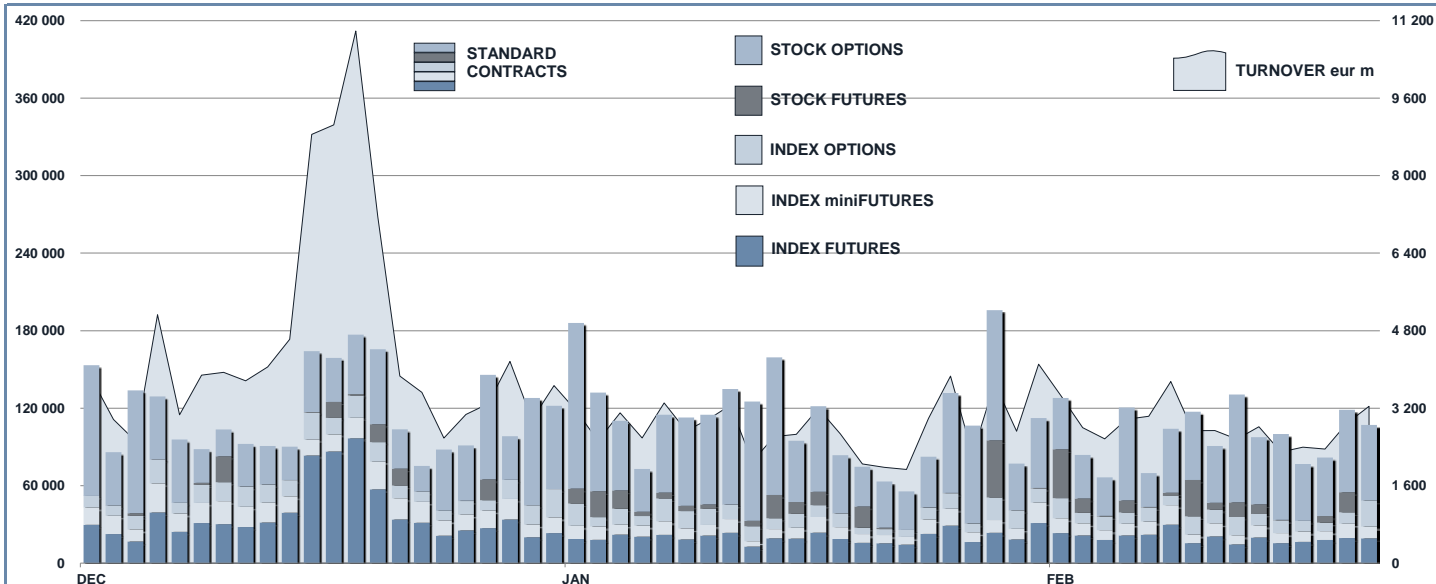




IDEM Statistics

February 2019

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

	DECEMBER 2018		JANUARY 2019		FEBRUARY 2019		TOTAL 2018		JAN - FEB 2019		
	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	697 009	65 389.4	453 909	43 454.3	408 934	40 845.2	8 370 173	894 641.8	862 843	84 299.5	83 374
FTSE ITALIA PIR MID CAP FUTURES	4 355	101.7	930	21.9	-	-	15 413	404.8	930	21.9	1 430
FTSE MIB DIVIDEND INDEX FUTURES	1 030	3.7	1 400	5.4	4 926	19.5	19 532	78.5	6 326	24.9	10 769
TOTAL INDEX FUTURES	702 394	65 494.8	456 239	43 481.6	413 860	40 864.7	8 405 118	895 125.0	870 099	84 346.3	95 573
FTSE MIB miniFUTURES	257 836	4 836.7	209 394	4 003.7	193 104	3 857.9	3 837 339	81 941.7	402 498	7 861.6	18 720
TOTAL INDEX miniFUTURES	257 836	4 836.7	209 394	4 003.7	193 104	3 857.9	3 837 339	81 941.7	402 498	7 861.6	18 720
FTSE MIB OPTIONS	197 525	9 232.3	225 736	10 653.6	209 719	10 118.2	3 591 941	189 295.5	435 455	20 771.8	263 103
WEEKLY MIBO OPTIONS	18 924	891.9	18 239	877.8	14 740	729.9	206 599	10 981.2	32 979	1 607.7	1 827
TOTAL INDEX OPTIONS	216 449	10 124.2	243 975	11 531.5	224 459	10 848.1	3 798 540	200 276.7	468 434	22 379.5	264 930
STOCK FUTURES	64 898	126.4	136 611	359.5	179 583	582.2	1 254 468	3 508.5	316 194	941.7	234 027
PAN-EUROPEAN STOCK FUTURES	336 734	1 118.0	70	0.1	130	0.2	1 860 072	8 626.7	200	0.3	139 924
SINGLE STOCK DIVIDEND FUTURES	155	0.1	7 365	2.6	80	0.0	17 810	6.2	7 445	2.7	21 220
TOTAL STOCK FUTURES	401 787	1 244.4	144 046	362.2	179 793	582.5	3 132 350	12 141.3	323 839	944.7	395 171
STOCK OPTIONS	752 202	2 059.8	1 376 837	3 601.8	1 099 445	3 094.6	17 022 994	55 079.2	2 476 282	6 696.5	4 475 569
WEEKLY STOCK OPTIONS	1 358	4.2	750	3.3	5 868	26.4	38 976	247.6	6 618	29.7	419
TOTAL STOCK OPTIONS	753 560	2 064.1	1 377 587	3 605.2	1 105 313	3 121.1	17 061 970	55 326.8	2 482 900	6 726.2	4 475 988
EQUITY DERIVATIVES TOTAL	2 332 026	83 764.2	2 431 241	62 984.2	2 116 529	59 274.2	36 235 317	1 244 811.6	4 547 770	122 258.4	5 250 382

