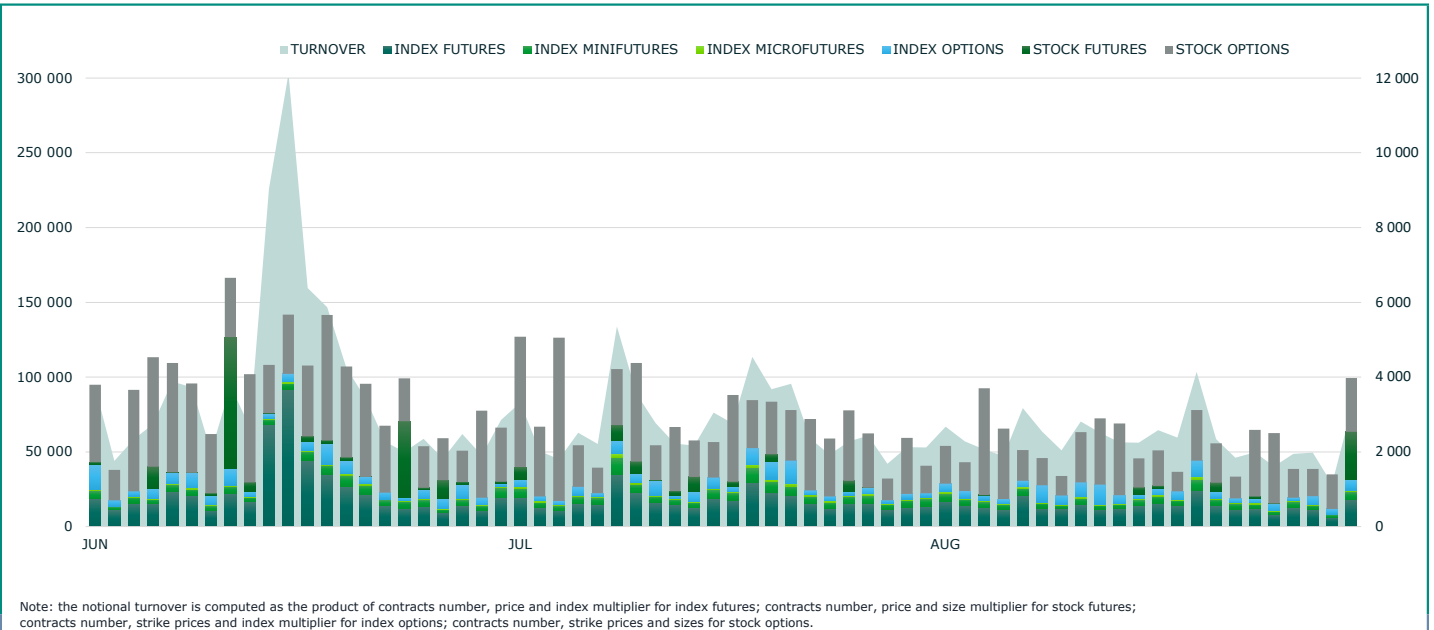




### EQUITY DERIVATIVES TRADING



### MONTHLY TURNOVER

	JUNE 2021		JULY 2021		AUGUST 2021		TOTAL 2020		JAN - AUG 2021		
	STANDARD CONTRACTS	TURNOVER eur ML	STANDARD CONTRACTS	TURNOVER eur ML	STANDARD CONTRACTS	TURNOVER eur ML	STANDARD CONTRACTS	TURNOVER eur ML	STANDARD CONTRACTS	TURNOVER eur ML	OPEN INTEREST
FTSE MIB INDEX FUTURES	525 730	67 091.7	376 148	46 749.6	297 564	38 676.1	6 637 198	662 162.2	3 355 732	406 444.2	89 221
FTSE ITALIA PIR PMI TR INDEX FUTURES	3 798	133.2	6	0.2	-	-	13 103	304.8	10 579	336.5	1 727
FTSE MIB DIVIDEND INDEX FUTURES	5 157	24.1	1 420	6.2	1 001	4.9	57 374	189.9	36 947	145.5	20 812
<b>TOTAL INDEX FUTURES</b>	<b>534 685</b>	<b>67 249.0</b>	<b>377 574</b>	<b>46 756.0</b>	<b>298 565</b>	<b>38 681.0</b>	<b>6 707 675</b>	<b>662 657.0</b>	<b>3 403 258</b>	<b>406 926.2</b>	<b>111 760</b>
FTSE MIB INDEX miniFUTURES	95 903	2 439.0	117 723	2 925.1	82 873	2 152.3	2 682 599	53 573.8	957 342	23 006.8	12 302
<b>TOTAL INDEX miniFUTURES</b>	<b>95 903</b>	<b>2 439.0</b>	<b>117 723</b>	<b>2 925.1</b>	<b>82 873</b>	<b>2 152.3</b>	<b>2 682 599</b>	<b>53 573.8</b>	<b>957 342</b>	<b>23 006.8</b>	<b>12 302</b>
FTSE MIB INDEX microFUTURES	14 830	75.4	24 278	120.6	18 648	96.8	36 903	154.7	148 581	718.2	2 580
<b>TOTAL INDEX microFUTURES</b>	<b>14 830</b>	<b>75.4</b>	<b>24 278</b>	<b>120.6</b>	<b>18 648</b>	<b>96.8</b>	<b>36 903</b>	<b>154.7</b>	<b>148 581</b>	<b>718.2</b>	<b>2 580</b>
