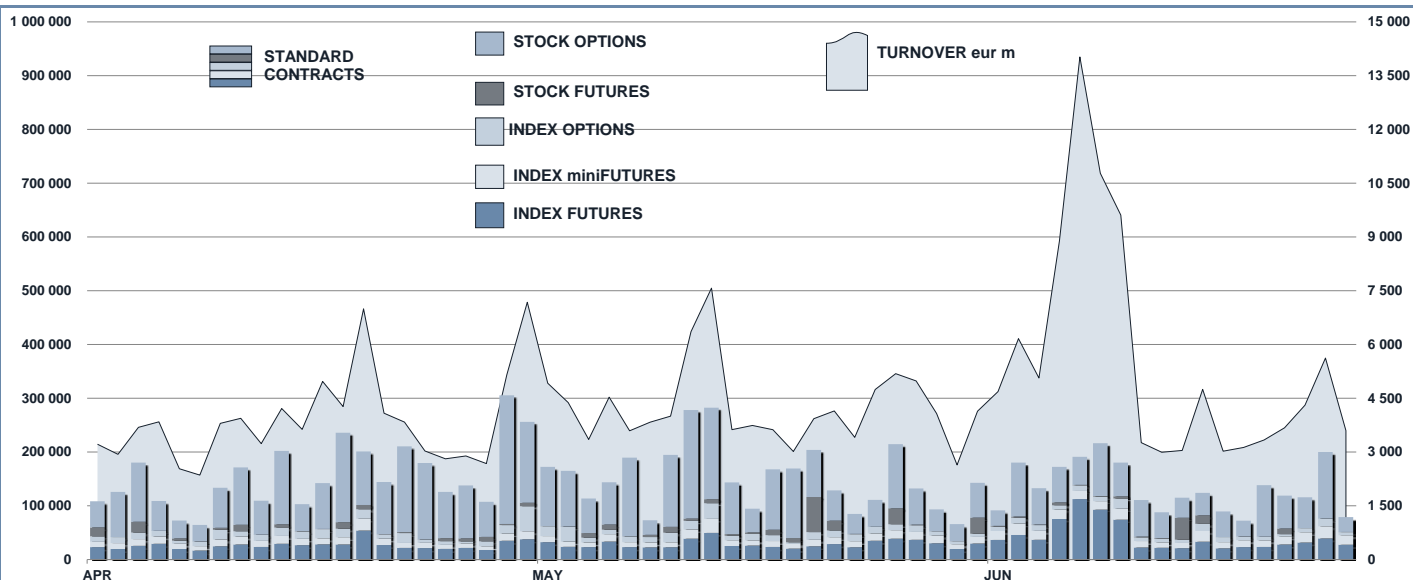




IDEM Statistics

June 2017

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 2017		MAY 2017		JUNE 2017		TOTAL 2016		JAN - JUN 2017		
	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	464 789	46 055.0	626 897	65 923.4	882 931	92 312.3	10 590 124	919 712.4	3 994 121	399 015.9	35 203
FTSE MIB DIVIDEND INDEX	1 673	6.0	73	0.3	144	0.5	12 959	40.7	10 398	35.8	5 918
TOTAL INDEX FUTURES (*)	466 462	46 061.0	626 970	65 923.6	883 075	92 312.8	10 603 083	919 753.1	4 004 519	399 051.7	41 121
FTSE MIB miniFUTURES	214 358	4 243.7	263 269	5 536.5	335 187	6 997.9	4 789 081	83 245.5	1 634 645	32 607.8	5 176
TOTAL INDEX miniFUTURES	214 358	4 243.7	263 269	5 536.5	335 187	6 997.9	4 789 081	83 245.5	1 634 645	32 607.8	5 176
FTSE MIB OPTIONS	207 305	10 051.4	307 736	15 934.6	182 091	9 350.1	5 355 691	232 364.4	1 470 915	71 933.7	354 981
WEEKLY MIBO OPTIONS	9 879	499.2	12 585	656.7	13 658	710.6	431 008	18 702.5	87 002	4 321.1	2 993
TOTAL INDEX OPTIONS	217 184	10 550.5	320 321	16 591.4	195 749	10 060.7	5 786 699	251 066.9	1 557 917	76 254.8	357 974
STOCK FUTURES	91 511	267.3	204 820	489.4	117 595	343.4	2 071 247	5 571.1	628 400	1 773.8	188 519
PAN-EUROPEAN STOCK FUTURES	248 736	1 374.7	119 544	708.6	331 513	1 924.7	1 637 285	6 724.9	1 048 127	5 913.3	189 813
SINGLE STOCK DIVIDEND FUTURES	2 010	0.4	31	0.0	675	0.1	41 392	10.1	72 922	12.2	59 865
TOTAL STOCK FUTURES	342 257	1 642.4	324 395	1 198.0	449 783	2 268.2	3 749 924	12 306.1	1 749 449	7 699.4	438 197
STOCK OPTIONS	1 626 446	4 872.1	2 315 024	6 574.7	1 314 819	4 098.4	23 953 219	50 963.7	11 440 350	30 827.4	4 039 256
WEEKLY STOCK OPTIONS	2 111	9.2	6 108	22.6	3 870	23.7	138 286	418.9	29 788	119.8	476
TOTAL STOCK OPTIONS	1 628 557	4 881.2	2 321 132	6 597.3	1 318 689	4 122.0	24 091 505	51 382.6	11 470 138	30 947.2	4 039 732
EQUITY DERIVATIVES TOTAL	2 868 818	67 378.9	3 856 087	95 846.9	3 182 483	115 761.7	49 020 292	1 317 754.3	20 416 668	546 560.8	4 882 200

