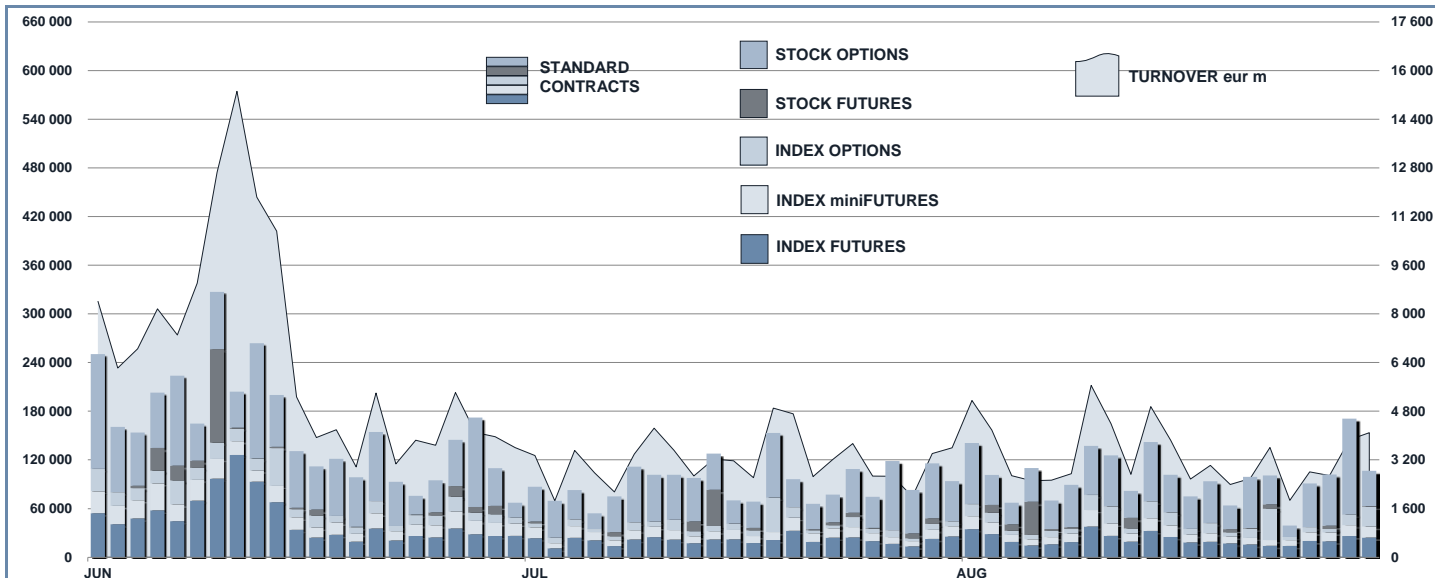




IDEM Statistics

August 2018

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

	JUNE 2018		JULY 2018		AUGUST 2018		TOTAL 2017		JAN - AUG 2018		OPEN INTEREST
	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	
FTSE MIB FUTURES	998 655	109 275.9	459 440	49 993.4	487 170	51 142.5	7 182 145	751 401.0	5 500 899	613 292.3	92 417
FTSE ITALIA PIR MID CAP FUTURES	3 085	85.9	-	-	-	-	27	0.8	6 558	181.9	1 405
FTSE MIB DIVIDEND INDEX FUTURES	-	-	2 075	8.9	-	-	19 563	71.6	14 243	57.7	14 006
<b>TOTAL INDEX FUTURES</b>	<b>1 001 740</b>	<b>109 361.8</b>	<b>461 515</b>	<b>50 002.3</b>	<b>487 170</b>	<b>51 142.5</b>	<b>7 201 735</b>	<b>751 473.4</b>	<b>5 521 700</b>	<b>613 531.9</b>	<b>107 828</b>
FTSE MIB miniFUTURES	390 842	8 530.9	237 950	5 176.6	251 859	5 285.4	3 039 553	63 557.5	2 559 583	57 035.0	11 066
<b>TOTAL INDEX miniFUTURES</b>	<b>390 842</b>	<b>8 530.9</b>	<b>237 950</b>	<b>5 176.6</b>	<b>251 859</b>	<b>5 285.4</b>	<b>3 039 553</b>	<b>63 557.5</b>	<b>2 559 583</b>	<b>57 035.0</b>	<b>11 066</b>
FTSE MIB OPTIONS	327 749	17 819.5	183 372	9 659.2	255 100	13 080.2	2 479 949	126 520.0	2 393 766	131 628.4	443 132
WEEKLY MIBO OPTIONS	14 181	765.5	8 987	486.8	12 567	658.7	165 194	8 604.2	122 027	6 841.1	3 182
<b>TOTAL INDEX OPTIONS</b>	<b>341 930</b>	<b>18 585.0</b>	<b>192 359</b>	<b>10 146.0</b>	<b>267 667</b>	<b>13 738.8</b>	<b>2 645 143</b>	<b>135 124.2</b>	<b>2 515 793</b>	<b>138 469.5</b>	<b>446 314</b>
STOCK FUTURES	221 195	411.2	91 177	224.3	91 537	510.5	982 209	2 841.0	997 232	2 658.7	182 086
PAN-EUROPEAN STOCK FUTURES	111 934	564.0	190 070	821.0	10 000	54.4	1 686 134	9 422.7	1 113 238	5 703.2	176 934
SINGLE STOCK DIVIDEND FUTURES	1 015	0.3	20	0.0	-	-	76 346	12.9	2 834	1.1	21 671
