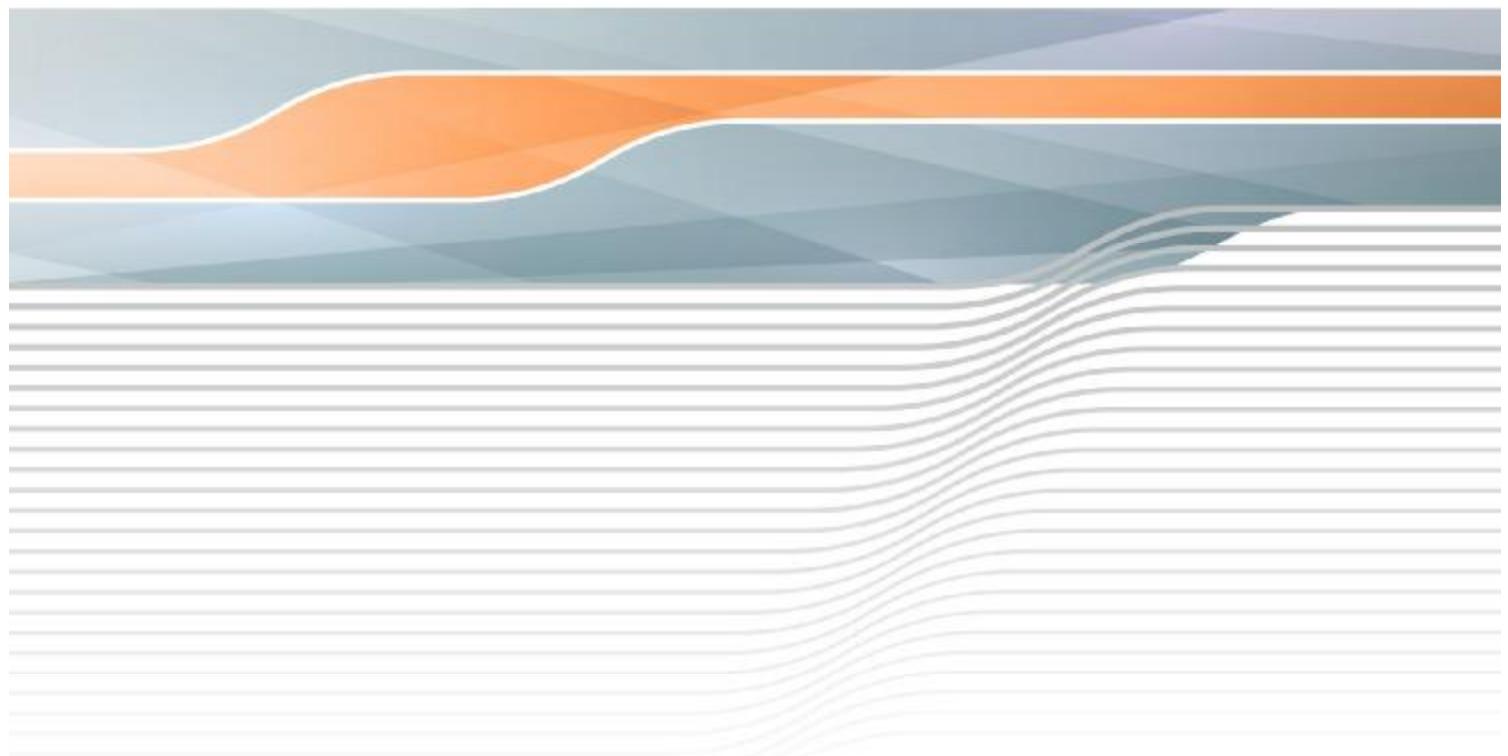


24

Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS

August



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AΞΙAnumbers - Derivatives Market

