

24

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-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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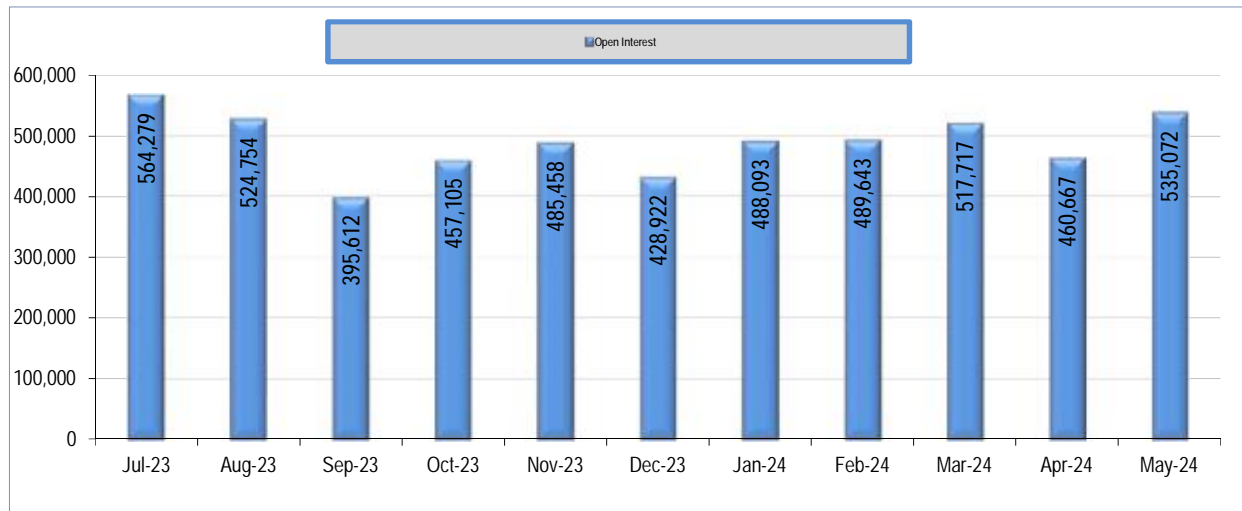
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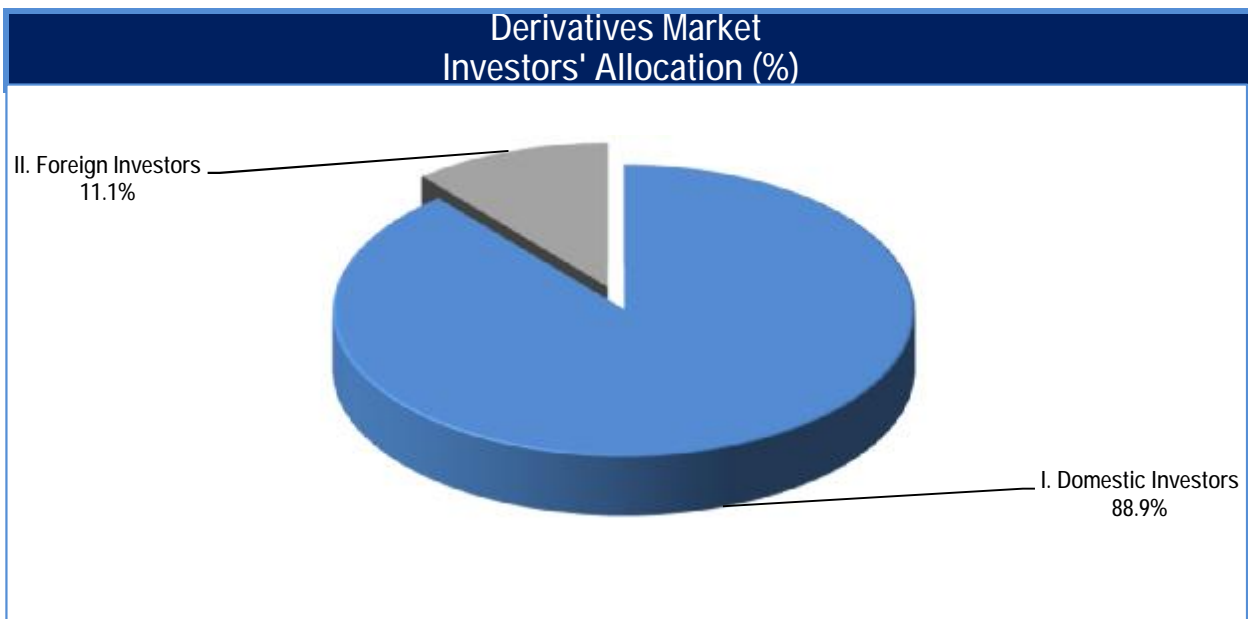
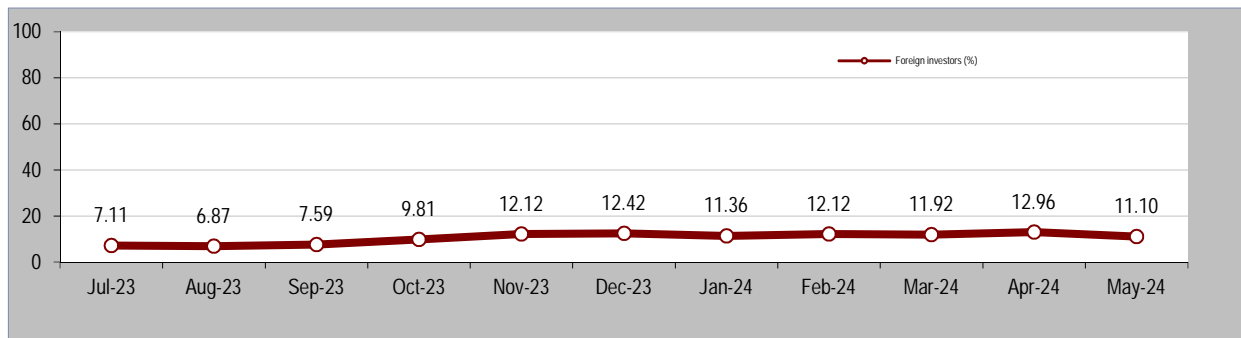
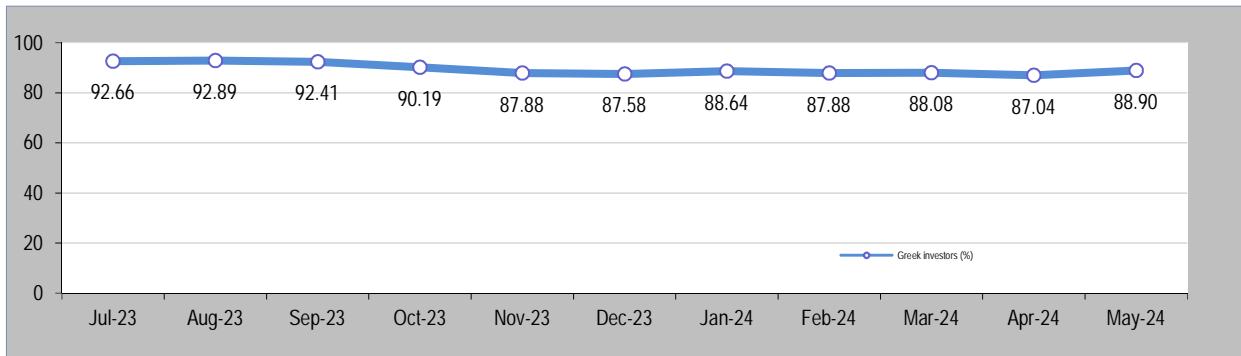
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 31/05/2024)	
	number	%
I. Domestic Investors	475,675	88.90
Households	406,705	76.01
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	15	0.00
Non-MMF investment funds	23,739	4.44
Deposit-taking Corporations	505	0.09
Other financial intermediaries	10,477	1.96
Non-Profit Institutions serving Households	810	0.15
Non-Financial Corporations	33,108	6.19
Central Governemnt	0	0.00
Social Security Funds	316	0.06
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	59,397	11.10
Households	18,950	3.54
Deposit-taking Corporations	0	0.00
Other financial intermediaries	600	0.11
Non-Financial Corporations	545	0.10
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	39,302	7.35
Total (I+II+III)	535,072	100.00