<b>TOTAL STOCK FUTURES</b>	<b>334 144</b>	<b>975.5</b>	<b>281 267</b>	<b>1 045.2</b>	<b>101 537</b>	<b>564.9</b>	<b>2 744 689</b>	<b>12 276.6</b>	<b>2 113 304</b>	<b>8 363.0</b>	<b>380 691</b>
STOCK OPTIONS	1 499 420	4 859.7	1 022 064	3 644.2	1 101 805	3 722.0	18 467 194	57 997.0	12 383 625	41 792.1	4 969 591
WEEKLY STOCK OPTIONS	4 453	31.4	3 336	20.6	3 715	19.5	51 358	267.1	29 284	201.0	603
<b>TOTAL STOCK OPTIONS</b>	<b>1 503 873</b>	<b>4 891.1</b>	<b>1 025 400</b>	<b>3 664.8</b>	<b>1 105 520</b>	<b>3 741.5</b>	<b>18 518 552</b>	<b>58 264.2</b>	<b>12 412 909</b>	<b>41 993.0</b>	<b>4 970 194</b>
<b>EQUITY DERIVATIVES TOTAL</b>	<b>3 572 529</b>	<b>142 344.3</b>	<b>2 198 491</b>	<b>70 035.0</b>	<b>2 213 753</b>	<b>74 473.2</b>	<b>34 149 672</b>	<b>1 020 695.8</b>	<b>25 123 289</b>	<b>859 392.4</b>	<b>5 916 093</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>STOCK FUTURES</b>							
A2A	22	1	0	0.0	0.0	0.0%	-
ACEA	22	40	2	0.3	0.0	1.1%	40
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ANSALDO STS	22	-	-	-	-	0.0%	-
ATLANTIA	22	54	2	0.7	0.0	0.0%	27
AUTOGRILL	22	-	-	-	-	0.0%	-
AZIMUT HOLDING	22	2	0	0.0	0.0	0.0%	560
BANCA MEDIOLANUM	22	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	22	-	-	-	-	0.0%	-
BANCO BPM	22	2 166	98	4.8	0.2	0.4%	2 132
BPER BANCA	22	-	-	-	-	0.0%	20
BUZZI UNICEM	22	15	1	0.0	0.0	0.0%	6
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	1	0	0.0	0.0	0.0%	1
ENEL	22	25 641	1 166	57.5	2.6	2.3%	29 016
ENI	22	52 013	2 364	421.0	19.1	14.9%	40 825
ERG	22	10	0	0.1	0.0	0.1%	20
EXOR	22	-	-	-	-	0.0%	-
FERRARI	22	112	5	1.2	0.1	0.1%	148
FIAT CHRYSLER AUTOMOBILES	22	232	11	1.7	0.1	0.1%	1 029
FINECOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	6 360	289	9.4	0.4	0.7%	90 201
GEOX	22	-	-	-	-	0.0%	-
HERA	22	150	7	0.4	0.0	0.4%	150
INTESA SANPAOLO	22	3 190	145	7.4	0.3	0.2%	8 102
