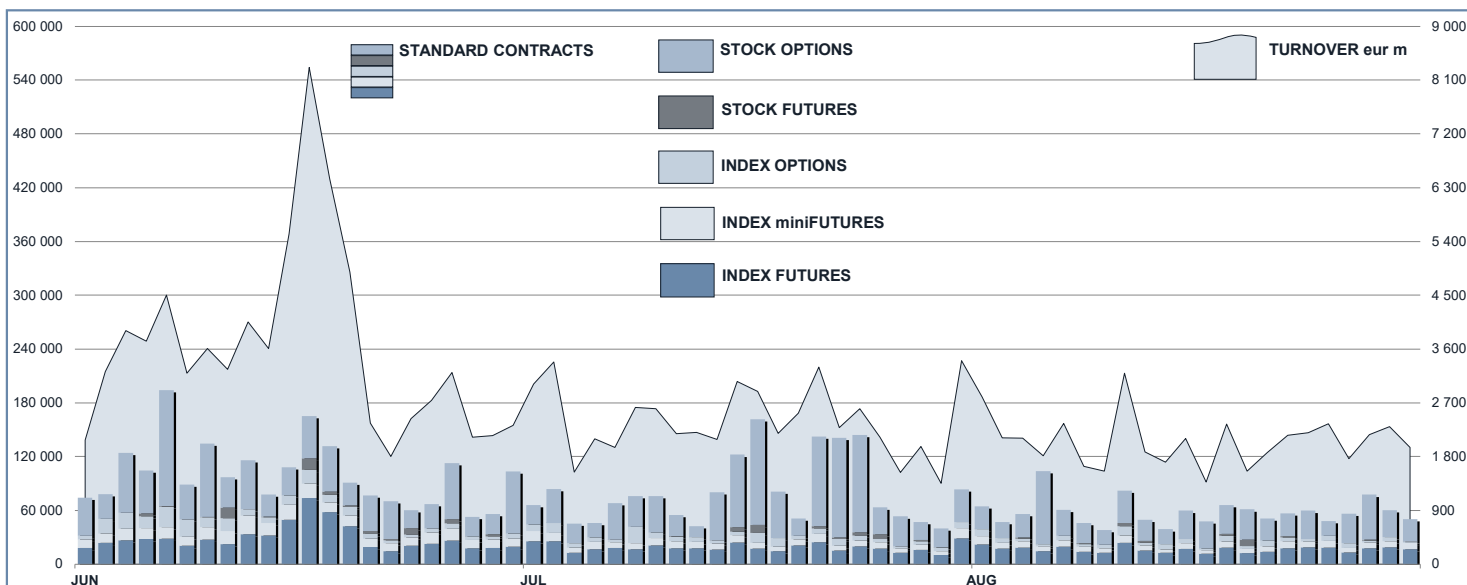




EQUITY DERIVATIVES TRADING



Note: the notional turnover is computed as the product of contracts number, price and index multiplier for index futures; contracts number, price and size multiplier for stock futures; contracts number, strike prices and index multiplier for index options; contracts number, strike prices and sizes for stock options.

