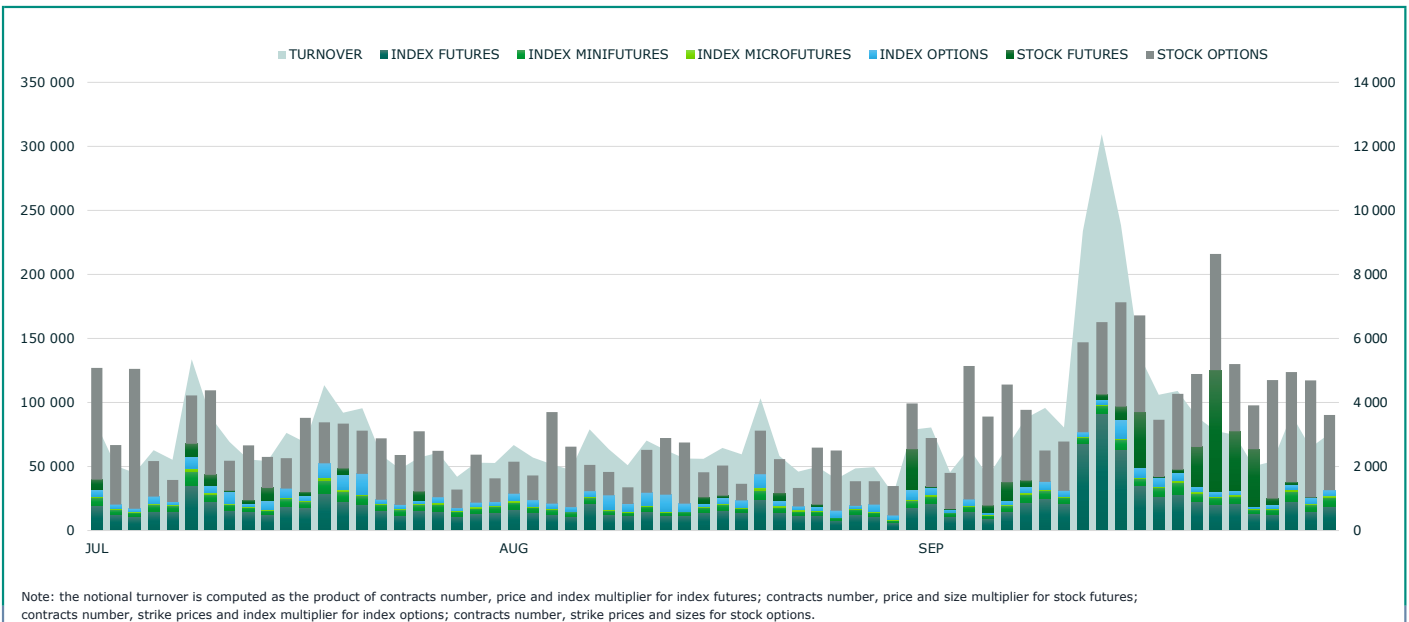




EQUITY DERIVATIVES TRADING



MONTHLY TURNOVER

	JULY 2021		AUGUST 2021		SEPTEMBER 2021		TOTAL 2020		JAN - SEP 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	376 148	46 749.6	297 564	38 676.1	587 596	75 524.9	6 637 198	662 162.2	3 943 328	481 969.1	90 805
FTSE ITALIA PIR PMI TR INDEX FUTURES	6	0.2	-	-	2 292	81.8	13 103	304.8	12 871	418.4	1 164
FTSE MIB DIVIDEND INDEX FUTURES	1 420	6.2	1 001	4.9	7 521	33.8	57 374	189.9	44 468	179.3	25 881
TOTAL INDEX FUTURES	377 574	46 756.0	298 565	38 681.0	597 409	75 640.5	6 707 675	662 657.0	4 000 667	482 566.7	117 850
FTSE MIB INDEX miniFUTURES	117 723	2 925.1	82 873	2 152.3	121 128	3 108.5	2 682 599	53 573.8	1 078 470	26 115.3	5 672
TOTAL INDEX miniFUTURES	117 723	2 925.1	82 873	2 152.3	121 128	3 108.5	2 682 599	53 573.8	1 078 470	26 115.3	5 672
FTSE MIB INDEX microFUTURES	24 278	120.6	18 648	96.8	23 189	118.9	36 903	154.7	171 770	837.1	1 276
TOTAL INDEX microFUTURES	24 278	120.6	18 648	96.8	23 189	118.9	36 903	154.7	171 770	837.1	1 276
FTSE MIB INDEX OPTIONS	109 109	6 694.9	113 618	7 117.0	94 751	5 877.1	2 125 617	106 867.7	1 204 265	70 923.9	225 632
FTSE MIB INDEX WEEKLY OPTIONS	12 076	751.5	8 998	581.2	9 344	602.6	191 936	10 065.5	87 146	5 303.3	1 861
TOTAL FTSE MIB INDEX OPTIONS	121 185	7 446.4	122 616	7 698.1	104 095	6 479.7	2 317 553	116 933.2	1 291 411	76 227.2	227 493
ITALIAN STOCK FUTURES	54 252	187.0	45 478	138.4	307 330	635.0	724 134	1 759.8	875 468	2 021.4	298 248
EUROPEAN STOCK FUTURES	-	-	-	-	-	-	383 698	988.3	113 382	609.3	-
STOCK DIVIDEND FUTURES	3 361	3.5	348	2.3	4 873	19.2	126 908	18.9	83 447	43.8	70 789
TOTAL STOCK FUTURES	57 613	190.5	45 826	140.6	312 203	654.2	1 234 740	2 767.0	1 072 297	2 674.5	369 037
STOCK OPTIONS	903 424	3 193.0	658 514	2 766.6	1 385 547	4 839.7	12 117 539	35 482.8	10 365 907	35 487.3	5 002 806
