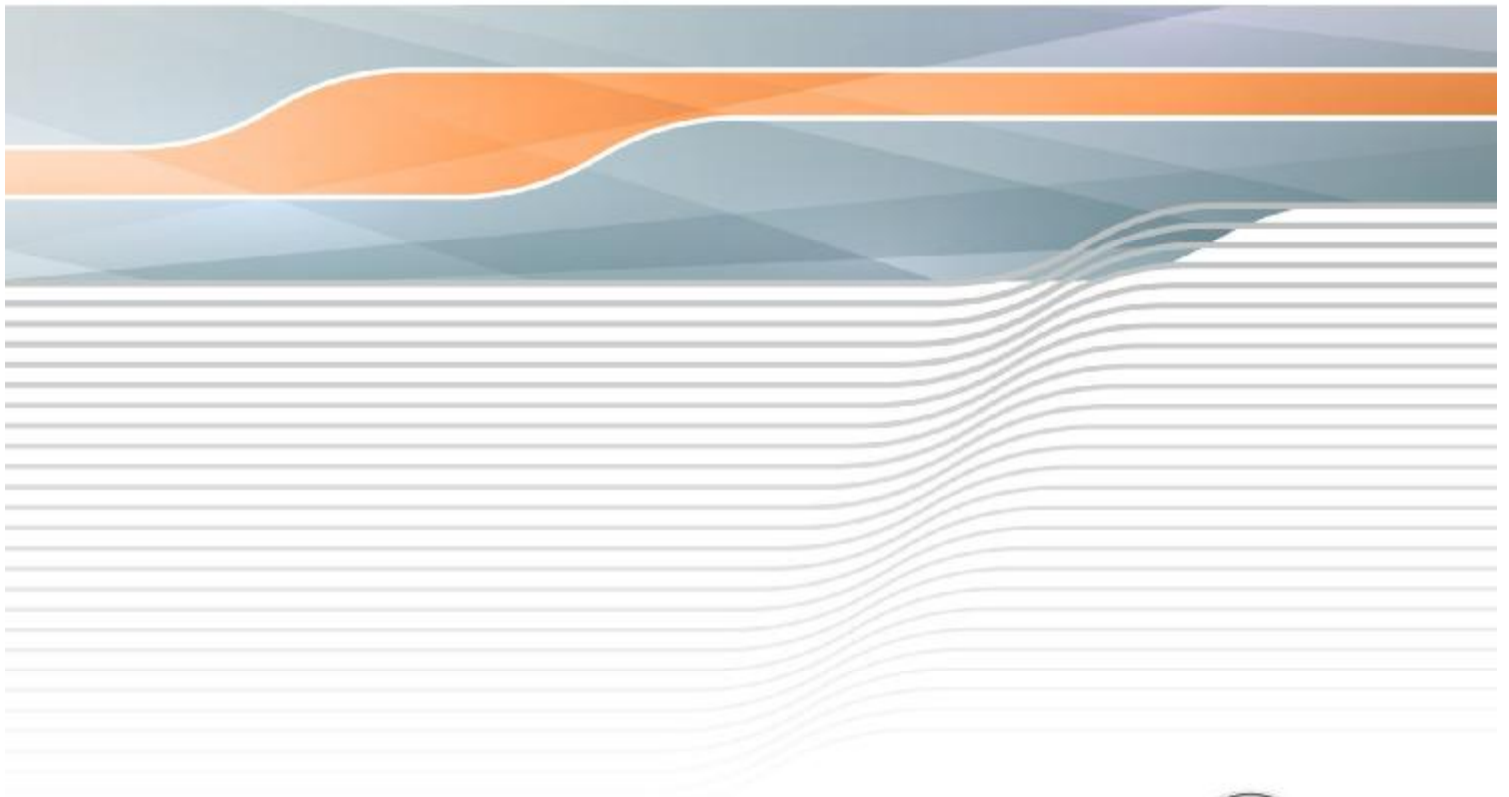


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Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS
March



