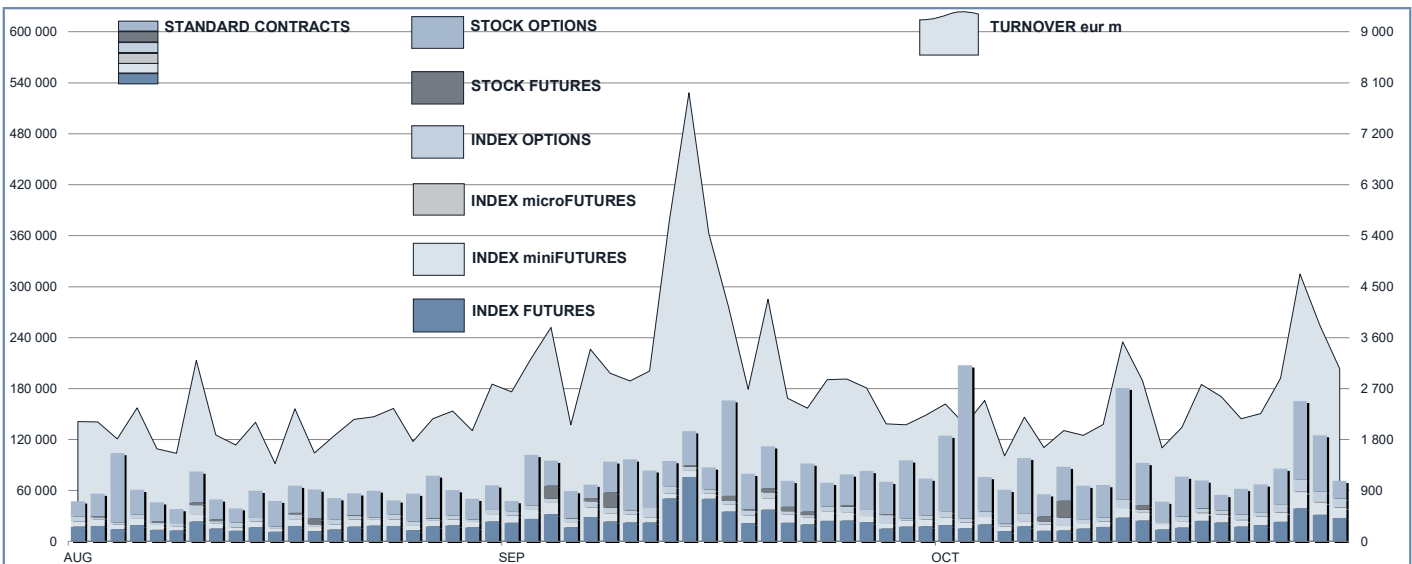




IDEM Statistics

October 2020

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

	AUGUST 2020		SEPTEMBER 2020		OCTOBER 2020		TOTAL 2019		JAN - OCT 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	340 025	33 750.0	631 570	61 564.6	440 939	41 703.7	6 768 585	721 547.7	5 695 827	562 082.3	72 884
FTSE ITALIA PIR PMI TR INDEX FUTURES	635	15.3	2 333	57.6	156	3.6	22 079	594.9	10 741	242.4	1 033
FTSE MIB DIVIDEND INDEX FUTURES	460	1.2	156	0.4	6 214	17.7	28 381	125.9	45 014	153.6	13 471
<b>TOTAL INDEX FUTURES</b>	<b>341 120</b>	<b>33 766.5</b>	<b>634 059</b>	<b>61 622.6</b>	<b>447 309</b>	<b>41 725.0</b>	<b>6 819 045</b>	<b>722 268.5</b>	<b>5 751 582</b>	<b>562 478.3</b>	<b>87 388</b>
FTSE MIB INDEX miniFUTURES	129 731	2 574.2	192 068	3 724.6	196 045	3 703.5	2 365 666	49 960.7	2 357 431	46 711.2	10 538
<b>TOTAL INDEX miniFUTURES</b>	<b>129 731</b>	<b>2 574.2</b>	<b>192 068</b>	<b>3 724.6</b>	<b>196 045</b>	<b>3 703.5</b>	<b>2 365 666</b>	<b>49 960.7</b>	<b>2 357 431</b>	<b>46 711.2</b>	<b>10 538</b>
FTSE MIB INDEX microFUTURES					4 343	16.2			4 343	16.2	638
<b>TOTAL INDEX microFUTURES</b>					<b>4 343</b>	<b>16.2</b>			<b>4 343</b>	<b>16.2</b>	<b>638</b>
FTSE MIB INDEX OPTIONS	79 153	3 834.3	115 994	5 536.4	130 970	6 039.4	2 722 027	141 727.1	1 784 931	89 502.6	316 169
