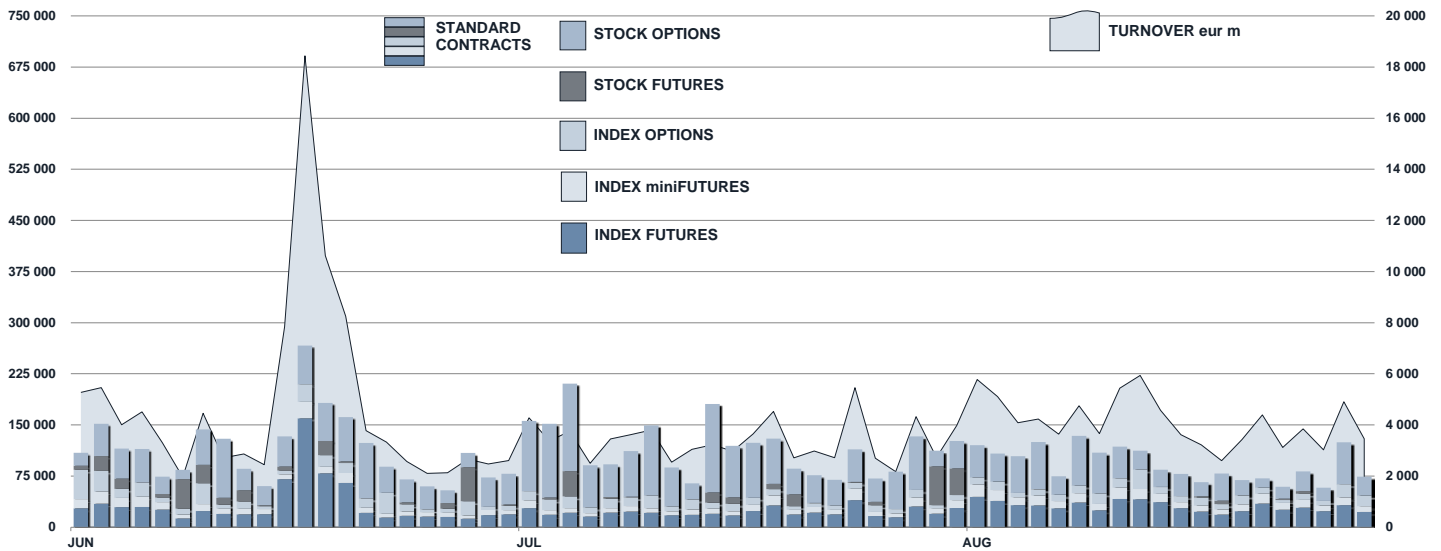




IDEM Statistics

August 2019

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 2019		JULY 2019		AUGUST 2019		TOTAL 2018		JAN - AUG 2019		
	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	707 104	73 340.0	491 631	53 673.9	642 581	66 560.0	8 370 173	894 641.8	4 366 023	449 755.7	118 931
FTSE ITALIA PIR MID CAP TR INDEX FUTURES	2 860	72.8	950	25.1	-	-	15 413	404.8	7 600	193.8	2 380
FTSE MIB DIVIDEND INDEX FUTURES	-	-	550	2.2	340	1.4	19 532	78.5	11 866	47.8	11 936
TOTAL INDEX FUTURES	709 964	73 412.7	493 131	53 701.3	642 921	66 561.4	8 405 118	895 125.0	4 385 489	449 997.3	133 247
FTSE MIB INDEX miniFUTURES	201 783	4 161.7	185 156	4 041.5	247 214	5 123.1	3 837 339	81 941.7	1 692 890	34 786.1	19 929
TOTAL INDEX miniFUTURES	201 783	4 161.7	185 156	4 041.5	247 214	5 123.1	3 837 339	81 941.7	1 692 890	34 786.1	19 929
FTSE MIB INDEX OPTIONS	306 133	15 426.0	215 988	11 892.2	211 973	10 784.2	3 591 941	189 295.5	1 861 261	94 324.3	343 221
FTSE MIB INDEX WEEKLY OPTIONS	17 585	914.6	16 593	902.3	27 851	1 448.7	206 599	10 981.2	163 105	8 462.9	6 366
TOTAL FTSE MIB INDEX OPTIONS	323 718	16 340.6	232 581	12 794.5	239 824	12 232.9	3 798 540	200 276.7	2 024 366	102 787.2	349 587
ITALIAN STOCK FUTURES	236 149	507.1	158 067	332.0	53 330	124.8	1 254 468	3 508.5	1 331 689	3 346.5	134 985
EUROPEAN STOCK FUTURES	448 010	1 374.1	-	-	46 802	139.9	1 860 072	8 626.7	1 697 316	6 014.1	280 786
STOCK DIVIDEND FUTURES	9 500	3.1	665	0.3	1 710	1.3	17 810	6.2	27 800	10.2	23 665
TOTAL STOCK FUTURES	693 659	1 884.2	158 732	332.3	101 842	266.0	3 132 350	12 141.3	3 056 805	9 370.8	439 436
STOCK OPTIONS	842 993	2 908.0	1 492 195	4 730.1	792 337	2 607.9	17 022 994	55 079.2	10 202 516	31 030.9	4 849 848
WEEKLY STOCK OPTIONS	1 736	6.2	1 573	7.5	1 684	6.5	38 976	247.6	20 766	68.9	422
TOTAL STOCK OPTIONS	844 729	2 914.2	1 493 768	4 737.6	794 021	2 614.4	17 061 970	55 326.8	10 223 282	31 099.7	4 850 270
TOTAL EQUITY DERIVATIVES	2 773 853	98 713.5	2 563 368	75 607.2	2 025 822	86 797.8	36 235 317	1 244 811.6	21 382 832	628 041.2	5 792 469

