

AxiaNUMBERS
Monthly Statistical Bulletin
Derivatives Market

2024 | December

Derivatives market

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Monthly Statistics Bulletin ΑΞΙΑnumbers - Derivatives Market

Dec-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

TABLE OF CONTENTS

1. Investors' participation in the Derivatives Market

2. Investors participation in Futures

3. Investors participation in Index Futures

4. Investors participation in Stock Futures

5. Investors participation in Options

6. Investors participation in Index Options

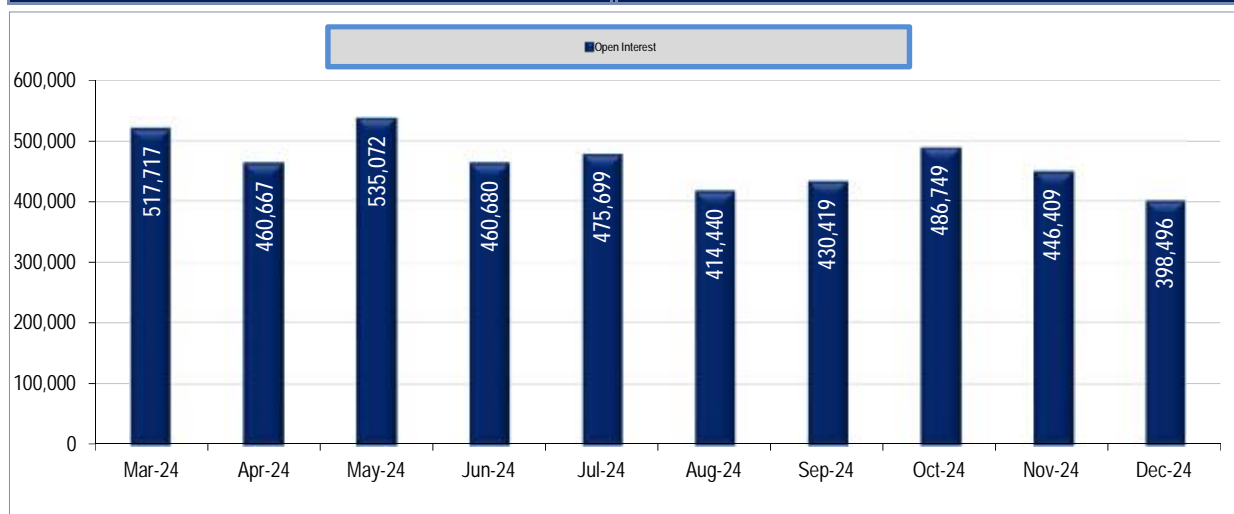
7. Investors participation in Stock Options

8. Notes – Clarifications

Derivatives market

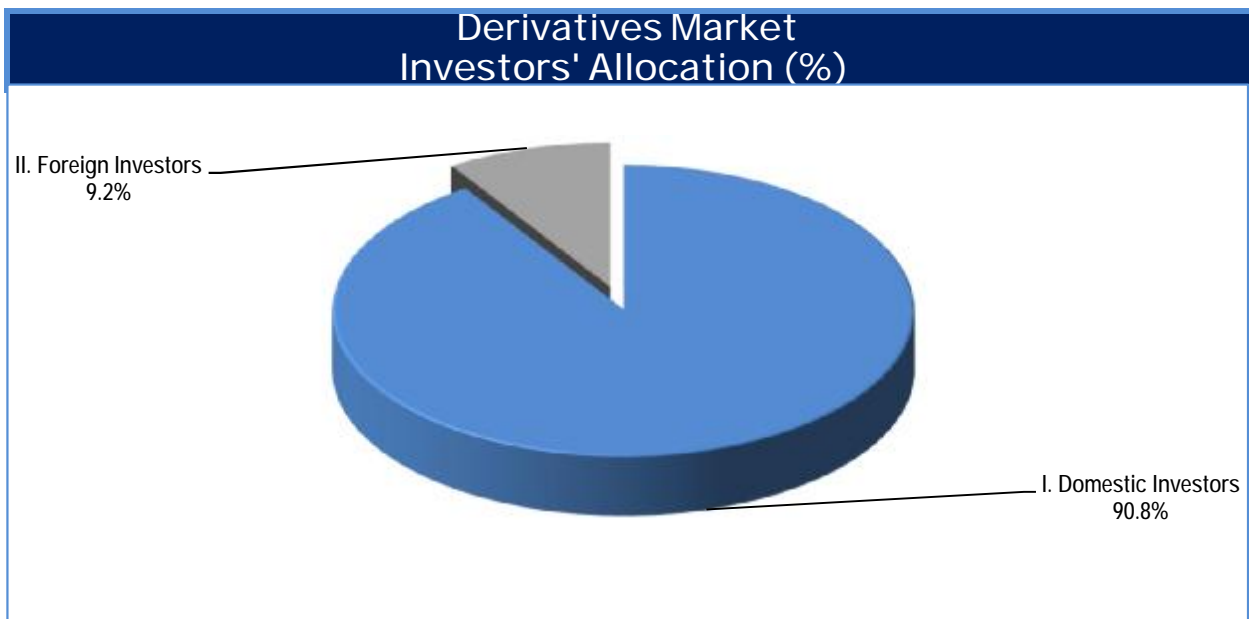
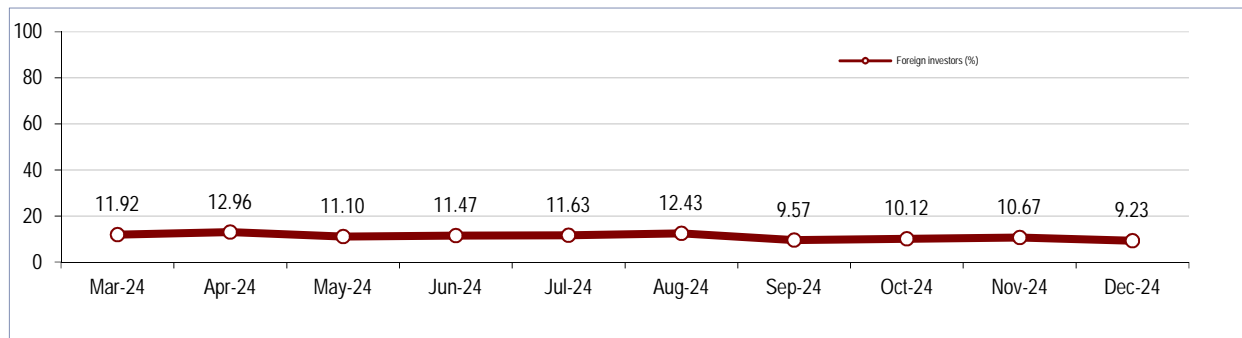
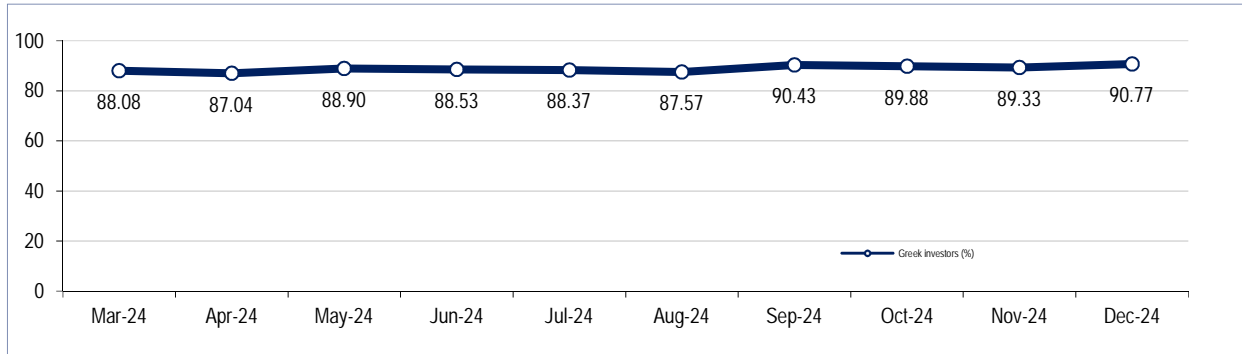
1. Investors' participation in the Derivatives Market

