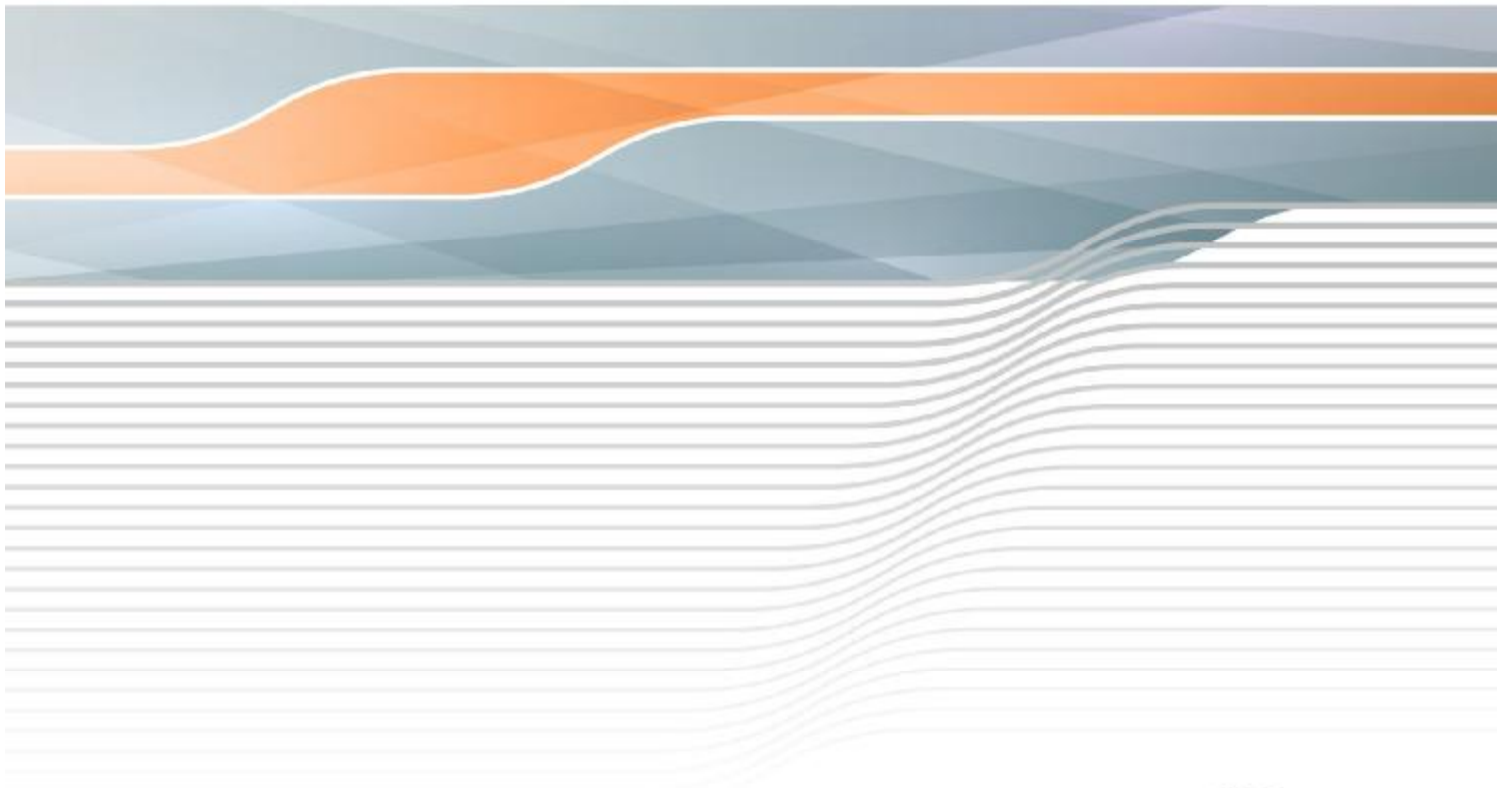


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Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS
February



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Feb-2024

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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

