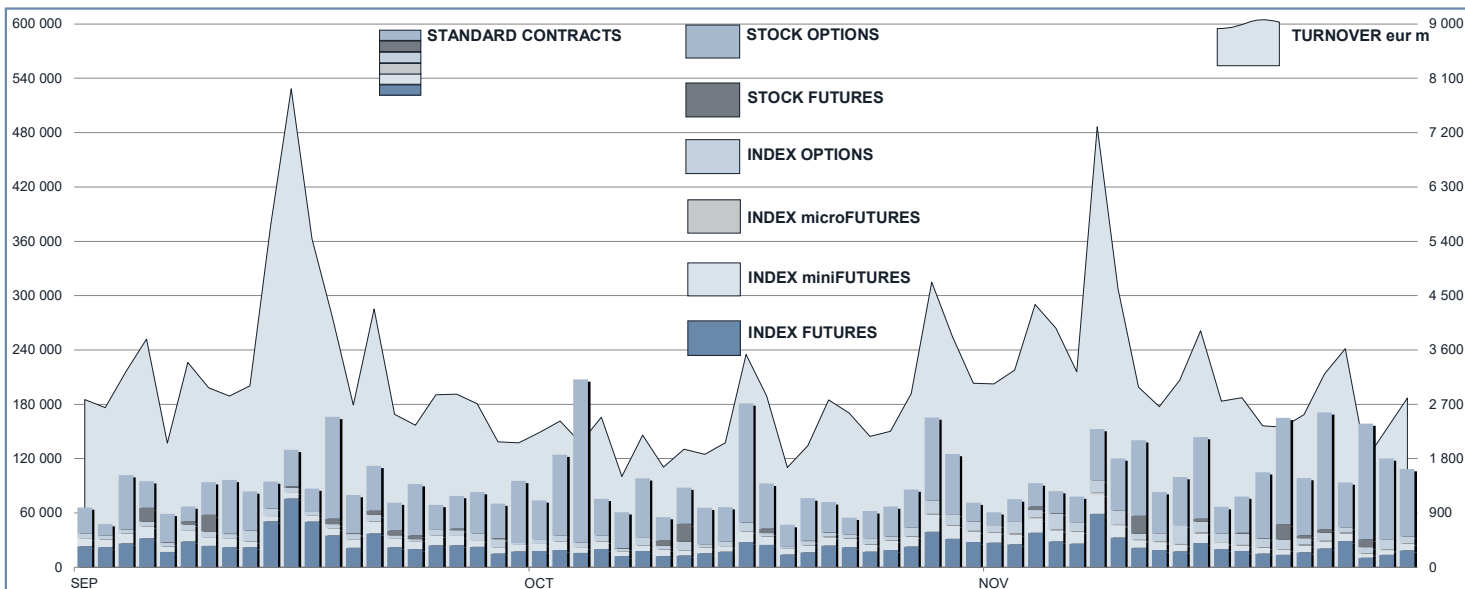


IDEM Statistics
November 2020
EQUITY DERIVATIVES TRADING


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

	SEPTEMBER 2020		OCTOBER 2020		NOVEMBER 2020		TOTAL 2019		JAN - NOV 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	631 570	61 564.6	440 939	41 703.7	487 543	50 400.8	6 768 585	721 547.7	6 183 370	612 483.1	69 794
FTSE ITALIA PIR PMI TR INDEX FUTURES	2 333	57.6	156	3.6	692	17.9	22 079	594.9	11 433	260.4	760
FTSE MIB DIVIDEND INDEX FUTURES	156	0.4	6 214	17.7	9 340	27.0	28 381	125.9	54 354	180.6	16 371
TOTAL INDEX FUTURES	634 059	61 622.6	447 309	41 725.0	497 575	50 445.8	6 819 045	722 268.5	6 249 157	612 924.1	86 925
FTSE MIB INDEX miniFUTURES	192 068	3 724.6	196 045	3 703.5	198 124	4 083.1	2 365 666	49 960.7	2 555 555	50 794.3	15 738
TOTAL INDEX miniFUTURES	192 068	3 724.6	196 045	3 703.5	198 124	4 083.1	2 365 666	49 960.7	2 555 555	50 794.3	15 738
FTSE MIB INDEX microFUTURES			4 343	16.2	18 942	79.0			23 285	95.2	1 443
TOTAL INDEX microFUTURES			4 343	16.2	18 942	79.0			23 285	95.2	1 443
FTSE MIB INDEX OPTIONS	115 994	5 536.4	130 970	6 039.4	208 413	10 329.5	2 722 027	141 727.1	1 993 344	99 832.1	343 275
FTSE MIB INDEX WEEKLY OPTIONS	12 983	628.8	12 464	591.5	11 601	592.4	256 975	13 734.2	176 130	9 205.8	1 198
TOTAL FTSE MIB INDEX OPTIONS	128 977	6 165.2	143 434	6 631.0	220 014	10 921.9	2 979 002	155 461.3	2 169 474	109 037.9	344 473
ITALIAN STOCK FUTURES	62 520	180.7	32 458	53.6	62 074	145.6	1 473 331	3 876.7	685 009	1 666.0	86 789
EUROPEAN STOCK FUTURES	-	-	30 000	92.4	-	-	2 365 064	8 319.4	377 054	958.6	3 322
STOCK DIVIDEND FUTURES	17 510	2.5	5 725	0.8	15 180	2.0	39 105	12.8	115 812	17.7	122 427
TOTAL STOCK FUTURES	80 030	183.2	68 183	146.8	77 254	147.6	3 877 500	12 208.9	1 177 875	2 642.3	212 538
STOCK OPTIONS	921 332	2 600.1	1 185 968	2 466.4	1 297 530	3 200.0	14 626 347	46 818.2	11 310 206	33 053.6	5 970 747
WEEKLY STOCK OPTIONS	527	2.1	4 910	8.7	761	2.6	33 924	118.9	12 604	34.0	109
TOTAL STOCK OPTIONS	921 859	2 602.1	1 190 878	2 475.1	1 298 291	3 202.6	14 660 271	46 937.1	11 322 810	33 087.6	5 970 856
TOTAL EQUITY DERIVATIVES	1 956 993	74 297.7	2 050 192	54 697.5	2 310 200	68 880.0	30 701 484	986 836.5	23 498 156	808 581.3	6 631 973

