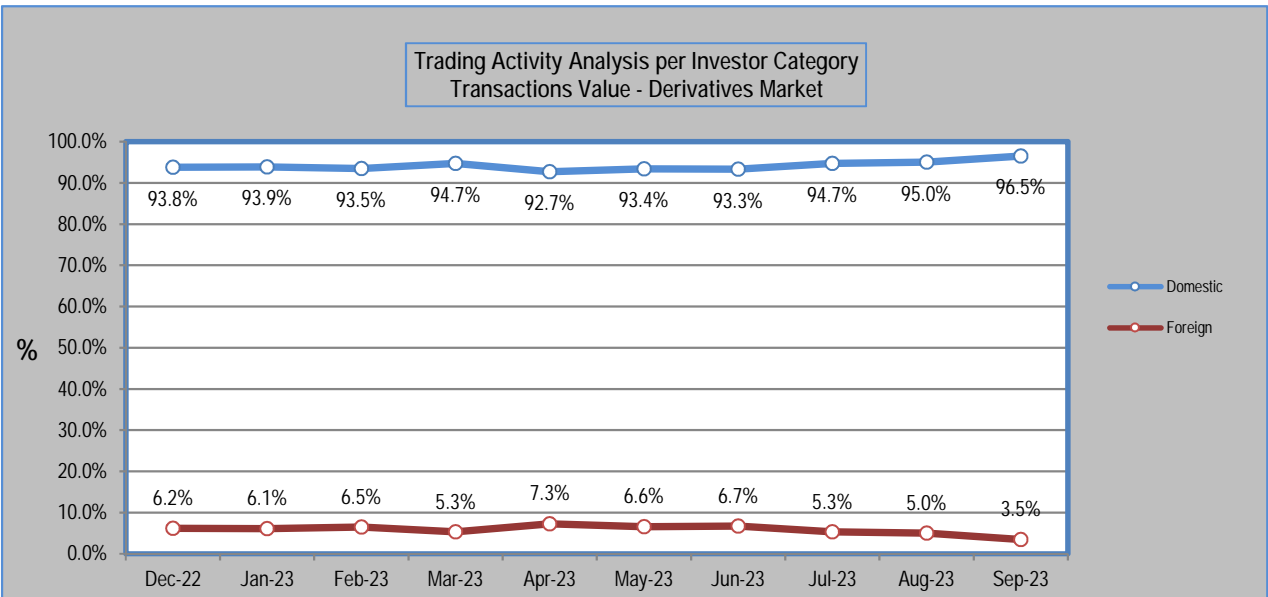
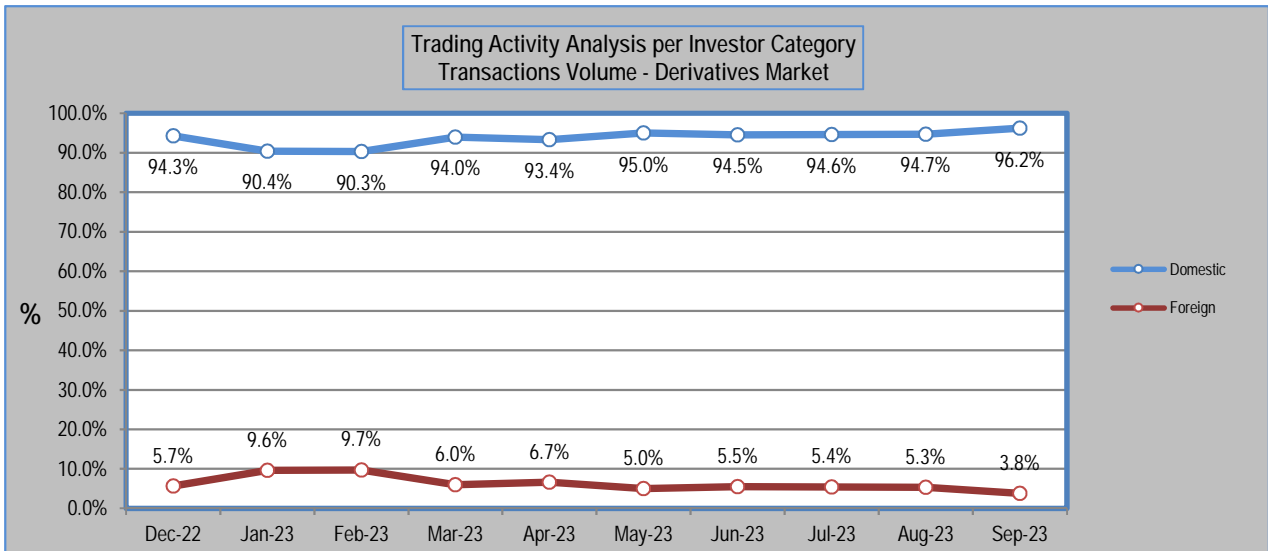
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