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Mar-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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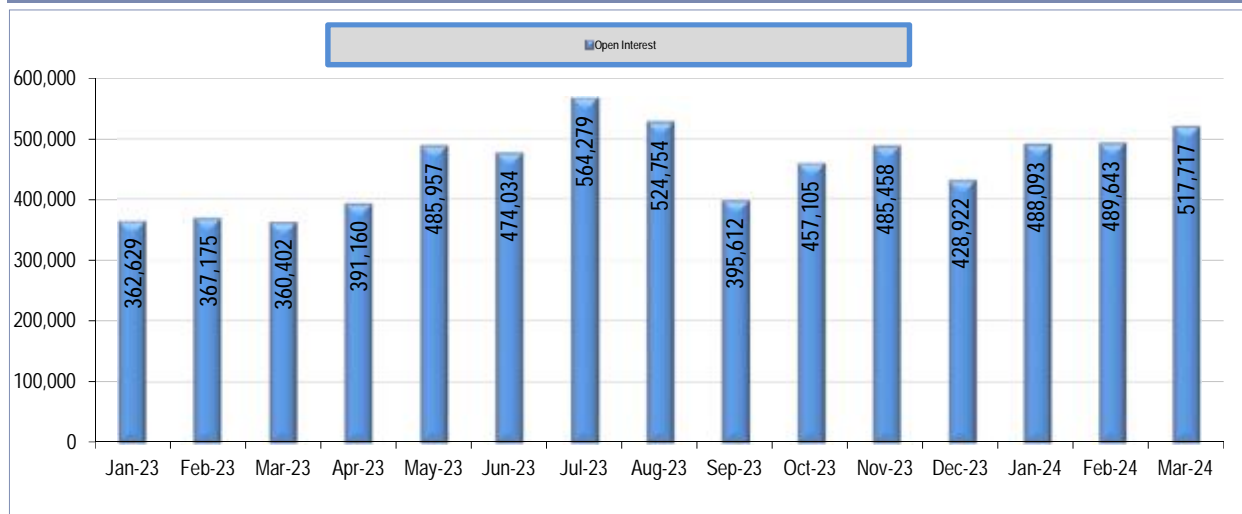
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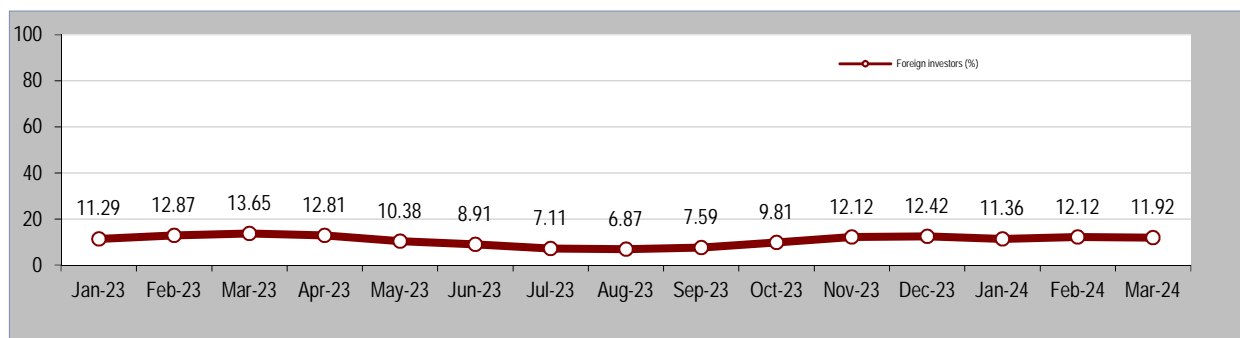
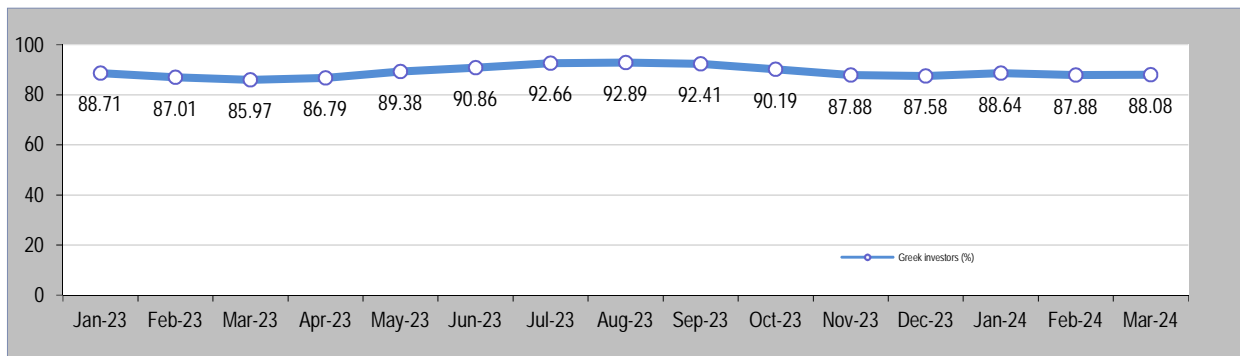
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
(Data of: 28/03/2024)	Open Interest	
	number	%
I. Domestic Investors	456,017	88.08
Households	384,754	74.32
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	125	0.02
Non-MMF investment funds	20,778	4.01
Deposit-taking Corporations	311	0.06
Other financial intermediaries	8,906	1.72
Non-Profit Institutions serving Households	241	0.05
Non-Financial Corporations	40,146	7.75
Central Governemnt	0	0.00
Social Security Funds	756	0.15
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	61,700	11.92
Households	20,384	3.94
Deposit-taking Corporations	0	0.00
Other financial intermediaries	1,100	0.21
Non-Financial Corporations	515	0.10
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	39,701	7.67
Total (I+II+III)	517,717	100.00

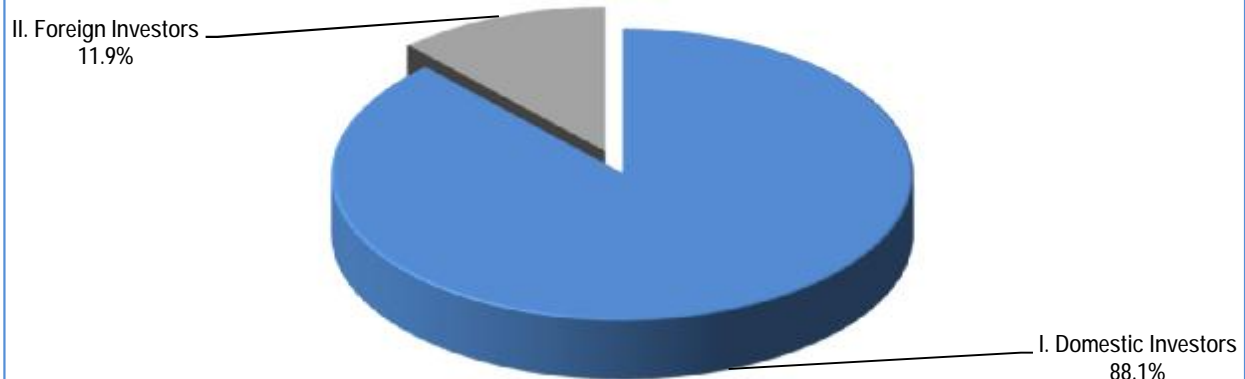


Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives Market Investors' Allocation (%)



