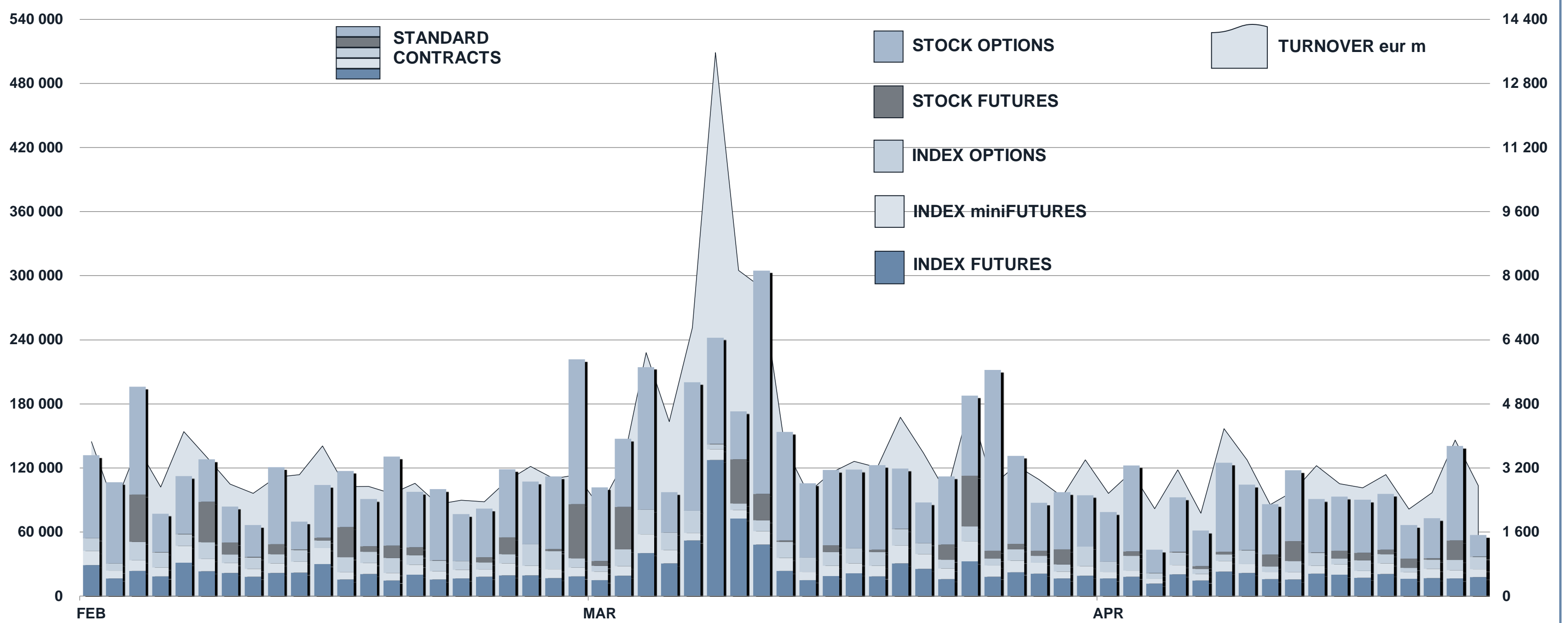




## IDEM Statistics

April 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

	FEBRUARY 2019		MARCH 2019		APRIL 2019		TOTAL 2018		JAN - APR 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	408 934	40 845.2	677 075	69 611.3	358 894	38 141.2	8 370 173	894 641.8	1 898 812	192 052.0	116 093
FTSE ITALIA PIR MID CAP FUTURES	-	-	2 860	73.9	-	-	15 413	404.8	3 790	95.8	1 430
FTSE MIB DIVIDEND INDEX FUTURES	4 926	19.5	1 500	6.6	250	1.1	19 532	78.5	8 076	32.5	11 096
<b>TOTAL INDEX FUTURES</b>	<b>413 860</b>	<b>40 864.7</b>	<b>681 435</b>	<b>69 691.8</b>	<b>359 144</b>	<b>38 142.2</b>	<b>8 405 118</b>	<b>895 125.0</b>	<b>1 910 678</b>	<b>192 180.3</b>	<b>128 619</b>
FTSE MIB miniFUTURES	193 104	3 857.9	230 666	4 765.4	152 040	3 230.8	3 837 339	81 941.7	785 204	15 857.9	12 033
<b>TOTAL INDEX miniFUTURES</b>	<b>193 104</b>	<b>3 857.9</b>	<b>230 666</b>	<b>4 765.4</b>	<b>152 040</b>	<b>3 230.8</b>	<b>3 837 339</b>	<b>81 941.7</b>	<b>785 204</b>	<b>15 857.9</b>	<b>12 033</b>
FTSE MIB OPTIONS	209 719	10 118.2	243 737	12 338.6	168 599	8 935.2	3 591 941	189 295.5	847 791	42 045.6	284 230
WEEKLY MIBO OPTIONS	14 740	729.9	17 087	903.7	13 299	717.6	206 599	10 981.2	63 365	3 229.1	4 620