INTESA SANPAOLO RSP	4	-	-	-	-	0.0%	-
LEONARDO	22	1	0	0.0	0.0	0.0%	-
LUXOTTICA GROUP	22	-	-	-	-	0.0%	1 050
MEDIASET	22	62	3	0.2	0.0	0.1%	62
MEDIOBANCA	22	1 001	46	4.4	0.2	0.7%	2 910
POSTE ITALIANE	22	-	-	-	-	0.0%	-
PRYSMIAN	22	-	-	-	-	0.0%	-
SAIPEM	22	3	0	0.0	0.0	0.0%	75
SARAS	22	50	2	0.1	0.0	0.1%	50
SNAM	22	4	0	0.0	0.0	0.0%	501
STMICROELECTRONICS	22	14	1	0.1	0.0	0.0%	11
TELECOM ITALIA	22	2	0	0.0	0.0	0.0%	38
TELECOM ITALIA RSP	22	215	10	0.1	0.0	0.1%	215
TENARIS	22	25	1	0.2	0.0	0.0%	25
TERNA	22	-	-	-	-	0.0%	255
TOD'S	22	-	-	-	-	0.0%	-
UBI BANCA	22	50	2	0.1	0.0	0.0%	700
UNICREDIT	22	123	6	0.8	0.0	0.0%	3 917
UNIPOL	22	-	-	-	-	0.0%	-
UNIPOLSAI	22	-	-	-	-	0.0%	-
<b>PAN-EUROPEAN STOCK FUTURES</b>							
BANCO BILBAO VIZCAYA ARGENTARIA	22	-	-	-	-	-	-
BANCO SANTANDER	22	-	-	-	-	-	-
BNP PARIBAS	22	10 000	455	54.4	2.5	-	99 934
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA SA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	-	-	-	-	-	77 000
TELEFONICA	22	-	-	-	-	-	-
<b>SINGLE STOCK DIVIDEND FUTURES</b>							
ASSICURAZIONI GENERALI DIVIDEND	22	-	-	-	-	-	5
AXA DIVIDEND	22	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	10
BNP DIVIDEND	22	-	-	-	-	-	20
DAIMLER DIVIDEND	22	-	-	-	-	-	25
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	90
ENEL DIVIDEND	22	-	-	-	-	-	1 020
ENGIE DIVIDEND	22	-	-	-	-	-	10
ENI DIVIDEND	22	-	-	-	-	-	615
IBERDROLA DIVIDEND	22	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	22	-	-	-	-	-	19 695
ORANGE DIVIDEND	22	-	-	-	-	-	50
SANOFI-AVENTIS DIVIDEND	22	-	-	-	-	-	-
SIEMENS DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	-	-	-	-	-	10
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	-
TELEFONICA DIVIDEND	22	-	-	-	-	-	40
TOTAL DIVIDEND	22	-	-	-	-	-	-
UNICREDIT DIVIDEND	22	-	-	-	-	-	66
VIVENDI DIVIDEND	22	-	-	-	-	-	15

