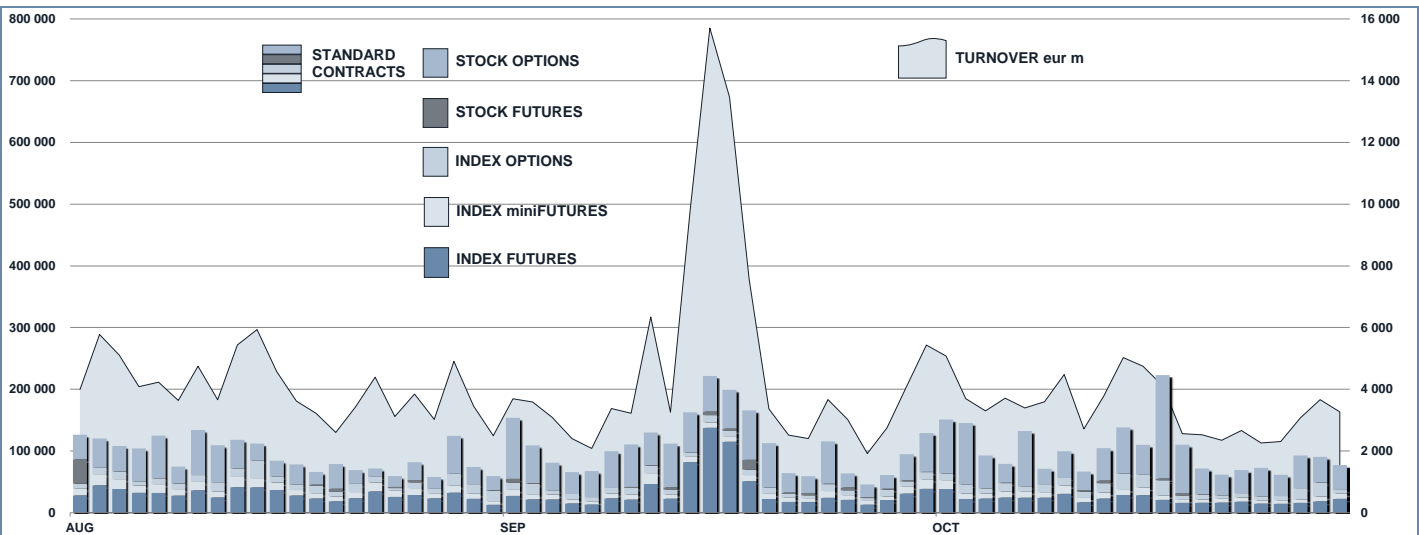




IDEM Statistics

October 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

	AUGUST 2019		SEPTEMBER 2019		OCTOBER 2019		TOTAL 2018		JAN - OCT 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	642 581	66 560.0	733 147	80 202.0	523 409	57 569.6	8 370 173	894 641.8	5 622 579	587 527.3	132 475
FTSE ITALIA PIR MID CAP TR INDEX FUTURES	-	-	4 760	125.2	-	-	15 413	404.8	12 360	318.9	2 380
FTSE MIB DIVIDEND INDEX FUTURES	340	1.4	8 983	41.6	4 009	19.1	19 532	78.5	24 858	108.5	9 757
TOTAL INDEX FUTURES	642 921	66 561.4	746 890	80 368.8	527 418	57 588.7	8 405 118	895 125.0	5 659 797	587 954.8	144 612
FTSE MIB INDEX miniFUTURES	247 214	5 123.1	170 827	3 736.8	201 470	4 428.9	3 837 339	81 941.7	2 065 187	42 951.8	11 740
TOTAL INDEX miniFUTURES	247 214	5 123.1	170 827	3 736.8	201 470	4 428.9	3 837 339	81 941.7	2 065 187	42 951.8	11 740
FTSE MIB INDEX OPTIONS	211 973	10 784.2	174 452	9 245.2	255 815	13 636.8	3 591 941	189 295.5	2 291 528	117 206.3	348 363
FTSE MIB INDEX WEEKLY OPTIONS	27 851	1 448.7	25 431	1 384.2	27 423	1 511.2	206 599	10 981.2	215 959	11 358.4	5 098
TOTAL FTSE MIB INDEX OPTIONS	239 824	12 232.9	199 883	10 629.5	283 238	15 148.0	3 798 540	200 276.7	2 507 487	128 564.7	353 461
ITALIAN STOCK FUTURES	53 330	124.8	54 500	218.3	17 904	67.8	1 254 468	3 508.5	1 404 093	3 632.5	110 167
EUROPEAN STOCK FUTURES	46 802	139.9	336 790	1 047.8	21 000	100.4	1 860 072	8 626.7	2 055 106	7 162.2	197 312
STOCK DIVIDEND FUTURES	1 710	1.3	8 700	1.7	1 905	0.5	17 810	6.2	38 405	12.5	30 175
TOTAL STOCK FUTURES	101 842	266.0	399 990	1 267.8	40 809	168.7	3 132 350	12 141.3	3 497 604	10 807.2	337 654
STOCK OPTIONS	792 337	2 607.9	1 085 232	3 724.9	1 312 834	4 516.0	17 022 994	55 079.2	12 600 582	39 271.7	5 024 352
WEEKLY STOCK OPTIONS	1 684	6.5	1 866	7.6	1 537	5.6	38 976	247.6	24 169	82.1	668
TOTAL STOCK OPTIONS	794 021	2 614.4	1 087 098	3 732.5	1 314 371	4 521.6	17 061 970	55 326.8	12 624 751	39 353.8	5 025 020
TOTAL EQUITY DERIVATIVES	2 025 822	86 797.8	2 604 688	99 735.3	2 367 306	81 855.8	36 235 317	1 244 811.6	26 354 826	809 632.3	5 872 487

