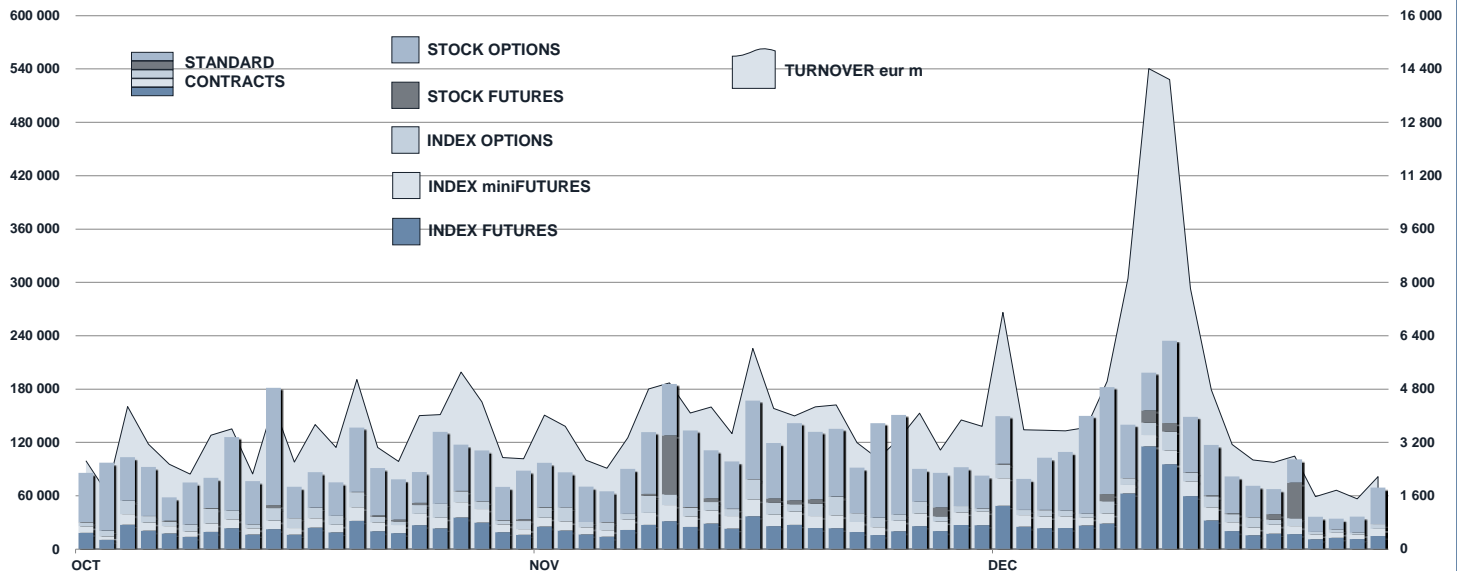




IDEM Statistics

December 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

	OCTOBER 2017		NOVEMBER 2017		DECEMBER 2017		TOTAL 2016		JAN - DEC 2017		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	465 687	52 278.8	524 534	58 924.6	661 372	74 109.8	10 590 124	919 712.4	7 182 145	751 401.0	36 684
FTSE ITALIA PIR MID CAP FUTURES	...	...	...	...	27	0.8	...	...	27	0.8	15
FTSE MIB DIVIDEND INDEX FUTURES	3 319	13.1	865	3.4	14	0.1	12 959	40.7	19 563	71.6	8 314
TOTAL INDEX FUTURES	469 006	52 291.9	525 399	58 928.0	661 413	74 110.6	10 603 083	919 753.1	7 201 735	751 473.4	45 013
FTSE MIB miniFUTURES	214 788	4 821.5	279 654	6 280.3	220 425	4 916.7	4 789 081	83 245.5	3 039 553	63 557.5	4 052
TOTAL INDEX miniFUTURES	214 788	4 821.5	279 654	6 280.3	220 425	4 916.7	4 789 081	83 245.5	3 039 553	63 557.5	4 052
FTSE MIB OPTIONS	199 524	10 931.7	221 361	12 255.5	155 259	8 508.5	5 355 691	232 364.4	2 479 949	126 520.0	237 899
WEEKLY MIBO OPTIONS	11 350	635.6	21 053	1 163.1	11 746	641.8	431 008	18 702.5	165 194	8 604.2	4 634
TOTAL INDEX OPTIONS	210 874	11 567.3	242 414	13 418.6	167 005	9 150.3	5 786 699	251 066.9	2 645 143	135 124.2	242 533
STOCK FUTURES	15 610	57.5	100 067	232.7	81 899	230.6	2 071 247	5 571.1	982 209	2 841.0	130 206
PAN-EUROPEAN STOCK FUTURES	-	-	32 580	144.7	327 285	1 688.7	1 637 285	6 724.9	1 686 134	9 422.7	139 436
SINGLE STOCK DIVIDEND FUTURES	3 050	0.6	50	0.0	206	0.0	41 392	10.1	76 346	12.9	20 981
TOTAL STOCK FUTURES	18 660	58.1	132 697	377.5	409 390	1 919.4	3 749 924	12 306.1	2 744 689	12 276.6	290 623
STOCK OPTIONS	1 204 503	4 768.2	1 348 077	5 326.9	974 467	3 768.4	23 953 219	50 963.7	18 467 194	57 997.0	3 021 521
WEEKLY STOCK OPTIONS	2 957	22.6	2 739	18.2	2 745	21.2	138 286	418.9	51 358	267.1	152
TOTAL STOCK OPTIONS	1 207 460	4 790.8	1 350 816	5 345.1	977 212	3 789.6	24 091 505	51 382.6	18 518 552	58 264.2	3 021 673
EQUITY DERIVATIVES TOTAL	2 120 788	73 529.5	2 530 980	84 349.4	2 435 445	93 886.5	49 020 292	1 317 754.3	34 149 672	1 020 695.8	3 603 894

