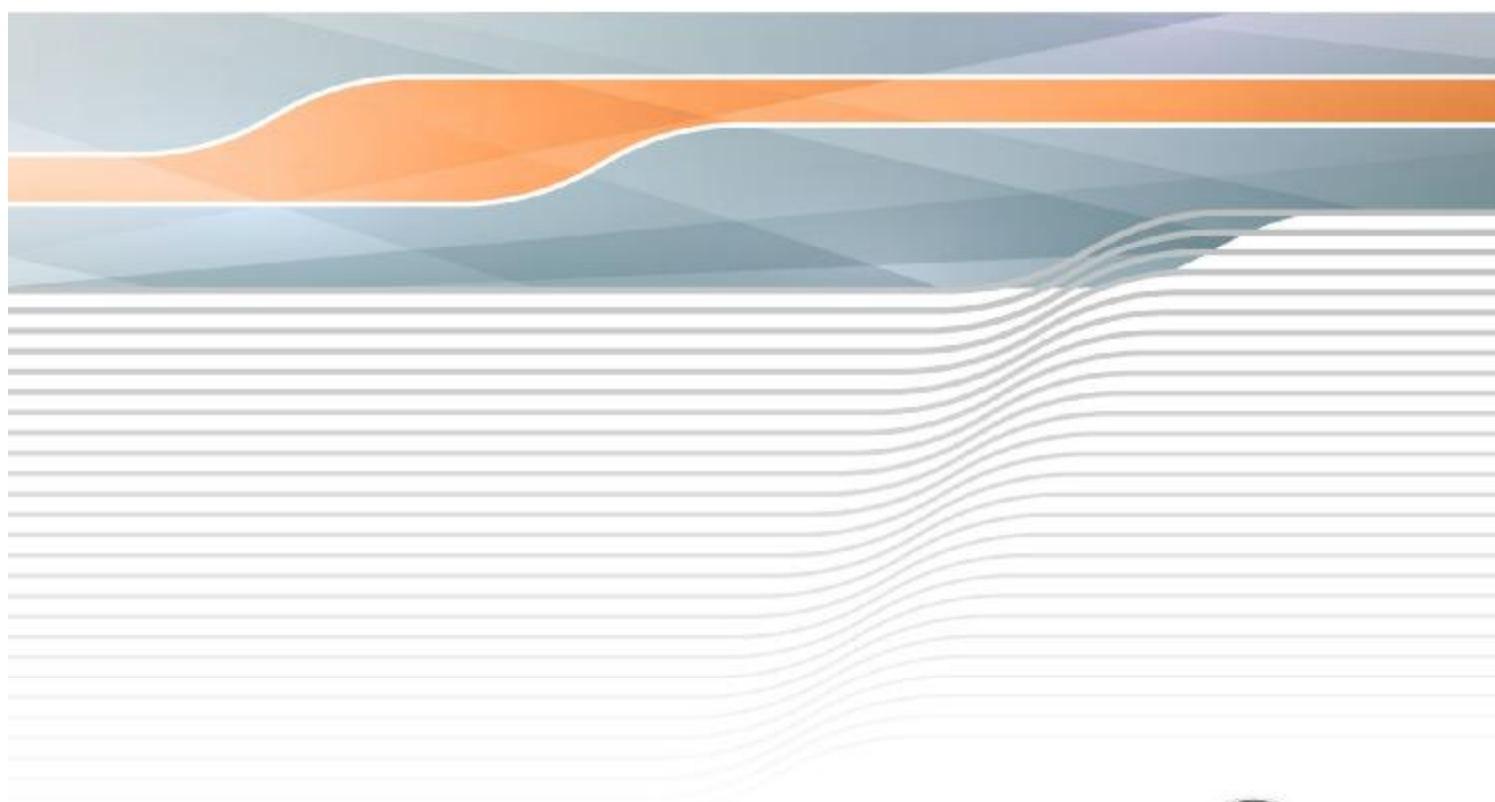


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Derivatives Market
Monthly Statistical Bulletin
AXIA NUMBERS
October



ATHEXGROUP
Athens Exchange Group

Derivatives market

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Monthly Statistics Bulletin AξIAnumbers - Derivatives Market

Oct-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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<http://www.athexgroup.gr/web/guest/reports>

