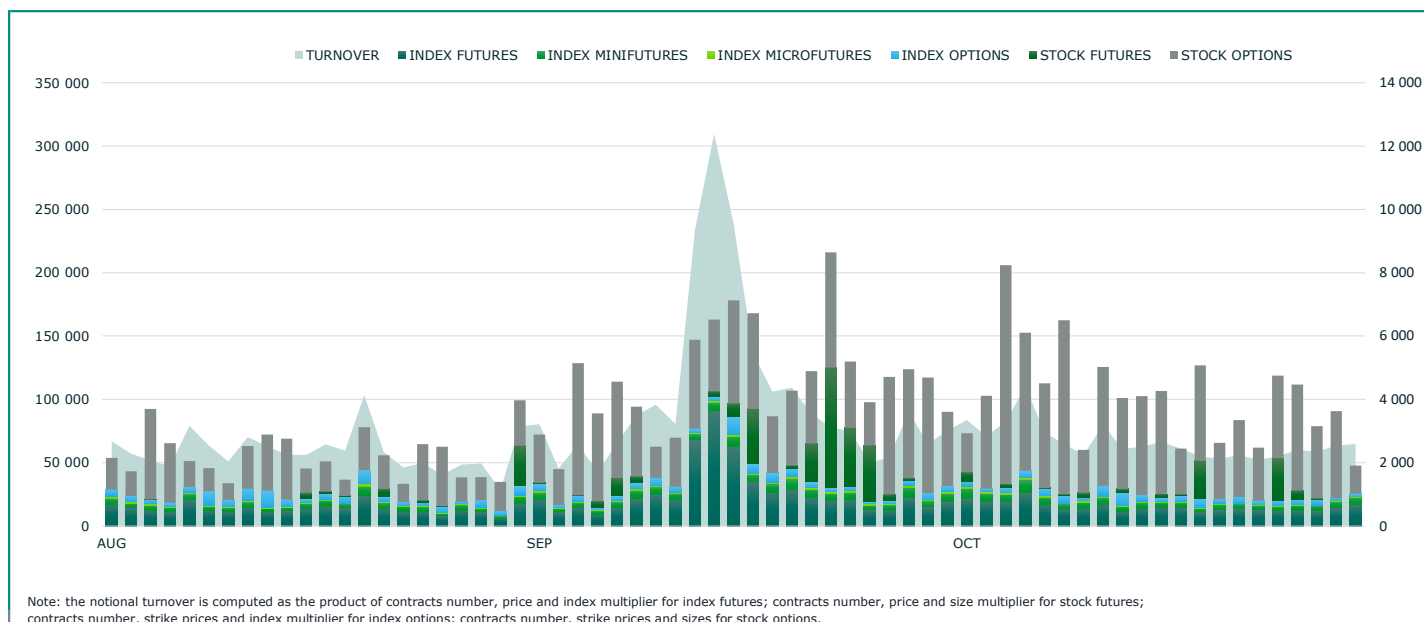


EQUITY DERIVATIVES TRADING



MONTHLY TURNOVER

	AUGUST 2021		SEPTEMBER 2021		OCTOBER 2021		TOTAL 2020		JAN - OCT 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	297 564	38 676.1	587 596	75 524.9	319 866	41 470.8	6 637 198	662 162.2	4 263 194	523 439.8	99 801
FTSE ITALIA PIR PMI TR INDEX FUTURES	-	-	2 292	81.8	549	20.3	13 103	304.8	13 420	438.6	641
FTSE MIB DIVIDEND INDEX FUTURES	1 001	4.9	7 521	33.8	2 420	12.1	57 374	189.9	46 888	191.4	25 061
TOTAL INDEX FUTURES	298 565	38 681.0	597 409	75 640.5	322 835	41 503.1	6 707 675	662 657.0	4 323 502	524 069.8	125 503
FTSE MIB INDEX miniFUTURES	82 873	2 152.3	121 128	3 108.5	100 242	2 597.0	2 682 599	53 573.8	1 178 712	28 712.3	9 027
TOTAL INDEX miniFUTURES	82 873	2 152.3	121 128	3 108.5	100 242	2 597.0	2 682 599	53 573.8	1 178 712	28 712.3	9 027
FTSE MIB INDEX microFUTURES	18 648	96.8	23 189	118.9	18 734	96.9	36 903	154.7	190 504	934.0	2 140
TOTAL INDEX microFUTURES	18 648	96.8	23 189	118.9	18 734	96.9	36 903	154.7	190 504	934.0	2 140
FTSE MIB INDEX OPTIONS	113 618	7 117.0	94 751	5 877.1	89 300	5 461.1	2 125 617	106 867.7	1 293 565	76 385.0	237 622
FTSE MIB INDEX WEEKLY OPTIONS	8 998	581.2	9 344	602.6	7 393	484.0	191 936	10 065.5	94 539	5 787.3	1 657
TOTAL FTSE MIB INDEX OPTIONS	122 616	7 698.1	104 095	6 479.7	96 693	5 945.1	2 317 553	116 933.2	1 388 104	82 172.3	239 279
ITALIAN STOCK FUTURES	45 478	138.4	307 330	635.0	91 858	245.6	724 134	1 759.8	967 326	2 267.0	260 060
EUROPEAN STOCK FUTURES	-	-	-	-	-	-	383 698	988.3	113 382	609.3	-
STOCK DIVIDEND FUTURES	348	2.3	4 873	19.2	230	0.6	126 908	18.9	83 677	44.4	70 929
TOTAL STOCK FUTURES	45 826	140.6	312 203	654.2	92 088	246.2	1 234 740	2 767.0	1 164 385	2 920.7	330 989
STOCK OPTIONS	658 514	2 766.6	1 385 547	4 839.7	1 515 228	5 195.2	12 117 539	35 482.8	11 881 135	40 682.5	5 452 379
WEEKLY STOCK OPTIONS	1 285	8.7	376	2.2	6 566	28.5	12 877	35.0	24 198	119.6	468