Aug-2024

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The new categorization is based on the Rule 1011/2012 of the Central Europena 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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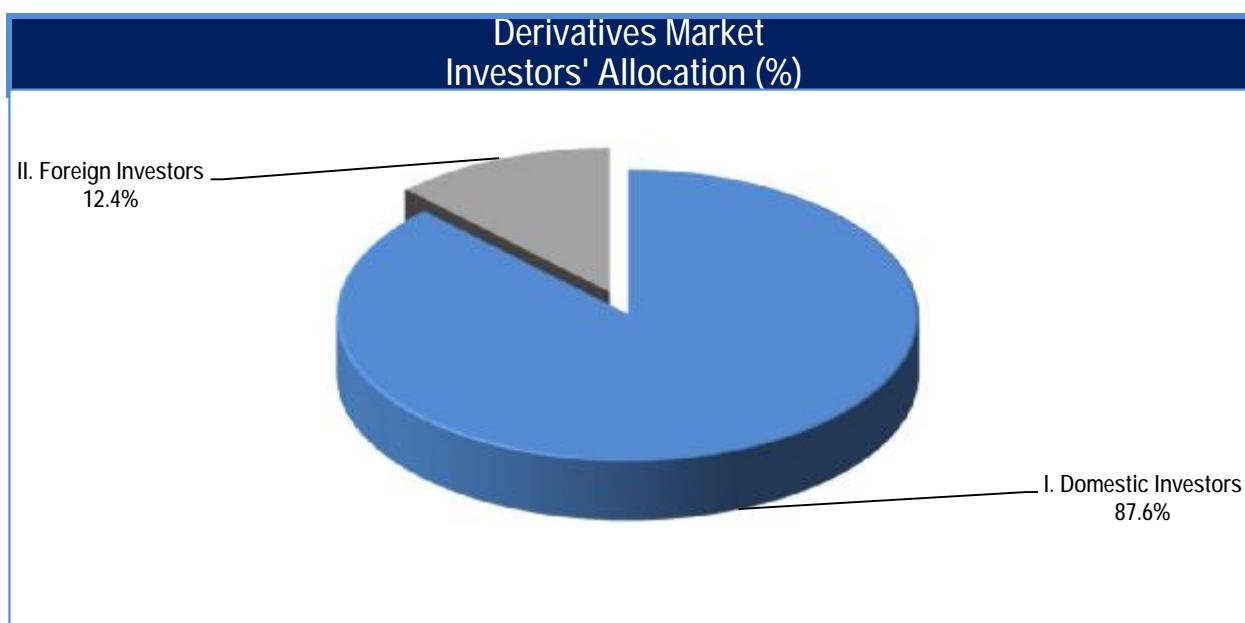
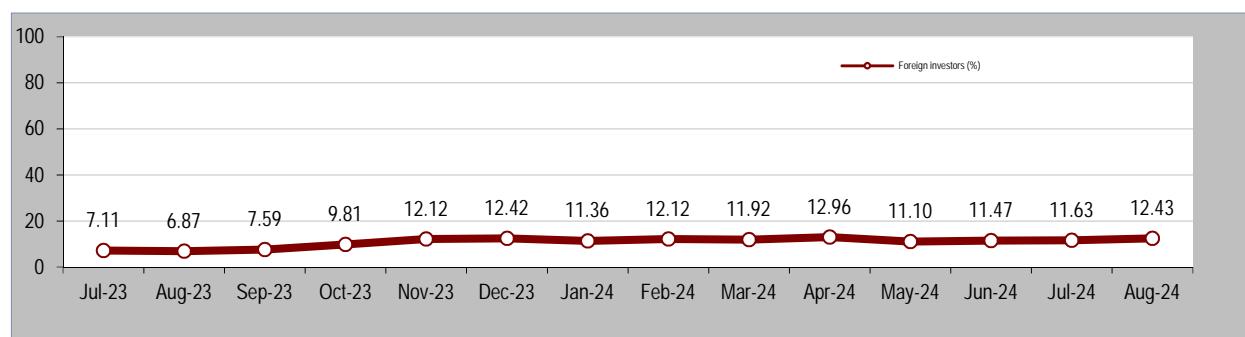
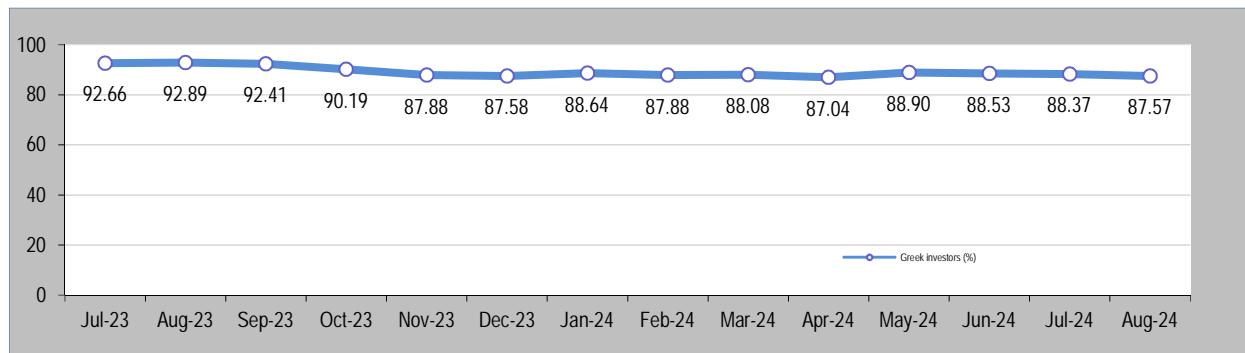
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 30/08/2024)	Open Interest
	number	%
I. Domestic Investors	362,921	87.57
Households	330,586	79.77
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	3,230	0.78
Deposit-taking Corporations	318	0.08
Other financial intermediaries	7,707	1.86
Non-Profit Institutions serving Households	1,200	0.29
Non-Financial Corporations	18,720	4.52
Central Government	0	0.00
Social Security Funds	1,160	0.28
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	51,519	12.43
Households	10,469	2.53
Deposit-taking Corporations	0	0.00
Other financial intermediaries	390	0.09
Non-Financial Corporations	1,060	0.26
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	39,600	9.56
Total (I+II+III)	414,440	100.00



Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives market

Trading Activity Analysis per Investor Category

Derivatives Market

Transactions Volume

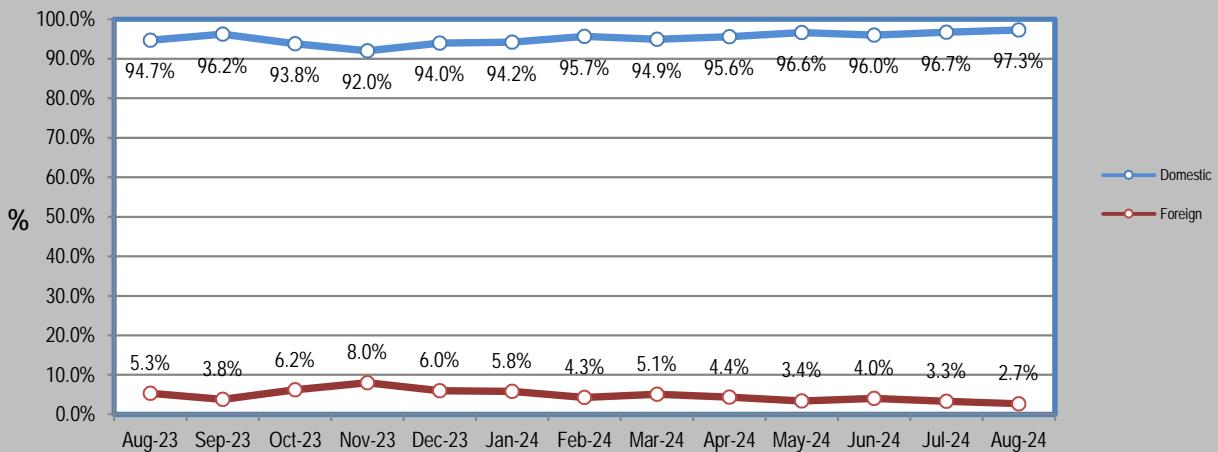
	Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24		
Domestic Investors		94.2%	95.7%	94.9%	95.6%	96.6%	96.0%	96.7%	97.3%		
Foreign Investors		5.8%	4.3%	5.1%	4.4%	3.4%	4.0%	3.3%	2.7%		
	Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24		
Domestic Investors		93.5%	96.2%	95.8%	96.2%	95.8%	97.0%	96.5%	96.3%		
Foreign Investors		6.5%	3.8%	4.2%	3.8%	4.2%	3.0%	3.5%	3.7%		

Transactions Value

	Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24		
Domestic Investors		93.5%	96.2%	95.8%	96.2%	95.8%	97.0%	96.5%	96.3%		
Foreign Investors		6.5%	3.8%	4.2%	3.8%	4.2%	3.0%	3.5%	3.7%		

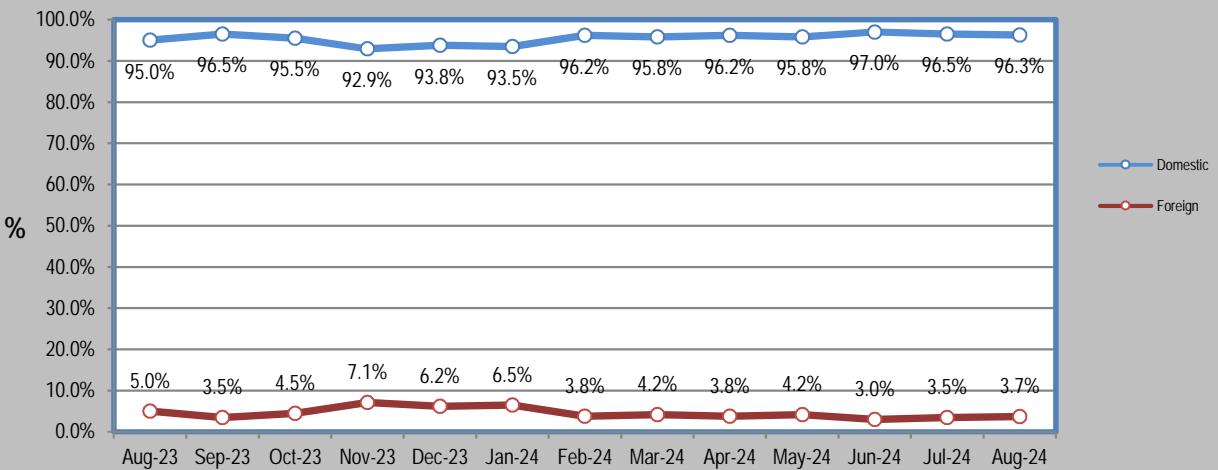
Trading Activity Analysis per Investor Category

Transactions Volume - Derivatives Market



Trading Activity Analysis per Investor Category

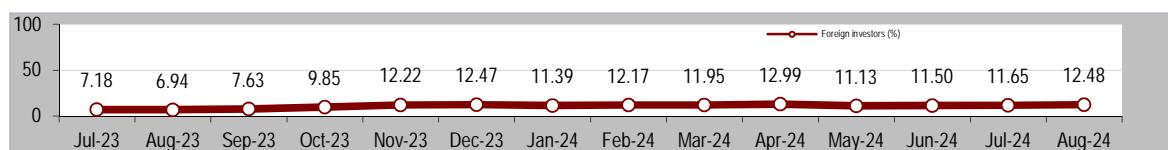
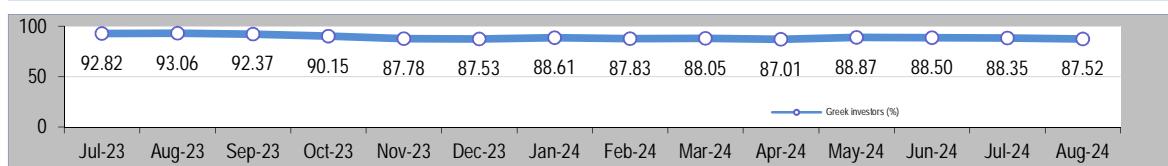
Transactions Value - Derivatives Market