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Derivatives market

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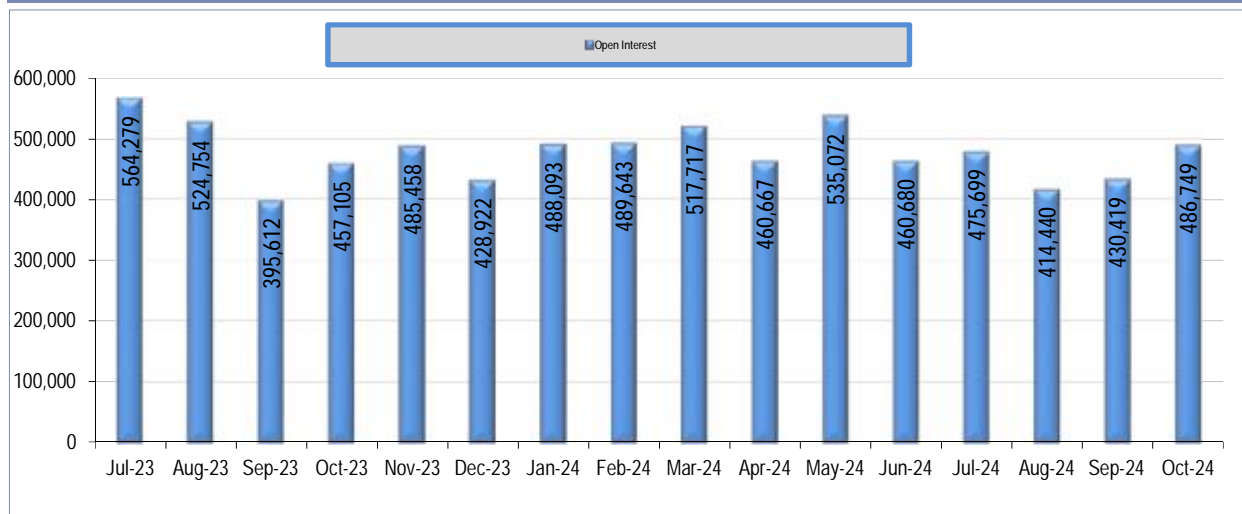
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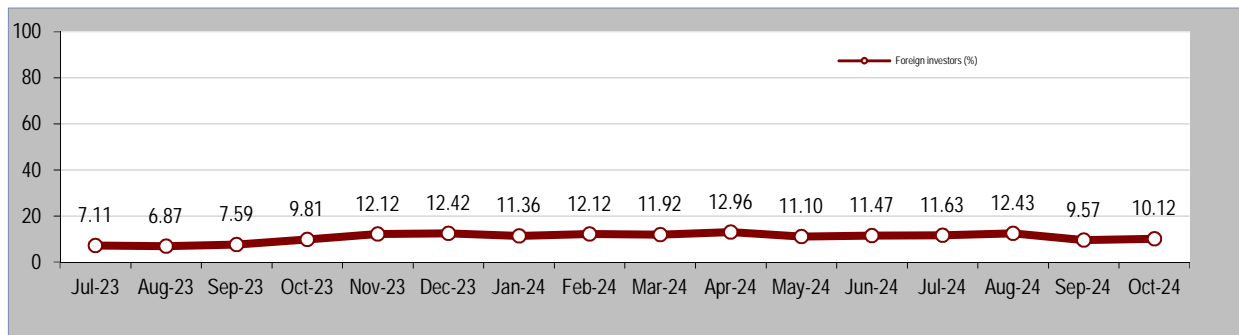
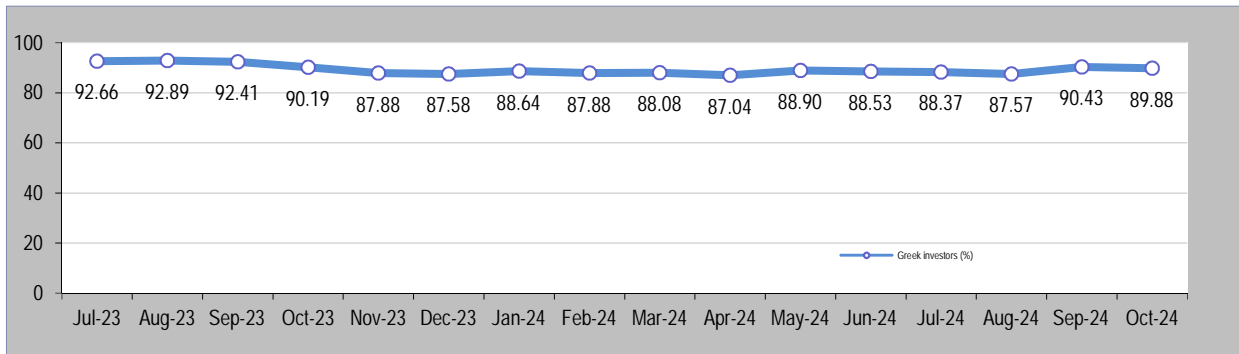
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
(Data of: 31/10/2024)	Open Interest	
	number	%
I. Domestic Investors	437,467	89.88
Households	381,050	78.28
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	13,991	2.87
Deposit-taking Corporations	503	0.10
Other financial intermediaries	8,827	1.81
Non-Profit Institutions serving Households	952	0.20
Non-Financial Corporations	30,904	6.35
Central Governemnt	0	0.00
Social Security Funds	1,240	0.25
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	49,282	10.12
Households	13,487	2.77
Deposit-taking Corporations	0	0.00
Other financial intermediaries	390	0.08
Non-Financial Corporations	305	0.06
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	35,100	7.21
Total (I+II+III)	486,749	100.00

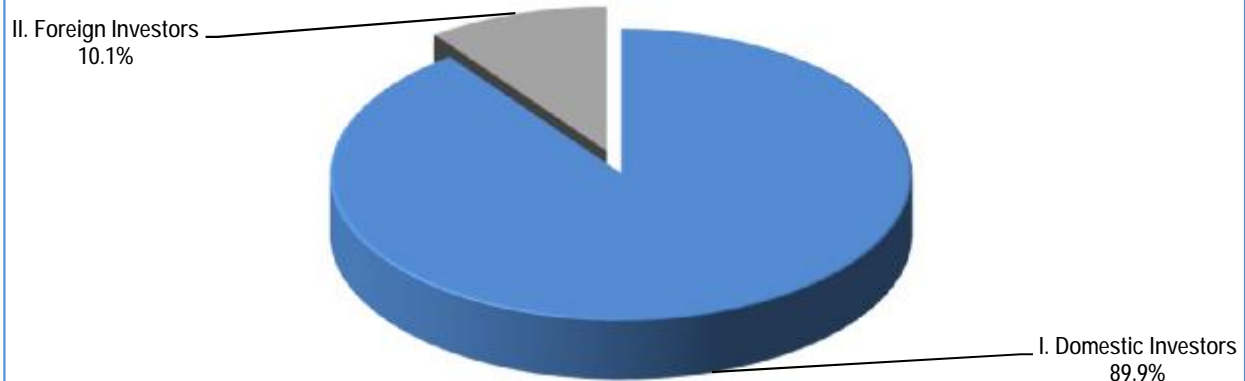


Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives Market Investors' Allocation (%)