WEEKLY STOCK OPTIONS	2 176	16.1	1 285	8.7	376	2.2	12 877	35.0	17 632	91.1	99
TOTAL STOCK OPTIONS	905 600	3 209.1	659 799	2 775.3	1 385 923	4 841.9	12 130 416	35 517.8	10 383 539	35 578.4	5 002 905
TOTAL EQUITY DERIVATIVES	1 603 973	60 647.6	1 228 327	51 544.1	2 543 947	90 843.7	25 109 886	871 603.6	17 998 154	623 999.3	5 724 233

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							
AZA	22	-	-	-	-	0.0%	-
ACEA	22	-	-	-	-	0.0%	-
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ATLANTIA	22	-	-	-	-	0.0%	-
AUTOGRILL	22	5	0	0.0	0.0	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%	-
BREMBO	22	-	-	-	-	0.0%	-
BUZZI UNICEM	22	-	-	-	-	0.0%	-
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	30	1	0.2	0.0	0.0%	-
ENEL	22	504	23	1.7	0.1	0.0%	3 034
ENI	22	12 038	547	64.8	2.9	1.3%	16 534
ERG	22	-	-	-	-	0.0%	-
EXOR	22	-	-	-	-	0.0%	-
FERRARI	22	-	-	-	-	0.0%	-
FINECOBANK	22	1 000	45	7.5	0.3	1.2%	1 000
GENERALI	22	145 000	6 591	255.8	11.6	10.9%	155 000
GEOX	22	-	-	-	-	0.0%	-
GVS	22	-	-	-	-	0.0%	-
HERA	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	94 250	4 284	218.4	9.9	4.6%	66 000
IREN	22	-	-	-	-	0.0%	-
ITALGAS	22	-	-	-	-	0.0%	500
LEONARDO	22	-	-	-	-	0.0%	-
MEDIASET	22	-	-	-	-	0.0%	-
MEDIOBANCA	22	6 000	273	28.0	1.3	3.3%	6 000
MONCLER	22	-	-	-	-	0.0%	-
NEXI	22	-	-	-	-	0.0%	-
PIRELLI & C	22	-	-	-	-	0.0%	-
POSTE ITALIANE	22	-	-	-	-	0.0%	600
PRYSMIAN	22	-	-	-	-	0.0%	-
SAIPEM	22	-	-	-	-	0.0%	-
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	-	-	-	-	0.0%	600
STELLANTIS	22	3 201	146	27.5	1.2	0.5%	2 601
STMICROELECTRONICS	22	22	1	0.4	0.0	0.0%	1
TECHNOGYM	22	-	-	-	-	0.0%	-
TELECOM ITALIA	22	42 500	1 932	15.0	0.7	1.8%	42 500
TELECOM ITALIA RSP	22	-	-	-	-	0.0%	-
TENARIS	22	-	-	-	-	0.0%	-
TERNA	22	700	32	4.8	0.2	0.8%	850
TOD'S	22	8	0	0.0	0.0	0.0%	8
UNICREDIT	22	2 072	94	10.7	0.5	0.2%	3 020
UNIPOL	22	-	-	-	-	0.0%	-
UNIPOLSAI	22	-	-	-	-	0.0%	-
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	22	-	-	-	-	-	-
