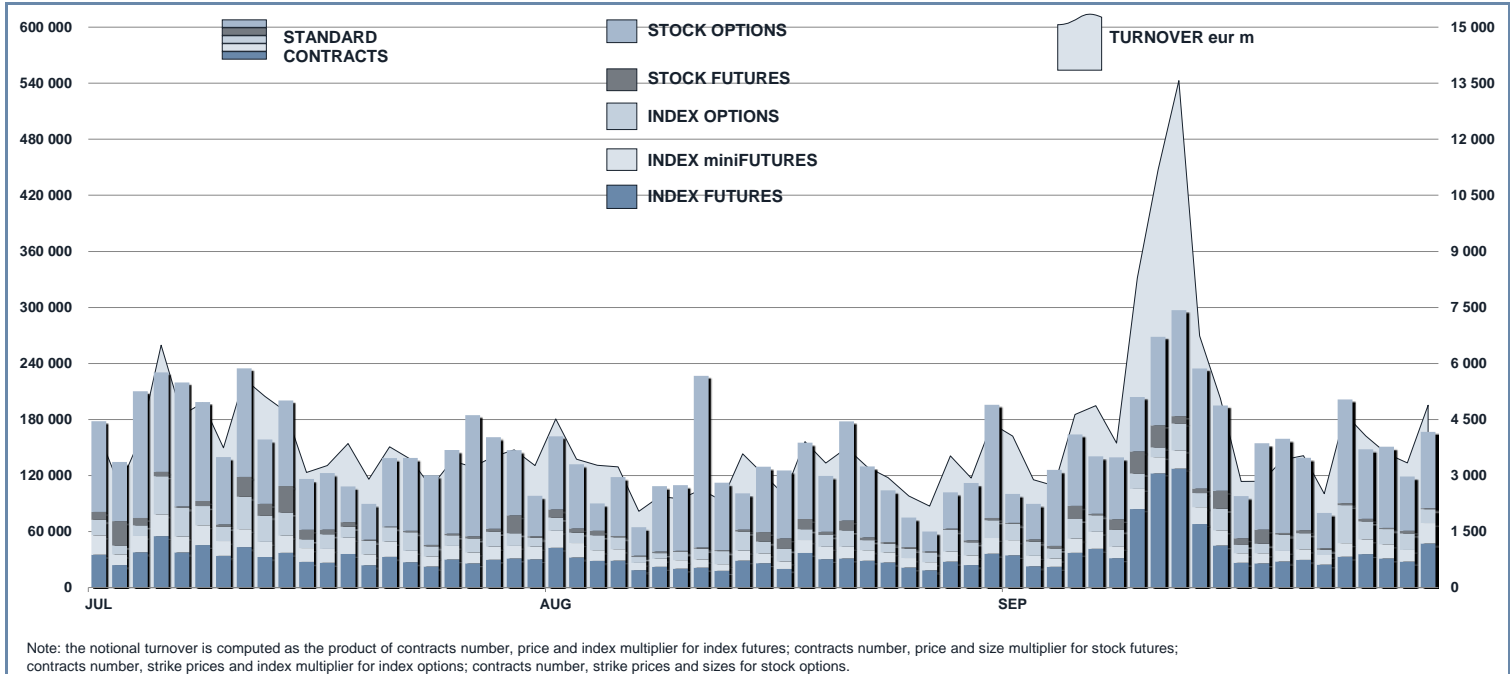




IDEM Statistics

September 2016

EQUITY DERIVATIVES TRADING



MONTHLY TURNOVER

	JULY 2016		AUGUST 2016		SEPTEMBER 2016		TOTAL 2015		JAN - SEP 2016		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	697 498	57 091.8	585 848	48 649.2	983 607	81 676.7	9 562 194	1 054 689.9	8 081 644	702 604.8	44 768
FTSE MIB DIVIDEND INDEX	403	1.3	-	-	905	2.9	1 465	4.6	6 833	21.2	6 256
TOTAL INDEX FUTURES (*)	697 901	57 093.0	585 848	48 649.2	984 512	81 679.6	9 563 659	1 054 694.5	8 088 477	702 626.0	51 024
FTSE MIB miniFUTURES	331 828	5 435.0	243 036	4 035.3	324 900	5 397.1	4 920 082	108 552.8	3 742 821	65 335.7	6 247
FTSE 100 miniFUTURES	-	-	-	-	-	-	-	-	-	-	-
TOTAL INDEX miniFUTURES (**)	331 828	5 435.0	243 036	4 035.3	324 900	5 397.1	4 920 082	108 552.8	3 742 821	65 335.7	6 247
FTSE MIB OPTIONS	344 865	13 997.5	234 910	9 709.4	348 662	14 350.5	4 329 862	237 092.5	3 693 346	162 259.9	479 167
WEEKLY MIBO OPTIONS	41 973	1 741.3	41 329	1 715.3	32 814	1 359.2	326 103	18 154.3	317 136	13 865.0	5 431