Derivatives market

Trading Activity Analysis per Investor Category

Derivatives Market

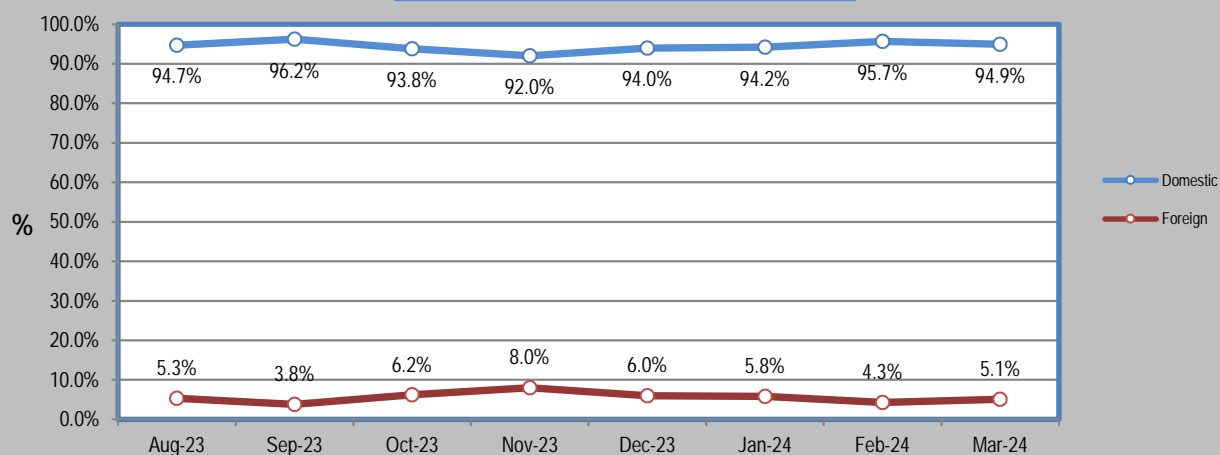
Transactions Volume

Data	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24		
Domestic Investors	94.6%	94.7%	96.2%	93.8%	92.0%	94.0%	94.2%	95.7%	94.9%		
Foreign Investors	5.4%	5.3%	3.8%	6.2%	8.0%	6.0%	5.8%	4.3%	5.1%		

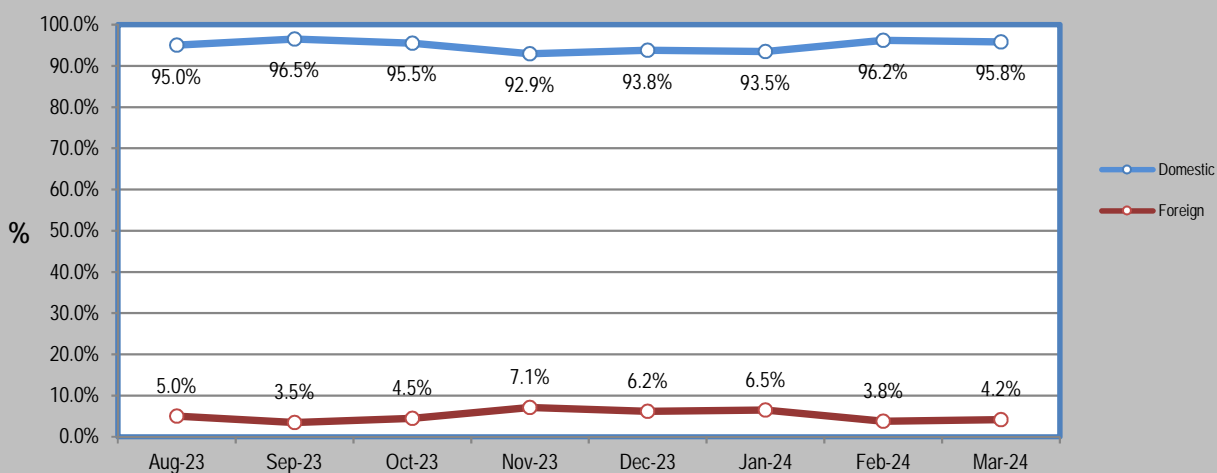
Transactions Value

Data	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24		
Domestic Investors	94.7%	95.0%	96.5%	95.5%	92.9%	93.8%	93.5%	96.2%	95.8%		
Foreign Investors	5.3%	5.0%	3.5%	4.5%	7.1%	6.2%	6.5%	3.8%	4.2%		

Trading Activity Analysis per Investor Category
Transactions Volume - Derivatives Market