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	60	3	0.7	0.0	0.1%	660
AUTOGRILL	21	-	-	-	-	0.0%	-
AZIMUT HOLDING	21	12	1	0.1	0.0	0.0%	5
BANCA GENERALI	21	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	21	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	21	-	-	-	-	0.0%	-
BANCO BPM	21	15	1	0.0	0.0	0.0%	15
BPER BANCA	21	-	-	-	-	0.0%	-
BREMBO	21	-	-	-	-	0.0%	-
BUZZI UNICEM	21	-	-	-	-	0.0%	-
CAMPARI	21	1	0	0.0	0.0	0.0%	1
CATTOLICA ASSICURAZIONI	21	-	-	-	-	0.0%	-
CIR	21	-	-	-	-	0.0%	-
CNH INDUSTRIAL	21	-	-	-	-	0.0%	-
ENEL	21	4 000	190	12.4	0.6	0.3%	8 650
ENI	21	4 264	203	28.2	1.3	0.8%	22 953
ERG	21	-	-	-	-	0.0%	-
EXOR	21	15	1	0.1	0.0	0.0%	10
FERRARI	21	49	2	0.7	0.0	0.0%	56
FIAT CHRYSLER AUTOMOBILES	21	101	5	0.6	0.0	0.0%	2 530
FINCOBANK	21	4	0	0.0	0.0	0.0%	4
GENERALI	21	25	1	0.0	0.0	0.0%	25
GEOX	21	-	-	-	-	0.0%	-
HERA	21	-	-	-	-	0.0%	-
INTESA SANPAOLO	21	39 039	1 859	77.5	3.7	1.5%	78 903
IREN	21	-	-	-	-	0.0%	-
ITALGAS	21	-	-	-	-	0.0%	-
LEONARDO	21	6	0	0.0	0.0	0.0%	-
MEDIASET	21	535	25	1.4	0.1	0.7%	515
MEDIOBANCA	21	-	-	-	-	0.0%	900
MONCLER	21	-	-	-	-	0.0%	-
NEXI	21	-	-	-	-	0.0%	-
PIRELLI & C	21	-	-	-	-	0.0%	-
POSTE ITALIANE	21	-	-	-	-	0.0%	1 000
PRYSMIAN	21	15	1	0.0	0.0	0.0%	-
SAIPEM	21	1	0	0.0	0.0	0.0%	10
SARAS	21	-	-	-	-	0.0%	-
SNAM	21	-	-	-	-	0.0%	-
STMICROELECTRONICS	21	21	1	0.2	0.0	0.0%	54
TELECOM ITALIA	21	2	0	0.0	0.0	0.0%	35
TELECOM ITALIA RSP	21	5 000	238	2.1	0.1	1.0%	12 500
TENARIS	21	-	-	-	-	0.0%	-
TERNA	21	2	0	0.0	0.0	0.0%	-
TOD'S	21	4	0	0.0	0.0	0.0%	4
UBI BANCA	21	-	-	-	-	0.0%	-
UNICREDIT	21	159	8	0.8	0.0	0.0%	5 655
UNIPOL	21	-	-	-	-	0.0%	-
UNIPOLSAI	21	-	-	-	-	0.0%	500
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	21	-	-	-	-	-	-
BBVA	21	-	-	-	-	-	-
BNP PARIBAS	21	16 327	777	69.9	3.3	-	120 311
DEUTSCHE BANK	21	-	-	-	-	-	-
IBERDROLA	21	-	-	-	-	-	-
REPSOL	21	-	-	-	-	-	-
SOCIETE GENERALE	21	30 475	1 451	69.9	3.3	-	160 475
TELEFONICA	21	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	21	-	-	-	-	-	835
AXA DIVIDEND	21	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	21	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	21	-	-	-	-	-	-
BNP DIVIDEND	21	-	-	-	-	-	-
DAIMLER DIVIDEND	21	-	-	-	-	-	35
DEUTSCHE TELEKOM DIVIDEND	21	-	-	-	-	-	80
ENEL DIVIDEND	21	-	-	-	-	-	3 095
ENGIE DIVIDEND	21	-	-	-	-	-	10
ENI DIVIDEND	21	1 500	71	1.3	0.1	-	1 875
FIAT CHRYSLER AUTOMOBILES DIVIDEND	21	-	-	-	-	-	8 425
IBERDROLA DIVIDEND	21	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	21	-	-	-	-	-	5 580
ORANGE DIVIDEND	21	-	-	-	-	-	100
POSTE ITALIANE DIVIDEND	21	10	0	0.0	0.0	-	15
SANOFI-AVENTIS DIVIDEND	21	-	-	-	-	-	-
SIEMENS DIVIDEND	21	-	-	-	-	-	-
SNAM DIVIDEND	21	-	-	-	-	-	-
SOCGEN DIVIDEND	21	-	-	-	-	-	30
TELECOM ITALIA DIVIDEND	21	-	-	-	-	-	-
TELEFONICA DIVIDEND	21	-	-	-	-	-	40
TERNA DIVIDEND	21	-	-	-	-	-	10
TOTAL DIVIDEND	21	-	-	-	-	-	-
UNICREDIT DIVIDEND	21	200	10	0.0	0.0	-	3 520
VIVENDI DIVIDEND	21	-	-	-	-	-	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