Derivatives market

2. Investors participation in Futures

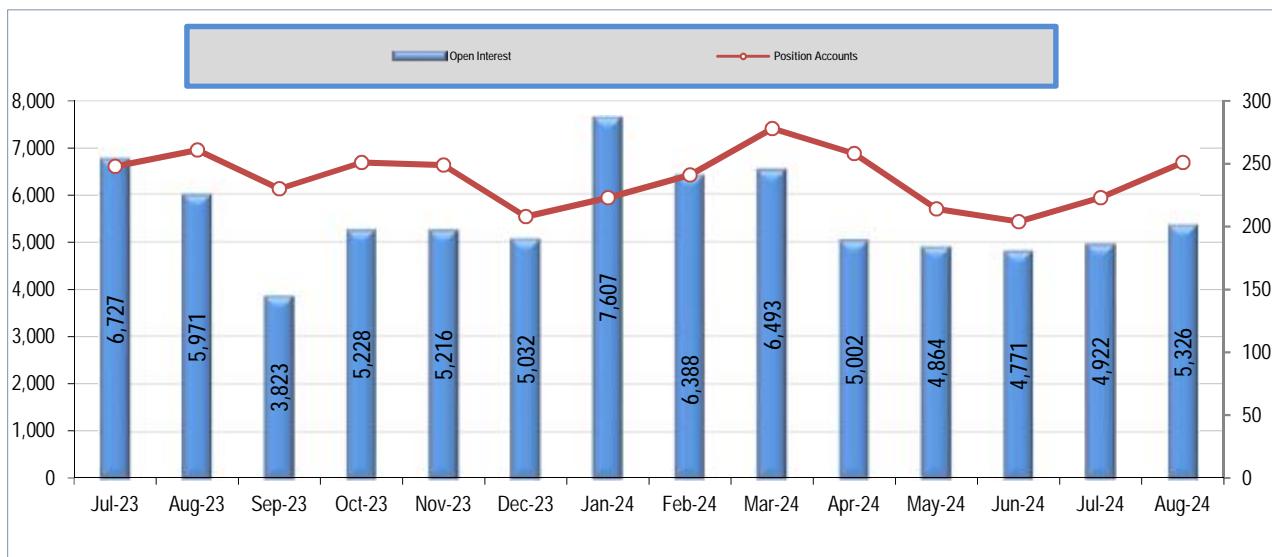
Open Interest	Futures	
	number	%
I. Domestic Investors	361,441	87.52
Households	330,099	79.93
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	3,230	0.78
Deposit-taking Corporations	44	0.01
Other financial intermediaries	6,988	1.69
Non-Profit Institutions serving Households	1,200	0.29
Non-Financial Corporations	18,720	4.53
Central Government	0	0.00
Insurance Funds	0	0.00
Social Security Funds	1,160	0.28
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	51,519	12.48
Households	10,469	2.54
Deposit-taking Corporations	0	0.00
Other financial intermediaries	390	0.09
Non-Financial Corporations	1,060	0.26
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	39,600	9.59
III. Other Not Identified	0	0.00
Total (I+II+III)	412,960	100.00