TOTAL INDEX OPTIONS	386 838	15 738.7	276 239	11 424.8	381 476	15 709.8	4 655 965	255 246.8	4 010 482	176 125.0	484 598
STOCK FUTURES	169 473	411.0	86 620	242.2	153 564	333.2	2 341 653	7 441.4	1 808 607	4 953.7	122 148
PAN-EUROPEAN STOCK FUTURES	261 610	873.5	80	0.3	339 112	1 303.6	1 431 267	6 777.3	1 355 871	5 268.2	193 114
SINGLE STOCK DIVIDEND FUTURES	1 565	0.5	1 705	0.3	1 244	0.4	39 447	11.5	34 819	8.5	68 841
TOTAL STOCK FUTURES	432 648	1 284.9	88 405	242.8	493 920	1 637.2	3 812 367	14 230.2	3 199 297	10 230.4	384 103
STOCK OPTIONS	1 787 967	3 313.6	1 419 821	2 534.6	1 724 343	3 529.5	21 290 825	69 005.8	16 231 342	36 420.5	5 614 618
WEEKLY STOCK OPTIONS	6 846	14.1	3 890	7.3	4 122	7.9	126 089	549.4	114 651	352.5	285
TOTAL STOCK OPTIONS	1 794 813	3 327.7	1 423 711	2 542.0	1 728 465	3 537.4	21 416 914	69 555.2	16 345 993	36 773.0	5 614 903
EQUITY DERIVATIVES TOTAL	3 644 028	82 879.4	2 617 239	66 894.0	3 913 273	107 961.1	44 368 987	1 502 279.5	35 387 070	991 090.1	6 540 875

