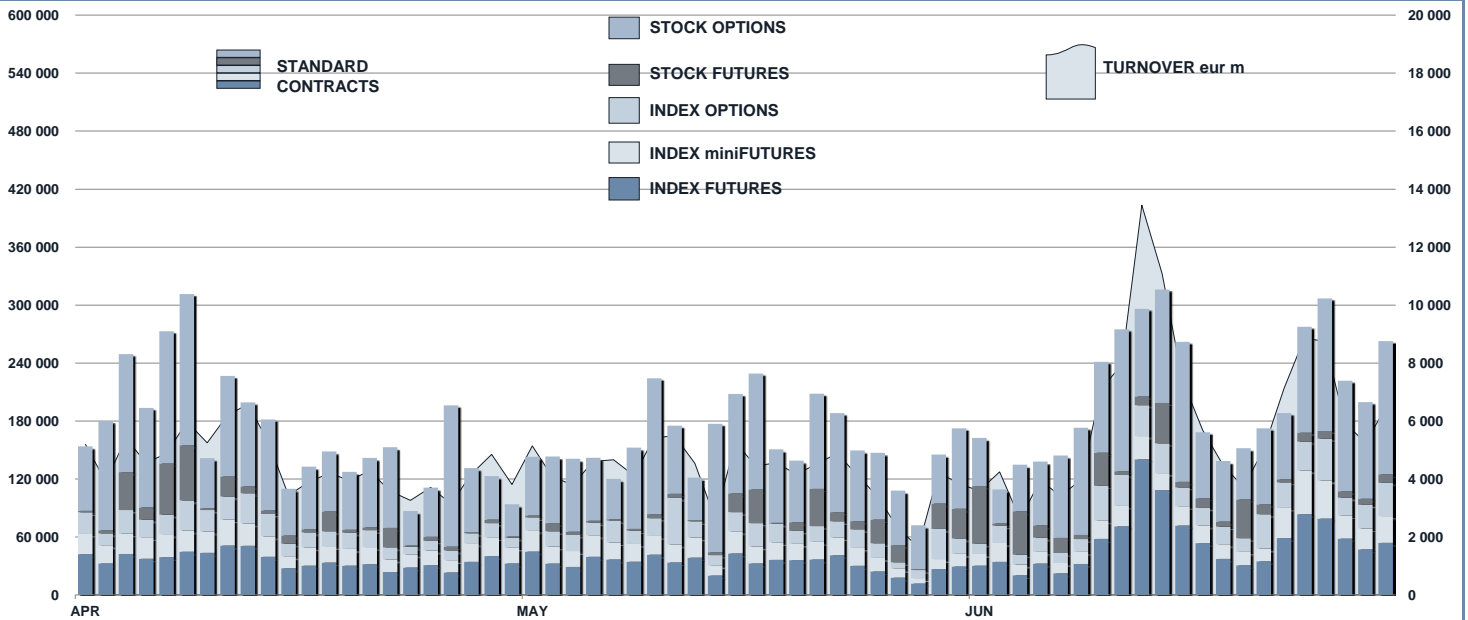




IDEM Statistics

June 2016

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

	APRIL 2016		MAY 2016		JUNE 2016		TOTAL 2015		JAN - JUN 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	758 158	66 656.2	720 245	63 243.6	1 188 494	99 083.9	9 562 194	1 054 689.9	5 814 691	515 187.2	46 828
FTSE MIB DIVIDEND INDEX	563	1.8	710	2.3	647	2.0	1 465	4.6	5 525	17.0	5 557
TOTAL INDEX FUTURES (*)	758 721	66 658.1	720 955	63 245.9	1 189 141	99 085.9	9 563 659	1 054 694.5	5 820 216	515 204.2	52 385
FTSE MIB miniFUTURES	398 589	7 005.7	370 213	6 500.9	442 513	7 393.8	4 920 082	108 552.8	2 843 057	50 468.2	5 625
FTSE 100 miniFUTURES	-	-	-	-	-	-	-	-	-	-	-
TOTAL INDEX miniFUTURES (**)	398 589	7 005.7	370 213	6 500.9	442 513	7 393.8	4 920 082	108 552.8	2 843 057	50 468.2	5 625
FTSE MIB OPTIONS	344 252	15 281.7	364 399	16 033.0	472 727	19 901.6	4 329 862	237 092.5	2 764 909	124 202.5	447 626
WEEKLY MIBO OPTIONS	28 370	1 295.4	25 858	1 155.3	32 702	1 386.9	326 103	18 154.3	201 020	9 049.2	5 244
TOTAL INDEX OPTIONS	372 622	16 577.1	390 257	17 188.3	505 429	21 288.5	4 655 965	255 246.8	2 965 929	133 251.7	452 870
STOCK FUTURES	272 287	849.5	222 036	456.0	372 937	769.5	2 341 653	7 441.4	1 398 950	3 967.4	206 219
PAN-EUROPEAN STOCK FUTURES	87 314	405.5	130 136	512.6	222 697	874.8	1 431 267	6 777.3	755 069	3 090.8	222 592
SINGLE STOCK DIVIDEND FUTURES	9 556	1.4	2 617	0.7	917	0.2	39 447	11.5	30 305	7.4	64 830
TOTAL STOCK FUTURES	369 157	1 256.4	354 789	969.2	596 551	1 644.5	3 812 367	14 230.2	2 184 324	7 065.5	493 641
STOCK OPTIONS	1 753 239	4 178.9	1 665 292	3 891.1	1 981 770	4 395.7	21 290 825	69 005.8	11 299 211	27 042.8	4 898 865
WEEKLY STOCK OPTIONS	17 179	57.2	11 317	34.4	21 351	53.0	126 089	549.4	99 793	323.2	4 632
TOTAL STOCK OPTIONS	1 770 418	4 236.2	1 676 609	3 925.5	2 003 121	4 448.8	21 416 914	69 555.2	11 399 004	27 366.0	4 903 497
EQUITY DERIVATIVES TOTAL	3 669 507	95 733.3	3 512 823	91 829.9	4 736 755	133 861.5	44 368 987	1 502 279.5	25 212 530	733 355.7	5 908 018

(*) 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	215	10	1.2	0.1	2.2%	140
ANIMA HOLDING	22	-	-	-	-	0.0%	-
ANSALDO STS	22	-	-	-	-	0.0%	-
ATLANTIA	22	553	25	6.3	0.3	0.7%	38
AUTOGRILL	22	80	4	0.3	0.0	0.2%	80
AZIMUT HOLDING	22	770	35	6.6	0.3	1.4%	182
BANCA MEDIOLANUM	22	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	22	2 870	130	1.4	0.1	0.2%	950
BANCA POPOLARE MILANO	22	870	40	2.1	0.1	0.2%	660
BANCO POPOLARE	22	3 262	148	0.8	0.0	0.1%	8 434
BUZZI UNICEM	22	-	-	-	-	0.0%	-
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	830	38	2.7	0.1	0.4%	110
ENEL	22	204 140	9 279	405.0	18.4	8.9%	81 015
ENI	22	15 995	727	109.8	5.0	1.8%	12 354