<b>TOTAL INDEX OPTIONS</b>	<b>224 459</b>	<b>10 848.1</b>	<b>260 824</b>	<b>13 242.3</b>	<b>181 898</b>	<b>9 652.8</b>	<b>3 798 540</b>	<b>200 276.7</b>	<b>911 156</b>	<b>45 274.7</b>	<b>288 850</b>
STOCK FUTURES	179 583	582.2	248 369	587.1	105 505	406.0	1 254 468	3 508.5	670 068	1 934.8	286 416
PAN-EUROPEAN STOCK FUTURES	130	0.2	454 440	1 630.6	672 271	2 526.2	1 860 072	8 626.7	1 126 911	4 157.1	367 009
SINGLE STOCK DIVIDEND FUTURES	80	0.0	4 200	0.9	1 705	1.3	17 810	6.2	13 350	4.8	26 985
<b>TOTAL STOCK FUTURES</b>	<b>179 793</b>	<b>582.5</b>	<b>707 009</b>	<b>2 218.6</b>	<b>779 481</b>	<b>2 933.5</b>	<b>3 132 350</b>	<b>12 141.3</b>	<b>1 810 329</b>	<b>6 096.8</b>	<b>680 410</b>
STOCK OPTIONS	1 092 371	3 076.7	1 849 126	5 455.7	1 001 466	3 570.9	16 717 342	54 460.9	5 288 472	15 657.2	4 116 229
WEEKLY STOCK OPTIONS	5 868	26.4	2 509	5.8	1 133	6.8	38 976	247.6	10 260	42.4	408
<b>TOTAL STOCK OPTIONS</b>	<b>1 105 313</b>	<b>3 121.1</b>	<b>1 859 486</b>	<b>5 489.5</b>	<b>1 017 916</b>	<b>3 608.9</b>	<b>17 061 970</b>	<b>55 326.8</b>	<b>5 360 302</b>	<b>15 824.5</b>	<b>4 892 734</b>
<b>EQUITY DERIVATIVES TOTAL</b>	<b>2 116 529</b>	<b>59 274.2</b>	<b>3 739 420</b>	<b>95 407.6</b>	<b>2 490 479</b>	<b>57 568.2</b>	<b>36 235 317</b>	<b>1 244 811.6</b>	<b>10 777 669</b>	<b>275 234.2</b>	<b>6 002 646</b>