Open Interest	Derivatives Market	
	(Data of: 31/12/2024)	
	Open Interest	
	<i>number</i>	<i>%</i>
I. Domestic Investors	361,732	90.77
Households	306,039	76.80
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	14,284	3.58
Deposit-taking Corporations	246	0.06
Other financial intermediaries	15,177	3.81
Non-Profit Institutions serving Households	536	0.13
Non-Financial Corporations	24,380	6.12
Central Governemnt	0	0.00
Social Security Funds	1,070	0.27
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	36,764	9.23
Households	2,929	0.74
Deposit-taking Corporations	0	0.00
Other financial intermediaries	590	0.15
Non-Financial Corporations	395	0.10
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	32,850	8.24
Total (I+II+III)	398,496	100.00



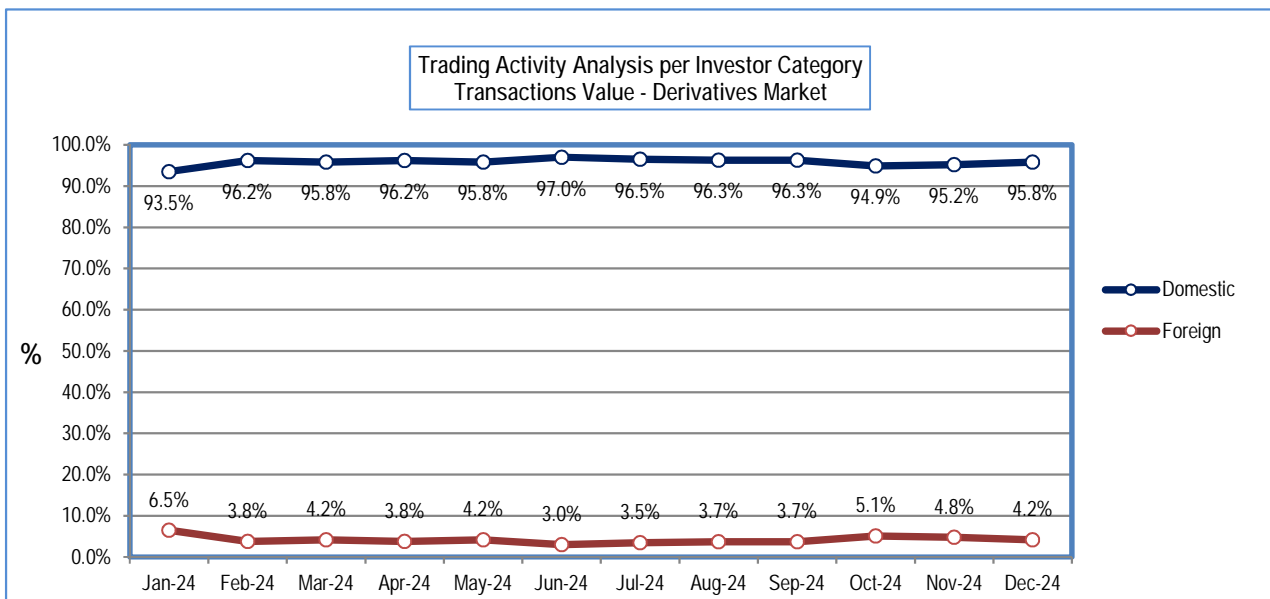
