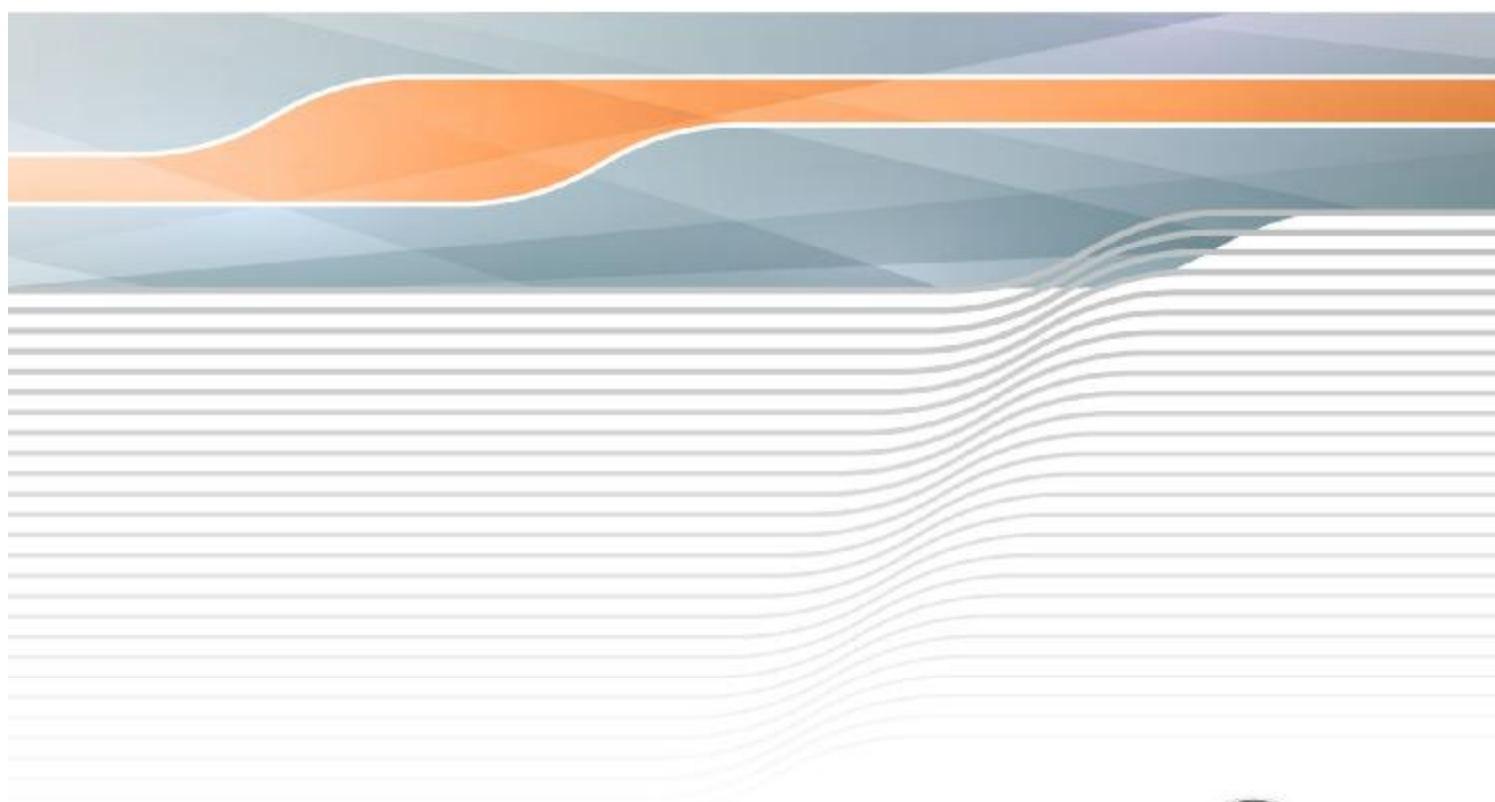


24

Αγορά Παραγώγων  
Μηνιαίο Στατιστικό Δελτίο  
AXIA NUMBERS  
Σεπτέμβριος



**ATHEXGROUP**  
Athens Exchange Group

## Derivatives market

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Source: *ATHEX Group*

*Monthly Statistics Bulletin AξIAnumbers - Derivatives Market*

*Sep-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".

## Clarifications and further information

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## Derivatives market

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6. Investors participation in Index Options

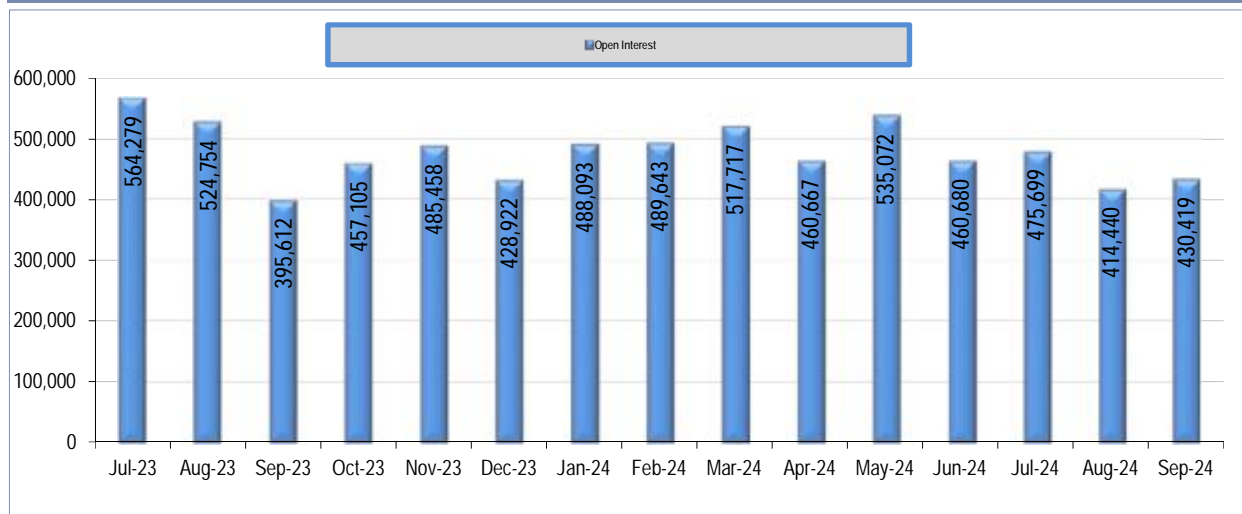
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8. Notes – Clarifications