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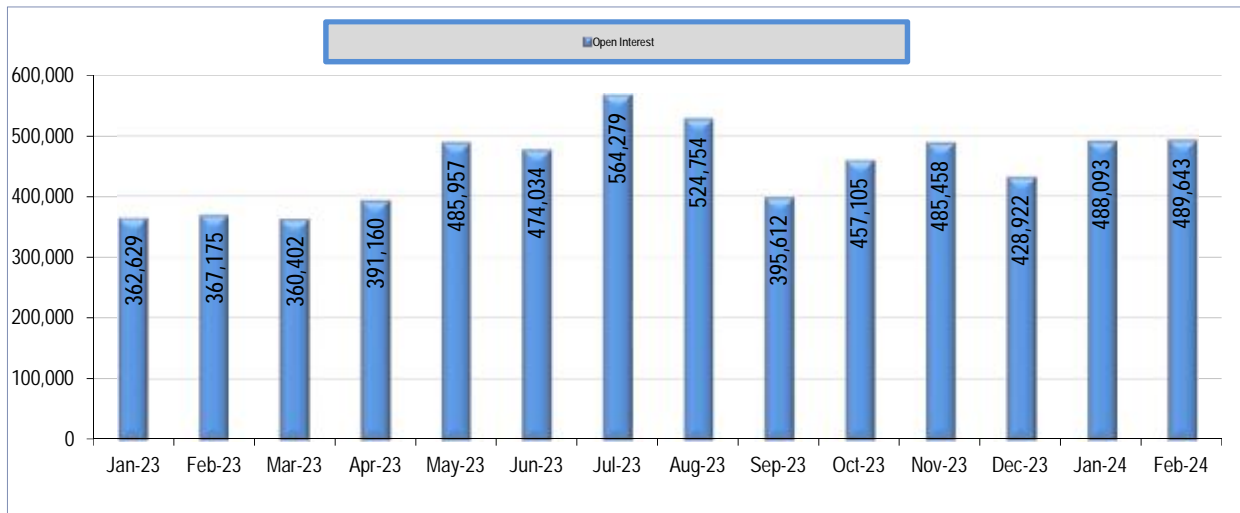
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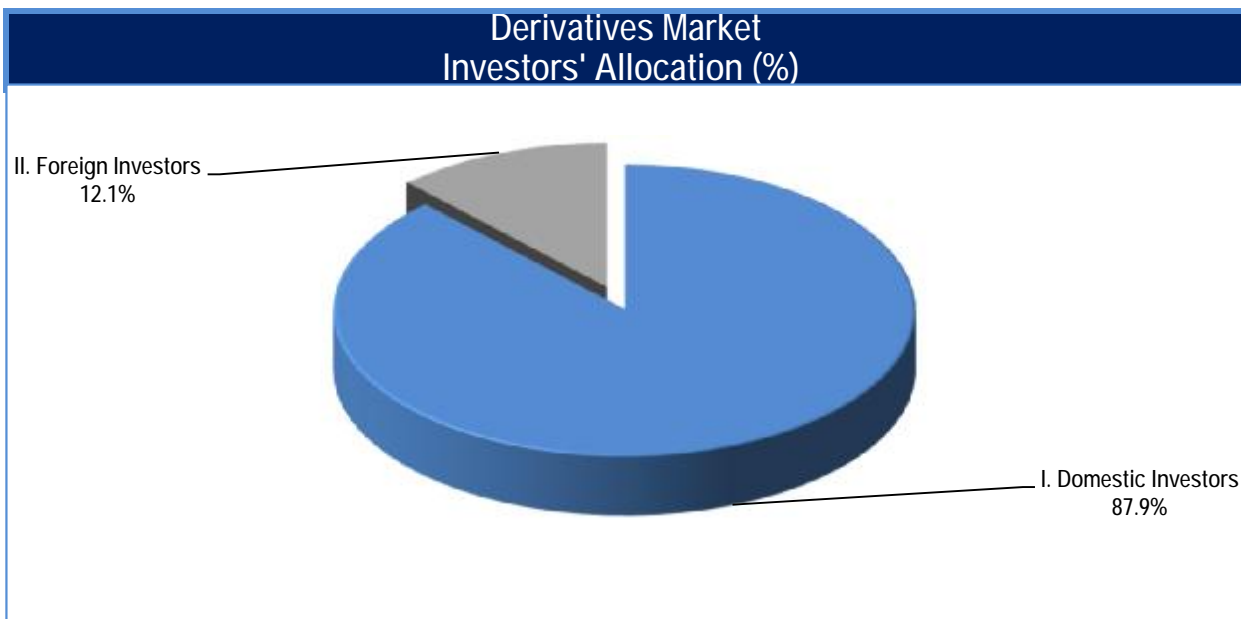
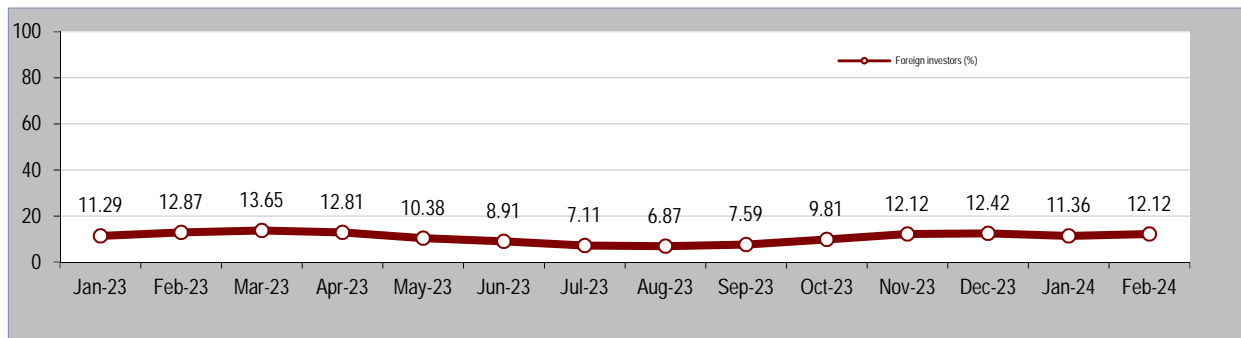
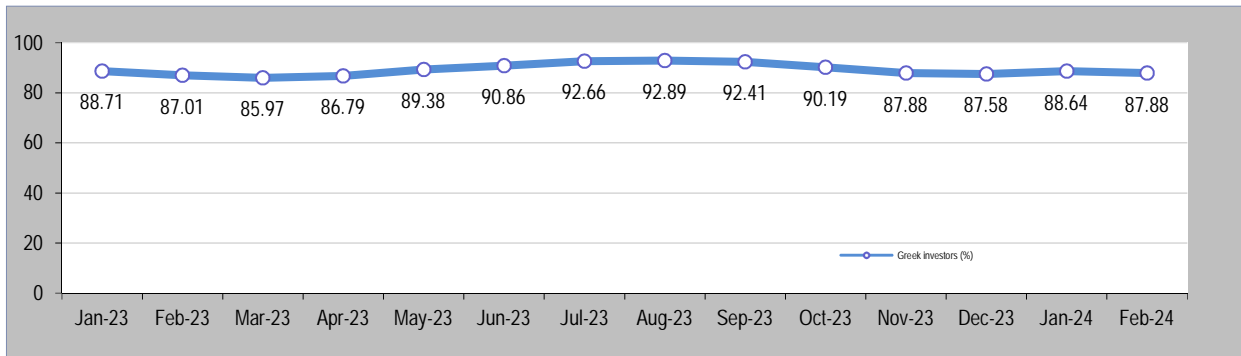
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 29/02/2024)	
	number	%
I. Domestic Investors	430,319	87.88
Households	369,324	75.43
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	105	0.02
Non-MMF investment funds	17,405	3.55
Deposit-taking Corporations	256	0.05
Other financial intermediaries	7,189	1.47
Non-Profit Institutions serving Households	263	0.05
Non-Financial Corporations	35,025	7.15
Central Governemnt	0	0.00
Social Security Funds	752	0.15
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	59,324	12.12
Households	19,400	3.96
Deposit-taking Corporations	0	0.00
Other financial intermediaries	737	0.15
Non-Financial Corporations	350	0.07
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	38,837	7.93
Total (I+II+III)	489,643	100.00