FTSE MIB INDEX OPTIONS	138 657	8 580.3	109 109	6 694.9	113 618	7 117.0	2 125 617	106 867.7	1 109 514	65 046.8	254 989
FTSE MIB INDEX WEEKLY OPTIONS	8 575	540.8	12 076	751.5	8 998	581.2	191 936	10 065.5	77 802	4 700.7	1 153
<b>TOTAL FTSE MIB INDEX OPTIONS</b>	<b>147 232</b>	<b>9 121.1</b>	<b>121 185</b>	<b>7 446.4</b>	<b>122 616</b>	<b>7 698.1</b>	<b>2 317 553</b>	<b>116 933.2</b>	<b>1 187 316</b>	<b>69 747.6</b>	<b>256 142</b>
ITALIAN STOCK FUTURES	186 515	298.1	54 252	187.0	45 478	138.4	724 134	1 759.8	568 138	1 386.5	91 343
EUROPEAN STOCK FUTURES	-	-	-	-	-	-	383 698	988.3	113 382	609.3	-
STOCK DIVIDEND FUTURES	315	0.4	3 361	3.5	348	2.3	126 908	18.9	78 574	24.5	66 059
<b>TOTAL STOCK FUTURES</b>	<b>186 830</b>	<b>298.4</b>	<b>57 613</b>	<b>190.5</b>	<b>45 826</b>	<b>140.6</b>	<b>1 234 740</b>	<b>2 767.0</b>	<b>760 094</b>	<b>2 020.3</b>	<b>157 402</b>
STOCK OPTIONS	1 064 248	4 119.9	903 424	3 193.0	658 514	2 766.6	12 117 539	35 482.8	8 980 360	30 647.6	5 080 316
WEEKLY STOCK OPTIONS	4 387	14.1	2 176	16.1	1 285	8.7	12 877	35.0	17 256	88.9	45
<b>TOTAL STOCK OPTIONS</b>	<b>1 068 635</b>	<b>4 134.0</b>	<b>905 600</b>	<b>3 209.1</b>	<b>659 799</b>	<b>2 775.3</b>	<b>12 130 416</b>	<b>35 517.8</b>	<b>8 997 616</b>	<b>30 736.5</b>	<b>5 080 361</b>
<b>TOTAL EQUITY DERIVATIVES</b>	<b>2 048 115</b>	<b>83 316.9</b>	<b>1 603 973</b>	<b>60 647.6</b>	<b>1 228 327</b>	<b>51 544.1</b>	<b>25 109 886</b>	<b>871 603.6</b>	<b>15 454 207</b>	<b>533 155.6</b>	<b>5 620 547</b>

## IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
				TURNOVER eur m (*)			
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
<b>ITALIAN STOCK FUTURES</b>							
A2A	22	-	-	-	-	0.0%	-
ACEA	22	-	-	-	-	0.0%	-
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ATLANTIA	22	-	-	-	-	0.0%	-
AUTOGRILL	22	-	-	-	-	0.0%	-
AZIMUT HOLDING	22	-	-	-	-	0.0%	-
BANCA GENERALI	22	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	22	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	22	-	-	-	-	0.0%	-
BANCO BPM	22	-	-	-	-	0.0%	-
BPER BANCA	22	-	-	-	-	0.0%	-
BREMO	22	-	-	-	-	0.0%	-
BUZZI UNICEM	22	-	-	-	-	0.0%	-
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	-	-	-	-	0.0%	-
ENEL	22	6 610	300	25.6	1.2	0.9%	15 140
ENI	22	5 201	236	26.3	1.2	0.8%	19 201
ERG	22	-	-	-	-	0.0%	-
EXOR	22	-	-	-	-	0.0%	-
FERRARI	22	-	-	-	-	0.0%	-
FINECOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	20 000	909	33.9	1.5	2.8%	30 000
GEOX	22	-	-	-	-	0.0%	-
GVS	22	-	-	-	-	0.0%	-
HERA	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	8 250	375	19.8	0.9	0.5%	14 250
IREN	22	-	-	-	-	0.0%	-
ITALGAS	22	-	-	-	-	0.0%	500
LEONARDO	22	4	0	0.0	0.0	0.0%	4
MEDIASET	22	-	-	-	-	0.0%	-
MEDIOBANCA	22	600	27	3.0	0.1	0.7%	300
MONCLER	22	-	-	-	-	0.0%	-
NEXI	22	-	-	-	-	0.0%	-
PIRELLI & C	22	-	-	-	-	0.0%	-
POSTE ITALIANE	22	600	27	3.4	0.2	0.9%	600
PRYSMIAN	22	-	-	-	-	0.0%	-
SAIPEM	22	-	-	-	-	0.0%	-
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	600	27	3.0	0.1	0.5%	600
STELLANTIS	22	1 002	46	8.6	0.4	0.2%	2 750
STMICROELECTRONICS	22	-	-	-	-	0.0%	-
TECHNOGYM	22	-	-	-	-	0.0%	-
TELECOM ITALIA	22	-	-	-	-	0.0%	-
TELECOM ITALIA RSP	22	-	-	-	-	0.0%	5 000
TENARIS	22	-	-	-	-	0.0%	-
TERNA	22	500	23	3.5	0.2	0.6%	950
TOD'S	22	11	1	0.1	0.0	0.0%	8
UNICREDIT	22	2 100	95	11.0	0.5	0.4%	2 040
UNIPOL	22	-	-	-	-	0.0%	-
UNIPOLSAI	22	-	-	-	-	0.0%	-
<b>EUROPEAN STOCK FUTURES</b>							
BANCO SANTANDER	22	-	-	-	-	-	-
BBVA	22	-	-	-	-	-	-
BNP PARIBAS	22	-	-	-	-	-	-
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	-	-	-	-	-	-
TELEFONICA	22	-	-	-	-	-	-
<b>STOCK DIVIDEND FUTURES</b>							
ASSICURAZIONI GENERALI DIVIDEND	22	88	4	1.3	0.1	-	383
AXA DIVIDEND	22	-	-	-	-	-	20
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	40
BANCO BPM DIVIDEND	22	35	2	0.0	0.0	-	45
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	-
BNP DIVIDEND	22	-	-	-	-	-	5
DAIMLER DIVIDEND	22	-	-	-	-	-	10
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	-
ENEL DIVIDEND	22	-	-	-	-	-	910
ENGIE DIVIDEND	22	-	-	-	-	-	-
ENI DIVIDEND	22	110	5	0.7	0.0	-	6 696
FERRARI DIVIDEND	22	-	-	-	-	-	5
IBERDROLA DIVIDEND	22	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	22	105	5	0.2	0.0	-	49 095
ORANGE DIVIDEND	22	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	22	-	-	-	-	-	2 600
SANOFI-AVENTIS DIVIDEND	22	-	-	-	-	-	5
SIEMENS DIVIDEND	22	-	-	-	-	-	20
SNAM DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	-	-	-	-	-	25
STELLANTIS DIVIDEND	22	10	0	0.0	0.0	-	2 190
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	-
TELEFONICA DIVIDEND	22	-	-	-	-	-	20
TERNA DIVIDEND	22	-	-	-	-	-	-
TOTAL DIVIDEND	22	-	-	-	-	-	5
UNICREDIT DIVIDEND	22	-	-	-	-	-	3 955
VIVENDI DIVIDEND	22	-	-	-	-	-	10

(\*) The notional turnover is computed as the product of contracts number, strike prices and sizes for options and as the product of contracts number, prices and sizes for futures.