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	23	200	9	1.7	0.1	0.5%	200
ACEA	23	-	-	-	-	0.0%	-
ANIMA HOLDING	23	-	-	-	-	0.0%	-
ATLANTIA	23	17	1	0.2	0.0	0.0%	350
AUTOGRILL	23	-	-	-	-	0.0%	-
AZIMUT HOLDING	23	855	37	7.2	0.3	1.2%	845
BANCA GENERALI	23	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	23	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	23	-	-	-	-	0.0%	-
BANCO BPM	23	20	1	0.0	0.0	0.0%	1 620
BPER BANCA	23	-	-	-	-	0.0%	-
BREMBO	23	-	-	-	-	0.0%	-
BUZZI UNICEM	23	-	-	-	-	0.0%	-
CAMPARI	23	5	0	0.0	0.0	0.0%	-
CATTOLICA ASSICURAZIONI	23	-	-	-	-	0.0%	-
CIR	23	-	-	-	-	0.0%	-
CNH INDUSTRIAL	23	-	-	-	-	0.0%	-
ENEL	23	2 000	87	6.8	0.3	0.2%	2 550
ENI	23	1 749	76	12.0	0.5	0.3%	7 164
ERG	23	-	-	-	-	0.0%	-
EXOR	23	15	1	0.1	0.0	0.0%	15
FERRARI	23	48	2	0.7	0.0	0.0%	40
FIAT CHRYSLER AUTOMOBILES	23	125	5	0.8	0.0	0.0%	746
FINECOBANK	23	8	0	0.0	0.0	0.0%	4
GENERALI	23	50	2	0.1	0.0	0.0%	15 051
GEOX	23	-	-	-	-	0.0%	-
HERA	23	-	-	-	-	0.0%	-
INTESA SANPAOLO	23	3 907	170	8.6	0.4	0.2%	61 815
IREN	23	-	-	-	-	0.0%	-
ITALGAS	23	-	-	-	-	0.0%	-
LEONARDO	23	6	0	0.0	0.0	0.0%	6
MEDIASET	23	-	-	-	-	0.0%	-
MEDIOBANCA	23	2 415	105	12.4	0.5	1.2%	4 000
MONCLER	23	-	-	-	-	0.0%	-
NEXI	23	-	-	-	-	0.0%	-
PIRELLI & C	23	-	-	-	-	0.0%	900
POSTE ITALIANE	23	-	-	-	-	0.0%	-
PRYSMIAN	23	-	-	-	-	0.0%	-
SAIPEM	23	8	0	0.0	0.0	0.0%	18
SARAS	23	-	-	-	-	0.0%	-
SNAM	23	-	-	-	-	0.0%	-
STMICROELECTRONICS	23	40	2	0.4	0.0	0.0%	65
TECHNOGYM	23	-	-	-	-	0.0%	-
TELECOM ITALIA	23	-	-	-	-	0.0%	27
TELECOM ITALIA RSP	23	2 500	109	1.3	0.1	0.5%	2 500
TENARIS	23	-	-	-	-	0.0%	-
TERNA	23	-	-	-	-	0.0%	-
TOD'S	23	-	-	-	-	0.0%	-
UBI BANCA	23	1 500	65	2.0	0.1	0.3%	1 500
UNICREDIT	23	2 436	106	13.3	0.6	0.3%	10 251
UNIPOL	23	-	-	-	-	0.0%	-
UNIPOLSAI	23	-	-	-	-	0.0%	500
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	23	-	-	-	-	-	-
BBVA	23	-	-	-	-	-	-
BNP PARIBAS	23	21 000	913	100.4	4.4	-	84 311
DEUTSCHE BANK	23	-	-	-	-	-	-
IBERDROLA	23	-	-	-	-	-	-
REPSOL	23	-	-	-	-	-	-
SOCIETE GENERALE	23	-	-	-	-	-	113 001
TELEFONICA	23	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	23	-	-	-	-	-	835
AXA DIVIDEND	23	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	23	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	23	-	-	-	-	-	-
BNP DIVIDEND	23	-	-	-	-	-	-
DAIMLER DIVIDEND	23	-	-	-	-	-	35
DEUTSCHE TELEKOM DIVIDEND	23	-	-	-	-	-	80
ENEL DIVIDEND	23	-	-	-	-	-	4 365
ENGIE DIVIDEND	23	-	-	-	-	-	10
ENI DIVIDEND	23	250	11	0.2	0.0	-	2 120
FIAT CHRYSLER AUTOMOBILES DIVIDEND	23	-	-	-	-	-	8 425
IBERDROLA DIVIDEND	23	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	23	1 200	52	0.2	0.0	-	10 120
ORANGE DIVIDEND	23	-	-	-	-	-	100
POSTE ITALIANE DIVIDEND	23	-	-	-	-	-	15
SANOFI-AVENTIS DIVIDEND	23	5	0	0.0	0.0	-	5
SIEMENS DIVIDEND	23	-	-	-	-	-	-
SNAM DIVIDEND	23	-	-	-	-	-	-
SOCGEN DIVIDEND	23	-	-	-	-	-	30
TELECOM ITALIA DIVIDEND	23	-	-	-	-	-	-
TELEFONICA DIVIDEND	23	-	-	-	-	-	40
TERNA DIVIDEND	23	-	-	-	-	-	10
TOTAL DIVIDEND	23	-	-	-	-	-	-
UNICREDIT DIVIDEND	23	450	20	0.1	0.0	-	3 970
VIVENDI DIVIDEND	23	-	-	-	-	-	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