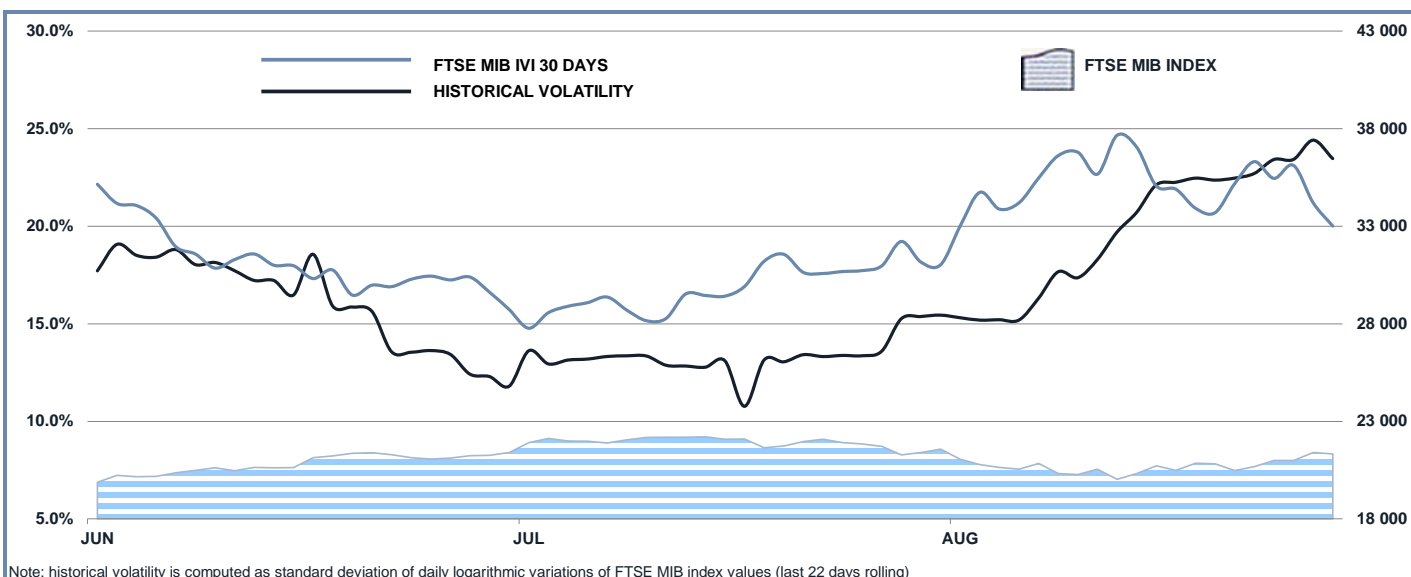
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	21	2 430	116	18.3	0.9	7.5%	4 030
ACEA	21	19	1	0.2	0.0	0.4%	46
AMPLIFON	21	66	3	0.7	0.0	0.2%	268
ANIMA HOLDING	21	3 225	154	4.9	0.2	5.4%	15 474
ATLANTIA	21	11 053	526	129.2	6.2	17.7%	29 700
AUTOGRILL	21	3 213	153	14.6	0.7	14.3%	3 204
AZIMUT HOLDING	21	3 496	166	28.3	1.3	7.0%	20 914
BANCA GENERALI	21	570	27	1.4	0.1	0.7%	1 981
BANCA MEDIOLANUM	21	4 342	207	13.7	0.7	17.6%	3 164
BANCA MONTE PASCHI SIENA	21	52 686	2 509	7.5	0.4	6.2%	15 711
BANCA POPOLARE SONDRIO	21	31	1	0.0	0.0	0.1%	113
BANCO BPM	21	7 904	376	14.5	0.7	1.4%	64 159
BPER BANCA	21	1 316	63	4.8	0.2	1.7%	4 975
BREMO	21	210	10	1.0	0.0	0.6%	967
BRUNELLO CUCINELLI	21	128	6	0.4	0.0	0.8%	223
BUZZI UNICEM	21	4 041	192	7.4	0.4	2.4%	9 231
CAMPARI	21	375	18	3.1	0.1	0.7%	672
CERVED GROUP	21	127	6	0.5	0.0	1.3%	557
CIR	21	-	-	-	-	0.0%	66
CNH INDUSTRIAL	21	5 096	243	22.1	1.1	2.8%	7 040
CREDITO VALTELLINESE	21	-	-	-	-	0.0%	-
DANIELI & C	21	118	6	0.2	0.0	2.6%	210
DE' LONGHI	21	66	3	0.6	0.0	1.8%	260
DIASORIN	21	92	4	1.0	0.0	0.4%	271
ENEL	21	167 197	7 962	522.0	24.9	14.2%	653 337
ENI	21	52 262	2 489	348.9	16.6	9.3%	346 349
ERG	21	555	26	4.9	0.2	5.3%	1 002
EXOR	21	3 372	161	20.3	1.0	5.5%	5 994
FERRARI	21	5 634	268	78.7	3.7	4.8%	29 338
FIAT CHRYSLER AUTOMOBILES	21	34 250	1 631	201.0	9.6	10.1%	201 522
FINCOBANK	21	3 022	144	14.0	0.7	2.2%	6 956
GENERALI	21	73 194	3 485	122.5	5.8	7.8%	686 154
GEOX	21	86	4	0.1	0.0	0.5%	276
HERA	21	44	2	0.2	0.0	0.1%	78
IMA	21	10	0	0.0	0.0	0.0%	311
INTERPUMP GROUP	21	116	6	0.3	0.0	0.3%	416
INTESA SANPAOLO	21	159 743	7 607	306.9	14.6	6.0%	1 671 657
INWIT	21	10	0	0.0	0.0	0.0%	24