TOTAL STOCK OPTIONS	659 799	2 775.3	1 385 923	4 841.9	1 521 794	5 223.7	12 130 416	35 517.8	11 905 333	40 802.1	5 452 847
TOTAL EQUITY DERIVATIVES	1 228 327	51 544.1	2 543 947	90 843.7	2 152 386	55 611.9	25 109 886	871 603.6	20 150 540	679 611.2	6 159 785

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
				TURNOVER eur m (*)			
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
ITALIAN STOCK FUTURES							
A2A	21	-	-	-	-	0.0%	-
ACEA	21	-	-	-	-	0.0%	-
ANIMA HOLDING	21	-	-	-	-	0.0%	-
ATLANTIA	21	-	-	-	-	0.0%	-
AUTOGRILL	21	60	3	0.2	0.0	0.1%	20
AZIMUT HOLDING	21	-	-	-	-	0.0%	-
BANCA GENERALI	21	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	21	1 305	62	5.9	0.3	0.8%	1 305
BANCA MONTE PASCHI SIENA	21	-	-	-	-	0.0%	-
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	80	4	0.6	0.0	0.1%	10
ENEL	21	11 514	548	40.3	1.9	0.9%	12 035
ENI	21	3 809	181	22.7	1.1	0.4%	20 301
ERG	21	-	-	-	-	0.0%	-
EXOR	21	-	-	-	-	0.0%	-
FERRARI	21	-	-	-	-	0.0%	-
FINECOBANK	21	-	-	-	-	0.0%	1 000
GENERALI	21	42 075	2 004	77.9	3.7	3.7%	120 050
GEOX	21	-	-	-	-	0.0%	-
GVS	21	-	-	-	-	0.0%	-
HERA	21	-	-	-	-	0.0%	-
INTESA SANPAOLO	21	22 275	1 061	54.8	2.6	1.0%	50 250
IREN	21	-	-	-	-	0.0%	-
ITALGAS	21	-	-	-	-	0.0%	500
LEONARDO	21	-	-	-	-	0.0%	-
MEDIASET	21	-	-	-	-	0.0%	-
MEDIOBANCA	21	-	-	-	-	0.0%	6 000
MONCLER	21	-	-	-	-	0.0%	-
NEXI	21	1	0	0.0	0.0	0.0%	1
PIRELLI & C	21	-	-	-	-	0.0%	-
POSTE ITALIANE	21	500	24	3.1	0.1	0.7%	500
PRYSMIAN	21	-	-	-	-	0.0%	-
SAIPEM	21	-	-	-	-	0.0%	-
SARAS	21	-	-	-	-	0.0%	-
SNAM	21	550	26	2.6	0.1	0.5%	550
STELLANTIS	21	1 002	48	8.6	0.4	0.2%	2 351
STMICROELECTRONICS	21	-	-	-	-	0.0%	-
TECHNOGYM	21	-	-	-	-	0.0%	-
TELECOM ITALIA	21	-	-	-	-	0.0%	42 500
TELECOM ITALIA RSP	21	-	-	-	-	0.0%	-
TENARIS	21	-	-	-	-	0.0%	-
TERNA	21	250	12	1.6	0.1	0.3%	250
TOD'S	21	5	0	0.0	0.0	0.0%	5
UNICREDIT	21	1 832	87	10.8	0.5	0.3%	1 832
UNIPOL	21	6 600	314	16.5	0.8	4.3%	600
UNIPOLSAI	21	-	-	-	-	0.0%	-
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	21	-	-	-	-	-	-
