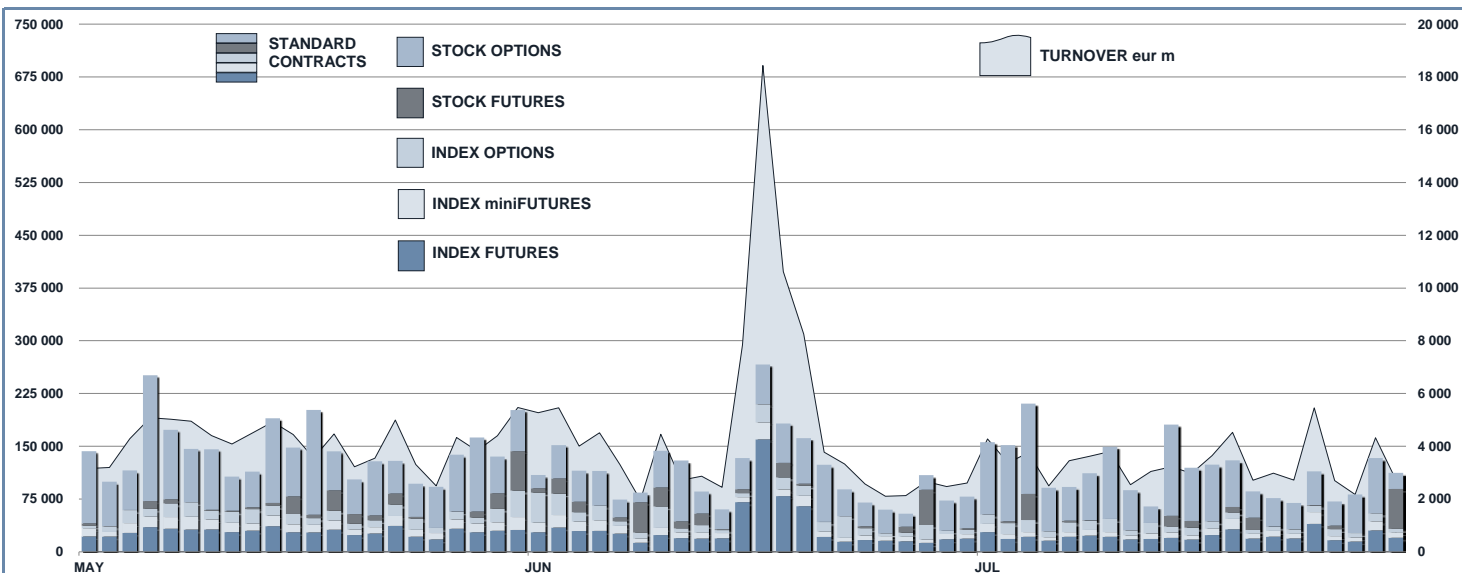




## IDEM Statistics

July 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

	MAY 2019		JUNE 2019		JULY 2019		TOTAL 2018		JAN - JUL 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	625 895	64 129.8	707 104	73 340.0	491 631	53 673.9	8 370 173	894 641.8	3 723 442	383 195.7	114 571
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	2 900	11.7	-	-	550	2.2	19 532	78.5	11 526	46.4	11 846
<b>TOTAL INDEX FUTURES</b>	<b>628 795</b>	<b>64 141.6</b>	<b>709 964</b>	<b>73 412.7</b>	<b>493 131</b>	<b>53 701.3</b>	<b>8 405 118</b>	<b>895 125.0</b>	<b>3 742 568</b>	<b>383 435.9</b>	<b>128 797</b>
FTSE MIB INDEX miniFUTURES	273 533	5 601.9	201 783	4 161.7	185 156	4 041.5	3 837 339	81 941.7	1 445 676	29 663.0	15 023
<b>TOTAL INDEX miniFUTURES</b>	<b>273 533</b>	<b>5 601.9</b>	<b>201 783</b>	<b>4 161.7</b>	<b>185 156</b>	<b>4 041.5</b>	<b>3 837 339</b>	<b>81 941.7</b>	<b>1 445 676</b>	<b>29 663.0</b>	<b>15 023</b>
FTSE MIB INDEX OPTIONS	279 376	14 176.3	306 133	15 426.0	215 988	11 892.2	3 591 941	189 295.5	1 649 288	83 540.0	311 444
FTSE MIB INDEX WEEKLY OPTIONS	37 711	1 968.3	17 585	914.6	16 593	902.3	206 599	10 981.2	135 254	7 014.3	2 873
<b>TOTAL FTSE MIB INDEX OPTIONS</b>	<b>317 087</b>	<b>16 144.6</b>	<b>323 718</b>	<b>16 340.6</b>	<b>232 581</b>	<b>12 794.5</b>	<b>3 798 540</b>	<b>200 276.7</b>	<b>1 784 542</b>	<b>90 554.3</b>	<b>314 317</b>
ITALIAN STOCK FUTURES	214 075	447.7	236 149	507.1	158 067	332.0	1 254 468	3 508.5	1 278 359	3 221.6	120 174
EUROPEAN STOCK FUTURES	75 593	343.0	448 010	1 374.1	-	-	1 860 072	8 626.7	1 650 514	5 874.2	266 628
STOCK DIVIDEND FUTURES	2 575	0.8	9 500	3.1	665	0.3	17 810	6.2	26 090	8.9	21 955
