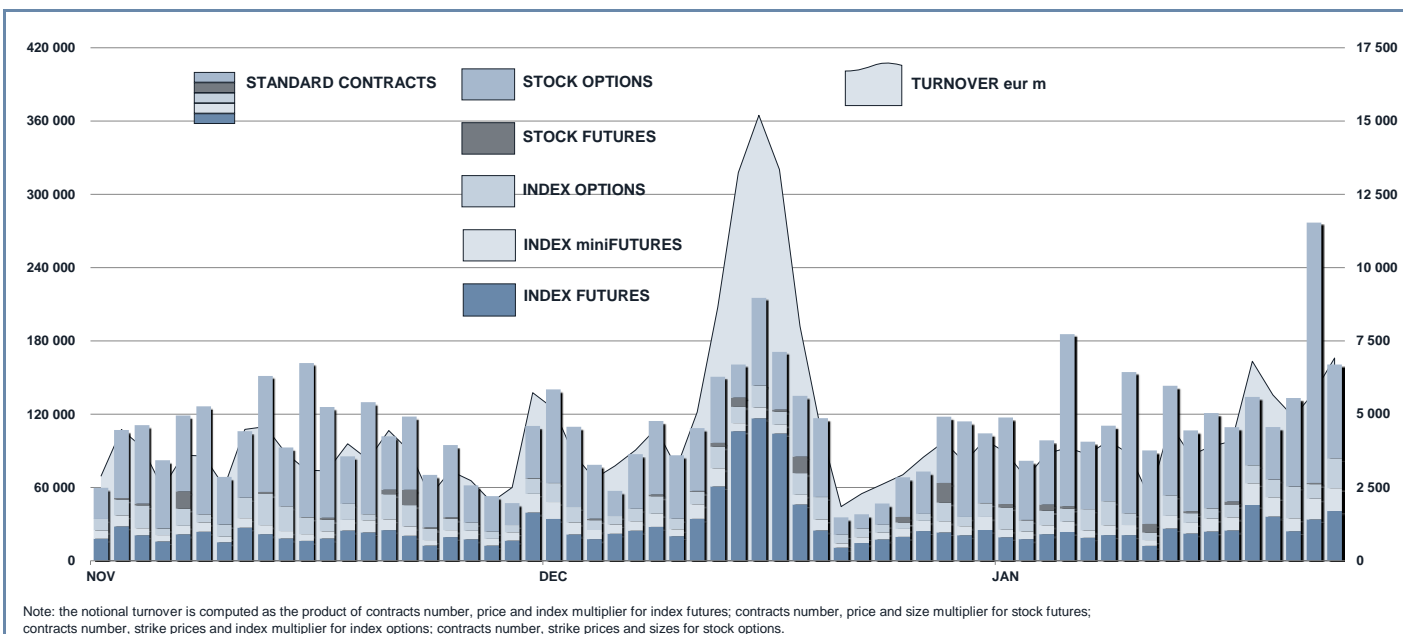




IDEM Statistics

January 2020

EQUITY DERIVATIVES TRADING



MONTHLY TURNOVER

	OCTOBER 2019		NOVEMBER 2019		DECEMBER 2019		TOTAL 2019		JANUARY 2020		
	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	523 409	57 569.6	411 260	48 091.5	734 746	85 928.8	6 768 585	721 547.7	542 848	64 408.3	139 272
FTSE ITALIA PIR MID CAP TR INDEX FL	-	-	2 937	82.7	6 782	193.3	22 079	594.9	349	9.9	2 622
FTSE MIB DIVIDEND INDEX FUTURES	4 009	19.1	2 273	11.1	1 250	6.2	28 381	125.9	2 895	13.8	7 197
TOTAL INDEX FUTURES	527 418	57 588.7	416 470	48 185.3	742 778	86 128.4	6 819 045	722 268.5	546 092	64 432.0	149 091
FTSE MIB INDEX miniFUTURES	201 470	4 428.9	142 513	3 331.8	157 966	3 677.1	2 365 666	49 960.7	216 972	5 147.4	14 470
TOTAL INDEX miniFUTURES	201 470	4 428.9	142 513	3 331.8	157 966	3 677.1	2 365 666	49 960.7	216 972	5 147.4	14 470
FTSE MIB INDEX OPTIONS	255 815	13 636.8	234 353	13 229.3	196 146	11 291.5	2 722 027	141 727.1	254 428	14 511.5	330 261
FTSE MIB INDEX WEEKLY OPTIONS	27 423	1 511.2	21 739	1 259.3	19 277	1 116.5	256 975	13 734.2	28 192	1 671.4	6 712
TOTAL FTSE MIB INDEX OPTIONS	283 238	15 148.0	256 092	14 488.7	215 423	12 408.0	2 979 002	155 461.3	282 620	16 182.9	336 973
ITALIAN STOCK FUTURES	17 904	67.8	38 926	131.0	30 312	113.2	1 473 331	3 876.7	43 955	161.7	89 980
EUROPEAN STOCK FUTURES	21 000	100.4	-	-	309 958	1 157.1	2 365 064	8 319.4	-	-	129 311
STOCK DIVIDEND FUTURES	1 905	0.5	690	0.4	10	0.0	39 105	12.8	545	0.4	22 105
TOTAL STOCK FUTURES	40 809	168.7	39 616	131.3	340 280	1 270.4	3 877 500	12 208.9	44 500	162.1	241 396
STOCK OPTIONS	1 312 834	4 516.0	1 213 649	4 262.6	812 116	3 283.8	14 626 347	46 818.2	1 617 916	5 889.9	4 717 780
WEEKLY STOCK OPTIONS	1 537	5.6	5 926	20.5	3 829	16.4	33 924	118.9	652	3.4	46
TOTAL STOCK OPTIONS	1 314 371	4 521.6	1 219 575	4 283.1	815 945	3 300.2	14 660 271	46 937.1	1 618 568	5 893.3	4 717 826
TOTAL EQUITY DERIVATIVES	2 367 306	81 855.8	2 074 266	70 420.2	2 272 392	106 784.1	30 701 484	986 836.5	2 708 752	91 817.8	5 459 756

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	22	-	-	-	-	0.0%	-
ACEA	22	-	-	-	-	0.0%	-
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ATLANTIA	22	-	-	-	-	0.0%	-
AUTOGRILL	22	-	-	-	-	0.0%	-
AZIMUT HOLDING	22	1 866	85	22.3	1.0	2.1%	2 935
BANCA GENERALI	22	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	22	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	22	2 500	114	0.5	0.0	0.1%	2 500
BANCO BPM	22	405	18	0.8	0.0	0.1%	1 900