FTSE MIB INDEX WEEKLY OPTIONS	12 355	612.7	12 983	628.8	12 464	591.5	256 975	13 734.2	164 529	8 613.4	2 597
<b>TOTAL FTSE MIB INDEX OPTIONS</b>	<b>91 508</b>	<b>4 446.9</b>	<b>128 977</b>	<b>6 165.2</b>	<b>143 434</b>	<b>6 631.0</b>	<b>2 979 002</b>	<b>155 461.3</b>	<b>1 949 460</b>	<b>98 116.0</b>	<b>318 766</b>
ITALIAN STOCK FUTURES	20 153	45.9	62 520	180.7	32 458	53.6	1 473 331	3 876.7	622 935	1 520.4	53 169
EUROPEAN STOCK FUTURES	-	-	-	-	30 000	92.4	2 365 064	8 319.4	377 054	958.6	3 322
STOCK DIVIDEND FUTURES	9 065	1.3	17 510	2.5	5 725	0.8	39 105	12.8	100 632	15.7	108 267
<b>TOTAL STOCK FUTURES</b>	<b>29 218</b>	<b>47.3</b>	<b>80 030</b>	<b>183.2</b>	<b>68 183</b>	<b>146.8</b>	<b>3 877 500</b>	<b>12 208.9</b>	<b>1 100 621</b>	<b>2 494.7</b>	<b>164 758</b>
STOCK OPTIONS	633 416	1 661.3	921 332	2 600.1	1 185 968	2 466.4	14 626 347	46 818.2	10 012 676	29 853.6	5 645 136
WEEKLY STOCK OPTIONS	422	1.7	527	2.1	4 910	8.7	33 924	118.9	11 843	31.4	147
<b>TOTAL STOCK OPTIONS</b>	<b>633 838</b>	<b>1 663.0</b>	<b>921 859</b>	<b>2 602.1</b>	<b>1 190 878</b>	<b>2 475.1</b>	<b>14 660 271</b>	<b>46 937.1</b>	<b>10 024 519</b>	<b>29 885.0</b>	<b>5 645 283</b>
<b>TOTAL EQUITY DERIVATIVES</b>	<b>1 225 415</b>	<b>42 497.9</b>	<b>1 956 993</b>	<b>74 297.7</b>	<b>2 050 192</b>	<b>54 697.5</b>	<b>30 701 484</b>	<b>986 836.5</b>	<b>21 187 956</b>	<b>739 701.4</b>	<b>6 227 371</b>

## IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>ITALIAN STOCK FUTURES</b>							
A2A	22	240	11	1.4	0.1	0.6%	240
ACEA	22	-	-	-	-	0.0%	-
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ATLANTIA	22	10	0	0.1	0.0	0.0%	-
AUTOGRILL	22	4	0	0.0	0.0	0.0%	4
AZIMUT HOLDING	22	-	-	-	-	0.0%	-
BANCA GENERALI	22	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	22	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	22	6 025	274	0.7	0.0	0.7%	6 025
BANCO BPM	22	1 000	45	1.7	0.1	0.1%	1 000
BPER BANCA	22	-	-	-	-	0.0%	-
BREMBO	22	-	-	-	-	0.0%	-
BUZZI UNICEM	22	-	-	-	-	0.0%	1 550
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	-	-	-	-	0.0%	-
ENEL	22	11	1	0.0	0.0	0.0%	17 421
ENI	22	15	1	0.0	0.0	0.0%	5 805
ERG	22	-	-	-	-	0.0%	-
EXOR	22	-	-	-	-	0.0%	-
FERRARI	22	-	-	-	-	0.0%	150
FIAT CHRYSLER AUTOMOBILES	22	618	28	3.3	0.1	0.1%	603
FINECOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	2 016	92	2.4	0.1	0.2%	2 000
GEOX	22	-	-	-	-	0.0%	-
GVS	20	-	-	-	-	0.0%	-
HERA	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	19 906	905	33.4	1.5	1.0%	10 974
IREN	22	-	-	-	-	0.0%	-
ITALGAS	22	-	-	-	-	0.0%	-
LEONARDO	22	-	-	-	-	0.0%	1 000
MEDIASET	22	-	-	-	-	0.0%	-
MEDIOBANCA	22	616	28	2.0	0.1	0.3%	600
MONCLER	22	-	-	-	-	0.0%	-
NEXI	22	250	11	1.9	0.1	0.1%	250
PIRELLI & C	22	-	-	-	-	0.0%	-
POSTE ITALIANE	22	800	36	3.1	0.1	0.6%	1 100
PRYSMIAN	22	-	-	-	-	0.0%	-
SAIPEM	22	29	1	0.0	0.0	0.0%	44
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	300	14	1.3	0.1	0.2%	800
STMICROELECTRONICS	22	-	-	-	-	0.0%	2
TECHNOGYM	22	-	-	-	-	0.0%	-
TELECOM ITALIA	22	1	0	0.0	0.0	0.0%	2 501
TELECOM ITALIA RSP	22	-	-	-	-	0.0%	-
TENARIS	22	-	-	-	-	0.0%	-
TERNA	22	-	-	-	-	0.0%	-
TOD'S	22	-	-	-	-	0.0%	-
UNICREDIT	22	617	28	2.1	0.1	0.1%	600
UNIPOL	22	-	-	-	-	0.0%	500
UNIPOLSAI	22	-	-	-	-	0.0%	-
<b>EUROPEAN STOCK FUTURES</b>							
BANCO SANTANDER	22	-	-	-	-	-	-
BBVA	22	-	-	-	-	-	-
BNP PARIBAS	22	30 000	1 364	92.4	4.2	-	3 322
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	-	-	-	-	-	-
TELEFONICA	22	-	-	-	-	-	-
<b>STOCK DIVIDEND FUTURES</b>							
ASSICURAZIONI GENERALI DIVIDEND	22	-	-	-	-	-	470
AXA DIVIDEND	22	-	-	-	-	-	10
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	20	1	0.0	0.0	-	20
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	-
BNP DIVIDEND	22	-	-	-	-	-	3 332
DAIMLER DIVIDEND	22	5	0	0.0	0.0	-	35
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	80
ENEL DIVIDEND	22	-	-	-	-	-	3 810
ENGIE DIVIDEND	22	-	-	-	-	-	-
ENI DIVIDEND	22	-	-	-	-	-	5 450
FIAT CHRYSLER AUTOMOBILES DIVIDEND	22	-	-	-	-	-	4 960
IBERDROLA DIVIDEND	22	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	22	5 640	256	0.8	0.0	-	85 990
ORANGE DIVIDEND	22	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	22	-	-	-	-	-	-
SANOFI-AVENTIS DIVIDEND	22	-	-	-	-	-	5
SIEMENS DIVIDEND	22	-	-	-	-	-	20
SNAM DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	-	-	-	-	-	40
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	-
TELEFONICA DIVIDEND	22	-	-	-	-	-	-
TERNA DIVIDEND	22	-	-	-	-	-	-
TOTAL DIVIDEND	22	-	-	-	-	-	5
UNICREDIT DIVIDEND	22	60	3	0.0	0.0	-	4 010
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