BBVA	22	-	-	-	-	-	-
BNP PARIBAS	22	-	-	-	-	-	-
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	-	-	-	-	-	-
TELEFONICA	22	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	22	759	35	10.6	0.5	-	1 089
AXA DIVIDEND	22	-	-	-	-	-	20
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	40
BANCO BPM DIVIDEND	22	-	-	-	-	-	45
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	-
BNP DIVIDEND	22	-	-	-	-	-	5
DAIMLER DIVIDEND	22	-	-	-	-	-	10
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	-
ENEL DIVIDEND	22	6	0	0.0	0.0	-	916
ENGIE DIVIDEND	22	-	-	-	-	-	-
ENI DIVIDEND	22	90	4	0.1	0.0	-	6 696
FERRARI DIVIDEND	22	-	-	-	-	-	5
IBERDROLA DIVIDEND	22	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	22	3 983	181	8.3	0.4	-	53 078
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	30	1	0.3	0.0	-	2 220
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	-
TELEFONICA DIVIDEND	22	-	-	-	-	-	20
TERNA DIVIDEND	22	5	0	0.0	0.0	-	5
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

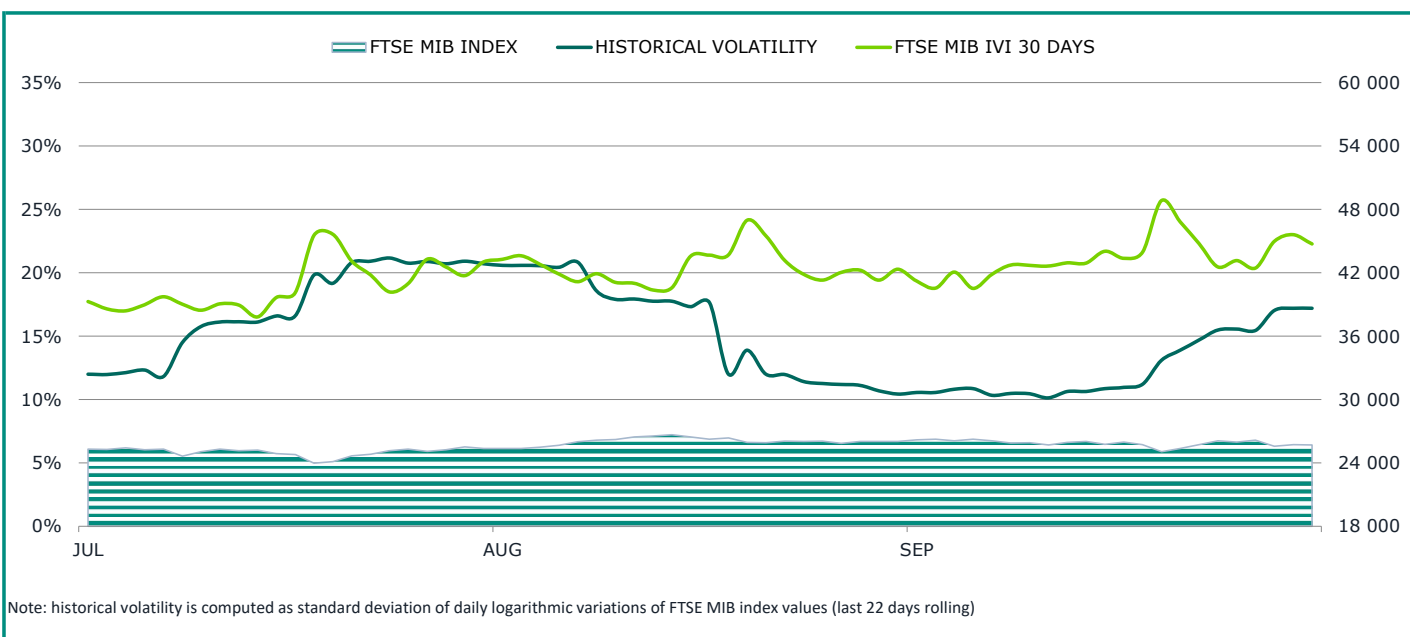
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TURNOVER eur m (*)		TOTAL	DAILY AVG		
		TOTAL	DAILY AVG				
STOCK OPTIONS							
A2A	22	909	41	8.2	0.4	2.5%	4 463
ACEA	22	33	2	0.3	0.0	0.8%	105
AMPLIFON	22	400	18	8.5	0.4	1.7%	650
ANIMA HOLDING	22	812	37	1.8	0.1	3.2%	3 222
ATLANTIA	22	9 014	410	71.2	3.2	12.3%	9 428
AUTOGRILL	22	3 636	165	12.0	0.5	4.4%	5 401
AZIMUT HOLDING	22	2 571	117	28.7	1.3	9.3%	7 055
BANCA GENERALI	22	1 078	49	4.1	0.2	1.0%	2 944
BANCA IFIS	22	76	3	0.1	0.0	0.1%	615
BANCA MEDIOLANUM	22	2 959	135	13.6	0.6	3.2%	7 020
BANCA MONTE PASCHI SIENA	22	1 338	61	0.2	0.0	0.2%	37 046
BANCA POPOLARE SONDRIO	22	34	2	0.1	0.0	0.1%	271
BANCO BPM	22	11 627	529	31.7	1.4	5.9%	40 980
BPER BANCA	22	2 730	124	5.2	0.2	1.0%	10 883
BREMBO	22	419	19	2.5	0.1	2.7%	858
BRUNELLO CUCINELLI	22	67	3	0.3	0.0	0.6%	345