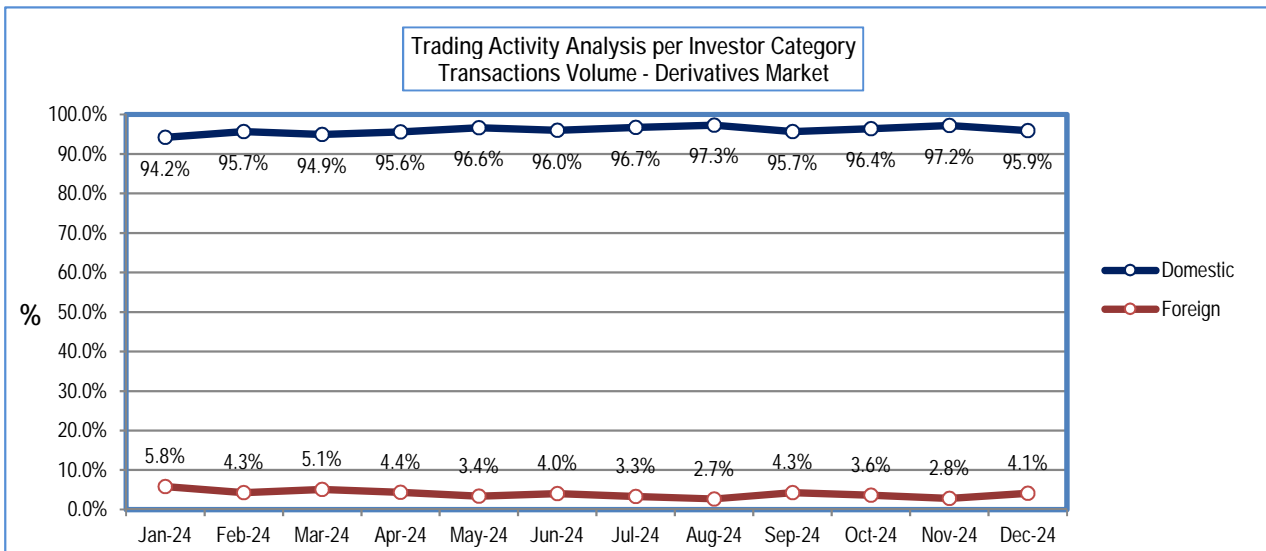
Derivatives market

1. Investors' participation in the Derivatives Market



Derivatives Market

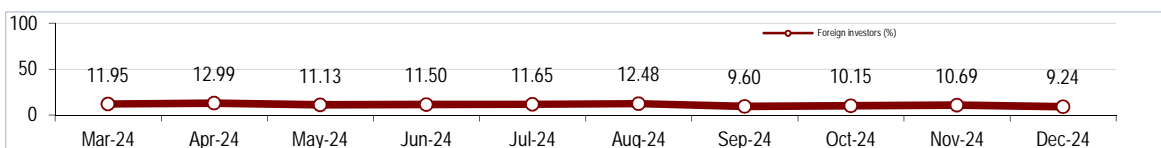
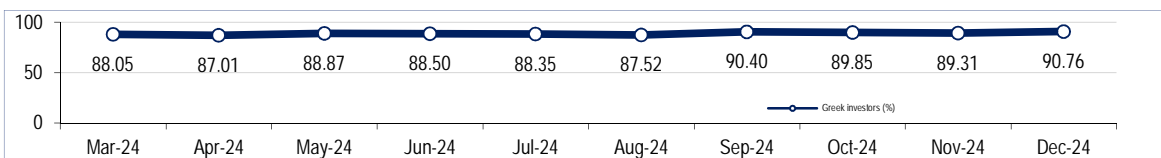
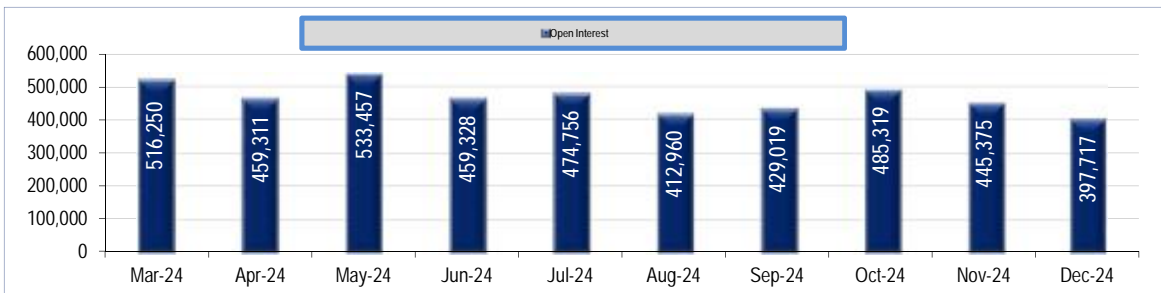
Trading Activity Analysis per Investor Category										
Derivatives Market										
Transactions Volume										
Data	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24				
Domestic Investors	96.7%	97.3%	95.7%	96.4%	97.2%	95.9%				
Foreign Investors	3.3%	2.7%	4.3%	3.6%	2.8%	4.1%				
Transactions Value										
Data	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24				
Domestic Investors	96.5%	96.3%	96.3%	94.9%	95.2%	95.8%				
Foreign Investors	3.5%	3.7%	3.7%	5.1%	4.8%	4.2%				