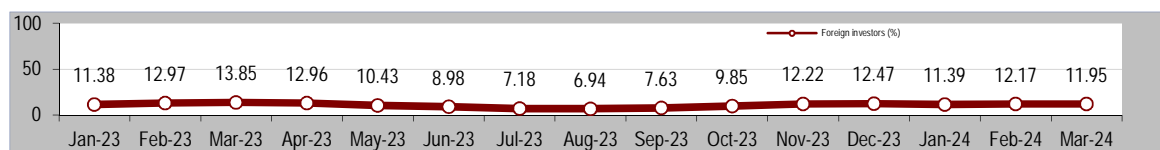
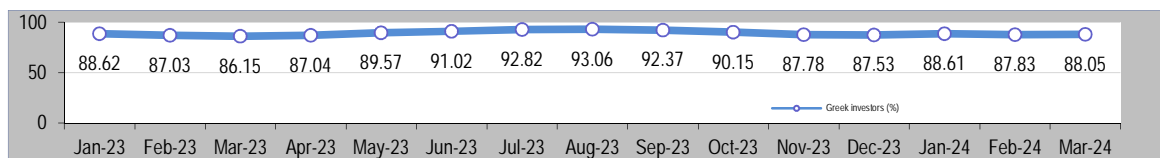
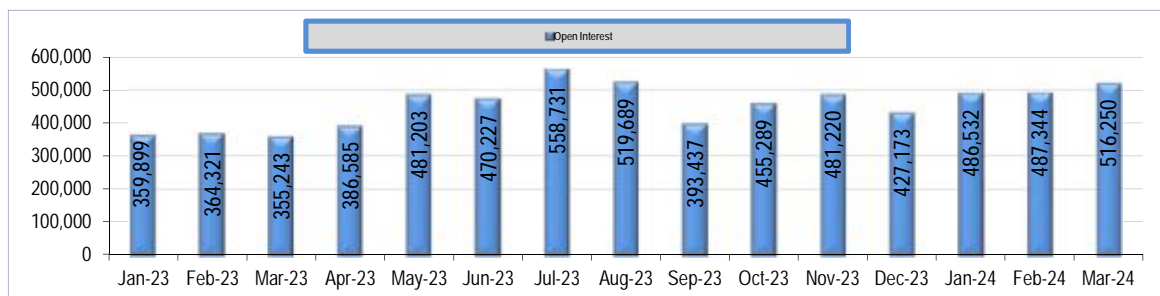
Trading Activity Analysis per Investor Category
Transactions Value - Derivatives Market



Derivatives market

2. Investors participation in Futures

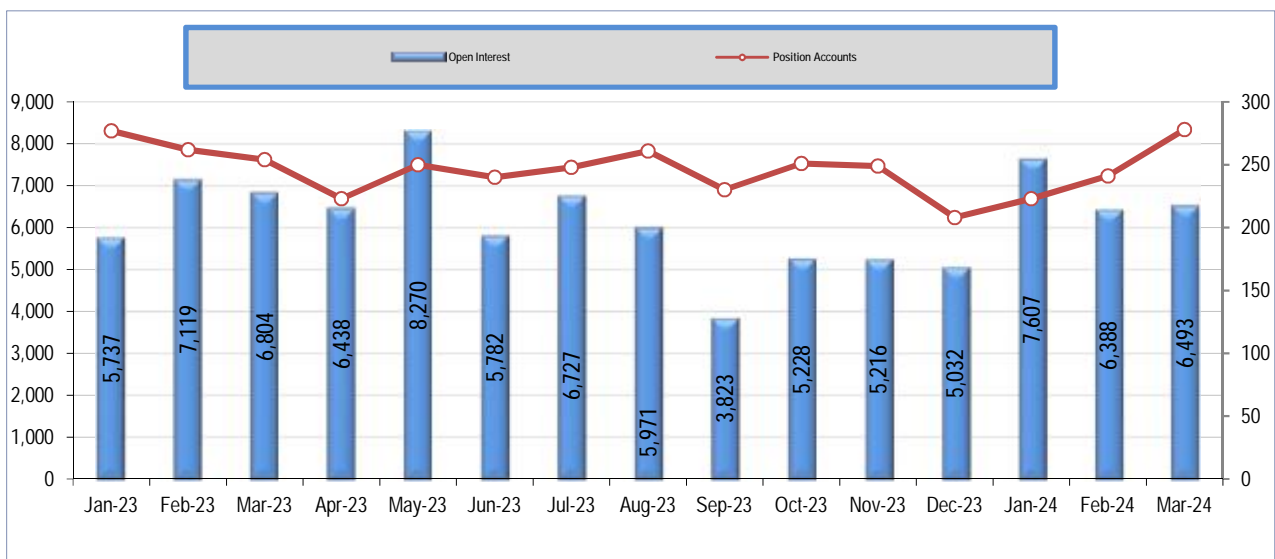
Open Interest	Futures	
(Data of: 28/03/2024)	Open Interest	
	number	%
I. Domestic Investors	454,550	88.05
Households	384,251	74.43
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	125	0.02
Non-MMF investment funds	20,778	4.02
Deposit-taking Corporations	85	0.02
Other financial intermediaries	8,168	1.58
Non-Profit Institutions serving Households	241	0.05
Non-Financial Corporations	40,146	7.78
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	756	0.15
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	61,700	11.95
Households	20,384	3.95
Deposit-taking Corporations	0	0.00
Other financial intermediaries	1,100	0.21
Non-Financial Corporations	515	0.10
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	39,701	7.69
III. Other Not Identified	0	0.00
Total (I+II+III)	516,250	100.00