Derivatives market

Trading Activity Analysis per Investor Category

Derivatives Market

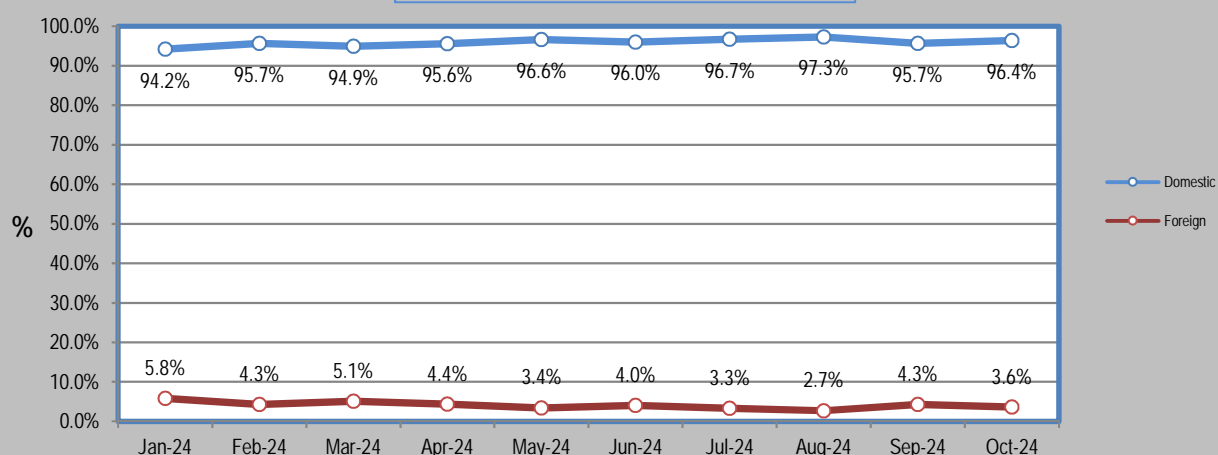
Transactions Volume

Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	
Domestic Investors	94.2%	95.7%	94.9%	95.6%	96.6%	96.0%	96.7%	97.3%	95.7%	96.4%	
Foreign Investors	5.8%	4.3%	5.1%	4.4%	3.4%	4.0%	3.3%	2.7%	4.3%	3.6%	

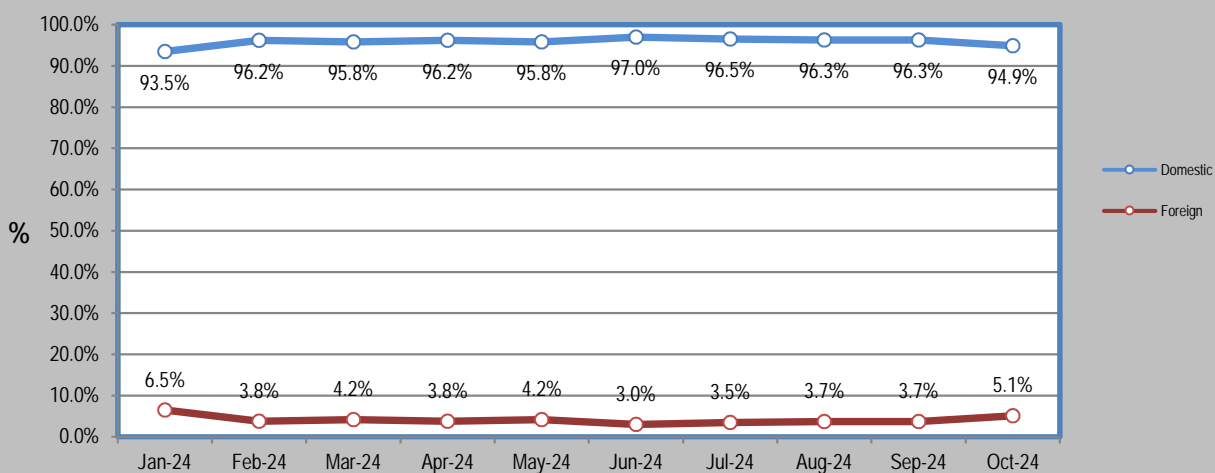
Transactions Value

Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24	
Domestic Investors	93.5%	96.2%	95.8%	96.2%	95.8%	97.0%	96.5%	96.3%	96.3%	94.9%	
Foreign Investors	6.5%	3.8%	4.2%	3.8%	4.2%	3.0%	3.5%	3.7%	3.7%	5.1%	

Trading Activity Analysis per Investor Category
Transactions Volume - Derivatives Market