(\*) 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

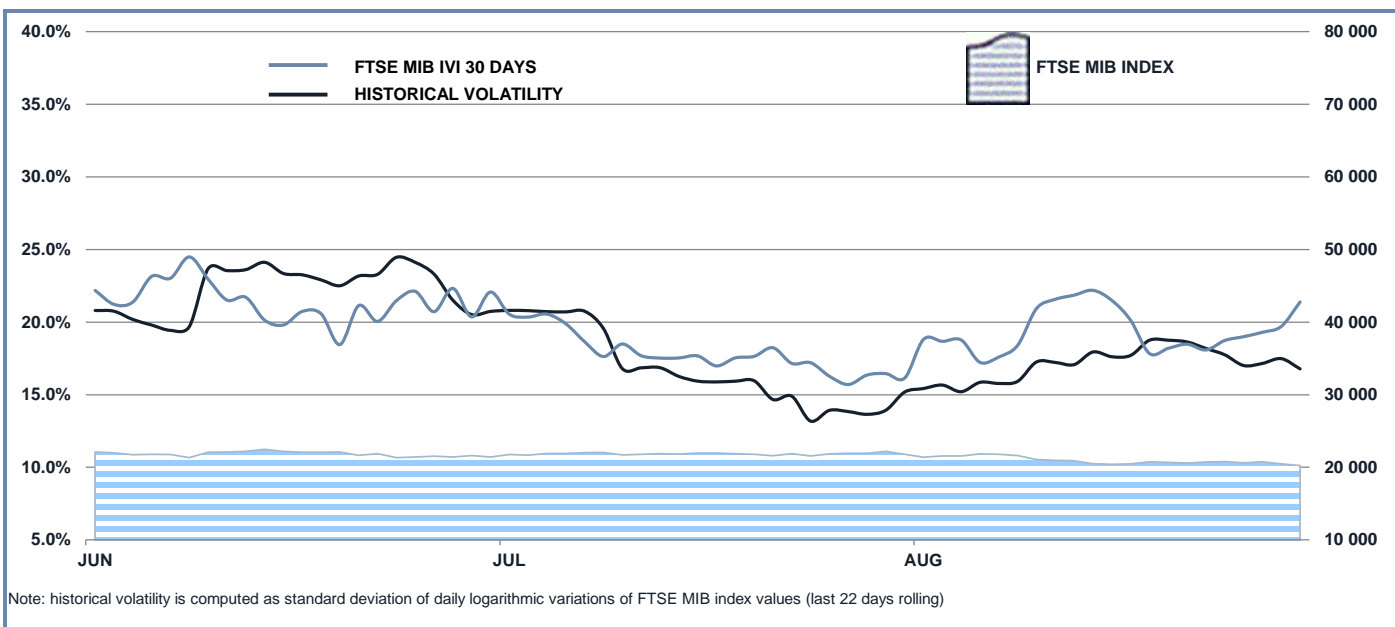
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>STOCK OPTIONS</b>							
A2A	22	1 397	64	10.5	0.5	3.2%	4 857
ACEA	22	36	2	0.2	0.0	1.0%	539
AMPLIFON	22	46	2	0.4	0.0	0.4%	438
ANIMA HOLDING	22	583	27	1.3	0.1	1.3%	1 716
ANSALDO STS	22	16	1	0.1	0.0	0.3%	16
ATLANTIA	22	19 640	893	192.7	8.8	9.3%	18 345
AUTOGRILL	22	454	21	2.1	0.1	2.1%	4 125
AZIMUT HOLDING	22	1 033	47	7.6	0.3	2.7%	6 707
BANCA GENERALI	22	334	15	0.8	0.0	0.6%	2 147
BANCA MEDIOLANUM	22	1 393	63	4.1	0.2	3.1%	5 329
BANCA MONTE PASCHI SIENA	22	7 026	319	1.9	0.1	2.2%	79 575
BANCA POPOLARE SONDRIO	22	42	2	0.1	0.0	0.2%	266
BANCO BPM	22	21 521	978	48.4	2.2	4.2%	105 004
BPER BANCA	22	6 732	306	27.3	1.2	6.7%	18 763
BREMO	22	304	14	1.8	0.1	1.2%	1 373
BRUNELLO CUCINELLI	22	97	4	0.4	0.0	0.4%	283
BUZZI UNICEM	22	1 462	66	2.7	0.1	1.1%	4 883
CAMPARI	22	280	13	2.1	0.1	0.6%	464
CERVED GROUP	22	100	5	0.5	0.0	0.9%	6
CIR	22	-	-	-	-	0.0%	72
CNH INDUSTRIAL	22	9 766	444	49.7	2.3	6.6%	11 660
CREDITO VALTELLINESE	22	17	1	0.0	0.0	0.0%	240
DANIELI & C	22	56	3	0.1	0.0	2.1%	211
DE' LONGHI	22	236	11	3.1	0.1	3.6%	346
DIASORIN	22	152	7	1.4	0.1	0.8%	255
EI TOWERS	22	-	-	-	-	0.0%	28
ENEL	22	110 682	5 031	241.5	11.0	9.5%	555 522
ENI	22	52 779	2 399	423.9	19.3	15.0%	273 903
ERG	22	226	10	2.0	0.1	2.6%	2 243
EXOR	22	1 322	60	7.5	0.3	2.4%	4 726
FERRARI	22	14 678	667	170.5	7.7	11.3%	25 768
FIAT CHRYSLER AUTOMOBILES	22	64 143	2 916	485.8	22.1	17.3%	142 406
FINCOBANK	22	109	5	0.5	0.0	0.2%	806
GENERALI	22	109 449	4 975	160.3	7.3	12.3%	725 529
GEOX	22	198	9	0.2	0.0	1.7%	417
HERA	22	42	2	0.1	0.0	0.1%	1 766
IMA	22	71	3	0.2	0.0	0.4%	204
INTERPUMP GROUP	22	40	2	0.1	0.0	0.2%	251
INTESA SANPAOLO	22	289 092	13 141	646.6	29.4	13.2%	1 131 867
