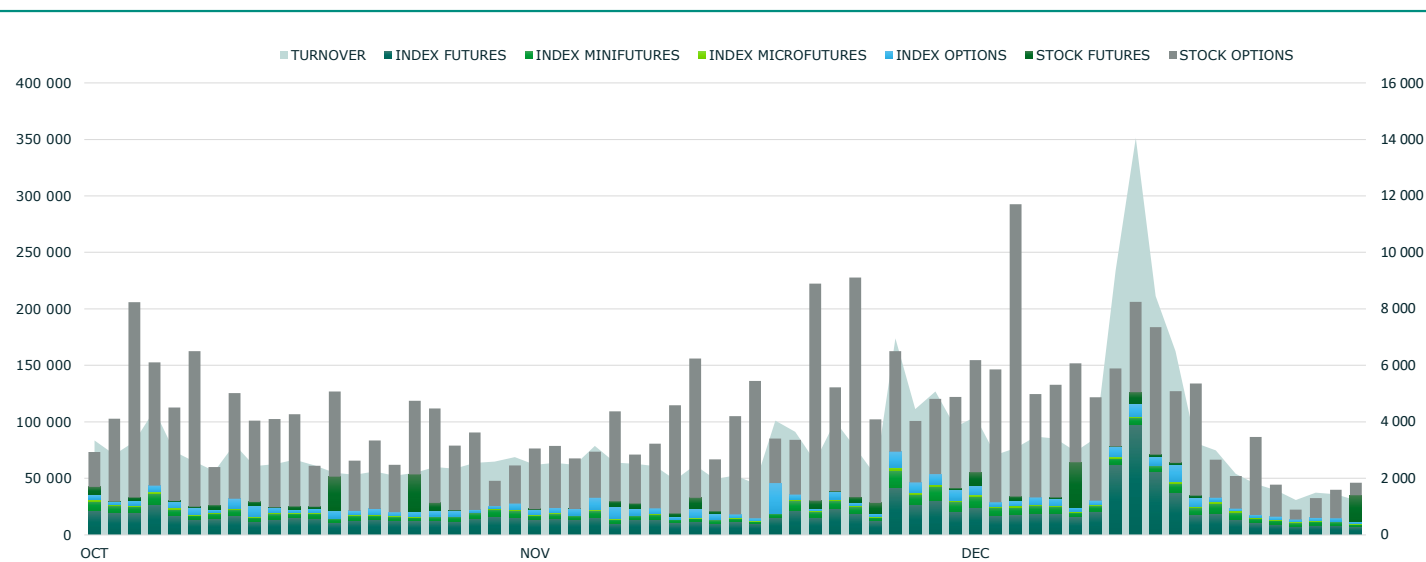


### EQUITY DERIVATIVES TRADING



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

	OCTOBER 2021		NOVEMBER 2021		DECEMBER 2021		TOTAL 2020		JAN - DEC 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	319 866	41 470.8	366 444	49 414.3	506 546	67 368.0	6 637 198	662 162.2	5 136 184	640 222.2	79 372
FTSE ITALIA PIR PMI TR INDEX FUTURES	549	20.3	122	4.6	1 408	50.3	13 103	304.8	14 950	493.6	543
FTSE MIB DIVIDEND INDEX FUTURES	2 420	12.1	2 400	12.4	215	1.1	57 374	189.9	49 503	204.8	11 845
<b>TOTAL INDEX FUTURES</b>	<b>322 835</b>	<b>41 503.1</b>	<b>368 966</b>	<b>49 431.4</b>	<b>508 169</b>	<b>67 419.4</b>	<b>6 707 675</b>	<b>662 657.0</b>	<b>5 200 637</b>	<b>640 920.6</b>	<b>91 760</b>
FTSE MIB INDEX miniFUTURES	100 242	2 597.0	117 589	3 163.3	119 376	3 167.6	2 682 599	53 573.8	1 415 677	35 043.2	5 688
<b>TOTAL INDEX miniFUTURES</b>	<b>100 242</b>	<b>2 597.0</b>	<b>117 589</b>	<b>3 163.3</b>	<b>119 376</b>	<b>3 167.6</b>	<b>2 682 599</b>	<b>53 573.8</b>	<b>1 415 677</b>	<b>35 043.2</b>	<b>5 688</b>
FTSE MIB INDEX microFUTURES	18 734	96.9	20 269	109.0	23 099	122.6	36 903	154.7	233 872	1 165.5	1 776
<b>TOTAL INDEX microFUTURES</b>	<b>18 734</b>	<b>96.9</b>	<b>20 269</b>	<b>109.0</b>	<b>23 099</b>	<b>122.6</b>	<b>36 903</b>	<b>154.7</b>	<b>233 872</b>	<b>1 165.5</b>	<b>1 776</b>
FTSE MIB INDEX OPTIONS	89 300	5 461.1	139 882	9 054.8	106 349	6 803.8	2 125 617	106 867.7	1 539 796	92 243.7	152 558
FTSE MIB INDEX WEEKLY OPTIONS	7 393	484.0	8 493	574.2	7 961	528.3	191 936	10 065.5	110 993	6 889.8	1 233
<b>TOTAL FTSE MIB INDEX OPTIONS</b>	<b>96 693</b>	<b>5 945.1</b>	<b>148 375</b>	<b>9 629.0</b>	<b>114 310</b>	<b>7 332.1</b>	<b>2 317 553</b>	<b>116 933.2</b>	<b>1 650 789</b>	<b>99 133.4</b>	<b>153 791</b>