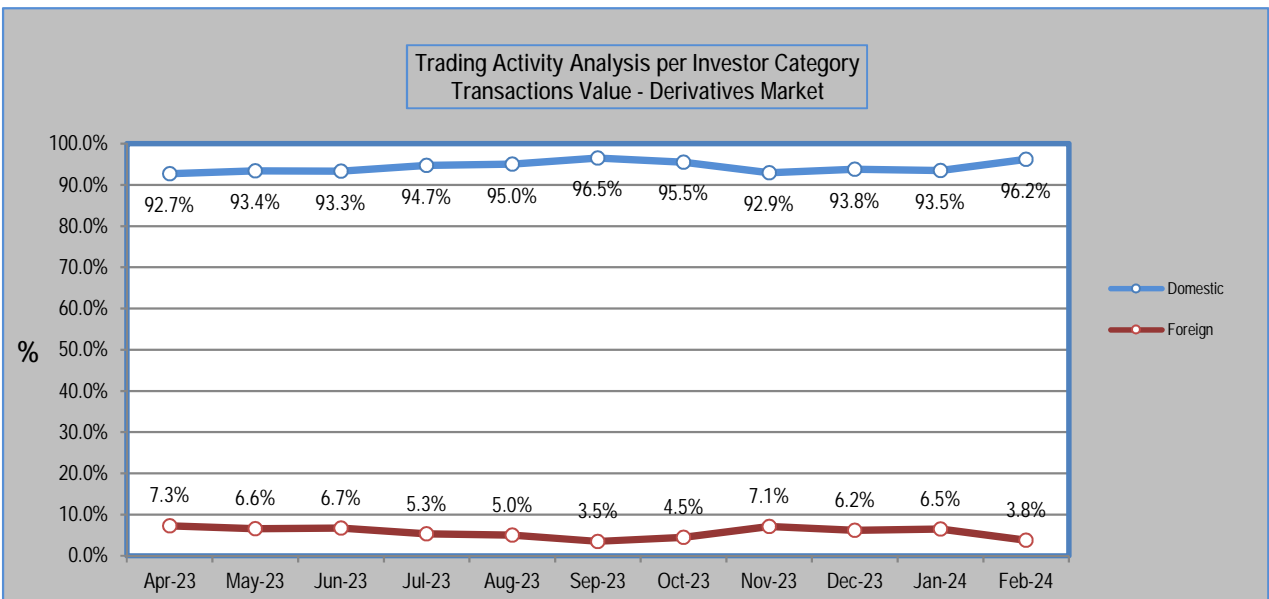
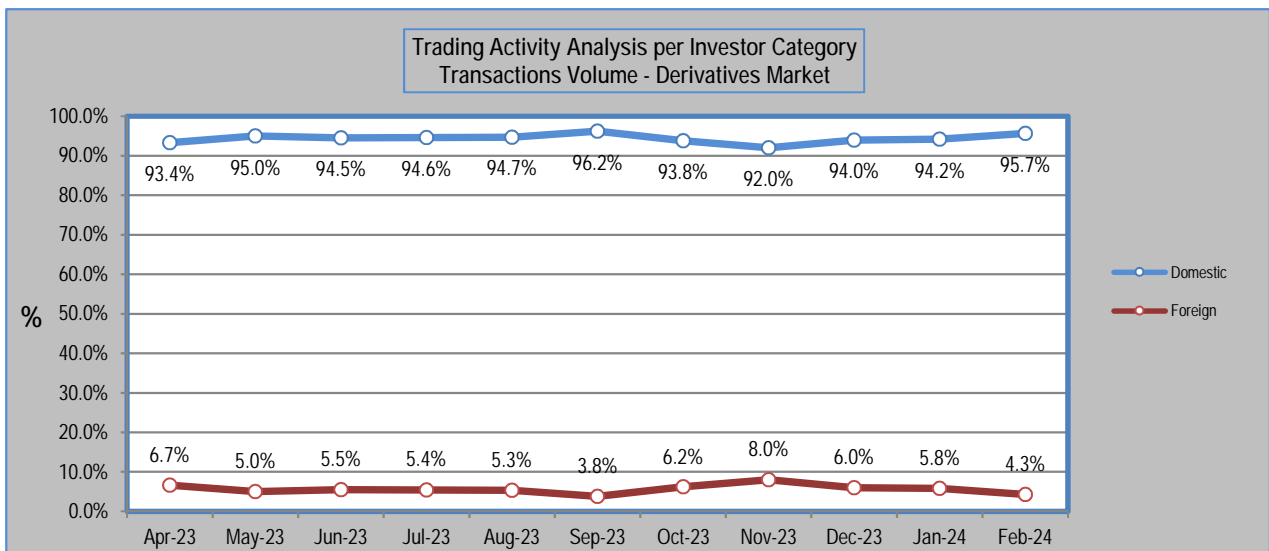
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