Derivatives market

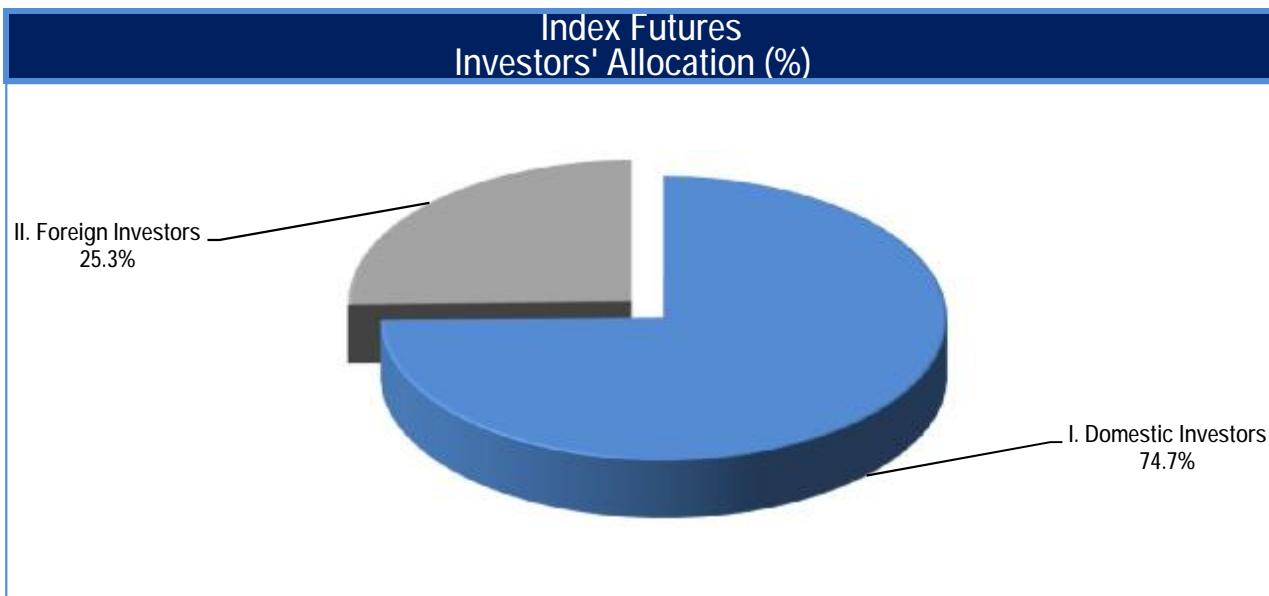
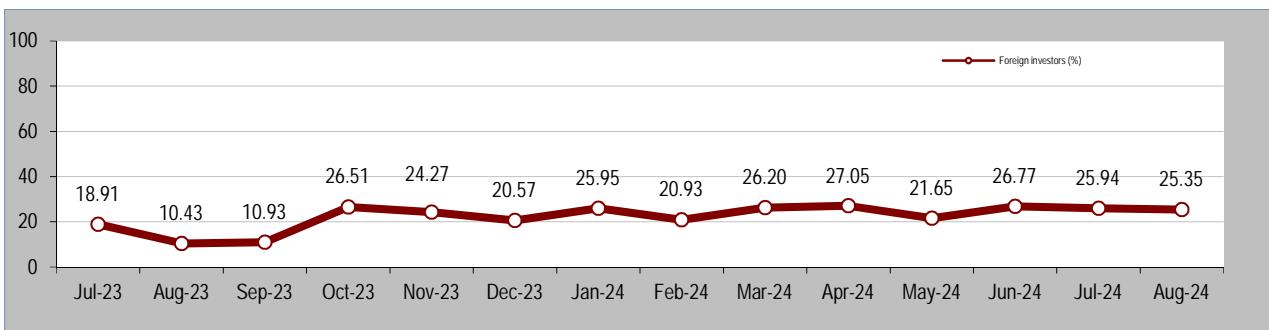
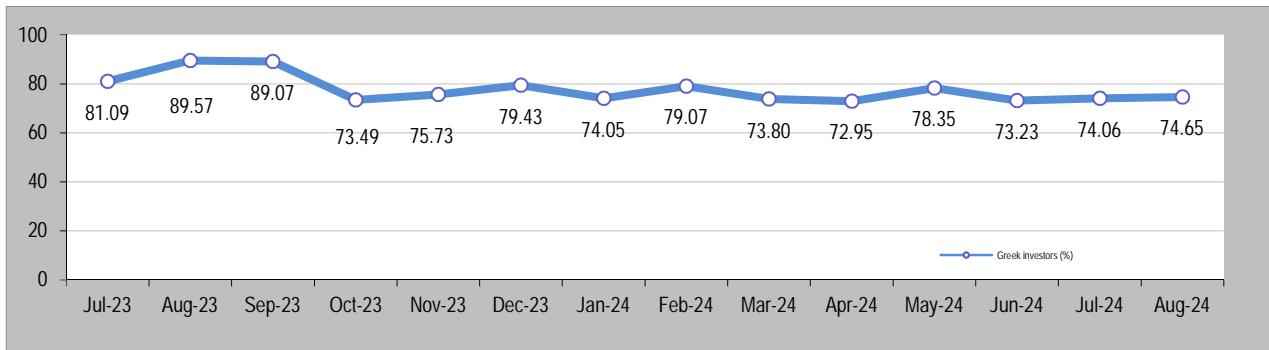
3. Investors participation in Index Futures

Open Interest	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	250	99.60	3,976	74.65
Households	232	92.43	1,214	22.79
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	12	4.78	2,399	45.04
Deposit-taking Corporations	1	0.40	39	0.73
Other financial intermediaries	4	1.59	304	5.71
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	1	0.40	0	0.00
Central Government	0	0.00	20	0.38
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	1	0.40	1,350	25.35
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	1	0.40	1,350	25.35
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	251	100.00	5,326	100.00