ERG	22	-	-	-	-	0.0%	-
EXOR	22	1 630	74	5.3	0.2	1.3%	400
FERRARI	22	330	15	1.2	0.1	0.2%	30
FIAT CHRYSLER AUTOMOBILES	22	2 284	104	6.7	0.3	0.3%	2 875
FINECOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	48 105	2 187	57.1	2.6	2.1%	58 375
GEOX	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	26 554	1 207	56.5	2.6	0.7%	9 913
INTESA SANPAOLO RSP	22	6 084	277	10.8	0.5	2.1%	4 350
ITALCEMENTI	22	-	-	-	-	0.0%	-
LEONARDO - FINMECCANICA	22	448	20	2.2	0.1	0.3%	68
LUXOTTICA GROUP	22	651	30	3.0	0.1	0.3%	101
MEDIASET	22	-	-	-	-	0.0%	4
MEDIOBANCA	22	1 987	90	5.7	0.3	0.8%	357
PARMALAT	22	-	-	-	-	0.0%	-
POSTE ITALIANE	22	-	-	-	-	0.0%	-
PRYSMIAN	22	110	5	0.2	0.0	0.1%	30
SAIPEM	22	827	38	1.6	0.1	0.2%	34
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	1 804	82	9.0	0.4	0.5%	2 036
STMICROELECTRONICS	22	1 535	70	3.9	0.2	0.9%	395
TELECOM ITALIA	22	19 606	891	15.7	0.7	0.7%	10 500
TELECOM ITALIA RSP	22	9 600	436	5.9	0.3	1.1%	2 300
TENARIS	22	761	35	4.7	0.2	0.3%	15
TERNA	22	150	7	0.7	0.0	0.1%	50
TOD'S	22	-	-	-	-	0.0%	-
UBI BANCA	22	1 558	71	2.1	0.1	0.2%	450
UNICREDIT	22	17 058	775	37.7	1.7	0.5%	9 368
UNIPOL	22	1 300	59	1.7	0.1	0.6%	200
UNIPOLSAI	22	970	44	1.5	0.1	0.3%	405
PAN-EUROPEAN STOCK FUTURES							
AHOLD KON	22	-	-	-	-	-	-
AKZO NOBEL	22	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA	22	-	-	-	-	-	-
BANCO SANTANDER	22	-	-	-	-	-	-
BNP PARIBAS	22	121 652	5 530	537.6	24.4	-	121 602
DEUTSCHE BANK	22	-	-	-	-	-	-
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	101 045	4 593	337.2	15.3	-	100 990
TELEFONICA	22	-	-	-	-	-	-
UNILEVER	22	-	-	-	-	-	-
SINGLE STOCK DIVIDEND FUTURES							
ANHEUSER-BUSCH INBEV DIVIDEND	22	-	-	-	-	-	-
ARCELORMITTAL DIVIDEND	22	-	-	-	-	-	350
ASSICURAZIONI GENERALI DIVIDEND	22	100	5	0.1	0.0	-	7 574
AXA DIVIDEND	22	-	-	-	-	-	150
BANCO BILBAO VIZCAYA ARGENTARIA DIV	22	20	1	0.0	0.0	-	1 000
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	185
BNP DIVIDEND	22	10	0	0.0	0.0	-	90
DAIMLER DIVIDEND	22	-	-	-	-	-	68
DEUTSCHE BANK DIVIDEND	22	-	-	-	-	-	220
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	70
E.ON DIVIDEND	22	-	-	-	-	-	270
ENEL DIVIDEND	22	-	-	-	-	-	4 410
ENGIE DIVIDEND	22	-	-	-	-	-	-
ENI DIVIDEND	22	100	5	0.1	0.0	-	6 827
IBERDROLA DIVIDEND	22	-	-	-	-	-	25
INTESA SANPAOLO DIVIDEND	22	2	0	0.0	0.0	-	38 065
ORANGE DIVIDEND	22	20	1	0.0	0.0	-	120
SANOFI-AVENTIS DIVIDEND	22	-	-	-	-	-	80
SIEMENS DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	-	-	-	-	-	210
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	3 000
TELEFONICA DIVIDEND	22	-	-	-	-	-	210
TOTAL DIVIDEND	22	-	-	-	-	-	365
UNICREDIT DIVIDEND	22	665	30	0.1	0.0	-	1 451
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