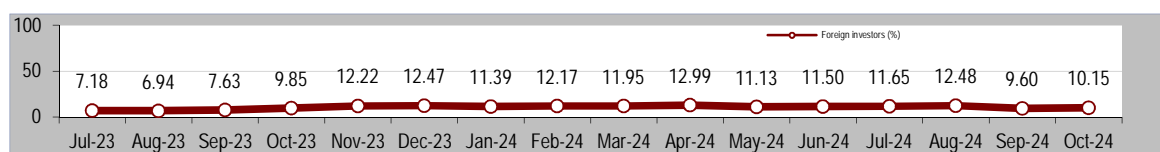
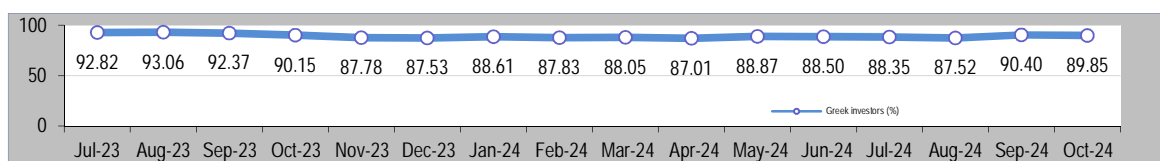
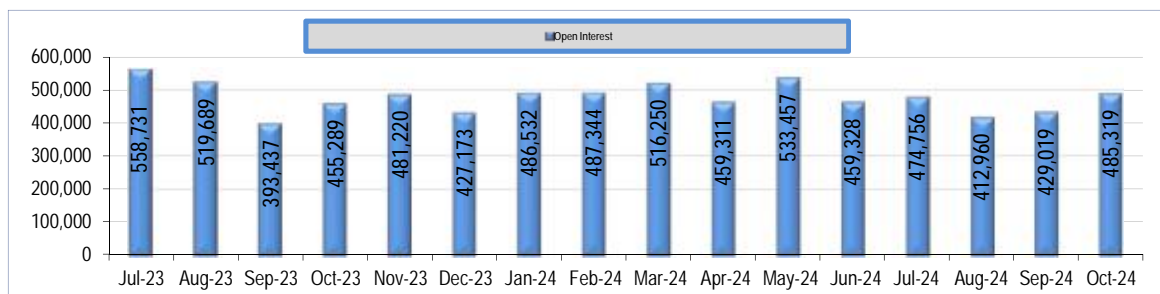
Trading Activity Analysis per Investor Category
Transactions Value - Derivatives Market



Derivatives market

2. Investors participation in Futures

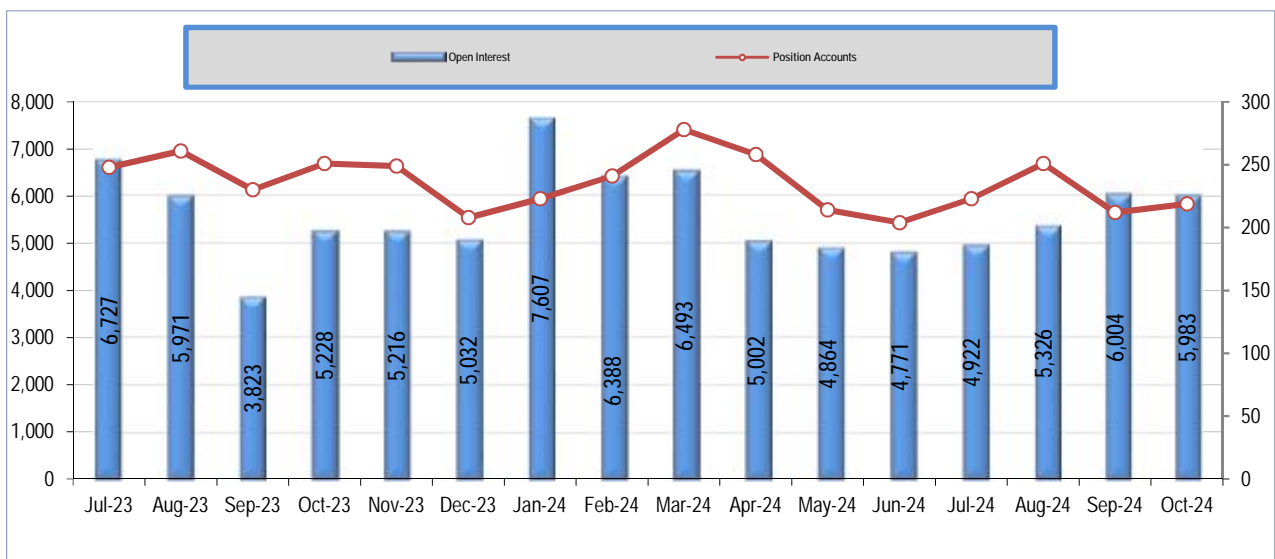
Open Interest	Futures	
(Data of: 31/10/2024)	Open Interest	
	number	%
I. Domestic Investors	436,037	89.85
Households	380,487	78.40
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	13,991	2.88
Deposit-taking Corporations	233	0.05
Other financial intermediaries	8,230	1.70
Non-Profit Institutions serving Households	952	0.20
Non-Financial Corporations	30,904	6.37
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	1,240	0.26
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	49,282	10.15
Households	13,487	2.78
Deposit-taking Corporations	0	0.00
Other financial intermediaries	390	0.08
Non-Financial Corporations	305	0.06
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	35,100	7.23
III. Other Not Identified	0	0.00
Total (I+II+III)	485,319	100.00