Derivatives market

3. Investors participation in Index Futures



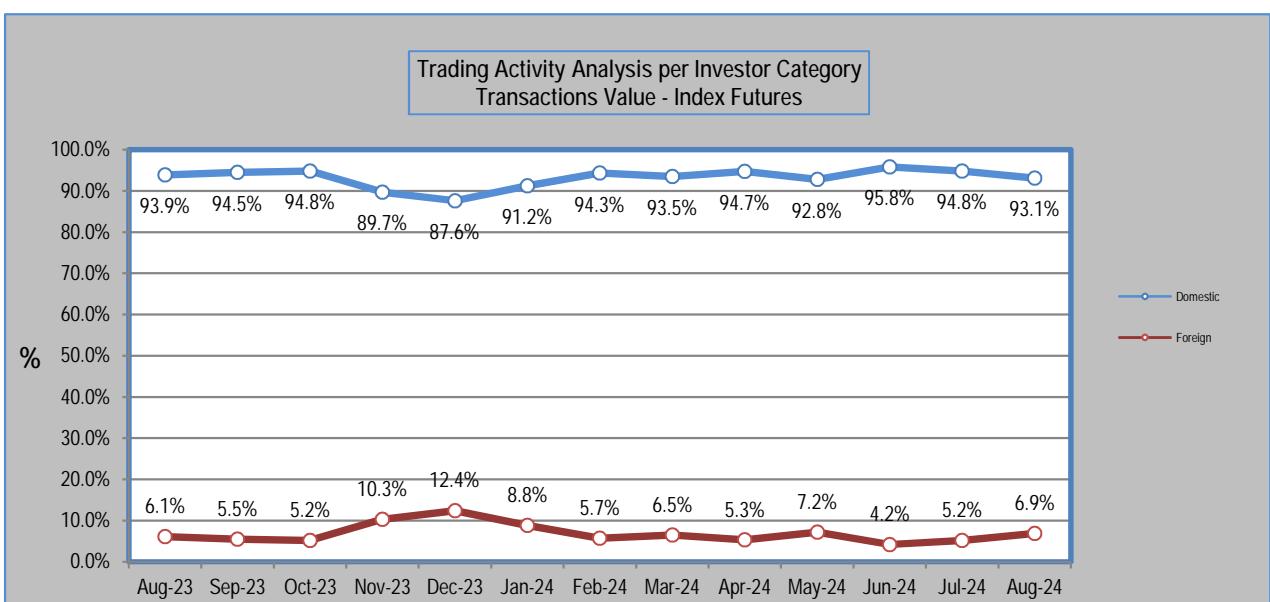
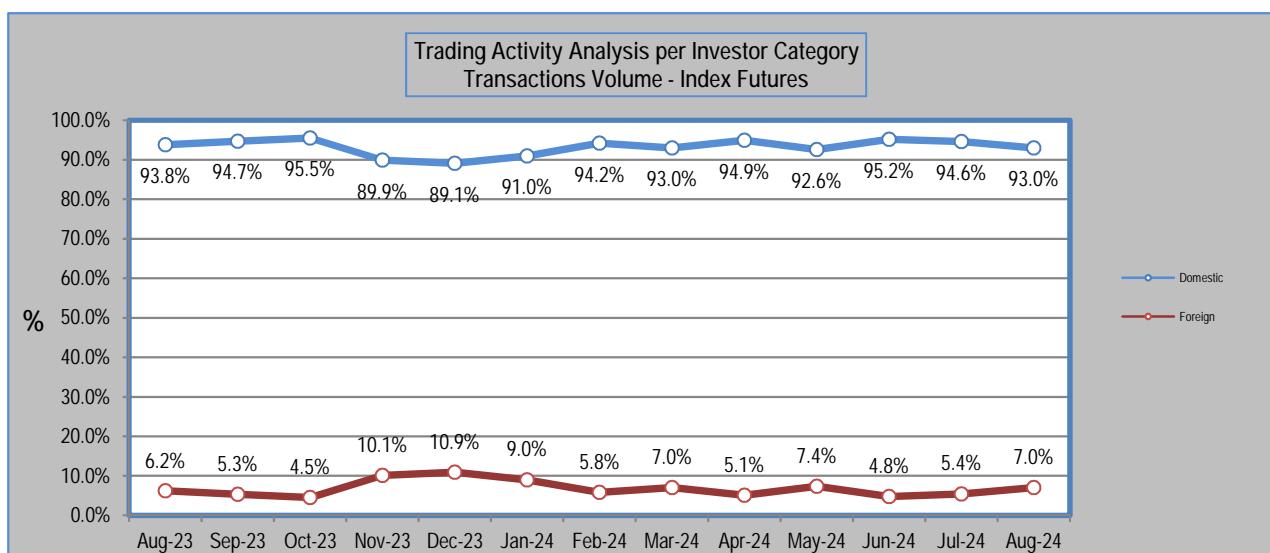
Derivatives market

