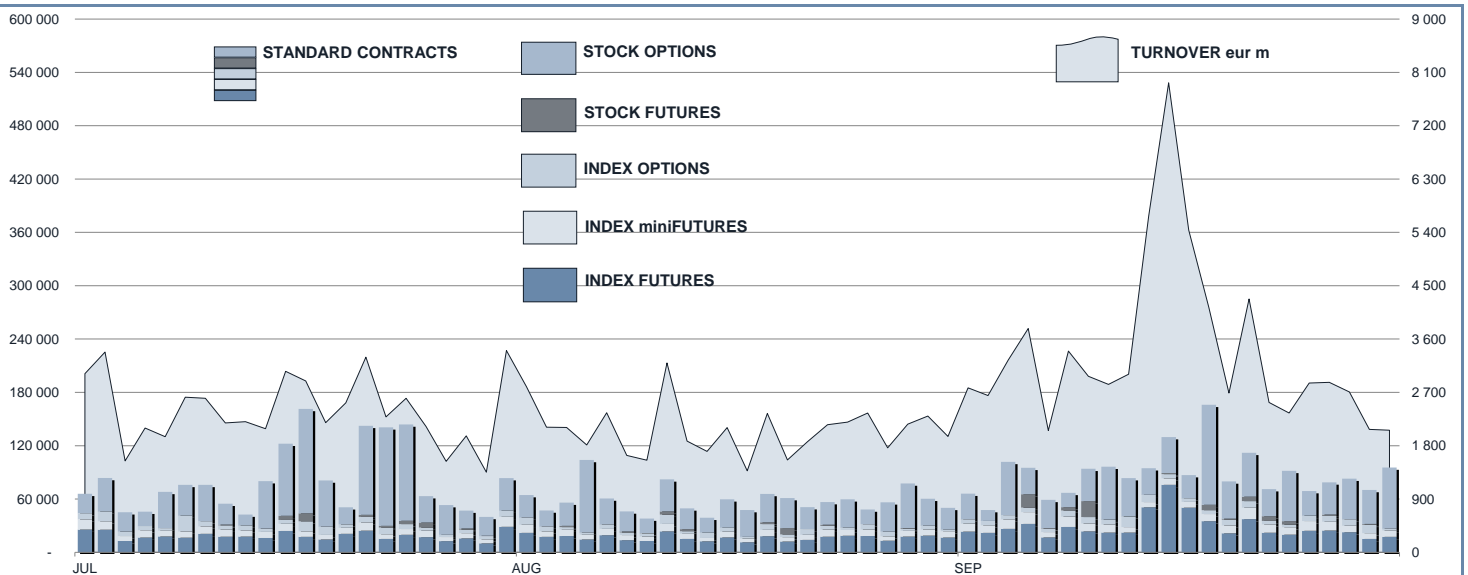




IDEM Statistics

September 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

	JULY 2020		AUGUST 2020		SEPTEMBER 2020		TOTAL 2019		JAN - SEP 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	423 668	42 213.9	340 025	33 750.0	631 570	61 564.6	6 768 585	721 547.7	5 254 888	520 378.6	63 845
FTSE ITALIA PIR PMI TR INDEX FUTURES	100	2.4	635	15.3	2 333	57.6	22 079	594.9	10 585	238.8	1 022
FTSE MIB DIVIDEND INDEX FUTURES	5 540	15.0	460	1.2	156	0.4	28 381	125.9	38 800	135.9	13 616
TOTAL INDEX FUTURES	429 308	42 231.3	341 120	33 766.5	634 059	61 622.6	6 819 045	722 268.5	5 304 273	520 753.3	78 483
FTSE MIB INDEX miniFUTURES	168 611	3 354.5	129 731	2 574.2	192 068	3 724.6	2 365 666	49 960.7	2 161 386	43 007.7	6 112
TOTAL INDEX miniFUTURES	168 611	3 354.5	129 731	2 574.2	192 068	3 724.6	2 365 666	49 960.7	2 161 386	43 007.7	6 112
FTSE MIB INDEX OPTIONS	130 321	6 240.2	79 153	3 834.3	115 994	5 536.4	2 722 027	141 727.1	1 653 961	83 463.2	296 358
FTSE MIB INDEX WEEKLY OPTIONS	15 860	792.0	12 355	612.7	12 983	628.8	256 975	13 734.2	152 065	8 021.8	1 922
TOTAL FTSE MIB INDEX OPTIONS	146 181	7 032.2	91 508	4 446.9	128 977	6 165.2	2 979 002	155 461.3	1 806 026	91 485.0	298 280
ITALIAN STOCK FUTURES	29 464	53.4	20 153	45.9	62 520	180.7	1 473 331	3 876.7	590 477	1 466.8	47 422
EUROPEAN STOCK FUTURES	8 830	31.5	-	-	-	-	2 365 064	8 319.4	347 054	866.2	33 322
STOCK DIVIDEND FUTURES	36 383	4.0	9 065	1.3	17 510	2.5	39 105	12.8	94 907	14.9	108 692
TOTAL STOCK FUTURES	74 677	88.9	29 218	47.3	80 030	183.2	3 877 500	12 208.9	1 032 438	2 347.9	189 436
STOCK OPTIONS	1 057 160	3 003.9	633 416	1 661.3	921 332	2 600.1	14 626 347	46 818.2	8 826 708	27 387.2	4 936 995
WEEKLY STOCK OPTIONS	910	3.2	422	1.7	527	2.1	33 924	118.9	6 933	22.7	176
TOTAL STOCK OPTIONS	1 058 070	3 007.1	633 838	1 663.0	921 859	2 602.1	14 660 271	46 937.1	8 833 641	27 410.0	4 937 171
TOTAL EQUITY DERIVATIVES	1 876 847	55 714.0	1 225 415	42 497.9	1 956 993	74 297.7	30 701 484	986 836.5	19 137 764	685 003.8	5 509 482

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	22	-	-	-	-	0.0%	300
ACEA	22	-	-	-	-	0.0%	-
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ATLANTIA	22	-	-	-	-	0.0%	-
AUTOGRILL	22	4	0	0.0	0.0	0.0%	4
AZIMUT HOLDING	22	-	-	-	-	0.0%	260