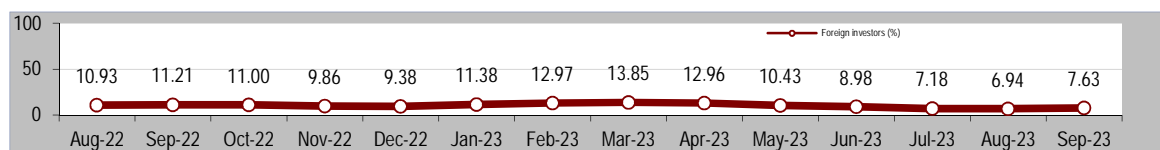
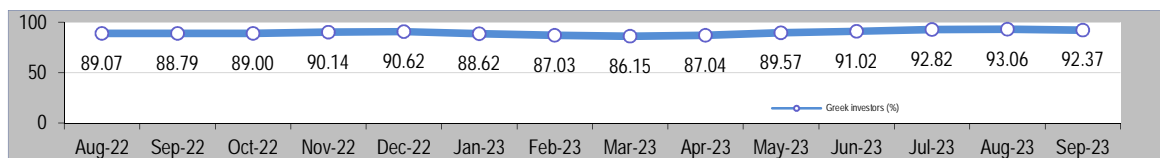
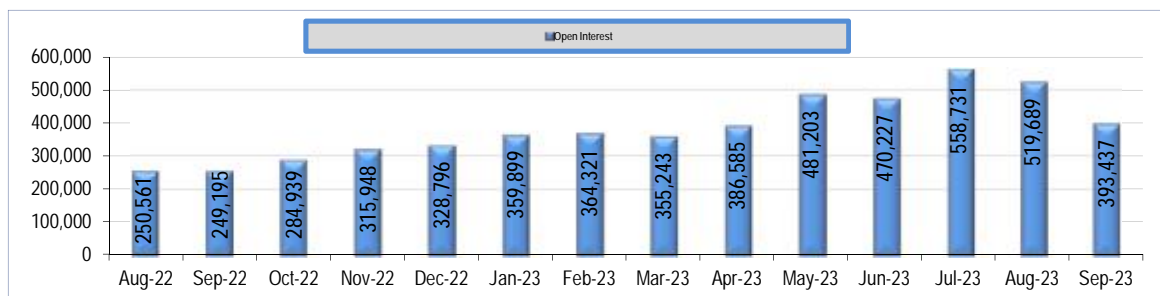
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23	Aug-23	Sep-23		
Domestic Investors	90.4%	90.3%	94.0%	93.4%	95.0%	94.5%	94.6%	94.7%	96.2%		
Foreign Investors	9.6%	9.7%	6.0%	6.7%	5.0%	5.5%	5.4%	5.3%	3.8%		
Transactions Value											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23	Aug-23	Sep-23		
Domestic Investors	93.9%	93.5%	94.7%	92.7%	93.4%	93.3%	94.7%	95.0%	96.5%		
Foreign Investors	6.1%	6.5%	5.3%	7.3%	6.6%	6.7%	5.3%	5.0%	3.5%		