BPER BANCA	22	-	-	-	-	0.0%	430
BREMBO	22	-	-	-	-	0.0%	-
BUZZI UNICEM	22	-	-	-	-	0.0%	-
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	4	0	0.0	0.0	0.0%	-
ENEL	22	16 107	732	57.2	2.6	1.1%	14 100
ENI	22	140	6	1.0	0.0	0.0%	1 890
ERG	22	-	-	-	-	0.0%	-
EXOR	22	15	1	0.1	0.0	0.0%	15
FERRARI	22	45	2	0.7	0.0	0.0%	32
FIAT CHRYSLER AUTOMOBILES	22	315	14	2.0	0.1	0.1%	364
FINECOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	25	1	0.0	0.0	0.0%	32 526
GEOX	22	-	-	-	-	0.0%	-
HERA	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	14 511	660	33.9	1.5	0.8%	23 040
IREN	22	-	-	-	-	0.0%	-
ITALGAS	22	-	-	-	-	0.0%	-
LEONARDO	22	3	0	0.0	0.0	0.0%	3
MEDIASET	22	-	-	-	-	0.0%	-
MEDIOBANCA	22	1 000	45	4.6	0.2	0.6%	1 000
MONCLER	22	-	-	-	-	0.0%	-
NEXI	22	-	-	-	-	0.0%	-
PIRELLI & C	22	-	-	-	-	0.0%	-
POSTE ITALIANE	22	-	-	-	-	0.0%	-
PRYSMIAN	22	15	1	0.0	0.0	0.0%	-
SAIPEM	22	-	-	-	-	0.0%	27
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	4 750	216	22.3	1.0	2.2%	4 500
STMICROELECTRONICS	22	200	9	2.6	0.1	0.1%	141
TECHNOGYM	22	-	-	-	-	0.0%	-
TELECOM ITALIA	22	13	1	0.0	0.0	0.0%	13
TELECOM ITALIA RSP	22	-	-	-	-	0.0%	-
TENARIS	22	2	0	0.0	0.0	0.0%	2
TERNA	22	-	-	-	-	0.0%	-
TOD'S	22	4	0	0.0	0.0	0.0%	4
UBI BANCA	22	-	-	-	-	0.0%	-
UNICREDIT	22	2 035	93	13.6	0.6	0.3%	4 558
UNIPOL	22	-	-	-	-	0.0%	-
UNIPOLSAI	22	-	-	-	-	0.0%	-
EUROPEAN STOCK FUTURES							
BANCO SANTANDER	22	-	-	-	-	-	-
BBVA	22	-	-	-	-	-	-
BNP PARIBAS	22	-	-	-	-	-	61 311
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	-	-	-	-	-	68 000
TELEFONICA	22	-	-	-	-	-	-
STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	22	130	6	0.1	0.0	-	140
AXA DIVIDEND	22	-	-	-	-	-	10
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	-
BNP DIVIDEND	22	-	-	-	-	-	-
DAIMLER DIVIDEND	22	-	-	-	-	-	25
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	80
ENEL DIVIDEND	22	-	-	-	-	-	3 790
ENGIE DIVIDEND	22	-	-	-	-	-	-
ENI DIVIDEND	22	-	-	-	-	-	555
FIAT CHRYSLER AUTOMOBILES DIVIDEND	22	410	19	0.3	0.0	-	5 185
IBERDROLA DIVIDEND	22	-	-	-	-	-	20
INTESA SANPAOLO DIVIDEND	22	-	-	-	-	-	8 300
ORANGE DIVIDEND	22	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	22	-	-	-	-	-	-
SANOFI-AVENTIS DIVIDEND	22	-	-	-	-	-	5
SIEMENS DIVIDEND	22	-	-	-	-	-	20
SNAM DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	-	-	-	-	-	40
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	-
TELEFONICA DIVIDEND	22	-	-	-	-	-	-
TERNA DIVIDEND	22	-	-	-	-	-	-
TOTAL DIVIDEND	22	5	0	0.0	0.0	-	5
UNICREDIT DIVIDEND	22	-	-	-	-	-	3 930
VIVENDI DIVIDEND	22	-	-	-	-	-	-