(\*\*) As percentage on shares turnover (underlying shares).

(\*\*\*) Open positions at the end of period. Gross figures both for options and futures.

## IDEM - EQUITY DERIVATIVES TURNOVER - Stock Options

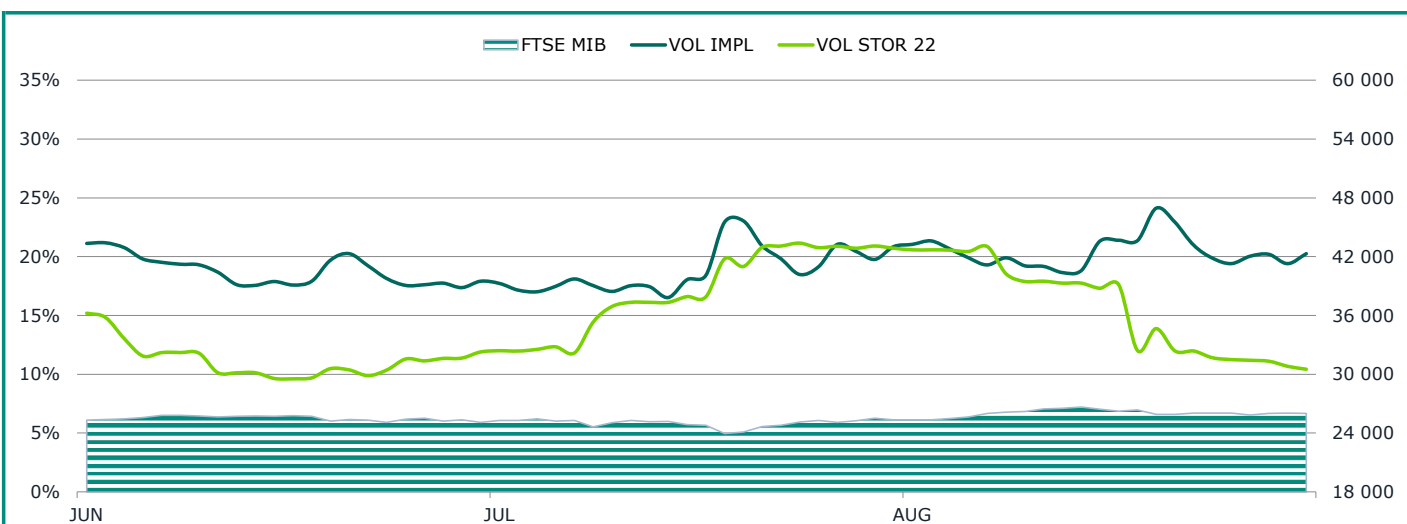
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>STOCK OPTIONS</b>							
A2A	22	2 770	126	25.0	1.1	8.3%	4 627
ACEA	22	211	10	2.2	0.1	5.0%	235
AMPLIFON	22	317	14	6.8	0.3	1.8%	589
ANIMA HOLDING	22	306	14	0.7	0.0	0.9%	2 856
ATLANTIA	22	1 923	87	14.7	0.7	3.1%	8 925
AUTOGRILL	22	2 134	97	7.0	0.3	3.7%	5 090
AZIMUT HOLDING	22	3 869	176	41.6	1.9	10.6%	8 044
BANCA GENERALI	22	1 806	82	6.8	0.3	2.3%	4 047
BANCA IFIS	22	41	2	0.1	0.0	0.1%	4 623
BANCA MEDIOLANUM	22	1 375	63	5.9	0.3	2.3%	6 180
BANCA MONTE PASCHI SIENA	22	1 299	59	0.2	0.0	0.1%	70 651
BANCA POPOLARE SONDRIO	22	212	10	0.4	0.0	0.4%	352
BANCO BPM	22	19 880	904	54.9	2.5	8.7%	54 166
BPER BANCA	22	2 357	107	4.4	0.2	0.9%	12 161
BREMBO	22	281	13	1.6	0.1	1.6%	805
BRUNELLO CUCINELLI	22	133	6	0.7	0.0	0.7%	335
BUZZI UNICEM	22	1 018	46	2.2	0.1	0.9%	5 399
CAMPARI	22	1 652	75	16.9	0.8	4.5%	6 724
CATTOLICA ASSICURAZIONI	22	15	1	0.0	0.0	0.0%	1 526
CERVED GROUP	22	143	7	0.7	0.0	0.6%	198
CNH INDUSTRIAL	22	3 167	144	22.1	1.0	2.8%	7 671
DANIELI & C	22	96	4	0.2	0.0	1.5%	1 371
DE' LONGHI	22	66	3	1.3	0.1	1.6%	176
DIASORIN	22	375	17	6.8	0.3	1.2%	1 114
ENEL	22	73 061	3 321	278.6	12.7	9.5%	489 922
ENI	22	91 213	4 146	452.3	20.6	14.5%	605 607
ERG	22	540	25	6.9	0.3	4.7%	1 074
EXOR	22	1 471	67	10.6	0.5	2.3%	3 665
FALCK RENEWABLES	22	2 137	97	6.9	0.3	5.0%	2 198
FERRARI	22	5 564	253	101.6	4.6	8.1%	15 632
FINCANTIERI	22	21	1	0.0	0.0	0.0%	159
FINCOBANK	22	4 989	227	36.9	1.7	5.8%	13 903
GENERALI	22	24 558	1 116	40.7	1.9	3.4%	860 271
GEOX	22	27	1	0.0	0.0	0.1%	253
GVS	22	2	0	0.0	0.0	0.1%	15
HERA	22	93	4	0.3	0.0	0.3%	451