ITALIAN STOCK FUTURES	91 858	245.6	45 111	157.4	95 068	240.7	724 134	1 759.8	1 107 505	2 665.2	108 596
EUROPEAN STOCK FUTURES	-	-	-	-	-	-	383 698	988.3	113 382	609.3	-
STOCK DIVIDEND FUTURES	230	0.6	1 232	2.3	45	0.2	126 908	18.9	84 954	46.9	16 228
<b>TOTAL STOCK FUTURES</b>	<b>92 088</b>	<b>246.2</b>	<b>46 343</b>	<b>159.7</b>	<b>95 113</b>	<b>241.0</b>	<b>1 234 740</b>	<b>2 767.0</b>	<b>1 305 841</b>	<b>3 321.4</b>	<b>124 824</b>
STOCK OPTIONS	1 515 228	5 195.2	1 729 009	4 668.3	1 571 205	4 361.0	12 117 539	35 482.8	15 181 349	49 711.8	4 571 814
WEEKLY STOCK OPTIONS	6 566	28.5	3 915	22.2	3 883	24.9	12 877	35.0	31 996	166.7	181
<b>TOTAL STOCK OPTIONS</b>	<b>1 521 794</b>	<b>5 223.7</b>	<b>1 732 924</b>	<b>4 690.4</b>	<b>1 575 088</b>	<b>4 385.9</b>	<b>12 130 416</b>	<b>35 517.8</b>	<b>15 213 345</b>	<b>49 878.4</b>	<b>4 571 995</b>
<b>TOTAL EQUITY DERIVATIVES</b>	<b>2 152 386</b>	<b>55 611.9</b>	<b>2 434 466</b>	<b>67 182.8</b>	<b>2 435 155</b>	<b>82 668.6</b>	<b>25 109 886</b>	<b>871 603.6</b>	<b>25 020 161</b>	<b>829 462.6</b>	<b>4 949 834</b>

## IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
				TURNOVER eur m (*)			
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
<b>ITALIAN STOCK FUTURES</b>							
A2A	21	-	-	-	-	0.0%	-
ACEA	21	-	-	-	-	0.0%	-
ANIMA HOLDING	21	-	-	-	-	0.0%	-
ATLANTIA	21	-	-	-	-	0.0%	-
AUTOGRILL	21	5	0	0.0	0.0	0.0%	-
AZIMUT HOLDING	21	9	0	0.1	0.0	0.0%	5
BANCA GENERALI	21	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	21	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	21	23 010	1 096	2.1	0.1	2.2%	23 010
BANCO BPM	21	-	-	-	-	0.0%	-
BPER BANCA	21	-	-	-	-	0.0%	-
BREMO	21	-	-	-	-	0.0%	-
BUZZI UNICEM	21	-	-	-	-	0.0%	-
CAMPARI	21	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	21	-	-	-	-	0.0%	-