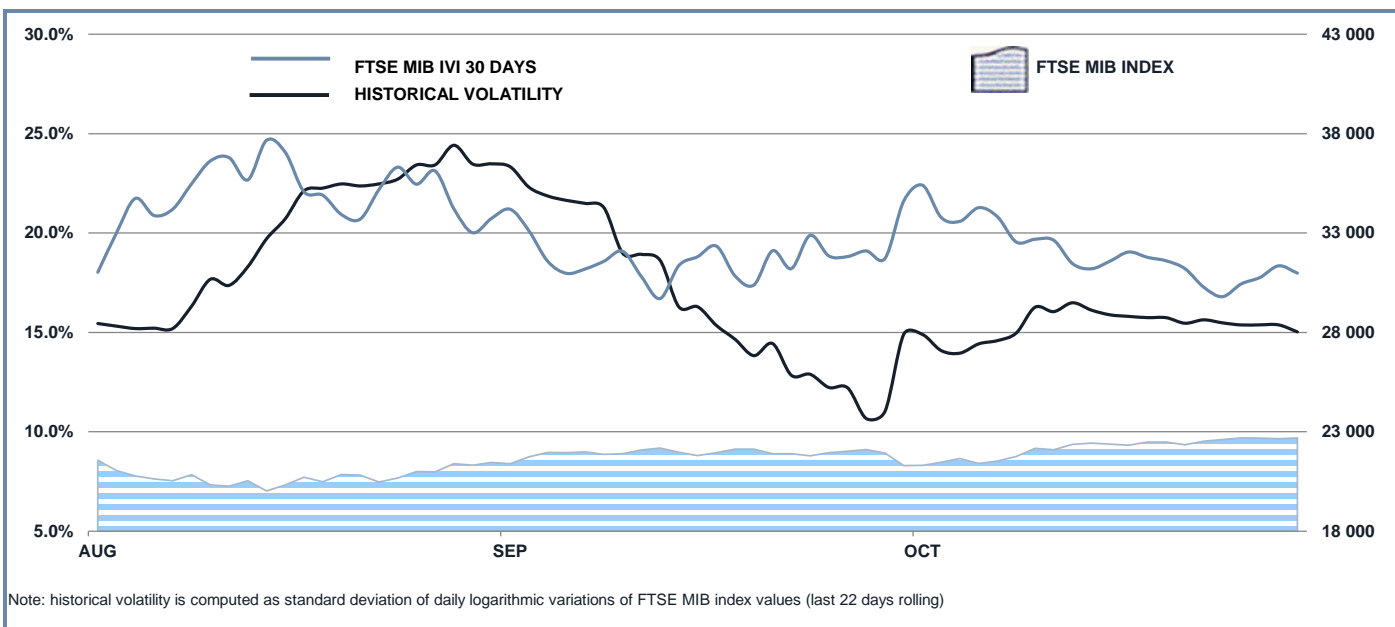
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	23	3 330	145	27.1	1.2	7.8%	4 728
ACEA	23	81	4	0.7	0.0	1.3%	81
AMPLIFON	23	95	4	1.0	0.0	0.2%	259
ANIMA HOLDING	23	1 673	73	3.0	0.1	2.0%	13 883
ASTM	23	42	2	0.1	0.0	0.2%	35
ATLANTIA	23	5 428	236	58.0	2.5	7.9%	12 891
AUTOGRILL	23	3 124	136	14.0	0.6	15.9%	3 563
AZIMUT HOLDING	23	6 080	264	54.9	2.4	9.1%	21 602
BANCA GENERALI	23	790	34	2.2	0.1	0.9%	1 562
BANCA IFIS	23	22	1	0.0	0.0	0.0%	22
BANCA MEDIOLANUM	23	3 369	146	11.5	0.5	8.7%	3 086
BANCA MONTE PASCHI SIENA	23	5 210	227	0.8	0.0	1.0%	19 400
BANCA POPOLARE SONDRIO	23	24	1	0.0	0.0	0.1%	84
BANCO BPM	23	32 978	1 434	67.1	2.9	4.4%	49 279
BPER BANCA	23	3 542	154	14.2	0.6	4.5%	7 541
BREMO	23	4 827	210	22.3	1.0	12.6%	3 729
BRUNELLO CUCINELLI	23	124	5	0.4	0.0	0.4%	359
BUZZI UNICEM	23	2 244	98	4.7	0.2	1.5%	5 519
CAMPARI	23	1 389	60	11.7	0.5	2.6%	1 253
CATTOLICA ASSICURAZIONI	23	89	4	0.1	0.0	0.1%	89
CERVED GROUP	23	-	-	-	-	0.0%	479
CIR	23	17	1	0.0	0.0	0.4%	66
CNH INDUSTRIAL	23	2 688	117	12.9	0.6	1.8%	5 278
CREDITO VALTELLINESE	23	-	-	-	-	0.0%	-
DANIELI & C	23	205	9	0.3	0.0	1.8%	394
DE' LONGHI	23	50	2	0.4	0.0	1.1%	169
DIASORIN	23	150	7	1.5	0.1	0.4%	312
ENEL	23	135 235	5 880	417.6	18.2	11.6%	604 154
ENI	23	80 388	3 495	526.5	22.9	14.3%	374 628
ERG	23	204	9	1.8	0.1	2.8%	1 296
EXOR	23	5 652	246	35.1	1.5	7.1%	6 657
FALCK RENEWABLES	23	92	4	0.2	0.0	0.2%	-
FERRARI	23	9 555	415	133.5	5.8	9.9%	19 999
FIAT CHRYSLER AUTOMOBILES	23	112 020	4 870	685.8	29.8	17.1%	242 117
FINCANTIERI	23	21	1	0.0	0.0	0.0%	20
FINCOBANK	23	3 034	132	15.0	0.7	2.0%	7 056
GENERALI	23	219 136	9 528	356.5	15.5	22.6%	797 753
GEOX	23	27	1	0.0	0.0	0.2%	196
HERA	23	8	0	0.0	0.0	0.0%	45
IMA	23	36	2	0.1	0.0	0.2%	268
INTERPUMP GROUP	23	1 337	58	3.6	0.2	1.6%	1 564
INTESA SANPAOLO	23	158 820	6 905	345.2	15.0	6.2%	1 665 818