BBVA	21	-	-	-	-	-	-
BNP PARIBAS	21	-	-	-	-	-	-
DEUTSCHE BANK	21	-	-	-	-	-	-
IBERDROLA	21	-	-	-	-	-	-
REPSOL	21	-	-	-	-	-	-
SOCIETE GENERALE	21	-	-	-	-	-	-
TELEFONICA	21	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	21	50	2	0.4	0.0	-	1 109
AXA DIVIDEND	21	-	-	-	-	-	20
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	21	-	-	-	-	-	40
BANCO BPM DIVIDEND	21	-	-	-	-	-	45
BANCO SANTANDER DIVIDEND	21	-	-	-	-	-	-
BNP DIVIDEND	21	-	-	-	-	-	5
DAIMLER DIVIDEND	21	-	-	-	-	-	10
DEUTSCHE TELEKOM DIVIDEND	21	-	-	-	-	-	-
ENEL DIVIDEND	21	20	1	0.1	0.0	-	936
ENGIE DIVIDEND	21	-	-	-	-	-	-
ENI DIVIDEND	21	160	8	0.1	0.0	-	6 796
FERRARI DIVIDEND	21	-	-	-	-	-	5
IBERDROLA DIVIDEND	21	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	21	-	-	-	-	-	53 078
ORANGE DIVIDEND	21	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	21	-	-	-	-	-	2 600
SANOFI-AVENTIS DIVIDEND	21	-	-	-	-	-	5
SIEMENS DIVIDEND	21	-	-	-	-	-	20
SNAM DIVIDEND	21	-	-	-	-	-	-
SOCGEN DIVIDEND	21	-	-	-	-	-	25
STELLANTIS DIVIDEND	21	-	-	-	-	-	2 220
TELECOM ITALIA DIVIDEND	21	-	-	-	-	-	-
TELEFONICA DIVIDEND	21	-	-	-	-	-	20
TERNA DIVIDEND	21	-	-	-	-	-	5
TOTAL DIVIDEND	21	-	-	-	-	-	5
UNICREDIT DIVIDEND	21	-	-	-	-	-	3 955
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

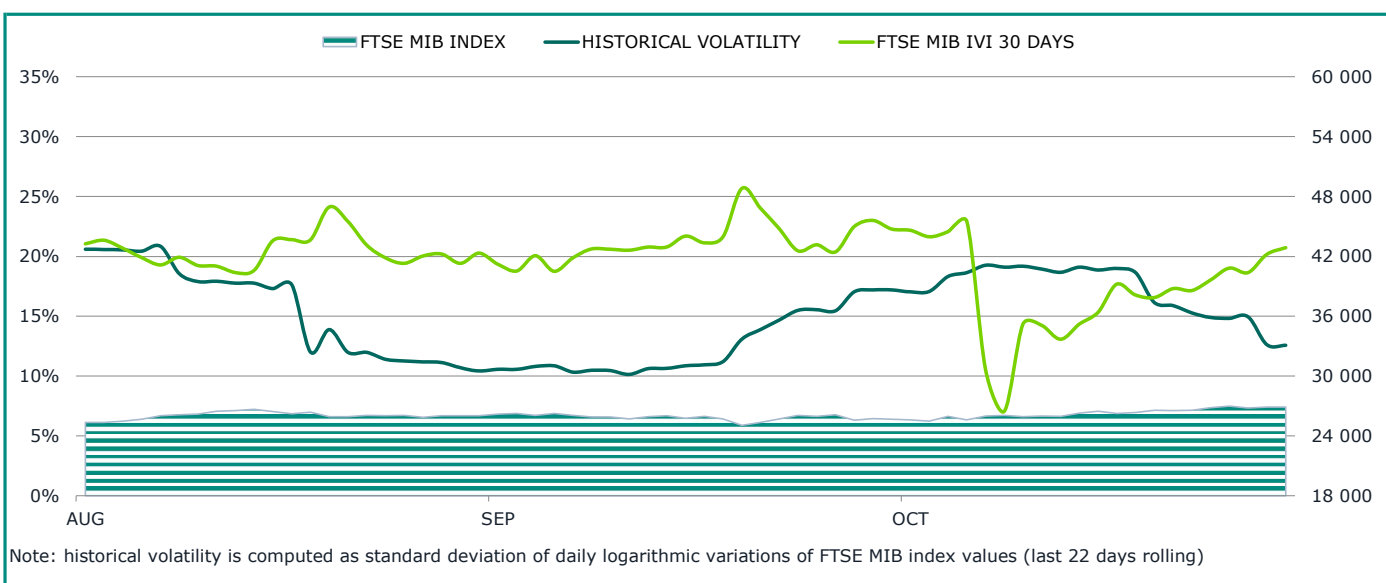
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	21	744	35	6.7	0.3	2.0%	2 467
ACEA	21	31	1	0.3	0.0	0.6%	95
AMPLIFON	21	342	16	7.1	0.3	1.3%	604
ANIMA HOLDING	21	502	24	1.1	0.1	1.0%	3 569
ATLANTIA	21	4 413	210	36.6	1.7	9.3%	10 901
AUTOGRILL	21	3 767	179	13.3	0.6	5.7%	5 830
AZIMUT HOLDING	21	2 792	133	34.2	1.6	10.1%	8 309
BANCA GENERALI	21	1 774	84	6.7	0.3	1.7%	3 594
BANCA IFIS	21	155	7	0.2	0.0	0.2%	321
BANCA MEDIOLANUM	21	1 816	86	8.4	0.4	1.1%	3 730
BANCA MONTE PASCHI SIENA	21	3 181	151	0.4	0.0	0.5%	38 856
BANCA POPOLARE SONDRIO	21	188	9	0.4	0.0	0.5%	354
BANCO BPM	21	20 047	955	56.2	2.7	6.9%	47 854