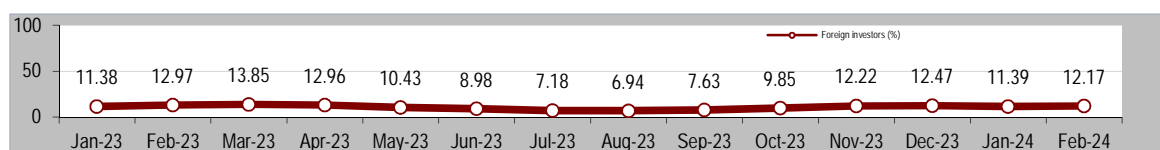
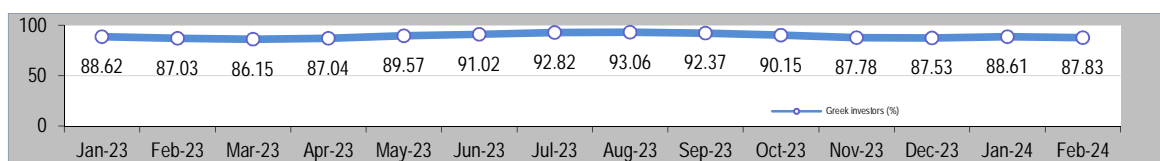
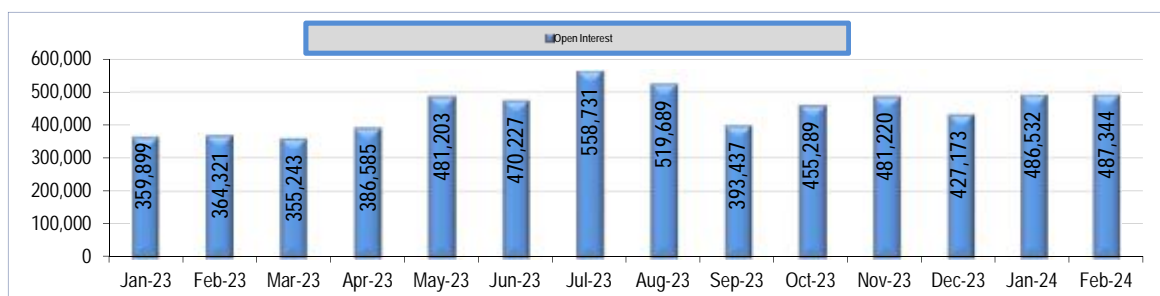
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24			
Domestic Investors	94.6%	94.7%	96.2%	93.8%	92.0%	94.0%	94.2%	95.7%			
Foreign Investors	5.4%	5.3%	3.8%	6.2%	8.0%	6.0%	5.8%	4.3%			
Transactions Value											
Data	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24			
Domestic Investors	94.7%	95.0%	96.5%	95.5%	92.9%	93.8%	93.5%	96.2%			
Foreign Investors	5.3%	5.0%	3.5%	4.5%	7.1%	6.2%	6.5%	3.8%			



Derivatives market

2. Investors participation in Futures

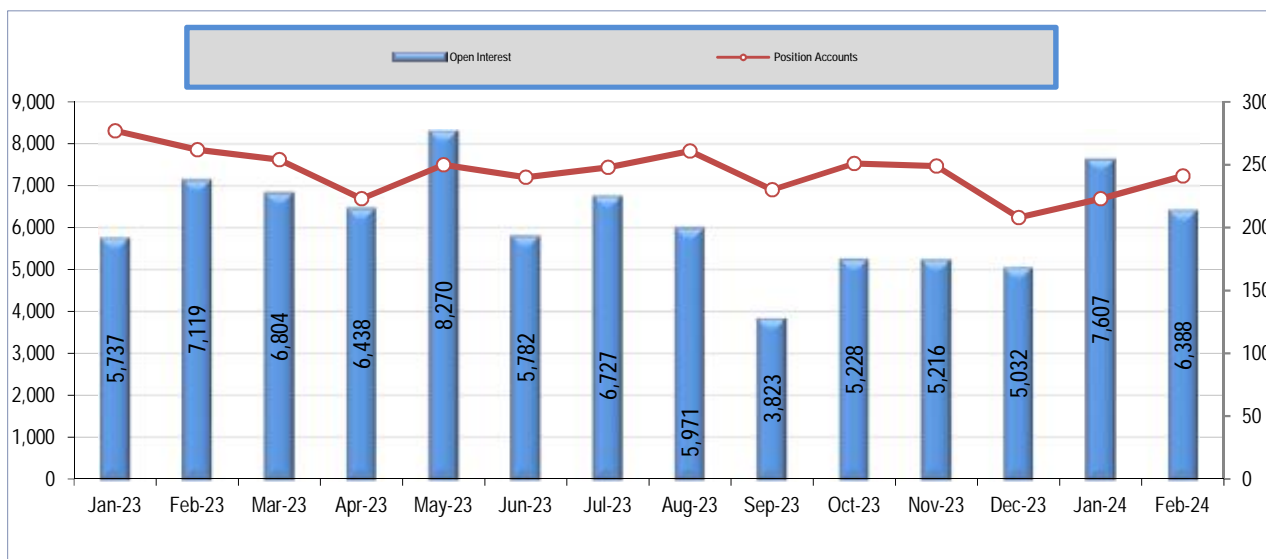
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 29/02/2024)		
I. Domestic Investors	428,020	87.83
Households	368,867	75.69
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	105	0.02
Non-MMF investment funds	16,405	3.37
Deposit-taking Corporations	10	0.00
Other financial intermediaries	6,593	1.35
Non-Profit Institutions serving Households	263	0.05
Non-Financial Corporations	35,025	7.19
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	752	0.15
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	59,324	12.17
Households	19,400	3.98
Deposit-taking Corporations	0	0.00
Other financial intermediaries	737	0.15
Non-Financial Corporations	350	0.07
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	38,837	7.97
III. Other Not Identified	0	0.00
Total (I+II+III)	487,344	100.00