INWIT	23	18	1	0.1	0.0	0.1%	28
IREN	23	29	1	0.1	0.0	0.0%	387
ITALGAS	23	2 531	110	14.1	0.6	5.3%	4 367
JUVENTUS FOOTBALL CLUB	23	464	20	0.6	0.0	0.4%	871
LEONARDO	23	6 830	297	36.0	1.6	6.0%	15 847
MAIRE TECNIMONT	23	45	2	0.1	0.0	0.1%	44
MEDIASET	23	1 709	74	4.6	0.2	3.7%	7 131
MEDIOBANCA	23	14 555	633	70.6	3.1	6.6%	41 211
MONCLER	23	5 599	243	93.4	4.1	9.5%	10 281
MONDADORI EDITORE	23	55	2	0.1	0.0	0.4%	81
NEXI	23	1 074	47	5.0	0.2	1.9%	1 363
OVS	23	249	11	0.2	0.0	0.2%	1 256
PIAGGIO & C	23	45	2	0.1	0.0	0.2%	467
PIRELLI & C	23	3 815	166	10.1	0.4	1.7%	11 797
POSTE ITALIANE	23	6 858	298	34.5	1.5	6.0%	8 723
PRIMA INDUSTRIE	23	-	-	-	-	0.0%	15
PRYSMIAN	23	31 418	1 366	63.0	2.7	11.1%	42 417
RECORDATI	23	184	8	0.7	0.0	0.2%	638
SAFILO GROUP	23	135	6	0.1	0.0	0.2%	476
SAIPEM	23	7 364	320	32.0	1.4	3.4%	12 417
SALVATORE FERRAGAMO	23	1 616	70	15.2	0.7	6.1%	4 280
SARAS	23	2 422	105	4.4	0.2	2.2%	2 898
SIAS	23	-	-	-	-	0.0%	7
SNAM	23	7 600	330	33.6	1.5	4.2%	27 070
STMICROELECTRONICS	23	10 165	442	95.6	4.2	4.6%	18 615
TAMBURI INVESTMENT PARTNERS	23	118	5	0.4	0.0	1.1%	360
TECHNOGYM	23	175	8	0.9	0.0	0.6%	196
TELECOM ITALIA	23	182 719	7 944	90.5	3.9	10.9%	516 904
TELECOM ITALIA RSP	23	33 202	1 444	17.7	0.8	6.8%	74 383
TENARIS	23	6 397	278	30.0	1.3	2.6%	15 021
TERNA	23	3 094	135	18.0	0.8	2.6%	7 140
TOD'S	23	2 243	98	11.1	0.5	29.9%	2 916
UBI BANCA	23	9 354	407	12.7	0.6	1.8%	19 693
UNICREDIT	23	164 855	7 168	984.1	42.8	21.4%	291 874
UNIPOL	23	468	20	1.1	0.0	0.5%	2 815
UNIPOLSAI	23	2 293	100	5.5	0.2	3.1%	3 129
WEEKLY STOCK OPTIONS							
ENEL	23	-	-	-	-	0.0%	-
ENI	23	145	6	1.0	0.0	0.0%	27
FIAT CHRYSLER AUTOMOBILES	23	151	7	0.9	0.0	0.0%	78
GENERALI	23	526	23	1.0	0.0	0.1%	201
INTESA SANPAOLO	23	184	8	0.4	0.0	0.0%	34
TELECOM ITALIA	23	141	6	0.1	0.0	0.0%	67
UNICREDIT	23	390	17	2.2	0.1	0.0%	261