<b>TOTAL STOCK FUTURES</b>	<b>292 243</b>	<b>791.5</b>	<b>693 659</b>	<b>1 884.2</b>	<b>158 732</b>	<b>332.3</b>	<b>3 132 350</b>	<b>12 141.3</b>	<b>2 954 963</b>	<b>9 104.8</b>	<b>408 757</b>
STOCK OPTIONS	1 724 949	5 002.7	842 993	2 908.0	1 492 195	4 730.1	17 022 994	55 079.2	9 410 179	28 422.9	4 794 471
WEEKLY STOCK OPTIONS	5 513	6.3	1 736	6.2	1 573	7.5	38 976	247.6	19 082	62.4	379
<b>TOTAL STOCK OPTIONS</b>	<b>1 730 462</b>	<b>5 009.0</b>	<b>844 729</b>	<b>2 914.2</b>	<b>1 493 768</b>	<b>4 737.6</b>	<b>17 061 970</b>	<b>55 326.8</b>	<b>9 429 261</b>	<b>28 485.3</b>	<b>4 794 850</b>
<b>TOTAL EQUITY DERIVATIVES</b>	<b>3 242 120</b>	<b>91 688.5</b>	<b>2 773 853</b>	<b>98 713.5</b>	<b>2 563 368</b>	<b>75 607.2</b>	<b>36 235 317</b>	<b>1 244 811.6</b>	<b>19 357 010</b>	<b>541 243.3</b>	<b>5 661 744</b>

## IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL		TURNOVER eur m (*)			
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
<b>ITALIAN STOCK FUTURES</b>							
A2A	23	-	-	-	-	0.0%	-
ACEA	23	-	-	-	-	0.0%	-
ANIMA HOLDING	23	-	-	-	-	0.0%	-
ATLANTIA	23	892	39	10.2	0.4	1.2%	660
AUTOGRILL	23	-	-	-	-	0.0%	-
AZIMUT HOLDING	23	22	1	0.2	0.0	0.0%	5
BANCA GENERALI	23	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	23	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	23	-	-	-	-	0.0%	-
BANCO BPM	23	27	1	0.1	0.0	0.0%	18
BPER BANCA	23	-	-	-	-	0.0%	-
BREMBO	23	-	-	-	-	0.0%	-
BUZZI UNICEM	23	-	-	-	-	0.0%	-
CAMPARI	23	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	23	-	-	-	-	0.0%	-
CIR	23	-	-	-	-	0.0%	-
CNH INDUSTRIAL	23	-	-	-	-	0.0%	-
ENEL	23	8 658	376	27.0	1.2	0.7%	6 688
ENI	23	11 352	494	80.2	3.5	2.5%	20 698
ERG	23	-	-	-	-	0.0%	-
EXOR	23	-	-	-	-	0.0%	-