BANCA GENERALI	22	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	22	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	22	-	-	-	-	0.0%	-
BANCO BPM	22	1 200	55	1.6	0.1	0.2%	1 200
BPER BANCA	22	-	-	-	-	0.0%	-
BREMBIO	22	-	-	-	-	0.0%	-
BUZZI UNICEM	22	3 100	141	6.0	0.3	2.9%	1 550
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	-	-	-	-	0.0%	-
ENEL	22	26 450	1 202	99.1	4.5	2.9%	17 445
ENI	22	5 833	265	20.5	0.9	0.8%	5 829
ERG	22	-	-	-	-	0.0%	-
EXOR	22	-	-	-	-	0.0%	-
FERRARI	22	-	-	-	-	0.0%	150
FIAT CHRYSLER AUTOMOBILES	22	25	1	0.1	0.0	0.0%	25
FINECOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	25	1	0.0	0.0	0.0%	3 525
GEOX	22	-	-	-	-	0.0%	-
HERA	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	21 461	976	37.6	1.7	0.9%	10 970
IREN	22	-	-	-	-	0.0%	-
ITALGAS	22	-	-	-	-	0.0%	-
LEONARDO	22	-	-	-	-	0.0%	1 000
MEDIASET	22	-	-	-	-	0.0%	-
MEDIOBANCA	22	1 500	68	5.5	0.2	0.8%	600
MONCLER	22	-	-	-	-	0.0%	-
NEXI	22	-	-	-	-	0.0%	-
PIRELLI & C	22	-	-	-	-	0.0%	-
POSTE ITALIANE	22	-	-	-	-	0.0%	300
PRYSMIAN	22	-	-	-	-	0.0%	-
SAIPEM	22	28	1	0.0	0.0	0.0%	47
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	500	23	2.2	0.1	0.3%	500
STMICROELECTRONICS	22	2	0	0.0	0.0	0.0%	2
TECHNOGYM	22	-	-	-	-	0.0%	-
TELECOM ITALIA	22	2	0	0.0	0.0	0.0%	2 500
TELECOM ITALIA RSP	22	15	1	0.0	0.0	0.0%	15
TENARIS	22	-	-	-	-	0.0%	-
TERNA	22	-	-	-	-	0.0%	-
TOD'S	22	-	-	-	-	0.0%	-
UNICREDIT	22	1 875	85	6.9	0.3	0.2%	700
UNIPOL	22	500	23	1.0	0.0	0.6%	500
UNIPOLSAI	22	-	-	-	-	0.0%	-
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	22	-	-	-	-	-	-
BBVA	22	-	-	-	-	-	-
BNP PARIBAS	22	-	-	-	-	-	33 322
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	-	-	-	-	-	-
TELEFONICA	22	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	22	-	-	-	-	-	470
AXA DIVIDEND	22	-	-	-	-	-	10
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	-
BNP DIVIDEND	22	-	-	-	-	-	3 332
DAIMLER DIVIDEND	22	-	-	-	-	-	30
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	80
ENEL DIVIDEND	22	-	-	-	-	-	3 810
ENGIE DIVIDEND	22	-	-	-	-	-	-
ENI DIVIDEND	22	2 000	91	0.6	0.0	-	7 450
FIAT CHRYSLER AUTOMOBILES DIVIDEND	22	-	-	-	-	-	4 960
IBERDROLA DIVIDEND	22	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	22	15 510	705	1.9	0.1	-	84 440
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	-	-	-	-	-	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