Derivatives market

2. Investors participation in Futures

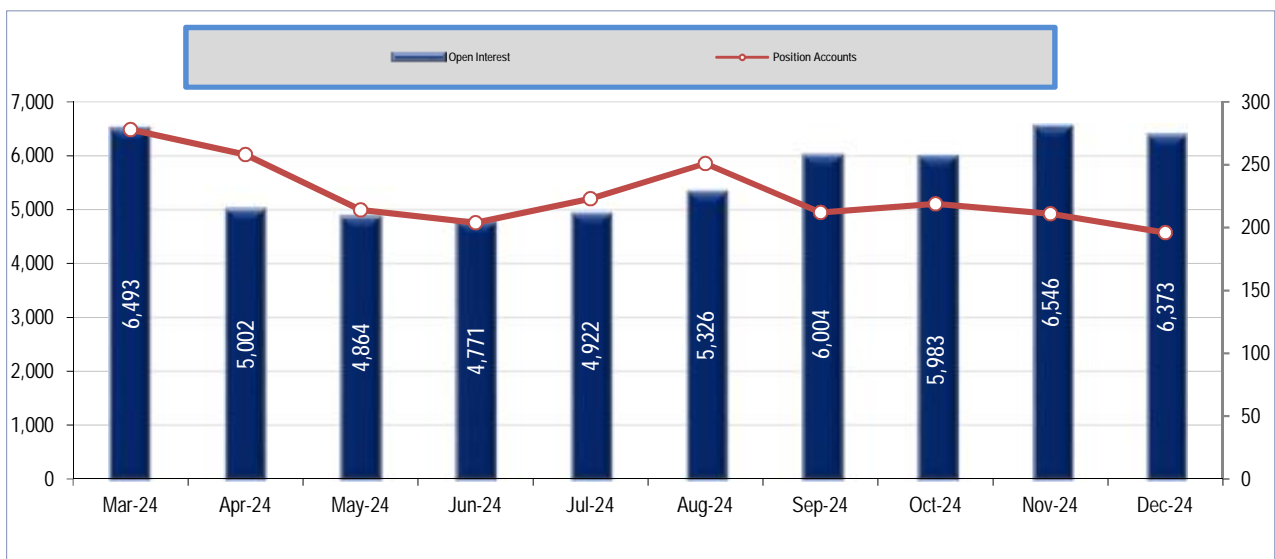
Open Interest	Futures	
	Open Interest	
	number	%
(Data of: 31/12/2024)		
I. Domestic Investors	360,953	90.76
Households	305,925	76.92
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	14,284	3.59
Deposit-taking Corporations	109	0.03
Other financial intermediaries	14,654	3.68
Non-Profit Institutions serving Households	536	0.13
Non-Financial Corporations	24,375	6.13
Central Governemnt	0	0.00
Insurance Funds	0	0.00
Social Security Funds	1,070	0.27
Institutions and bodies of the European Union	0	0.00
II. Foreign Investors	36,764	9.24
Households	2,929	0.74
Deposit-taking Corporations	0	0.00
Other financial intermediaries	590	0.15
Non-Financial Corporations	395	0.10
Institutions and bodies of the European Union	0	0.00
Non-MMF investment funds	32,850	8.26
III. Other Not Identified	0	0.00
Total (I+II+III)	397,717	100.00