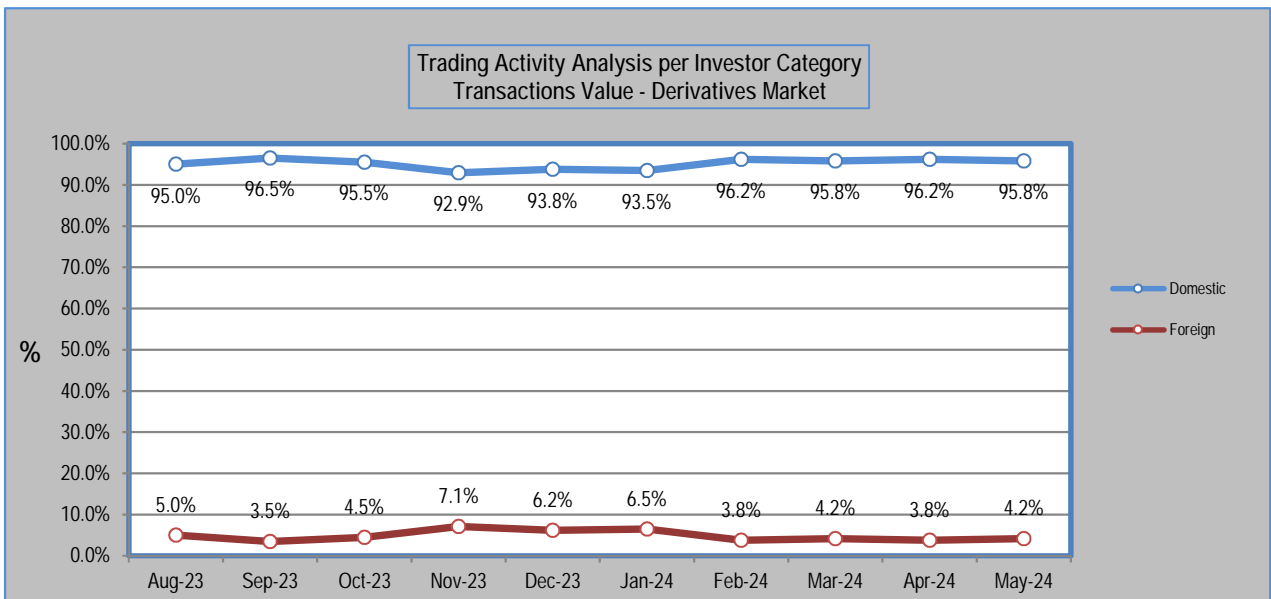
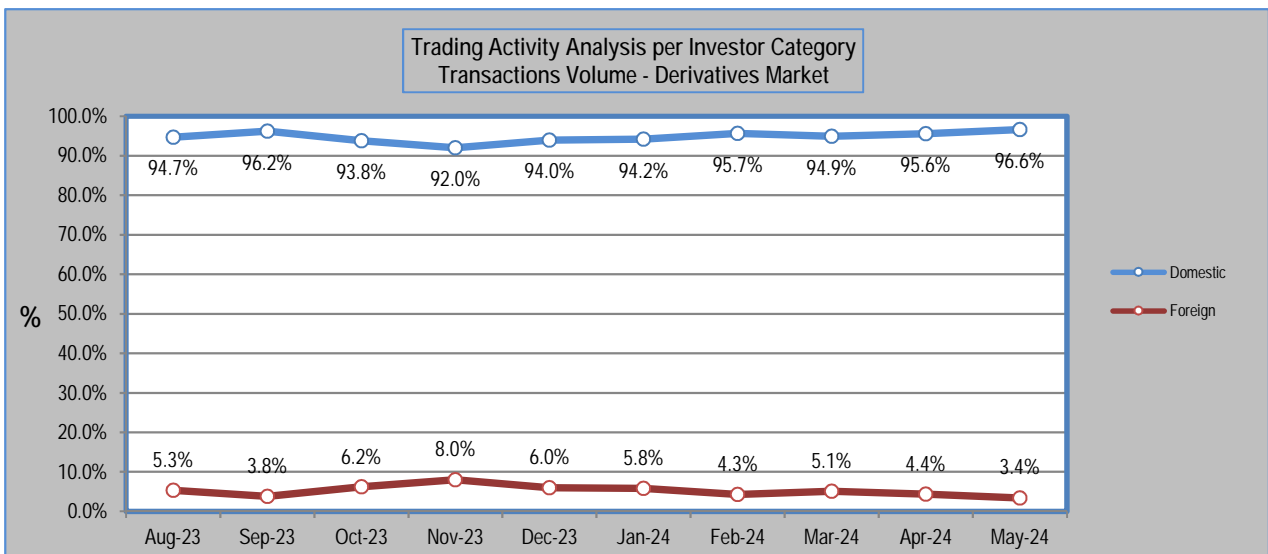
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