MONTHLY TURNOVER

	JUNE 2020		JULY 2020		AUGUST 2020		TOTAL 2019		JAN - AUG 2020		
	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	635 254	61 561.0	423 668	42 213.9	340 025	33 750.0	6 768 585	721 547.7	4 623 318	458 813.9	69 371
FTSE ITALIA PIR PMI TR INDEX FUTURES	1 894	44.9	100	2.4	635	15.3	22 079	594.9	8 252	181.3	1 339
FTSE MIB DIVIDEND INDEX FUTURES	5 330	15.5	5 540	15.0	460	1.2	28 381	125.9	38 644	135.5	13 520
TOTAL INDEX FUTURES	642 478	61 621.3	429 308	42 231.3	341 120	33 766.5	6 819 045	722 268.5	4 670 214	459 130.7	84 230
FTSE MIB INDEX miniFUTURES	266 794	5 168.3	168 611	3 354.5	129 731	2 574.2	2 365 666	49 960.7	1 969 318	39 283.1	13 308
TOTAL INDEX miniFUTURES	266 794	5 168.3	168 611	3 354.5	129 731	2 574.2	2 365 666	49 960.7	1 969 318	39 283.1	13 308
FTSE MIB INDEX OPTIONS	196 465	9 185.7	130 321	6 240.2	79 153	3 834.3	2 722 027	141 727.1	1 537 967	77 926.8	305 716
FTSE MIB INDEX WEEKLY OPTIONS	14 893	713.8	15 860	792.0	12 355	612.7	256 975	13 734.2	139 082	7 393.0	1 105
TOTAL FTSE MIB INDEX OPTIONS	211 358	9 899.5	146 181	7 032.2	91 508	4 446.9	2 979 002	155 461.3	1 677 049	85 319.8	306 821
ITALIAN STOCK FUTURES	55 044	97.6	29 464	53.4	20 153	45.9	1 473 331	3 876.7	527 957	1 286.1	54 745
EUROPEAN STOCK FUTURES	-	-	8 830	31.5	-	-	2 365 064	8 319.4	347 054	866.2	33 322
STOCK DIVIDEND FUTURES	8 020	2.1	36 383	4.0	9 065	1.3	39 105	12.8	77 397	12.4	93 427
TOTAL STOCK FUTURES	63 064	99.7	74 677	88.9	29 218	47.3	3 877 500	12 208.9	952 408	2 164.7	181 494
STOCK OPTIONS	1 007 734	2 690.3	1 057 160	3 003.9	633 416	1 661.3	14 626 347	46 818.2	7 905 376	24 787.2	5 175 613
WEEKLY STOCK OPTIONS	439	1.7	910	3.2	422	1.7	33 924	118.9	6 406	20.7	79
TOTAL STOCK OPTIONS	1 008 173	2 692.0	1 058 070	3 007.1	633 838	1 663.0	14 660 271	46 937.1	7 911 782	24 807.8	5 175 692
TOTAL EQUITY DERIVATIVES	2 191 867	79 480.8	1 876 847	55 714.0	1 225 415	42 497.9	30 701 484	986 836.5	17 180 771	610 706.2	5 761 545