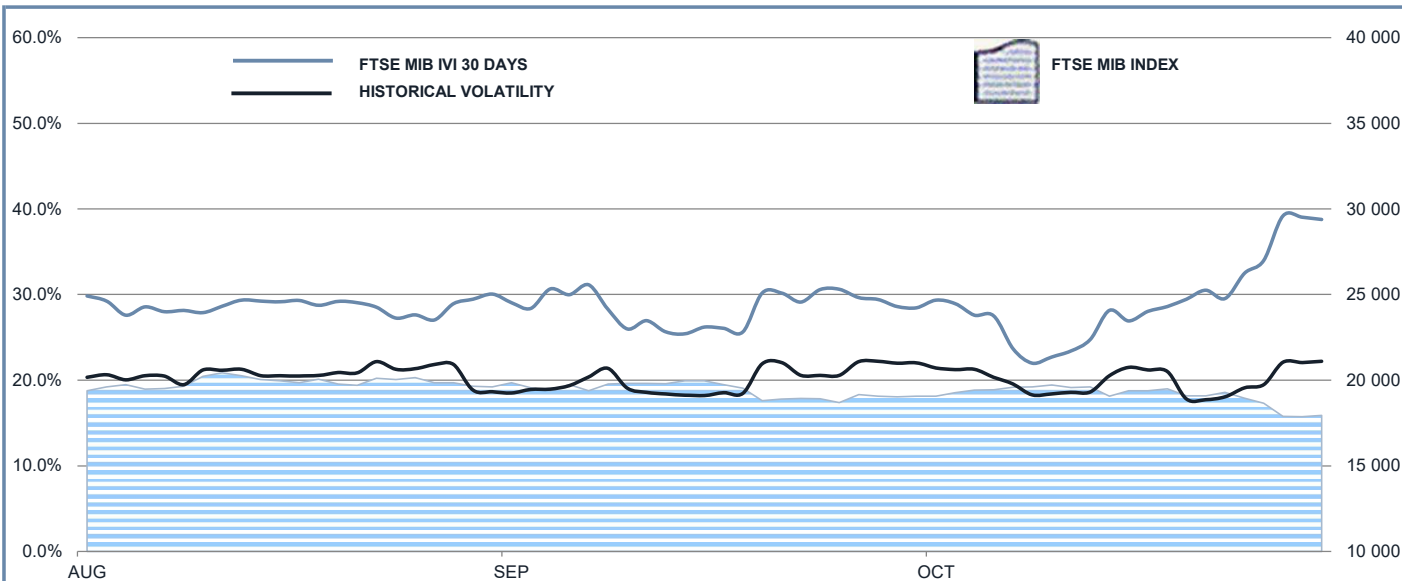
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>STOCK OPTIONS</b>							
A2A	22	634	29	3.8	0.2	1.6%	3 170
ACEA	22	134	6	1.2	0.1	1.8%	139
AMPLIFON	22	542	25	7.8	0.4	1.6%	571
ANIMA HOLDING	22	2 582	117	4.5	0.2	4.6%	5 299
ASTM	22	260	12	0.4	0.0	0.9%	284
ATLANTIA	22	10 147	461	73.7	3.3	13.7%	30 673
AUTOGRILL	22	11 108	505	27.6	1.3	21.6%	11 181
AZIMUT HOLDING	22	1 900	86	15.3	0.7	5.7%	10 131
BANCA GENERALI	22	532	24	1.4	0.1	0.8%	2 543
BANCA IFIS	22	159	7	0.1	0.0	0.5%	410
BANCA MEDIOLANUM	22	616	28	2.0	0.1	1.2%	2 597
BANCA MONTE PASCHI SIENA	22	46 604	2 118	7.1	0.3	6.6%	75 568
BANCA POPOLARE SONDRIO	22	362	16	0.4	0.0	0.8%	429
BANCO BPM	22	23 487	1 068	38.8	1.8	3.5%	50 989
BPER BANCA	22	4 455	203	6.4	0.3	1.1%	5 952
BREMBO	22	725	33	3.3	0.2	2.5%	1 143
BRUNELLO CUCINELLI	22	74	3	0.2	0.0	0.4%	172
BUZZI UNICEM	22	1 164	53	2.3	0.1	0.7%	5 917
CAMPARI	22	1 021	46	8.8	0.4	2.2%	4 199
CATTOLICA ASSICURAZIONI	22	241	11	0.1	0.0	0.2%	1 857
CERVED GROUP	22	16	1	0.0	0.0	0.1%	90
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	8 397	382	31.4	1.4	6.0%	9 456
CREDITO VALTELLINESE	22	55	3	0.3	0.0	0.2%	67
DANIELI & C	22	42	2	0.1	0.0	0.1%	151
DE' LONGHI	22	23	1	0.3	0.0	0.4%	49
DIASORIN	22	753	34	12.5	0.6	1.6%	454
ENEL	22	163 344	7 425	591.6	26.9	19.3%	647 861
ENI	22	64 089	2 913	221.2	10.1	8.2%	482 753
ERG	22	538	24	5.9	0.3	6.0%	925
EXOR	22	1 705	78	8.1	0.4	2.0%	5 095
FALCK RENEWABLES	22	128	6	0.3	0.0	0.2%	214
FERRARI	22	2 947	134	45.5	2.1	3.6%	14 090
FIAT CHRYSLER AUTOMOBILES	22	27 614	1 255	152.2	6.9	6.4%	220 001
FINCANTIERI	22	2	0	0.0	0.0	0.0%	91
FINECOBANK	22	4 751	216	30.1	1.4	5.7%	8 439
GENERALI	22	309 643	14 075	308.8	14.0	29.4%	978 741
GEOX	22	30	1	0.0	0.0	0.2%	197
GVS	20	24	1	0.2	0.0	0.5%	19
HERA	22	48	2	0.1	0.0	0.1%	100
IMA	22	-	-	-	-	0.0%	256