## Derivatives market

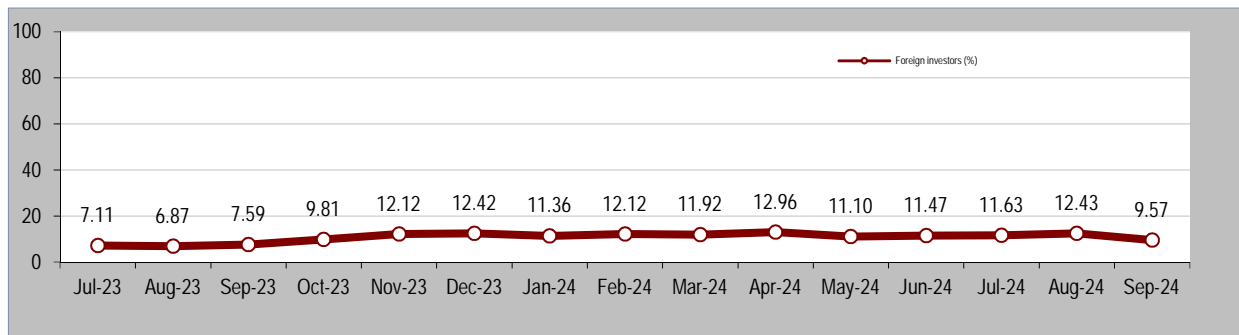
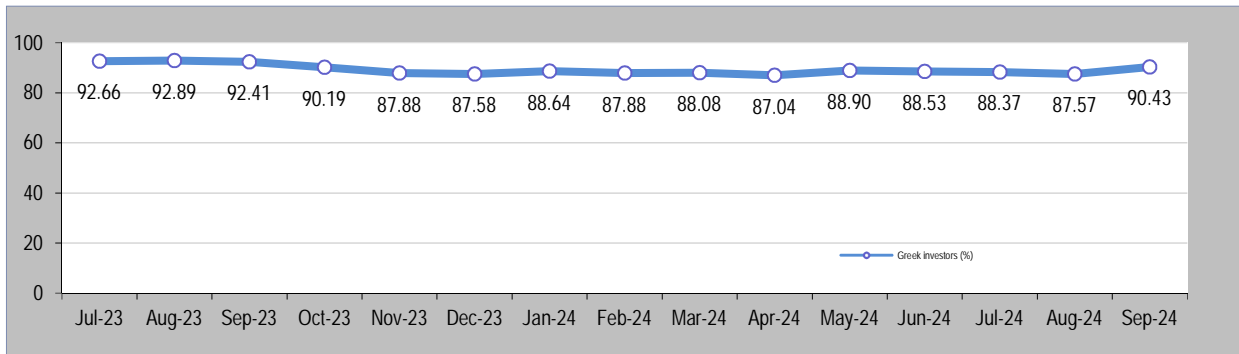
### 1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
(Data of: 30/09/2024)	Open Interest	
	number	%
<b>I. Domestic Investors</b>	<b>389,219</b>	<b>90.43</b>
Households	338,077	78.55
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	12,433	2.89
Deposit-taking Corporations	419	0.10
Other financial intermediaries	11,232	2.61
Non-Profit Institutions serving Households	962	0.22
Non-Financial Corporations	24,906	5.79
Central Governemnt	0	0.00
Social Security Funds	1,190	0.28
Institutions and bodies of the European Union	0	0.00
<b>II. Foreign Investors</b>	<b>41,200</b>	<b>9.57</b>
Households	11,135	2.59
Deposit-taking Corporations	0	0.00
Other financial intermediaries	390	0.09
Non-Financial Corporations	275	0.06
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	29,400	6.83
<b>Total (I+II+III)</b>	<b>430,419</b>	<b>100.00</b>

