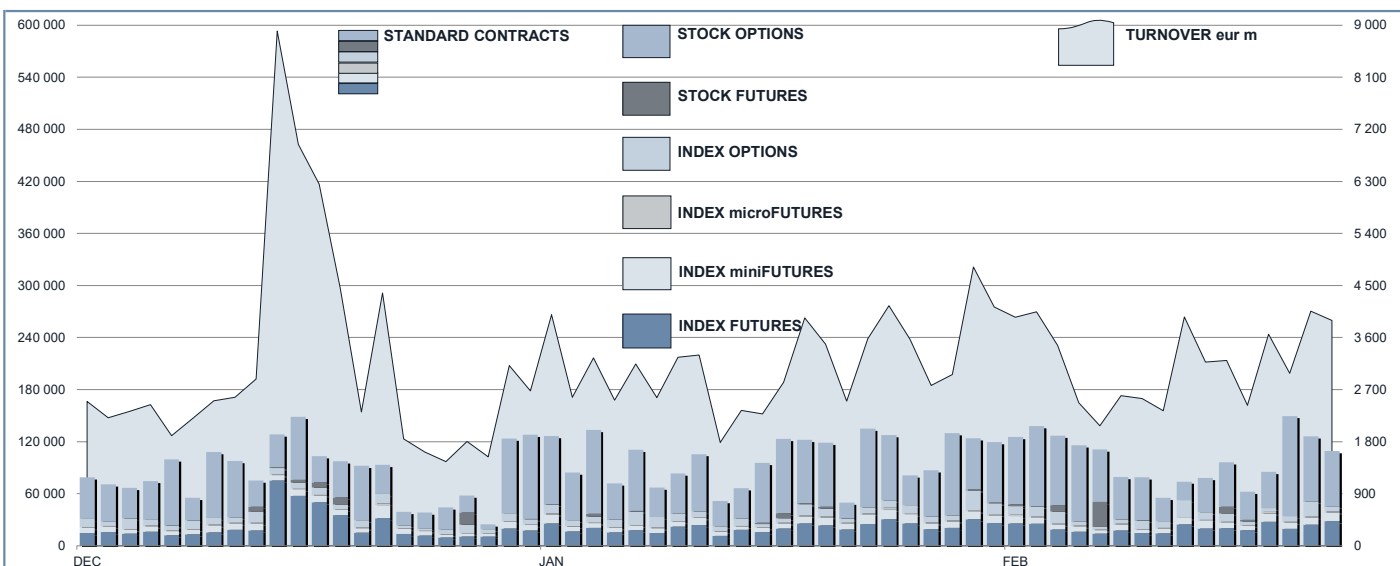




IDEM Statistics

February 2021

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

	DECEMBER 2020		JANUARY 2021		FEBRUARY 2021		TOTAL 2020		JAN - FEB 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	453 828	49 679.1	400 278	44 486.0	415 096	47 666.6	6 637 198	662 162.2	815 374	92 152.6	68 234
FTSE ITALIA PIR PMI TR INDEX FUTURES	1 670	44.4	10	0.3	1 731	50.0	13 103	304.8	1 741	50.3	2 106
FTSE MIB DIVIDEND INDEX FUTURES	3 020	9.3	8 312	27.6	9 156	33.8	57 374	189.9	17 468	61.4	15 529
<b>TOTAL INDEX FUTURES</b>	<b>458 518</b>	<b>49 732.9</b>	<b>408 600</b>	<b>44 513.9</b>	<b>425 983</b>	<b>47 750.4</b>	<b>6 707 675</b>	<b>662 657.0</b>	<b>834 583</b>	<b>92 264.3</b>	<b>85 869</b>
FTSE MIB INDEX miniFUTURES	127 044	2 779.5	140 965	3 128.2	143 205	3 286.9	2 682 599	53 573.8	284 170	6 415.1	15 063
<b>TOTAL INDEX miniFUTURES</b>	<b>127 044</b>	<b>2 779.5</b>	<b>140 965</b>	<b>3 128.2</b>	<b>143 205</b>	<b>3 286.9</b>	<b>2 682 599</b>	<b>53 573.8</b>	<b>284 170</b>	<b>6 415.1</b>	<b>15 063</b>
FTSE MIB INDEX microFUTURES	13 618	59.6	18 926	83.8	20 240	92.8	36 903	154.7	39 166	176.7	2 207
<b>TOTAL INDEX microFUTURES</b>	<b>13 618</b>	<b>59.6</b>	<b>18 926</b>	<b>83.8</b>	<b>20 240</b>	<b>92.8</b>	<b>36 903</b>	<b>154.7</b>	<b>39 166</b>	<b>176.7</b>	<b>2 207</b>
FTSE MIB INDEX OPTIONS	132 273	7 035.6	155 925	8 358.2	180 277	10 167.7	2 125 617	106 867.7	336 202	18 526.0	272 419
FTSE MIB INDEX WEEKLY OPTIONS	15 806	859.7	9 474	526.0	10 065	572.4	191 936	10 065.5	19 539	1 098.4	2 296
<b>TOTAL FTSE MIB INDEX OPTIONS</b>	<b>148 079</b>	<b>7 895.3</b>	<b>165 399</b>	<b>8 884.3</b>	<b>190 342</b>	<b>10 740.1</b>	<b>2 317 553</b>	<b>116 933.2</b>	<b>355 741</b>	<b>19 624.4</b>	<b>274 715</b>