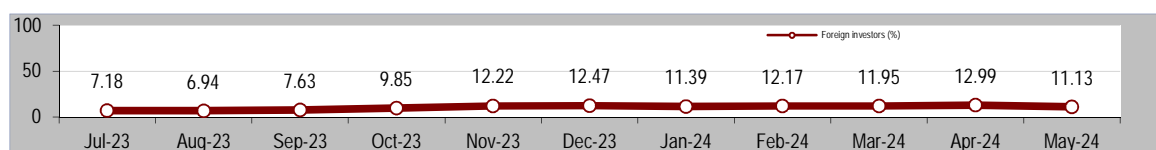
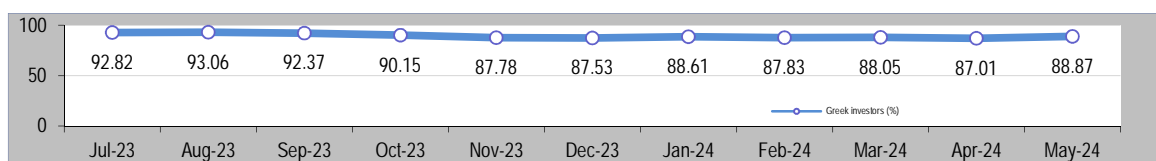
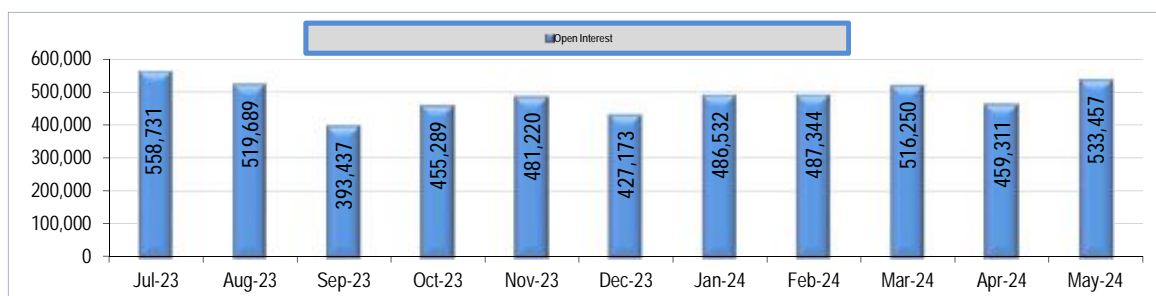
Trading Activity Analysis per Investor Category											
Derivatives Market											
Transactions Volume											
Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24						
Domestic Investors	94.2%	95.7%	94.9%	95.6%	96.6%						
Foreign Investors	5.8%	4.3%	5.1%	4.4%	3.4%						
Transactions Value											
Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24						
Domestic Investors	93.5%	96.2%	95.8%	96.2%	95.8%						
Foreign Investors	6.5%	3.8%	4.2%	3.8%	4.2%						