FERRARI	23	64	3	0.9	0.0	0.1%	57
FIAT CHRYSLER AUTOMOBILES	23	20	1	0.1	0.0	0.0%	2 513
FINCOBANK	23	14	1	0.1	0.0	0.0%	8
GENERALI	23	1	0	0.0	0.0	0.0%	-
GEOX	23	-	-	-	-	0.0%	-
HERA	23	-	-	-	-	0.0%	-
INTESA SANPAOLO	23	71 731	3 119	142.8	6.2	2.9%	73 875
IREN	23	-	-	-	-	0.0%	-
ITALGAS	23	-	-	-	-	0.0%	-
LEONARDO	23	-	-	-	-	0.0%	-
MEDIASET	23	120	5	0.3	0.0	0.3%	-
MEDIOBANCA	23	900	39	4.1	0.2	0.6%	900
MONCLER	23	-	-	-	-	0.0%	-
NEXI	23	-	-	-	-	0.0%	-
PIRELLI & C	23	-	-	-	-	0.0%	-
POSTE ITALIANE	23	4 750	207	22.8	1.0	4.5%	1 000
PRYSMIAN	23	30	1	0.1	0.0	0.0%	-
SAIPEM	23	15	1	0.1	0.0	0.0%	11
SARAS	23	-	-	-	-	0.0%	-
SNAM	23	2	0	0.0	0.0	0.0%	-
STMICROELECTRONICS	23	7	0	0.1	0.0	0.0%	41
TELECOM ITALIA	23	2	0	0.0	0.0	0.0%	33
TELECOM ITALIA RSP	23	56 045	2 437	26.2	1.1	13.8%	7 500
TENARIS	23	-	-	-	-	0.0%	-
TERNA	23	-	-	-	-	0.0%	-
TOD'S	23	-	-	-	-	0.0%	-
UBI BANCA	23	-	-	-	-	0.0%	-
UNICREDIT	23	2 915	127	15.6	0.7	0.3%	5 667
UNIPOL	23	-	-	-	-	0.0%	-
UNIPOLSAI	23	500	22	1.2	0.1	0.8%	500
<b>EUROPEAN STOCK FUTURES</b>							
BANCO SANTANDER	23	-	-	-	-	-	-
BBVA	23	-	-	-	-	-	-
BNP PARIBAS	23	-	-	-	-	-	136 628
DEUTSCHE BANK	23	-	-	-	-	-	-
IBERDROLA	23	-	-	-	-	-	-
REPSOL	23	-	-	-	-	-	-
SOCIETE GENERALE	23	-	-	-	-	-	130 000
TELEFONICA	23	-	-	-	-	-	-
<b>STOCK DIVIDEND FUTURES</b>							
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	10	0	0.0	0.0	-	3 095
ENGIE DIVIDEND	23	-	-	-	-	-	10
ENI DIVIDEND	23	100	4	0.1	0.0	-	375
FIAT CHRYSLER AUTOMOBILES DIVIDEND	23	-	-	-	-	-	8 425
IBERDROLA DIVIDEND	23	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	23	20	1	0.0	0.0	-	5 580
ORANGE DIVIDEND	23	-	-	-	-	-	100
POSTE ITALIANE DIVIDEND	23	5	0	0.0	0.0	-	5
SANOFI-AVENTIS DIVIDEND	23	-	-	-	-	-	-
SIEMENS DIVIDEND	23	-	-	-	-	-	-