ITALIAN STOCK FUTURES	39 125	93.9	15 955	48.9	50 439	153.9	724 134	1 759.8	66 394	202.9	40 555
EUROPEAN STOCK FUTURES	6 644	29.7	3 322	14.0	-	-	383 698	988.3	3 322	14.0	-
STOCK DIVIDEND FUTURES	11 096	1.2	8 495	1.7	23 540	3.8	126 908	18.9	32 035	5.5	81 695
<b>TOTAL STOCK FUTURES</b>	<b>56 865</b>	<b>124.7</b>	<b>27 772</b>	<b>64.7</b>	<b>73 979</b>	<b>157.7</b>	<b>1 234 740</b>	<b>2 767.0</b>	<b>101 751</b>	<b>222.4</b>	<b>122 250</b>
STOCK OPTIONS	807 333	2 429.2	1 254 423	4 152.1	1 240 273	3 469.2	12 117 539	35 482.8	2 494 696	7 621.3	4 727 533
WEEKLY STOCK OPTIONS	273	1.0	1 095	7.0	1 362	6.7	12 877	35.0	2 457	13.7	484
<b>TOTAL STOCK OPTIONS</b>	<b>807 606</b>	<b>2 430.2</b>	<b>1 255 518</b>	<b>4 159.1</b>	<b>1 241 635</b>	<b>3 475.9</b>	<b>12 130 416</b>	<b>35 517.8</b>	<b>2 497 153</b>	<b>7 635.0</b>	<b>4 728 017</b>
<b>TOTAL EQUITY DERIVATIVES</b>	<b>1 611 730</b>	<b>63 022.2</b>	<b>2 017 180</b>	<b>60 834.0</b>	<b>2 095 384</b>	<b>65 503.9</b>	<b>25 109 886</b>	<b>871 603.6</b>	<b>4 112 564</b>	<b>126 337.9</b>	<b>5 228 121</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	20	-	-	-	-	0.0%	-
ACEA	20	-	-	-	-	0.0%	-
ANIMA HOLDING	20	-	-	-	-	0.0%	-
ATLANTIA	20	-	-	-	-	0.0%	-
AUTOGRILL	20	-	-	-	-	0.0%	-
AZIMUT HOLDING	20	150	8	1.5	0.1	0.4%	150
BANCA GENERALI	20	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	20	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	20	-	-	-	-	0.0%	-
BANCO BPM	20	-	-	-	-	0.0%	-
BPER BANCA	20	-	-	-	-	0.0%	-
BREMBO	20	-	-	-	-	0.0%	-
BUZZI UNICEM	20	-	-	-	-	0.0%	-
CAMPARI	20	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	20	-	-	-	-	0.0%	-
CIR	20	-	-	-	-	0.0%	-
CNH INDUSTRIAL	20	780	39	4.8	0.2	0.5%	780
ENEL	20	10 880	544	45.3	2.3	1.2%	10 850
ENI	20	3 408	170	15.7	0.8	0.4%	4 906