CNH INDUSTRIAL	21	-	-	-	-	0.0%	-
ENEL	21	26 812	1 277	87.5	4.2	2.3%	22 234
ENI	21	1 009	48	6.1	0.3	0.2%	2 000
ERG	21	-	-	-	-	0.0%	-
EXOR	21	-	-	-	-	0.0%	-
FERRARI	21	-	-	-	-	0.0%	-
FINECOBANK	21	1 000	48	7.8	0.4	1.8%	-
GENERALI	21	12 055	574	22.3	1.1	1.1%	32 040
GEOX	21	-	-	-	-	0.0%	-
GVS	21	-	-	-	-	0.0%	-
HERA	21	-	-	-	-	0.0%	-
INTESA SANPAOLO	21	20 000	952	43.6	2.1	1.4%	20 000
IREN	21	-	-	-	-	0.0%	-
ITALGAS	21	-	-	-	-	0.0%	-
LEONARDO	21	2	0	0.0	0.0	0.0%	-
MEDIOBANCA	21	300	14	1.5	0.1	0.3%	300
MFE B	21	1 250	60	2.9	0.1	4.6%	1 000
MONCLER	21	-	-	-	-	0.0%	-
NEXI	21	-	-	-	-	0.0%	-
PIRELLI & C	21	-	-	-	-	0.0%	-
POSTE ITALIANE	21	-	-	-	-	0.0%	-
PRYSMIAN	21	-	-	-	-	0.0%	-
SAIPEM	21	-	-	-	-	0.0%	-
SARAS	21	10	0	0.0	0.0	0.0%	-
SNAM	21	-	-	-	-	0.0%	-
STELLANTIS	21	3 601	171	28.4	1.4	0.9%	3 602
STMICROELECTRONICS	21	-	-	-	-	0.0%	-
TECHNOGYM	21	-	-	-	-	0.0%	-
TELECOM ITALIA	21	-	-	-	-	0.0%	-
TELECOM ITALIA RSP	21	-	-	-	-	0.0%	-
TENARIS	21	-	-	-	-	0.0%	-
TERNA	21	-	-	-	-	0.0%	-
TOD'S	21	5	0	0.0	0.0	0.0%	5
UNICREDIT	21	6 000	286	38.3	1.8	0.6%	4 400
UNIPOL	21	-	-	-	-	0.0%	-
UNIPOLSAI	21	-	-	-	-	0.0%	-
<b>EUROPEAN STOCK FUTURES</b>							
BANCO SANTANDER	21	-	-	-	-	-	-
BBVA	21	-	-	-	-	-	-
BNP PARIBAS	21	-	-	-	-	-	-
DEUTSCHE BANK	21	-	-	-	-	-	-
IBERDROLA	21	-	-	-	-	-	-
REPSOL	21	-	-	-	-	-	-
SOCIETE GENERALE	21	-	-	-	-	-	-
TELEFONICA	21	-	-	-	-	-	-
<b>STOCK DIVIDEND FUTURES</b>							
ASSICURAZIONI GENERALI DIVIDEND	21	-	-	-	-	-	163
AXA DIVIDEND	21	-	-	-	-	-	10
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	21	-	-	-	-	-	-
BANCO BPM DIVIDEND	21	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	21	-	-	-	-	-	-
BNP DIVIDEND	21	-	-	-	-	-	-
DAIMLER DIVIDEND	21	10	0	0.0	0.0	-	-
DEUTSCHE TELEKOM DIVIDEND	21	-	-	-	-	-	-
ENEL DIVIDEND	21	-	-	-	-	-	45