Derivatives market

2. Investors participation in Futures

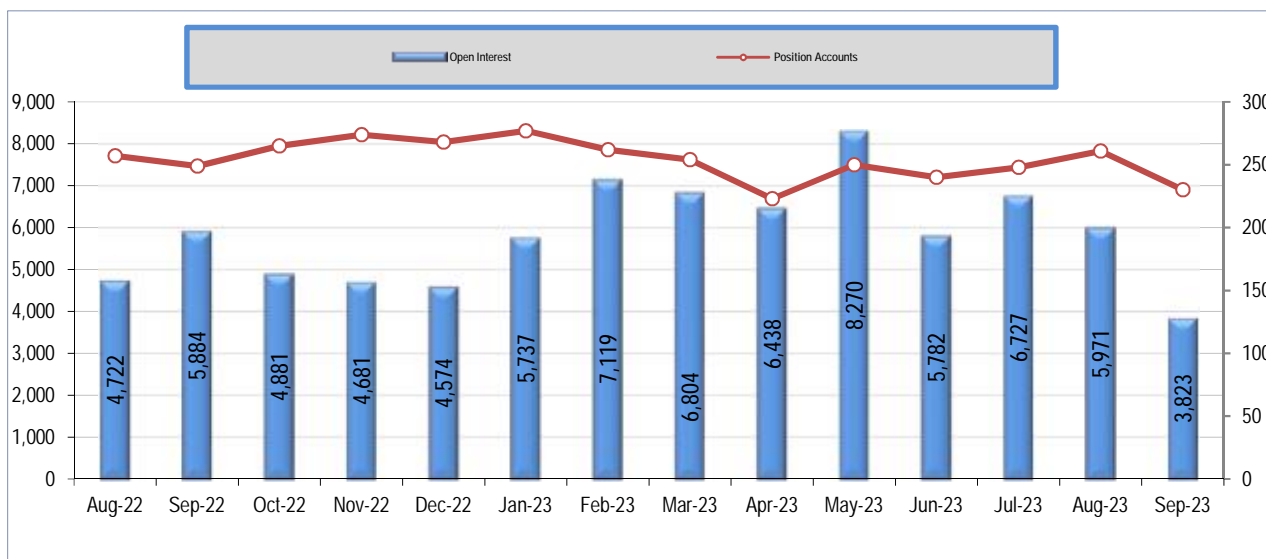
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 29/09/2023)		
I. Domestic Investors	363,421	92.37
Households	316,062	80.33
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	140	0.04
Non-MMF investment funds	13,709	3.48
Deposit-taking Corporations	842	0.21
Other financial intermediaries	13,297	3.38
Non-Profit Institutions serving Households	236	0.06
Non-Financial Corporations	18,639	4.74
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	496	0.13
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	30,016	7.63
Households	10,611	2.70
Deposit-taking Corporations	0	0.00
Other financial intermediaries	994	0.25
Non-Financial Corporations	1,000	0.25
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	17,411	4.43
III. Other Not Identified	0	0.00
Total (I+II+III)	393,437	100.00