ERG	20	-	-	-	-	0.0%	-
EXOR	20	-	-	-	-	0.0%	-
FERRARI	20	-	-	-	-	0.0%	-
FINECOBANK	20	-	-	-	-	0.0%	-
GENERALI	20	3 036	152	4.8	0.2	0.3%	1 520
GEOX	20	-	-	-	-	0.0%	-
GVS	20	-	-	-	-	0.0%	-
HERA	20	-	-	-	-	0.0%	-
INTESA SANPAOLO	20	29 205	1 460	60.8	3.0	1.1%	16 800
IREN	20	-	-	-	-	0.0%	-
ITALGAS	20	-	-	-	-	0.0%	-
LEONARDO	20	4	0	0.0	0.0	0.0%	-
MEDIASET	20	-	-	-	-	0.0%	-
MEDIOBANCA	20	-	-	-	-	0.0%	-
MONCLER	20	262	13	6.8	0.3	0.9%	260
NEXI	20	2	0	0.0	0.0	0.0%	500
PIRELLI & C	20	-	-	-	-	0.0%	-
POSTE ITALIANE	20	-	-	-	-	0.0%	-
PRYSMIAN	20	-	-	-	-	0.0%	-
SAIPEM	20	1	0	0.0	0.0	0.0%	2
SARAS	20	-	-	-	-	0.0%	-
SNAM	20	-	-	-	-	0.0%	900
STELLANTIS	20	1 322	66	8.6	0.4	0.3%	1 321
STMICROELECTRONICS	20	-	-	-	-	0.0%	-
TECHNOGYM	20	-	-	-	-	0.0%	-
TELECOM ITALIA	20	1	0	0.0	0.0	0.0%	5
TELECOM ITALIA RSP	20	25	1	0.0	0.0	0.0%	25
TENARIS	20	-	-	-	-	0.0%	-
TERNA	20	-	-	-	-	0.0%	-
TOD'S	20	5	0	0.0	0.0	0.0%	5
UNICREDIT	20	1 358	68	5.6	0.3	0.1%	2 031
UNIPOL	20	-	-	-	-	0.0%	500
UNIPOLSAI	20	-	-	-	-	0.0%	-
<b>EUROPEAN STOCK FUTURES</b>							
BANCO SANTANDER	20	-	-	-	-	-	-
BBVA	20	-	-	-	-	-	-
BNP PARIBAS	20	-	-	-	-	-	-
DEUTSCHE BANK	20	-	-	-	-	-	-
IBERDROLA	20	-	-	-	-	-	-
REPSOL	20	-	-	-	-	-	-
SOCIETE GENERALE	20	-	-	-	-	-	-
TELEFONICA	20	-	-	-	-	-	-
<b>STOCK DIVIDEND FUTURES</b>							
ASSICURAZIONI GENERALI DIVIDEND	20	25	1	0.0	0.0	-	240
AXA DIVIDEND	20	10	1	0.0	0.0	-	20
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	20	-	-	-	-	-	40
BANCO SANTANDER DIVIDEND	20	-	-	-	-	-	-
BNP DIVIDEND	20	-	-	-	-	-	5
DAIMLER DIVIDEND	20	-	-	-	-	-	10
DEUTSCHE TELEKOM DIVIDEND	20	-	-	-	-	-	-
ENEL DIVIDEND	20	-	-	-	-	-	910
ENGIE DIVIDEND	20	-	-	-	-	-	-
ENI DIVIDEND	20	135	7	0.1	0.0	-	5 530
IBERDROLA DIVIDEND	20	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	20	22 100	1 105	3.1	0.2	-	66 230