BUZZI UNICEM	22	3 681	167	7.8	0.4	3.0%	3 654
CAMPARI	22	2 531	115	27.2	1.2	6.2%	6 247
CATTOLICA ASSICURAZIONI	22	234	11	0.2	0.0	0.2%	618
CERVED GROUP	22	1 666	76	8.9	0.4	2.7%	1 265
CNH INDUSTRIAL	22	4 206	191	29.8	1.4	3.0%	7 412
DANIELI & C	22	2 308	105	5.0	0.2	21.4%	1 392
DE' LONGHI	22	202	9	3.4	0.2	1.4%	269
DIASORIN	22	422	19	8.3	0.4	1.2%	871
ENEL	22	160 941	7 316	576.1	26.2	11.3%	507 792
ENI	22	221 930	10 088	1 201.0	54.6	24.1%	597 120
ERG	22	250	11	3.2	0.1	2.2%	587
EXOR	22	1 924	87	13.4	0.6	2.8%	2 268
FALCK RENEWABLES	22	1 015	46	3.3	0.2	2.1%	1 287
FERRARI	22	2 381	108	41.1	1.9	3.1%	13 238
FINCANTIERI	22	20	1	0.0	0.0	0.0%	135
FINCOBANK	22	4 563	207	34.9	1.6	5.7%	5 338
GENERALI	22	312 563	14 207	552.8	25.1	23.5%	1 047 443
GEOX	22	34	2	0.0	0.0	0.2%	233
GVS	22	30	1	0.2	0.0	0.4%	31
HERA	22	106	5	0.4	0.0	0.2%	205
INTERPUMP GROUP	22	586	27	3.3	0.1	1.1%	1 155
INTESA SANPAOLO	22	165 608	7 528	393.5	17.9	8.3%	1 148 203
INWIT	22	4 163	189	20.8	0.9	9.1%	984
IREN	22	530	24	1.3	0.1	1.5%	2 603
ITALGAS	22	445	20	2.6	0.1	1.1%	2 505
JUVENTUS FOOTBALL CLUB	22	809	37	0.6	0.0	2.0%	768
LEONARDO	22	6 807	309	25.5	1.2	3.6%	32 907
MAIRE TECNIMONT	22	42	2	0.1	0.0	0.2%	177
MEDIASET	22	495	23	1.3	0.1	1.1%	1 656
MEDIOBANCA	22	61 575	2 799	312.1	14.2	36.7%	113 059
MONCLER	22	2 858	130	83.4	3.8	10.4%	5 991
MONDADORI EDITORE	22	31	1	0.1	0.0	0.7%	75
NEXI	22	5 373	244	45.0	2.0	6.0%	8 183
OVS	22	331	15	0.3	0.0	0.1%	2 241
PIAGGIO & C	22	459	21	1.5	0.1	2.6%	729
PIRELLI & C	22	1 907	87	5.0	0.2	2.2%	25 297
POSTE ITALIANE	22	2 573	117	14.6	0.7	3.1%	16 609
PRIMA INDUSTRIE	22	1	0	0.0	0.0	0.0%	31
PRYSMIAN	22	10 027	456	33.9	1.5	7.4%	25 279
RECORDATI	22	213	10	1.0	0.0	0.4%	214
SAFILO GROUP	22	37	2	0.0	0.0	0.0%	268
SAIPEM	22	5 448	248	13.8	0.6	2.8%	14 231
SALVATORE FERRAGAMO	22	1 146	52	10.2	0.5	5.0%	3 226
SARAS	22	512	23	0.4	0.0	0.2%	1 353
SNAM	22	4 422	201	20.4	0.9	2.9%	18 363