BPER BANCA	21	2 439	116	4.8	0.2	0.6%	11 112
BREMO	21	410	20	2.3	0.1	2.4%	1 171
BRUNELLO CUCINELLI	21	71	3	0.4	0.0	0.6%	359
BUZZI UNICEM	21	2 665	127	5.3	0.3	2.1%	4 035
CAMPARI	21	1 028	49	11.5	0.5	2.4%	6 041
CATTOLICA ASSICURAZIONI	21	1 822	87	1.3	0.1	0.4%	2 294
CERVED GROUP	21	25	1	0.1	0.0	0.1%	1 250
CNH INDUSTRIAL	21	4 303	205	31.1	1.5	3.0%	7 788
DANIELI & C	21	2 178	104	4.7	0.2	13.5%	1 354
DE' LONGHI	21	63	3	1.0	0.0	0.7%	232
DIASORIN	21	549	26	9.7	0.5	1.8%	1 224
ENEL	21	150 671	7 175	541.2	25.8	11.7%	594 885
ENI	21	208 303	9 919	1 220.4	58.1	24.0%	637 535
ERG	21	641	31	8.6	0.4	4.6%	769
EXOR	21	1 807	86	13.2	0.6	2.5%	2 429
FALCK RENEWABLES	21	2 123	101	7.8	0.4	1.4%	736
FERRARI	21	3 184	152	59.6	2.8	4.2%	14 683
FINCANTIERI	21	49	2	0.0	0.0	0.1%	174
FINCOBANK	21	3 011	143	24.4	1.2	4.6%	5 934
GENERALI	21	335 534	15 978	594.3	28.3	27.9%	1 225 899
GEOX	21	56	3	0.0	0.0	0.4%	284
GVS	21	25	1	0.2	0.0	0.3%	36
HERA	21	389	19	1.4	0.1	0.8%	506
INTERPUMP GROUP	21	1 013	48	5.8	0.3	2.2%	1 802
INTESA SANPAOLO	21	317 997	15 143	784.1	37.3	14.5%	1 099 622
INWIT	21	128	6	0.6	0.0	0.3%	937
IREN	21	148	7	0.4	0.0	0.4%	2 715
ITALGAS	21	508	24	2.9	0.1	1.5%	2 632
JUVENTUS FOOTBALL CLUB	21	200	10	0.1	0.0	0.7%	621
LEONARDO	21	11 109	529	40.8	1.9	3.8%	38 565
MAIRE TECNIMONT	21	64	3	0.2	0.0	0.2%	197
MEDIASET	21	275	13	0.7	0.0	0.7%	1 734
MEDIOBANCA	21	18 343	873	93.1	4.4	11.7%	125 141
MONCLER	21	5 723	273	186.1	8.9	23.9%	5 607
MONDADORI EDITORE	21	44	2	0.1	0.0	0.5%	95
NEXI	21	9 287	442	74.2	3.5	10.2%	14 327
OVS	21	138	7	0.2	0.0	0.1%	2 324
PIAGGIO & C	21	195	9	0.6	0.0	1.1%	784
PIRELLI & C	21	608	29	1.5	0.1	0.8%	25 072
POSTE ITALIANE	21	2 009	96	11.7	0.6	2.7%	13 827
PRIMA INDUSTRIE	21	23	1	0.0	0.0	0.4%	32
PRYSMIAN	21	4 544	216	13.9	0.7	3.1%	17 003
RECORDATI	21	82	4	0.4	0.0	0.2%	101
SAFILO GROUP	21	845	40	0.5	0.0	0.7%	327
SAIPEM	21	16 873	803	39.3	1.9	5.2%	23 610
SALVATORE FERRAGAMO	21	482	23	4.3	0.2	4.4%	2 917
SARAS	21	606	29	0.4	0.0	0.2%	1 748