Derivatives market

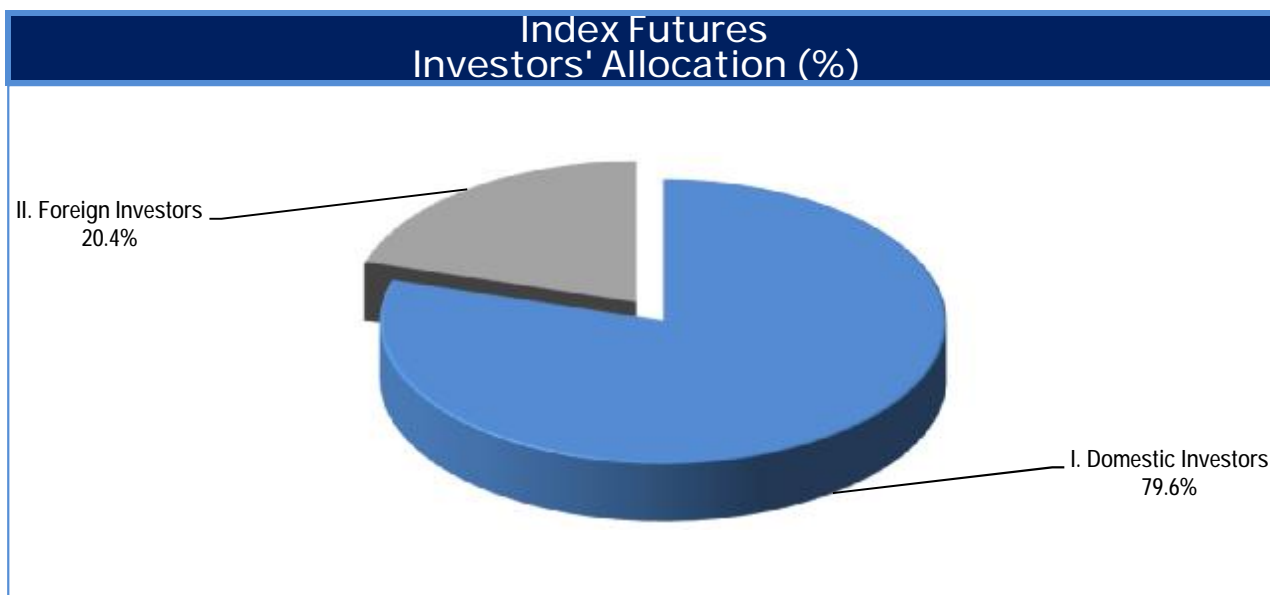
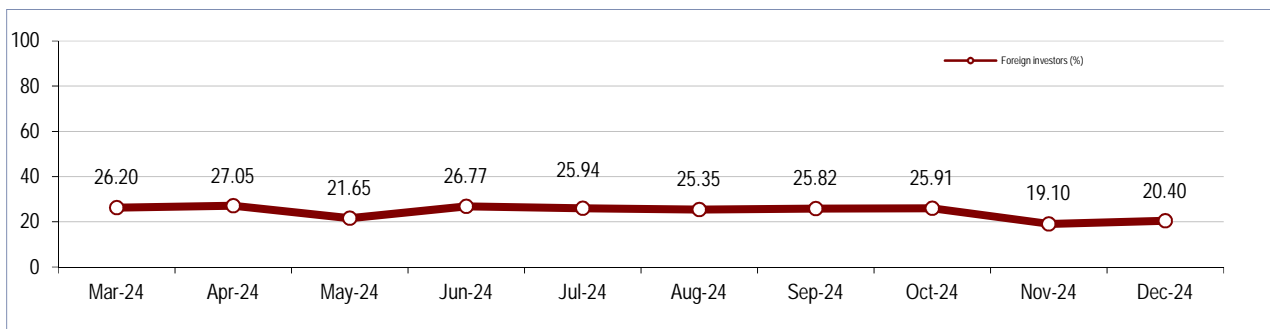
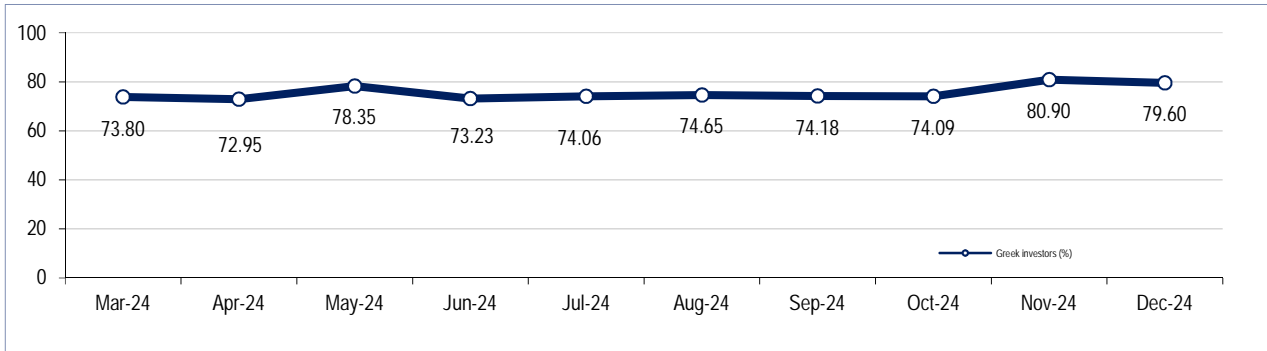
3. Investors participation in Index Futures

Open Interest (Data of: 31/12/2024)	Index Futures			
	Position Accounts		Open Interest	
	<i>number</i>	<i>%</i>	<i>number</i>	<i>%</i>
I. Domestic Investors	193	98.47	5,073	79.60
Households	181	92.35	1,165	18.28
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	6	3.06	3,671	57.60
Deposit-taking Corporations	1	0.51	104	1.63
Other financial intermediaries	3	1.53	93	1.46
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	2	1.02	0	0.00
Central Governemnt	0	0.00	40	0.63
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	1.53	1,300	20.40
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	1.53	1,300	20.40
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	196	100.00	6,373	100.00