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TURNOVER eur m (*)		TURNOVER eur m (*)			
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
STOCK FUTURES							
A2A	20	-	-	-	-	0.0%	-
ACEA	20	1	0	0.0	0.0	0.0%	1
ANIMA HOLDING	20	-	-	-	-	0.0%	-
ATLANTIA	20	480	24	5.0	0.3	0.8%	330
AUTOGRILL	20	10	1	0.0	0.0	0.0%	5
AZIMUT HOLDING	20	75	4	0.4	0.0	0.1%	45
BANCA MEDIOLANUM	20	5	0	0.0	0.0	0.0%	-
BANCA MONTE PASCHI SIENA	20	20	1	0.0	0.0	0.0%	20
BANCO BPM	20	93	5	0.2	0.0	0.0%	545
BPER BANCA	20	-	-	-	-	0.0%	250
BUZZI UNICEM	20	-	-	-	-	0.0%	-
CAMPARI	20	5	0	0.0	0.0	0.0%	5
CATTOLICA ASSICURAZIONI	20	-	-	-	-	0.0%	-
CIR	20	-	-	-	-	0.0%	-
CNH INDUSTRIAL	20	105	5	0.5	0.0	0.1%	30
ENEL	20	16 045	802	42.4	2.1	1.5%	14 000
ENI	20	31 268	1 563	233.9	11.7	7.8%	32 769
ERG	20	-	-	-	-	0.0%	-
EXOR	20	55	3	0.3	0.0	0.1%	25
FERRARI	20	119	6	1.3	0.1	0.1%	150
FIAT CHRYSLER AUTOMOBILES	20	768	38	5.2	0.3	0.2%	2 551
FINECOBANK	20	20	1	0.1	0.0	0.0%	-
GENERALI	20	160	8	0.2	0.0	0.0%	18 560
GEOX	20	-	-	-	-	0.0%	-
HERA	20	-	-	-	-	0.0%	-
INTESA SANPAOLO	20	101 266	5 063	197.0	9.8	3.5%	122 955
LEONARDO	20	100	5	0.4	0.0	0.1%	-
MEDIASET	20	-	-	-	-	0.0%	38
MEDIOBANCA	20	120	6	0.5	0.0	0.1%	285
POSTE ITALIANE	20	-	-	-	-	0.0%	-
PRYSMIAN	20	165	8	0.3	0.0	0.0%	75
SAIPEM	20	56	3	0.2	0.0	0.0%	11
SARAS	20	-	-	-	-	0.0%	-
SNAM	20	1 645	82	6.9	0.3	0.9%	415
STMICROELECTRONICS	20	251	13	1.8	0.1	0.1%	80
TELECOM ITALIA	20	10 104	505	5.5	0.3	0.4%	22 142
TELECOM ITALIA RSP	20	30	2	0.0	0.0	0.0%	-
TENARIS	20	30	2	0.2	0.0	0.0%	30
TERNA	20	45	2	0.2	0.0	0.0%	880
TOD'S	20	-	-	-	-	0.0%	-
UBI BANCA	20	2 646	132	2.8	0.1	0.5%	3 115
UNICREDIT	20	13 890	695	76.8	3.8	1.7%	14 715
UNIPOL	20	1	0	0.0	0.0	0.0%	-
UNIPOLSAI	20	5	0	0.0	0.0	0.0%	-
PAN-EUROPEAN STOCK FUTURES							
BANCO SANTANDER	20	-	-	-	-	-	-
BBVA	20	-	-	-	-	-	-
BNP PARIBAS	20	40	2	0.2	0.0	-	79 874
DEUTSCHE BANK	20	80	4	0.1	0.0	-	40
IBERDROLA	20	-	-	-	-	-	-
REPSOL	20	-	-	-	-	-	-
SOCIETE GENERALE	20	10	1	0.0	0.0	-	60 010
TELEFONICA	20	-	-	-	-	-	-
SINGLE STOCK DIVIDEND FUTURES							
ASSICURAZIONI GENERALI DIVIDEND	20	-	-	-	-	-	335
AXA DIVIDEND	20	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	20	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	20	-	-	-	-	-	-
BNP DIVIDEND	20	-	-	-	-	-	-
DAIMLER DIVIDEND	20	5	0	0.0	0.0	-	35
DEUTSCHE TELEKOM DIVIDEND	20	-	-	-	-	-	80
ENEL DIVIDEND	20	-	-	-	-	-	10 085
ENGIE DIVIDEND	20	-	-	-	-	-	10
ENI DIVIDEND	20	-	-	-	-	-	70
FIAT CHRYSLER AUTOMOBILES DIVIDEND	20	-	-	-	-	-	6 500
IBERDROLA DIVIDEND	20	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	20	60	3	0.0	0.0	-	1 920
ORANGE DIVIDEND	20	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	20	-	-	-	-	-	-
SANOFI-AVENTIS DIVIDEND	20	-	-	-	-	-	-
SIEMENS DIVIDEND	20	-	-	-	-	-	-
SNAM DIVIDEND	20	-	-	-	-	-	-
SOCGEN DIVIDEND	20	10	1	0.0	0.0	-	20
TELECOM ITALIA DIVIDEND	20	-	-	-	-	-	-
TELEFONICA DIVIDEND	20	-	-	-	-	-	40
TERNA DIVIDEND	20	5	0	0.0	0.0	-	10
TOTAL DIVIDEND	20	-	-	-	-	-	-
UNICREDIT DIVIDEND	20	-	-	-	-	-	2 100
VIVENDI DIVIDEND	20	-	-	-	-	-	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 both for options and futures.