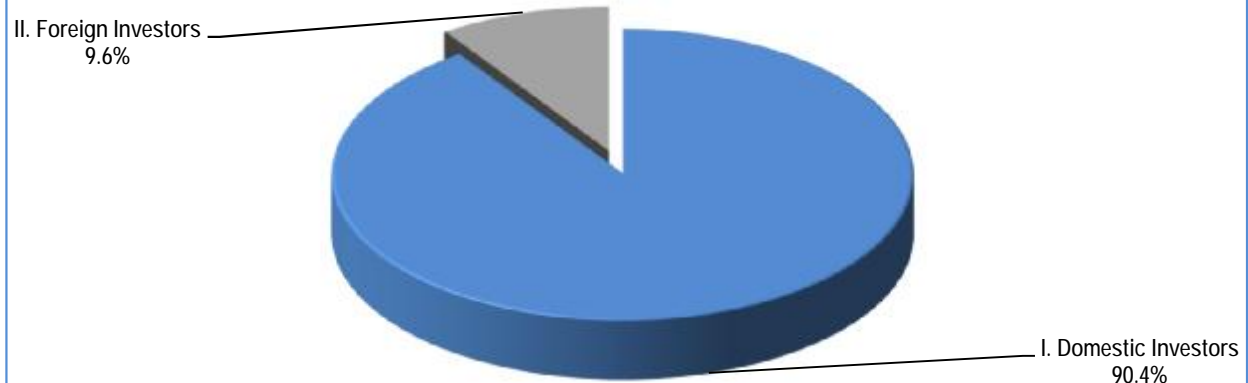


## Derivatives market

### 1. Investors' participation in the Derivatives Market



### Derivatives Market Investors' Allocation (%)



## Derivatives market

### Trading Activity Analysis per Investor Category

#### Derivatives Market

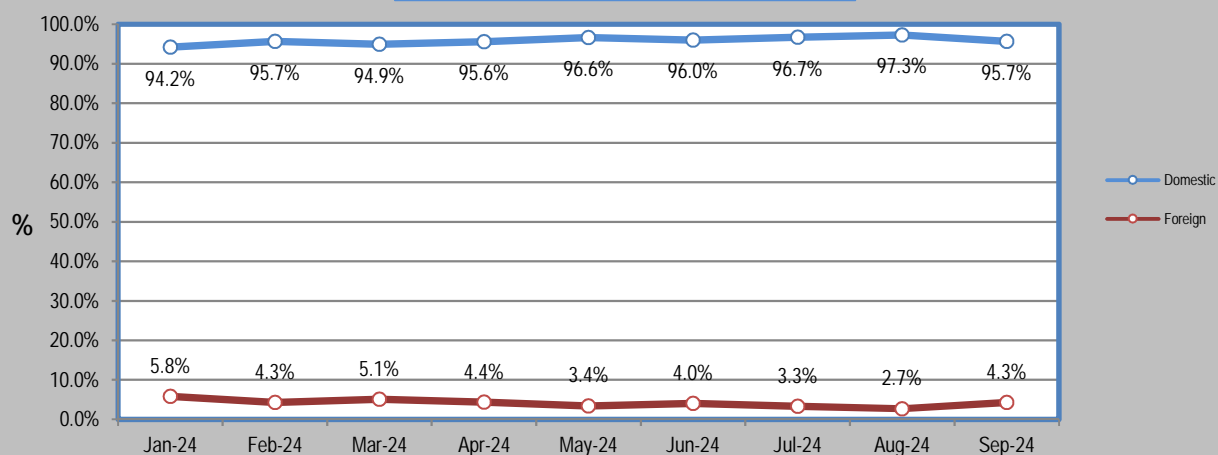
##### Transactions Volume

Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24		
Domestic Investors	94.2%	95.7%	94.9%	95.6%	96.6%	96.0%	96.7%	97.3%	95.7%		
Foreign Investors	5.8%	4.3%	5.1%	4.4%	3.4%	4.0%	3.3%	2.7%	4.3%		

