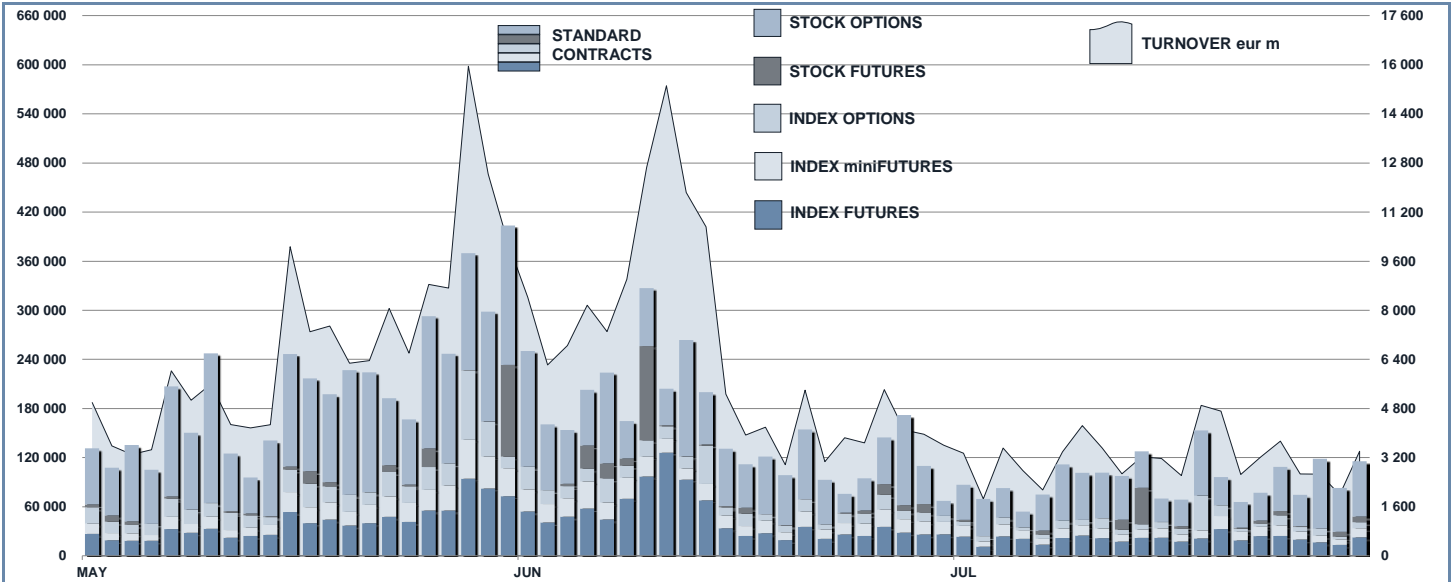




IDEM Statistics

July 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

	MAY 2018		JUNE 2018		JULY 2018		TOTAL 2017		JAN - JUL 2018		
	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 FUTURES	913 819	104 202.9	998 655	109 275.9	459 440	49 993.4	7 182 145	751 401.0	5 013 729	562 149.7	72 401
FTSE ITALIA PIR MID CAP FUTURES	816	22.8	3 085	85.9	-	-	27	0.8	6 558	181.9	1 405
FTSE MIB DIVIDEND INDEX FUTURES	15	0.1	-	-	2 075	8.9	19 563	71.6	14 243	57.7	14 006
TOTAL INDEX FUTURES	914 650	104 225.8	1 001 740	109 361.8	461 515	50 002.3	7 201 735	751 473.4	5 034 530	562 389.3	87 812
FTSE MIB miniFUTURES	437 448	9 963.2	390 842	8 530.9	237 950	5 176.6	3 039 553	63 557.5	2 307 724	51 749.6	6 182
TOTAL INDEX miniFUTURES	437 448	9 963.2	390 842	8 530.9	237 950	5 176.6	3 039 553	63 557.5	2 307 724	51 749.6	6 182
FTSE MIB OPTIONS	490 457	27 187.9	327 749	17 819.5	183 372	9 659.2	2 479 949	126 520.0	2 138 666	118 548.2	405 289
WEEKLY MIBO OPTIONS	28 823	1 656.1	14 181	765.5	8 987	486.8	165 194	8 604.2	109 460	6 182.4	1 125
TOTAL INDEX OPTIONS	519 280	28 844.0	341 930	18 585.0	192 359	10 146.0	2 645 143	135 124.2	2 248 126	124 730.7	406 414
STOCK FUTURES	193 442	393.5	221 195	411.2	91 177	224.3	982 209	2 841.0	905 695	2 148.2	175 139
PAN-EUROPEAN STOCK FUTURES	306 877	1 630.4	111 934	564.0	190 070	821.0	1 686 134	9 422.7	1 103 238	5 648.8	186 934
SINGLE STOCK DIVIDEND FUTURES	30	0.0	1 015	0.3	20	0.0	76 346	12.9	2 834	1.1	21 671
TOTAL STOCK FUTURES	500 349	2 023.9	334 144	975.5	281 267	1 045.2	2 744 689	12 276.6	2 011 767	7 798.1	383 744
STOCK OPTIONS	2 459 841	7 983.9	1 499 420	4 859.7	1 022 064	3 644.2	18 467 194	57 997.0	11 281 820	38 070.1	4 522 750
WEEKLY STOCK OPTIONS	6 109	43.5	4 453	31.4	3 336	20.6	51 358	267.1	25 569	181.4	927
TOTAL STOCK OPTIONS	2 465 950	8 027.4	1 503 873	4 891.1	1 025 400	3 664.8	18 518 552	58 264.2	11 307 389	38 251.5	4 523 677
EQUITY DERIVATIVES TOTAL	4 837 677	153 084.3	3 572 529	142 344.3	2 198 491	70 035.0	34 149 672	1 020 695.8	22 909 536	784 919.2	5 407 829

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TURNOVER eur m (*)		TOTAL	DAILY AVG		
		TOTAL	DAILY AVG				