SNAM	21	4 230	201	19.6	0.9	3.5%	20 570
STELLANTIS	21	46 249	2 202	333.8	15.9	8.6%	195 535
STMICROELECTRONICS	21	3 348	159	62.8	3.0	2.8%	9 888
TAMBURI INVESTMENT PARTNERS	21	39	2	0.2	0.0	0.6%	44
TECHNOGYM	21	1 086	52	7.9	0.4	5.6%	4 886
TELECOM ITALIA	21	170 390	8 114	58.9	2.8	6.9%	769 918
TELECOM ITALIA RSP	21	5 268	251	1.9	0.1	0.8%	19 566
TENARIS	21	45 480	2 166	221.1	10.5	23.2%	45 424
TERNA	21	4 984	237	30.7	1.5	6.2%	6 565
TOD'S	21	139	7	0.6	0.0	0.8%	2 166
UNICREDIT	21	78 606	3 743	473.0	22.5	11.9%	339 753
UNIPOL	21	2 697	128	6.8	0.3	1.8%	8 311
UNIPOLSAI	21	370	18	0.9	0.0	1.2%	799
WEEKLY STOCK OPTIONS							
ENEL	21	2 121	101	7.3	0.3	0.2%	105
ENI	21	340	16	2.1	0.1	0.0%	13
GENERALI	21	2 100	100	3.9	0.2	0.2%	-
INTESA SANPAOLO	21	214	10	0.5	0.0	0.0%	3
STELLANTIS	21	1 630	78	13.7	0.7	0.4%	321
TELECOM ITALIA	21	-	-	-	-	0.0%	-
UNICREDIT	21	161	8	1.0	0.0	0.0%	26

(*) 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	337 634	46.32%	53.68%	598.15	28.0%	1 225 899
INTESA SANPAOLO	318 211	36.86%	63.14%	784.68	14.5%	1 099 625
ENI	208 643	63.60%	36.40%	1 222.49	24.1%	637 548
TELECOM ITALIA	170 390	33.08%	66.92%	58.95	6.9%	769 918
ENEL	152 792	58.25%	41.75%	548.52	11.8%	594 990
UNICREDIT	78 767	64.17%	35.83%	473.97	11.9%	339 779
STELLANTIS	47 879	23.40%	76.60%	347.53	9.0%	195 856
TENARIS	45 480	87.22%	12.78%	221.14	23.2%	45 424
BANCO BPM	20 047	44.12%	55.88%	56.19	6.9%	47 854
MEDIOBANCA	18 343	34.01%	65.99%	93.06	11.7%	125 141

* 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	42 075	45.8%	13	77.91	3.7%	120 050
INTESA SANPAOLO	22 275	24.2%	4	54.83	1.0%	50 250
ENEL	11 514	12.5%	7	40.30	0.9%	12 035
UNIPOL	6 600	7.2%	3	16.48	4.3%	600
ENI	3 809	4.1%	8	22.74	0.4%	20 301
UNICREDIT	1 832	2.0%	4	10.78	0.3%	1 832
BANCA MEDIOLANUM	1 305	1.4%	3	5.87	0.8%	1 305
STELLANTIS	1 002	1.1%	4	8.59	0.2%	2 351
SNAM	550	0.6%	2	2.61	0.5%	550
POSTE ITALIANE	500	0.5%	1	3.10	0.7%	500

* Open positions at the end of period. Gross figures