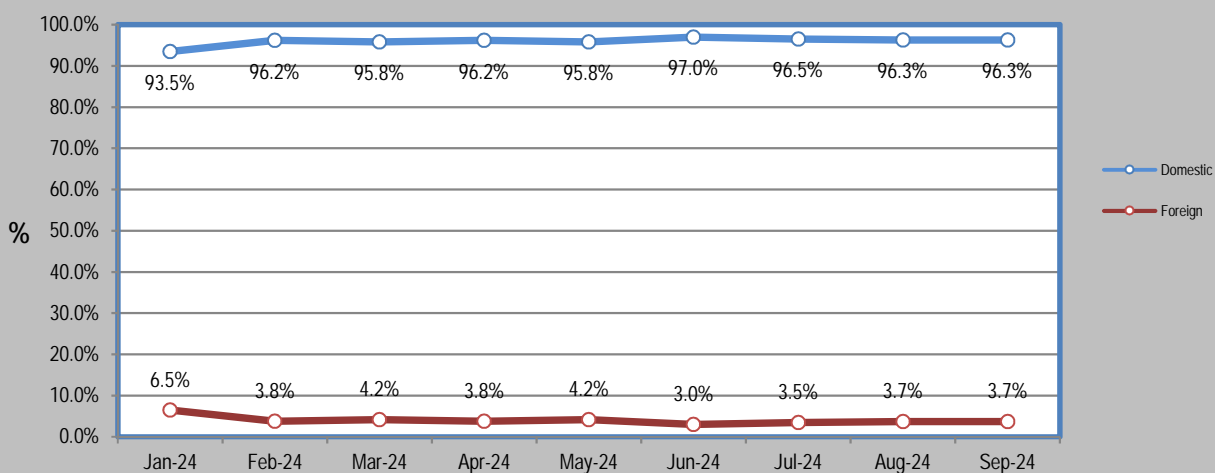
##### Transactions Value

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

#### Trading Activity Analysis per Investor Category Transactions Volume - Derivatives Market



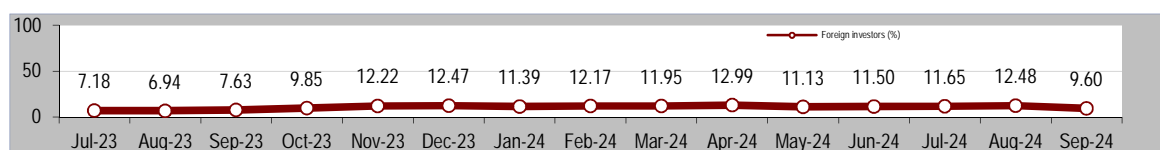
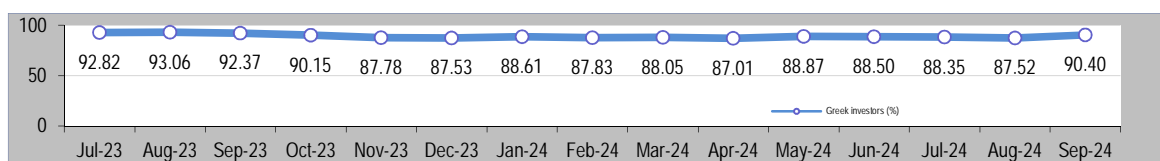
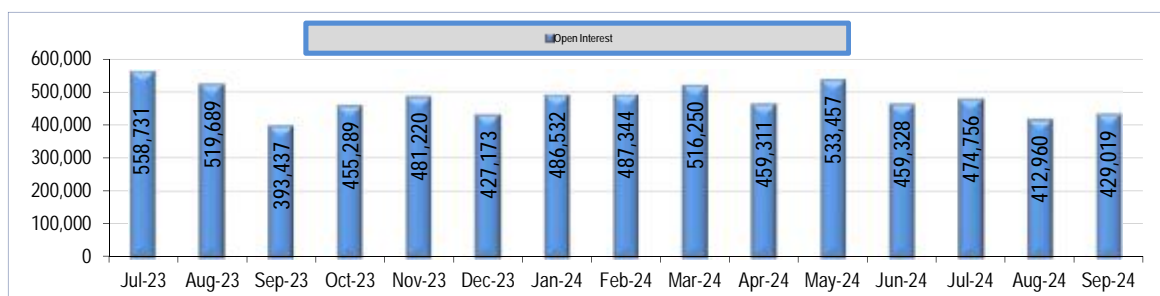
#### Trading Activity Analysis per Investor Category Transactions Value - Derivatives Market



## Derivatives market

### 2. Investors participation in Futures

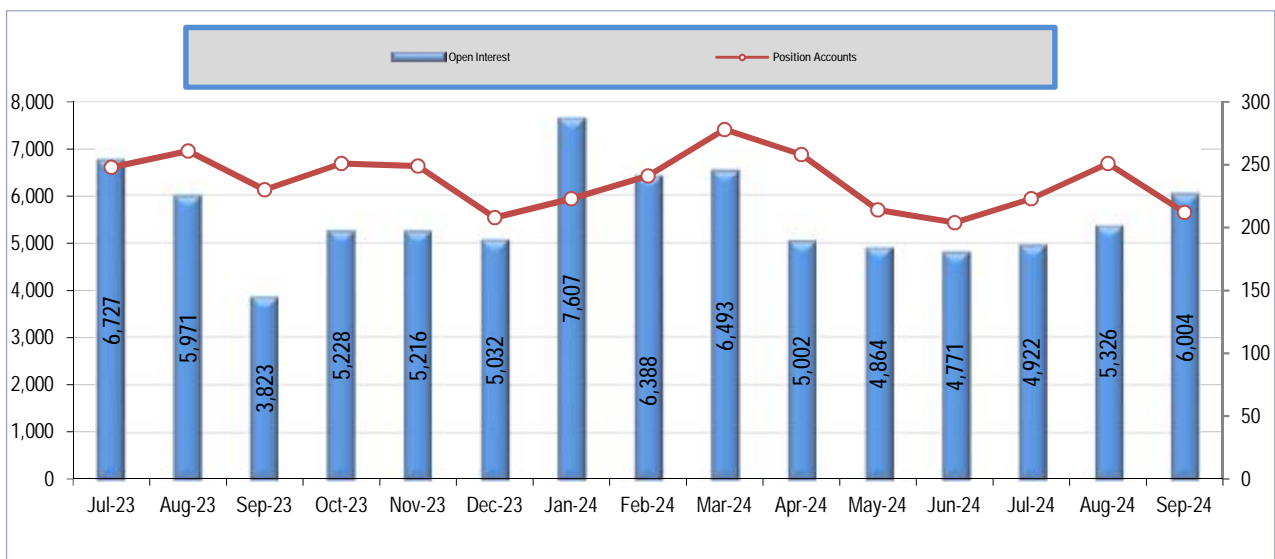
Open Interest	Futures	
(Data of: 30/09/2024)	Open Interest	
	number	%
<b>I. Domestic Investors</b>	<b>387,819</b>	<b>90.40</b>
Households	337,702	78.71
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	12,433	2.90
Deposit-taking Corporations	132	0.03
Other financial intermediaries	10,494	2.45
Non-Profit Institutions serving Households	962	0.22
Non-Financial Corporations	24,906	5.81
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	1,190	0.28
Institutions and bodies of the European Union	0	0.00
<b>II. Foreign Investors</b>	<b>41,200</b>	<b>9.60</b>
Households	11,135	2.60
Deposit-taking Corporations	0	0.00
Other financial intermediaries	390	0.09
Non-Financial Corporations	275	0.06
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	29,400	6.85
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>429,019</b>	<b>100.00</b>



