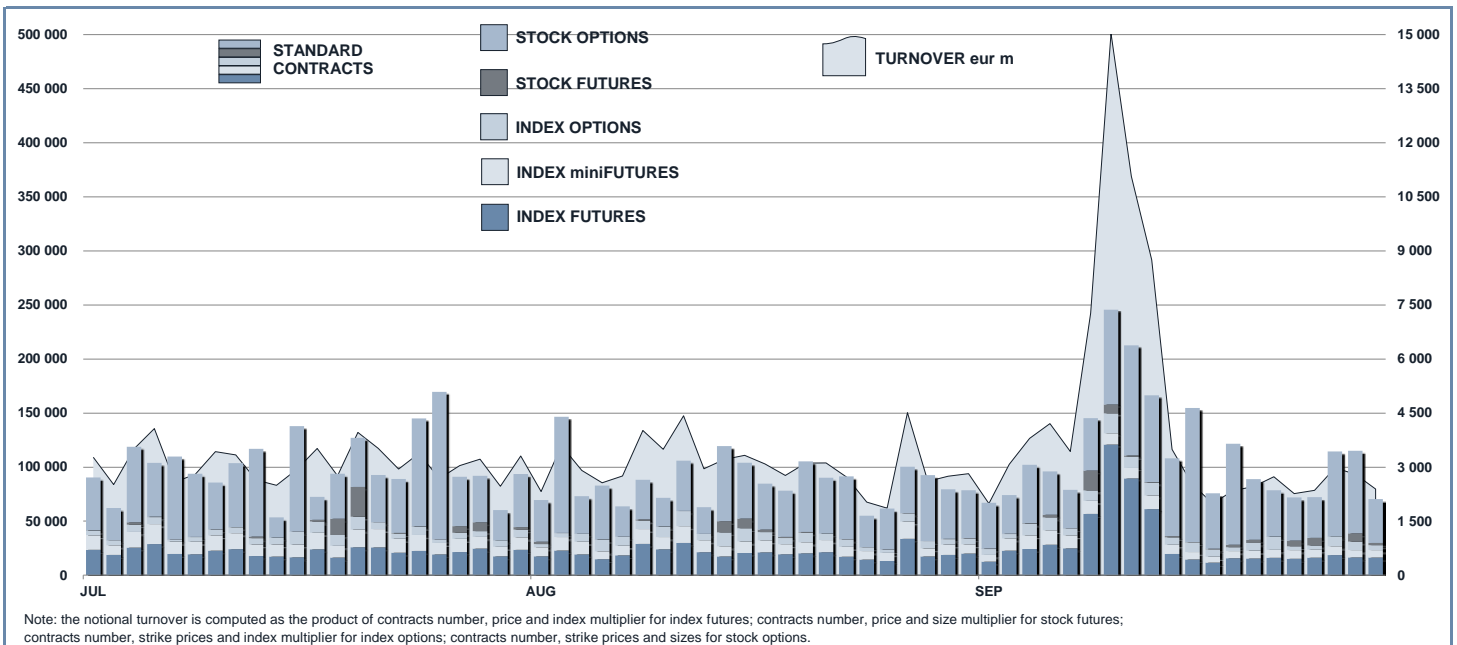




IDEM Statistics

September 2017

EQUITY DERIVATIVES TRADING



MONTHLY TURNOVER

	JULY 2017		AUGUST 2017		SEPTEMBER 2017		TOTAL 2016		JAN - SEP 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	450 428	47 857.8	453 180	49 141.7	632 823	70 072.4	10 590 124	919 712.4	5 530 552	566 087.9	23 380
FTSE MIB DIVIDEND INDEX	800	3.0	850	3.2	3 317	13.0	12 959	40.7	15 365	55.0	8 750
TOTAL INDEX FUTURES (*)	451 228	47 860.8	454 030	49 145.0	636 140	70 085.5	10 603 083	919 753.1	5 545 917	566 142.9	32 130
FTSE MIB miniFUTURES	270 457	5 747.5	231 202	5 014.6	188 382	4 169.3	4 789 081	83 245.5	2 324 686	47 539.1	4 417
TOTAL INDEX miniFUTURES	270 457	5 747.5	231 202	5 014.6	188 382	4 169.3	4 789 081	83 245.5	2 324 686	47 539.1	4 417
FTSE MIB OPTIONS	123 637	6 389.6	151 491	8 000.0	157 762	8 501.1	5 355 691	232 364.4	1 903 805	94 824.4	358 049
WEEKLY MIBO OPTIONS	10 729	567.6	12 635	682.5	10 679	592.4	431 008	18 702.5	121 045	6 163.7	3 657
TOTAL INDEX OPTIONS	134 366	6 957.2	164 126	8 682.5	168 441	9 093.5	5 786 699	251 066.9	2 024 850	100 988.1	361 706
STOCK FUTURES	64 453	145.5	30 433	125.7	61 347	275.2	2 071 247	5 571.1	784 633	2 320.1	71 077
PAN-EUROPEAN STOCK FUTURES	68 134	400.9	10 020	64.7	199 988	1 210.3	1 637 285	6 724.9	1 326 269	7 589.2	129 177
SINGLE STOCK DIVIDEND FUTURES	87	0.0	30	0.0	1	0.0	41 392	10.1	73 040	12.3	59 874
TOTAL STOCK FUTURES	132 674	546.4	40 483	190.3	261 336	1 485.5	3 749 924	12 306.1	2 183 942	9 921.6	260 128
STOCK OPTIONS	1 183 577	3 965.1	1 035 992	4 403.5	1 280 228	4 937.5	23 953 219	50 963.7	14 940 147	44 133.5	4 267 522
WEEKLY STOCK OPTIONS	4 996	27.7	4 231	28.8	3 902	28.9	138 286	418.9	42 917	205.2	387
TOTAL STOCK OPTIONS	1 188 573	3 992.8	1 040 223	4 432.3	1 284 130	4 966.5	24 091 505	51 382.6	14 983 064	44 338.7	4 267 909
EQUITY DERIVATIVES TOTAL	2 177 298	65 104.7	1 930 064	67 464.7	2 538 429	89 800.2	49 020 292	1 317 754.3	27 062 459	768 930.4	4 926 290