Derivatives market

2. Investors participation in Futures

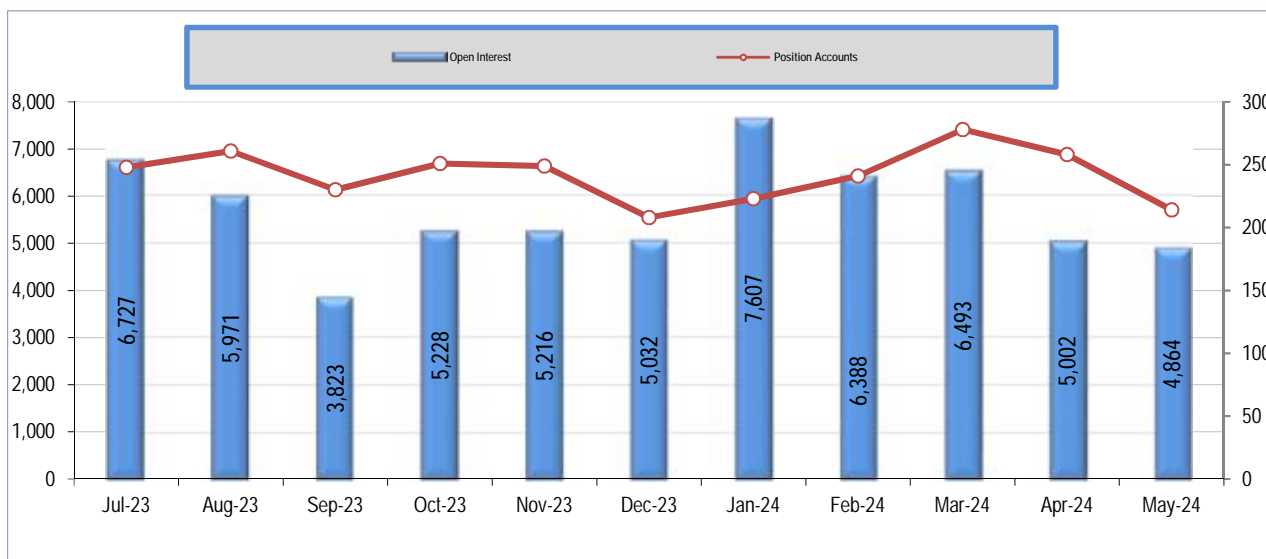
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 31/05/2024)		
I. Domestic Investors	474,060	88.87
Households	406,120	76.13
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	15	0.00
Non-MMF investment funds	23,739	4.45
Deposit-taking Corporations	209	0.04
Other financial intermediaries	9,743	1.83
Non-Profit Institutions serving Households	810	0.15
Non-Financial Corporations	33,108	6.21
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	316	0.06
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	59,397	11.13
Households	18,950	3.55
Deposit-taking Corporations	0	0.00
Other financial intermediaries	600	0.11
Non-Financial Corporations	545	0.10
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	39,302	7.37
III. Other Not Identified	0	0.00
Total (I+II+III)	533,457	100.00