Derivatives market

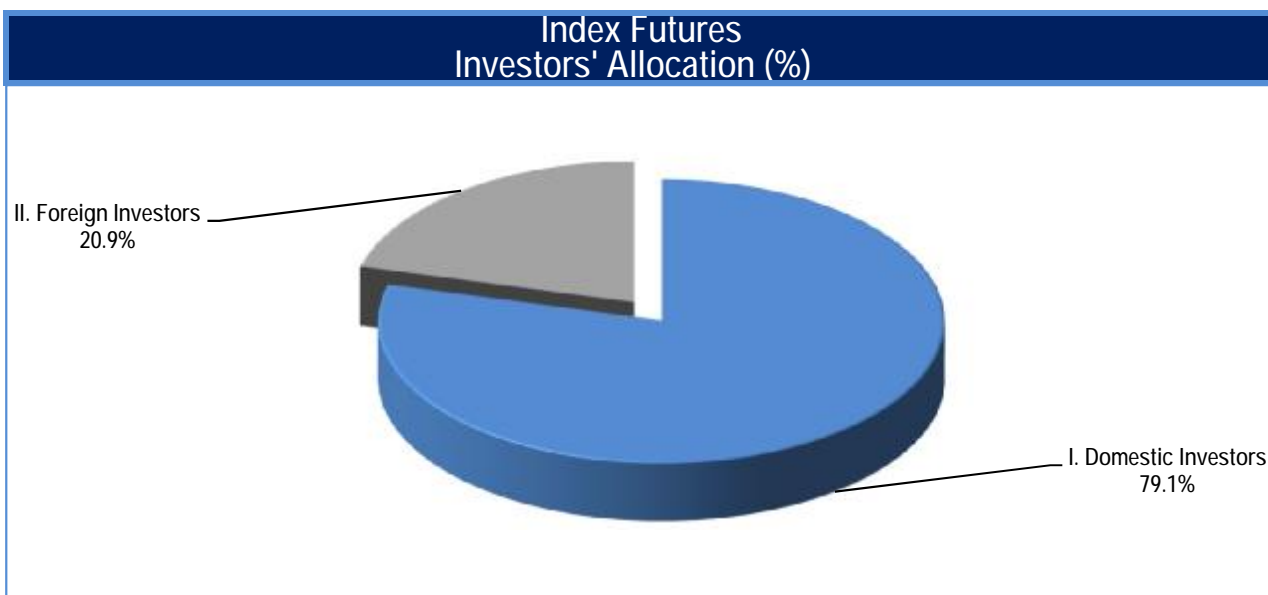
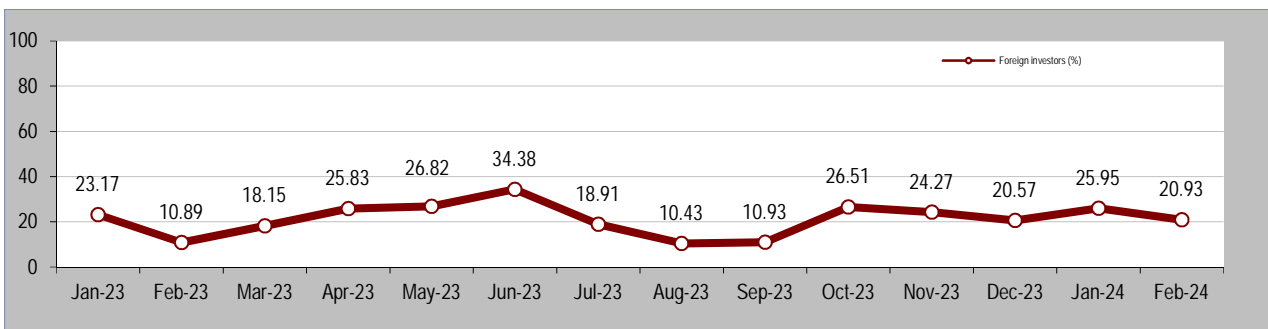
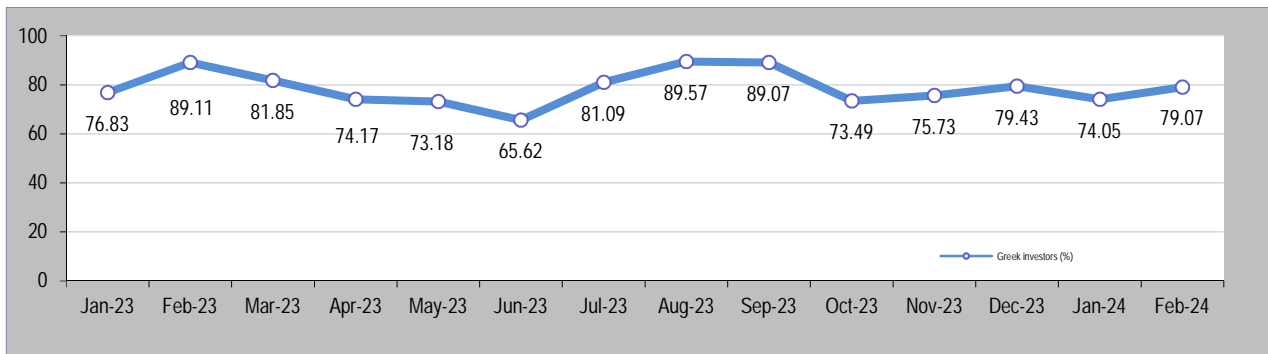
3. Investors participation in Index Futures