INTERPUMP GROUP	22	900	41	5.1	0.2	2.0%	1 020
INTESA SANPAOLO	22	86 586	3 936	196.9	8.9	5.5%	1 227 424
INWIT	22	104	5	0.5	0.0	0.3%	6 339
IREN	22	199	9	0.5	0.0	0.6%	2 249
ITALGAS	22	537	24	3.0	0.1	1.9%	2 369
JUVENTUS FOOTBALL CLUB	22	190	9	0.1	0.0	0.3%	388
LEONARDO	22	7 948	361	29.0	1.3	5.0%	34 789
MAIRE TECNIMONT	22	45	2	0.1	0.0	0.3%	224
MEDIASET	22	301	14	0.9	0.0	1.1%	1 962
MEDIOBANCA	22	15 633	711	71.4	3.2	15.5%	98 813
MONCLER	22	3 841	175	122.3	5.6	14.8%	5 342
MONDADORI EDITORE	22	-	-	-	-	0.0%	86
NEXI	22	2 798	127	24.8	1.1	5.2%	8 780
OVS	22	65	3	0.1	0.0	0.1%	2 114
PIAGGIO & C	22	94	4	0.3	0.0	1.0%	830
PIRELLI & C	22	1 430	65	3.8	0.2	1.5%	26 760
POSTE ITALIANE	22	19 219	874	110.8	5.0	28.1%	30 143
PRIMA INDUSTRIE	22	-	-	-	-	0.0%	34
PRYSMIAN	22	4 952	225	15.3	0.7	4.5%	28 453
RECORDATI	22	77	4	0.4	0.0	0.2%	84
SAFILO GROUP	22	18	1	0.0	0.0	0.0%	355
SAIPEM	22	3 847	175	8.1	0.4	2.1%	15 732
SALVATORE FERRAGAMO	22	2 188	99	19.2	0.9	7.0%	3 951
SARAS	22	189	9	0.1	0.0	0.1%	1 349
SNAM	22	3 762	171	19.1	0.9	3.2%	22 028
STELLANTIS	22	33 234	1 511	289.9	13.2	6.7%	169 920
STMICROELECTRONICS	22	4 494	204	81.7	3.7	3.9%	9 638
TAMBURI INVESTMENT PARTNERS	22	34	2	0.1	0.0	0.4%	37
TECHNOGYM	22	22	1	0.1	0.0	0.1%	4 241
TELECOM ITALIA	22	105 618	4 801	45.2	2.1	8.6%	660 622
TELECOM ITALIA RSP	22	848	39	0.4	0.0	0.3%	17 523
TENARIS	22	16 386	745	77.7	3.5	10.2%	42 201
TERNA	22	2 051	93	13.9	0.6	2.3%	5 651
TOD'S	22	250	11	1.3	0.1	1.0%	2 499
UNICREDIT	22	84 527	3 842	449.8	20.4	15.4%	438 837
UNIPOL	22	6 903	314	16.3	0.7	4.0%	5 691
UNIPOLSAI	22	102	5	0.3	0.0	0.3%	823
<b>WEEKLY STOCK OPTIONS</b>							
ENEL	22	4	0	0.0	0.0	0.0%	2
ENI	22	225	10	1.1	0.1	0.0%	6
GENERALI	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	2	0	0.0	0.0	0.0%	-
STELLANTIS	22	584	27	5.1	0.2	0.1%	33
TELECOM ITALIA	22	-	-	-	-	0.0%	-
UNICREDIT	22	470	21	2.5	0.1	0.1%	4

