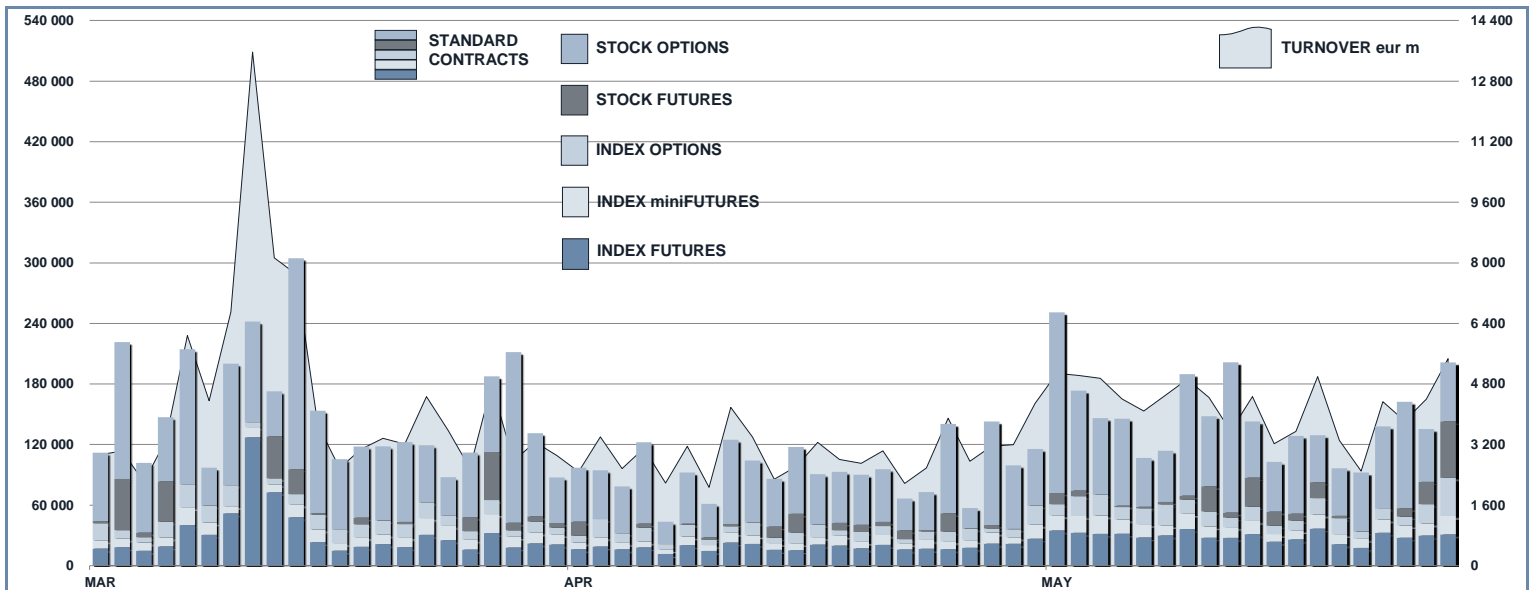




IDEM Statistics

May 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

	MARCH 2019		APRIL 2019		MAY 2019		TOTAL 2018		JAN - MAY 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	677 075	69 611.3	358 894	38 141.2	625 895	64 129.8	8 370 173	894 641.8	2 524 707	256 181.9	119 371
FTSE ITALIA PIR MID CAP TR INDEX FUTURES	2 860	73.9	-	-	-	-	15 413	404.8	3 790	95.8	1 430
FTSE MIB DIVIDEND INDEX FUTURES	1 500	6.6	250	1.1	2 900	11.7	19 532	78.5	10 976	44.2	11 896
TOTAL INDEX FUTURES	681 435	69 691.8	359 144	38 142.2	628 795	64 141.6	8 405 118	895 125.0	2 539 473	256 321.9	132 697
FTSE MIB INDEX miniFUTURES	230 666	4 765.4	152 040	3 230.8	273 533	5 601.9	3 837 339	81 941.7	1 058 737	21 459.7	27 217
TOTAL INDEX miniFUTURES	230 666	4 765.4	152 040	3 230.8	273 533	5 601.9	3 837 339	81 941.7	1 058 737	21 459.7	27 217
FTSE MIB INDEX OPTIONS	243 737	12 338.6	168 599	8 935.2	279 376	14 176.3	3 591 941	189 295.5	1 127 167	56 221.8	329 643
FTSE MIB INDEX WEEKLY OPTIONS	17 087	903.7	13 299	717.6	37 711	1 968.3	206 599	10 981.2	101 076	5 197.4	10 112
TOTAL FTSE MIB INDEX OPTIONS	260 824	13 242.3	181 898	9 652.8	317 087	16 144.6	3 798 540	200 276.7	1 228 243	61 419.2	339 755
ITALIAN STOCK FUTURES	248 369	587.1	105 505	406.0	214 075	447.7	1 254 468	3 508.5	884 143	2 382.5	272 732
EUROPEAN STOCK FUTURES	454 440	1 630.6	672 271	2 526.2	75 593	343.0	1 860 072	8 626.7	1 202 504	4 500.2	291 576
STOCK DIVIDEND FUTURES	4 200	0.9	1 705	1.3	2 575	0.8	17 810	6.2	15 925	5.6	27 810
TOTAL STOCK FUTURES	707 009	2 218.6	779 481	2 933.5	292 243	791.5	3 132 350	12 141.3	2 102 572	6 888.3	592 118
STOCK OPTIONS	1 856 977	5 483.7	1 016 783	3 602.0	1 724 949	5 002.7	17 022 994	55 079.2	7 074 991	20 784.8	5 311 796
WEEKLY STOCK OPTIONS	2 509	5.8	1 133	6.8	5 513	6.3	38 976	247.6	15 773	48.6	146
TOTAL STOCK OPTIONS	1 859 486	5 489.5	1 017 916	3 608.9	1 730 462	5 009.0	17 061 970	55 326.8	7 090 764	20 833.5	5 311 942
TOTAL EQUITY DERIVATIVES	3 739 420	95 407.6	2 490 479	57 568.2	3 242 120	91 688.5	36 235 317	1 244 811.6	14 019 789	366 922.7	6 403 729

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TURNOVER eur m (*)			
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
ITALIAN STOCK FUTURES							
A2A	22	3 640	165	26.1	1.2	6.7%	1 600
ACEA	22	-	-	-	-	0.0%	-
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ATLANTIA	22	109	5	1.2	0.1	0.2%	2 094
AUTOGRILL	22	-	-	-	-	0.0%	-
AZIMUT HOLDING	22	96	4	0.8	0.0	0.1%	60
BANCA GENERALI	5	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	22	215	10	0.7	0.0	0.7%	105
BANCA MONTE PASCHI SIENA	22	-	-	-	-	0.0%	-
BANCO BPM	22	2 330	106	3.9	0.2	0.4%	2 650