## Derivatives market

### 3. Investors participation in Index Futures

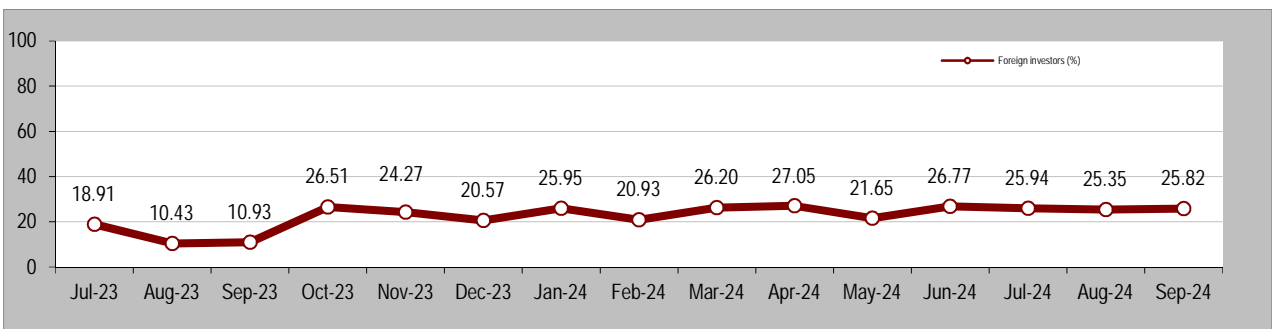
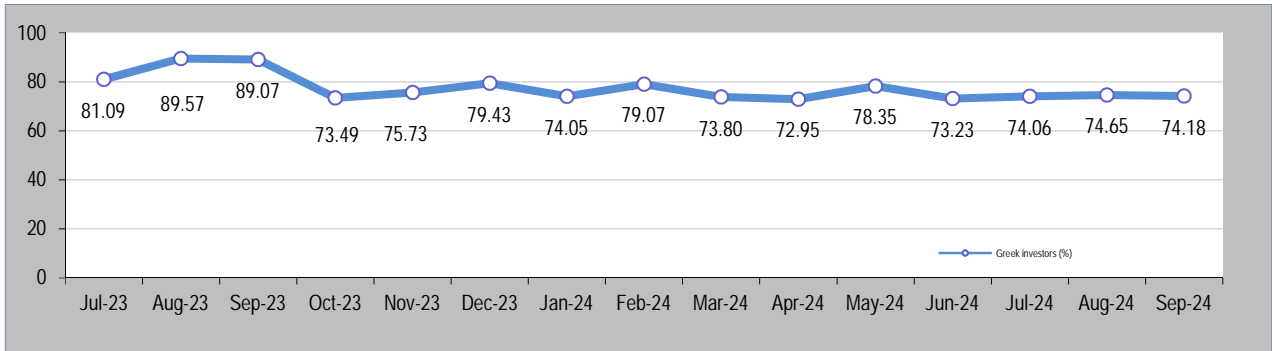
Open Interest	Index Futures			
(Data of: 30/09/2024)	Position Accounts		Open Interest	
	number	%	number	%
<b>I. Domestic Investors</b>	<b>211</b>	<b>99.53</b>	<b>4,454</b>	<b>74.18</b>
Households	197	92.92	1,311	21.84
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	9	4.25	2,823	47.02
Deposit-taking Corporations	1	0.47	126	2.10
Other financial intermediaries	3	1.42	164	2.73
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	1	0.47	0	0.00
Central Governemnt	0	0.00	30	0.50
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
<b>II. Foreign Investors</b>	<b>1</b>	<b>0.47</b>	<b>1,550</b>	<b>25.82</b>
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	0.47	1,550	25.82
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>212</b>	<b>100.00</b>	<b>6,004</b>	<b>100.00</b>