(*) Includes data for FTSE MIB Dividend Futures

(**) Includes data for FTSE MIB miniFutures

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK FUTURES							
A2A	22	-	-	-	-	0.0%	-
ACEA	22	205	9	1.2	0.1	3.8%	205
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ANSALDO STS	22	-	-	-	-	0.0%	-
ATLANTIA	22	88	4	1.0	0.0	0.1%	30
AUTOGRILL	22	-	-	-	-	0.0%	-
AZIMUT HOLDING	22	385	18	2.6	0.1	0.9%	319
BANCA MEDIOLANUM	22	100	5	0.3	0.0	0.2%	100
BANCA MONTE PASCHI SIENA	22	405	18	0.1	0.0	0.0%	205
BANCA POPOLARE MILANO	22	-	-	-	-	0.0%	210
BANCO POPOLARE	22	790	36	0.2	0.0	0.0%	450
BUZZI UNICEM	22	-	-	-	-	0.0%	-
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	1 282	58	4.1	0.2	1.0%	270
ENEL	22	43 253	1 966	85.9	3.9	2.8%	2 475
ENI	22	15 485	704	102.2	4.6	1.8%	26 463
ERG	22	-	-	-	-	0.0%	-
EXOR	22	1 130	51	4.0	0.2	1.4%	460
FERRARI	22	926	42	4.0	0.2	0.7%	463
FIAT CHRYSLER AUTOMOBILES	22	1 858	84	5.3	0.2	0.3%	2 754
FINECOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	16 863	767	19.5	0.9	0.6%	45 576
GEOX	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	13 864	630	28.9	1.3	0.6%	12 535
INTESA SANPAOLO RSP	22	5 084	231	9.9	0.5	2.9%	2 170
ITALCEMENTI	22	-	-	-	-	0.0%	-
LEONARDO - FINMECCANICA	22	499	23	2.6	0.1	0.6%	86
LUXOTTICA GROUP	22	165	8	0.7	0.0	0.1%	155
MEDIASET	22	144	7	0.4	0.0	0.1%	220
MEDIOBANCA	22	1 465	67	4.5	0.2	0.7%	475
PARMALAT	22	-	-	-	-	0.0%	-
POSTE ITALIANE	22	-	-	-	-	0.0%	-
PRYSMIAN	22	10	0	0.0	0.0	0.0%	-
SAIPEM	22	948	43	1.8	0.1	0.3%	484
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	830	38	4.1	0.2	0.4%	470
STMICROELECTRONICS	22	729	33	2.5	0.1	0.4%	229
TELECOM ITALIA	22	29 024	1 319	21.6	1.0	1.7%	18 290
TELECOM ITALIA RSP	22	5 570	253	3.5	0.2	1.4%	900
TENARIS	22	161	7	1.0	0.0	0.1%	60
TERNA	22	298	14	1.4	0.1	0.3%	175
TOD'S	22	1	0	0.0	0.0	0.0%	1
UBI BANCA	22	4 356	198	4.6	0.2	0.7%	650
UNICREDIT	22	5 482	249	12.5	0.6	0.2%	4 228
UNIPOL	22	1 829	83	2.2	0.1	0.7%	860
UNIPOLSAI	22	335	15	0.5	0.0	0.2%	180
PAN-EUROPEAN STOCK FUTURES							
AHOLD DEL	22	-	-	-	-	-	-
AKZO NOBEL	22	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA	22	-	-	-	-	-	-
BANCO SANTANDER	22	-	-	-	-	-	-
BNP PARIBAS	22	150 110	6 823	695.0	31.6	-	105 112
DEUTSCHE BANK	22	2	0	0.0	0.0	-	2
HEINEKEN NV	22	-	-	-	-	-	-
IBERDROLA SA	22	-	-	-	-	-	-
ING GROEP	22	-	-	-	-	-	-
KONINKLIJKE KPN NV	22	-	-	-	-	-	-
PHILIPS	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
ROYAL DUTCH SHELL PLC TIPO A	22	-	-	-	-	-	-
SOCIETE GENERALE	22	189 000	8 591	608.6	27.7	-	88 000
TELEFONICA	22	-	-	-	-	-	-
UNILEVER	22	-	-	-	-	-	-
SINGLE STOCK DIVIDEND FUTURES							
ANHEUSER-BUSCH INBEV DIVIDEND	22	-	-	-	-	-	-
ARCELORMITTAL DIVIDEND	22	-	-	-	-	-	350
ASSICURAZIONI GENERALI DIVIDEND	22	5	0	0.0	0.0	-	7 674
AXA DIVIDEND	22	-	-	-	-	-	150
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	1 000
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	185
BNP DIVIDEND	22	20	1	0.0	0.0	-	110
DAIMLER DIVIDEND	22	5	0	0.0	0.0	-	68
DEUTSCHE BANK DIVIDEND	22	-	-	-	-	-	220
DEUTSCHE TELEKOM DIVIDEND	22	10	0	0.0	0.0	-	70
E.ON DIVIDEND	22	-	-	-	-	-	270
ENEL DIVIDEND	22	-	-	-	-	-	4 425
ENGIE DIVIDEND	22	-	-	-	-	-	-
ENI DIVIDEND	22	192	9	0.2	0.0	-	7 327
IBERDROLA DIVIDEND	22	-	-	-	-	-	25
INTESA SANPAOLO DIVIDEND	22	1 001	46	0.2	0.0	-	40 580
ORANGE DIVIDEND	22	-	-	-	-	-	120
SANOVI-AVENTIS DIVIDEND	22	-	-	-	-	-	80
SIEMENS DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	11	1	0.0	0.0	-	221
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	3 000
TELEFONICA DIVIDEND	22	-	-	-	-	-	210
TOTAL DIVIDEND	22	-	-	-	-	-	365
UNICREDIT DIVIDEND	22	-	-	-	-	-	2 301
VIVENDI DIVIDEND	22	-	-	-	-	-	90