(*) Includes data for FTSE MIB Dividend Futures

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	TURNOVER				% TOT SHARES (**)	OPEN INTEREST (***)
		STANDARD CONTRACTS		TURNOVER eur m (*)			
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
STOCK FUTURES							
A2A	21	1	0	0.0	0.0	0.0%	-
ACEA	21	10	0	0.1	0.0	0.2%	10
ANIMA HOLDING	21	-	-	-	-	0.0%	2
ANSALDO STS	21	-	-	-	-	0.0%	-
ATLANTIA	21	25	1	0.3	0.0	0.0%	25
AUTOGRILL	21	-	-	-	-	0.0%	-
AZIMUT HOLDING	21	-	-	-	-	0.0%	-
BANCA MEDIOLANUM	21	4	0	0.0	0.0	0.0%	2
BANCA MONTE PASCHI SIENA	21	-	-	-	-	...	-
BANCO BPM	21	1	0	0.0	0.0	0.0%	1
BPER BANCA	21	-	-	-	-	0.0%	-
BUZZI UNICEM	21	-	-	-	-	0.0%	-
CAMPARI	21	-	-	-	-	0.0%	-
CATTOLICA ASSICURAZIONI	21	-	-	-	-	0.0%	-
CIR	21	-	-	-	-	0.0%	-
CNH INDUSTRIAL	21	-	-	-	-	0.0%	-
ENEL	21	14 779	704	38.4	1.8	1.5%	1 479
ENI	21	19 401	924	133.3	6.3	3.4%	16 733
ERG	21	-	-	-	-	0.0%	-
EXOR	21	6	0	0.0	0.0	0.0%	5
FERRARI	21	222	11	2.1	0.1	0.1%	35
FIAT CHRYSLER AUTOMOBILES	21	2 161	103	15.3	0.7	0.3%	1 385
FINCOBANK	21	-	-	-	-	0.0%	-
GENERALI	21	353	17	0.5	0.0	0.0%	32 725
GEOX	21	100	5	0.2	0.0	0.4%	100
HERA	21	30	1	0.1	0.0	0.1%	30
INTESA SANPAOLO	21	17 504	834	50.5	2.4	1.1%	11 251
INTESA SANPAOLO RSP	21	-	-	-	-	0.0%	-
LEONARDO	21	60	3	0.4	0.0	0.1%	20
LUXOTTICA GROUP	21	41	2	0.2	0.0	0.0%	41
MEDIASET	21	41	2	0.1	0.0	0.0%	41
MEDIOBANCA	21	4 020	191	17.6	0.8	2.9%	4 010
POSTE ITALIANE	21	-	-	-	-	0.0%	-
PRYSMIAN	21	-	-	-	-	0.0%	-
SAIPEM	21	4	0	0.0	0.0	0.0%	4
SARAS	21	-	-	-	-	0.0%	-
SNAM	21	1	0	0.0	0.0	0.0%	1
STMICROELECTRONICS	21	340	16	2.6	0.1	0.2%	234
TELECOM ITALIA	21	200	10	0.2	0.0	0.0%	200
TELECOM ITALIA RSP	21	400	19	0.3	0.0	0.1%	400
TENARIS	21	-	-	-	-	0.0%	-
TERNA	21	194	9	1.0	0.0	0.2%	-
TOD'S	21	2	0	0.0	0.0	0.0%	-
UBI BANCA	21	-	-	-	-	0.0%	-
UNICREDIT	21	1 322	63	11.6	0.6	0.2%	2 221
UNIPOL	21	125	6	0.2	0.0	0.1%	122
UNIPOLSAI	21	-	-	-	-	0.0%	-
PAN-EUROPEAN STOCK FUTURES							
BANCO BILBAO VIZCAYA ARGENTARIA	21	-	-	-	-	-	-
BANCO SANTANDER	21	-	-	-	-	-	-
BNP PARIBAS	21	135 988	6 476	901.2	42.9	-	97 177
DEUTSCHE BANK	21	-	-	-	-	-	-
IBERDROLA SA	21	-	-	-	-	-	-
REPSOL	21	-	-	-	-	-	-
SOCIETE GENERALE	21	64 000	3 048	309.1	14.7	-	32 000
TELEFONICA	21	-	-	-	-	-	-
SINGLE STOCK DIVIDEND FUTURES							
ARCELORMITTAL DIVIDEND	21	-	-	-	-	-	250
ASSICURAZIONI GENERALI DIVIDEND	21	-	-	-	-	-	2 043
AXA DIVIDEND	21	-	-	-	-	-	25
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	21	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	21	-	-	-	-	-	10
BNP DIVIDEND	21	-	-	-	-	-	50
DAIMLER DIVIDEND	21	-	-	-	-	-	58
DEUTSCHE BANK DIVIDEND	21	-	-	-	-	-	30
DEUTSCHE TELEKOM DIVIDEND	21	-	-	-	-	-	50
E.ON DIVIDEND	21	-	-	-	-	-	45
ENEL DIVIDEND	21	-	-	-	-	-	3 535
ENGIE DIVIDEND	21	-	-	-	-	-	-
ENI DIVIDEND	21	-	-	-	-	-	2 132
IBERDROLA DIVIDEND	21	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	21	1	0	0.0	0.0	-	49 229
ORANGE DIVIDEND	21	-	-	-	-	-	40
SANOFI-AVENTIS DIVIDEND	21	-	-	-	-	-	-
SIEMENS DIVIDEND	21	-	-	-	-	-	-
SOCGEN DIVIDEND	21	-	-	-	-	-	211
TELECOM ITALIA DIVIDEND	21	-	-	-	-	-	-
TELEFONICA DIVIDEND	21	-	-	-	-	-	70
TOTAL DIVIDEND	21	-	-	-	-	-	5
UNICREDIT DIVIDEND	21	-	-	-	-	-	2 061
VIVENDI DIVIDEND	21	-	-	-	-	-	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