Open Interest (Data of: 29/02/2024)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	238	98.76	5,051	79.07
Households	213	88.38	1,555	24.34
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	3	1.24	105	1.64
Non-MMF investment funds	14	5.81	3,186	49.87
Deposit-taking Corporations	1	0.41	10	0.16
Other financial intermediaries	6	2.49	165	2.58
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	1	0.41	0	0.00
Central Governemnt	0	0.00	30	0.47
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	1.24	1,337	20.93
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
Institutions and bodies of the European Union	0	0.00	0	0.00
Non-MMF investment funds	3	1.24	1,337	20.93
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	241	100.00	6,388	100.00



Derivatives market

3. Investors participation in Index Futures



Derivatives market

Trading Activity Analysis per Investor Category

Index Futures

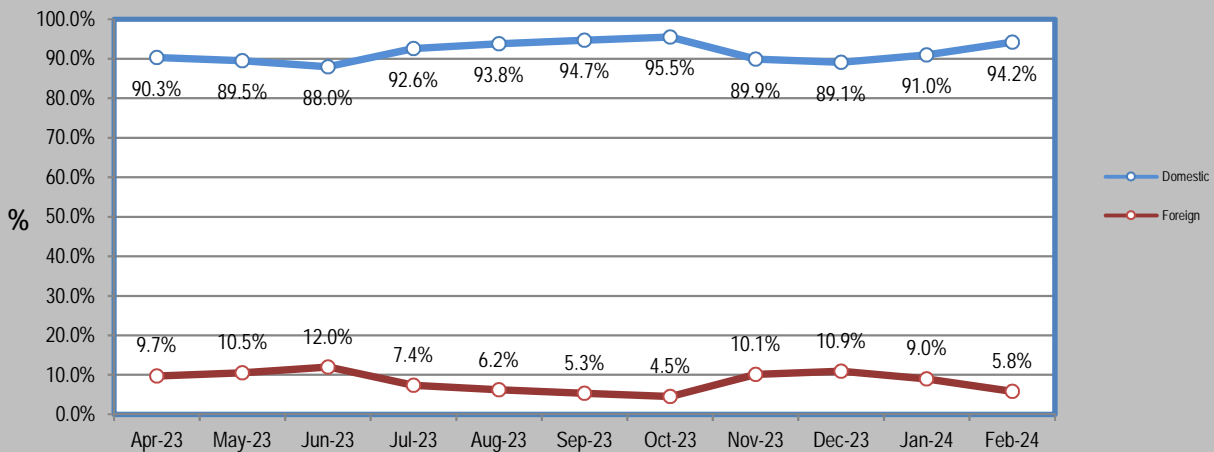
Transactions Volume

Data	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24			
Domestic Investors	92.6%	93.8%	94.7%	95.5%	89.9%	89.1%	91.0%	94.2%			
Foreign Investors	7.4%	6.2%	5.3%	4.5%	10.1%	10.9%	9.0%	5.8%			

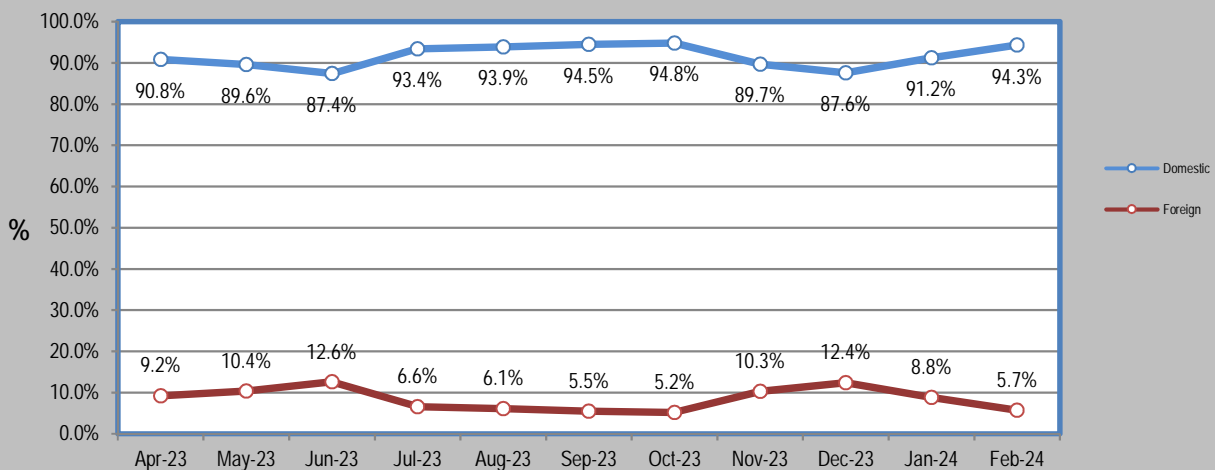
Transactions Value

Data	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24			
Domestic Investors	93.4%	93.9%	94.5%	94.8%	89.7%	87.6%	91.2%	94.3%			
Foreign Investors	6.6%	6.1%	5.5%	5.2%	10.3%	12.4%	8.8%	5.7%			

Trading Activity Analysis per Investor Category
Transactions Volume - Index Futures