Derivatives market

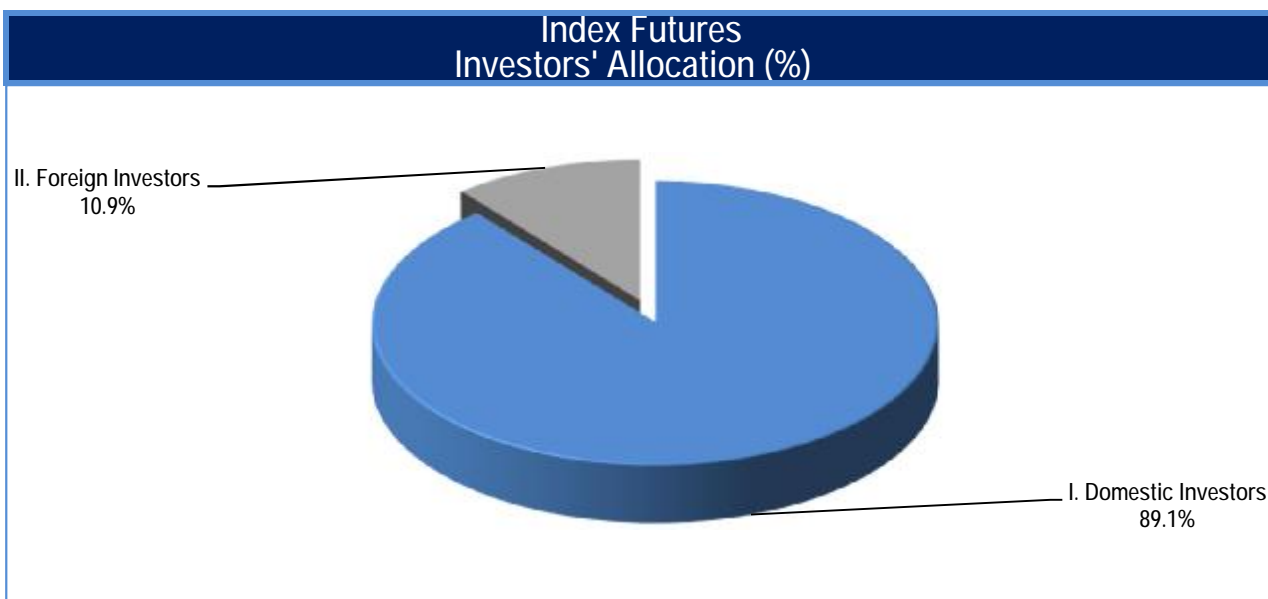
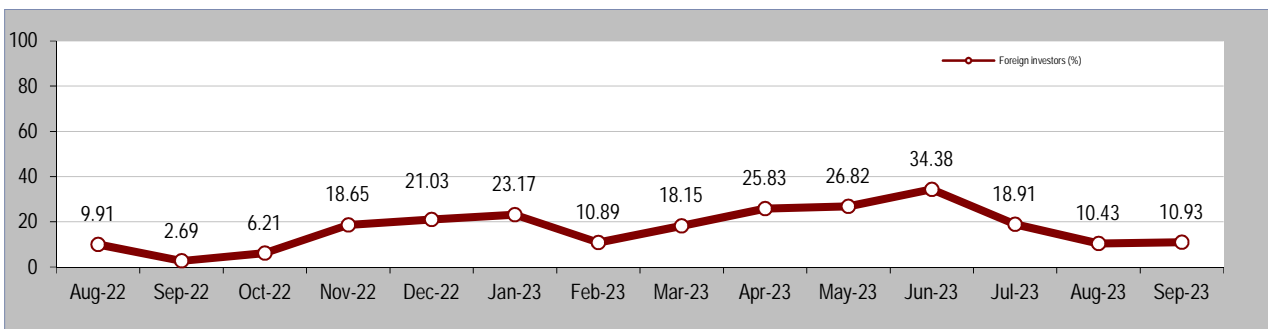
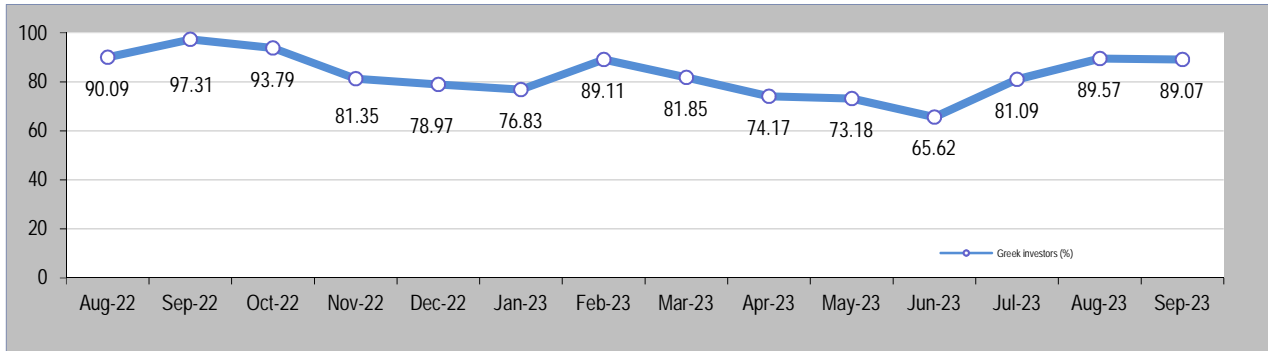
3. Investors participation in Index Futures

Open Interest (Data of: 29/09/2023)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	222	96.52	3,405	89.07
Households	197	85.65	1,293	33.82
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	3	1.30	140	3.66
Non-MMF investment funds	7	3.04	621	16.24
Deposit-taking Corporations	1	0.43	842	22.02
Other financial intermediaries	9	3.91	386	10.10
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	5	2.17	0	0.00
Central Governemnt	0	0.00	123	3.22
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	8	3.48	418	10.93
Households	3	1.30	5	0.13
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	1	0.43	2	0.05
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	4	1.74	411	10.75
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	230	100.00	3,823	100.00