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	19	-	-	-	-	0.0%	-
ACEA	19	-	-	-	-	0.0%	-
ANIMA HOLDING	19	32	2	0.1	0.0	0.1%	3
ANSALDO STS	19	-	-	-	-	0.0%	-
ATLANTIA	19	1	0	0.0	0.0	0.0%	-
AUTOGRILL	19	40	2	0.2	0.0	0.2%	40
AZIMUT HOLDING	19	20	1	0.2	0.0	0.1%	20
BANCA MEDIOLANUM	19	36	2	0.1	0.0	0.1%	30
BANCA MONTE PASCHI SIENA	19	25	1	0.0	0.0	0.0%	25
BANCO BPM	19	51	3	0.1	0.0	0.0%	32
BPER BANCA	19	70	4	0.3	0.0	0.1%	70
BUZZI UNICEM	19	40	2	0.1	0.0	0.0%	40
CAMPARI	19	15	1	0.1	0.0	0.0%	15
CATTOLICA ASSICURAZIONI	19	-	-	-	-	0.0%	-
CIR	19	120	6	0.1	0.0	2.3%	120
CNH INDUSTRIAL	19	26	1	0.1	0.0	0.0%	26
ENEL	19	3 629	191	10.0	0.5	0.4%	1 800
ENI	19	1 420	75	10.0	0.5	0.3%	741
ERG	19	-	-	-	-	0.0%	-
EXOR	19	5	0	0.0	0.0	0.0%	-
FERRARI	19	59	3	0.5	0.0	0.1%	44
FIAT CHRYSLER AUTOMOBILES	19	737	39	5.4	0.3	0.2%	340
FINECOBANK	19	-	-	-	-	0.0%	-
GENERALI	19	8 600	453	13.3	0.7	0.9%	40 935
GEOX	19	-	-	-	-	0.0%	-
HERA	19	-	-	-	-	0.0%	-
INTESA SANPAOLO	19	64 274	3 383	177.0	9.3	3.9%	79 871
INTESA SANPAOLO RSP	19	-	-	-	-	0.0%	-
LEONARDO	19	4	0	0.0	0.0	0.0%	4
LUXOTTICA GROUP	19	5	0	0.0	0.0	0.0%	5
MEDIASET	19	-	-	-	-	0.0%	-
MEDIOBANCA	19	420	22	2.0	0.1	0.4%	-
POSTE ITALIANE	19	-	-	-	-	0.0%	-
PRYSMIAN	19	16	1	0.0	0.0	0.0%	1
SAIPEM	19	184	10	0.6	0.0	0.1%	61
SARAS	19	-	-	-	-	0.0%	-
SNAM	19	120	6	0.5	0.0	0.1%	125
STMICROELECTRONICS	19	167	9	1.6	0.1	0.1%	50
TELECOM ITALIA	19	410	22	0.3	0.0	0.0%	1 785
TELECOM ITALIA RSP	19	215	11	0.1	0.0	0.0%	215
TENARIS	19	10	1	0.1	0.0	0.0%	-
TERNA	19	-	-	-	-	0.0%	-
TOD'S	19	56	3	0.3	0.0	0.3%	56
UBI BANCA	19	297	16	0.6	0.0	0.1%	278
UNICREDIT	19	795	42	6.6	0.3	0.1%	3 474
UNIPOL	19	-	-	-	-	0.0%	-
UNIPOLSAI	19	-	-	-	-	0.0%	-
PAN-EUROPEAN STOCK FUTURES							
BANCO BILBAO VIZCAYA ARGENTARIA	19	-	-	-	-	-	-
BANCO SANTANDER	19	-	-	-	-	-	-
BNP PARIBAS	19	117 705	6 195	759.4	40.0	-	69 436
DEUTSCHE BANK	19	-	-	-	-	-	-
IBERDROLA SA	19	-	-	-	-	-	-
REPSOL	19	-	-	-	-	-	-
SOCIETE GENERALE	19	209 580	11 031	929.3	48.9	-	70 000
TELEFONICA	19	-	-	-	-	-	-
SINGLE STOCK DIVIDEND FUTURES							
ARCELORMITTAL DIVIDEND	11	-	-	-	-	-	...
ASSICURAZIONI GENERALI DIVIDEND	19	-	-	-	-	-	5
AXA DIVIDEND	19	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	19	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	19	-	-	-	-	-	10
BNP DIVIDEND	19	-	-	-	-	-	20
DAIMLER DIVIDEND	19	-	-	-	-	-	15
DEUTSCHE BANK DIVIDEND	11	-	-	-	-	-	...
DEUTSCHE TELEKOM DIVIDEND	19	-	-	-	-	-	10
E.ON DIVIDEND	11	-	-	-	-	-	...
ENEL DIVIDEND	19	-	-	-	-	-	20
ENGIE DIVIDEND	19	-	-	-	-	-	10
ENI DIVIDEND	19	-	-	-	-	-	115
IBERDROLA DIVIDEND	19	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	19	186	10	0.0	0.0	-	20 665
ORANGE DIVIDEND	19	-	-	-	-	-	-
SANOFI-AVENTIS DIVIDEND	19	-	-	-	-	-	-
SIEMENS DIVIDEND	19	-	-	-	-	-	-
SOCGEN DIVIDEND	19	-	-	-	-	-	10
TELECOM ITALIA DIVIDEND	19	-	-	-	-	-	-
TELEFONICA DIVIDEND	19	-	-	-	-	-	40
TOTAL DIVIDEND	19	-	-	-	-	-	-
UNICREDIT DIVIDEND	19	20	1	0.0	0.0	-	46
VIVENDI DIVIDEND	19	-	-	-	-	-	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 for options, net figures for futures.