BPER BANCA	22	1 125	51	4.5	0.2	1.2%	1 250
BREMBO	5	-	-	-	-	0.0%	-
BUZZI UNICEM	22	-	-	-	-	0.0%	-
CAMPARI	22	-	-	-	-	0.0%	75
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	15	1	0.1	0.0	0.0%	15
ENEL	22	6 225	283	17.4	0.8	0.5%	7 825
ENI	22	4 953	225	35.5	1.6	0.9%	25 615
ERG	22	-	-	-	-	0.0%	-
EXOR	22	5	0	0.0	0.0	0.0%	5
FERRARI	22	185	8	2.3	0.1	0.2%	282
FIAT CHRYSLER AUTOMOBILES	22	8 297	377	52.5	2.4	1.3%	10 398
FINECOBANK	22	398	18	1.9	0.1	0.1%	6
GENERALI	22	27 841	1 266	46.5	2.1	2.0%	5 391
GEOX	22	-	-	-	-	0.0%	-
HERA	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	59 946	2 725	116.4	5.3	1.7%	98 948
IREN	5	-	-	-	-	0.0%	-
ITALGAS	5	-	-	-	-	0.0%	-
LEONARDO	22	17	1	0.1	0.0	0.0%	16
MEDIASET	22	-	-	-	-	0.0%	-
MEDIOBANCA	22	1 702	77	7.5	0.3	1.2%	1 701
MONCLER	5	-	-	-	-	0.0%	-
NEXI	5	-	-	-	-	0.0%	-
PIRELLI & C	5	-	-	-	-	0.0%	-
POSTE ITALIANE	22	7 200	327	31.6	1.4	5.2%	7 200
PRYSMIAN	22	75	3	0.1	0.0	0.0%	10
SAIPEM	22	38	2	0.2	0.0	0.0%	3
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	1 003	46	4.5	0.2	0.5%	1 315
STMICROELECTRONICS	22	127	6	0.9	0.0	0.1%	147
TELECOM ITALIA	22	7 073	322	3.2	0.1	0.3%	27 550
TELECOM ITALIA RSP	22	60 015	2 728	24.3	1.1	13.2%	50 015
TENARIS	22	-	-	-	-	0.0%	-
TERNA	22	1 900	86	10.6	0.5	1.2%	1 900
TOD'S	22	-	-	-	-	0.0%	-
UBI BANCA	22	5 001	227	6.1	0.3	1.3%	6 200
UNICREDIT	22	5 713	260	29.7	1.4	0.7%	13 125
UNIPOL	22	8 815	401	19.2	0.9	7.7%	6 715
UNIPOLSAI	22	16	1	0.0	0.0	0.0%	516
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	22	-	-	-	-	-	-
BBVA	22	-	-	-	-	-	-
BNP PARIBAS	22	75 593	3 436	343.0	15.6	-	176 576
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	-	-	-	-	-	115 000
TELEFONICA	22	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	22	-	-	-	-	-	835
AXA DIVIDEND	22	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	-
BNP DIVIDEND	22	-	-	-	-	-	-
DAIMLER DIVIDEND	22	-	-	-	-	-	35
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	80
ENEL DIVIDEND	22	-	-	-	-	-	10 085
ENGIE DIVIDEND	22	-	-	-	-	-	10
ENI DIVIDEND	22	-	-	-	-	-	275
FIAT CHRYSLER AUTOMOBILES DIVIDEND	22	525	24	0.3	0.0	-	8 425
IBERDROLA DIVIDEND	22	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	22	1 750	80	0.3	0.0	-	5 580
ORANGE DIVIDEND	22	100	5	0.1	0.0	-	100
POSTE ITALIANE DIVIDEND	22	-	-	-	-	-	-
SANOFI-AVENTIS DIVIDEND	22	-	-	-	-	-	-
SIEMENS DIVIDEND	22	-	-	-	-	-	-
SNAM DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	-	-	-	-	-	20
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	-
TELEFONICA DIVIDEND	22	-	-	-	-	-	40
TERNA DIVIDEND	22	-	-	-	-	-	10
TOTAL DIVIDEND	22	-	-	-	-	-	-
UNICREDIT DIVIDEND	22	200	9	0.0	0.0	-	2 300
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