ORANGE DIVIDEND	20	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	20	500	25	0.2	0.0	-	2 500
SANOFI-AVENTIS DIVIDEND	20	-	-	-	-	-	5
SIEMENS DIVIDEND	20	-	-	-	-	-	20
SNAM DIVIDEND	20	-	-	-	-	-	-
SOCGEN DIVIDEND	20	-	-	-	-	-	20
STELLANTIS DIVIDEND	20	750	38	0.4	0.0	-	2 160
TELECOM ITALIA DIVIDEND	20	-	-	-	-	-	-
TELEFONICA DIVIDEND	20	20	1	0.0	0.0	-	20
TERNA DIVIDEND	20	-	-	-	-	-	-
TOTAL DIVIDEND	20	-	-	-	-	-	5
UNICREDIT DIVIDEND	20	-	-	-	-	-	3 950
VIVENDI DIVIDEND	20	-	-	-	-	-	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

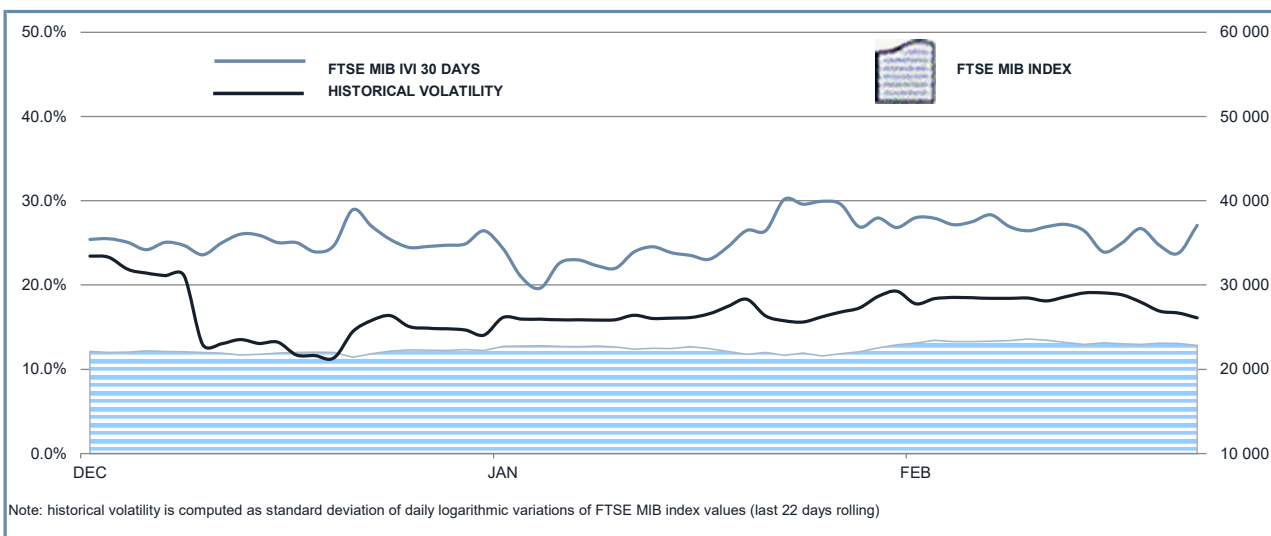
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>STOCK OPTIONS</b>							
A2A	20	1 568	78	11.1	0.6	2.5%	2 603
ACEA	20	20	1	0.2	0.0	0.3%	94
AMPLIFON	20	170	9	3.2	0.2	0.9%	406
ANIMA HOLDING	20	2 662	133	5.5	0.3	6.4%	6 487
ASTM	20	50	3	0.1	0.0	0.0%	62
ATLANTIA	20	2 359	118	18.5	0.9	2.7%	5 541
AUTOGRILL	20	3 698	185	9.5	0.5	4.7%	4 792
AZIMUT HOLDING	20	5 500	275	53.6	2.7	13.0%	7 876
BANCA GENERALI	20	1 130	57	3.3	0.2	1.1%	6 417
BANCA IFIS	20	719	36	0.6	0.0	1.1%	612
BANCA MEDIOLANUM	20	1 482	74	5.5	0.3	2.3%	2 447
BANCA MONTE PASCHI SIENA	20	22 096	1 105	2.9	0.1	1.3%	54 902
BANCA POPOLARE SONDRIO	20	106	5	0.1	0.0	0.2%	640
BANCO BPM	20	31 330	1 567	64.7	3.2	8.5%	40 678
BPER BANCA	20	3 263	163	6.2	0.3	0.8%	3 604
BREMBLO	20	412	21	2.4	0.1	2.3%	936
BRUNELLO CUCINELLI	20	116	6	0.4	0.0	1.0%	260
BUZZI UNICEM	20	2 060	103	4.3	0.2	1.3%	2 658
CAMPARI	20	2 635	132	24.0	1.2	5.2%	7 620
CATTOLICA ASSICURAZIONI	20	126	6	0.1	0.0	0.1%	2 587
CERVED GROUP	20	222	11	0.8	0.0	1.1%	4 229
CIR	20	-	-	-	-	0.0%	-
CNH INDUSTRIAL	20	7 210	361	40.6	2.0	4.1%	7 305
CREDITO VALTELLINESE	20	-	-	-	-	0.0%	21
DANIELI & C	20	535	27	1.0	0.1	4.8%	940