IDEM - EQUITY DERIVATIVES TURNOVER - Stock Options

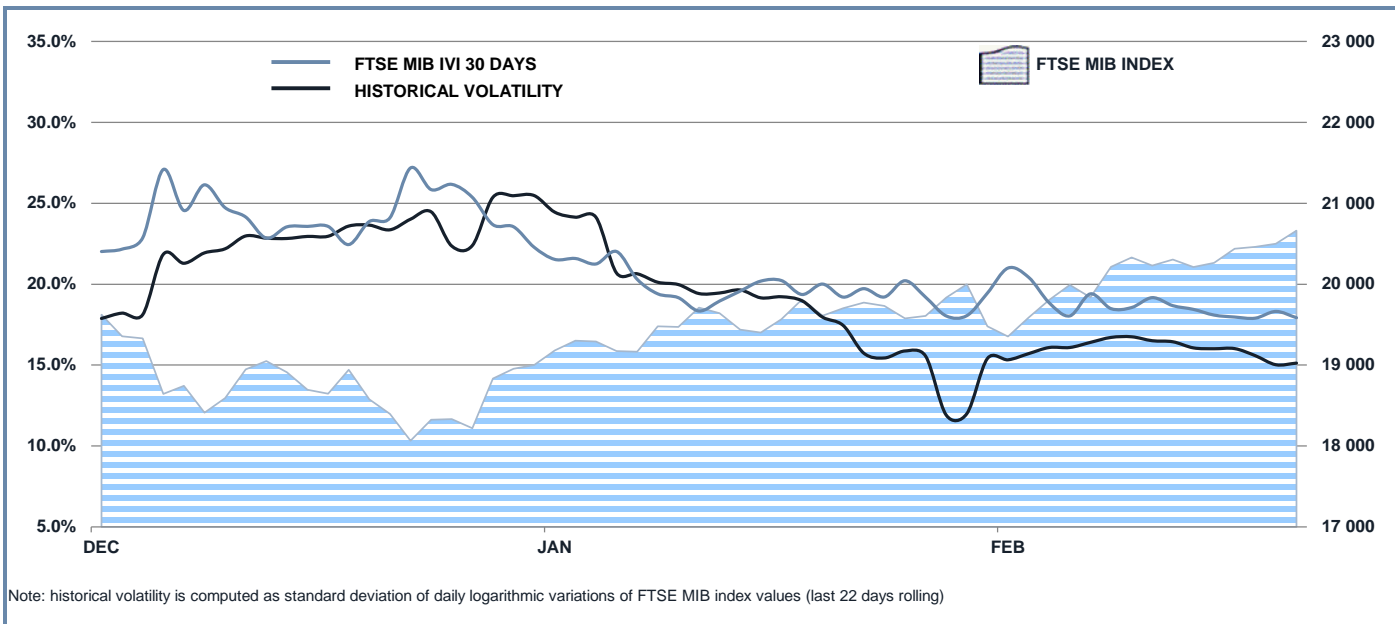
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
STOCK OPTIONS							
A2A	20	973	49	7.5	0.4	3.4%	3 987
ACEA	20	15	1	0.1	0.0	0.3%	38
AMPLIFON	20	52	3	0.4	0.0	0.3%	148
ANIMA HOLDING	20	3 251	163	5.9	0.3	5.4%	3 284
ATLANTIA	20	7 776	389	81.5	4.1	13.8%	14 597
AUTOGRILL	20	1 369	68	5.5	0.3	6.8%	2 868
AZIMUT HOLDING	20	2 654	133	16.2	0.8	4.4%	8 632
BANCA GENERALI	20	1 874	94	4.0	0.2	1.9%	2 881
BANCA MEDIOLANUM	20	924	46	2.6	0.1	2.0%	2 282
BANCA MONTE PASCHI SIENA	20	1 851	93	0.2	0.0	0.2%	18 233
BANCA POPOLARE SONDRIO	20	20	1	0.0	0.0	0.1%	106
BANCO BPM	20	47 955	2 398	92.9	4.6	6.6%	113 178
BPER BANCA	20	3 725	186	12.8	0.6	3.1%	17 035
BREMBO	20	738	37	3.7	0.2	1.6%	1 169
BRUNELLO CUCINELLI	20	123	6	0.4	0.0	0.4%	184
BUZZI UNICEM	20	29 381	1 469	49.6	2.5	32.4%	23 786
CAMPARI	20	215	11	1.7	0.1	0.5%	455
CERVED GROUP	20	11	1	0.0	0.0	0.1%	1 031
CIR	20	3	0	0.0	0.0	0.0%	73
CNH INDUSTRIAL	20	3 714	186	17.0	0.8	2.9%	5 710
CREDITO VALTELLINESE	20	-	-	-	-	0.0%	12
DANIELI & C	20	72	4	0.1	0.0	2.2%	127
DE' LONGHI	20	90	5	1.1	0.1	2.8%	305
DIASORIN	20	91	5	0.8	0.0	0.5%	228
ENEL	20	98 246	4 912	240.2	12.0	8.7%	482 627
ENI	20	73 205	3 660	538.0	26.9	18.0%	233 693
ERG	20	74	4	0.6	0.0	1.0%	974
EXOR	20	3 217	161	17.1	0.9	4.4%	3 675
FERRARI	20	7 426	371	77.5	3.9	7.1%	20 880
FIAT CHRYSLER AUTOMOBILES	20	64 625	3 231	442.3	22.1	14.7%	157 701
FINECOBANK	20	235	12	1.2	0.1	0.3%	1 909
GENERALI	20	91 987	4 599	133.6	6.7	8.4%	649 623
GEOX	20	255	13	0.2	0.0	0.4%	211
HERA	20	1 035	52	3.0	0.1	1.8%	1 161
IMA	20	29	1	0.1	0.0	0.1%	294
INTERPUMP GROUP	20	94	5	0.3	0.0	0.2%	189
INTESA SANPAOLO	20	224 950	11 248	463.2	23.2	8.1%	1 300 484