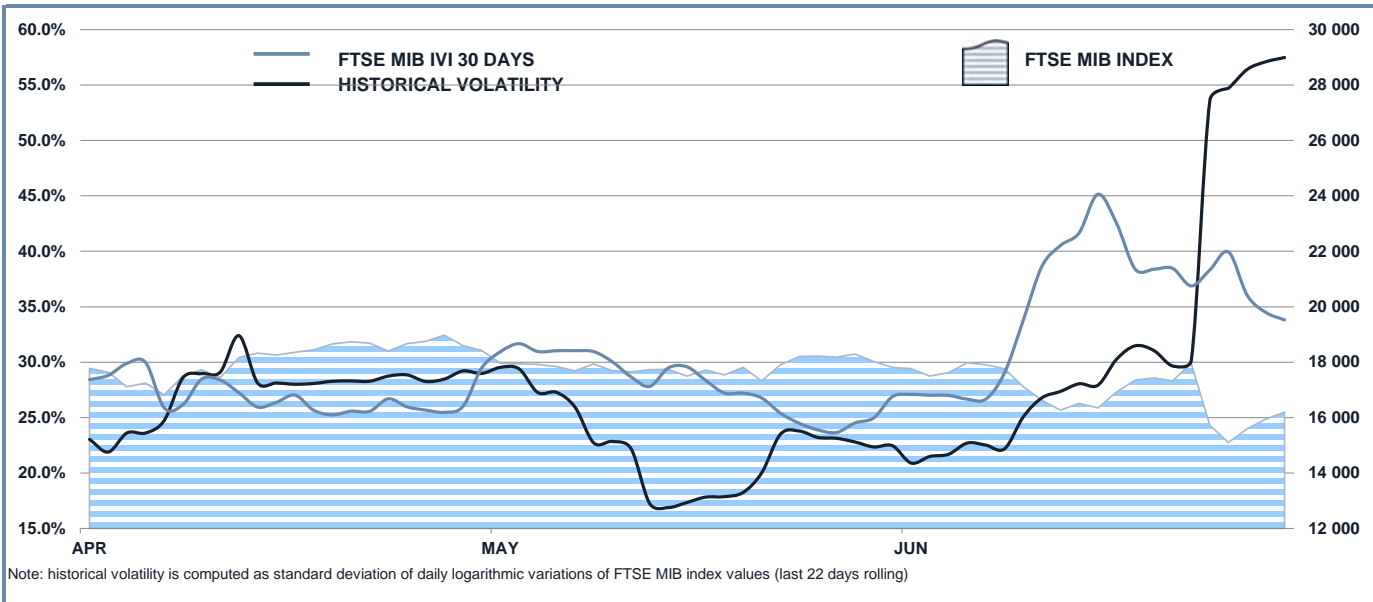
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	22	4 503	205	27.2	1.2	8.7%	4 510
ACEA	22	176	8	1.1	0.0	1.9%	290
AMPLIFON	22	272	12	1.2	0.1	1.0%	241
ANIMA HOLDING	22	1 306	59	3.3	0.2	1.4%	1 274
ANSALDO STS	22	-	-	-	-	0.0%	42
ATLANTIA	22	9 655	439	107.9	4.9	11.2%	10 389
AUTOGRILL	22	2 519	115	9.3	0.4	7.1%	3 673
AZIMUT HOLDING	22	4 843	220	47.5	2.2	10.3%	5 542
BANCA GENERALI	22	751	34	1.7	0.1	1.1%	940
BANCA MEDIOLANUM	22	7 897	359	23.4	1.1	8.7%	8 188
BANCA MONTE PASCHI SIENA	22	12 039	547	9.0	0.4	1.1%	49 679
BANCA POP EMILIA ROMAGNA	22	1 841	84	7.8	0.4	1.1%	3 370
BANCA POPOLARE MILANO	22	28 260	1 285	71.2	3.2	5.6%	25 175
BANCA POPOLARE SONDRIO	22	452	21	0.6	0.0	0.6%	552
BANCO POPOLARE	22	72 137	3 279	22.5	1.0	1.7%	92 815
BREMBO	22	1 011	46	5.1	0.2	2.8%	1 810
BRUNELLO CUCINELLI	22	159	7	0.3	0.0	1.1%	188
BUZZI UNICEM	22	1 640	75	2.7	0.1	0.9%	3 259
CAMPARI	22	420	19	3.5	0.2	1.6%	810
CIR	22	64	3	0.1	0.0	0.4%	220
CNH INDUSTRIAL	22	7 621	346	25.9	1.2	3.6%	11 287
CREDITO VALTELLINESE	22	33	2	0.0	0.0	0.0%	177
DANIELI & C	22	201	9	0.3	0.0	1.8%	948
DE' LONGHI	22	24	1	0.3	0.0	0.4%	36
DIASORIN	22	189	9	1.0	0.0	0.8%	159
ENEL	22	198 644	9 029	389.1	17.7	8.5%	709 804
ENI	22	99 124	4 506	692.6	31.5	11.2%	381 143
ERG	22	253	12	1.3	0.1	2.1%	632
EXOR	22	8 914	405	30.5	1.4	7.3%	7 395
FERRARI	22	12 558	571	48.6	2.2	9.2%	19 405
FIAT CHRYSLER AUTOMOBILES	22	61 990	2 818	197.1	9.0	8.3%	157 173
FINECOBANK	22	781	36	2.4	0.1	1.3%	1 546
GENERALI	22	372 877	16 949	453.1	20.6	16.4%	913 720
GEOX	22	119	5	0.2	0.0	0.6%	220
HERA	22	91	4	0.2	0.0	0.2%	92
INTESA SANPAOLO	22	314 392	14 291	681.7	31.0	8.0%	732 385