(*) 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

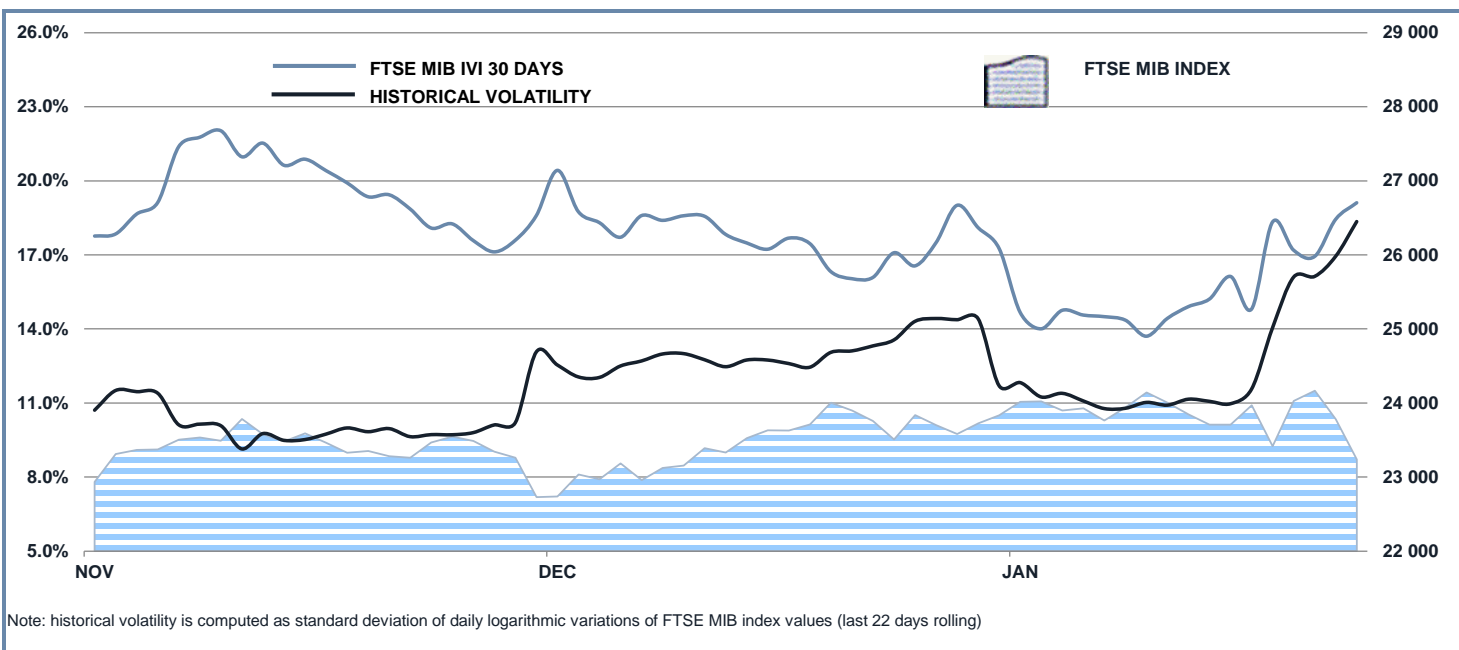
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	22	4 861	221	41.7	1.9	11.2%	5 636
ACEA	22	91	4	0.9	0.0	1.5%	116
AMPLIFON	22	62	3	0.8	0.0	0.2%	191
ANIMA HOLDING	22	2 474	112	5.7	0.3	4.1%	9 700
ASTM	22	29	1	0.1	0.0	0.0%	37
ATLANTIA	22	17 256	784	165.8	7.5	15.3%	18 688
AUTOGRILL	22	2 768	126	13.1	0.6	11.7%	2 296
AZIMUT HOLDING	22	8 624	392	94.6	4.3	9.0%	20 349
BANCA GENERALI	22	1 492	68	4.0	0.2	1.5%	2 178
BANCA IFIS	22	625	28	0.9	0.0	0.7%	876
BANCA MEDIOLANUM	22	1 671	76	7.3	0.3	3.9%	925
BANCA MONTE PASCHI SIENA	22	67 421	3 065	10.9	0.5	3.5%	76 684
BANCA POPOLARE SONDRIO	22	5	0	0.0	0.0	0.0%	22
BANCO BPM	22	22 058	1 003	43.6	2.0	3.4%	46 359
BPER BANCA	22	2 194	100	10.1	0.5	3.4%	8 607
BREMBO	22	1 670	76	9.5	0.4	6.6%	2 036
BRUNELLO CUCINELLI	22	201	9	0.7	0.0	0.7%	229
BUZZI UNICEM	22	2 047	93	4.4	0.2	1.8%	2 201
CAMPARI	22	560	25	4.7	0.2	0.9%	803
CATTOLICA ASSICURAZIONI	22	436	20	0.3	0.0	0.3%	593
CERVED GROUP	22	151	7	0.5	0.0	0.8%	103
CIR	22	23	1	0.0	0.0	0.1%	27
CNH INDUSTRIAL	22	3 432	156	16.5	0.8	2.4%	5 303
CREDITO VALTELLINESE	22	-	-	-	-	0.0%	-
DANIELI & C	22	163	7	0.3	0.0	2.0%	225
DE' LONGHI	22	111	5	0.9	0.0	1.2%	276
DIASORIN	22	317	14	3.5	0.2	1.1%	530
ENEL	22	432 620	19 665	1 640.0	74.5	32.9%	716 308
ENI	22	158 431	7 201	1 036.6	47.1	25.8%	390 733
ERG	22	211	10	2.1	0.1	1.9%	657
EXOR	22	4 502	205	30.9	1.4	4.6%	4 834
FALCK RENEWABLES	22	95	4	0.3	0.0	0.2%	61
FERRARI	22	9 071	412	132.4	6.0	8.5%	14 743
FIAT CHRYSLER AUTOMOBILES	22	73 476	3 340	452.9	20.6	18.9%	203 549
FINCANTIERI	22	724	33	0.7	0.0	1.2%	467
FINECOBANK	22	9 419	428	54.3	2.5	8.0%	11 441
GENERALI	22	111 821	5 083	198.8	9.0	14.6%	699 695
GEOX	22	64	3	0.0	0.0	0.2%	213
HERA	22	51	2	0.2	0.0	0.1%	324
IMA	22	186	8	0.6	0.0	0.7%	277