Derivatives market

3. Investors participation in Index Futures

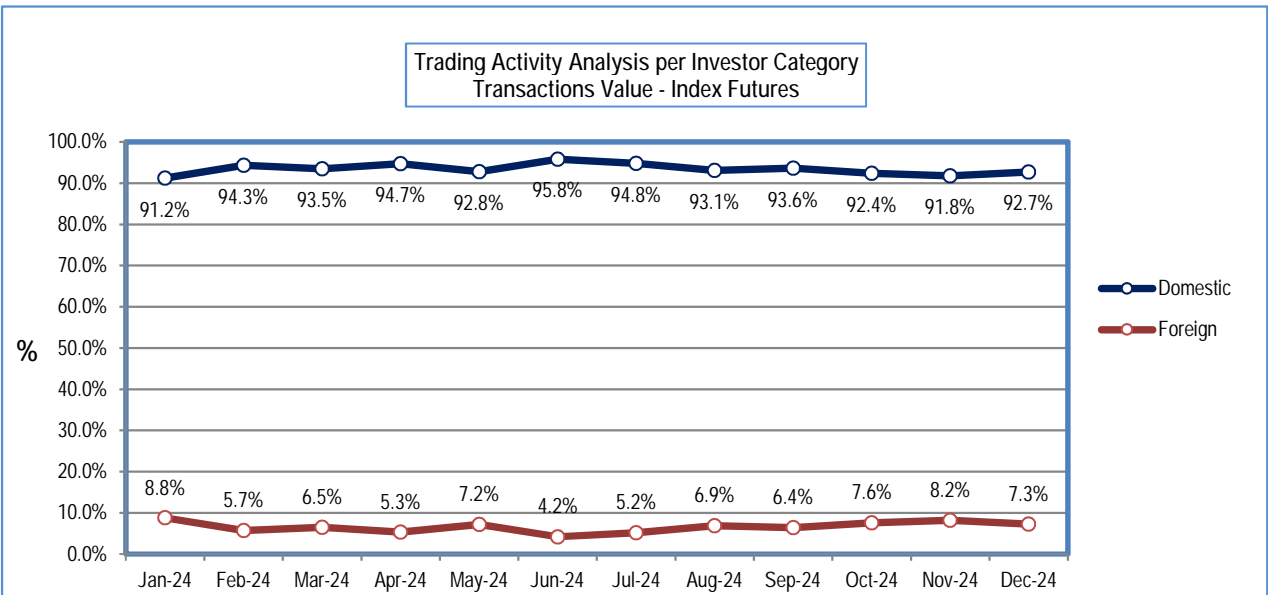
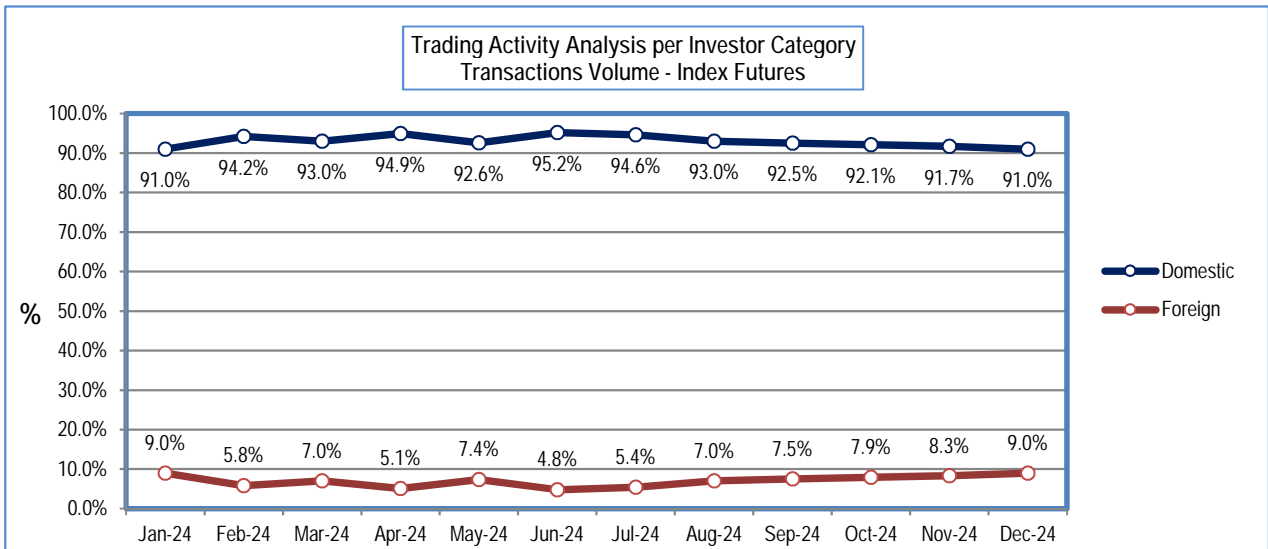


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Clearing House

Derivatives Market

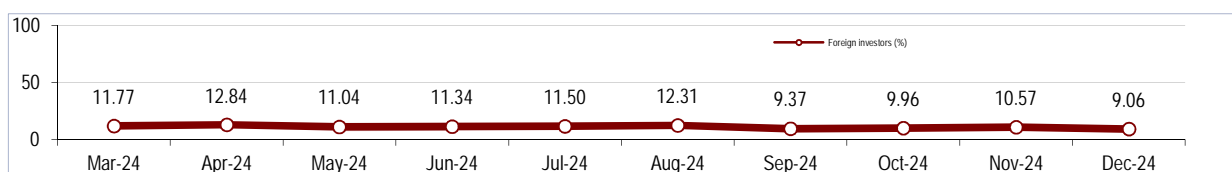
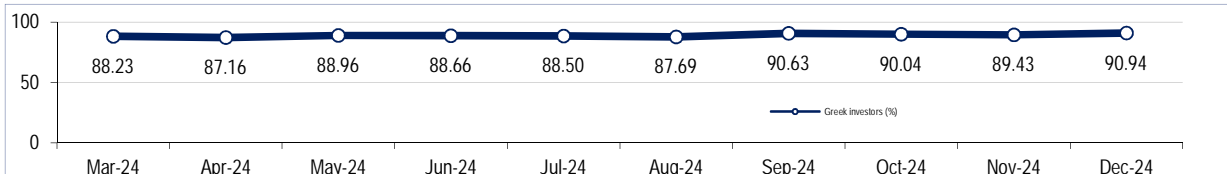
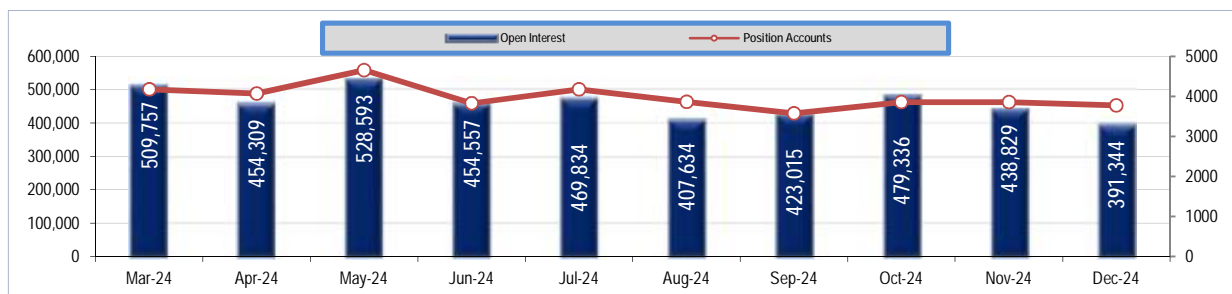
Trading Activity Analysis per Investor Category											
Index Futures											
Transactions Volume											
Data	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24					
Domestic Investors	94.6%	93.0%	92.5%	92.1%	91.7%	91.0%					
Foreign Investors	5.4%	7.0%	7.5%	7.9%	8.2%	9.0%					
Transactions Value											
Data	Jul-24	Aug-24	Sep-24	Oct-24	Nov-24	Dec-24					
Domestic Investors	94.8%	93.1%	93.6%	92.4%	91.8%	92.7%					
Foreign Investors	5.2%	6.9%	6.4%	7.6%	8.2%	7.3%					