Derivatives market

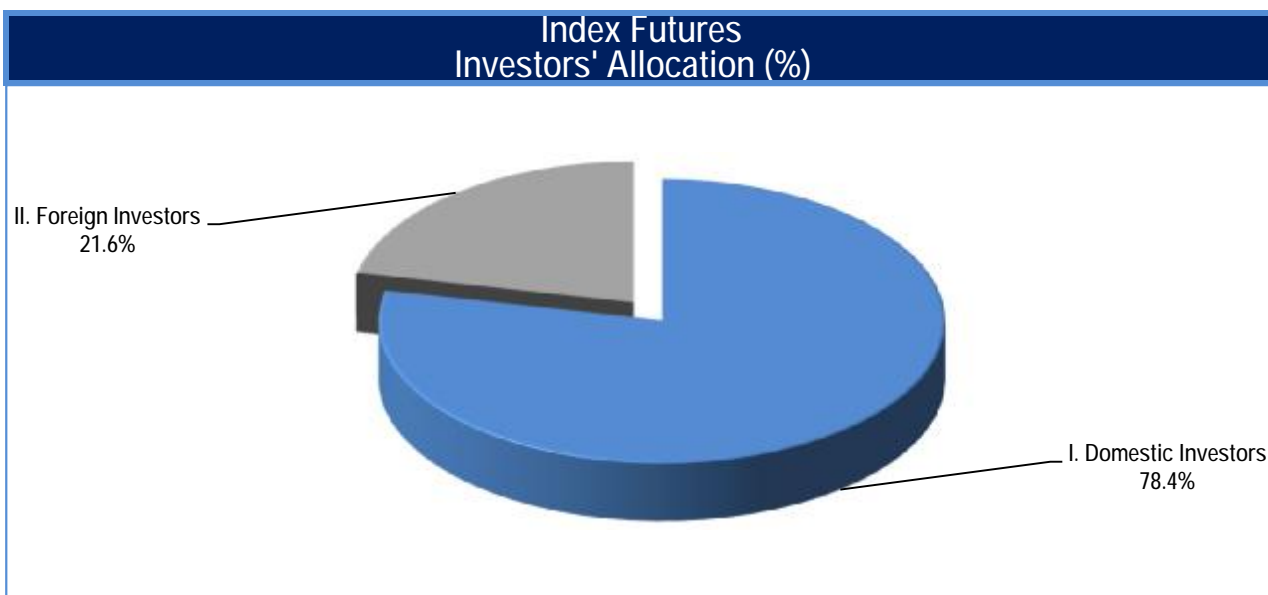
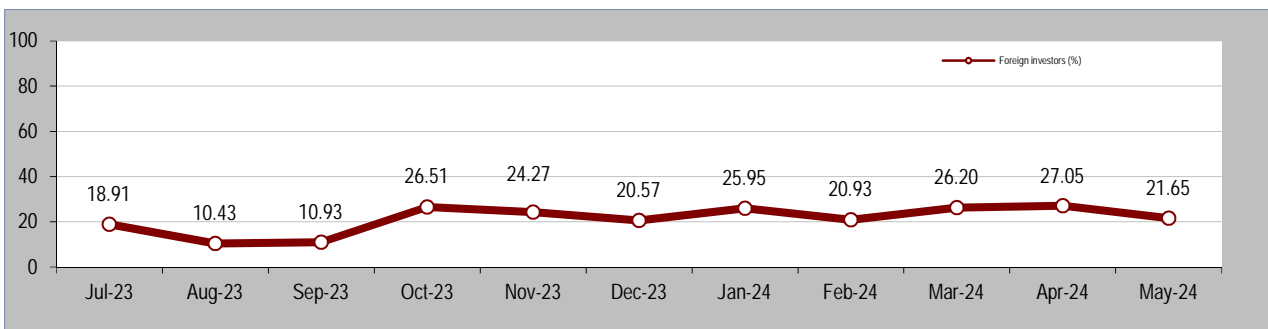
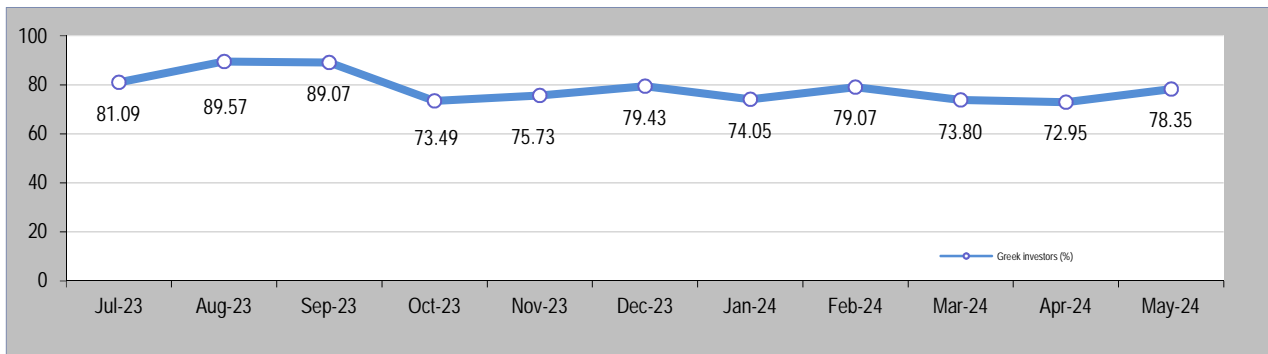
3. Investors participation in Index Futures

Open Interest (Data of: 31/05/2024)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	212	99.07	3,811	78.35
Households	194	90.65	1,169	24.03
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	1	0.47	15	0.31
Non-MMF investment funds	8	3.74	2,301	47.31
Deposit-taking Corporations	1	0.47	179	3.68
Other financial intermediaries	5	2.34	98	2.01
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	3	1.40	0	0.00
Central Governemnt	0	0.00	49	1.01
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	2	0.93	1,053	21.65
Households	1	0.47	1	0.02
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	1	0.47	1,052	21.63
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	214	100.00	4,864	100.00