Derivatives market

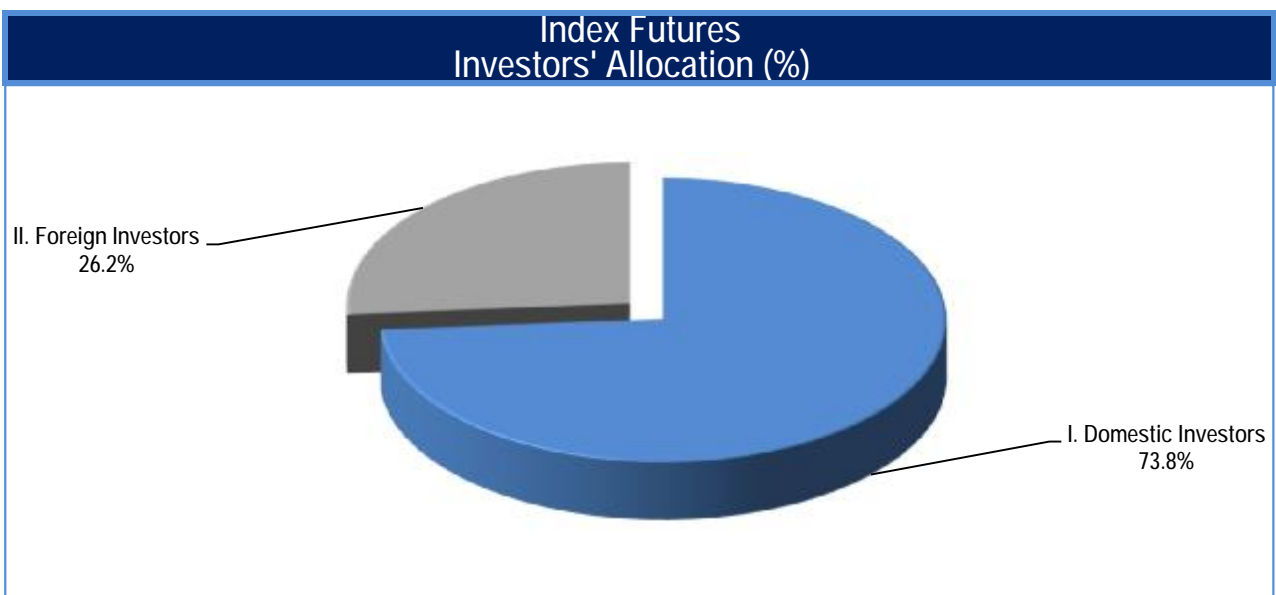
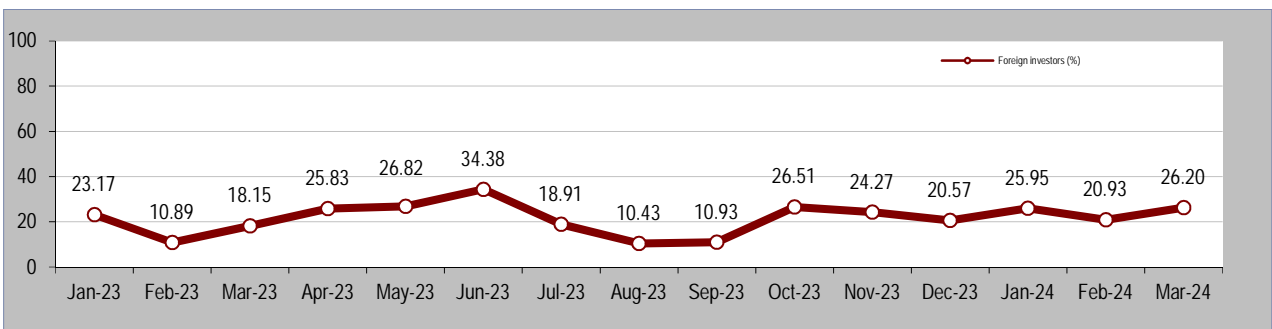
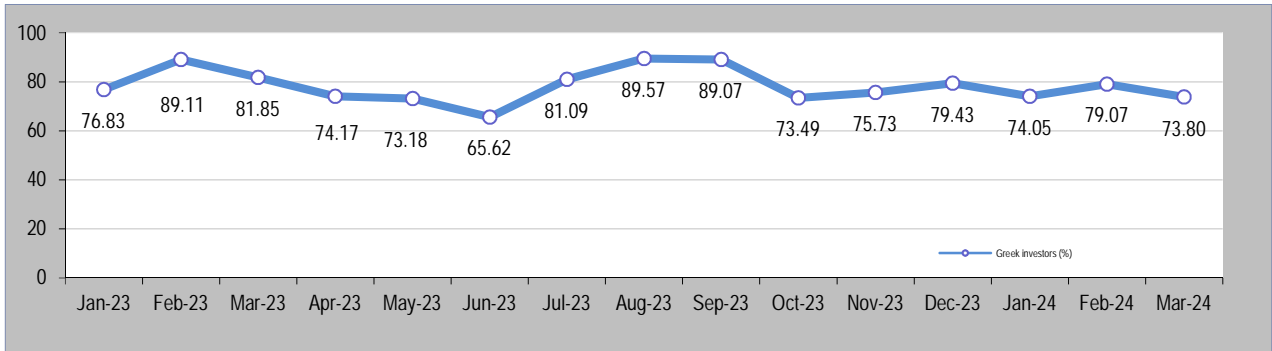
3. Investors participation in Index Futures

Open Interest	Index Futures			
(Data of: 28/03/2024)	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	275	98.92	4,792	73.80
Households	242	87.05	1,468	22.61
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	3	1.08	125	1.93
Non-MMF investment funds	16	5.76	2,954	45.50
Deposit-taking Corporations	1	0.36	47	0.72
Other financial intermediaries	12	4.32	178	2.74
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	1	0.36	0	0.00
Central Governemnt	0	0.00	20	0.31
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	1.08	1,701	26.20
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	1.08	1,701	26.20
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	278	100.00	6,493	100.00