SNAM DIVIDEND	23	-	-	-	-	-	-
SOCGEN DIVIDEND	23	10	0	0.0	0.0	-	30
TELECOM ITALIA DIVIDEND	23	-	-	-	-	-	-
TELEFONICA DIVIDEND	23	-	-	-	-	-	40
TERNA DIVIDEND	23	-	-	-	-	-	10
TOTAL DIVIDEND	23	-	-	-	-	-	-
UNICREDIT DIVIDEND	23	520	23	0.2	0.0	-	3 320
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

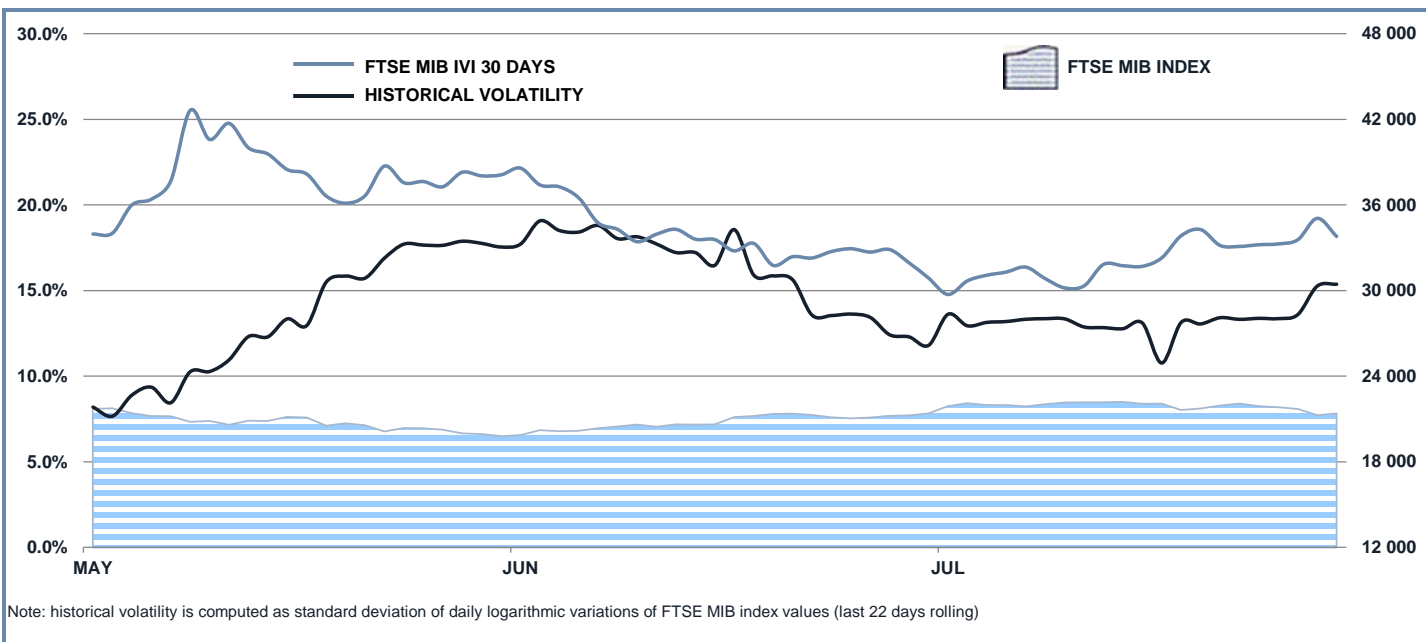
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TURNOVER eur m (*)		TOTAL	DAILY AVG		
		TOTAL	DAILY AVG				
<b>STOCK OPTIONS</b>							
A2A	23	2 848	124	22.2	1.0	6.2%	3 565
ACEA	23	29	1	0.2	0.0	0.4%	51
AMPLIFON	23	137	6	1.6	0.1	0.5%	232
ANIMA HOLDING	23	9 684	421	15.0	0.7	8.5%	13 011
ATLANTIA	23	13 755	598	170.8	7.4	20.9%	25 264
AUTOGRILL	23	2 771	120	12.9	0.6	10.5%	2 943
AZIMUT HOLDING	23	9 664	420	89.6	3.9	15.6%	19 161
BANCA GENERALI	23	704	31	1.6	0.1	0.7%	1 594
BANCA MEDIOLANUM	23	2 532	110	8.2	0.4	10.2%	3 300
BANCA MONTE PASCHI SIENA	23	78 022	3 392	11.7	0.5	4.2%	62 629
BANCA POPOLARE SONDRIO	23	13	1	0.0	0.0	0.1%	82
BANCO BPM	23	28 235	1 228	53.2	2.3	5.1%	64 896
BPER BANCA	23	1 714	75	6.4	0.3	2.3%	4 363
BREMBO	23	421	18	2.1	0.1	1.1%	851
BRUNELLO CUCINELLI	23	40	2	0.1	0.0	0.3%	112
BUZZI UNICEM	23	31 287	1 360	58.9	2.6	19.2%	35 233
CAMPARI	23	376	16	3.3	0.1	0.7%	702
CERVED GROUP	23	108	5	0.4	0.0	0.6%	432
CIR	23	-	-	-	-	0.0%	66
CNH INDUSTRIAL	23	2 061	90	9.6	0.4	1.5%	3 984
CREDITO VALTELLINESE	23	-	-	-	-	0.0%	-
DANIELI & C	23	148	6	0.2	0.0	2.7%	178
DE' LONGHI	23	98	4	0.9	0.0	1.3%	301
DIASORIN	23	64	3	0.7	0.0	0.3%	257
ENEL	23	311 571	13 547	972.7	42.3	24.0%	626 632
ENI	23	108 066	4 699	743.3	32.3	22.8%	330 430
ERG	23	302	13	2.7	0.1	2.9%	923
EXOR	23	2 247	98	14.0	0.6	3.3%	4 688
FERRARI	23	9 728	423	141.4	6.1	9.6%	29 965