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	21	-	-	-	-	0.0%	-
ACEA	21	-	-	-	-	0.0%	-
ANIMA HOLDING	21	-	-	-	-	0.0%	-
ATLANTIA	21	5	0	0.0	0.0	0.0%	5
AUTOGRILL	21	4	0	0.0	0.0	0.0%	-
AZIMUT HOLDING	21	310	15	2.8	0.1	0.5%	305
BANCA GENERALI	21	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	21	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	21	-	-	-	-	0.0%	6 000
BANCO BPM	21	-	-	-	-	0.0%	-
BPER BANCA	21	-	-	-	-	0.0%	-
BREMBO	21	-	-	-	-	0.0%	-
BUZZI UNICEM	21	1 550	74	3.2	0.2	0.9%	-
CAMPARI	21	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	21	-	-	-	-	0.0%	-
CIR	21	-	-	-	-	0.0%	-
CNH INDUSTRIAL	21	-	-	-	-	0.0%	-
ENEL	21	11 804	562	48.2	2.3	1.1%	29 222
ENI	21	17	1	0.1	0.0	0.0%	5 803
ERG	21	-	-	-	-	0.0%	-
EXOR	21	-	-	-	-	0.0%	-
FERRARI	21	2	0	0.0	0.0	0.0%	152
FIAT CHRYSLER AUTOMOBILES	21	43	2	0.3	0.0	0.0%	640
FINECOBANK	21	-	-	-	-	0.0%	-
GENERALI	21	2 028	97	2.9	0.1	0.2%	2 000
GEOX	21	-	-	-	-	0.0%	-
GVS	21	-	-	-	-	0.0%	-
HERA	21	-	-	-	-	0.0%	-
INTESA SANPAOLO	21	32 907	1 567	59.6	2.8	0.9%	23 980
IREN	21	-	-	-	-	0.0%	-
ITALGAS	21	500	24	2.7	0.1	1.3%	500
LEONARDO	21	-	-	-	-	0.0%	1 000
MEDIASET	21	-	-	-	-	0.0%	-
MEDIOBANCA	21	706	34	2.7	0.1	0.3%	700
MONCLER	21	-	-	-	-	0.0%	-
NEXI	21	-	-	-	-	0.0%	250
PIRELLI & C	21	-	-	-	-	0.0%	-
POSTE ITALIANE	21	-	-	-	-	0.0%	300
PRYSMIAN	21	-	-	-	-	0.0%	-
SAIPEM	21	47	2	0.1	0.0	0.0%	22
SARAS	21	-	-	-	-	0.0%	-
SNAM	21	-	-	-	-	0.0%	800
STMICROELECTRONICS	21	-	-	-	-	0.0%	2
TECHNOGYM	21	-	-	-	-	0.0%	-
TELECOM ITALIA	21	2	0	0.0	0.0	0.0%	2 501
TELECOM ITALIA RSP	21	7 500	357	3.2	0.2	0.6%	7 500
TENARIS	21	176	8	0.5	0.0	0.1%	160
TERNA	21	140	7	0.9	0.0	0.1%	140
TOD'S	21	-	-	-	-	0.0%	-
UNICREDIT	21	4 333	206	18.5	0.9	0.4%	4 307
UNIPOL	21	-	-	-	-	0.0%	500
UNIPOLSAI	21	-	-	-	-	0.0%	-
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	21	-	-	-	-	-	-
BBVA	21	-	-	-	-	-	-
BNP PARIBAS	21	-	-	-	-	-	3 322
DEUTSCHE BANK	21	-	-	-	-	-	-
IBERDROLA	21	-	-	-	-	-	-
REPSOL	21	-	-	-	-	-	-
SOCIETE GENERALE	21	-	-	-	-	-	-
TELEFONICA	21	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	21	-	-	-	-	-	470
AXA DIVIDEND	21	-	-	-	-	-	10
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	21	20	1	0.0	0.0	-	40
BANCO SANTANDER DIVIDEND	21	-	-	-	-	-	-
BNP DIVIDEND	21	-	-	-	-	-	3 332
DAIMLER DIVIDEND	21	-	-	-	-	-	35
DEUTSCHE TELEKOM DIVIDEND	21	-	-	-	-	-	80
ENEL DIVIDEND	21	-	-	-	-	-	3 810
ENGIE DIVIDEND	21	-	-	-	-	-	-
ENI DIVIDEND	21	-	-	-	-	-	5 450
FIAT CHRYSLER AUTOMOBILES DIVIDEND	21	-	-	-	-	-	4 960
IBERDROLA DIVIDEND	21	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	21	14 250	679	1.6	0.1	-	99 240
ORANGE DIVIDEND	21	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	21	890	42	0.4	0.0	-	890
SANOFI-AVENTIS DIVIDEND	21	-	-	-	-	-	5
SIEMENS DIVIDEND	21	-	-	-	-	-	20
SNAM DIVIDEND	21	-	-	-	-	-	-
SOCGEN DIVIDEND	21	-	-	-	-	-	40
TELECOM ITALIA DIVIDEND	21	-	-	-	-	-	-
TELEFONICA DIVIDEND	21	-	-	-	-	-	-
TERNA DIVIDEND	21	-	-	-	-	-	-
TOTAL DIVIDEND	21	-	-	-	-	-	5
UNICREDIT DIVIDEND	21	20	1	0.0	0.0	-	4 010
VIVENDI DIVIDEND	21	-	-	-	-	-	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