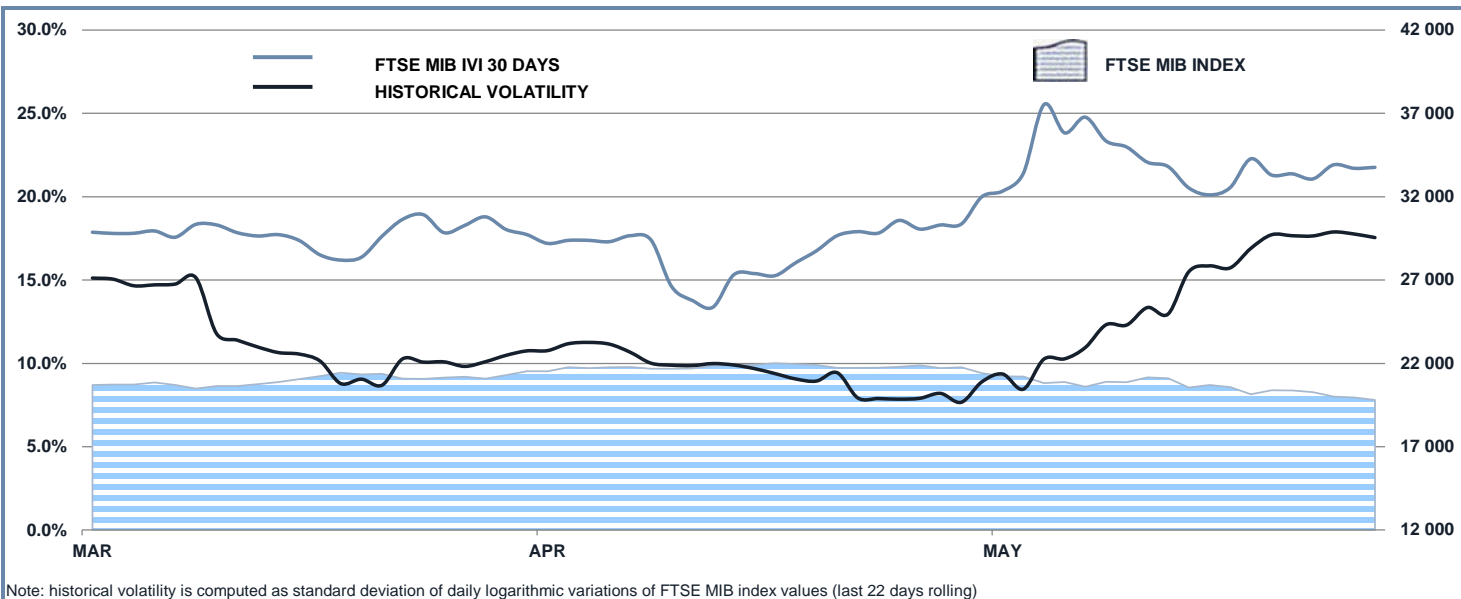
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	22	3 730	170	27.0	1.2	7.0%	2 974
ACEA	22	37	2	0.3	0.0	0.4%	54
AMPLIFON	22	107	5	1.0	0.0	0.3%	117
ANIMA HOLDING	22	1 045	48	1.7	0.1	1.1%	4 381
ATLANTIA	22	6 524	297	71.0	3.2	10.8%	21 069
AUTOGRILL	22	6 566	298	28.9	1.3	21.1%	5 480
AZIMUT HOLDING	22	17 074	776	141.9	6.4	15.8%	21 356
BANCA GENERALI	22	704	32	1.6	0.1	0.5%	1 196
BANCA MEDIOLANUM	22	641	29	1.7	0.1	1.7%	1 668
BANCA MONTE PASCHI SIENA	22	1 444	66	0.2	0.0	0.4%	12 635
BANCA POPOLARE SONDRIO	22	22	1	0.0	0.0	0.1%	77
BANCO BPM	22	36 127	1 642	71.0	3.2	7.6%	80 980
BPER BANCA	22	1 136	52	4.3	0.2	1.2%	11 965
BREMBO	22	502	23	2.5	0.1	1.4%	839
BRUNELLO CUCINELLI	22	20	1	0.1	0.0	0.1%	152
BUZZI UNICEM	22	5 522	251	10.1	0.5	3.1%	24 006
CAMPARI	22	614	28	5.5	0.3	1.2%	1 496
CERVED GROUP	22	17	1	0.1	0.0	0.1%	25
CIR	22	40	2	0.0	0.0	0.7%	56
CNH INDUSTRIAL	22	4 031	183	17.7	0.8	2.2%	5 101
CREDITO VALTELLINESE	22	-	-	-	-	0.0%	10
DANIELI & C	22	63	3	0.1	0.0	0.9%	91
DE' LONGHI	22	108	5	1.1	0.1	1.5%	405
DIASORIN	22	118	5	1.0	0.0	0.5%	159
ENEL	22	139 021	6 319	370.7	16.8	10.8%	659 921
ENI	22	110 958	5 044	771.9	35.1	20.2%	331 118
ERG	22	1 061	48	8.6	0.4	7.5%	1 499
EXOR	22	3 252	148	18.6	0.8	3.5%	4 600
FERRARI	22	15 633	711	192.0	8.7	12.7%	27 160
FIAT CHRYSLER AUTOMOBILES	22	109 957	4 998	748.0	34.0	18.4%	242 601
FINECOBANK	22	6 836	311	35.2	1.6	2.5%	5 517
GENERALI	22	357 712	16 260	575.9	26.2	24.4%	735 946
GEOX	22	248	11	0.2	0.0	0.9%	343
HERA	22	107	5	0.3	0.0	0.2%	1 388
IMA	22	86	4	0.3	0.0	0.2%	248
INTERPUMP GROUP	22	269	12	0.8	0.0	0.3%	308
INTESA SANPAOLO	22	374 638	17 029	803.3	36.5	12.1%	1 705 886
INWIT	22	17	1	0.1	0.0	0.1%	44