FIAT CHRYSLER AUTOMOBILES	23	53 767	2 338	334.8	14.6	12.6%	198 987
FINCOBANK	23	5 798	252	28.8	1.3	2.4%	5 979
GENERALI	23	133 772	5 816	211.2	9.2	14.0%	653 418
GEOX	23	116	5	0.1	0.0	0.4%	210
HERA	23	60	3	0.2	0.0	0.1%	61
IMA	23	164	7	0.6	0.0	0.7%	332
INTERPUMP GROUP	23	241	10	0.6	0.0	0.4%	436
INTESA SANPAOLO	23	298 514	12 979	605.5	26.3	12.2%	1 649 049
INWIT	23	65	3	0.3	0.0	0.2%	75
IREN	23	67	3	0.2	0.0	0.2%	374
ITALGAS	23	1 054	46	6.1	0.3	1.9%	2 837
JUVENTUS FOOTBALL CLUB	23	225	10	0.3	0.0	0.1%	881
LEONARDO	23	4 353	189	23.7	1.0	4.8%	14 109
MEDIASET	23	2 876	125	7.9	0.3	7.5%	9 532
MEDIOBANCA	23	29 681	1 290	126.0	5.5	19.5%	40 986
MONCLER	23	951	41	18.1	0.8	3.1%	10 308
MONDADORI EDITORE	23	8	0	0.0	0.0	0.1%	27
NEXI	23	306	13	1.4	0.1	0.5%	471
OVS	23	659	29	0.6	0.0	0.8%	1 843
PIAGGIO & C	23	72	3	0.2	0.0	0.3%	403
PIRELLI & C	23	8 479	369	25.0	1.1	4.7%	9 057
POSTE ITALIANE	23	4 796	209	23.1	1.0	4.5%	7 896
PRIMA INDUSTRIE	23	-	-	-	-	0.0%	1
PRYSMIAN	23	39 033	1 697	76.2	3.3	9.3%	76 925
RECORDATI	23	160	7	0.6	0.0	0.2%	151
SAFILO GROUP	23	505	22	0.2	0.0	0.9%	870
SAIPEM	23	5 107	222	23.0	1.0	2.8%	9 347
SALVATORE FERRAGAMO	23	1 870	81	17.2	0.7	6.9%	4 342
SARAS	23	1 997	87	3.0	0.1	1.9%	2 403
SIAS	23	-	-	-	-	0.0%	12
SNAM	23	5 128	223	23.8	1.0	2.2%	22 346
STMICROELECTRONICS	23	7 420	323	59.9	2.6	3.4%	13 273
TAMBURI INVESTMENT PARTNERS	23	1	0	0.0	0.0	0.0%	241
TECHNOGYM	23	18	1	0.1	0.0	0.1%	79
TELECOM ITALIA	23	93 602	4 070	48.1	2.1	6.3%	524 496
TELECOM ITALIA RSP	23	38 222	1 662	17.1	0.7	9.0%	53 134
TENARIS	23	4 769	207	25.4	1.1	3.2%	11 163
TERNA	23	2 796	122	16.1	0.7	1.9%	8 039
TOD'S	23	481	21	2.0	0.1	4.6%	882
UBI BANCA	23	13 361	581	17.2	0.7	2.6%	23 103
UNICREDIT	23	112 996	4 913	636.5	27.7	12.7%	195 598