INTERPUMP GROUP	22	329	15	1.0	0.0	0.4%	579
INTESA SANPAOLO	22	167 344	7 607	264.0	12.0	8.0%	1 688 074
INWIT	22	1 334	61	6.3	0.3	2.9%	1 886
IREN	22	847	39	1.7	0.1	2.2%	6 010
ITALGAS	22	635	29	3.2	0.1	1.4%	1 753
JUVENTUS FOOTBALL CLUB	22	88	4	0.1	0.0	0.1%	185
LEONARDO	22	12 428	565	31.6	1.4	4.1%	24 842
MAIRE TECNIMONT	22	88	4	0.1	0.0	0.4%	313
MEDIASET	22	309	14	0.5	0.0	1.2%	2 113
MEDIOBANCA	22	7 690	350	25.7	1.2	4.0%	32 017
MONCLER	22	1 729	79	32.0	1.5	4.6%	4 769
MONDADORI EDITORE	22	3	0	0.0	0.0	0.1%	11
NEXI	22	7 629	347	57.1	2.6	4.2%	8 276
OVS	22	43	2	0.0	0.0	0.0%	215
PIAGGIO & C	22	509	23	1.2	0.1	2.9%	1 013
PIRELLI & C	22	7 346	334	15.7	0.7	4.1%	14 940
POSTE ITALIANE	22	2 929	133	11.1	0.5	2.3%	12 622
PRIMA INDUSTRIE	22	68	3	0.0	0.0	2.2%	70
PRYSMIAN	22	2 121	96	5.3	0.2	1.0%	4 887
RECORDATI	22	1	0	0.0	0.0	0.0%	202
SAFILO GROUP	22	41	2	0.0	0.0	0.1%	281
SAIPEM	22	5 700	259	10.0	0.5	2.5%	11 993
SALVATORE FERRAGAMO	22	405	18	2.7	0.1	1.9%	2 910
SARAS	22	1 603	73	0.9	0.0	0.6%	2 708
SNAM	22	10 304	468	45.5	2.1	6.6%	27 364
STMICROELECTRONICS	22	8 204	373	110.6	5.0	6.0%	19 575
TAMBURI INVESTMENT PARTNERS	22	7	0	0.0	0.0	0.1%	97
TECHNOGYM	22	190	9	0.7	0.0	0.7%	1 055
TELECOM ITALIA	22	45 891	2 086	17.1	0.8	2.4%	633 678
TELECOM ITALIA RSP	22	167 546	7 616	61.4	2.8	44.2%	182 971
TENARIS	22	2 971	135	6.9	0.3	1.6%	26 376
TERNA	22	1 030	47	6.1	0.3	1.2%	4 064
TOD'S	22	190	9	0.5	0.0	1.5%	678
UNICREDIT	22	35 757	1 625	129.9	5.9	5.1%	337 750
UNIPOL	22	699	32	1.3	0.1	0.9%	2 360
UNIPOLSAI	22	1 064	48	2.2	0.1	3.1%	4 226
<b>WEEKLY STOCK OPTIONS</b>							
ENEL	22	43	2	0.2	0.0	0.0%	3
ENI	22	206	9	0.7	0.0	0.0%	27
FIAT CHRYSLER AUTOMOBILES	22	34	2	0.2	0.0	0.0%	-
GENERALI	22	5	0	0.0	0.0	0.0%	5
INTESA SANPAOLO	22	4 345	198	6.8	0.3	0.2%	74
TELECOM ITALIA	22	-	-	-	-	0.0%	-
UNICREDIT	22	277	13	1.0	0.0	0.0%	38