(*) 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 for options, net figures for futures.

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Options

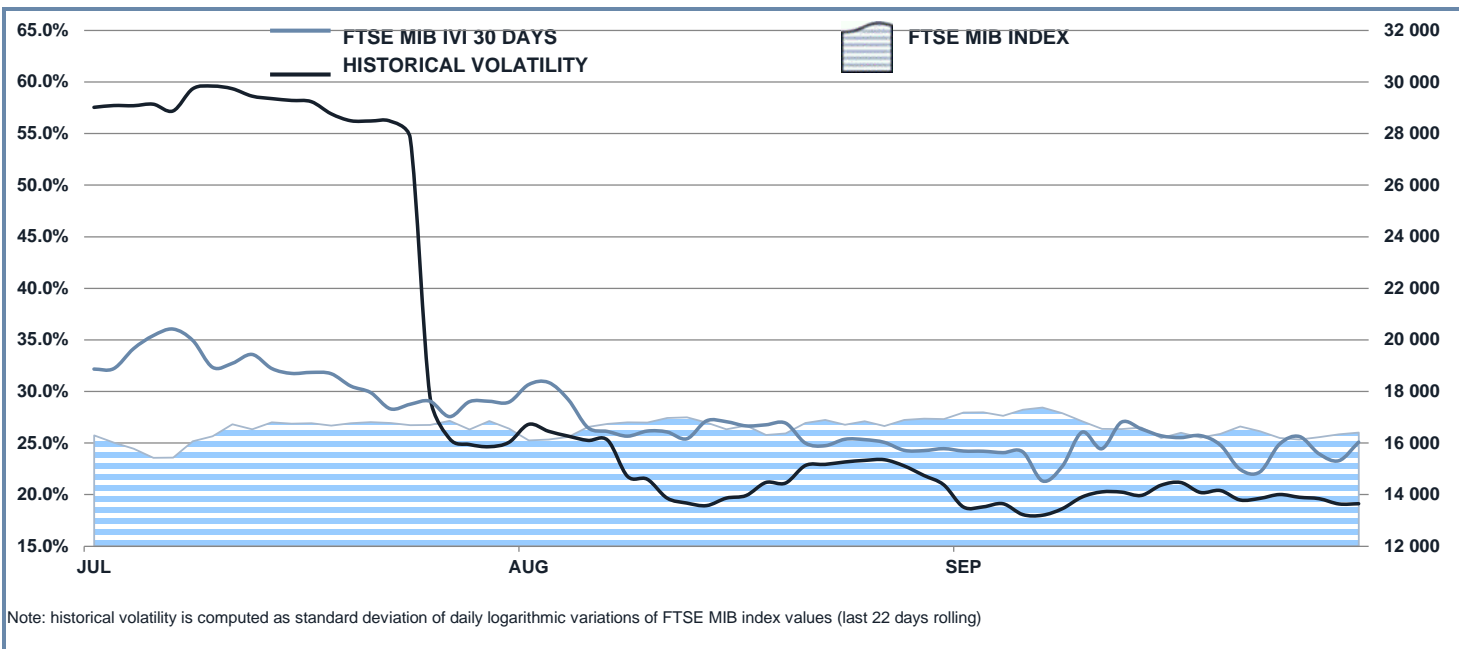
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	22	3 154	143	18.8	0.9	7.2%	4 300
ACEA	22	113	5	0.7	0.0	2.2%	393
AMPLIFON	22	85	4	0.4	0.0	0.7%	196
ANIMA HOLDING	22	1 658	75	3.8	0.2	2.6%	1 664
ANSALDO STS	22	-	-	-	-	0.0%	-
ATLANTIA	22	11 756	534	134.7	6.1	15.3%	16 509
AUTOGRILL	22	1 507	69	5.7	0.3	9.9%	3 519
AZIMUT HOLDING	22	977	44	6.8	0.3	2.3%	4 177
BANCA GENERALI	22	389	18	0.8	0.0	0.9%	543
BANCA MEDIOLANUM	22	2 271	103	7.3	0.3	4.5%	7 378
BANCA MONTE PASCHI SIENA	22	501	23	0.3	0.0	0.1%	36 927
BANCA POP EMILIA ROMAGNA	22	686	31	2.7	0.1	0.7%	3 095
BANCA POPOLARE MILANO	22	16 159	735	31.0	1.4	4.9%	39 981
BANCA POPOLARE SONDRIO	22	245	11	0.3	0.0	1.0%	943
BANCO POPOLARE	22	70 477	3 204	18.2	0.8	2.4%	152 258
BREMBO	22	436	20	2.4	0.1	2.5%	771
BRUNELLO CUCINELLI	22	27	1	0.0	0.0	0.2%	126
BUZZI UNICEM	22	15 605	709	29.5	1.3	9.9%	8 808
CAMPARI	22	454	21	4.6	0.2	1.8%	1 068
CIR	22	80	4	0.1	0.0	1.5%	238
CNH INDUSTRIAL	22	5 319	242	17.1	0.8	4.1%	8 599
CREDITO VALTELLINESE	22	148	7	0.1	0.0	0.1%	319
DANIELI & C	22	103	5	0.2	0.0	1.8%	890
DE' LONGHI	22	15	1	0.2	0.0	0.5%	43
DIASORIN	22	275	13	1.5	0.1	2.1%	336
ENEL	22	154 574	7 026	302.8	13.8	9.9%	714 531
ENI	22	111 536	5 070	759.8	34.5	13.7%	391 429
ERG	22	1 310	60	6.9	0.3	15.2%	1 795
EXOR	22	3 531	161	12.0	0.5	4.3%	6 108
FERRARI	22	7 204	327	30.4	1.4	5.4%	15 601
FIAT CHRYSLER AUTOMOBILES	22	60 520	2 751	185.0	8.4	9.6%	164 876
FINECOBANK	22	594	27	1.6	0.1	0.8%	3 282
GENERALI	22	312 301	14 196	338.9	15.4	9.8%	1 101 366
GEOX	22	162	7	0.2	0.0	1.4%	346