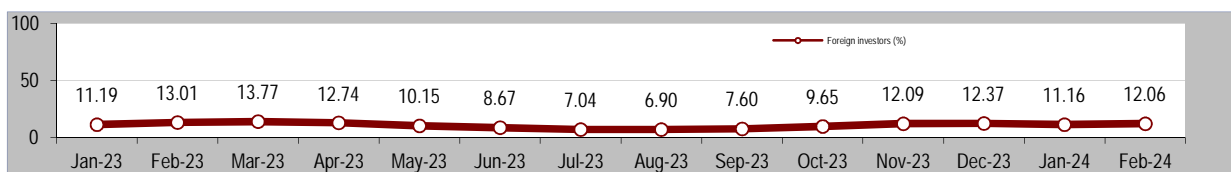
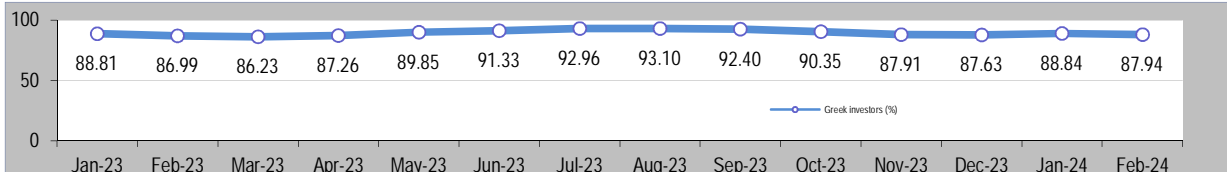
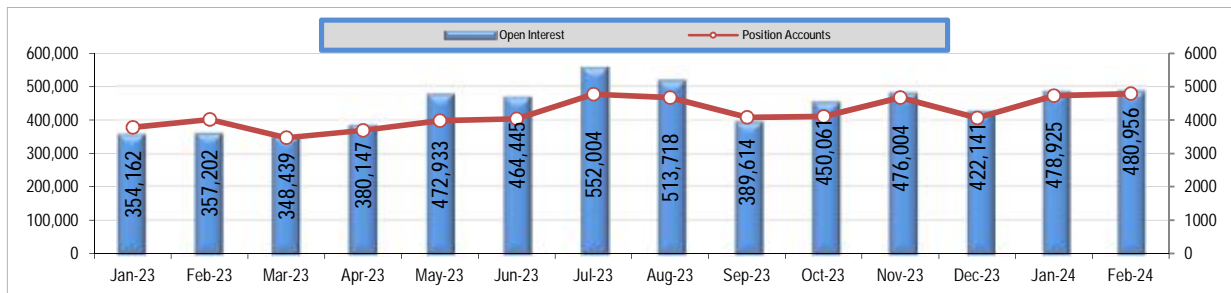
Trading Activity Analysis per Investor Category
Transactions Value - Index Futures



Derivatives market

4. Investors participation in Stock Futures

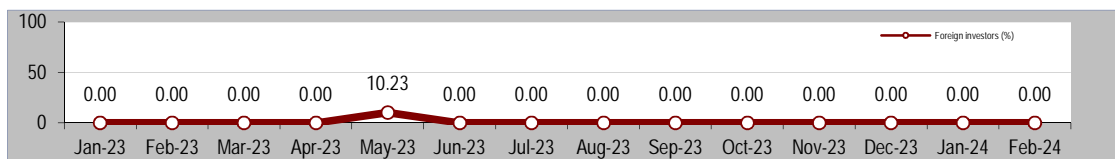
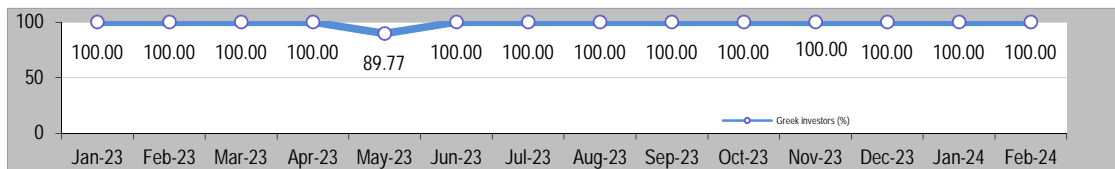
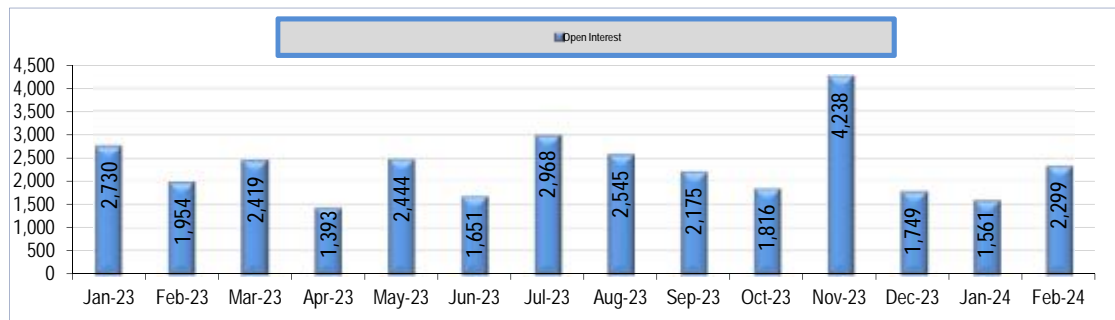
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 29/02/2024)				
I. Domestic Investors	4,725	98.64	422,969	87.94
Households	4,599	96.01	367,312	76.37
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	16	0.33	13,219	2.75
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	49	1.02	6,428	1.34
Non-Profit Institutions serving Households	5	0.10	263	0.05
Non-Financial Corporations	51	1.06	34,995	7.28
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	5	0.10	752	0.16
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	65	1.36	57,987	12.06
Households	50	1.04	19,400	4.03
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	5	0.10	737	0.15
Non-Financial Corporations	5	0.10	350	0.07
Non-MMF investment funds	5	0.10	37,500	7.80
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	4,790	100.00	480,956	100.00