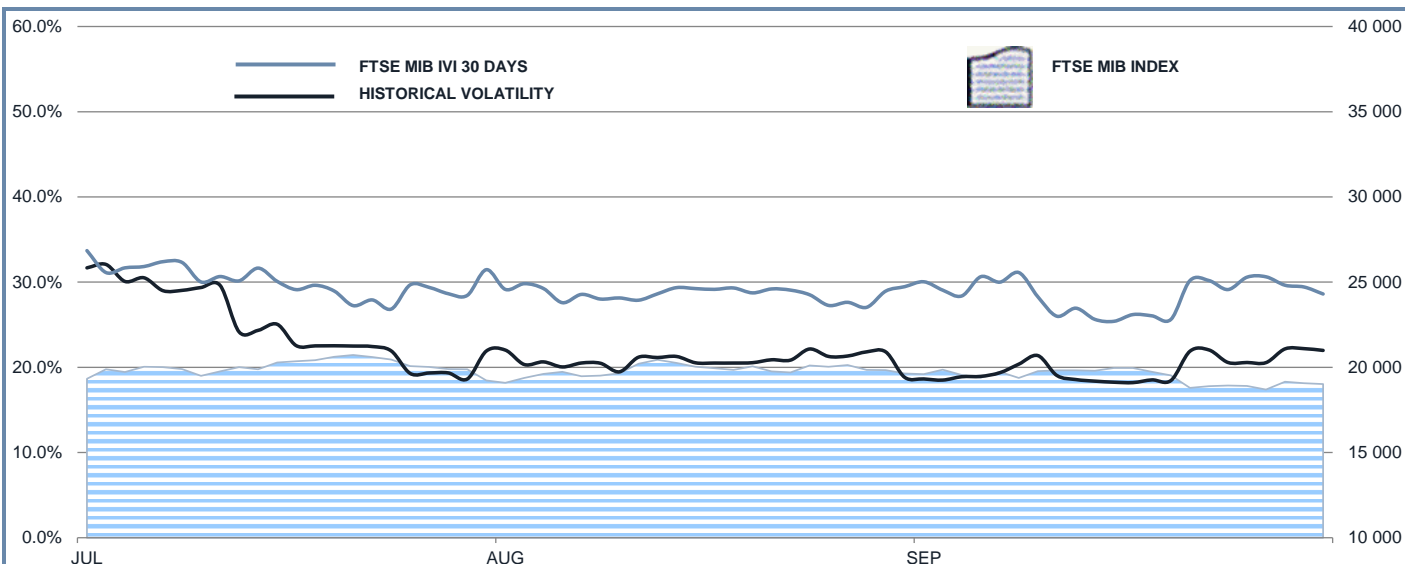
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	22	1 323	60	8.4	0.4	3.3%	2 927
ACEA	22	113	5	1.0	0.0	1.4%	148
AMPLIFON	22	167	8	2.4	0.1	0.5%	450
ANIMA HOLDING	22	785	36	1.4	0.1	2.1%	3 351
ASTM	22	137	6	0.3	0.0	0.3%	139
ATLANTIA	22	8 533	388	61.3	2.8	8.5%	31 276
AUTOGRILL	22	1 184	54	2.9	0.1	2.5%	3 905
AZIMUT HOLDING	22	1 391	63	11.4	0.5	4.4%	9 610
BANCA GENERALI	22	581	26	1.6	0.1	0.6%	2 673
BANCA IFIS	22	149	7	0.2	0.0	0.6%	399
BANCA MEDIOLANUM	22	529	24	1.7	0.1	1.0%	2 352
BANCA MONTE PASCHI SIENA	22	9 693	441	1.4	0.1	2.3%	56 058
BANCA POPOLARE SONDRIO	22	9	0	0.0	0.0	0.0%	68
BANCO BPM	22	11 819	537	17.3	0.8	2.0%	40 585
BPER BANCA	22	1 612	73	4.2	0.2	2.2%	5 046
BREMBO	22	239	11	1.0	0.0	0.8%	673
BRUNELLO CUCINELLI	22	147	7	0.4	0.0	0.6%	168
BUZZI UNICEM	22	2 024	92	4.0	0.2	2.0%	5 539
CAMPARI	22	2 135	97	17.7	0.8	4.3%	4 041
CATTOLICA ASSICURAZIONI	22	1 360	62	0.7	0.0	1.3%	2 034
CERVED GROUP	22	13	1	0.0	0.0	0.1%	82
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	2 148	98	7.6	0.3	1.1%	4 338
CREDITO VALTELLINESE	22	10	0	0.0	0.0	0.0%	19
DANIELI & C	22	44	2	0.1	0.0	0.2%	142
DE' LONGHI	22	22	1	0.3	0.0	0.3%	47
DIASORIN	22	585	27	9.1	0.4	1.2%	710
ENEL	22	165 636	7 529	620.5	28.2	18.3%	579 488
ENI	22	69 162	3 144	270.8	12.3	11.1%	452 807
ERG	22	148	7	1.5	0.1	1.2%	494
EXOR	22	4 090	186	21.5	1.0	4.6%	5 571
FALCK RENEWABLES	22	67	3	0.2	0.0	0.2%	114
FERRARI	22	1 687	77	26.6	1.2	2.3%	12 467
FIAT CHRYSLER AUTOMOBILES	22	57 460	2 612	306.6	13.9	11.5%	213 348
FINCANTIERI	22	2	0	0.0	0.0	0.0%	90
FINCOBANCA	22	2 361	107	13.5	0.6	2.0%	4 346
GENERALI	22	105 823	4 810	125.6	5.7	10.6%	723 084
GEOX	22	11	1	0.0	0.0	0.1%	169
HERA	22	30	1	0.1	0.0	0.1%	82
IMA	22	-	-	-	-	0.0%	320
INTERPUMP GROUP	22	482	22	1.5	0.1	0.8%	554