INTESA SANPAOLO RSP	22	8 794	400	16.9	0.8	3.2%	10 035
IREN	22	174	8	0.3	0.0	0.3%	803
ITALCEMENTI	22	-	-	-	-	0.0%	-
LEONARDO - FINMECCANICA	22	11 996	545	59.3	2.7	8.8%	12 141
LUXOTTICA GROUP	22	5 621	256	25.8	1.2	2.2%	9 201
MEDIASET	22	5 914	269	21.6	1.0	5.0%	9 776
MEDIOBANCA	22	10 816	492	33.0	1.5	4.4%	15 840
MONCLER	22	690	31	5.0	0.2	1.8%	660
MONDADORI EDITORE	22	90	4	0.1	0.0	2.8%	622
PARMALAT	22	21	1	0.1	0.0	0.1%	102
PIAGGIO & C	22	80	4	0.1	0.0	0.5%	139
POSTE ITALIANE	22	2 555	116	8.1	0.4	0.9%	5 014
PRYSMIAN	22	6 176	281	11.9	0.5	2.5%	8 704
SAFILO GROUP	22	231	11	0.2	0.0	1.5%	463
SAIPEM	22	6 217	283	13.1	0.6	1.8%	15 624
SALVATORE FERRAGAMO	22	1 054	48	10.2	0.5	4.1%	1 254
SARAS	22	919	42	1.4	0.1	0.5%	2 191
SIAS	22	11	1	0.0	0.0	0.1%	16
SNAM	22	20 594	936	105.1	4.8	5.2%	56 549
STMICROELECTRONICS	22	9 430	429	24.5	1.1	5.6%	25 717
TELECOM ITALIA	22	279 019	12 683	237.6	10.8	11.0%	1 063 844
TELECOM ITALIA RSP	22	28 293	1 286	18.6	0.8	3.5%	35 651
TENARIS	22	9 718	442	61.1	2.8	4.5%	7 040
TERNA	22	5 510	250	26.0	1.2	2.6%	6 186
TOD'S	22	1 969	90	10.5	0.5	10.6%	2 271
UBI BANCA	22	13 458	612	24.9	1.1	2.4%	15 230
UNICREDIT	22	315 232	14 329	795.5	36.2	11.6%	432 590
UNIPOL	22	5 072	231	6.9	0.3	2.5%	5 796
UNIPOLSAI	22	2 609	119	4.3	0.2	1.0%	4 966
YOOX NET-A-PORTER GROUP	22	1 751	80	4.1	0.2	1.1%	1 351
WEEKLY STOCK OPTIONS							
ENEL	22	4 062	185	8.2	0.4	0.2%	399
ENI	22	2 478	113	17.0	0.8	0.3%	434
FIAT CHRYSLER AUTOMOBILES	22	2 072	94	6.4	0.3	0.3%	196
GENERALI	22	5 156	234	6.2	0.3	0.2%	824
INTESA SANPAOLO	22	1 819	83	3.7	0.2	0.0%	885
TELECOM ITALIA	22	1 587	72	1.2	0.1	0.1%	150
UNICREDIT	22	4 177	190	10.3	0.5	0.2%	1 744