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
ITALIAN STOCK FUTURES							
A2A	21	300	14	1.9	0.1	0.9%	300
ACEA	21	-	-	-	-	0.0%	-
ANIMA HOLDING	21	-	-	-	-	0.0%	-
ATLANTIA	21	-	-	-	-	0.0%	-
AUTOGRILL	21	6	0	0.0	0.0	0.0%	4
AZIMUT HOLDING	21	260	12	2.2	0.1	0.8%	260
BANCA GENERALI	21	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	21	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	21	-	-	-	-	0.0%	-
BANCO BPM	21	2 010	96	2.8	0.1	0.4%	1 000
BPER BANCA	21	-	-	-	-	0.0%	-
BREMBIO	21	-	-	-	-	0.0%	-
BUZZI UNICEM	21	2 950	140	6.3	0.3	2.8%	1 550
CAMPARI	21	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	21	-	-	-	-	0.0%	-
CIR	21	-	-	-	-	0.0%	-
CNH INDUSTRIAL	21	-	-	-	-	0.0%	400
ENEL	21	1 900	90	7.4	0.4	0.3%	9 390
ENI	21	321	15	1.3	0.1	0.1%	4 893
ERG	21	-	-	-	-	0.0%	-
EXOR	21	-	-	-	-	0.0%	-
FERRARI	21	150	7	2.5	0.1	0.2%	152
FIAT CHRYSLER AUTOMOBILES	21	245	12	1.2	0.1	0.1%	204
FINCOBANK	21	4	0	0.0	0.0	0.0%	-
GENERALI	21	3 500	167	4.6	0.2	0.5%	5 000
GEOX	21	-	-	-	-	0.0%	-
HERA	21	-	-	-	-	0.0%	-
INTESA SANPAOLO	21	4 060	193	7.4	0.4	0.2%	21 034
IREN	21	-	-	-	-	0.0%	-
ITALGAS	21	-	-	-	-	0.0%	-
LEONARDO	21	1 002	48	3.1	0.1	0.7%	1 000
MEDIASET	21	-	-	-	-	0.0%	411
MEDIOBANCA	21	4	0	0.0	0.0	0.0%	900
MONCLER	21	-	-	-	-	0.0%	-
NEXI	21	-	-	-	-	0.0%	-
PIRELLI & C	21	-	-	-	-	0.0%	-
POSTE ITALIANE	21	650	31	2.5	0.1	0.6%	650
PRYSMIAN	21	-	-	-	-	0.0%	-
SAIPEM	21	10	0	0.0	0.0	0.0%	20
SARAS	21	-	-	-	-	0.0%	-
SNAM	21	-	-	-	-	0.0%	-
STMICROELECTRONICS	21	-	-	-	-	0.0%	2
TECHNOGYM	21	-	-	-	-	0.0%	-
TELECOM ITALIA	21	2 502	119	1.0	0.0	0.1%	5 500
TELECOM ITALIA RSP	21	-	-	-	-	0.0%	-
TENARIS	21	-	-	-	-	0.0%	-
TERNA	21	252	12	1.6	0.1	0.3%	250
TOD'S	21	-	-	-	-	0.0%	-
UNICREDIT	21	27	1	0.1	0.0	0.0%	1 825
UNIPOL	21	-	-	-	-	0.0%	-
UNIPOLSAI	21	-	-	-	-	0.0%	-
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	21	-	-	-	-	-	-
BBVA	21	-	-	-	-	-	-
BNP PARIBAS	21	-	-	-	-	-	33 322
DEUTSCHE BANK	21	-	-	-	-	-	-
IBERDROLA	21	-	-	-	-	-	-
REPSOL	21	-	-	-	-	-	-
SOCIETE GENERALE	21	-	-	-	-	-	-
TELEFONICA	21	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	21	35	2	0.0	0.0	-	470
AXA DIVIDEND	21	-	-	-	-	-	10
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	21	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	21	-	-	-	-	-	-
BNP DIVIDEND	21	-	-	-	-	-	3 332
DAIMLER DIVIDEND	21	-	-	-	-	-	30
DEUTSCHE TELEKOM DIVIDEND	21	-	-	-	-	-	80
ENEL DIVIDEND	21	20	1	0.0	0.0	-	3 810
ENGIE DIVIDEND	21	-	-	-	-	-	-
ENI DIVIDEND	21	-	-	-	-	-	7 355
FIAT CHRYSLER AUTOMOBILES DIVIDEND	21	-	-	-	-	-	4 960
IBERDROLA DIVIDEND	21	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	21	9 010	429	1.3	0.1	-	69 270
ORANGE DIVIDEND	21	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	21	-	-	-	-	-	-
SANOFI-AVENTIS DIVIDEND	21	-	-	-	-	-	5
SIEMENS DIVIDEND	21	-	-	-	-	-	20
SNAM DIVIDEND	21	-	-	-	-	-	-
SOCGEN DIVIDEND	21	-	-	-	-	-	40
TELECOM ITALIA DIVIDEND	21	-	-	-	-	-	-
TELEFONICA DIVIDEND	21	-	-	-	-	-	-
TERNA DIVIDEND	21	-	-	-	-	-	-
TOTAL DIVIDEND	21	-	-	-	-	-	5
UNICREDIT DIVIDEND	21	-	-	-	-	-	4 010
VIVENDI DIVIDEND	21	-	-	-	-	-	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