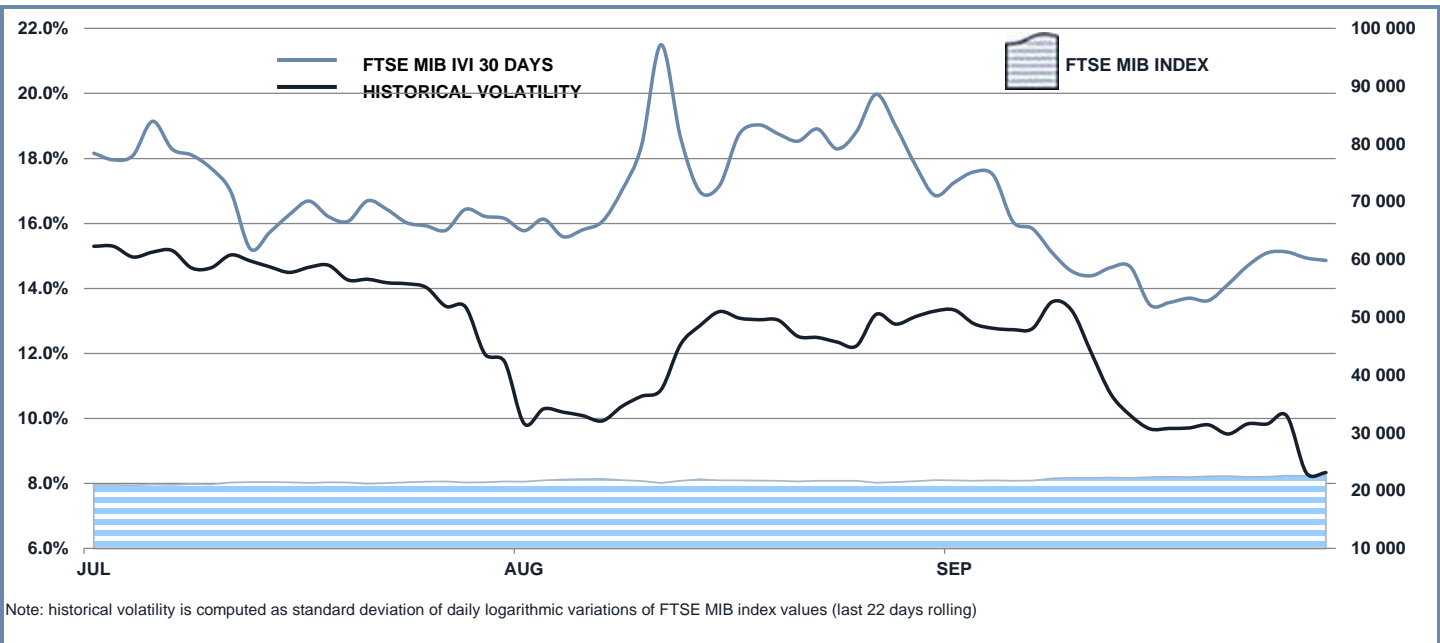
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	21	3 089	147	22.6	1.1	6.5%	7 793
ACEA	21	114	5	0.8	0.0	2.1%	442
AMPLIFON	21	31	1	0.2	0.0	0.2%	81
ANIMA HOLDING	21	388	18	1.3	0.1	1.2%	1 255
ANSALDO STS	21	-	-	-	-	0.0%	6
ATLANTIA	21	14 747	702	198.4	9.4	18.8%	19 630
AUTOGRILL	21	1 650	79	9.3	0.4	6.6%	5 172
AZIMUT HOLDING	21	1 398	67	13.3	0.6	5.3%	8 017
BANCA GENERALI	21	495	24	1.4	0.1	0.8%	1 664
BANCA MEDIOLANUM	21	2 059	98	7.5	0.4	6.2%	2 975
BANCA MONTE PASCHI SIENA	21	-	-	-	-	..	726
BANCA POPOLARE SONDRIO	21	87	4	0.2	0.0	0.5%	196
BANCO BPM	21	24 164	1 151	78.0	3.7	5.2%	48 963
BPER BANCA	21	3 536	168	17.3	0.8	3.2%	4 893
BREMBO	21	568	27	3.8	0.2	1.9%	1 338
BRUNELLO CUCINELLI	21	22	1	0.1	0.0	0.2%	248
BUZZI UNICEM	21	4 079	194	9.0	0.4	2.2%	4 907
CAMPARI	21	255	12	1.7	0.1	0.7%	3 007
CIR	21	194	9	0.3	0.0	2.8%	436
CNH INDUSTRIAL	21	1 977	94	9.9	0.5	2.1%	5 019
CREDITO VALTELLINESE	21	195	9	0.1	0.0	0.1%	1 696
DANIELI & C	21	150	7	0.3	0.0	3.0%	444
DE' LONGHI	21	45	2	0.6	0.0	0.9%	151
DIASORIN	21	36	2	0.3	0.0	0.2%	223
ENEL	21	132 559	6 312	320.0	15.2	12.5%	567 299
ENI	21	141 174	6 723	982.5	46.8	24.7%	365 431
ERG	21	398	19	2.3	0.1	4.4%	1 701
EXOR	21	4 645	221	24.2	1.2	5.5%	7 537
FERRARI	21	7 719	368	70.5	3.4	4.7%	13 153
FIAT CHRYSLER AUTOMOBILES	21	77 691	3 700	540.8	25.8	10.3%	168 323
FINECOBANK	21	174	8	0.6	0.0	0.2%	1 894
GENERALI	21	138 773	6 608	208.6	9.9	12.2%	958 092
GEOX	21	193	9	0.3	0.0	0.7%	783
HERA	21	1 265	60	3.4	0.2	3.2%	630
INTESA SANPAOLO	21	182 899	8 709	514.3	24.5	11.0%	684 756
INTESA SANPAOLO RSP	21	464	22	1.3	0.1	0.6%	3 891