Derivatives market

4. Investors participation in Stock Futures

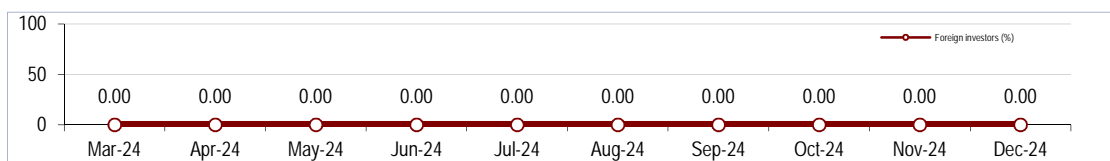
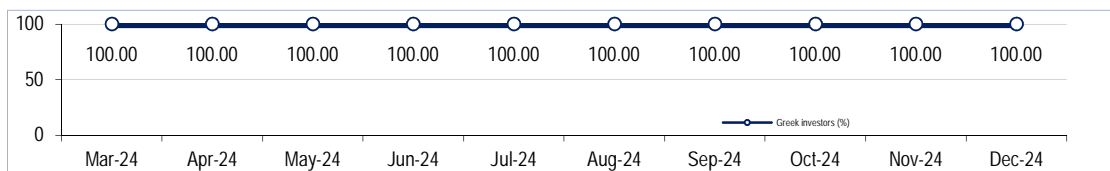
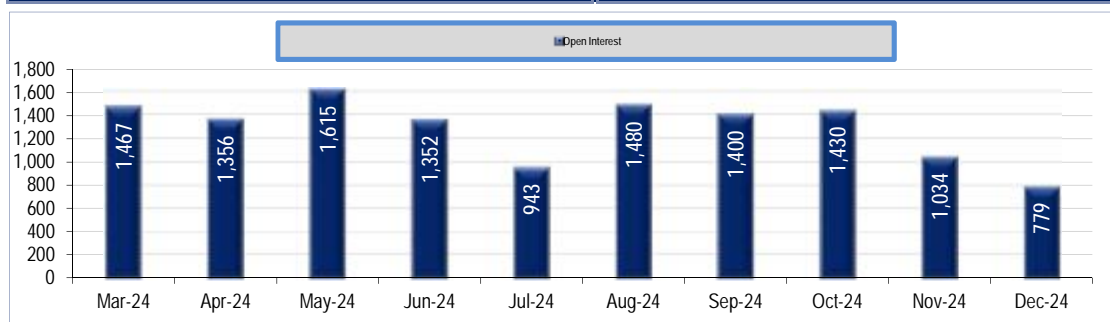
Open Interest	Stock Futures			
	Position Accounts		Open Interest	
	number	%	number	%
(Data of: 31/12/2024)				
I. Domestic Investors	3,719	98.54	355,880	90.94
Households	3,616	95.81	304,760	77.88
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	10	0.26	10,613	2.71
Deposit-taking Corporations	2	0.05	5	0.00
Other financial intermediaries	48	1.27	14,561	3.72
Non-Profit Institutions serving Households	3	0.08	536	0.14
Non-Financial Corporations	37	0.98	24,335	6.22
Central Governemnt	0	0.00	0	0.00
Insurance Funds	0	0.00	0	0.00
Social Security Funds	3	0.08	1,070	0.27
Institutions and bodies of the European Union	0	0.00	0	0.00
II. Foreign Investors	55	1.46	35,464	9.06
Households	33	0.87	2,929	0.75
Deposit-taking Corporations	0	0.00	0	0.00
Other financial intermediaries	6	0.16	590	0.15
Non-Financial Corporations	6	0.16	395	0.10
Non-MMF investment funds	10	0.26	31,550	8.06
III. Other Not Identified	0	0.00	0	0.00
Total (I+II+III)	3,774	100.00	391,344	100.00