DE' LONGHI	20	51	3	0.8	0.0	1.0%	125
DIASORIN	20	444	22	7.6	0.4	1.3%	605
ENEL	20	98 068	4 903	397.2	19.9	10.4%	547 664
ENI	20	104 456	5 223	467.4	23.4	11.5%	471 757
ERG	20	378	19	4.6	0.2	3.8%	1 444
EXOR	20	3 844	192	25.2	1.3	5.4%	5 746
FALCK RENEWABLES	20	259	13	0.8	0.0	0.7%	301
FERRARI	20	4 091	205	69.3	3.5	4.3%	10 469
FINCANTIERI	20	66	3	0.0	0.0	0.0%	80
FINECOBANK	20	2 219	111	15.5	0.8	2.1%	4 562
GENERALI	20	221 798	11 090	329.1	16.5	21.9%	883 153
GEOX	20	37	2	0.0	0.0	0.3%	128
GVS	20	3	0	0.0	0.0	0.1%	27
HERA	20	956	48	3.1	0.2	1.2%	1 144
INTERPUMP GROUP	20	73	4	0.3	0.0	0.2%	301
INTESA SANPAOLO	20	241 272	12 064	496.8	24.8	8.7%	1 315 059
INWIT	20	5 248	262	24.8	1.2	5.2%	5 384
IREN	20	4 353	218	9.4	0.5	8.4%	5 434
ITALGAS	20	5 053	253	25.5	1.3	11.1%	5 864
JUVENTUS FOOTBALL CLUB	20	249	12	0.2	0.0	0.4%	392
LEONARDO	20	14 003	700	46.6	2.3	3.6%	30 552
MAIRE TECNIMONT	20	134	7	0.3	0.0	0.4%	261
MEDIASET	20	416	21	0.9	0.0	1.2%	1 792
MEDIOBANCA	20	42 224	2 111	180.5	9.0	16.8%	70 520
MONCLER	20	1 085	54	26.1	1.3	3.3%	3 302
MONDADORI EDITORE	20	113	6	0.2	0.0	1.5%	65
NEXI	20	5 385	269	36.8	1.8	4.7%	11 585
OVS	20	38	2	0.0	0.0	0.1%	209
PIAGGIO & C	20	279	14	0.9	0.0	1.8%	856
PIRELLI & C	20	1 323	66	3.1	0.2	1.0%	11 575
POSTE ITALIANE	20	39 612	1 981	191.1	9.6	20.6%	36 900
PRIMA INDUSTRIE	20	41	2	0.0	0.0	0.6%	5
PRYSMIAN	20	3 206	160	8.7	0.4	1.6%	6 310
RECORDATI	20	5	0	0.0	0.0	0.0%	10
SAFILO GROUP	20	26	1	0.0	0.0	0.1%	124
SAIPEM	20	6 357	318	16.0	0.8	1.9%	11 445
SALVATORE FERRAGAMO	20	137	7	1.1	0.1	1.0%	2 965
SARAS	20	749	37	0.7	0.0	0.4%	2 121
SNAM	20	3 766	188	16.5	0.8	2.0%	20 628
STELLANTIS	20	38 032	1 902	264.0	13.2	8.7%	154 462
STMICROELECTRONICS	20	4 001	200	67.0	3.4	3.3%	10 158
TAMBURI INVESTMENT PARTNERS	20	68	3	0.2	0.0	1.3%	104