IREN	21	345	16	0.8	0.0	0.8%	774
ITALGAS	21	430	20	2.0	0.1	1.3%	1 128
LEONARDO	21	6 136	292	46.9	2.2	8.4%	9 271
LUXOTTICA GROUP	21	2 604	124	12.7	0.6	2.5%	6 449
MEDIASET	21	9 104	434	28.9	1.4	7.7%	12 363
MEDIOBANCA	21	9 557	455	42.9	2.0	7.2%	20 780
MONCLER	21	1 238	59	15.3	0.7	4.0%	3 125
MONDADORI EDITORE	21	898	43	1.7	0.1	9.4%	718
PARMALAT	10	-	-	-	-	0.0%	-
PIAGGIO & C	21	126	6	0.3	0.0	0.4%	423
POSTE ITALIANE	21	5 090	242	16.0	0.8	5.2%	9 184
PRYSMIAN	21	4 309	205	11.7	0.6	2.8%	7 892
RECORDATI	21	487	23	1.8	0.1	0.7%	755
SAFILO GROUP	21	120	6	0.1	0.0	0.2%	501
SAIPEM	21	11 276	537	38.8	1.8	5.3%	20 968
SALVATORE FERRAGAMO	21	505	24	6.0	0.3	2.0%	960
SARAS	21	4 248	202	9.3	0.4	6.0%	5 808
SIAS	21	123	6	0.8	0.0	1.0%	174
SNAM	21	4 169	199	17.7	0.8	2.5%	11 655
STMICROELECTRONICS	21	17 970	856	138.9	6.6	8.4%	23 301
TELECOM ITALIA	21	247 960	11 808	200.4	9.5	14.5%	760 477
TELECOM ITALIA RSP	21	36 761	1 751	24.0	1.1	8.9%	54 551
TENARIS	21	6 072	289	38.6	1.8	4.2%	17 581
TERNA	21	2 673	127	13.6	0.6	2.5%	6 611
TOD'S	21	735	35	4.6	0.2	7.0%	2 121
UBI BANCA	21	13 440	640	26.9	1.3	3.1%	26 710
UNICREDIT	21	135 089	6 433	1 162.3	55.3	24.4%	353 711
UNIPOL	21	2 854	136	5.8	0.3	2.4%	6 212
UNIPOLSAI	21	2 229	106	4.4	0.2	2.0%	3 420
YOOX NET-A-PORTER GROUP	21	6 447	307	18.8	0.9	3.1%	7 127
WEEKLY STOCK OPTIONS							
ENEL	21	-	-	-	-	0.0%	-
ENI	21	1 433	68	9.8	0.5	0.2%	-
FIAT CHRYSLER AUTOMOBILES	21	687	33	4.7	0.2	0.1%	121
GENERALI	21	175	8	0.3	0.0	0.0%	-
INTESA SANPAOLO	21	-	-	-	-	0.0%	-
TELECOM ITALIA	21	-	-	-	-	0.0%	-
UNICREDIT	21	1 607	77	14.1	0.7	0.3%	266