INWIT	20	2	0	0.0	0.0	0.0%	38
IREN	20	15	1	0.0	0.0	0.1%	34
ITALGAS	20	37	2	0.2	0.0	0.1%	9 671
JUVENTUS FOOTBALL CLUB	20	462	23	0.6	0.0	0.1%	1 064
LEONARDO	20	4 052	203	17.1	0.9	4.3%	16 958
MEDIASET	20	3 149	157	8.8	0.4	7.5%	7 736
MEDIOBANCA	20	16 143	807	64.9	3.2	10.5%	50 412
MONCLER	20	1 746	87	30.0	1.5	3.9%	6 236
MONDADORI EDITORE	20	10	1	0.0	0.0	0.1%	67
OVS	20	164	8	0.1	0.0	0.2%	714
PIAGGIO & C	20	101	5	0.2	0.0	0.4%	171
PIRELLI & C	20	2 271	114	6.6	0.3	2.1%	3 551
POSTE ITALIANE	20	4 532	227	17.4	0.9	3.9%	11 812
PRIMA INDUSTRIE	20	-	-	-	-	0.0%	6
PRYSMIAN	20	10 587	529	18.4	0.9	2.6%	12 006
RECORDATI	20	98	5	0.3	0.0	0.1%	125
SAFILO GROUP	20	120	6	0.0	0.0	0.3%	406
SAIPEM	20	4 848	242	20.5	1.0	2.9%	10 777
SALVATORE FERRAGAMO	20	392	20	3.6	0.2	2.4%	2 541
SARAS	20	2 374	119	4.2	0.2	4.8%	2 680
SIAS	20	48	2	0.3	0.0	0.6%	154
SNAM	20	5 589	279	23.2	1.2	3.0%	15 775
STMICROELECTRONICS	20	9 284	464	63.8	3.2	4.9%	12 607
TAMBURI INVESTMENT PARTNERS	20	7	0	0.0	0.0	0.1%	47
TECHNOGYM	20	179	9	0.9	0.0	1.2%	211
TELECOM ITALIA	20	201 764	10 088	106.3	5.3	8.2%	916 685
TELECOM ITALIA RSP	20	21 561	1 078	9.9	0.5	3.9%	50 696
TENARIS	20	3 841	192	21.8	1.1	2.7%	10 237
TERNA	20	1 222	61	6.2	0.3	1.1%	11 187
TOD'S	20	206	10	0.9	0.0	1.5%	829
UBI BANCA	20	64 365	3 218	81.8	4.1	14.0%	74 769
UNICREDIT	20	65 366	3 268	359.5	18.0	7.9%	153 649
UNIPOL	20	1 213	61	2.4	0.1	1.0%	4 028
UNIPOLSAI	20	1 442	72	3.1	0.2	1.7%	13 920
WEEKLY STOCK OPTIONS							
ENEL	20	115	6	0.3	0.0	0.0%	-
ENI	20	6	0	0.0	0.0	0.0%	1
FIAT CHRYSLER AUTOMOBILES	20	122	6	0.9	0.0	0.0%	1
GENERALI	20	150	8	0.2	0.0	0.0%	-
INTESA SANPAOLO	20	345	17	0.7	0.0	0.0%	39
TELECOM ITALIA	20	447	22	0.2	0.0	0.0%	322
UNICREDIT	20	4 683	234	24.0	1.2	0.5%	56