Derivatives market

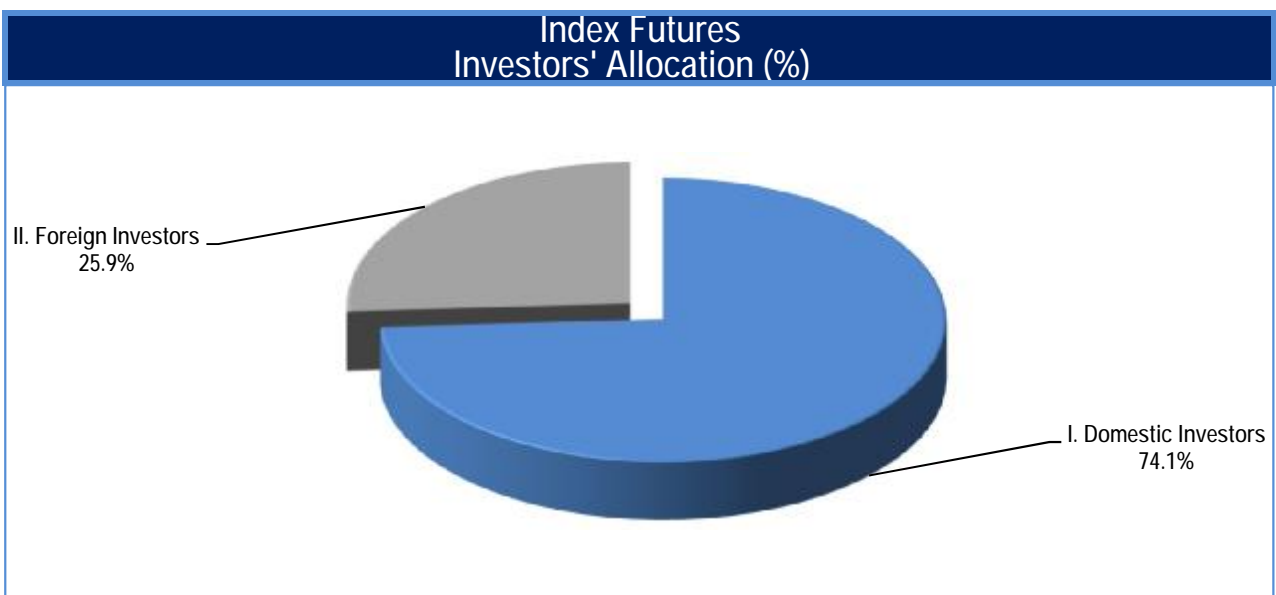
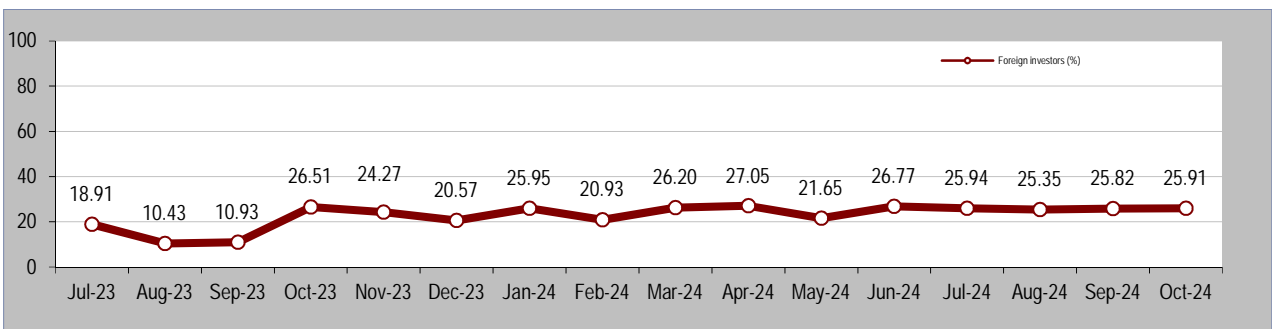
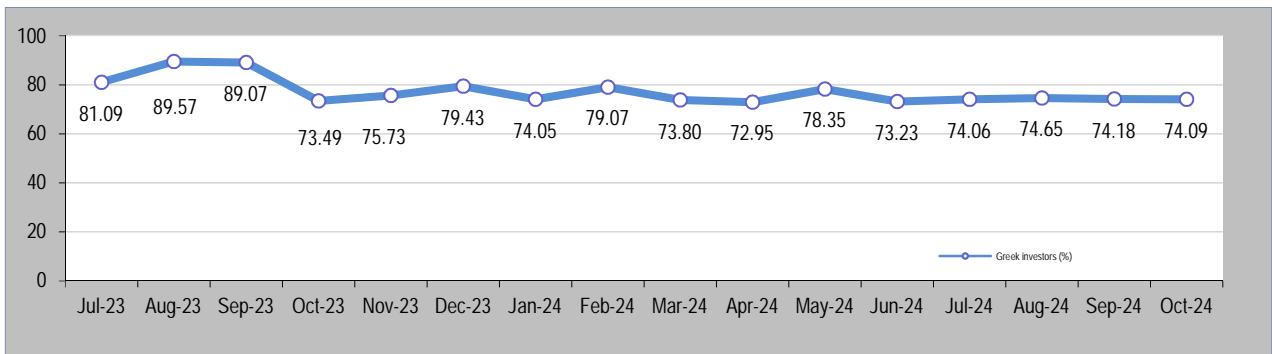
3. Investors participation in Index Futures

Open Interest (Data of: 31/10/2024)	Index Futures			
	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	218	99.54	4,433	74.09
Households	198	90.41	1,192	19.92
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	5.02	2,903	48.52
Deposit-taking Corporations	1	0.46	203	3.39
Other financial intermediaries	5	2.28	62	1.04
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	3	1.37	0	0.00
Central Governemnt	0	0.00	73	1.22
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	0.46	1,550	25.91
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	0.46	1,550	25.91
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	219	100.00	5,983	100.00