(*) Includes data for FTSE MIB Dividend Futures

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TURNOVER eur m (*)			
				TOTAL	DAILY AVG		
STOCK FUTURES							
A2A	22	-	-	-	-	0.0%	-
ACEA	22	5	0	0.0	0.0	0.1%	5
ANIMA HOLDING	22	80	4	0.2	0.0	0.2%	80
ANSALDO STS	22	-	-	-	-	0.0%	-
ATLANTIA	22	1	0	0.0	0.0	0.0%	-
AUTOGRILL	22	5	0	0.0	0.0	0.0%	5
AZIMUT HOLDING	22	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	22	-	-	-	-	0.0%	-
BANCA MONTE PASCHI SIENA	22	-	-	-	-	-	-
BANCO BPM	22	1 526	69	2.7	0.1	0.2%	95
BPER BANCA	22	25	1	0.1	0.0	0.0%	25
BUZZI UNICEM	22	-	-	-	-	0.0%	-
CAMPARI	22	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	22	-	-	-	-	0.0%	-
CIR	22	-	-	-	-	0.0%	-
CNH INDUSTRIAL	22	15	1	0.1	0.0	0.0%	15
ENEL	22	9 212	419	22.4	1.0	0.6%	46 551
ENI	22	17 881	813	122.7	5.6	2.6%	17 239
ERG	22	-	-	-	-	0.0%	-
EXOR	22	30	1	0.1	0.0	0.0%	30
FERRARI	22	232	11	1.8	0.1	0.2%	285
FIAT CHRYSLER AUTOMOBILES	22	338	15	1.6	0.1	0.1%	228
FINCOBANK	22	-	-	-	-	0.0%	-
GENERALI	22	1 250	57	1.7	0.1	0.1%	32 525
GEOX	22	-	-	-	-	0.0%	-
HERA	22	-	-	-	-	0.0%	-
INTESA SANPAOLO	22	44 566	2 026	115.3	5.2	1.5%	44 899
INTESA SANPAOLO RSP	22	-	-	-	-	0.0%	-
LEONARDO	22	15	1	0.1	0.0	0.0%	-
LUXOTTICA GROUP	22	7	0	0.0	0.0	0.0%	4
MEDIASET	22	-	-	-	-	0.0%	-
MEDIOBANCA	22	17	1	0.1	0.0	0.0%	15
POSTE ITALIANE	22	230	10	0.7	0.0	0.1%	-
PRYSMIAN	22	30	1	0.1	0.0	0.0%	30
SAIPEM	22	-	-	-	-	0.0%	-
SARAS	22	-	-	-	-	0.0%	-
SNAM	22	4	0	0.0	0.0	0.0%	724
STMICROELECTRONICS	22	182	8	1.3	0.1	0.1%	127
TELECOM ITALIA	22	5 695	259	4.7	0.2	0.4%	1 002
TELECOM ITALIA RSP	22	30 000	1 364	20.0	0.9	5.0%	39 002
TENARIS	22	30	1	0.2	0.0	0.0%	15
TERNA	22	161	7	0.8	0.0	0.1%	155
TOD'S	22	-	-	-	-	0.0%	-
UBI BANCA	22	48	2	0.1	0.0	0.0%	33
UNICREDIT	22	5 900	268	46.2	2.1	0.7%	5 370
UNIPOL	22	60	3	0.1	0.0	0.0%	60
UNIPOLSAI	22	50	2	0.1	0.0	0.0%	-
PAN-EUROPEAN STOCK FUTURES							
BANCO BILBAO VIZCAYA ARGENTARIA	22	-	-	-	-	-	-
BANCO SANTANDER	22	-	-	-	-	-	-
BNP PARIBAS	22	227 503	10 341	1 432.9	65.1	-	130 813
DEUTSCHE BANK	22	-	-	-	-	-	-
IBERDROLA SA	22	-	-	-	-	-	-
REPSOL	22	-	-	-	-	-	-
SOCIETE GENERALE	22	104 010	4 728	491.8	22.4	-	59 000
TELEFONICA	22	-	-	-	-	-	-
SINGLE STOCK DIVIDEND FUTURES							
ARCELORMITTAL DIVIDEND	22	-	-	-	-	-	250
ASSICURAZIONI GENERALI DIVIDEND	22	-	-	-	-	-	2 043
AXA DIVIDEND	22	-	-	-	-	-	25
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	22	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	22	-	-	-	-	-	10
BNP DIVIDEND	22	-	-	-	-	-	50
DAIMLER DIVIDEND	22	-	-	-	-	-	48
DEUTSCHE BANK DIVIDEND	22	-	-	-	-	-	30
DEUTSCHE TELEKOM DIVIDEND	22	-	-	-	-	-	50
E.ON DIVIDEND	22	-	-	-	-	-	45
ENEL DIVIDEND	22	-	-	-	-	-	3 535
ENGIE DIVIDEND	22	-	-	-	-	-	-
ENI DIVIDEND	22	5	0	0.0	0.0	-	2 132
IBERDROLA DIVIDEND	22	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	22	670	30	0.1	0.0	-	49 230
ORANGE DIVIDEND	22	-	-	-	-	-	40
SANOFI-AVENTIS DIVIDEND	22	-	-	-	-	-	-
SIEMENS DIVIDEND	22	-	-	-	-	-	-
SOCGEN DIVIDEND	22	-	-	-	-	-	211
TELECOM ITALIA DIVIDEND	22	-	-	-	-	-	-
TELEFONICA DIVIDEND	22	-	-	-	-	-	70
TOTAL DIVIDEND	22	-	-	-	-	-	5
UNICREDIT DIVIDEND	22	-	-	-	-	-	2 061
VIVENDI DIVIDEND	22	-	-	-	-	-	30