INTESA SANPAOLO RSP	4	4	1	0.0	0.0	0.0%	-
INWIT	22	2 512	114	9.3	0.4	28.5%	2 526
IREN	22	21	1	0.0	0.0	0.1%	830
ITALGAS	22	1 070	49	5.3	0.2	2.7%	7 268
JUVENTUS FOOTBALL CLUB	22	337	15	0.4	0.0	0.1%	243
LEONARDO	22	11 529	524	59.3	2.7	8.6%	43 120
LUXOTTICA GROUP	22	1 537	70	7.8	0.4	1.8%	14 643
MEDIASET	22	2 117	96	6.1	0.3	5.0%	8 057
MEDIOBANCA	22	24 174	1 099	96.2	4.4	16.2%	56 133
MONCLER	22	1 321	60	24.5	1.1	4.3%	3 605
MONDADORI EDITORE	22	144	7	0.2	0.0	2.1%	538
OVS	22	38	2	0.1	0.0	0.2%	445
PIAGGIO & C	22	56	3	0.1	0.0	0.3%	202
PIRELLI & C	22	3 402	155	12.3	0.6	3.9%	9 423
POSTE ITALIANE	22	9 641	438	34.3	1.6	5.2%	11 181
PRIMA INDUSTRIE	22	3	0	0.0	0.0	0.0%	14
PRYSMIAN	22	9 684	440	21.1	1.0	5.3%	26 620
RECORDATI	22	41	2	0.1	0.0	0.1%	560
SAFILO GROUP	22	135	6	0.1	0.0	0.4%	252
SAIPEM	22	3 407	155	15.6	0.7	1.7%	19 632
SALVATORE FERRAGAMO	22	1 195	54	12.5	0.6	5.7%	2 157
SARAS	22	245	11	0.5	0.0	0.5%	1 342
SIAS	22	188	9	1.3	0.1	1.1%	329
SNAM	22	4 016	183	15.0	0.7	1.9%	30 885
STMICROELECTRONICS	22	6 636	302	61.7	2.8	5.8%	12 077
TAMBURI INVESTMENT PARTNERS	22	167	8	0.5	0.0	1.6%	590
TECHNOGYM	22	54	2	0.2	0.0	0.3%	75
TELECOM ITALIA	22	174 663	7 939	103.9	4.7	10.8%	1 174 961
TELECOM ITALIA RSP	22	6 782	308	3.9	0.2	2.2%	50 355
TENARIS	22	6 886	313	51.7	2.3	5.6%	18 691
TERNA	22	2 427	110	11.3	0.5	2.6%	13 388
TOD'S	22	740	34	4.5	0.2	4.5%	1 002
UBI BANCA	22	14 182	645	23.4	1.1	4.7%	64 451
UNICREDIT	22	94 345	4 288	635.5	28.9	13.5%	242 443
UNIPOL	22	619	28	1.0	0.0	0.4%	3 023
UNIPOLSAI	22	1 933	88	4.0	0.2	1.4%	15 474
<b>WEEKLY STOCK OPTIONS</b>							
ENEL	22	6	0	0.0	0.0	0.0%	4
ENI	22	224	10	1.8	0.1	0.1%	-
FIAT CHRYSLER AUTOMOBILES	22	41	2	0.3	0.0	0.0%	9
GENERALI	22	1 003	46	1.5	0.1	0.1%	2
INTESA SANPAOLO	22	141	6	0.3	0.0	0.0%	59
TELECOM ITALIA	22	-	-	-	-	0.0%	-
UNICREDIT	22	2 300	105	15.6	0.7	0.3%	529