Derivatives market

3. Investors participation in Index Futures



Derivatives market

Trading Activity Analysis per Investor Category

Index Futures

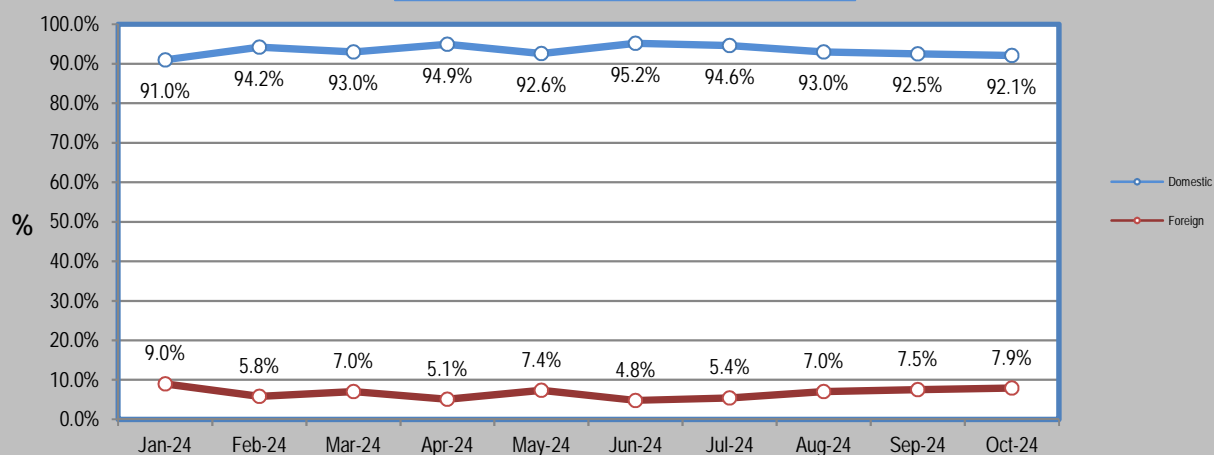
Transactions Volume

Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24
Domestic Investors	91.0%	94.2%	93.0%	94.9%	92.6%	95.2%	94.6%	93.0%	92.5%	92.1%
Foreign Investors	9.0%	5.8%	7.0%	5.1%	7.4%	4.8%	5.4%	7.0%	7.5%	7.9%

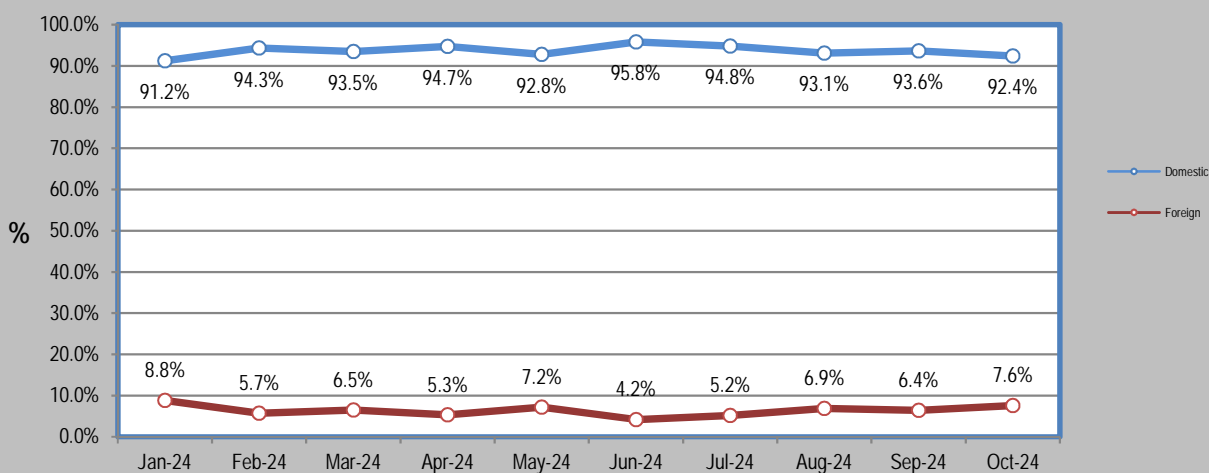
Transactions Value

Data	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24	Jul-24	Aug-24	Sep-24	Oct-24
Domestic Investors	91.2%	94.3%	93.5%	94.7%	92.8%	95.8%	94.8%	93.1%	93.6%	92.4%
Foreign Investors	8.8%	5.7%	6.5%	5.3%	7.2%	4.2%	5.2%	6.9%	6.4%	7.6%

Trading Activity Analysis per Investor Category
Transactions Volume - Index Futures