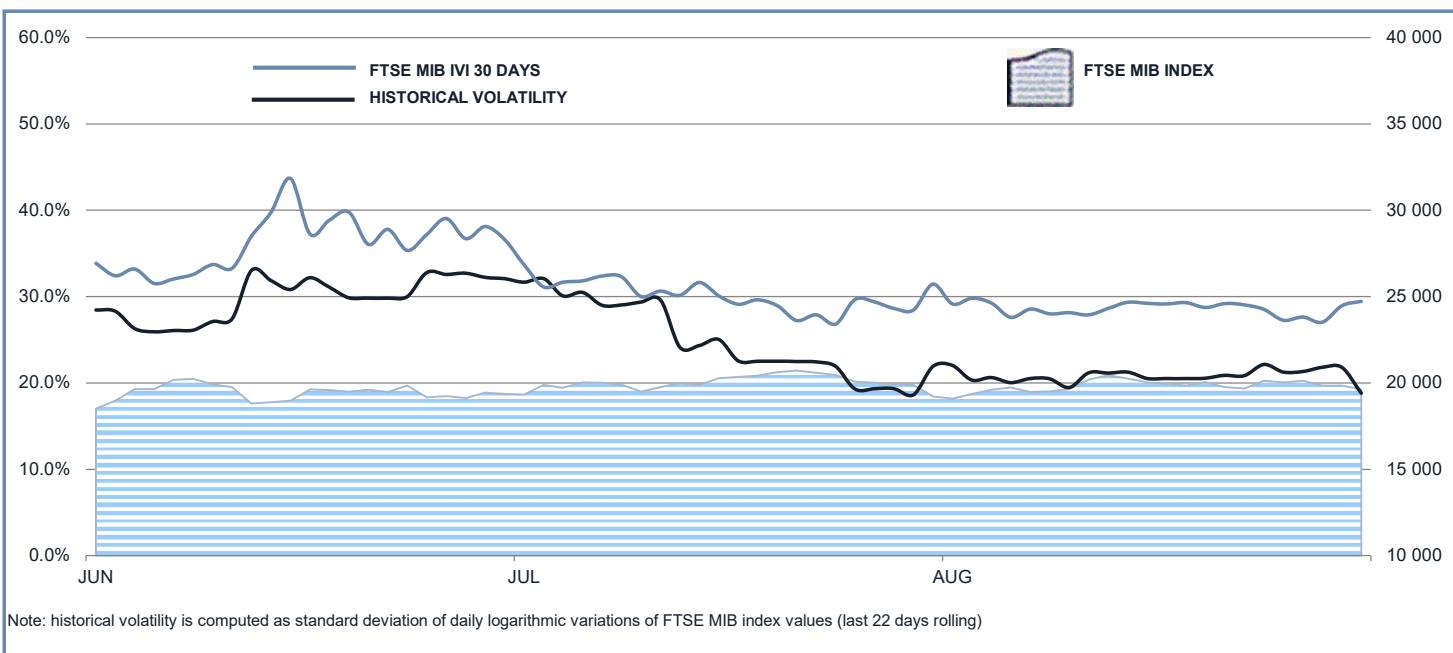
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	21	584	28	3.7	0.2	1.7%	3 227
ACEA	21	25	1	0.2	0.0	0.5%	60
AMPLIFON	21	328	16	4.5	0.2	1.5%	352
ANIMA HOLDING	21	2 054	98	3.5	0.2	5.6%	2 952
ASTM	21	214	10	0.3	0.0	0.6%	140
ATLANTIA	21	6 072	289	44.3	2.1	9.4%	46 502
AUTOGRILL	21	2 348	112	5.6	0.3	3.7%	3 679
AZIMUT HOLDING	21	6 655	317	59.6	2.8	22.6%	10 996
BANCA GENERALI	21	136	6	0.3	0.0	0.2%	2 434
BANCA IFIS	21	29	1	0.0	0.0	0.1%	380
BANCA MEDIOLANUM	21	292	14	1.0	0.0	0.7%	2 660
BANCA MONTE PASCHI SIENA	21	12 200	581	1.8	0.1	1.5%	60 765
BANCA POPOLARE SONDRIO	21	3	0	0.0	0.0	0.0%	72
BANCO BPM	21	3 227	154	4.4	0.2	0.7%	40 649
BPER BANCA	21	362	17	0.8	0.0	0.4%	5 947
BREMBO	21	127	6	0.5	0.0	0.8%	692
BRUNELLO CUCINELLI	21	42	2	0.1	0.0	0.1%	44
BUZZI UNICEM	21	1 763	84	3.6	0.2	1.6%	6 247
CAMPARI	21	1 127	54	8.8	0.4	3.3%	2 340
CATTOLICA ASSICURAZIONI	21	67	3	0.0	0.0	0.1%	1 819
CERVED GROUP	21	15	1	0.1	0.0	0.1%	83
CIR	21	-	-	-	-	0.0%	-
CNH INDUSTRIAL	21	1 578	75	5.3	0.3	1.3%	7 862
CREDITO VALTELLINESE	21	16	1	0.1	0.0	0.1%	23
DANIELI & C	21	28	1	0.0	0.0	0.7%	327
DE' LONGHI	21	37	2	0.4	0.0	0.7%	110
DIASORIN	21	342	16	5.5	0.3	0.9%	313
ENEL	21	79 316	3 777	307.0	14.6	11.4%	652 003
ENI	21	30 784	1 466	131.6	6.3	6.2%	449 836
ERG	21	90	4	1.0	0.0	1.4%	495
EXOR	21	2 029	97	11.0	0.5	4.0%	5 236
FALCK RENEWABLES	21	61	3	0.2	0.0	0.2%	63
FERRARI	21	1 584	75	24.6	1.2	2.2%	13 807
FIAT CHRYSLER AUTOMOBILES	21	17 577	837	83.0	4.0	5.4%	206 327
FINCANTIERI	21	27	1	0.0	0.0	0.1%	147
FINCOBANCA	21	4 195	200	27.7	1.3	5.5%	7 335
GENERALI	21	99 824	4 754	133.6	6.4	13.9%	690 889
GEOX	21	61	3	0.0	0.0	0.5%	229
HERA	21	33	2	0.1	0.0	0.1%	112
IMA	21	63	3	0.2	0.0	0.1%	425
INTERPUMP GROUP	21	75	4	0.2	0.0	0.2%	423