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Options

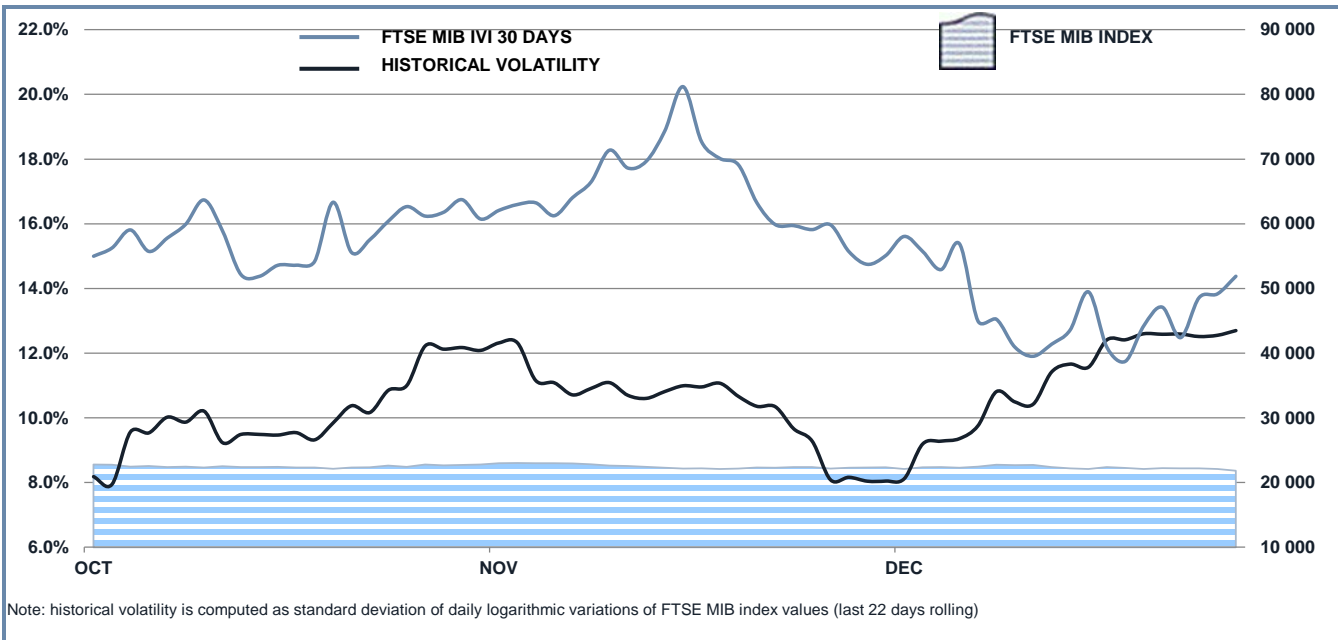
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	19	1 686	89	13.2	0.7	5.3%	3 737
ACEA	19	126	7	0.9	0.0	1.7%	96
AMPLIFON	19	20	1	0.1	0.0	0.2%	137
ANIMA HOLDING	19	379	20	1.2	0.1	1.1%	555
ANSALDO STS	19	-	-	-	-	0.0%	24
ATLANTIA	19	8 785	462	120.8	6.4	15.5%	10 261
AUTOGRILL	19	1 610	85	9.2	0.5	8.5%	2 534
AZIMUT HOLDING	19	1 677	88	13.6	0.7	5.7%	6 138
BANCA GENERALI	19	570	30	1.6	0.1	1.3%	1 085
BANCA MEDIOLANUM	19	1 855	98	6.7	0.4	2.8%	3 156
BANCA MONTE PASCHI SIENA	19	2 323	122	1.5	0.1	1.9%	6 806
BANCA POPOLARE SONDRIO	19	52	3	0.1	0.0	0.3%	113
BANCO BPM	19	29 410	1 548	83.2	4.4	6.2%	50 542
BPER BANCA	19	1 664	88	7.4	0.4	1.5%	3 276
BREMBO	19	249	13	1.6	0.1	1.3%	894
BRUNELLO CUCINELLI	19	30	2	0.1	0.0	0.3%	123
BUZZI UNICEM	19	1 697	89	3.8	0.2	1.6%	2 758
CAMPARI	19	300	16	2.6	0.1	1.0%	404
CERVED INFORMATION SOLUTIONS	19	3	0	0.0	0.0	0.0%	3
CIR	19	66	3	0.1	0.0	1.3%	437
CNH INDUSTRIAL	19	1 284	68	6.9	0.4	1.2%	1 965
CREDITO VALTELLINESE	19	-	-	-	-	0.0%	1 736
DANIELI & C	19	227	12	0.4	0.0	6.2%	258
DE' LONGHI	19	14	1	0.2	0.0	0.3%	90
DIASORIN	19	70	4	0.6	0.0	0.5%	342
EI TOWERS	19	1	0	0.0	0.0	0.0%	5
ENEL	19	92 724	4 880	244.6	12.9	8.8%	393 299
ENI	19	76 227	4 012	531.6	28.0	16.6%	247 978
ERG	19	566	30	4.3	0.2	5.5%	1 082
EXOR	19	2 529	133	13.0	0.7	3.9%	6 455
FERRARI	19	3 808	200	34.6	1.8	4.9%	7 753
FIAT CHRYSLER AUTOMOBILES	19	42 156	2 219	297.0	15.6	12.8%	123 823
FINECOBANK	19	65	3	0.3	0.0	0.1%	102
GENERALI	19	96 884	5 099	147.0	7.7	10.2%	585 784
GEOX	19	205	11	0.3	0.0	1.6%	621
HERA	19	40	2	0.1	0.0	0.1%	96
IMA	19	22	1	0.1	0.0	0.1%	38
INTERPUMP GROUP	19	15	1	0.0	0.0	0.0%	15
INTESA SANPAOLO	19	109 188	5 747	301.4	15.9	6.7%	418 178
INTESA SANPAOLO RSP	19	655	34	1.7	0.1	0.5%	1 909