IREN	22	134	6	0.3	0.0	0.2%	426
ITALGAS	22	5 898	268	32.9	1.5	13.2%	5 293
JUVENTUS FOOTBALL CLUB	22	770	35	1.0	0.0	0.3%	1 297
LEONARDO	22	5 799	264	28.5	1.3	4.3%	14 357
MEDIASET	22	1 808	82	5.2	0.2	5.3%	8 312
MEDIOBANCA	22	11 331	515	48.9	2.2	7.9%	42 176
MONCLER	22	1 836	83	32.6	1.5	4.8%	9 206
MONDADORI EDITORE	22	-	-	-	-	0.0%	64
NEXI	5	118	24	0.5	0.1	0.2%	118
OVS	22	228	10	0.2	0.0	0.3%	1 476
PIAGGIO & C	22	54	2	0.1	0.0	0.2%	222
PIRELLI & C	22	1 030	47	3.0	0.1	0.9%	3 460
POSTE ITALIANE	22	3 559	162	15.8	0.7	2.6%	14 188
PRIMA INDUSTRIE	22	-	-	-	-	0.0%	3
PRYSMIAN	22	112 580	5 117	206.3	9.4	34.7%	86 888
RECORDATI	22	92	4	0.4	0.0	0.1%	84
SAFILO GROUP	22	300	14	0.1	0.0	0.2%	437
SAIPEM	22	4 526	206	19.7	0.9	3.2%	11 716
SALVATORE FERRAGAMO	22	2 142	97	21.0	1.0	6.3%	2 761
SARAS	22	844	38	1.2	0.1	0.7%	1 377
SIAS	22	76	3	0.6	0.0	1.4%	85
SNAM	22	6 099	277	27.3	1.2	2.9%	18 238
STMICROELECTRONICS	22	14 889	677	107.5	4.9	6.1%	17 573
TAMBURI INVESTMENT PARTNERS	22	5	0	0.0	0.0	0.1%	254
TECHNOGYM	22	11	1	0.1	0.0	0.1%	59
TELECOM ITALIA	22	239 539	10 888	119.0	5.4	11.4%	854 266
TELECOM ITALIA RSP	22	21 277	967	9.4	0.4	5.1%	62 464
TENARIS	22	6 542	297	38.7	1.8	4.9%	12 782
TERNA	22	1 890	86	10.2	0.5	1.2%	6 713
TOD'S	22	356	16	1.6	0.1	2.5%	570
UBI BANCA	22	7 475	340	9.6	0.4	2.0%	40 123
UNICREDIT	22	60 288	2 740	329.3	15.0	8.2%	169 828
UNIPOL	22	3 316	151	7.9	0.4	3.2%	4 244
UNIPOLSAI	22	4 150	189	9.3	0.4	3.7%	7 865
WEEKLY STOCK OPTIONS							
ENEL	22	65	3	0.2	0.0	0.0%	-
ENI	22	99	5	0.7	0.0	0.0%	33
FIAT CHRYSLER AUTOMOBILES	22	175	8	1.1	0.0	0.0%	15
GENERALI	22	397	18	0.6	0.0	0.0%	50
INTESA SANPAOLO	22	118	5	0.2	0.0	0.0%	40
TELECOM ITALIA	22	4 420	201	2.1	0.1	0.2%	-
UNICREDIT	22	239	11	1.3	0.1	0.0%	8