(\*) 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
GENERALI	309 648	21.00%	79.00%	308.83	29.4%	978 746
INTESA SANPAOLO	171 689	52.04%	47.96%	270.77	8.2%	1 688 148
TELECOM ITALIA RSP	167 546	52.48%	47.52%	61.39	44.2%	182 971
ENEL	163 387	44.87%	55.13%	591.73	19.3%	647 864
ENI	64 295	64.84%	35.16%	221.84	8.3%	482 780
BANCA MONTE PASCHI SIENA	46 604	65.31%	34.69%	7.15	6.6%	75 568
TELECOM ITALIA	45 891	28.68%	71.32%	17.09	2.4%	633 678
UNICREDIT	36 034	51.01%	48.99%	130.84	5.1%	337 788
FIAT CHRYSLER AUTOMOBILES	27 648	52.79%	47.21%	152.36	6.4%	220 001
BANCO BPM	23 487	59.88%	40.12%	38.81	3.5%	50 989

\* 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	
BNP PARIBAS	30 000	48.0%	2	92.40		3 322
INTESA SANPAOLO	19 906	31.9%	8	33.43	1.0%	10 974
BANCA MONTE PASCHI SIENA	6 025	9.6%	6	0.72	0.7%	6 025
GENERALI	2 016	3.2%	2	2.45	0.2%	2 000
BANCO BPM	1 000	1.6%	1	1.66	0.1%	1 000
POSTE ITALIANE	800	1.3%	1	3.10	0.6%	1 100
FIAT CHRYSLER AUTOMOBILES	618	1.0%	9	3.28	0.1%	603
UNICREDIT	617	1.0%	4	2.12	0.1%	600
MEDIOBANCA	616	1.0%	6	2.05	0.3%	600
SNAM	300	0.5%	1	1.29	0.2%	800

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

Markets Analysis  
 Piazza degli Affari, 6 - 20123 Milano  
 T +39 02 724261 | Fax +39 02 8646.4323  
 e-mail: markets\_analysis@borsaitaliana.it  
 www.borsaitaliana.it

This document contains text, data, graphics, photographs, illustrations, artwork, names, logos, trade marks, service marks and information ("Information") connected with Borsa Italiana S.p.A. ("Borsa Italiana").

All reasonable efforts have been made to ensure that the Information in this document was correct at the time of publication. However, Borsa Italiana Spa accepts no liability for decisions taken, or systems-related or other work carried out by any party based on this document. The publication of this document does not represent solicitation, by Borsa Italiana, of public saving and is not to be considered as a recommendation by Borsa Italiana as to the suitability of the investment, if any, herein described.

© October 2020 Borsa Italiana S.p.A. All rights reserved.