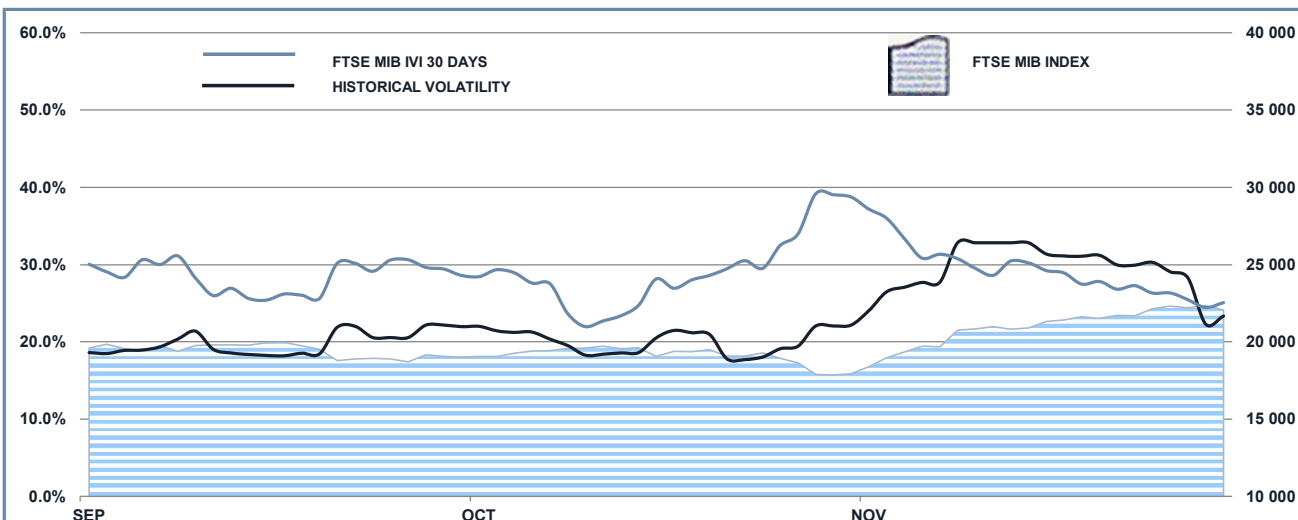
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	eur m (*)		
					DAILY AVG		
STOCK OPTIONS							
A2A	21	1 086	52	6.9	0.3	2.1%	3 097
ACEA	21	21	1	0.2	0.0	0.3%	91
AMPLIFON	21	199	9	3.2	0.2	0.3%	350
ANIMA HOLDING	21	2 544	121	4.7	0.2	4.4%	6 940
ASTM	21	180	9	0.3	0.0	0.4%	230
ATLANTIA	21	2 604	124	18.6	0.9	2.6%	29 994
AUTOGRILL	21	8 144	388	19.9	0.9	5.4%	11 245
AZIMUT HOLDING	21	4 841	231	42.6	2.0	8.3%	11 214
BANCA GENERALI	21	4 667	222	13.2	0.6	4.2%	6 538
BANCA IFIS	21	236	11	0.2	0.0	0.5%	486
BANCA MEDIOLANUM	21	649	31	2.3	0.1	0.9%	2 917
BANCA MONTE PASCHI SIENA	21	50 351	2 398	7.0	0.3	4.5%	110 412
BANCA POPOLARE SONDRIO	21	190	9	0.2	0.0	0.3%	613
BANCO BPM	21	17 603	838	32.3	1.5	3.2%	54 836
BPER BANCA	21	2 140	102	3.0	0.1	0.3%	5 797
BREMBO	21	383	18	2.0	0.1	1.2%	1 024
BRUNELLO CUCINELLI	21	128	6	0.4	0.0	0.4%	164
BUZZI UNICEM	21	872	42	1.7	0.1	0.5%	5 624
CAMPARI	21	2 985	142	25.7	1.2	5.8%	5 314
CATTOLICA ASSICURAZIONI	21	482	23	0.2	0.0	0.4%	470
CERVED GROUP	21	2 020	96	6.4	0.3	7.4%	2 087
CIR	21	-	-	-	-	0.0%	-
CNH INDUSTRIAL	21	7 894	376	31.8	1.5	3.2%	5 018
CREDITO VALTELLINESE	21	69	3	0.3	0.0	0.1%	23
DANIELI & C	21	216	10	0.3	0.0	1.7%	256
DE' LONGHI	21	62	3	0.9	0.0	0.8%	45
DIASORIN	21	213	10	3.8	0.2	0.3%	442
ENEL	21	153 165	7 294	631.6	30.1	14.6%	679 850
ENI	21	61 998	2 952	260.5	12.4	6.3%	498 564
ERG	21	455	22	4.3	0.2	4.4%	661
EXOR	21	7 198	343	38.7	1.8	6.9%	8 228
FALCK RENEWABLES	21	45	2	0.1	0.0	0.1%	153
FERRARI	21	2 453	117	40.4	1.9	2.2%	13 765
FIAT CHRYSLER AUTOMOBILES	21	45 693	2 176	273.5	13.0	8.9%	219 036
FINCANTIERI	21	24	1	0.0	0.0	0.0%	106
FINECOBANK	21	2 142	102	13.5	0.6	1.4%	8 190
GENERALI	21	134 705	6 415	184.5	8.8	10.2%	989 645
GEOX	21	28	1	0.0	0.0	0.1%	209
GVS	21	34	2	0.2	0.0	0.3%	11
HERA	21	126	6	0.4	0.0	0.1%	184
IMA	21	-	-	-	-	0.0%	256
INTERPUMP GROUP	21	110	5	0.4	0.0	0.2%	493