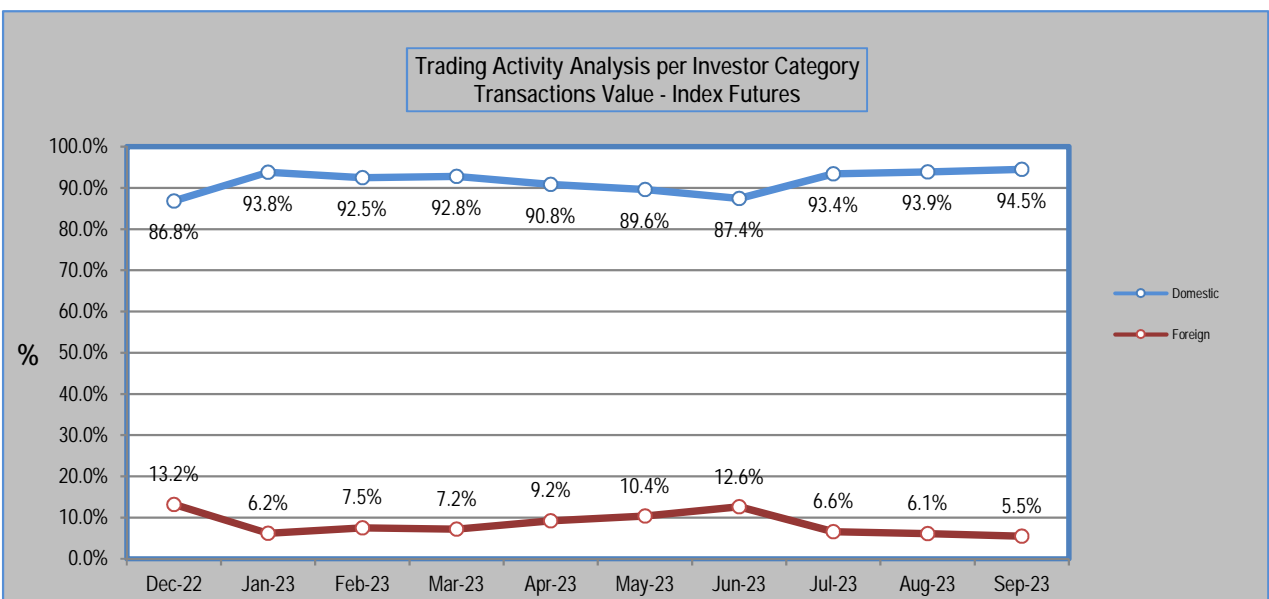
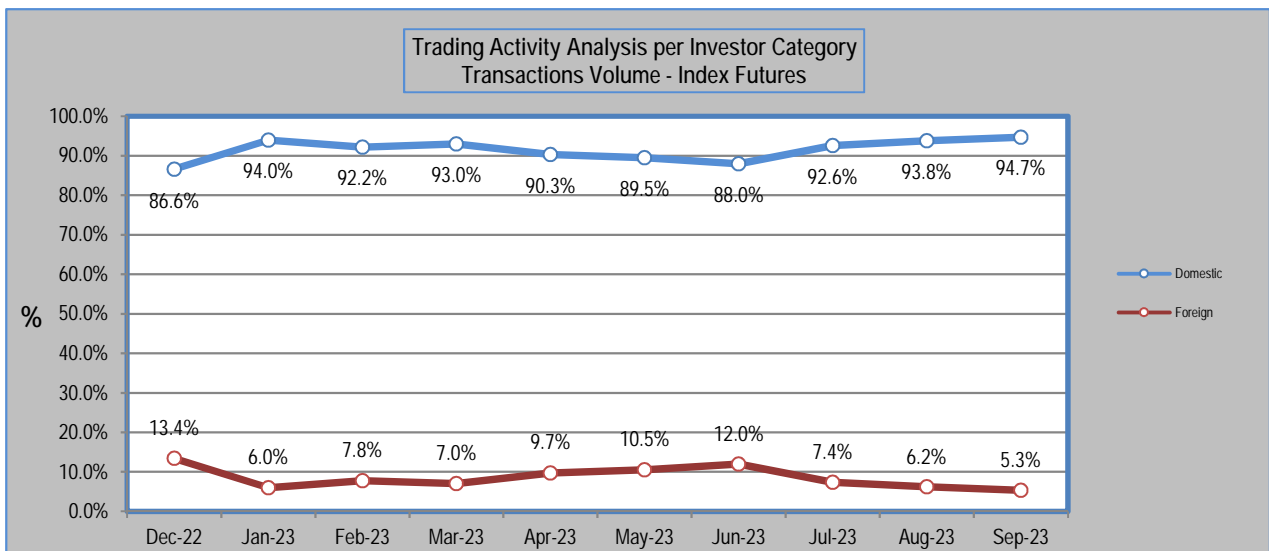
Derivatives market