(*) 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

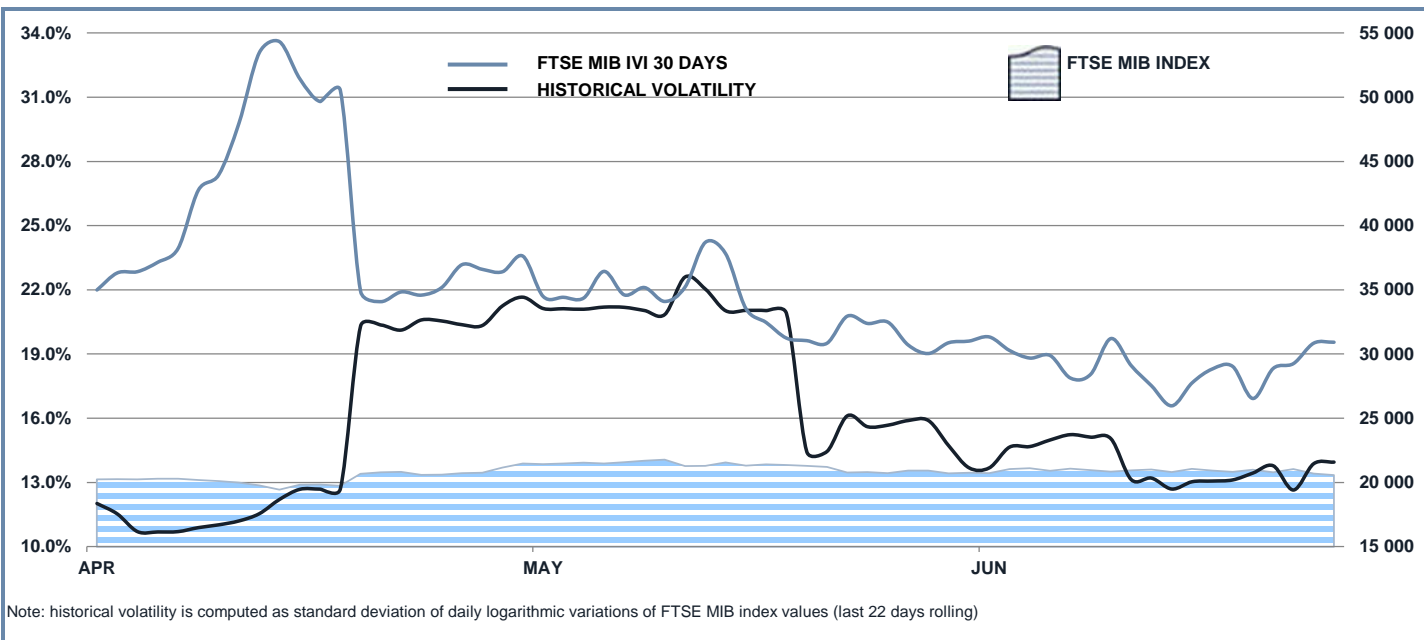
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TURNOVER eur m (*)		TOTAL	DAILY AVG		
		TOTAL	DAILY AVG				
STOCK OPTIONS							
A2A	22	1 753	80	12.5	0.6	4.2%	5 824
ACEA	22	140	6	1.0	0.0	2.0%	229
AMPLIFON	22	445	20	2.8	0.1	1.1%	480
ANIMA HOLDING	22	3 202	146	9.3	0.4	6.8%	2 231
ANSALDO STS	22	-	-	-	-	0.0%	2
ATLANTIA	22	17 484	795	222.0	10.1	15.7%	15 871
AUTOGRILL	22	1 032	47	5.6	0.3	3.9%	3 031
AZIMUT HOLDING	22	3 254	148	29.4	1.3	8.1%	8 321
BANCA GENERALI	22	1 653	75	4.3	0.2	2.0%	1 879
BANCA MEDIOLANUM	22	1 027	47	3.8	0.2	2.1%	2 089
BANCA MONTE PASCHI SIENA	22	-	-	-	-	..	727
BANCA POPOLARE SONDRIO	22	127	6	0.2	0.0	0.4%	422
BANCO BPM	22	42 841	1 947	118.2	5.4	7.8%	69 629
BPER BANCA	22	1 544	70	7.0	0.3	1.8%	3 601
BREMBO	22	576	26	3.6	0.2	1.2%	1 440
BRUNELLO CUCINELLI	22	138	6	0.3	0.0	1.2%	366
BUZZI UNICEM	22	1 918	87	4.4	0.2	1.4%	3 747
CAMPARI	22	2 335	106	14.4	0.7	5.8%	2 950
CIR	22	260	12	0.3	0.0	2.0%	286
CNH INDUSTRIAL	22	4 995	227	25.2	1.1	3.3%	5 662
CREDITO VALTELLINESE	22	31	1	0.0	0.0	0.0%	1 621
DANIELI & C	22	158	7	0.4	0.0	2.6%	188
DE' LONGHI	22	56	3	0.8	0.0	1.8%	265
DIASORIN	22	152	7	1.0	0.0	0.7%	152
ENEL	22	142 469	6 476	330.1	15.0	8.5%	601 048
ENI	22	67 369	3 062	460.9	21.0	9.7%	322 209
ERG	22	1 294	59	7.5	0.3	8.0%	1 488
EXOR	22	2 889	131	14.6	0.7	3.5%	7 234
FERRARI	22	8 338	379	67.4	3.1	6.0%	9 765
FIAT CHRYSLER AUTOMOBILES	22	46 209	2 100	229.8	10.4	7.7%	125 562
FINECOBANK	22	710	32	2.5	0.1	0.8%	1 963
GENERALI	22	242 550	11 025	336.2	15.3	14.5%	972 328
GEOX	22	656	30	0.9	0.0	2.4%	945
HERA	22	100	5	0.3	0.0	0.1%	1 359