(*) 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	219 662	58.99%	41.01%	357.44	22.7%	797 954
TELECOM ITALIA	182 860	37.79%	62.21%	90.60	11.0%	516 971
UNICREDIT	165 245	63.30%	36.70%	986.37	21.4%	292 135
INTESA SANPAOLO	159 004	41.80%	58.20%	345.56	6.2%	1 665 852
ENEL	135 235	33.39%	66.61%	417.56	11.6%	604 154
FIAT CHRYSLER AUTOMOBILES	112 171	45.26%	54.74%	686.68	17.2%	242 195
ENI	80 533	36.04%	63.96%	527.52	14.3%	374 655
TELECOM ITALIA RSP	33 202	89.60%	10.40%	17.71	6.8%	74 383
BANCO BPM	32 978	34.13%	65.87%	67.12	4.4%	49 279
PRYSMIAN	31 418	91.11%	8.89%	62.98	11.1%	42 417

* 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	
BNP PARIBAS	21 000	54.0%	1	100.36	--	84 311
INTESA SANPAOLO	3 907	10.0%	6	8.62	0.2%	61 815
TELECOM ITALIA RSP	2 500	6.4%	1	1.33	0.5%	2 500
UNICREDIT	2 436	6.3%	9	13.33	0.3%	10 251
MEDIOBANCA	2 415	6.2%	3	12.42	1.2%	4 000
ENEL	2 000	5.1%	1	6.79	0.2%	2 550
ENI	1 749	4.5%	18	12.01	0.3%	7 164
UBI BANCA	1 500	3.9%	1	1.99	0.3%	1 500
AZIMUT HOLDING	855	2.2%	5	7.21	1.2%	845
A2A	200	0.5%	1	1.67	0.5%	200

* Open positions at the end of period. Gross figures

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