3. Investors participation in Index Futures



Derivatives market

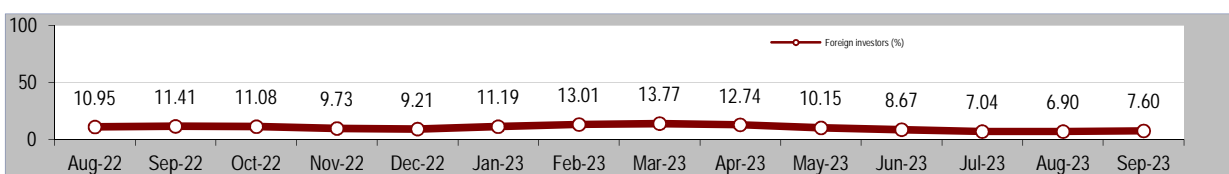
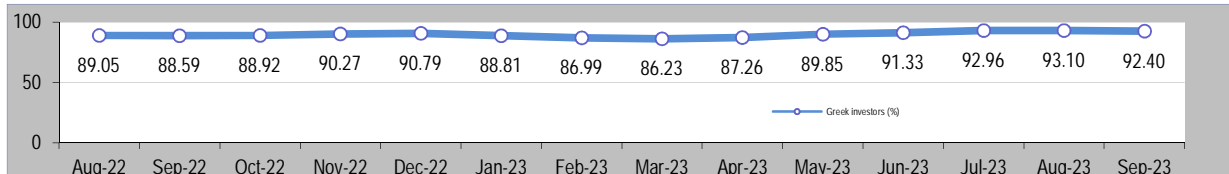
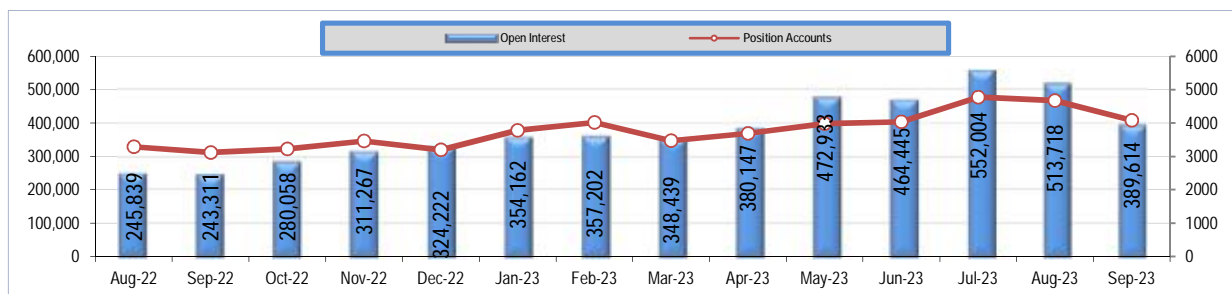
Trading Activity Analysis per Investor Category											
Index Futures											
Transactions Volume											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23	Aug-23	Sep-23		
Domestic Investors	94.0%	92.2%	93.0%	90.7%	89.5%	88.0%	92.6%	93.8%	94.7%		
Foreign Investors	6.0%	7.8%	7.0%	9.7%	10.5%	12.0%	7.4%	6.2%	5.3%		
Transactions Value											
Data	Jan-23	Feb-23	Mar-23	Apr-23	May-23	Jun-23	Jul-23	Aug-23	Sep-23		
Domestic Investors	93.8%	92.5%	92.8%	90.8%	89.6%	87.4%	93.4%	93.9%	94.5%		
Foreign Investors	6.2%	7.5%	7.2%	9.2%	10.4%	12.6%	6.6%	6.1%	5.5%		