ENGIE DIVIDEND	21	-	-	-	-	-	-
ENI DIVIDEND	21	-	-	-	-	-	4 555
FERRARI DIVIDEND	21	-	-	-	-	-	5
IBERDROLA DIVIDEND	21	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	21	-	-	-	-	-	8 135
ORANGE DIVIDEND	21	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	21	-	-	-	-	-	1 100
SANOFI-AVENTIS DIVIDEND	21	-	-	-	-	-	-
SIEMENS DIVIDEND	21	-	-	-	-	-	-
SNAM DIVIDEND	21	-	-	-	-	-	-
SOCGEN DIVIDEND	21	-	-	-	-	-	5
STELLANTIS DIVIDEND	21	-	-	-	-	-	660
TELECOM ITALIA DIVIDEND	21	-	-	-	-	-	5
TELEFONICA DIVIDEND	21	-	-	-	-	-	-
TERNA DIVIDEND	21	-	-	-	-	-	5
TOTAL DIVIDEND	21	-	-	-	-	-	5
UNICREDIT DIVIDEND	21	35	2	0.2	0.0	-	1 530
VIVENDI DIVIDEND	21	-	-	-	-	-	5

(\*) 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

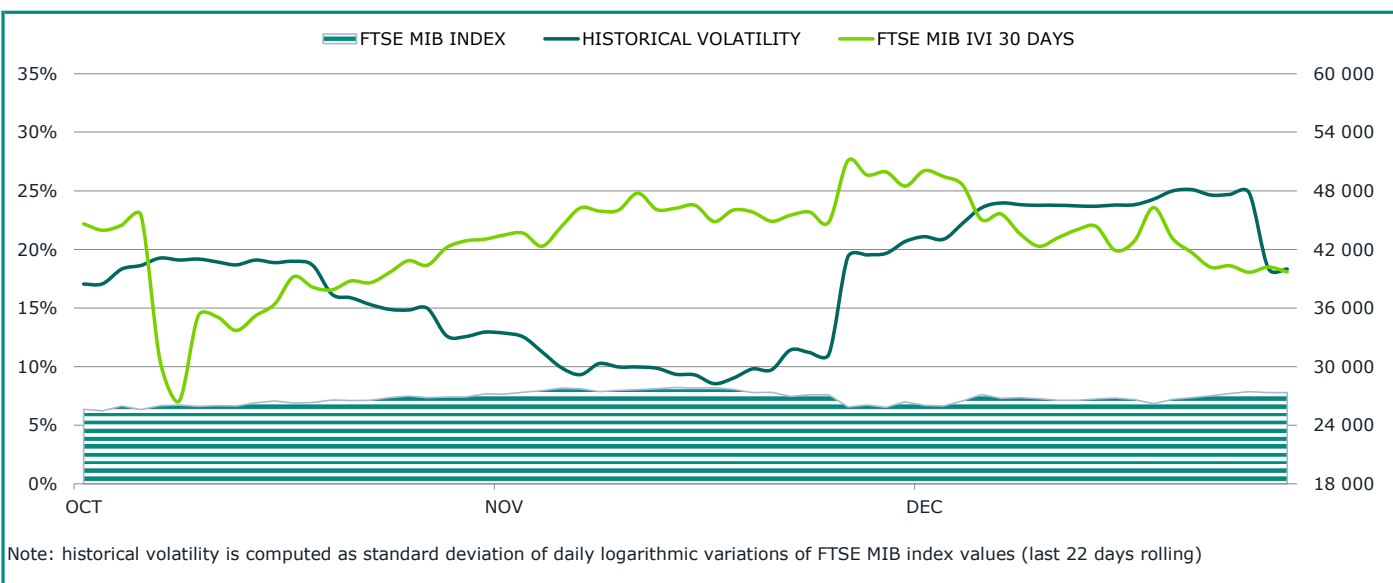
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>STOCK OPTIONS</b>							
A2A	21	1 586	76	13.8	0.7	4.8%	2 117
ACEA	21	41	2	0.4	0.0	1.7%	105
AMPLIFON	21	355	17	7.8	0.4	1.9%	620
ANIMA HOLDING	21	192	9	0.4	0.0	0.7%	932
ATLANTIA	21	5 415	258	45.7	2.2	7.5%	14 067
AUTOGRILL	21	3 083	147	9.4	0.4	5.0%	3 163
AZIMUT HOLDING	21	1 572	75	19.0	0.9	6.1%	6 835
BANCA GENERALI	21	1 359	65	5.0	0.2	1.6%	2 405
BANCA IFIS	21	221	11	0.3	0.0	0.6%	271
BANCA MEDIOLANUM	21	1 421	68	5.9	0.3	3.5%	1 356
BANCA MONTE PASCHI SIENA	21	1 577	75	0.2	0.0	0.2%	10 199
BANCA POPOLARE SONDRIO	21	91	4	0.2	0.0	0.2%	129
BANCO BPM	21	8 552	407	23.2	1.1	4.0%	29 400
BPER BANCA	21	3 290	157	5.9	0.3	1.4%	9 623
BREMBO	21	513	24	3.1	0.1	3.1%	796
BRUNELLO CUCINELLI	21	12	1	0.1	0.0	0.1%	254
BUZZI UNICEM	21	646	31	1.2	0.1	0.7%	1 716
CAMPARI	21	727	35	8.1	0.4	2.4%	2 675
CATTOLICA ASSICURAZIONI	21	59	3	0.0	0.0	0.1%	126
CERVED GROUP	21	90	4	0.5	0.0	1.1%	77
CNH INDUSTRIAL	21	21 865	1 041	174.7	8.3	13.1%	21 693
DANIELI & C	21	134	6	0.4	0.0	1.4%	658