IREN	21	22	1	0.1	0.0	0.1%	395
ITALGAS	21	3 164	151	17.9	0.9	6.8%	4 660
JUVENTUS FOOTBALL CLUB	21	189	9	0.3	0.0	0.1%	942
LEONARDO	21	3 614	172	18.8	0.9	3.4%	13 180
MEDIASET	21	5 972	284	17.3	0.8	8.9%	10 431
MEDIOBANCA	21	6 566	313	28.4	1.4	4.1%	41 058
MONCLER	21	2 315	110	40.0	1.9	6.7%	10 765
MONDADORI EDITORE	21	-	-	-	-	0.0%	27
NEXI	21	160	8	0.8	0.0	0.4%	539
OVS	21	365	17	0.3	0.0	0.6%	1 892
PIAGGIO & C	21	417	20	1.1	0.1	2.0%	501
PIRELLI & C	21	804	38	2.0	0.1	0.5%	8 791
POSTE ITALIANE	21	3 616	172	16.5	0.8	3.1%	8 514
PRIMA INDUSTRIE	21	-	-	-	-	0.0%	1
PRYSMIAN	21	16 057	765	31.6	1.5	5.6%	70 485
RECORDATI	21	421	20	1.7	0.1	0.7%	427
SAFILO GROUP	21	61	3	0.0	0.0	0.2%	869
SAIPEM	21	1 847	88	8.1	0.4	1.4%	9 495
SALVATORE FERRAGAMO	21	608	29	5.4	0.3	2.9%	4 306
SARAS	21	314	15	0.5	0.0	0.4%	2 220
SIAS	21	-	-	-	-	0.0%	12
SNAM	21	8 289	395	34.3	1.6	3.9%	27 567
STMICROELECTRONICS	21	11 711	558	90.4	4.3	6.6%	16 610
TAMBURI INVESTMENT PARTNERS	21	6	0	0.0	0.0	0.1%	237
TECHNOGYM	21	36	2	0.2	0.0	0.2%	111
TELECOM ITALIA	21	39 448	1 878	19.2	0.9	3.0%	518 021
TELECOM ITALIA RSP	21	11 099	529	5.2	0.2	2.5%	57 933
TENARIS	21	5 523	263	27.3	1.3	2.9%	12 463
TERNA	21	2 662	127	14.4	0.7	1.9%	9 233
TOD'S	21	1 572	75	7.3	0.3	5.3%	1 436
UBI BANCA	21	5 092	242	6.3	0.3	1.2%	19 886
UNICREDIT	21	58 937	2 807	315.4	15.0	6.3%	205 345
UNIPOL	21	650	31	1.4	0.1	0.8%	2 734
UNIPOLSAI	21	701	33	1.6	0.1	1.2%	2 112
WEEKLY STOCK OPTIONS							
ENEL	21	218	10	0.7	0.0	0.0%	-
ENI	21	145	7	1.0	0.0	0.0%	23
FIAT CHRYSLER AUTOMOBILES	21	38	2	0.2	0.0	0.0%	-
GENERALI	21	101	5	0.2	0.0	0.0%	50
INTESA SANPAOLO	21	455	22	0.8	0.0	0.0%	60
TELECOM ITALIA	21	4	0	0.0	0.0	0.0%	-
UNICREDIT	21	723	34	3.6	0.2	0.1%	289