Derivatives market

4. Investors participation in Stock Futures

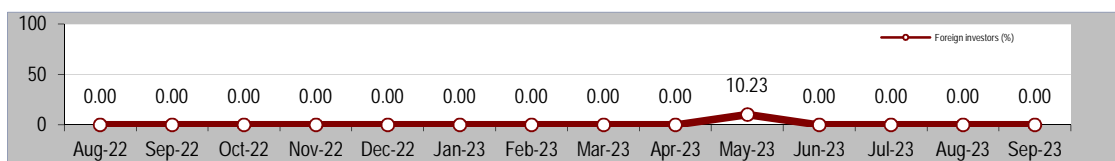
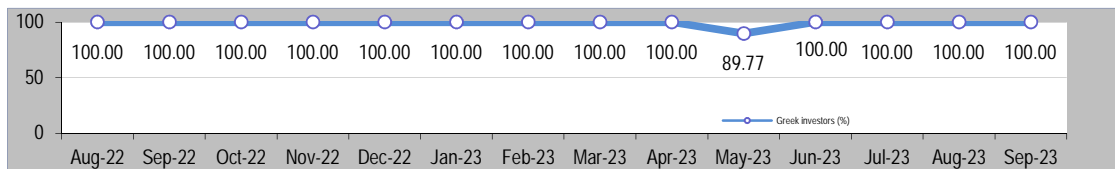
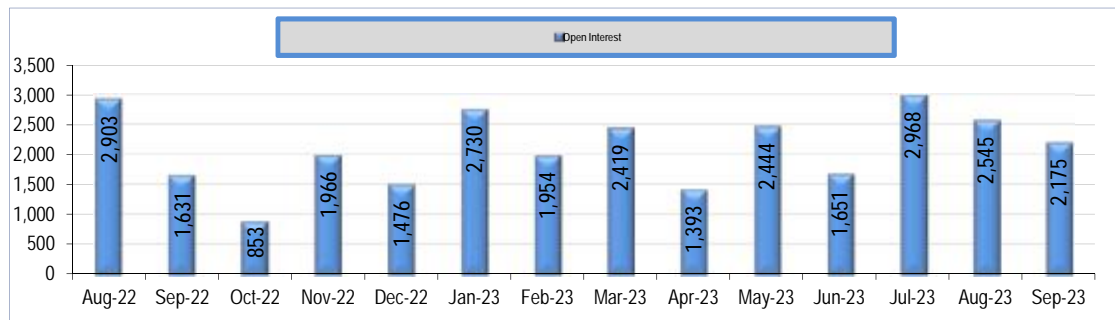
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 29/09/2023)				
I. Domestic Investors	4,017	98.43	360,016	92.40
Households	3,892	95.37	314,769	80.79
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	16	0.39	13,088	3.36
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	46	1.13	12,911	3.31
Non-Profit Institutions serving Households	8	0.20	236	0.06
Non-Financial Corporations	49	1.20	18,516	4.75
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	6	0.15	496	0.13
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	64	1.57	29,598	7.60
Households	53	1.30	10,606	2.72
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	6	0.15	992	0.25
Non-Financial Corporations	1	0.02	1,000	0.26
Non-MMF investment funds	4	0.10	17,000	4.36
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	4,081	100.00	389,614	100.00



Derivatives market

5. Investors participation in Options

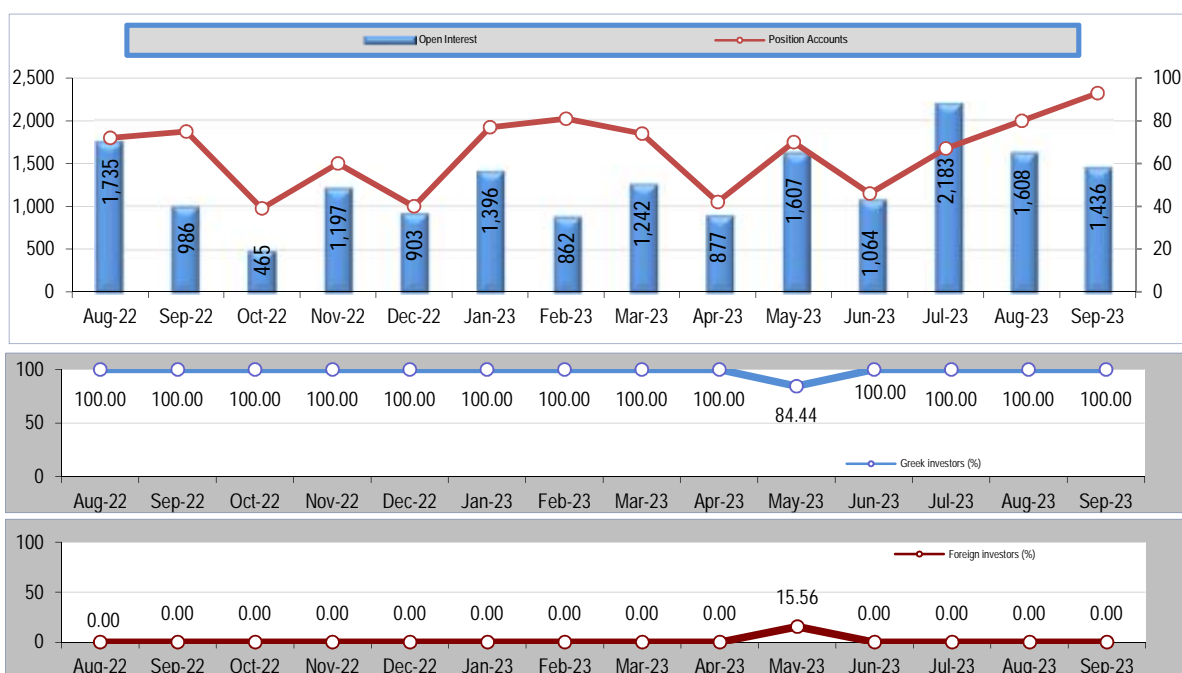
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 29/09/2023)		
I. Domestic Investors	2,175	100.00
Households	279	12.83
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	498	22.90
Other financial intermediaries	1,398	64.28
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)	2,175	100.00