HERA	22	173	8	0.4	0.0	0.6%	502
INTESA SANPAOLO	22	194 555	8 843	408.1	18.5	8.0%	742 178
INTESA SANPAOLO RSP	22	3 154	143	6.4	0.3	1.8%	7 857
IREN	22	58	3	0.1	0.0	0.2%	746
ITALCEMENTI	22	-	-	-	-	0.0%	-
LEONARDO - FINMECCANICA	22	7 549	343	40.4	1.8	8.9%	12 301
LUXOTTICA GROUP	22	3 495	159	14.9	0.7	2.6%	5 816
MEDIASET	22	4 176	190	12.3	0.6	3.9%	10 061
MEDIOBANCA	22	11 771	535	37.5	1.7	5.7%	21 536
MONCLER	22	1 751	80	14.0	0.6	3.4%	1 927
MONDADORI EDITORE	22	96	4	0.1	0.0	2.5%	303
PARMALAT	22	21	1	0.1	0.0	0.3%	240
PIAGGIO & C	22	46	2	0.1	0.0	0.3%	97
POSTE ITALIANE	22	2 850	130	9.2	0.4	2.8%	8 583
PRYSMIAN	22	7 042	320	15.7	0.7	3.6%	11 678
SAFILO GROUP	22	23	1	0.0	0.0	0.1%	251
SAIPEM	22	7 853	357	16.4	0.7	2.6%	16 556
SALVATORE FERRAGAMO	22	1 292	59	14.9	0.7	4.0%	1 616
SARAS	22	802	36	1.2	0.1	0.8%	2 003
SIAS	22	266	12	1.1	0.1	4.1%	202
SNAM	22	15 390	700	76.6	3.5	6.8%	63 157
STMICROELECTRONICS	22	14 677	667	52.3	2.4	8.3%	28 563
TELECOM ITALIA	22	414 274	18 831	312.8	14.2	24.0%	1 391 981
TELECOM ITALIA RSP	22	16 314	742	10.1	0.5	4.0%	38 343
TENARIS	22	4 499	205	27.2	1.2	3.1%	4 019
TERNA	22	15 848	720	71.8	3.3	13.8%	18 238
TOD'S	22	916	42	4.7	0.2	7.1%	2 606
UBI BANCA	22	15 668	712	18.3	0.8	2.8%	55 035
UNICREDIT	22	189 361	8 607	428.5	19.5	7.6%	458 813
UNIPOL	22	3 049	139	3.4	0.2	1.1%	10 242
UNIPOLSAI	22	2 102	96	3.2	0.1	1.3%	4 954
YOOX NET-A-PORTER GROUP	22	1 100	50	3.0	0.1	1.1%	1 799
WEEKLY STOCK OPTIONS							
ENEL	22	190	9	0.4	0.0	0.0%	-
ENI	22	136	6	0.9	0.0	0.0%	25
FIAT CHRYSLER AUTOMOBILES	22	362	16	1.0	0.0	0.1%	11
GENERALI	22	817	37	0.9	0.0	0.0%	56
INTESA SANPAOLO	22	1 147	52	2.4	0.1	0.0%	12
TELECOM ITALIA	22	672	31	0.5	0.0	0.0%	180
UNICREDIT	22	798	36	1.8	0.1	0.0%	1