TECHNOGYM	20	2 429	121	13.1	0.7	9.6%	2 415
TELECOM ITALIA	20	141 661	7 083	54.0	2.7	5.4%	587 941
TELECOM ITALIA RSP	20	61 940	3 097	28.4	1.4	14.5%	70 364
TENARIS	20	19 240	962	65.5	3.3	7.5%	34 006
TERNA	20	3 233	162	19.4	1.0	3.0%	5 630
TOD'S	20	140	7	0.4	0.0	1.3%	561
UNICREDIT	20	65 925	3 296	285.8	14.3	6.2%	223 300
UNIPOL	20	1 060	53	2.3	0.1	0.7%	2 269
UNIPOLSAI	20	1 258	63	3.0	0.1	1.8%	1 742
<b>WEEKLY STOCK OPTIONS</b>							
ENEL	20	41	2	0.2	0.0	0.0%	2
ENI	20	19	1	0.1	0.0	0.0%	5
GENERALI	20	-	-	-	-	0.0%	-
INTESA SANPAOLO	20	266	13	0.5	0.0	0.0%	28
STELLANTIS	20	556	28	3.9	0.2	0.1%	400
TELECOM ITALIA	20	1	0	0.0	0.0	0.0%	-
UNICREDIT	20	479	24	2.0	0.1	0.0%	49

(\*) 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	241 538	70.03%	29.97%	497.33	8.7%	1 315 087
GENERALI	221 798	42.34%	57.66%	329.10	21.9%	883 153
TELECOM ITALIA	141 662	42.71%	57.29%	54.02	5.4%	587 941
ENI	104 475	52.50%	47.50%	467.52	11.5%	471 762
ENEL	98 109	31.41%	68.59%	397.36	10.5%	547 666
UNICREDIT	66 404	57.93%	42.07%	287.83	6.3%	223 349
TELECOM ITALIA RSP	61 940	77.38%	22.62%	28.39	14.5%	70 364
MEDIOBANCA	42 224	37.10%	62.90%	180.55	16.8%	70 520
POSTE ITALIANE	39 612	92.75%	7.25%	191.07	20.6%	36 900
STELLANTIS	38 588	55.06%	44.94%	267.89	8.8%	154 862

\* 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	29 205	57.9%	9	60.78	1.1%	16 800
ENEL	10 880	21.6%	6	45.29	1.2%	10 850
ENI	3 408	6.8%	6	15.69	0.4%	4 906
GENERALI	3 036	6.0%	11	4.78	0.3%	1 520
UNICREDIT	1 358	2.7%	13	5.57	0.1%	2 031
STELLANTIS	1 322	2.6%	5	8.62	0.3%	1 321
CNH INDUSTRIAL	780	1.5%	1	4.79	0.5%	780
MONCLER	262	0.5%	3	6.83	0.9%	260
AZIMUT HOLDING	150	0.3%	1	1.50	0.4%	150
TELECOM ITALIA RSP	25	0.0%	1	0.01	0.0%	25

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