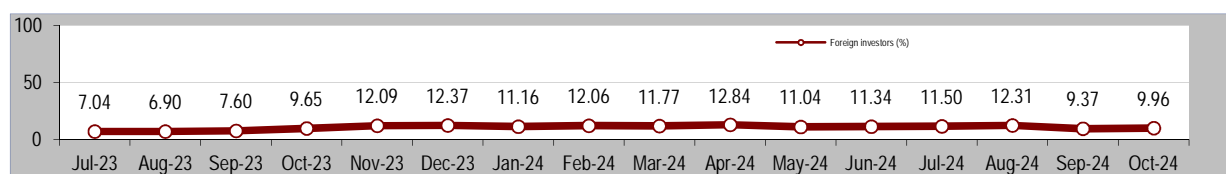
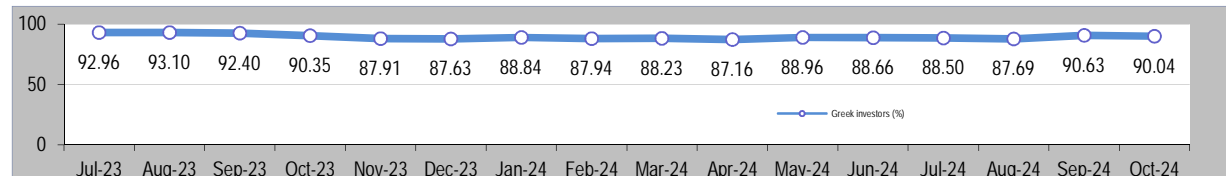
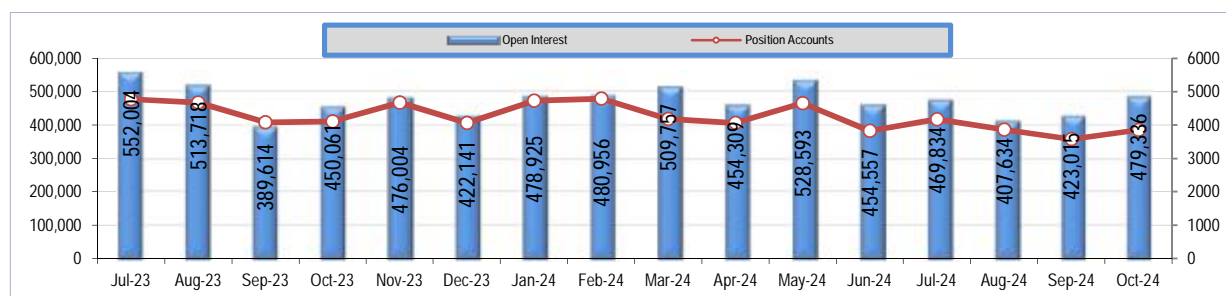
Trading Activity Analysis per Investor Category
Transactions Value - Index Futures



Derivatives market

4. Investors participation in Stock Futures

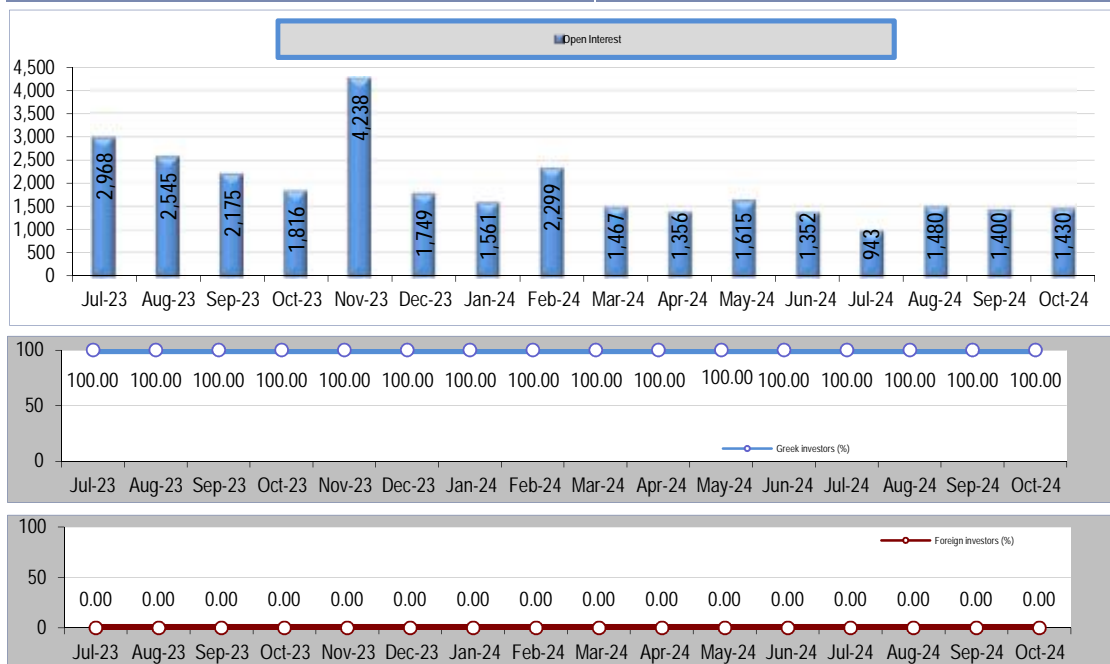
Open Interest	Stock Futures			
(Data of: 31/10/2024)	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	3,782	98.11	431,604	90.04
Households	3,644	94.53	379,295	79.13
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	20	0.52	11,088	2.31
Deposit-taking Corporations	3	0.08	30	0.01
Other financial intermediaries	62	1.61	8,168	1.70
Non-Profit Institutions serving Households	4	0.10	952	0.20
Non-Financial Corporations	46	1.19	30,831	6.43
Central Government	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	3	0.08	1,240	0.26
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	73	1.89	47,732	9.96
Households	52	1.35	13,487	2.81
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	5	0.13	390	0.08
Non-Financial Corporations	6	0.16	305	0.06
Non-MMF investment funds	10	0.26	33,550	7.00
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	3,855	100.00	479,336	100.00