(*) 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
ENEL	167 415	44.82%	55.18%	522.63	14.2%	653 337
INTESA SANPAOLO	160 198	54.33%	45.67%	307.72	6.0%	1 671 717
GENERALI	73 295	54.38%	45.62%	122.69	7.8%	686 204
UNICREDIT	59 660	65.29%	34.71%	319.04	6.4%	205 634
BANCA MONTE PASCHI SIENA	52 686	17.37%	82.63%	7.47	6.2%	15 711
ENI	52 407	45.25%	54.75%	349.93	9.4%	346 372
TELECOM ITALIA	39 452	47.78%	52.22%	19.21	3.0%	518 021
FIAT CHRYSLER AUTOMOBILES	34 288	48.52%	51.48%	201.20	10.1%	201 522
PRYSMIAN	16 057	88.81%	11.19%	31.56	5.6%	70 485
STMICROELECTRONICS	11 711	31.93%	68.07%	90.44	6.6%	16 610

* 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	39 039	39.0%	13	77.46	1.5%	78 903
SOCIETE GENERALE	30 475	30.4%	2	69.91	--	160 475
BNP PARIBAS	16 327	16.3%	2	69.95	--	120 311
TELECOM ITALIA RSP	5 000	5.0%	2	2.13	1.0%	12 500
ENI	4 264	4.3%	13	28.16	0.8%	22 953
ENEL	4 000	4.0%	2	12.35	0.3%	8 650
MEDIASET	535	0.5%	12	1.44	0.7%	515
UNICREDIT	159	0.2%	31	0.77	0.0%	5 655
FIAT CHRYSLER AUTOMOBILES	101	0.1%	8	0.62	0.0%	2 530
ATLANTIA	60	0.1%	4	0.68	0.1%	660

* Open positions at the end of period. Gross figures

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