INTERPUMP GROUP	22	303	14	0.8	0.0	0.7%	583
INTESA SANPAOLO	22	301 198	13 691	663.5	30.2	14.8%	1 356 399
INWIT	22	54	2	0.2	0.0	0.2%	46
IREN	22	11	1	0.0	0.0	0.0%	77
ITALGAS	22	1 201	55	6.6	0.3	1.7%	2 705
JUVENTUS FOOTBALL CLUB	22	156	7	0.2	0.0	0.1%	467
LEONARDO	22	7 444	338	39.9	1.8	6.5%	13 449
MAIRE TECNIMONT	22	140	6	0.4	0.0	0.6%	150
MEDIASET	22	1 507	69	4.0	0.2	4.6%	6 256
MEDIOBANCA	22	7 953	362	38.4	1.7	5.2%	26 921
MONCLER	22	10 864	494	218.4	9.9	23.5%	10 518
MONDADORI EDITORE	22	1	0	0.0	0.0	0.0%	27
NEXI	22	581	26	3.6	0.2	0.5%	811
OVS	22	1 312	60	1.3	0.1	1.9%	1 786
PIAGGIO & C	22	135	6	0.4	0.0	0.9%	616
PIRELLI & C	22	4 996	227	11.7	0.5	2.3%	12 490
POSTE ITALIANE	22	3 507	159	18.1	0.8	2.4%	3 479
PRIMA INDUSTRIE	22	157	7	0.1	0.0	0.6%	54
PRYSMIAN	22	2 075	94	4.3	0.2	0.7%	11 224
RECORDATI	22	138	6	0.6	0.0	0.2%	161
SAFILO GROUP	22	854	39	0.5	0.0	1.4%	1 029
SAIPEM	22	7 209	328	31.5	1.4	3.8%	11 971
SALVATORE FERRAGAMO	22	1 145	52	9.7	0.4	4.7%	5 787
SARAS	22	902	41	1.3	0.1	0.7%	2 661
SNAM	22	20 244	920	96.0	4.4	9.4%	29 689
STMICROELECTRONICS	22	9 933	452	123.7	5.6	4.8%	16 730
TAMBURI INVESTMENT PARTNERS	22	6	0	0.0	0.0	0.1%	33
TECHNOGYM	22	441	20	2.6	0.1	3.3%	302
TELECOM ITALIA	22	179 921	8 178	93.8	4.3	9.9%	555 476
TELECOM ITALIA RSP	22	20 775	944	10.5	0.5	4.9%	40 145
TENARIS	22	7 107	323	35.2	1.6	3.6%	18 476
TERNA	22	2 561	116	15.5	0.7	2.3%	6 147
TOD'S	22	537	24	2.4	0.1	3.3%	3 359
UBI BANCA	22	6 277	285	9.0	0.4	1.7%	18 995
UNICREDIT	22	70 496	3 204	443.8	20.2	10.2%	304 577
UNIPOL	22	716	33	1.7	0.1	1.0%	1 477
UNIPOLSAI	22	3 646	166	9.7	0.4	5.3%	4 415
WEEKLY STOCK OPTIONS							
ENEL	22	2	0	0.0	0.0	0.0%	2
ENI	22	109	5	0.7	0.0	0.0%	4
FIAT CHRYSLER AUTOMOBILES	22	20	1	0.1	0.0	0.0%	11
GENERALI	22	116	5	0.2	0.0	0.0%	-
INTESA SANPAOLO	22	68	3	0.2	0.0	0.0%	4
TELECOM ITALIA	22	12	1	0.0	0.0	0.0%	-
UNICREDIT	22	325	15	2.1	0.1	0.0%	25