INTESA SANPAOLO	21	182 619	8 696	333.4	15.9	7.3%	1 624 993
INWIT	21	870	41	3.6	0.2	1.7%	886
IREN	21	292	14	0.6	0.0	0.9%	5 681
ITALGAS	21	275	13	1.5	0.1	0.6%	1 374
JUVENTUS FOOTBALL CLUB	21	579	28	0.5	0.0	0.6%	558
LEONARDO	21	2 182	104	6.7	0.3	1.5%	17 144
MAIRE TECNIMONT	21	62	3	0.1	0.0	0.4%	273
MEDIASET	21	566	27	1.0	0.0	1.7%	3 106
MEDIOBANCA	21	13 088	623	47.6	2.3	3.9%	32 453
MONCLER	21	1 397	67	23.7	1.1	5.6%	4 548
MONDADORI EDITORE	21	28	1	0.0	0.0	0.5%	85
NEXI	21	598	28	4.6	0.2	1.3%	1 803
OVS	21	30	1	0.0	0.0	0.0%	312
PIAGGIO & C	21	442	21	1.1	0.1	2.0%	855
PIRELLI & C	21	1 609	77	2.9	0.1	1.7%	12 410
POSTE ITALIANE	21	3 575	170	14.7	0.7	3.6%	10 052
PRIMA INDUSTRIE	21	56	3	0.0	0.0	1.9%	79
PRYSMIAN	21	1 435	68	3.1	0.1	0.9%	4 663
RECORDATI	21	-	-	-	-	0.0%	409
SAFILO GROUP	21	5	0	0.0	0.0	0.0%	404
SAIPEM	21	2 543	121	6.2	0.3	1.3%	10 969
SALVATORE FERRAGAMO	21	232	11	1.5	0.1	1.2%	2 899
SARAS	21	338	16	0.2	0.0	0.3%	1 223
SNAM	21	6 443	307	29.7	1.4	5.4%	25 598
STMICROELECTRONICS	21	9 082	432	110.7	5.3	7.2%	22 247
TAMBURI INVESTMENT PARTNERS	21	24	1	0.1	0.0	0.6%	87
TECHNOGYM	21	16	1	0.1	0.0	0.1%	531
TELECOM ITALIA	21	80 684	3 842	33.4	1.6	4.3%	761 491
TELECOM ITALIA RSP	21	10 252	488	4.0	0.2	2.0%	28 261
TENARIS	21	1 878	89	5.1	0.2	1.2%	23 172
TERNA	21	947	45	6.0	0.3	1.2%	5 565
TOD'S	21	53	3	0.1	0.0	0.4%	734
UNICREDIT	21	32 454	1 545	136.5	6.5	5.3%	337 721
UNIPOL	21	829	39	1.7	0.1	0.7%	1 652
UNIPOLSAI	21	2 543	121	6.3	0.3	3.9%	3 373
WEEKLY STOCK OPTIONS							
ENEL	21	25	1	0.1	0.0	0.0%	7
ENI	21	95	5	0.4	0.0	0.0%	27
FIAT CHRYSLER AUTOMOBILES	21	14	1	0.1	0.0	0.0%	2
GENERALI	21	-	-	-	-	0.0%	-
INTESA SANPAOLO	21	10	0	0.0	0.0	0.0%	1
TELECOM ITALIA	21	-	-	-	-	0.0%	-
UNICREDIT	21	278	13	1.1	0.1	0.0%	42