DE' LONGHI	21	17	1	0.3	0.0	0.4%	103
DIASORIN	21	993	47	17.7	0.8	2.6%	452
ENEL	21	121 399	5 781	403.8	19.2	10.8%	466 404
ENI	21	73 528	3 501	436.8	20.8	13.1%	465 190
ERG	21	259	12	3.7	0.2	4.7%	418
EXOR	21	1 399	67	10.6	0.5	2.8%	1 836
FALCK RENEWABLES	21	42	2	0.1	0.0	0.1%	159
FERRARI	21	1 612	77	35.9	1.7	2.4%	12 120
FINCANTIERI	21	16	1	0.0	0.0	0.0%	152
FINECOBANK	21	804	38	5.9	0.3	1.4%	3 211
GENERALI	21	305 261	14 536	548.6	26.1	27.9%	1 440 718
GEOX	21	27	1	0.0	0.0	0.1%	267
GVS	21	5	0	0.0	0.0	0.1%	22
HERA	21	271	13	1.0	0.0	0.7%	407
INTERPUMP GROUP	21	1 198	57	7.2	0.3	3.2%	779
INTESA SANPAOLO	21	157 986	7 523	339.1	16.1	10.5%	588 187
INWIT	21	180	9	0.9	0.0	0.5%	349
IREN	21	127	6	0.3	0.0	0.6%	119
ITALGAS	21	506	24	2.9	0.1	1.6%	699
JUVENTUS FOOTBALL CLUB	21	5 819	277	2.5	0.1	1.2%	753
LEONARDO	21	7 807	372	25.7	1.2	4.9%	21 447
MAIRE TECNIMONT	21	96	5	0.3	0.0	0.3%	114
MEDIOBANCA	21	7 398	352	36.6	1.7	6.8%	28 910
MFE B	21	912	43	2.1	0.1	3.2%	650
MONCLER	21	750	36	22.7	1.1	3.1%	1 878
MONDADORI EDITORE	21	60	3	0.1	0.0	0.7%	4
NEXI	21	8 563	408	59.1	2.8	10.6%	14 695
OVS	21	114	5	0.1	0.0	0.1%	410
PIAGGIO & C	21	102	5	0.3	0.0	1.2%	321
PIRELLI & C	21	5 028	239	13.7	0.7	5.7%	29 557
POSTE ITALIANE	21	5 964	284	32.7	1.6	7.2%	8 042
PRIMA INDUSTRIE	21	1	0	0.0	0.0	0.0%	24
PRYSMIAN	21	1 678	80	5.3	0.3	1.5%	5 953
RECORDATI	21	48	2	0.3	0.0	0.1%	64
SAFILO GROUP	21	12	1	0.0	0.0	0.0%	87
SAIPEM	21	6 946	331	14.5	0.7	4.9%	13 982
SALVATORE FERRAGAMO	21	2 247	107	25.7	1.2	10.9%	2 823
SARAS	21	686	33	0.7	0.0	0.8%	885
SNAM	21	1 783	85	8.9	0.4	1.5%	12 242
STELLANTIS	21	60 604	2 886	539.2	25.7	16.4%	174 156
STMICROELECTRONICS	21	2 798	133	57.6	2.7	2.6%	5 022
TAMBURI INVESTMENT PARTNERS	21	15	1	0.1	0.0	0.2%	42
TECHNOGYM	21	81	4	0.4	0.0	0.5%	3 732