Trading Activity Analysis per Investor Category

Index Futures

Transactions Volume

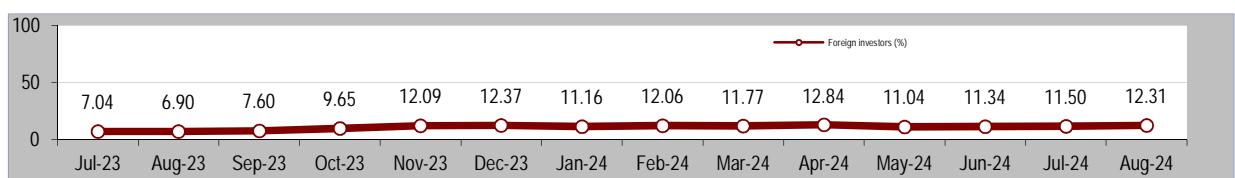
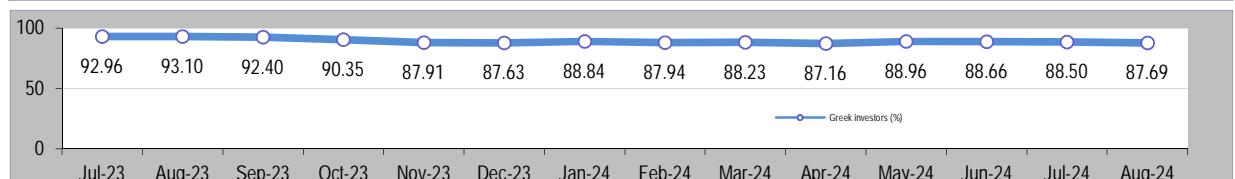
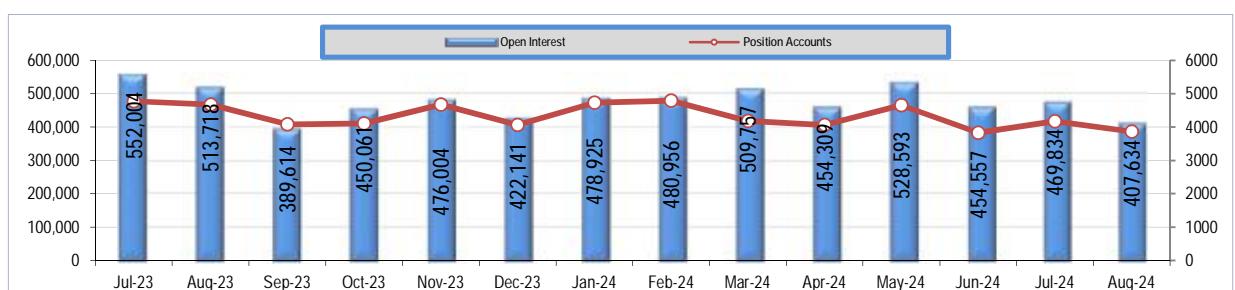
Transactions Value



Derivatives market

4. Investors participation in Stock Futures

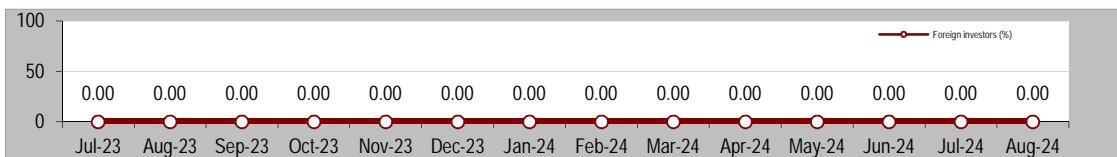
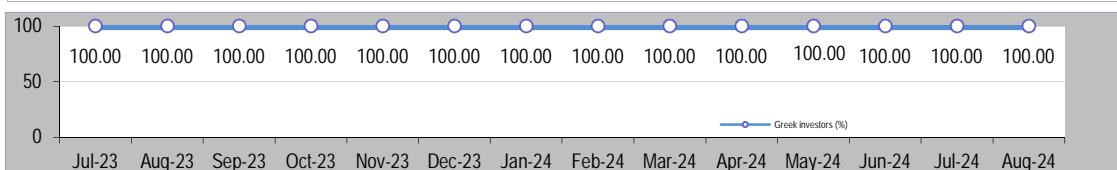
Open Interest		Stock Futures			
(Data of: 30/08/2024)		Position Accounts		Open Interest	
		number	%	number	%
I. Domestic Investors		3,799	98.37	357,465	87.69
Households		3,664	94.87	328,885	80.68
Insurance Corporations		0	0.00	0	0.00
Pension funds		0	0.00	0	0.00
Money market funds (MMFs)		0	0.00	0	0.00
Non-MMF investment funds		4	0.10	831	0.20
Deposit-taking Corporations		1	0.03	5	0.00
Other financial intermediaries		59	1.53	6,684	1.64
Non-Profit Institutions serving Households		10	0.26	1,200	0.29
Non-Financial Corporations		58	1.50	18,700	4.59
Central Government		0	0.00	0	0.00
Insurance Funds		0	0.00	0	0.00
Social Security Funds		3	0.08	1,160	0.28
Institutions and bodies of the European Union		0	0.00	0	0.00
II. Foreign Investors		63	1.63	50,169	12.31
Households		46	1.19	10,469	2.57
Deposit-taking Corporations		0	0.00	0	0.00
Other financial intermediaries		5	0.13	390	0.10
Non-Financial Corporations		7	0.18	1,060	0.26
Non-MMF investment funds		5	0.13	38,250	9.38
III. Other Not Identified		0	0.00	0	0.00
Total (I+II+III)		3,862	100.00	407,634	100.00