Derivatives market

6. Investors participation in Index Options

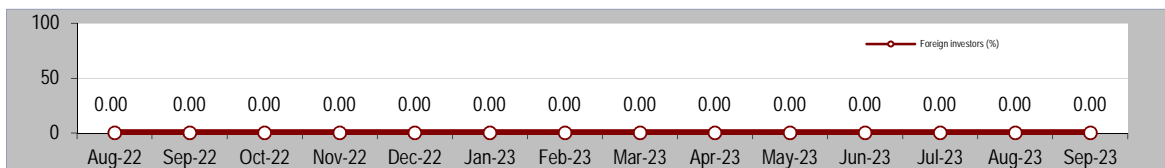
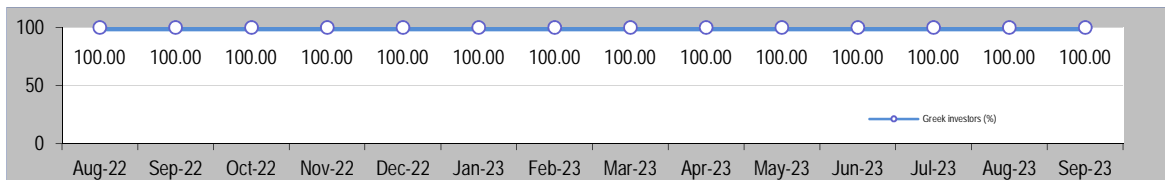
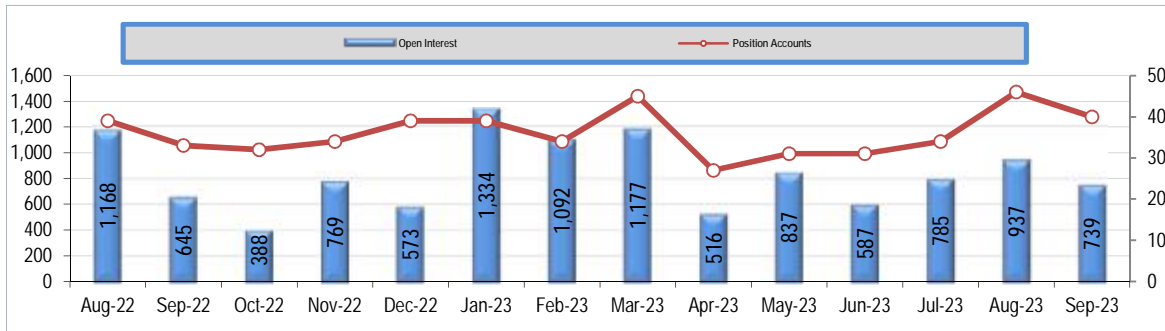
Open Interest (Data of: 29/09/2023)	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	93	100.00	1,436	100.00
Households	59	63.44	209	14.55
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	9	9.68	416	28.97
Other financial intermediaries	25	26.88	811	56.48
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)	93	100.00	1,436	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest (Data of: 29/09/2023)	Stock Options			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	40	100.00	739	100.00
Households	11	27.50	70	9.47
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	9	22.50	82	11.10
Other financial intermediaries	20	50.00	587	79.43
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	739	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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