STOCK FUTURES							
A2A	22	1	0	0.0	0.0	0.0%	1
ACEA	22	-	-	-	-	0.0%	-
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ANSALDO STS	22	-	-	-	-	0.0%	-
ATLANTIA	22	2	0	0.0	0.0	0.0%	-
AUTOGRILL	22	5	0	0.0	0.0	0.0%	-
AZIMUT HOLDING	22	561	26	3.7	0.2	1.3%	560
BANCA MEDIOLANUM	22	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	22	-	-	-	-	0.0%	-
BANCO BPM	22	60	3	0.2	0.0	0.0%	510
BPER BANCA	22	20	1	0.1	0.0	0.0%	20
BUZZI UNICEM	22	14	1	0.0	0.0	0.0%	4
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	2	0	0.0	0.0	0.0%	-
ENEL	22	31 041	1 411	73.8	3.4	2.9%	56 009
ENI	22	11 027	501	88.9	4.0	2.6%	12 841
ERG	22	10	0	0.1	0.0	0.1%	10
EXOR	22	-	-	-	-	0.0%	-
FERRARI	22	101	5	1.2	0.1	0.1%	151
FIAT CHRYSLER AUTOMOBILES	22	206	9	1.7	0.1	0.0%	1 000
FINECOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	5 073	231	7.5	0.3	0.6%	88 541
GEOX	22	-	-	-	-	0.0%	-
HERA	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	3 922	178	9.6	0.4	0.2%	6 932
INTESA SANPAOLO RSP	22	-	-	-	-	0.0%	-
LEONARDO	22	9	0	0.0	0.0	0.0%	9
LUXOTTICA GROUP	22	180	8	1.0	0.0	0.2%	1 050
MEDIASET	22	40	2	0.1	0.0	0.0%	7
MEDIOBANCA	22	31	1	0.1	0.0	0.0%	1 911
POSTE ITALIANE	22	3 000	136	11.7	0.5	2.4%	-
PRYSMIAN	22	15	1	0.0	0.0	0.0%	15
SAIPEM	22	95	4	0.4	0.0	0.1%	80
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	506	23	1.9	0.1	0.3%	504
STMICROELECTRONICS	22	11	1	0.1	0.0	0.0%	3
TELECOM ITALIA	22	92	4	0.1	0.0	0.0%	47
TELECOM ITALIA RSP	22	34 030	1 547	18.2	0.8	7.1%	30
TENARIS	22	-	-	-	-	0.0%	-
TERNA	22	256	12	1.2	0.1	0.2%	256
TOD'S	22	-	-	-	-	0.0%	-
UBI BANCA	22	654	30	1.1	0.1	0.2%	650
UNICREDIT	22	213	10	1.5	0.1	0.0%	3 998
UNIPOL	22	-	-	-	-	0.0%	-
UNIPOLSAI	22	-	-	-	-	0.0%	-
PAN-EUROPEAN STOCK FUTURES							
BANCO BILBAO VIZCAYA ARGENTARIA	22	-	-	-	-	-	-
BANCO SANTANDER	22	-	-	-	-	-	-
BNP PARIBAS	22	80 070	3 640	423.9	19.3	-	109 934
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA SA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	110 000	5 000	397.1	18.1	-	77 000
TELEFONICA	22	-	-	-	-	-	-
SINGLE STOCK DIVIDEND FUTURES							
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	20	1	0.0	0.0	-	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 for options, net figures for futures.