INTESA SANPAOLO	22	273 320	12 424	716.4	32.6	9.3%	662 636
INTESA SANPAOLO RSP	22	1 729	79	4.3	0.2	1.0%	4 408
IREN	22	183	8	0.4	0.0	0.4%	469
ITALGAS	22	728	33	3.3	0.2	1.2%	857
LEONARDO	22	7 186	327	55.8	2.5	9.7%	8 255
LUXOTTICA GROUP	22	13 750	625	71.0	3.2	13.3%	10 241
MEDIASET	22	4 398	200	15.7	0.7	7.1%	9 860
MEDIOBANCA	22	9 717	442	40.8	1.9	6.0%	26 587
MONCLER	22	862	39	9.1	0.4	2.5%	3 069
MONDADORI EDITORE	22	53	2	0.1	0.0	0.8%	267
PARMALAT	22	-	-	-	-	0.0%	4
PIAGGIO & C	22	260	12	0.6	0.0	1.1%	466
POSTE ITALIANE	22	3 324	151	10.5	0.5	1.6%	6 749
PRYSMIAN	22	4 087	186	10.4	0.5	1.6%	6 950
RECORDATI	22	351	16	1.2	0.1	0.3%	1 112
SAFILO GROUP	22	317	14	0.2	0.0	0.9%	442
SAIPEM	22	4 745	216	15.8	0.7	2.4%	12 317
SALVATORE FERRAGAMO	22	964	44	11.5	0.5	3.5%	1 268
SARAS	22	263	12	0.5	0.0	0.3%	10 555
SIAS	22	75	3	0.3	0.0	0.5%	130
SNAM	22	2 947	134	12.0	0.5	1.5%	11 816
STMICROELECTRONICS	22	13 524	615	92.2	4.2	5.0%	23 053
TELECOM ITALIA	22	210 200	9 555	179.1	8.1	13.8%	686 653
TELECOM ITALIA RSP	22	6 589	300	4.5	0.2	1.1%	19 567
TENARIS	22	5 859	266	41.4	1.9	4.2%	14 252
TERNA	22	2 227	101	10.8	0.5	1.4%	9 518
TOD'S	22	561	26	3.4	0.2	3.2%	2 633
UBI BANCA	22	40 152	1 825	73.0	3.3	5.9%	39 379
UNICREDIT	22	102 330	4 651	782.9	35.6	11.9%	282 546
UNIPOL	22	2 093	95	3.9	0.2	1.7%	2 873
UNIPOLSAI	22	1 322	60	2.7	0.1	1.0%	2 730
YOOX NET-A-PORTER GROUP	22	2 998	136	7.4	0.3	1.7%	2 680
WEEKLY STOCK OPTIONS							
ENEL	22	4	0	0.0	0.0	0.0%	-
ENI	22	222	10	1.6	0.1	0.0%	-
FIAT CHRYSLER AUTOMOBILES	22	1 310	60	6.3	0.3	0.2%	122
GENERALI	22	235	11	0.3	0.0	0.0%	-
INTESA SANPAOLO	22	190	9	0.5	0.0	0.0%	73
TELECOM ITALIA	22	51	2	0.0	0.0	0.0%	-
UNICREDIT	22	1 858	84	14.9	0.7	0.2%	281