(*) 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
GENERALI	378 033	44.63%	55.37%	459.30	16.6%	914 544
UNICREDIT	319 409	58.55%	41.45%	805.86	11.7%	434 334
INTESA SANPAOLO	316 211	66.50%	33.50%	685.39	8.1%	733 270
TELECOM ITALIA	280 606	58.35%	41.65%	238.81	11.1%	1 063 994
ENEL	202 706	52.80%	47.20%	397.34	8.7%	710 203
ENI	101 602	60.58%	39.42%	709.62	11.5%	381 577
BANCO POPOLARE	72 137	24.48%	75.52%	22.55	1.7%	92 815
FIAT CHRYSLER AUTOMOBILES	64 062	51.66%	48.34%	203.46	8.5%	157 369
TELECOM ITALIA RSP	28 293	80.18%	19.82%	18.56	3.5%	35 651
BANCA POPOLARE MILANO	28 260	63.93%	36.07%	71.21	5.6%	25 175

* 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	204 140	34.3%	96	405.05	8.9%	81 015
BNP PARIBAS	121 652	20.4%	9	537.62	...	121 602
SOCIETE GENERALE	101 045	17.0%	7	337.15	...	100 990
GENERALI	48 105	8.1%	30	57.13	2.1%	58 375
INTESA SANPAOLO	26 554	4.5%	83	56.47	0.7%	9 913
TELECOM ITALIA	19 606	3.3%	19	15.69	0.7%	10 500
UNICREDIT	17 058	2.9%	87	37.71	0.5%	9 368
ENI	15 995	2.7%	111	109.85	1.8%	12 354
TELECOM ITALIA RSP	9 600	1.6%	19	5.93	1.1%	2 300
INTESA SANPAOLO RSP	6 084	1.0%	21	10.80	2.1%	4 350

* Open positions at the end of period. Net 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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