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Options

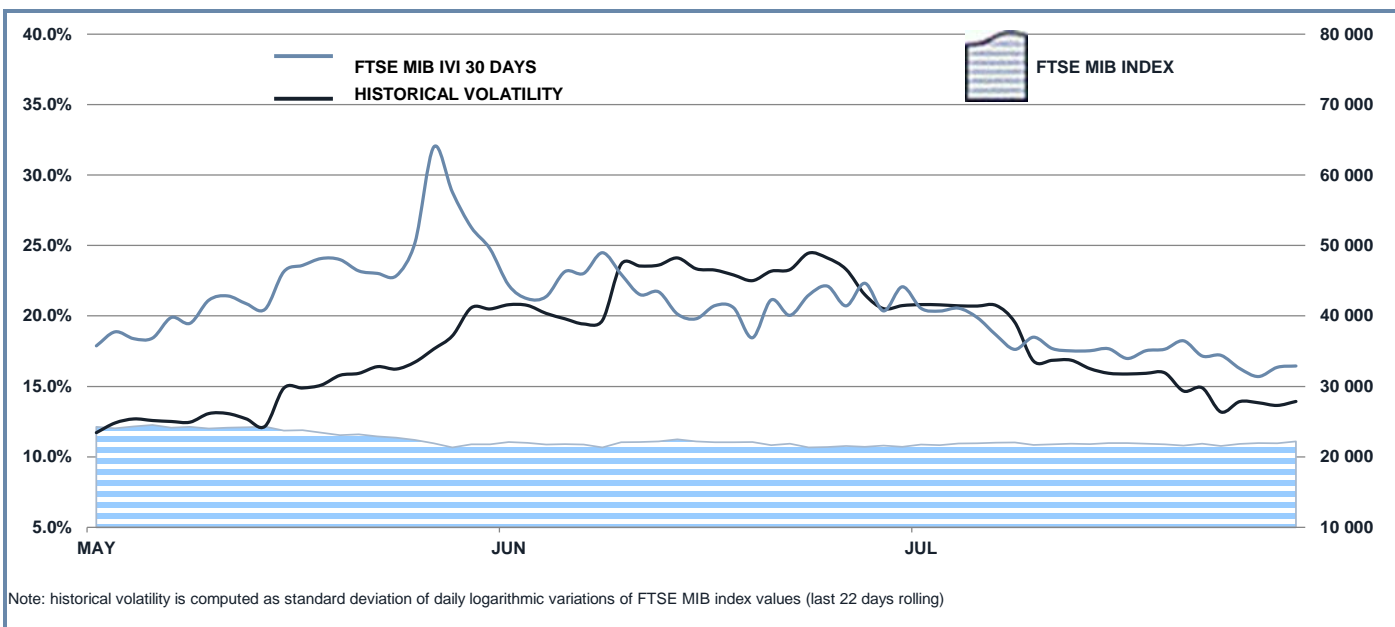
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TURNOVER eur m (*)					
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
STOCK OPTIONS							
A2A	22	2 410	110	18.7	0.8	7.5%	4 997
ACEA	22	17	1	0.1	0.0	0.4%	534
AMPLIFON	22	106	5	0.9	0.0	0.6%	421
ANIMA HOLDING	22	91	4	0.2	0.0	0.4%	1 279
ANSALDO STS	22	-	-	-	-	0.0%	-
ATLANTIA	22	2 325	106	29.2	1.3	4.6%	6 487
AUTOGRILL	22	3 134	142	15.2	0.7	12.3%	5 579
AZIMUT HOLDING	22	2 057	94	14.8	0.7	5.4%	6 774
BANCA GENERALI	22	634	29	1.4	0.1	0.8%	2 152
BANCA MEDIOLANUM	22	1 538	70	4.6	0.2	4.1%	4 731
BANCA MONTE PASCHI SIENA	22	13 727	624	3.4	0.2	4.5%	73 553
BANCA POPOLARE SONDRIO	22	33	2	0.1	0.0	0.2%	258
BANCO BPM	22	44 510	2 023	105.1	4.8	11.0%	101 103
BPER BANCA	22	8 541	388	37.1	1.7	10.0%	14 172
BREMBO	22	283	13	1.7	0.1	0.8%	1 399
BRUNELLO CUCINELLI	22	574	26	1.9	0.1	1.7%	257
BUZZI UNICEM	22	2 083	95	4.2	0.2	1.8%	5 058
CAMPARI	22	661	30	4.9	0.2	1.6%	700
CERVED GROUP	22	73	3	0.3	0.0	0.6%	6
CIR	22	18	1	0.0	0.0	0.2%	78
CNH INDUSTRIAL	22	11 384	517	54.9	2.5	6.6%	12 526
CREDITO VALTELLINESE	22	2	0	0.0	0.0	0.0%	223
DANIELI & C	22	233	11	0.5	0.0	4.3%	279
DE' LONGHI	22	88	4	1.0	0.0	2.2%	360
DIASORIN	22	14	1	0.1	0.0	0.1%	198
EI TOWERS	22	30	1	0.1	0.0	0.1%	28
ENEL	22	79 298	3 604	184.4	8.4	7.2%	518 302
ENI	22	44 613	2 028	349.8	15.9	10.3%	253 435
ERG	22	226	10	2.1	0.1	2.5%	2 208
EXOR	22	4 112	187	22.9	1.0	5.4%	4 746
FERRARI	22	7 829	356	90.4	4.1	6.2%	17 485
FIAT CHRYSLER AUTOMOBILES	22	68 604	3 118	560.3	25.5	14.0%	134 117
FINECOBANK	22	173	8	0.9	0.0	0.2%	862
GENERALI	22	96 475	4 385	139.7	6.3	12.0%	695 396
GEOX	22	96	4	0.1	0.0	0.8%	388
HERA	22	338	15	1.0	0.0	0.9%	1 760
IMA	22	26	1	0.1	0.0	0.1%	142
INTERPUMP GROUP	22	34	2	0.1	0.0	0.1%	221