(*) 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 for options, net figures for 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
TELECOM ITALIA	414 946	37.07%	62.93%	313.27	24.0%	1 392 161
GENERALI	313 118	36.52%	63.48%	339.76	9.9%	1 101 422
INTESA SANPAOLO	195 702	53.48%	46.52%	410.48	8.0%	742 190
UNICREDIT	190 159	49.39%	50.61%	430.31	7.6%	458 814
ENEL	154 764	45.04%	54.96%	303.17	9.9%	714 531
ENI	111 672	65.86%	34.14%	760.67	13.7%	391 454
BANCO POPOLARE	70 477	23.31%	76.69%	18.21	2.4%	152 258
FIAT CHRYSLER AUTOMOBILES	60 882	60.23%	39.77%	186.08	9.7%	164 887
TELECOM ITALIA RSP	16 314	55.44%	44.56%	10.06	4.0%	38 343
BANCA POPOLARE MILANO	16 159	70.36%	29.64%	31.04	4.9%	39 981

* 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	
SOCIETE GENERALE	189 000	38.4%	5	608.58	...	88 000
BNP PARIBAS	150 110	30.5%	15	695.01	...	105 112
ENEL	43 253	8.8%	30	85.94	2.8%	2 475
TELECOM ITALIA	29 024	5.9%	23	21.57	1.7%	18 290
GENERALI	16 863	3.4%	46	19.53	0.6%	45 576
ENI	15 485	3.1%	106	102.22	1.8%	26 463
INTESA SANPAOLO	13 864	2.8%	53	28.88	0.6%	12 535
TELECOM ITALIA RSP	5 570	1.1%	24	3.51	1.4%	900
UNICREDIT	5 482	1.1%	37	12.52	0.2%	4 228
INTESA SANPAOLO RSP	5 084	1.0%	24	9.95	2.9%	2 170

* Open positions at the end of period. Net figures

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