INTESA SANPAOLO	21	257 852	12 279	486.4	23.2	7.7%	1 790 696
INWIT	21	2 546	121	12.6	0.6	2.2%	1 614
IREN	21	44	2	0.1	0.0	0.1%	5 877
ITALGAS	21	552	26	2.7	0.1	1.3%	1 959
JUVENTUS FOOTBALL CLUB	21	115	5	0.1	0.0	0.2%	273
LEONARDO	21	10 992	523	30.5	1.5	1.8%	27 425
MAIRE TECNIMONT	21	186	9	0.3	0.0	0.4%	383
MEDIASET	21	906	43	1.6	0.1	1.4%	2 507
MEDIOBANCA	21	6 156	293	23.3	1.1	2.8%	31 614
MONCLER	21	2 304	110	43.9	2.1	5.9%	5 136
MONDADORI EDITORE	21	18	1	0.0	0.0	0.2%	21
NEXI	21	2 059	98	15.6	0.7	1.5%	8 107
OVS	21	44	2	0.0	0.0	0.0%	251
PIAGGIO & C	21	665	32	1.6	0.1	2.2%	1 005
PIRELLI & C	21	2 354	112	4.7	0.2	0.7%	14 640
POSTE ITALIANE	21	4 117	196	17.2	0.8	2.0%	13 416
PRIMA INDUSTRIE	21	23	1	0.0	0.0	0.3%	25
PRYSMIAN	21	2 269	108	5.6	0.3	1.0%	4 846
RECORDATI	21	2	0	0.0	0.0	0.0%	203
SAFILO GROUP	21	11	1	0.0	0.0	0.0%	283
SAIPEM	21	5 965	284	11.4	0.5	1.6%	12 278
SALVATORE FERRAGAMO	21	1 061	51	8.2	0.4	4.4%	3 285
SARAS	21	565	27	0.3	0.0	0.2%	2 458
SNAM	21	11 362	541	50.3	2.4	4.7%	30 067
STMICROELECTRONICS	21	4 896	233	73.5	3.5	3.4%	20 260
TAMBURI INVESTMENT PARTNERS	21	5	0	0.0	0.0	0.1%	92
TECHNOGYM	21	1 964	94	8.6	0.4	4.2%	1 691
TELECOM ITALIA	21	207 100	9 862	85.9	4.1	7.5%	718 321
TELECOM ITALIA RSP	21	114 832	5 468	43.3	2.1	8.1%	162 647
TENARIS	21	7 419	353	22.9	1.1	2.7%	28 226
TERNA	21	2 132	102	14.3	0.7	1.8%	4 717
TOD'S	21	423	20	0.9	0.0	1.2%	700
UNICREDIT	21	125 552	5 979	553.4	26.4	12.6%	385 122
UNIPOL	21	834	40	1.6	0.1	0.5%	1 895
UNIPOLSAI	21	1 250	60	2.8	0.1	3.0%	4 129
WEEKLY STOCK OPTIONS							
ENEL	21	88	4	0.4	0.0	0.0%	-
ENI	21	214	10	0.8	0.0	0.0%	31
FIAT CHRYSLER AUTOMOBILES	21	22	1	0.1	0.0	0.0%	14
GENERALI	21	52	2	0.1	0.0	0.0%	13
INTESA SANPAOLO	21	102	5	0.2	0.0	0.0%	50
TELECOM ITALIA	21	2	0	0.0	0.0	0.0%	-
UNICREDIT	21	281	13	1.0	0.0	0.0%	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