Derivatives market

5. Investors participation in Options

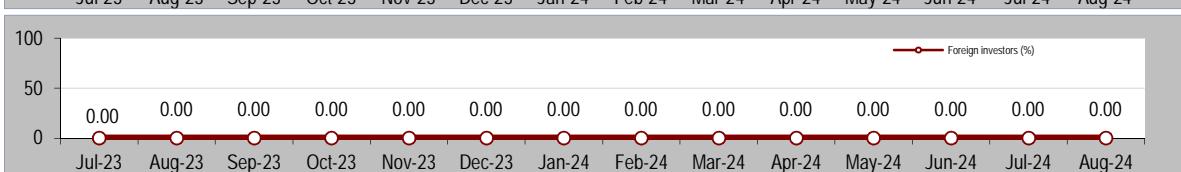
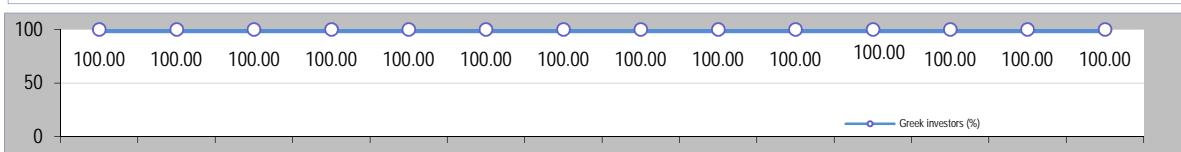
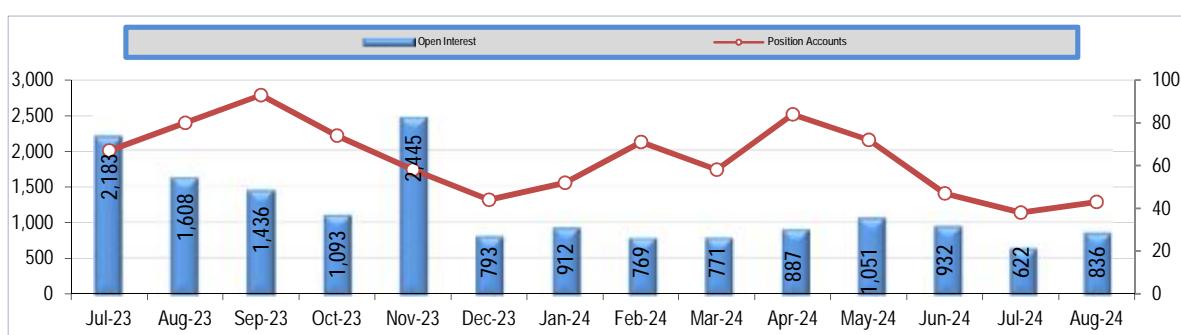
Open Interest		Options	
(Data of: 30/08/2024)		Open Interest	
		number	%
I. Domestic Investors		1,480	100.00
Households		487	32.91
Insurance Corporations		0	0.00
Pension funds		0	0.00
Money market funds (MMFs)		0	0.00
Non-MMF investment funds		0	0.00
Deposit-taking Corporations		274	18.51
Other financial intermediaries		719	48.58
Non-Profit Institutions serving Households		0	0.00
Non-Financial Corporations		0	0.00
Central Government		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)		1,480	100.00



Derivatives market

6. Investors participation in Index Options

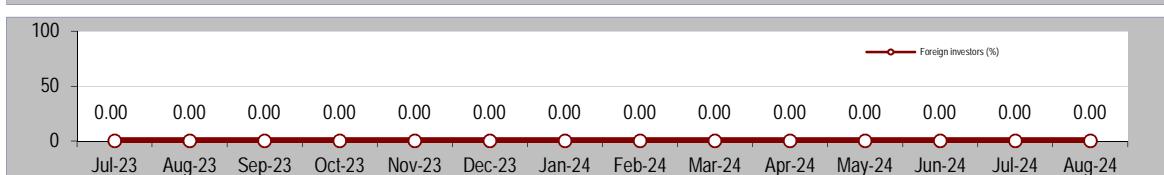
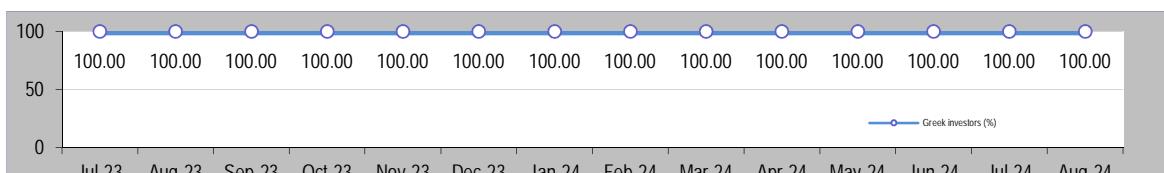
Open Interest		Index Options			
(Data of: 30/08/2024)		Position Accounts		Open Interest	
		number	%	number	%
I. Domestic Investors		43	100.00	836	100.00
Households		19	44.19	76	9.09
Insurance Corporations		0	0.00	0	0.00
Pension funds		0	0.00	0	0.00
Money market funds (MMFs)		0	0.00	0	0.00
Non-MMF investment funds		0	0.00	0	0.00
Deposit-taking Corporations		7	16.28	197	23.56
Other financial intermediaries		17	39.53	563	67.34
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)		43	100.00	836	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest		Stock Options			
(Data of: 30/08/2024)		Position Accounts		Open Interest	
		number	%	number	%
I. Domestic Investors		27	100.00	644	100.00
Households		10	37.04	411	63.82
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	25.93	77	11.96
Other financial intermediaries		10	37.04	156	24.22
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)		27	100.00	644	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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