INWIT	19	-	-	-	-	0.0%	-
IREN	19	183	10	0.5	0.0	0.4%	773
ITALGAS	19	112	6	0.6	0.0	0.2%	755
JUVENTUS FOOTBALL CLUB	19	-	-	-	-	0.0%	-
LEONARDO	19	9 454	498	52.3	2.8	7.1%	26 416
LUXOTTICA GROUP	19	5 201	274	23.5	1.2	4.2%	9 568
MEDIASET	19	4 017	211	13.3	0.7	5.0%	9 680
MEDIOBANCA	19	6 355	334	30.7	1.6	6.0%	21 265
MONCLER	19	883	46	10.8	0.6	2.6%	2 155
MONDADORI EDITORE	19	322	17	0.7	0.0	3.7%	721
OVS	19	66	3	0.2	0.0	0.2%	18
PIAGGIO & C	19	62	3	0.1	0.0	0.4%	324
PIRELLI & C	19	904	48	3.1	0.2	1.0%	1 290
POSTE ITALIANE	19	1 563	82	4.9	0.3	1.2%	3 547
PRIMA INDUSTRIE	19	43	2	0.1	0.0	0.3%	43
PRYSMIAN	19	4 227	222	11.8	0.6	2.3%	4 759
RECORDATI	19	119	6	0.5	0.0	0.2%	630
SAFILO GROUP	19	55	3	0.0	0.0	0.2%	230
SAIPEM	19	6 037	318	20.6	1.1	2.9%	14 116
SALVATORE FERRAGAMO	19	640	34	7.5	0.4	3.0%	1 424
SARAS	19	226	12	0.5	0.0	0.5%	464
SIAS	19	30	2	0.2	0.0	0.5%	116
SNAM	19	2 225	117	9.3	0.5	1.2%	10 075
STMICROELECTRONICS	19	6 238	328	57.5	3.0	3.8%	12 011
TAMBURI INVESTMENT PARTNERS	19	117	6	0.3	0.0	1.8%	17
TECHNOGYM	19	2	0	0.0	0.0	0.0%	4
TELECOM ITALIA	19	245 220	12 906	183.6	9.7	14.3%	635 981
TELECOM ITALIA RSP	19	10 572	556	6.3	0.3	1.9%	41 235
TENARIS	19	3 184	168	20.8	1.1	2.2%	12 413
TERNA	19	2 943	155	15.5	0.8	2.7%	4 386
TOD'S	19	1 356	71	8.2	0.4	8.3%	1 747
UBI BANCA	19	9 157	482	18.2	1.0	2.3%	12 588
UNICREDIT	19	166 723	8 775	1 395.7	73.5	24.6%	297 963
UNIPOL	19	1 245	66	2.6	0.1	1.7%	1 390
UNIPOLSAI	19	1 449	76	2.9	0.2	1.2%	3 068
YOOX NET-A-PORTER GROUP	19	4 355	229	13.7	0.7	3.7%	5 741
WEEKLY STOCK OPTIONS							
ENEL	19	2	0	0.0	0.0	0.0%	-
ENI	19	106	6	0.7	0.0	0.0%	-
FIAT CHRYSLER AUTOMOBILES	19	478	25	3.6	0.2	0.2%	100
GENERALI	19	125	7	0.2	0.0	0.0%	-
INTESA SANPAOLO	19	-	-	-	-	0.0%	-
TELECOM ITALIA	19	3	0	0.0	0.0	0.0%	-
UNICREDIT	19	2 031	107	16.7	0.9	0.3%	52