(\*) The notional turnover is computed as the product of contracts number, strike prices and sizes for options and as the product of contracts number, prices and sizes for futures.

(\*\*) As percentage on shares turnover (underlying shares).

(\*\*\*) Open positions at the end of period. Gross figures both for options and futures.

## INDEX AND VOLATILITY



Note: historical volatility is computed as standard deviation of daily logarithmic variations of FTSE MIB index values (last 22 days rolling)

## MOST TRADED STOCK OPTIONS IN THE MONTH BY UNDERLYING

SHARES	STANDARD CONTRACTS			NOTIONAL TURNOVER		OPEN INTEREST *
	number	% CALL	% PUT	eur ML	% SHARES	
TELECOM ITALIA	105 618	62.79%	37.21%	45.22	8.6%	660 622
ENI	91 438	45.66%	54.34%	453.39	14.5%	605 613
INTESA SANPAOLO	86 588	50.34%	49.66%	196.89	5.5%	1 227 424
UNICREDIT	84 997	66.62%	33.38%	452.28	15.5%	438 841
ENEL	73 065	34.38%	65.62%	278.60	9.5%	489 924
STELLANTIS	33 818	58.60%	41.40%	294.96	6.8%	169 953
GENERALI	24 558	45.25%	54.75%	40.70	3.4%	860 271
BANCO BPM	19 880	46.19%	53.81%	54.94	8.7%	54 166
POSTE ITALIANE	19 219	76.17%	23.83%	110.77	28.1%	30 143
TENARIS	16 386	79.68%	20.32%	77.72	10.2%	42 201

\* Open positions at the end of period. Gross figures

## MOST TRADED STOCK FUTURES IN THE MONTH BY UNDERLYING

SHARES	STANDARD CONTRACTS		TRADES number	NOTIONAL TURNOVER		OPEN INTEREST *
	number	%TOT		eur ML	% SHARES	
GENERALI	20 000	44.0%	2	33.93	2.8%	30 000
INTESA SANPAOLO	8 250	18.1%	4	19.76	0.5%	14 250
ENEL	6 610	14.5%	4	25.62	0.9%	15 140
ENI	5 201	11.4%	4	26.34	0.8%	19 201
UNICREDIT	2 100	4.6%	6	11.01	0.4%	2 040
STELLANTIS	1 002	2.2%	3	8.64	0.2%	2 750
SNAM	600	1.3%	1	3.00	0.5%	600
MEDIOBANCA	600	1.3%	2	3.01	0.7%	300
POSTE ITALIANE	600	1.3%	1	3.45	0.9%	600
TERNA	500	1.1%	1	3.55	0.6%	950

\* Open positions at the end of period. Gross figures