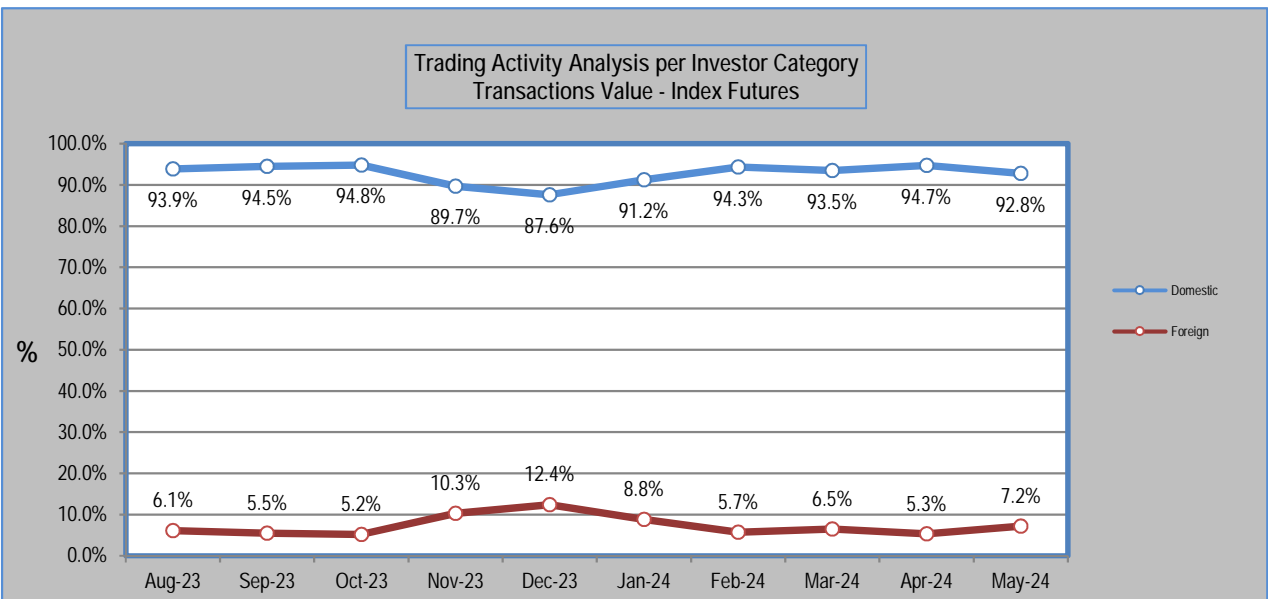
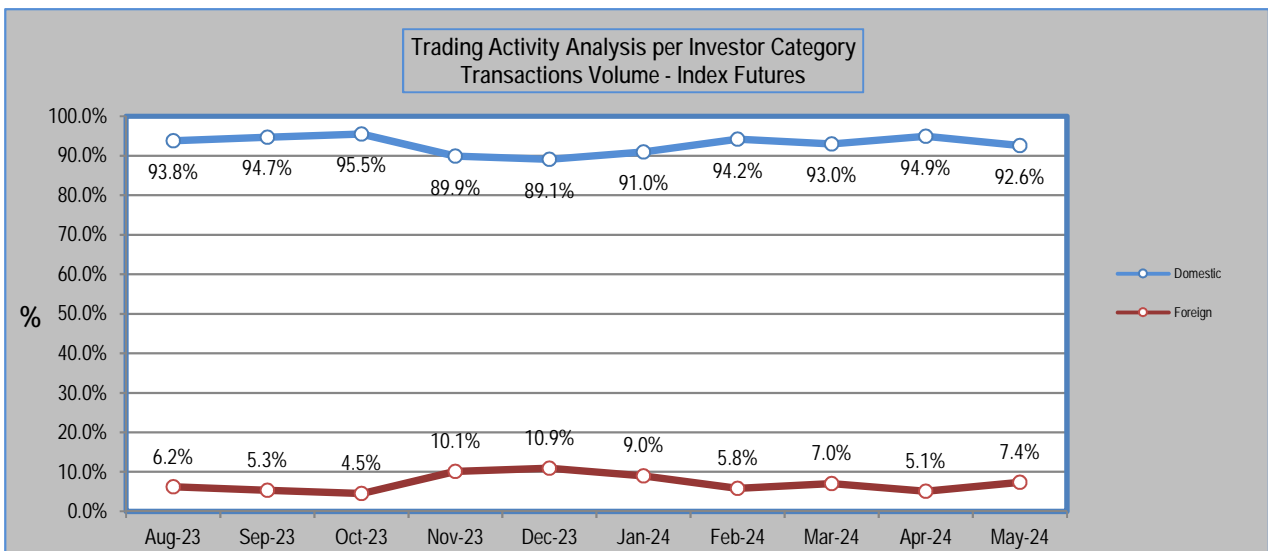
Derivatives market

3. Investors participation in Index Futures



Derivatives market

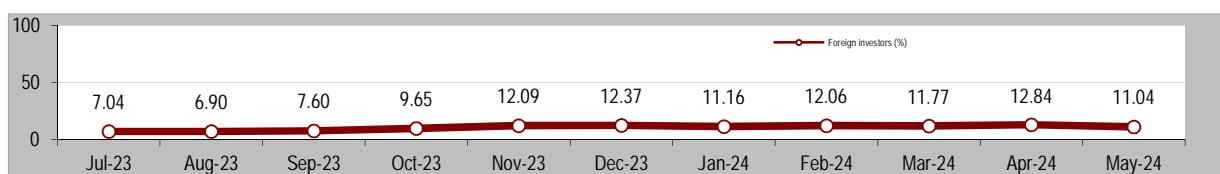
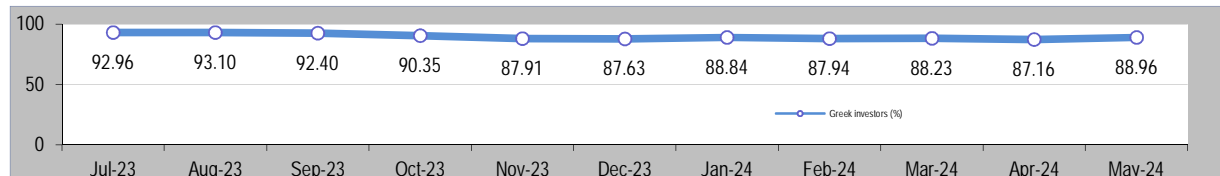
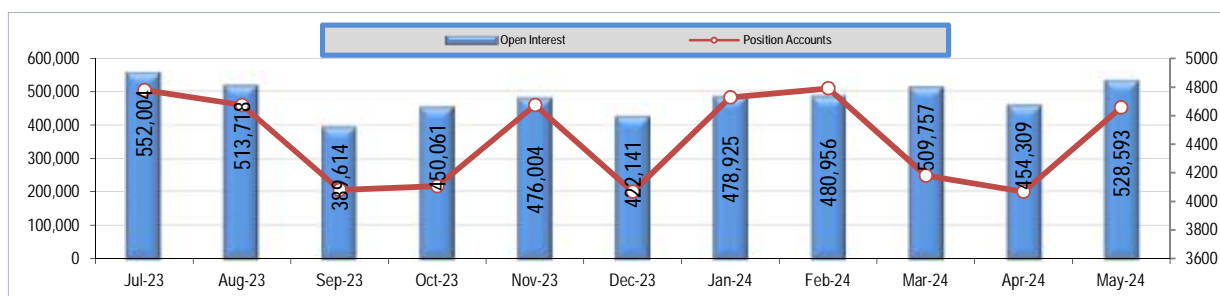
Trading Activity Analysis per Investor Category										
Index Futures										
Transactions Volume										
Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24					
Domestic Investors	91.0%	94.2%	93.0%	94.9%	92.6%					
Foreign Investors	9.0%	5.8%	7.0%	5.1%	7.4%					
Transactions Value										
Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24					
Domestic Investors	91.2%	94.3%	93.5%	94.7%	92.8%					
Foreign Investors	8.8%	5.7%	6.5%	5.3%	7.2%					