INTESA SANPAOLO	22	257 092	11 686	607.5	27.6	14.8%	991 899
INTESA SANPAOLO RSP	22	223	10	0.6	0.0	0.7%	1 048
INWIT	22	7	0	0.0	0.0	0.0%	37
IREN	22	60	3	0.1	0.0	0.2%	836
ITALGAS	22	5 102	232	25.5	1.2	14.8%	6 244
JUVENTUS FOOTBALL CLUB	22	259	12	0.2	0.0	0.1%	337
LEONARDO	22	18 777	854	89.3	4.1	12.5%	45 535
LUXOTTICA GROUP	22	8 527	388	44.0	2.0	7.4%	15 400
MEDIASET	22	6 065	276	17.2	0.8	7.5%	9 871
MEDIOBANCA	22	4 612	210	19.3	0.9	4.0%	40 439
MONCLER	22	1 596	73	30.8	1.4	3.6%	3 565
MONDADORI EDITORE	22	104	5	0.2	0.0	0.5%	461
OVS	22	55	3	0.1	0.0	0.1%	511
PIAGGIO & C	22	95	4	0.2	0.0	0.4%	151
PIRELLI & C	22	5 055	230	18.7	0.8	6.9%	8 175
POSTE ITALIANE	22	1 699	77	6.3	0.3	1.3%	5 586
PRIMA INDUSTRIE	22	-	-	-	-	0.0%	14
PRYSMIAN	22	10 869	494	23.5	1.1	3.6%	25 409
RECORDATI	22	74	3	0.2	0.0	0.0%	574
SAFILO GROUP	22	122	6	0.1	0.0	0.9%	176
SAIPEM	22	10 350	470	43.4	2.0	5.3%	20 031
SALVATORE FERRAGAMO	22	703	32	6.8	0.3	2.8%	1 534
SARAS	22	216	10	0.4	0.0	0.4%	1 374
SIAS	22	242	11	1.6	0.1	1.7%	308
SNAM	22	7 448	339	28.1	1.3	4.0%	30 883
STMICROELECTRONICS	22	9 656	439	94.9	4.3	7.0%	12 530
TAMBURI INVESTMENT PARTNERS	22	94	4	0.3	0.0	1.3%	480
TECHNOGYM	22	9	0	0.0	0.0	0.0%	37
TELECOM ITALIA	22	144 896	6 586	97.5	4.4	7.4%	1 052 410
TELECOM ITALIA RSP	22	11 919	542	6.9	0.3	2.7%	55 195
TENARIS	22	3 632	165	28.0	1.3	3.4%	17 377
TERNA	22	2 939	134	14.0	0.6	2.7%	12 311
TOD'S	22	199	9	1.1	0.1	4.7%	914
UBI BANCA	22	8 525	388	13.3	0.6	2.9%	55 874
UNICREDIT	22	99 527	4 524	762.7	34.7	18.9%	214 271
UNIPOL	22	1 168	53	2.0	0.1	0.9%	3 144
UNIPOLSAI	22	3 758	171	7.5	0.3	2.5%	15 595
WEEKLY STOCK OPTIONS							
ENEL	22	5	0	0.0	0.0	0.0%	5
ENI	22	634	29	5.2	0.2	0.2%	90
FIAT CHRYSLER AUTOMOBILES	22	133	6	1.1	0.0	0.0%	10
GENERALI	22	452	21	0.7	0.0	0.1%	120
INTESA SANPAOLO	22	266	12	0.6	0.0	0.0%	-
TELECOM ITALIA	22	65	3	0.0	0.0	0.0%	-
UNICREDIT	22	1 781	81	13.0	0.6	0.3%	702

