

Cassa di Compensazione e Garanzia spa
Margini Iniziali Vigenti per il Comparto Derivati Azionari dal 25/2/21

	Tipo Contratto	Codice	Multiplier	Intervallo del Margine	Margine Futures straddle	Margine Minimo Unitario	Short Options Adjustment
FTMIB Fut	Futures (C)	FTMIB	5.00	15.50%	€2000	€750	===
FTMIB Micro Fut	Futures (C)	MICRO	0.20	15.50%	€80	€30	===
FTMIB Mini Fut	Futures (C)	MINI	1.00	15.50%	€400	€150	===
FTMIB Opt	Options	FTMIB	2.50	15.50%	===	€375	20%
FTSE ITALIA PIR PMI	Futures (C)	MCAP	1.00	15.75%	€520	===	===
A2A	Fut (F)/Opt	A2A	5000.00	17.25%	€380	€48	20%
ACEA	Fut (F)/Opt	ACE	500.00	16.50%	€300	€60	20%
AMPLIFON	Options	AMP	500.00	16.25%	===	€112	20%
ANIMA Holding	Fut (F)/Opt	ANIM	500.00	21.75%	€70	€17	20%
ATLANTIA	Fut (F)/Opt	ATL	500.00	23.75%	€160	€73	20%
AUTOGRILL	Fut (F)/Opt	AGL	500.00	41.50%	€90	€42	20%
AUTOSTRADA TO-MI	Options	AT	100.00	17.75%	===	€15	===
AZIMUT HOLDING	Fut (F)/Opt	AZM	500.00	20.50%	€410	€82	===
BANCA GENERALI	Fut (F)/Opt	BGN	100.00	16.50%	€180	€18	20%
BANCA IFIS	Options	IF	100.00	17.00%	===	€7	===
BANCA MEDIOLANUM	Fut (F)/Opt	BMED	500.00	20.25%	€100	€31	20%
BANCA MONTE PASCHI SIENA	Fut (F)/Opt	BMPS	100.00	27.75%	€10	€1	20%
BANCA POPOLARE EMILIA ROMAGNA	Fut (F)/Opt	BPE	1000.00	19.75%	€90	€15	20%
BANCA POPOLARE SONDRIO	Options	BPSO	500.00	18.50%	===	€9	20%
BANCO BPM	Fut (F)/Opt	BAMI	1000.00	22.00%	€70	€19	20%
BANCO SANTANDER	Futures (C)	SANT	100.00	25.75%	€30	===	===
BBVA	Futures (C)	BBVA	100.00	21.00%	€40	===	===
BNP PARIBAS	Futures (C)	BNP	100.00	27.75%	€100	===	===
BREMBO	Fut (F)/Opt	BRE	500.00	18.00%	€200	€39	20%
BRUNELLO CUCINELLI	Options	BC	100.00	14.75%	===	€21	===

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BUZZI UNICEM	Fut (F)/Opt	BZU	100.00	16.25%	€40	€13	20%
CAMPARI	Fut (F)/Opt	CPR	1000.00	18.50%	€260	€73	===
CATTOLICA ASSICURAZIONI	Fut (F)/Opt	CASS	100.00	38.25%	€20	€7	===
CERVED INFORMATION SOLUTIONS	Options	CERV	500.00	23.50%	===	€31	===
CIR	Fut (F)/Opt	CIR	5000.00	12.25%	€140	€11	20%
CNH INDUSTRIAL	Fut (F)/Opt	CNHI	500.00	17.00%	€120	€39	20%
CREDITO VALTELLINESE	Options	CVAL	500.00	27.50%	===	€61	20%
DANIELI	Options	DAN	100.00	25.75%	===	€17	20%
De Longhi	Options	DLG	500.00	16.50%	===	€103	20%
DEUTSCHE BANK	Futures (C)	DBK	100.00	17.50%	€40	===	===
DIASORIN	Options	DIA	100.00	17.50%	===	€128	20%
ENEL	Fut (F)/Opt	ENEL	500.00	16.25%	€80	€27	20%
ENI	Fut (F)/Opt	ENI	500.00	20.25%	€90	€34	20%
ERG	Fut (F)/Opt	ERG	500.00	16.75%	€410	€81	20%
EXOR	Fut (F)/Opt	EXO	100.00	20.25%	€210	€54	20%
FALCK RENEWABLES	Options	FKR	500.00	20.75%	===	€26	===
FERRARI N.V.	Fut (F/C)/Opt	RACE	100.00	15.50%	€440	€110	20%
FINCANTIERI	Options	FCT	1000.00	31.25%	===	€9	===
FINECOBANK	Fut (F)/Opt	FBK	500.00	16.75%	€200	€46	20%
FTMIB Dividend	Futures (F)	FDIV	5.00	30.75%	€700	===	===
GENERALI	Fut (F)/Opt	G	100.00	14.50%	€30	€9	20%
GEOX	Fut (F)/Opt	GEO	500.00	22.25%	€40	€4	20%
GVS	Fut (F)/Opt	GVS	500.00	33.50%	€290	€115	20%
HERA	Fut (F)/Opt	HER	1000.00	15.25%	€100	€19	===
IBERDROLA	Futures (C)	IBE	100.00	13.50%	€50	===	===