Derivatives market

3. Investors participation in Index Futures



Derivatives market

Trading Activity Analysis per Investor Category

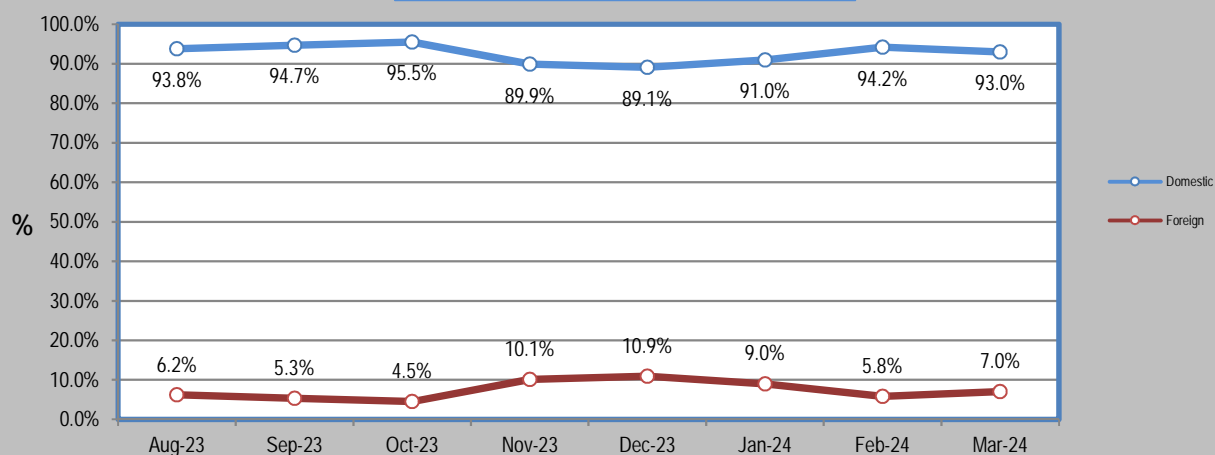
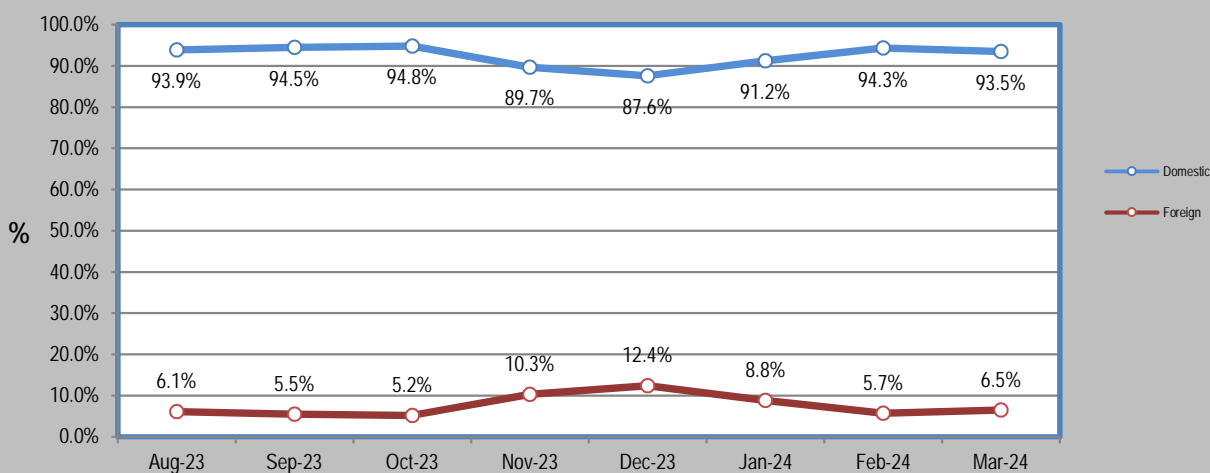
Index Futures

Transactions Volume

Data	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24		
Domestic Investors	92.6%	93.8%	94.7%	95.5%	89.9%	89.1%	91.0%	94.2%	93.0%		
Foreign Investors	7.4%	6.2%	5.3%	4.5%	10.1%	10.9%	9.0%	5.8%	7.0%		

Transactions Value

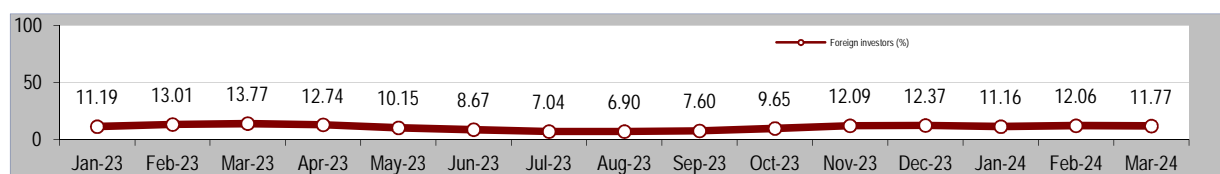
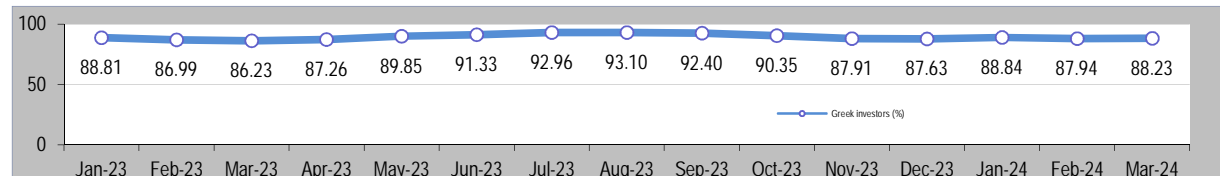
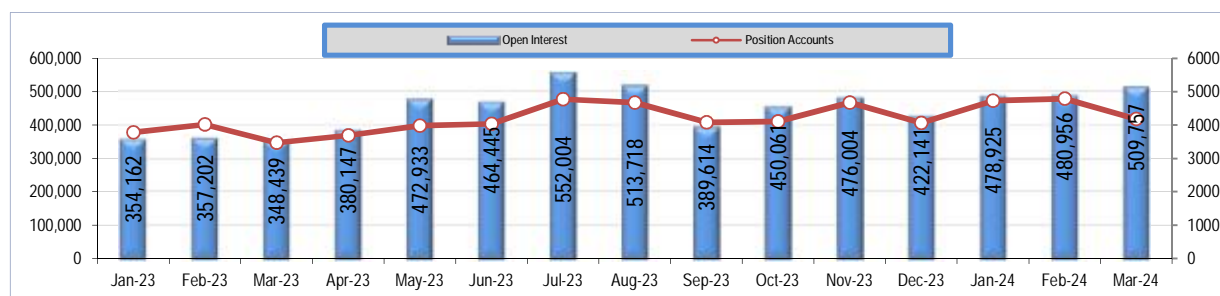
Data	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24		
Domestic Investors	93.4%	93.9%	94.5%	94.8%	89.7%	87.6%	91.2%	94.3%	93.5%		
Foreign Investors	6.6%	6.1%	5.5%	5.2%	10.3%	12.4%	8.8%	5.7%	6.5%		