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	257 954	65.25%	34.75%	486.55	7.7%	1 790 746
TELECOM ITALIA	207 102	71.88%	28.12%	85.93	7.5%	718 321
ENEL	153 253	77.33%	22.67%	632.00	14.6%	679 850
GENERALI	134 757	53.47%	46.53%	184.61	10.2%	989 658
UNICREDIT	125 833	57.73%	42.27%	554.41	12.7%	385 123
TELECOM ITALIA RSP	114 832	82.14%	17.86%	43.34	8.1%	162 647
ENI	62 212	64.67%	35.33%	261.35	6.3%	498 595
BANCA MONTE PASCHI SIENA	50 351	60.40%	39.60%	7.03	4.5%	110 412
FIAT CHRYSLER AUTOMOBILES	45 715	62.62%	37.38%	273.63	8.9%	219 050
BANCO BPM	17 603	49.97%	50.03%	32.32	3.2%	54 836

* 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	32 907	53.0%	9	59.55	0.9%	23 980
ENEL	11 804	19.0%	7	48.23	1.1%	29 222
TELECOM ITALIA RSP	7 500	12.1%	1	3.19	0.6%	7 500
UNICREDIT	4 333	7.0%	8	18.46	0.4%	4 307
GENERALI	2 028	3.3%	3	2.89	0.2%	2 000
BUZZI UNICEM	1 550	2.5%	1	3.22	0.9%	-
MEDIOBANCA	706	1.1%	3	2.66	0.3%	700
ITALGAS	500	0.8%	1	2.68	1.3%	500
AZIMUT HOLDING	310	0.5%	7	2.78	0.5%	305
TENARIS	176	0.3%	3	0.54	0.1%	160

* 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

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