(*) 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	245 223	60.96%	39.04%	183.56	14.3%	635 981
UNICREDIT	168 754	52.48%	47.52%	1 412.41	24.9%	298 015
INTESA SANPAOLO	109 188	37.17%	62.83%	301.37	6.7%	418 178
GENERALI	97 009	58.31%	41.69%	147.16	10.2%	585 784
ENEL	92 726	48.21%	51.79%	244.57	8.8%	393 299
ENI	76 333	56.59%	43.41%	532.39	16.6%	247 978
FIAT CHRYSLER AUTOMOBILES	42 634	38.16%	61.84%	300.53	13.0%	123 923
BANCO BPM	29 410	54.18%	45.82%	83.17	6.2%	50 542
TELECOM ITALIA RSP	10 572	16.22%	83.78%	6.35	1.9%	41 235
LEONARDO	9 454	66.67%	33.33%	52.25	7.1%	26 416

* 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	
SOCIETE GENERALE	209 580	51.2%	6	929.34	...	70 000
BNP PARIBAS	117 705	28.8%	6	759.39	...	69 436
INTESA SANPAOLO	64 274	15.7%	18	176.99	3.9%	79 871
GENERALI	8 600	2.1%	19	13.29	0.9%	40 935
ENEL	3 629	0.9%	17	9.98	0.4%	1 800
ENI	1 420	0.3%	53	10.02	0.3%	741
UNICREDIT	795	0.2%	60	6.65	0.1%	3 474
FIAT CHRYSLER AUTOMOBILES	737	0.2%	46	5.44	0.2%	340
MEDIOBANCA	420	0.1%	4	2.03	0.4%	-
TELECOM ITALIA	410	0.1%	9	0.30	0.0%	1 785

* Open positions at the end of period. Net figures

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