Trading Activity Analysis per Investor Category
Transactions Volume - Index FuturesTrading Activity Analysis per Investor Category
Transactions Value - Index Futures

Derivatives market

4. Investors participation in Stock Futures

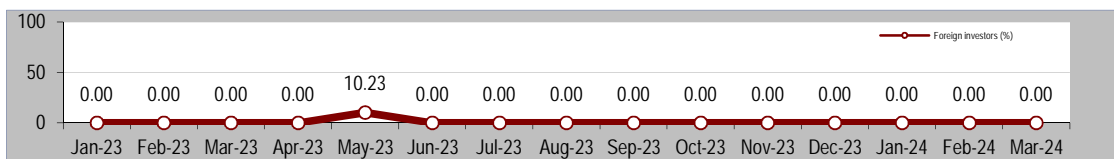
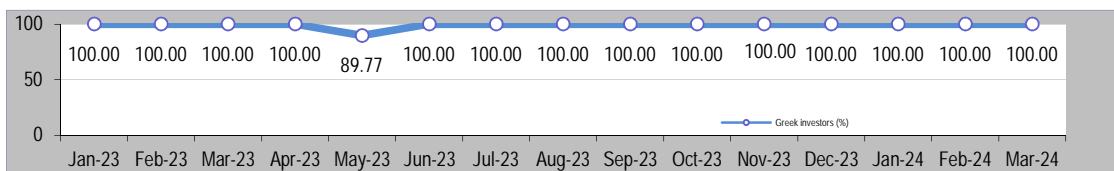
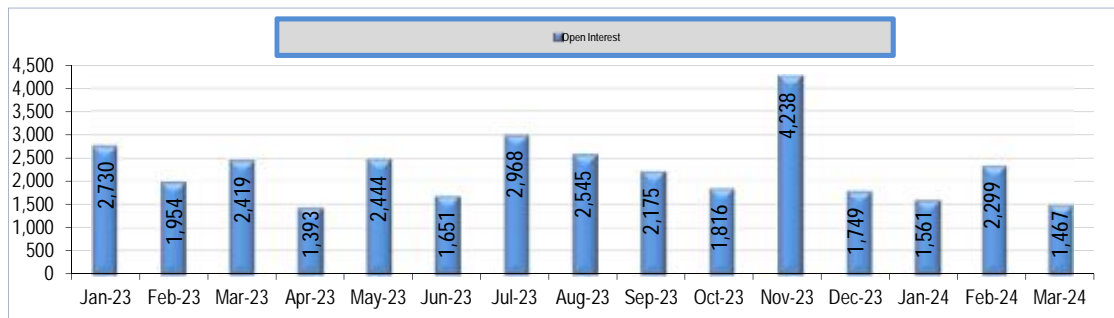
Open Interest	Stock Futures			
(Data of: 28/03/2024)	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	4,124	98.68	449,758	88.23
Households	4,000	95.72	382,783	75.09
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	11	0.26	17,824	3.50
Deposit-taking Corporations	4	0.10	38	0.01
Other financial intermediaries	58	1.39	7,990	1.57
Non-Profit Institutions serving Households	3	0.07	241	0.05
Non-Financial Corporations	44	1.05	40,126	7.87
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	4	0.10	756	0.15
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	55	1.32	59,999	11.77
Households	43	1.03	20,384	4.00
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	3	0.07	1,100	0.22
Non-Financial Corporations	4	0.10	515	0.10
Non-MMF investment funds	5	0.12	38,000	7.45
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	4,179	100.00	509,757	100.00