INTESA SANPAOLO	22	183 731	8 351	339.7	15.4	8.1%	1 587 860
INWIT	22	139	6	0.7	0.0	0.2%	791
IREN	22	284	13	0.6	0.0	0.9%	5 193
ITALGAS	22	242	11	1.2	0.1	0.7%	1 307
JUVENTUS FOOTBALL CLUB	22	343	16	0.3	0.0	0.5%	410
LEONARDO	22	4 896	223	14.8	0.7	1.9%	16 462
MAIRE TECNIMONT	22	57	3	0.1	0.0	0.3%	265
MEDIASET	22	1 884	86	3.4	0.2	2.0%	2 464
MEDIOBANCA	22	6 158	280	22.7	1.0	3.3%	28 072
MONCLER	22	2 100	95	36.1	1.6	5.5%	4 092
MONDADORI EDITORE	22	61	3	0.1	0.0	0.4%	12
NEXI	22	790	36	6.2	0.3	0.8%	1 348
OVS	22	6	0	0.0	0.0	0.0%	189
PIAGGIO & C	22	42	2	0.1	0.0	0.2%	781
PIRELLI & C	22	3 450	157	6.9	0.3	3.0%	10 171
POSTE ITALIANE	22	5 167	235	20.2	0.9	4.4%	12 675
PRIMA INDUSTRIE	22	43	2	0.0	0.0	0.8%	71
PRYSMIAN	22	1 984	90	4.6	0.2	0.9%	3 933
RECORDATI	22	-	-	-	-	0.0%	201
SAFILO GROUP	22	28	1	0.0	0.0	0.2%	240
SAIPEM	22	3 656	166	6.5	0.3	1.1%	9 372
SALVATORE FERRAGAMO	22	404	18	2.5	0.1	1.5%	2 761
SARAS	22	793	36	0.5	0.0	0.5%	1 724
SNAM	22	7 327	333	32.7	1.5	4.3%	24 842
STMICROELECTRONICS	22	6 552	298	84.7	3.9	3.8%	19 072
TAMBURI INVESTMENT PARTNERS	22	48	2	0.1	0.0	0.5%	94
TECHNOGYM	22	1 076	49	4.5	0.2	3.0%	983
TELECOM ITALIA	22	88 289	4 013	40.6	1.8	4.9%	606 257
TELECOM ITALIA RSP	22	29 875	1 358	10.7	0.5	6.6%	42 618
TENARIS	22	27 549	1 252	57.6	2.6	12.0%	39 103
TERNA	22	1 559	71	9.4	0.4	1.6%	4 177
TOD'S	22	538	24	1.3	0.1	3.0%	570
UNICREDIT	22	86 153	3 916	341.4	15.5	10.7%	333 479
UNIPOL	22	1 045	48	2.1	0.1	1.1%	2 223
UNIPOLSAI	22	1 352	61	3.2	0.1	4.0%	3 469
WEEKLY STOCK OPTIONS							
ENEL	22	42	2	0.2	0.0	0.0%	26
ENI	22	127	6	0.5	0.0	0.0%	10
FIAT CHRYSLER AUTOMOBILES	22	75	3	0.4	0.0	0.0%	64
GENERALI	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	13	1	0.0	0.0	0.0%	4
TELECOM ITALIA	22	-	-	-	-	0.0%	-
UNICREDIT	22	270	12	1.0	0.0	0.0%	72