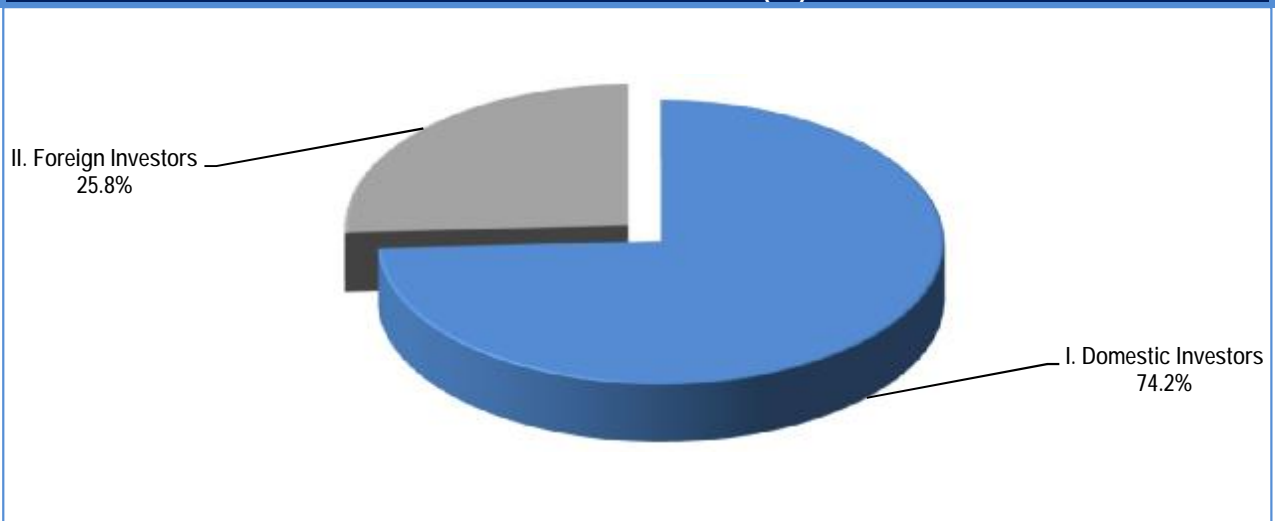


## Derivatives market

### 3. Investors participation in Index Futures



### Index Futures Investors' Allocation (%)



## Derivatives market

### Trading Activity Analysis per Investor Category

#### Index Futures

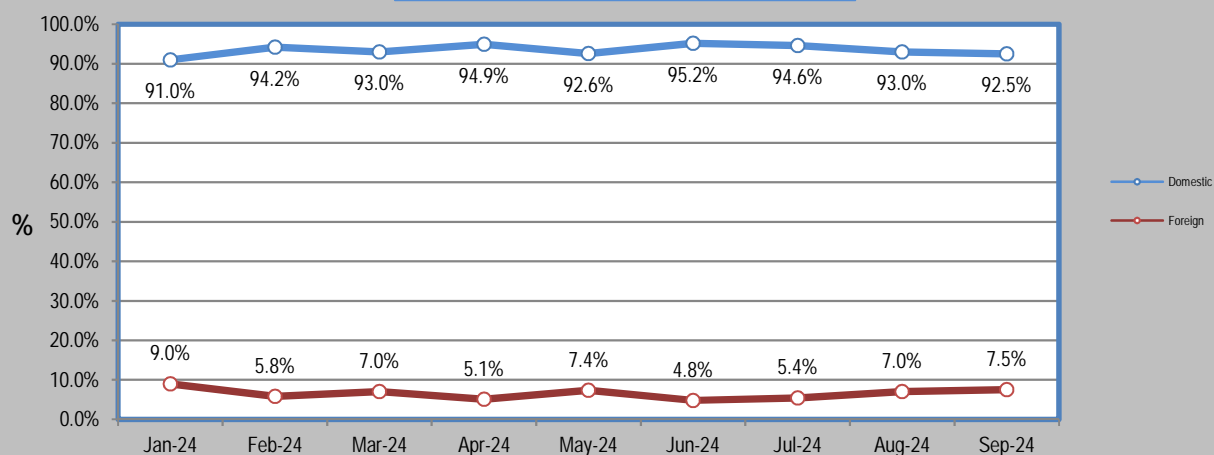
##### Transactions Volume

Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24		
Domestic Investors	91.0%	94.2%	93.0%	94.9%	92.6%	95.2%	94.6%	93.0%	92.5%		
Foreign Investors	9.0%	5.8%	7.0%	5.1%	7.4%	4.8%	5.4%	7.0%	7.5%		

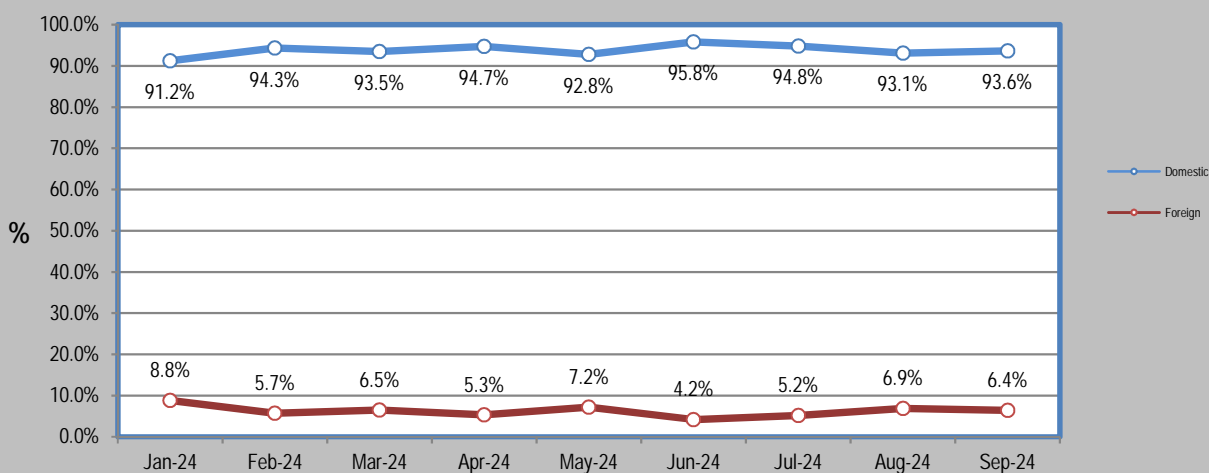
##### Transactions Value

Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24		
Domestic Investors	91.2%	94.3%	93.5%	94.7%	92.8%	95.8%	94.8%	93.1%	93.6%		
Foreign Investors	8.8%	5.7%	6.5%	5.3%	7.2%	4.2%	5.2%	6.9%	6.4%		

Trading Activity Analysis per Investor Category  
Transactions Volume - Index Futures



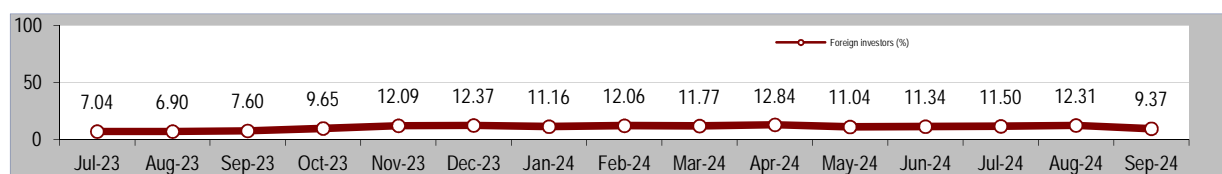
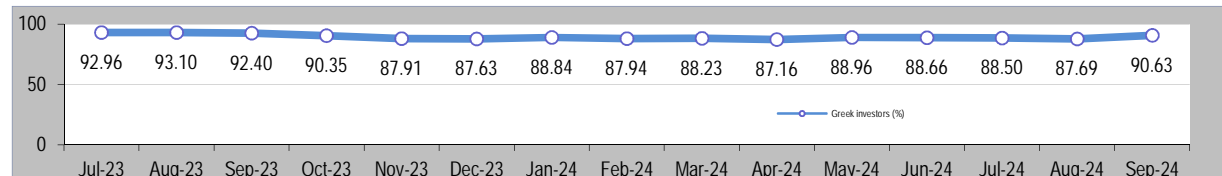
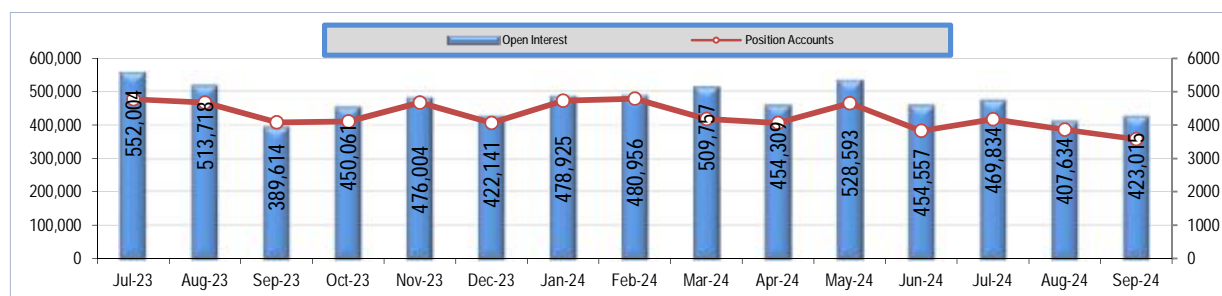
Trading Activity Analysis per Investor Category  
Transactions Value - Index Futures