TELECOM ITALIA	21	547 796	26 086	297.5	14.2	22.6%	863 378
TELECOM ITALIA RSP	21	11 415	544	5.2	0.2	1.4%	17 420
TENARIS	21	9 775	465	45.0	2.1	6.5%	23 290
TERNA	21	3 252	155	21.3	1.0	4.0%	3 449
TOD'S	21	471	22	2.4	0.1	2.9%	703
UNICREDIT	21	159 484	7 594	998.5	47.5	16.6%	239 893
UNIPOL	21	807	38	1.9	0.1	1.2%	6 473
UNIPOLSAI	21	262	12	0.6	0.0	1.2%	606
<b>WEEKLY STOCK OPTIONS</b>							
ENEL	21	25	1	0.1	0.0	0.0%	-
ENI	21	15	1	0.1	0.0	0.0%	-
GENERALI	21	200	10	0.4	0.0	0.0%	-
INTESA SANPAOLO	21	4	0	0.0	0.0	0.0%	-
STELLANTIS	21	2 553	122	20.8	1.0	0.6%	-
TELECOM ITALIA	21	606	29	0.3	0.0	0.0%	180
UNICREDIT	21	480	23	3.3	0.2	0.1%	1

(\*) 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
TELECOM ITALIA	548 402	77.45%	22.55%	297.73	22.6%	863 558
GENERALI	305 461	48.04%	51.96%	548.92	27.9%	1 440 718
UNICREDIT	159 964	70.18%	29.82%	1 001.85	16.7%	239 894
INTESA SANPAOLO	157 990	21.63%	78.37%	339.08	10.5%	588 187
ENEL	121 424	41.53%	58.47%	403.93	10.8%	466 404
ENI	73 543	44.36%	55.64%	436.84	13.1%	465 190
STELLANTIS	63 157	63.60%	36.40%	559.91	17.1%	174 156
CNH INDUSTRIAL	21 865	63.64%	36.36%	174.67	13.1%	21 693
TELECOM ITALIA RSP	11 415	74.82%	25.18%	5.18	1.4%	17 420
TENARIS	9 775	51.24%	48.76%	44.98	6.5%	23 290

\* 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	26 812	28.2%	14	87.52	2.3%	22 234
BANCA MONTE PASCHI SIENA	23 010	24.2%	3	2.05	2.2%	23 010
INTESA SANPAOLO	20 000	21.0%	2	43.59	1.4%	20 000
GENERALI	12 055	12.7%	10	22.29	1.1%	32 040
UNICREDIT	6 000	6.3%	4	38.30	0.6%	4 400
STELLANTIS	3 601	3.8%	3	28.43	0.9%	3 602
MFE B	1 250	1.3%	3	2.93	4.6%	1 000
ENI	1 009	1.1%	5	6.15	0.2%	2 000
FINECOBANK	1 000	1.1%	1	7.80	1.8%	-
MEDIOBANCA	300	0.3%	1	1.52	0.3%	300

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

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