(*) 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
INTESA SANPAOLO	183 744	66.10%	33.90%	339.76	8.1%	1 587 864
ENEL	165 678	47.16%	52.84%	620.63	18.3%	579 514
GENERALI	105 823	30.24%	69.76%	125.62	10.6%	723 084
TELECOM ITALIA	88 289	31.91%	68.09%	40.55	4.9%	606 257
UNICREDIT	86 423	39.71%	60.29%	342.43	10.7%	333 551
ENI	69 289	60.04%	39.96%	271.25	11.1%	452 817
FIAT CHRYSLER AUTOMOBILES	57 535	67.85%	32.15%	307.02	11.5%	213 412
TELECOM ITALIA RSP	29 875	51.63%	48.37%	10.68	6.6%	42 618
TENARIS	27 549	10.48%	89.52%	57.58	12.0%	39 103
BANCO BPM	11 819	73.95%	26.05%	17.30	2.0%	40 585

* 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	
ENEL	26 450	42.3%	9	99.08	2.9%	17 445
INTESA SANPAOLO	21 461	34.3%	6	37.62	0.9%	10 970
ENI	5 833	9.3%	9	20.50	0.8%	5 829
BUZZI UNICEM	3 100	5.0%	2	6.05	2.9%	1 550
UNICREDIT	1 875	3.0%	5	6.93	0.2%	700
MEDIOBANCA	1 500	2.4%	3	5.45	0.8%	600
BANCO BPM	1 200	1.9%	1	1.61	0.2%	1 200
UNIPOL	500	0.8%	1	1.01	0.6%	500
SNAM	500	0.8%	1	2.18	0.3%	500
SAIPEM	28	0.0%	15	0.05	0.0%	47

* Open positions at the end of period. Gross figures

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