## Derivatives market

### 4. Investors participation in Stock Futures

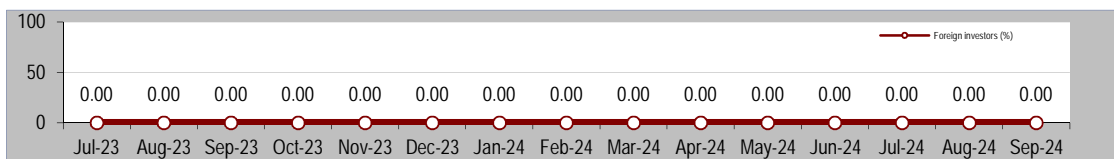
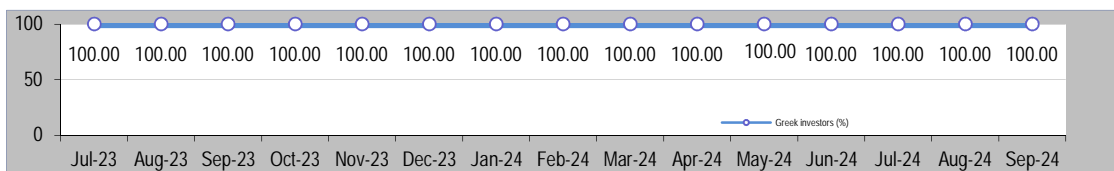
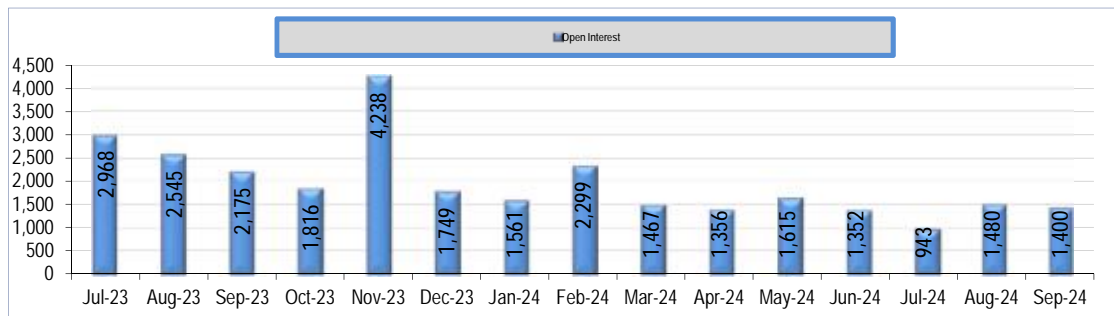
Open Interest	Stock Futures			
(Data of: 30/09/2024)	Position Accounts		Open Interest	
	number	%	number	%
<b>I. Domestic Investors</b>	<b>3,521</b>	<b>98.43</b>	<b>383,365</b>	<b>90.63</b>
Households	3,388	94.72	336,391	79.52
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	11	0.31	9,610	2.27
Deposit-taking Corporations	1	0.03	6	0.00
Other financial intermediaries	69	1.93	10,330	2.44
Non-Profit Institutions serving Households	5	0.14	962	0.23
Non-Financial Corporations	44	1.23	24,876	5.88
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	3	0.08	1,190	0.28
Institutions and bodies of the European Union	0	0.00	0	0.00
<b>II. Foreign Investors</b>	<b>56</b>	<b>1.57</b>	<b>39,650</b>	<b>9.37</b>
Households	39	1.09	11,135	2.63
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	5	0.14	390	0.09
Non-Financial Corporations	5	0.14	275	0.07
Non-MMF investment funds	7	0.20	27,850	6.58
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>3,577</b>	<b>100.00</b>	<b>423,015</b>	<b>100.00</b>