Derivatives market

5. Investors participation in Options

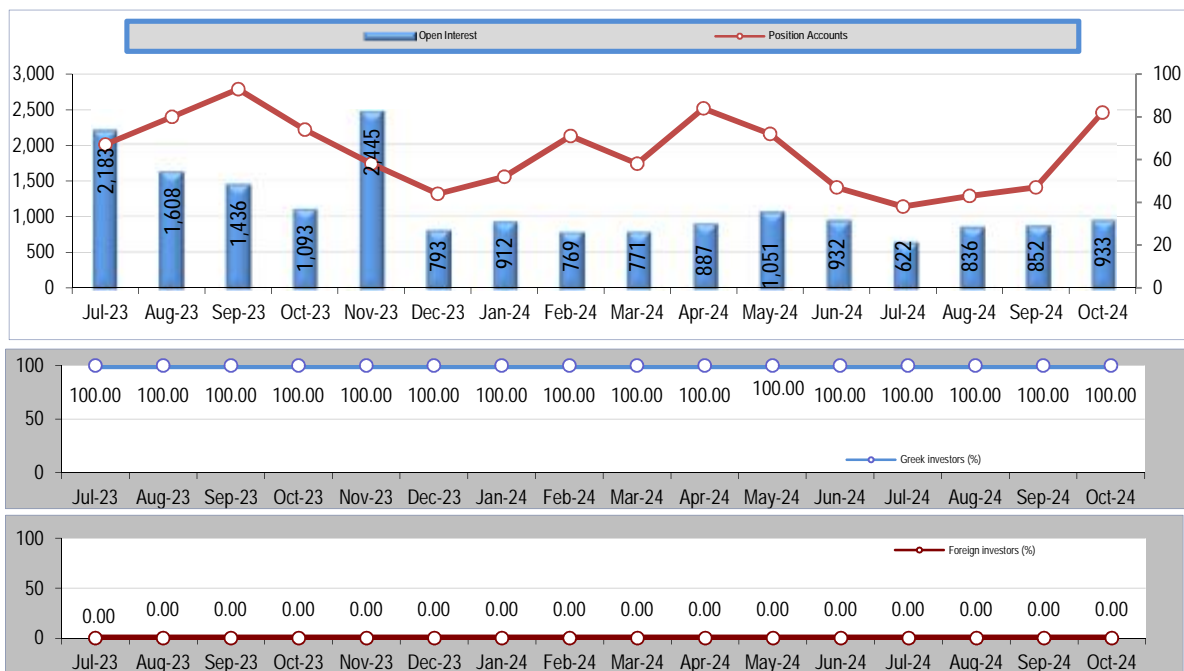
Open Interest	Options	
(Data of: 31/10/2024)	Open Interest	
	number	%
I. Domestic Investors	1,430	100.00
Households	563	39.37
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	270	18.88
Other financial intermediaries	597	41.75
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)	1,430	100.00



Derivatives market

6. Investors participation in Index Options

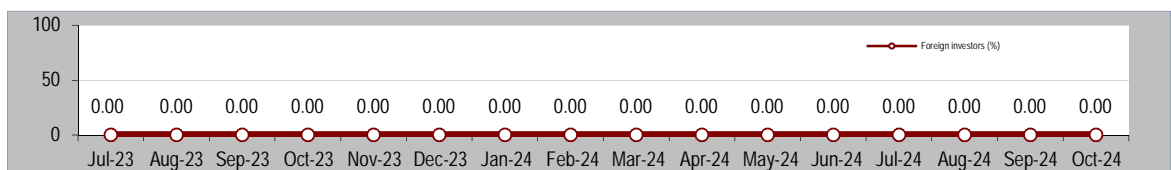
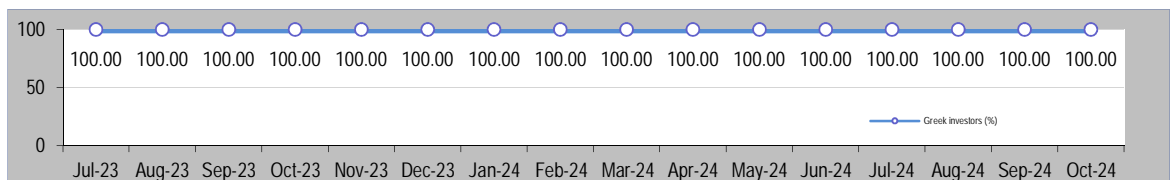
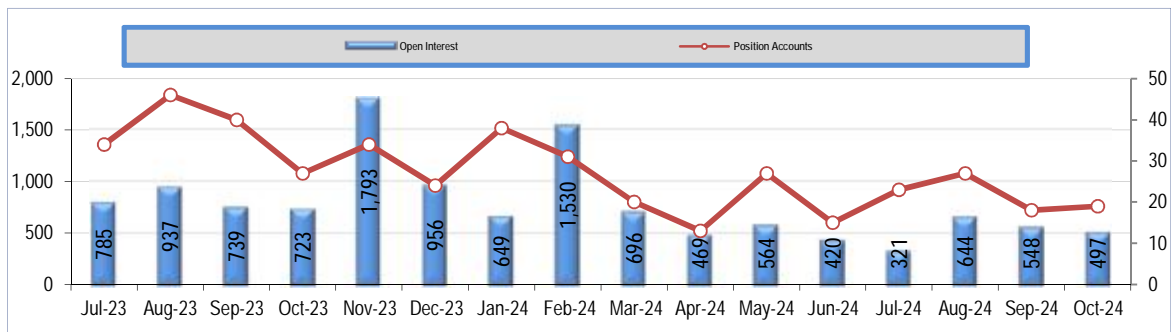
Open Interest	Index Options			
(Data of: 31/10/2024)	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	82	100.00	933	100.00
Households	50	60.98	214	22.94
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	12	14.63	251	26.90
Other financial intermediaries	20	24.39	468	50.16
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)	82	100.00	933	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest	Stock Options			
(Data of: 31/10/2024)	Position Accounts		Open Interest	
	number	%	number	%
I. Domestic Investors	19	100.00	497	100.00
Households	9	47.37	349	70.22
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	21.05	19	3.82
Other financial intermediaries	6	31.58	129	25.96
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)	19	100.00	497	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
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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