(*) 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



MOST TRADED STOCK OPTIONS IN THE MONTH BY UNDERLYING

SHARES	STANDARD CONTRACTS		NOTIONAL TURNOVER		OPEN INTEREST *	
	number	% CALL	% PUT	eur ML		% SHARES
INTESA SANPAOLO	182 629	61.27%	38.73%	333.46	7.3%	1 624 994
GENERALI	99 824	56.90%	43.10%	133.60	13.9%	690 889
TELECOM ITALIA	80 684	69.95%	30.05%	33.41	4.3%	761 491
ENEL	79 341	49.18%	50.82%	307.05	11.4%	652 010
UNICREDIT	32 732	57.16%	42.84%	137.61	5.4%	337 763
ENI	30 879	75.38%	24.62%	131.95	6.2%	449 863
FIAT CHRYSLER AUTOMOBILES	17 591	57.45%	42.55%	83.10	5.4%	206 329
MEDIOBANCA	13 088	60.72%	39.28%	47.56	3.9%	32 453
BANCA MONTE PASCHI SIENA	12 200	47.34%	52.66%	1.81	1.5%	60 765
TELECOM ITALIA RSP	10 252	32.74%	67.26%	3.98	2.0%	28 261

* 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	
INTESA SANPAOLO	4 060	20.1%	15	7.45	0.2%	21 034
GENERALI	3 500	17.4%	2	4.56	0.5%	5 000
BUZZI UNICEM	2 950	14.6%	2	6.28	2.8%	1 550
TELECOM ITALIA	2 502	12.4%	3	0.97	0.1%	5 500
BANCO BPM	2 010	10.0%	3	2.83	0.4%	1 000
ENEL	1 900	9.4%	2	7.42	0.3%	9 390
LEONARDO	1 002	5.0%	3	3.11	0.7%	1 000
POSTE ITALIANE	650	3.2%	2	2.55	0.6%	650
ENI	321	1.6%	20	1.34	0.1%	4 893
A2A	300	1.5%	1	1.90	0.9%	300

* Open positions at the end of period. Gross figures

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