UNIPOL	23	686	30	1.6	0.1	0.8%	2 424
UNIPOLSAI	23	1 394	61	3.3	0.1	2.2%	2 526
<b>WEEKLY STOCK OPTIONS</b>							
ENEL	23	-	-	-	-	0.0%	-
ENI	23	121	5	0.9	0.0	0.0%	10
FIAT CHRYSLER AUTOMOBILES	23	295	13	1.8	0.1	0.1%	85
GENERALI	23	254	11	0.4	0.0	0.0%	101
INTESA SANPAOLO	23	209	9	0.4	0.0	0.0%	98
TELECOM ITALIA	23	7	0	0.0	0.0	0.0%	-
UNICREDIT	23	687	30	3.9	0.2	0.1%	85

(\*) 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	311 571	47.59%	52.41%	972.75	24.0%	626 632
INTESA SANPAOLO	298 723	61.45%	38.55%	605.90	12.2%	1 649 147
GENERALI	134 026	24.19%	75.81%	211.62	14.0%	653 519
UNICREDIT	113 683	56.93%	43.07%	640.45	12.8%	195 683
ENI	108 187	41.53%	58.47%	744.17	22.9%	330 440
TELECOM ITALIA	93 609	58.02%	41.98%	48.15	6.3%	524 496
BANCA MONTE PASCHI SIENA	78 022	45.77%	54.23%	11.72	4.2%	62 629
FIAT CHRYSLER AUTOMOBILES	54 062	44.28%	55.72%	336.61	12.7%	199 072
PRYSMIAN	39 033	78.64%	21.36%	76.16	9.3%	76 925
TELECOM ITALIA RSP	38 222	25.01%	74.99%	17.15	9.0%	53 134

\* 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	71 731	45.4%	22	142.77	2.9%	73 875
TELECOM ITALIA RSP	56 045	35.5%	8	26.24	13.8%	7 500
ENI	11 352	7.2%	6	80.18	2.5%	20 698
ENEL	8 658	5.5%	8	27.00	0.7%	6 688
POSTE ITALIANE	4 750	3.0%	3	22.81	4.5%	1 000
UNICREDIT	2 915	1.8%	26	15.57	0.3%	5 667
MEDIOBANCA	900	0.6%	1	4.15	0.6%	900
ATLANTIA	892	0.6%	11	10.20	1.2%	660
UNIPOLSAI	500	0.3%	1	1.20	0.8%	500
MEDIASET	120	0.1%	9	0.33	0.3%	-

\* Open positions at the end of period. Gross figures

Markets Analysis  
Piazza degli Affari, 6 - 20123 Milano  
T +39 02 724261 | Fax +39 02 8646.4323  
e-mail: markets\_analysis@borsaitaliana.it  
www.borsaitaliana.it

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