Derivatives market

4. Investors participation in Stock Futures

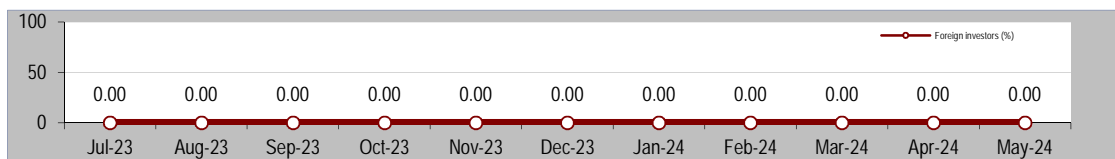
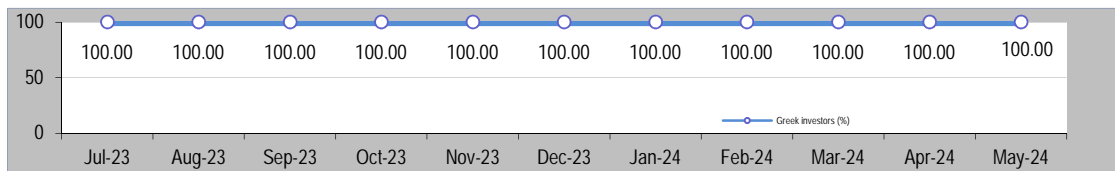
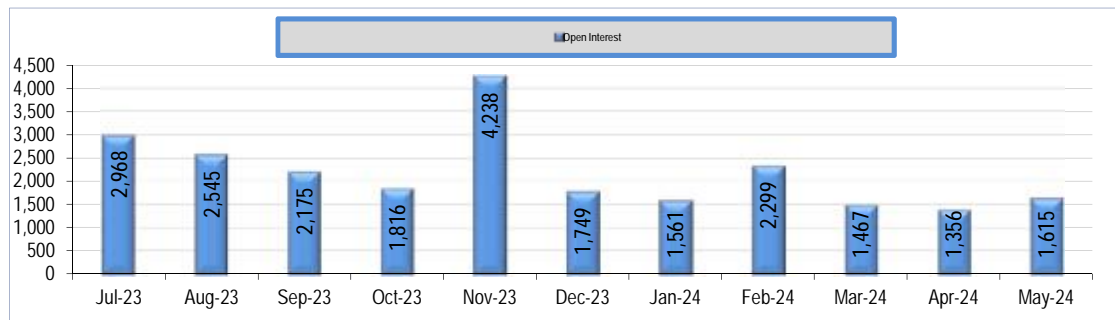
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 31/05/2024)				
I. Domestic Investors	4,587	98.52	470,249	88.96
Households	4,428	95.10	404,951	76.61
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	14	0.30	21,438	4.06
Deposit-taking Corporations	7	0.15	30	0.01
Other financial intermediaries	66	1.42	9,645	1.82
Non-Profit Institutions serving Households	8	0.17	810	0.15
Non-Financial Corporations	62	1.33	33,059	6.25
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	2	0.04	316	0.06
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	69	1.48	58,344	11.04
Households	55	1.18	18,949	3.58
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	4	0.09	600	0.11
Non-Financial Corporations	5	0.11	545	0.10
Non-MMF investment funds	5	0.11	38,250	7.24
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	4,656	100.00	528,593	100.00