(*) 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	273 510	60.98%	39.02%	716.91	9.3%	662 709
GENERALI	242 785	36.19%	63.81%	336.57	14.5%	972 328
TELECOM ITALIA	210 251	84.93%	15.07%	179.15	13.8%	686 653
ENEL	142 473	48.64%	51.36%	330.12	8.5%	601 048
UNICREDIT	104 188	62.21%	37.79%	797.76	12.1%	282 827
ENI	67 591	46.82%	53.18%	462.49	9.7%	322 209
FIAT CHRYSLER AUTOMOBILES	47 519	34.26%	65.74%	236.10	7.9%	125 684
BANCO BPM	42 841	71.41%	28.59%	118.23	7.8%	69 629
UBI BANCA	40 152	67.34%	32.66%	73.00	5.9%	39 379
ATLANTIA	17 484	74.53%	25.47%	222.02	15.7%	15 871

* 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	227 503	50.7%	10	1 432.92	...	130 813
SOCIETE GENERALE	104 010	23.2%	4	491.76	...	59 000
INTESA SANPAOLO	44 566	9.9%	17	115.34	1.5%	44 899
TELECOM ITALIA RSP	30 000	6.7%	2	20.02	5.0%	39 002
ENI	17 881	4.0%	52	122.72	2.6%	17 239
ENEL	9 212	2.1%	8	22.39	0.6%	46 551
UNICREDIT	5 900	1.3%	74	46.22	0.7%	5 370
TELECOM ITALIA	5 695	1.3%	13	4.69	0.4%	1 002
BANCO BPM	1 526	0.3%	10	2.66	0.2%	95
GENERALI	1 250	0.3%	3	1.73	0.1%	32 525

* Open positions at the end of period. Net figures

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