(*) 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	
INTESA SANPAOLO	225 295	40.66%	59.34%	463.92	8.1%	1 300 523
TELECOM ITALIA	202 211	57.06%	42.94%	106.57	8.2%	917 007
ENEL	98 361	31.32%	68.68%	240.45	8.7%	482 627
GENERALI	92 137	33.33%	66.67%	133.83	8.4%	649 623
ENI	73 211	49.20%	50.80%	538.09	18.0%	233 694
UNICREDIT	70 049	55.00%	45.00%	383.51	8.5%	153 705
FIAT CHRYSLER AUTOMOBILES	64 747	46.14%	53.86%	443.16	14.7%	157 702
UBI BANCA	64 365	53.28%	46.72%	81.84	14.0%	74 769
BANCO BPM	47 955	58.46%	41.54%	92.95	6.6%	113 178
BUZZI UNICEM	29 381	51.16%	48.84%	49.58	32.4%	23 786

* 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	
INTESA SANPAOLO	101 266	56.3%	35	197.00	3.5%	122 955
ENI	31 268	17.4%	29	233.88	7.8%	32 769
ENEL	16 045	8.9%	7	42.38	1.5%	14 000
UNICREDIT	13 890	7.7%	47	76.76	1.7%	14 715
TELECOM ITALIA	10 104	5.6%	10	5.45	0.4%	22 142
UBI BANCA	2 646	1.5%	6	2.83	0.5%	3 115
SNAM	1 645	0.9%	4	6.87	0.9%	415
FIAT CHRYSLER AUTOMOBILES	768	0.4%	38	5.15	0.2%	2 551
ATLANTIA	480	0.3%	13	5.03	0.8%	330
STMICROELECTRONICS	251	0.1%	13	1.80	0.1%	80

* Open positions at the end of period. Gross 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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