Derivatives market

5. Investors participation in Options

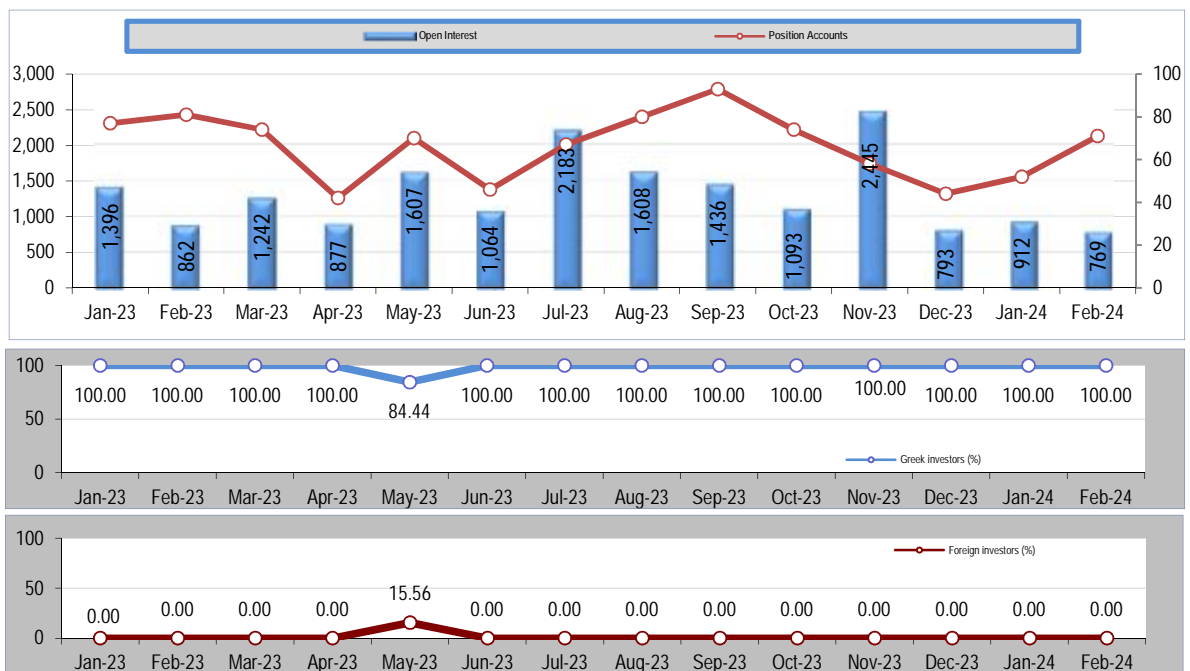
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 29/02/2024)		
I. Domestic Investors	2,299	100.00
Households	457	19.88
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	1,000	43.50
Deposit-taking Corporations	246	10.70
Other financial intermediaries	596	25.92
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)	2,299	100.00



Derivatives market

6. Investors participation in Index Options

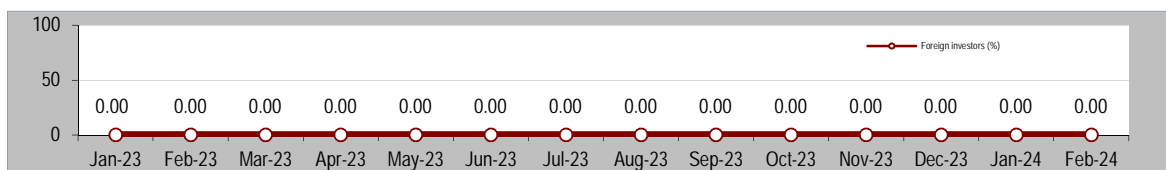
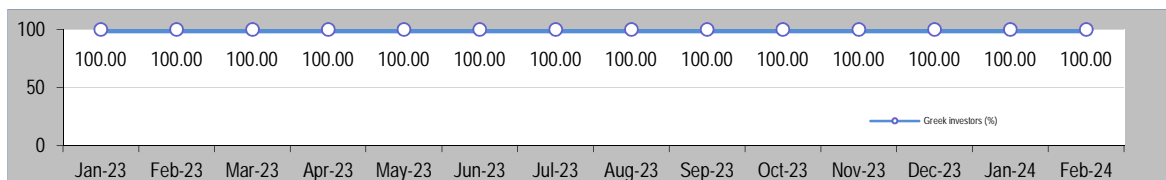
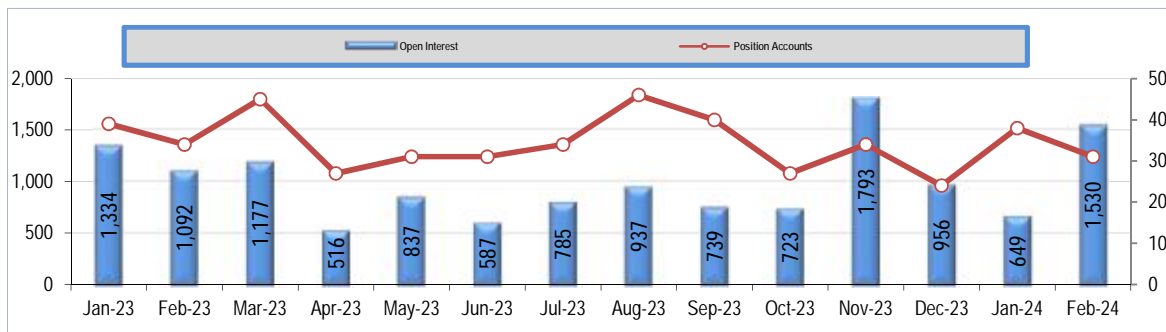
Open Interest	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 29/02/2024)				
I. Domestic Investors	71	100.00	769	100.00
Households	52	73.24	187	24.32
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	7	9.86	189	24.58
Other financial intermediaries	12	16.90	393	51.11
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)	71	100.00	769	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest	Stock Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 29/02/2024)				
I. Domestic Investors	31	100.00	1,530	100.00
Households	9	29.03	270	17.65
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	1	3.23	1,000	65.36
Deposit-taking Corporations	6	19.35	57	3.73
Other financial intermediaries	15	48.39	203	13.27
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	1,530	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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