Derivatives market

5. Investors participation in Options

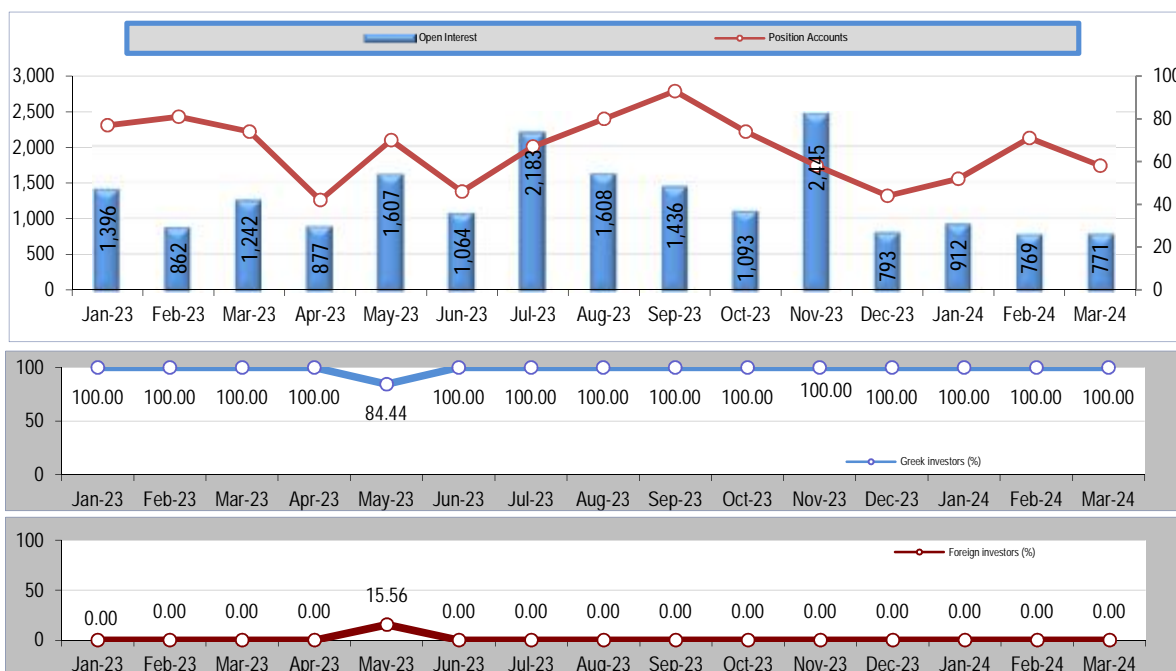
Open Interest	Options	
(Data of: 28/03/2024)	Open Interest	
	number	%
I. Domestic Investors	1,467	100.00
Households	503	34.29
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	226	15.41
Other financial intermediaries	738	50.31
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)	1,467	100.00



Derivatives market

6. Investors participation in Index Options

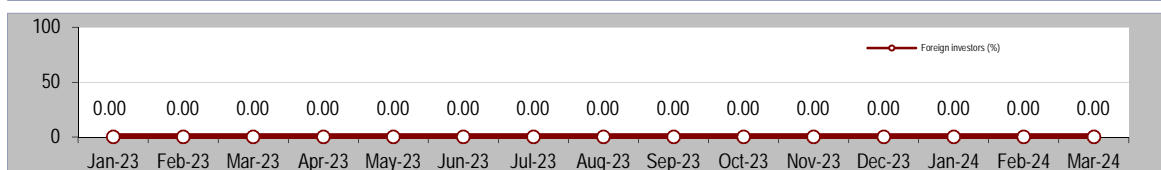
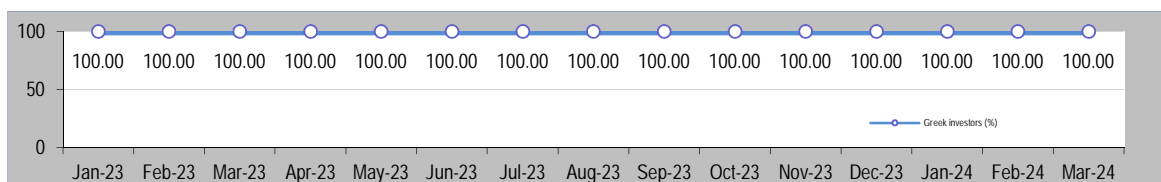
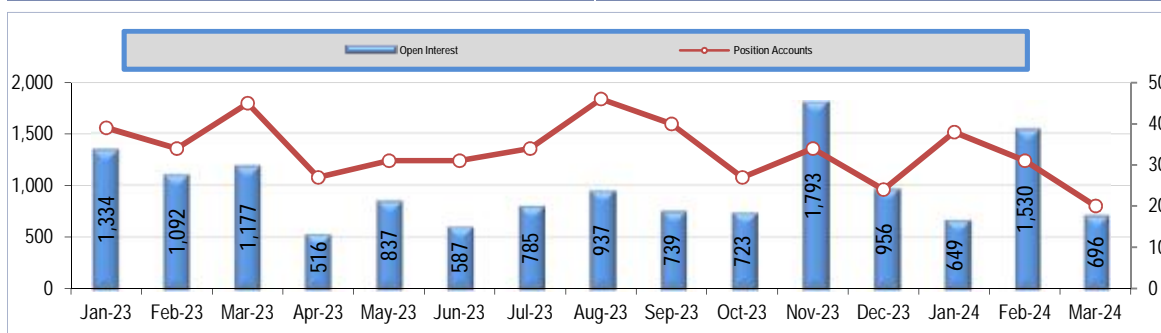
Open Interest	Index Options			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	58	100.00	771	100.00
Households	34	58.62	113	14.66
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	7	12.07	162	21.01
Other financial intermediaries	17	29.31	496	64.33
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	0	0.00	0	0.00
Central Government	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)	58	100.00	771	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest	Stock Options			
(Data of: 28/03/2024)	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	20	100.00	696	100.00
Households	6	30.00	390	56.03
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	3	15.00	64	9.20
Other financial intermediaries	11	55.00	242	34.77
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	0	0.00	0	0.00
Central Government	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)	20	100.00	696	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
S_129	Pension funds	Other cases
		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
S_129	Pension funds	Other cases
		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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