## Derivatives market

### 5. Investors participation in Options

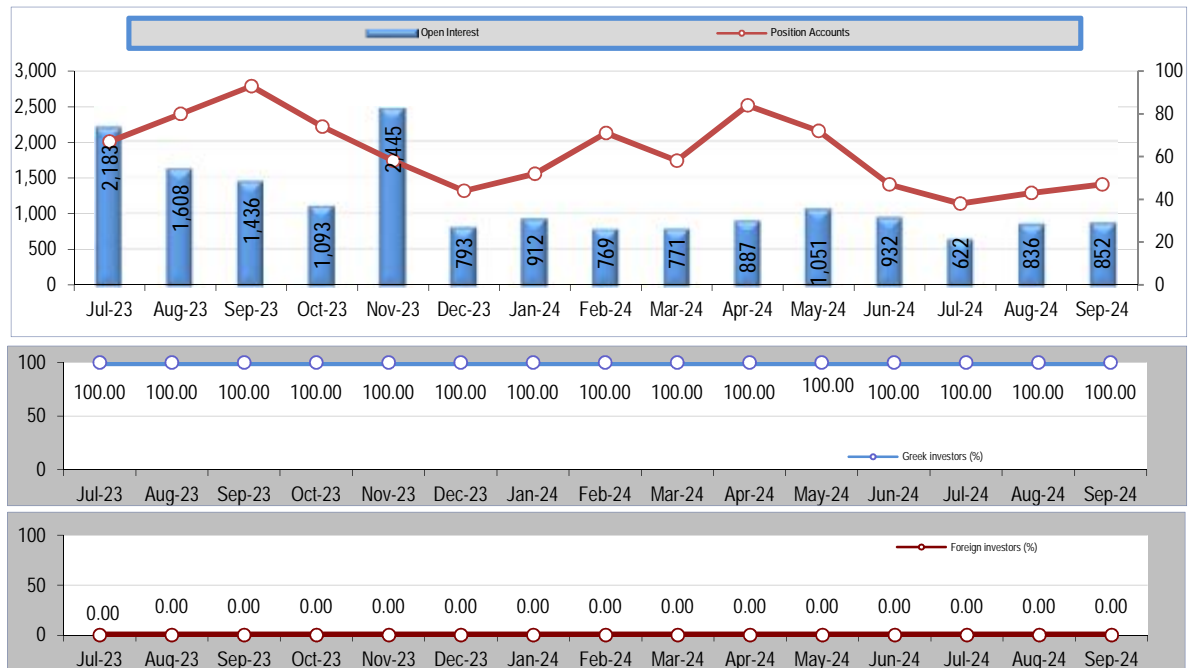
Open Interest	Options	
(Data of: 30/09/2024)	Open Interest	
	number	%
<b>I. Domestic Investors</b>	<b>1,400</b>	<b>100.00</b>
Households	375	26.79
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	287	20.50
Other financial intermediaries	738	52.71
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
<b>II. Foreign Investors</b>	<b>0</b>	<b>0.00</b>
Households	0	0.00
Deposit-taking Corporations	0	0.00
Other financial intermediaries	0	0.00
Non-Financial Corporations	0	0.00
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>1,400</b>	<b>100.00</b>



## Derivatives market

### 6. Investors participation in Index Options

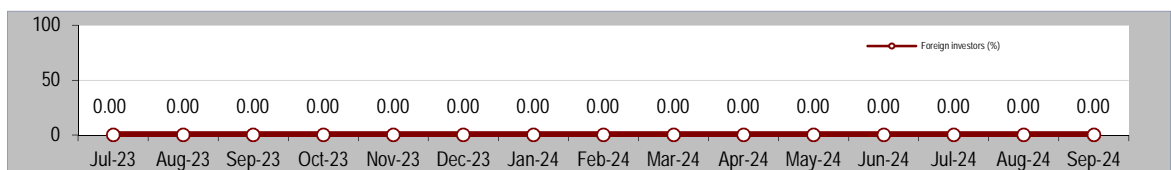
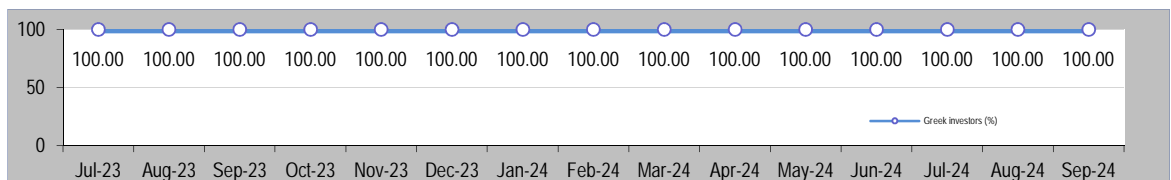
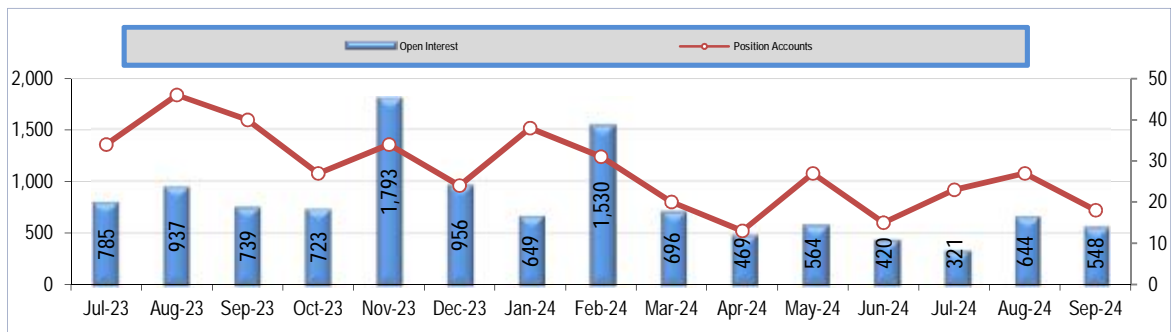
Open Interest	Index Options			
(Data of: 30/09/2024)	Position Accounts		Open Interest	
	number	%	number	%
<b>I. Domestic Investors</b>	<b>47</b>	<b>100.00</b>	<b>852</b>	<b>100.00</b>
Households	22	46.81	40	4.69
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	6	12.77	182	21.36
Other financial intermediaries	19	40.43	630	73.94
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
<b>II. Foreign Investors</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
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
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>47</b>	<b>100.00</b>	<b>852</b>	<b>100.00</b>



## Derivatives market

### 7. Investors participation in Stock Options

Open Interest	Stock Options			
(Data of: 30/09/2024)	Position Accounts		Open Interest	
	number	%	number	%
<b>I. Domestic Investors</b>	<b>18</b>	<b>100.00</b>	<b>548</b>	<b>100.00</b>
Households	8	44.44	335	61.13
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	5	27.78	105	19.16
Other financial intermediaries	5	27.78	108	19.71
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
<b>II. Foreign Investors</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
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
<b>III. Other Not Identified</b>	<b>0</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Total (I+II+III)</b>	<b>18</b>	<b>100.00</b>	<b>548</b>	<b>100.00</b>



## 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
S_1313	Local Government Organizations	Other cases
		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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