(*) 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	432 622	51.60%	48.40%	1 639.98	32.9%	716 310
INTESA SANPAOLO	301 266	36.71%	63.29%	663.66	14.8%	1 356 403
TELECOM ITALIA	179 933	33.28%	66.72%	93.81	9.9%	555 476
ENI	158 540	37.48%	62.52%	1 037.30	25.8%	390 737
GENERALI	111 937	44.58%	55.42%	198.98	14.6%	699 695
FIAT CHRYSLER AUTOMOBILES	73 496	42.89%	57.11%	453.00	18.9%	203 560
UNICREDIT	70 821	36.28%	63.72%	445.92	10.2%	304 602
BANCA MONTE PASCHI SIENA	67 421	44.21%	55.79%	10.87	3.5%	76 684
BANCO BPM	22 058	40.29%	59.71%	43.64	3.4%	46 359
TELECOM ITALIA RSP	20 775	48.94%	51.06%	10.49	4.9%	40 145

* 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	
ENEL	16 107	36.6%	15	57.18	1.1%	14 100
INTESA SANPAOLO	14 511	33.0%	8	33.94	0.8%	23 040
SNAM	4 750	10.8%	3	22.28	2.2%	4 500
BANCA MONTE PASCHI SIENA	2 500	5.7%	1	0.45	0.1%	2 500
UNICREDIT	2 035	4.6%	10	13.57	0.3%	4 558
AZIMUT HOLDING	1 866	4.2%	11	22.26	2.1%	2 935
MEDIOBANCA	1 000	2.3%	1	4.63	0.6%	1 000
BANCO BPM	405	0.9%	2	0.80	0.1%	1 900
FIAT CHRYSLER AUTOMOBILES	315	0.7%	7	2.03	0.1%	364
STMICROELECTRONICS	200	0.5%	15	2.64	0.1%	141

* Open positions at the end of period. Gross figures

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