(*) 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
TELECOM ITALIA	247 960	61.85%	38.15%	200.38	14.5%	760 477
INTESA SANPAOLO	182 899	47.59%	52.41%	514.29	11.0%	684 756
ENI	142 607	61.47%	38.53%	992.36	24.9%	365 431
GENERALI	138 948	42.38%	57.62%	208.83	12.2%	958 092
UNICREDIT	136 696	58.34%	41.66%	1 176.41	24.7%	353 977
ENEL	132 559	55.12%	44.88%	319.97	12.5%	567 299
FIAT CHRYSLER AUTOMOBILES	78 378	54.31%	45.69%	545.52	10.4%	168 444
TELECOM ITALIA RSP	36 761	35.31%	64.69%	24.04	8.9%	54 551
BANCO BPM	24 164	56.89%	43.11%	78.00	5.2%	48 963
STMICROELECTRONICS	17 970	64.95%	35.05%	138.90	8.4%	23 301

* 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	135 988	52.0%	5	901.21	...	97 177
SOCIETE GENERALE	64 000	24.5%	2	309.12	...	32 000
ENI	19 401	7.4%	190	133.33	3.4%	16 733
INTESA SANPAOLO	17 504	6.7%	11	50.49	1.1%	11 251
ENEL	14 779	5.7%	13	38.44	1.5%	1 479
MEDIOBANCA	4 020	1.5%	5	17.64	2.9%	4 010
FIAT CHRYSLER AUTOMOBILES	2 161	0.8%	180	15.27	0.3%	1 385
UNICREDIT	1 322	0.5%	77	11.61	0.2%	2 221
TELECOM ITALIA RSP	400	0.2%	2	0.26	0.1%	400
GENERALI	353	0.1%	15	0.54	0.0%	32 725

* Open positions at the end of period. Net figures

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