(\*) 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
INTESA SANPAOLO	289 233	36.91%	63.09%	646.90	13.2%	1 131 926
TELECOM ITALIA	174 663	42.19%	57.81%	103.85	10.8%	1 174 961
ENEL	110 688	33.61%	66.39%	241.53	9.5%	555 526
GENERALI	110 452	45.31%	54.69%	161.84	12.4%	725 531
UNICREDIT	96 645	56.10%	43.90%	651.07	13.9%	242 972
FIAT CHRYSLER AUTOMOBILES	64 184	52.83%	47.17%	486.07	17.3%	142 415
ENI	53 003	55.55%	44.45%	425.78	15.1%	273 903
MEDIOBANCA	24 174	27.13%	72.87%	96.22	16.2%	56 133
BANCO BPM	21 521	43.24%	56.76%	48.40	4.2%	105 004
ATLANTIA	19 640	44.70%	55.30%	192.72	9.3%	18 345

\* 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	
ENI	52 013	51.2%	13	421.03	14.9%	40 825
ENEL	25 641	25.3%	23	57.46	2.3%	29 016
BNP PARIBAS	10 000	9.8%	1	54.35	...	99 934
GENERALI	6 360	6.3%	10	9.39	0.7%	90 201
INTESA SANPAOLO	3 190	3.1%	21	7.42	0.2%	8 102
BANCO BPM	2 166	2.1%	13	4.83	0.4%	2 132
MEDIOBANCA	1 001	1.0%	2	4.41	0.7%	2 910
FIAT CHRYSLER AUTOMOBILES	232	0.2%	17	1.65	0.1%	1 029
TELECOM ITALIA RSP	215	0.2%	2	0.11	0.1%	215
HERA	150	0.1%	1	0.42	0.4%	150

\* 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

This document contains text, data, graphics, photographs, illustrations, artwork, names, logos, trade marks, service marks and information ("Information") connected with Borsa Italiana S.p.A. ("Borsa Italiana"). All reasonable efforts have been made to ensure that the Information in this document was correct at the time of publication. However, Borsa Italiana Spa accepts no liability for decisions taken, or systems-related or other work carried out by any party based on this document. The publication of this document does not represent solicitation, by Borsa Italiana, of public saving and is not to be considered as a recommendation by Borsa Italiana as to the suitability of the investment, if any, herein described.  
 © August 2018 Borsa Italiana S.p.A. All rights reserved.



**London**  
 Stock Exchange Group