STELLANTIS	22	25 191	1 145	216.0	9.8	3.6%	167 693
STMICROELECTRONICS	22	3 298	150	62.5	2.8	3.2%	9 181
TAMBURI INVESTMENT PARTNERS	22	8	0	0.0	0.0	0.1%	5
TECHNOGYM	22	775	35	3.8	0.2	2.7%	4 865
TELECOM ITALIA	22	158 203	7 191	63.8	2.9	7.6%	660 560
TELECOM ITALIA RSP	22	12 892	586	5.3	0.2	2.5%	19 141
TENARIS	22	12 864	585	61.7	2.8	7.1%	39 144
TERNA	22	4 217	192	26.7	1.2	4.2%	5 751
TOD'S	22	6 773	308	32.9	1.5	18.4%	2 102
UNICREDIT	22	121 377	5 517	659.3	30.0	14.8%	330 819
UNIPOL	22	4 674	212	11.3	0.5	3.6%	8 178
UNIPOLSAI	22	167	8	0.4	0.0	0.6%	569
WEEKLY STOCK OPTIONS							
ENEL	22	10	0	0.0	0.0	0.0%	3
ENI	22	79	4	0.4	0.0	0.0%	7
GENERALI	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	12	1	0.0	0.0	0.0%	4
STELLANTIS	22	64	3	0.5	0.0	0.0%	19
TELECOM ITALIA	22	-	-	-	-	0.0%	-
UNICREDIT	22	211	10	1.2	0.1	0.0%	66

(*) 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	312 563	48.38%	51.62%	552.78	23.5%	1 047 443
ENI	222 009	61.10%	38.90%	1 201.39	24.1%	597 127
INTESA SANPAOLO	165 620	55.20%	44.80%	393.56	8.3%	1 148 207
ENEL	160 951	43.93%	56.07%	576.18	11.3%	507 795
TELECOM ITALIA	158 203	40.65%	59.35%	63.82	7.6%	660 560
UNICREDIT	121 588	54.84%	45.16%	660.43	14.8%	330 885
MEDIOBANCA	61 575	26.05%	73.95%	312.13	36.7%	113 059
STELLANTIS	25 255	59.09%	40.91%	216.52	3.6%	167 712
TELECOM ITALIA RSP	12 892	50.96%	49.04%	5.29	2.5%	19 141
TENARIS	12 864	48.72%	51.28%	61.72	7.1%	39 144

* 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	145 000	47.2%	9	255.75	10.9%	155 000
INTESA SANPAOLO	94 250	30.7%	11	218.42	4.6%	66 000
TELECOM ITALIA	42 500	13.8%	2	15.03	1.8%	42 500
ENI	12 038	3.9%	19	64.76	1.3%	16 534
MEDIOBANCA	6 000	2.0%	2	28.04	3.3%	6 000
STELLANTIS	3 201	1.0%	3	27.49	0.5%	2 601
UNICREDIT	2 072	0.7%	7	10.68	0.2%	3 020
FINECOBANK	1 000	0.3%	1	7.55	1.2%	1 000
TERNA	700	0.2%	2	4.79	0.8%	850
ENEL	504	0.2%	2	1.73	0.0%	3 034

* Open positions at the end of period. Gross figures