Derivatives market

5. Investors participation in Options

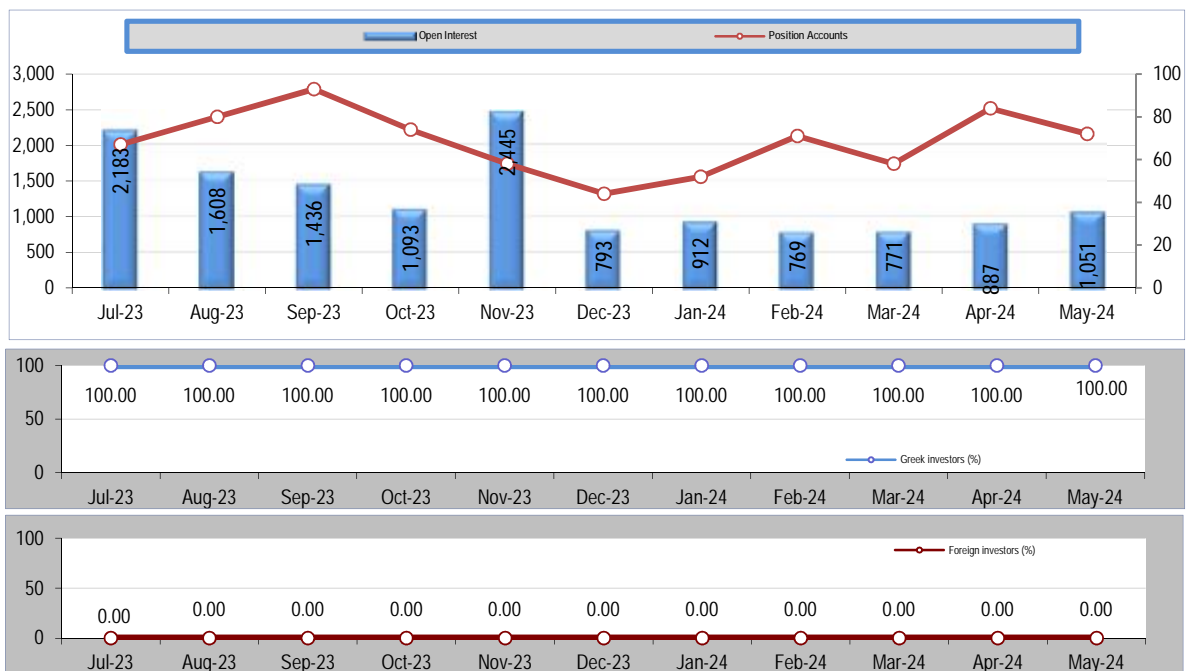
Open Interest	Options	
	Open Interest	
	number	%
(Data of: 31/05/2024)		
I. Domestic Investors	1,615	100.00
Households	585	36.22
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	296	18.33
Other financial intermediaries	734	45.45
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)	1,615	100.00



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6. Investors participation in Index Options

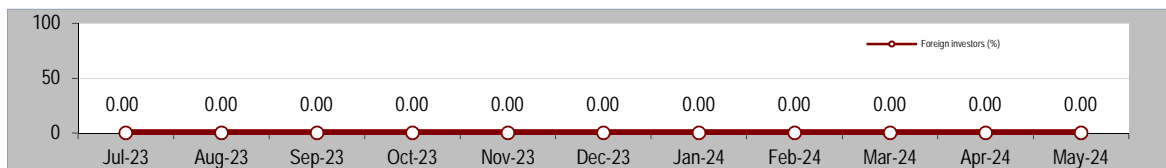
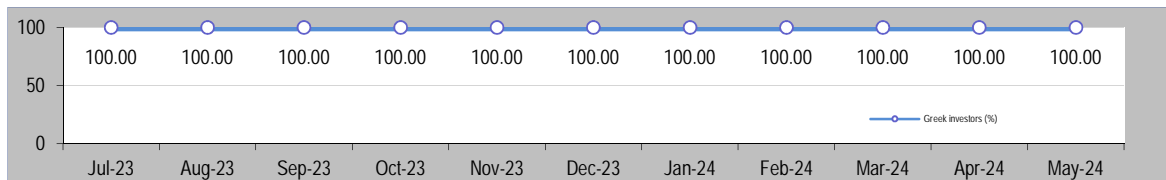
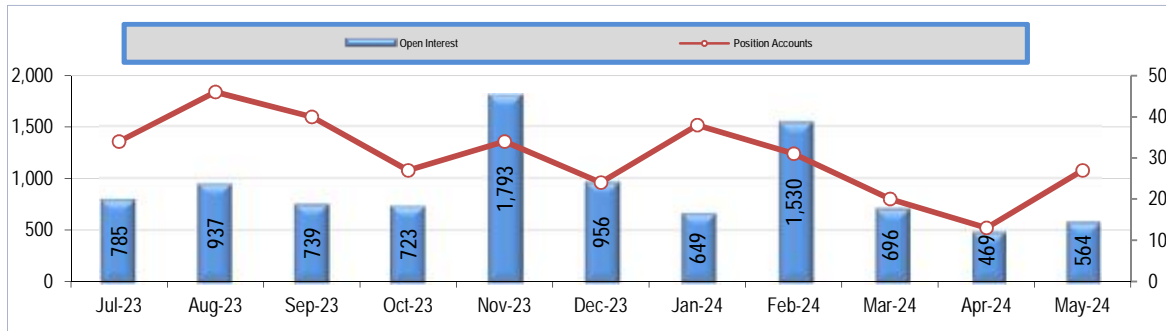
Open Interest	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 31/05/2024)				
I. Domestic Investors	72	100.00	1,051	100.00
Households	42	58.33	152	14.46
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	9	12.50	269	25.59
Other financial intermediaries	21	29.17	630	59.94
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)	72	100.00	1,051	100.00



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7. Investors participation in Stock Options

Open Interest	Stock Options			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 31/05/2024)				
I. Domestic Investors	27	100.00	564	100.00
Households	16	59.26	433	76.77
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	14.81	27	4.79
Other financial intermediaries	7	25.93	104	18.44
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)	27	100.00	564	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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