(*) 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
INTESA SANPAOLO	257 358	23.90%	76.10%	608.11	14.8%	991 899
TELECOM ITALIA	144 961	79.09%	20.91%	97.53	7.4%	1 052 410
UNICREDIT	101 308	62.25%	37.75%	775.69	19.2%	214 973
GENERALI	96 927	55.10%	44.90%	140.35	12.0%	695 516
ENEL	79 303	43.08%	56.92%	184.43	7.2%	518 307
FIAT CHRYSLER AUTOMOBILES	68 737	41.74%	58.26%	561.33	14.0%	134 127
ENI	45 247	46.64%	53.36%	355.01	10.4%	253 525
BANCO BPM	44 510	38.06%	61.94%	105.12	11.0%	101 103
LEONARDO	18 777	70.78%	29.22%	89.29	12.5%	45 535
BANCA MONTE PASCHI SIENA	13 727	60.38%	39.62%	3.37	4.5%	73 553

* 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	110 000	39.1%	2	397.10	...	77 000
BNP PARIBAS	80 070	28.5%	3	423.87	...	109 934
TELECOM ITALIA RSP	34 030	12.1%	3	18.21	7.1%	30
ENEL	31 041	11.0%	22	73.81	2.9%	56 009
ENI	11 027	3.9%	15	88.88	2.6%	12 841
GENERALI	5 073	1.8%	13	7.50	0.6%	88 541
INTESA SANPAOLO	3 922	1.4%	10	9.61	0.2%	6 932
POSTE ITALIANE	3 000	1.1%	1	11.67	2.4%	-
UBI BANCA	654	0.2%	4	1.14	0.2%	650
AZIMUT HOLDING	561	0.2%	2	3.66	1.3%	560

* Open positions at the end of period. Gross figures

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