Derivatives market

5. Investors participation in Options

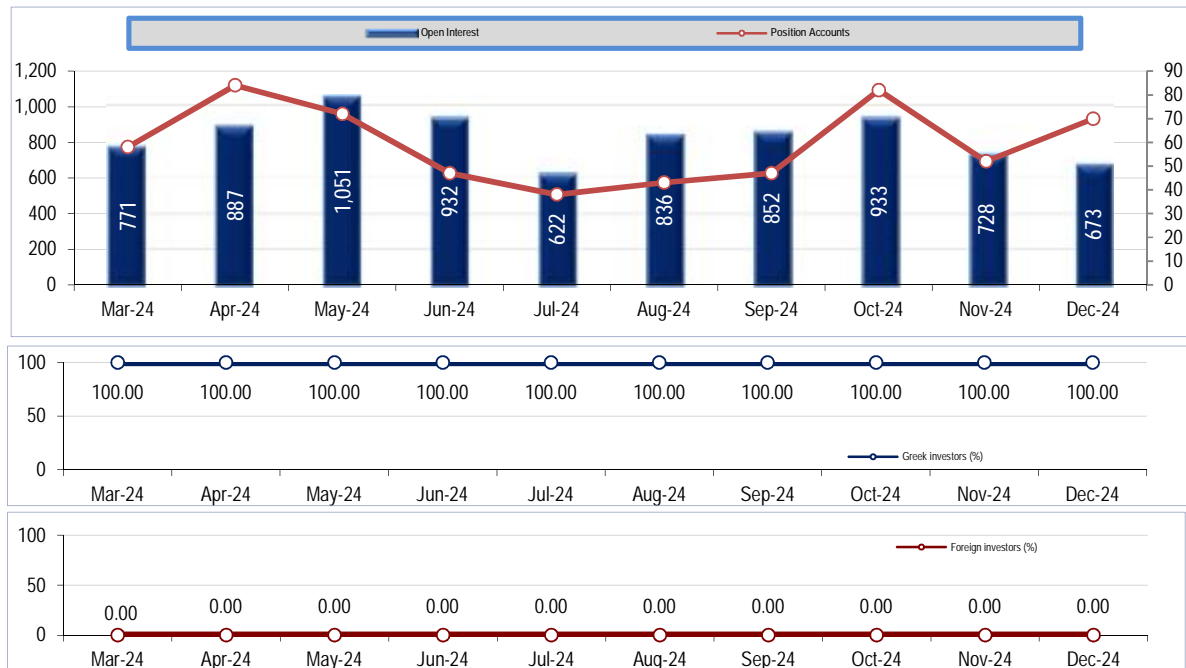
Open Interest	Options	
(Data of: 31/12/2024)	Open Interest	
	number	%
I. Domestic Investors	779	100.00
Households	114	14.63
Insurance Corporations	0	0.00
Pension funds	0	0.00
Money market funds (MMFs)	0	0.00
Non-MMF investment funds	0	0.00
Deposit-taking Corporations	137	17.59
Other financial intermediaries	523	67.14
Non-Profit Institutions serving Households	0	0.00
Non-Financial Corporations	5	0.64
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)	779	100.00



Derivatives market

6. Investors participation in Index Options

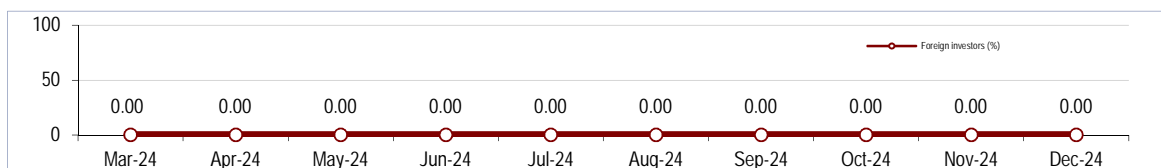
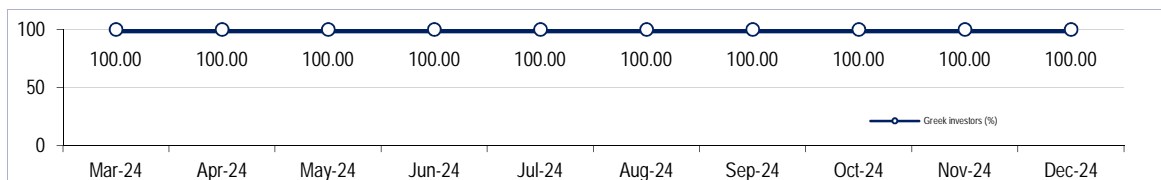
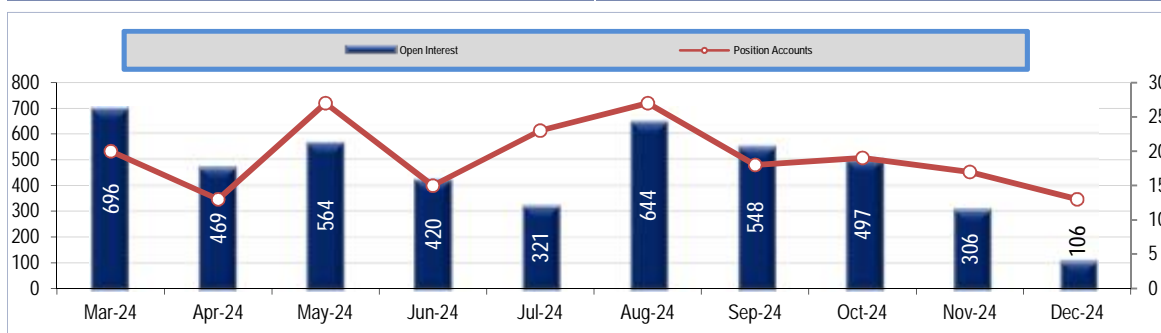
Open Interest	Index Options			
	(Data of: 31/12/2024)		Open Interest	
	Position Accounts		number	
	number	%	number	%
I. Domestic Investors	70	100.00	673	100.00
Households	43	61.43	108	16.05
Insurance Corporations	0	0.00	0	0.00
Pension funds	0	0.00	0	0.00
Money market funds (MMFs)	0	0.00	0	0.00
Non-MMF investment funds	0	0.00	0	0.00
Deposit-taking Corporations	8	11.43	95	14.12
Other financial intermediaries	18	25.71	465	69.09
Non-Profit Institutions serving Households	0	0.00	0	0.00
Non-Financial Corporations	1	1.43	5	0.74
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)	70	100.00	673	100.00



Derivatives market

7. Investors participation in Stock Options

Open Interest	Stock Options					
	(Data of: 31/12/2024)		Position Accounts		Open Interest	
			number	%	number	%
I. Domestic Investors		13	100.00	106	100.00	
Households		3	23.08	6	5.66	
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		5	38.46	42	39.62	
Other financial intermediaries		5	38.46	58	54.72	
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)		13	100.00	106	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
		(Open-ended) 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	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
S_122	Deposit-taking corporations	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)
S_125	Other financial intermediaries, except insurance corporations and pension funds	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
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
Other Not Identified		
	Other Not Identified	Investors with non-registered Office
		Joint Holders with Greek and Foreign Members

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