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INTERPUMP	Options	IP	100.00	10.75%	===	€20	===
INTESA SAN PAOLO	Fut (F)/Opt	ISP	1000.00	16.50%	€50	€13	20%
INWIT	Options	INW	500.00	18.75%	===	€35	20%
IREN		IRE	1000.00	17.25%	€130	€14	20%
ITALGAS	Fut (F)/Opt	IG	1000.00	18.00%	€300	€37	20%
JUVENTUS FC	Options	JUVE	1000.00	23.25%	===	€8	===
LEONARDO FINMECCANICA	Fut (F)/Opt	LDO	500.00	24.25%	€80	€29	20%
MAIRE TECNIMONT	Options	MT	1000.00	23.50%	===	€22	===
MEDIASET	Fut (F)/Opt	MS	1000.00	16.25%	€90	€15	20%
MEDIOBANCA	Fut (F)/Opt	MB	500.00	22.25%	€100	€40	20%
MONCLER		MONC	500.00	18.75%	€1770	€188	===
MONDADORI	Options	MN	1000.00	17.00%	===	€10	20%
NEXI	Fut (F)/Opt	NEXI	500.00	24.75%	€450	€78	20%
OVS	Options	OVS	500.00	40.50%	===	€9	===
PIAGGIO	Options	PIA	1000.00	15.50%	===	€18	20%
PIRELLI & C	Fut (F)/Opt	PIRC	500.00	20.00%	€50	€18	===
POSTE ITALIANE	Fut (C)/Opt	PST	500.00	23.75%	€130	€46	===
PRIMA INDUSTRIE	Options	PRI	50.00	15.50%	===	€5	===
PRYSMIAN	Fut (F)/Opt	PRY	100.00	14.00%	€70	€15	20%
RECORDATI	Options	REC	100.00	17.25%	===	€32	20%
REPSOL	Futures (C)	REP	100.00	31.75%	€50	===	===
SAFILO GROUP	Options	SFL	500.00	22.75%	===	€4	===
SAIPEM	Fut (F)/Opt	SPM	1000.00	21.50%	€80	€23	20%
SALVATORE FERRAGAMO	Options	SFER	500.00	24.50%	===	€74	20%
SARAS	Fut (F)/Opt	SRS	1000.00	22.25%	€70	€6	20%

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SNAM	Fut (F)/Opt	SRG	1000.00	16.75%	€120	€32	20%
SOCIETE GENERALE	Futures (C)	GLE	100.00	23.50%	€60	===	===
STELLANTIS	Fut (F)/Opt	STLA	556.00	17.25%	€140	€50	20%
STMICROELECTRONICS	Fut (F)/Opt	STM	500.00	20.50%	€390	€135	20%
TAMBURI	Options	TIP	500.00	14.25%	===	€20	===
TECHNOGYM	Fut (F)/Opt	TGYM	500.00	25.75%	€290	€46	===
TELECOM ITALIA	Fut (F)/Opt	TIT	1000.00	20.00%	€30	€3	20%
TELECOM ITALIA RNC	Fut (F)/Opt	TITR	1000.00	16.50%	€50	€3	20%
TELEFONICA	Futures (C)	TEF	100.00	17.50%	€40	===	===
TENARIS	Fut (F)/Opt	TEN	500.00	23.50%	€90	€35	20%
TERNA	Fut (F)/Opt	TRN	1000.00	13.00%	€180	€31	20%
TODS	Fut (F)/Opt	TOD	100.00	17.50%	€90	€20	===
UNICREDIT	Fut (F)/Opt	UCG	500.00	19.75%	€90	€30	20%
UNIPOL	Fut (F)/Opt	UNI	500.00	17.50%	€60	€14	20%
UNIPOLSAI	Fut (F)/Opt	US	1000.00	18.50%	€80	€18	20%