(*) 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	374 756	44.82%	55.18%	803.56	12.1%	1 705 926
GENERALI	358 109	42.08%	57.92%	576.51	24.4%	735 996
TELECOM ITALIA	243 959	47.89%	52.11%	121.11	11.6%	854 266
ENEL	139 086	27.87%	72.13%	370.88	10.8%	659 921
PRYSMIAN	112 580	95.67%	4.33%	206.26	34.7%	86 888
ENI	111 057	31.41%	68.59%	772.61	20.2%	331 151
FIAT CHRYSLER AUTOMOBILES	110 132	53.53%	46.47%	749.08	18.4%	242 616
UNICREDIT	60 527	47.69%	52.31%	330.57	8.2%	169 836
BANCO BPM	36 127	43.68%	56.32%	70.96	7.6%	80 980
TELECOM ITALIA RSP	21 277	31.87%	68.13%	9.40	5.1%	62 464

* 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	75 593	26.1%	10	343.01	..	176 576
TELECOM ITALIA RSP	60 015	20.7%	6	24.30	13.2%	50 015
INTESA SANPAOLO	59 946	20.7%	103	116.42	1.7%	98 948
GENERALI	27 841	9.6%	68	46.55	2.0%	5 391
UNIPOL	8 815	3.0%	6	19.16	7.7%	6 715
FIAT CHRYSLER AUTOMOBILES	8 297	2.9%	36	52.53	1.3%	10 398
POSTE ITALIANE	7 200	2.5%	3	31.64	5.2%	7 200
TELECOM ITALIA	7 073	2.4%	23	3.17	0.3%	27 550
ENEL	6 225	2.1%	5	17.40	0.5%	7 825
UNICREDIT	5 713	2.0%	64	29.71	0.7%	13 125

* Open positions at the end of period. Gross figures

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