## IDEM - EQUITY DERIVATIVES TURNOVER - Stock Futures

	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
		TURNOVER eur m (*)					
<b>STOCK FUTURES</b>							
A2A	20	-	-	-	-	0.0%	-
ACEA	20	-	-	-	-	0.0%	-
ANIMA HOLDING	20	-	-	-	-	0.0%	-
ATLANTIA	20	4 312	216	49.0	2.5	8.9%	4 295
AUTOGRILL	20	20	1	0.1	0.0	0.1%	-
AZIMUT HOLDING	20	28	1	0.2	0.0	0.0%	21
BANCA MEDIOLANUM	20	1 844	92	6.0	0.3	4.9%	965
BANCA MONTE PASCHI SIENA	20	-	-	-	-	0.0%	-
BANCO BPM	20	360	18	0.7	0.0	0.1%	360
BPER BANCA	20	250	13	1.0	0.1	0.3%	250
BUZZI UNICEM	20	5	0	0.0	0.0	0.0%	5
CAMPARI	20	75	4	0.6	0.0	0.2%	75
CATTOLICA ASSICURAZIONI	20	-	-	-	-	0.0%	-
CIR	20	-	-	-	-	0.0%	-
CNH INDUSTRIAL	20	35	2	0.2	0.0	0.0%	35
ENEL	20	825	41	2.3	0.1	0.1%	11 025
ENI	20	7 015	351	54.6	2.7	1.6%	37 091
ERG	20	-	-	-	-	0.0%	-
EXOR	20	-	-	-	-	0.0%	-
FERRARI	20	154	8	1.9	0.1	0.2%	214
FIAT CHRYSLER AUTOMOBILES	20	2 867	143	20.6	1.0	0.7%	3 711
FINECOBANK	20	2 380	119	13.9	0.7	2.5%	1 380
GENERALI	20	16 010	801	27.0	1.4	1.6%	24 500
GEOX	20	-	-	-	-	0.0%	-
HERA	20	-	-	-	-	0.0%	-
INTESA SANPAOLO	20	30 383	1 519	69.0	3.4	1.3%	137 981
LEONARDO	20	-	-	-	-	0.0%	-
MEDIASET	20	-	-	-	-	0.0%	-
MEDIOBANCA	20	16	1	0.1	0.0	0.0%	16
POSTE ITALIANE	20	-	-	-	-	0.0%	-
PRYSMIAN	20	55	3	0.1	0.0	0.0%	35
SAIPEM	20	40	2	0.2	0.0	0.0%	25
SARAS	20	-	-	-	-	0.0%	-
SNAM	20	319	16	1.5	0.1	0.2%	317
STMICROELECTRONICS	20	109	5	0.9	0.0	0.0%	100
TELECOM ITALIA	20	31	2	0.0	0.0	0.0%	22 542
TELECOM ITALIA RSP	20	12 600	630	5.8	0.3	2.8%	12 600
TENARIS	20	-	-	-	-	0.0%	-
TERNA	20	-	-	-	-	0.0%	-
TOD'S	20	-	-	-	-	0.0%	-
UBI BANCA	20	-	-	-	-	0.0%	5 200
UNICREDIT	20	25 272	1 264	149.2	7.5	3.5%	23 173
UNIPOL	20	-	-	-	-	0.0%	-
UNIPOLSAI	20	500	25	1.1	0.1	0.6%	500
<b>PAN-EUROPEAN STOCK FUTURES</b>							
BANCO SANTANDER	20	-	-	-	-	-	-
BBVA	20	-	-	-	-	-	-
BNP PARIBAS	20	431 263	21 563	1 878.5	93.9	-	252 009
DEUTSCHE BANK	20	-	-	-	-	-	-
IBERDROLA	20	-	-	-	-	-	-
REPSOL	20	-	-	-	-	-	-
SOCIETE GENERALE	20	241 008	12 050	647.7	32.4	-	115 000
TELEFONICA	20	-	-	-	-	-	-
<b>SINGLE STOCK DIVIDEND FUTURES</b>							
ASSICURAZIONI GENERALI DIVIDEND	20	500	25	0.5	0.0	-	835
AXA DIVIDEND	20	-	-	-	-	-	-
BANCO BILBAO VIZCAYA ARGENTARIA DIVIDEND	20	-	-	-	-	-	-
BANCO SANTANDER DIVIDEND	20	-	-	-	-	-	-
BNP DIVIDEND	20	-	-	-	-	-	-
DAIMLER DIVIDEND	20	-	-	-	-	-	35
DEUTSCHE TELEKOM DIVIDEND	20	-	-	-	-	-	80
ENEL DIVIDEND	20	-	-	-	-	-	10 085
ENGIE DIVIDEND	20	-	-	-	-	-	10
ENI DIVIDEND	20	205	10	0.2	0.0	-	275
FIAT CHRYSLER AUTOMOBILES DIVIDEND	20	1 000	50	0.7	0.0	-	7 900
IBERDROLA DIVIDEND	20	-	-	-	-	-	-
INTESA SANPAOLO DIVIDEND	20	-	-	-	-	-	5 580
ORANGE DIVIDEND	20	-	-	-	-	-	-
POSTE ITALIANE DIVIDEND	20	-	-	-	-	-	-
SANOFI-AVENTIS DIVIDEND	20	-	-	-	-	-	-
SIEMENS DIVIDEND	20	-	-	-	-	-	-
SNAM DIVIDEND	20	-	-	-	-	-	-
SOCGEN DIVIDEND	20	-	-	-	-	-	20
TELECOM ITALIA DIVIDEND	20	-	-	-	-	-	-
TELEFONICA DIVIDEND	20	-	-	-	-	-	40
TERNA DIVIDEND	20	-	-	-	-	-	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

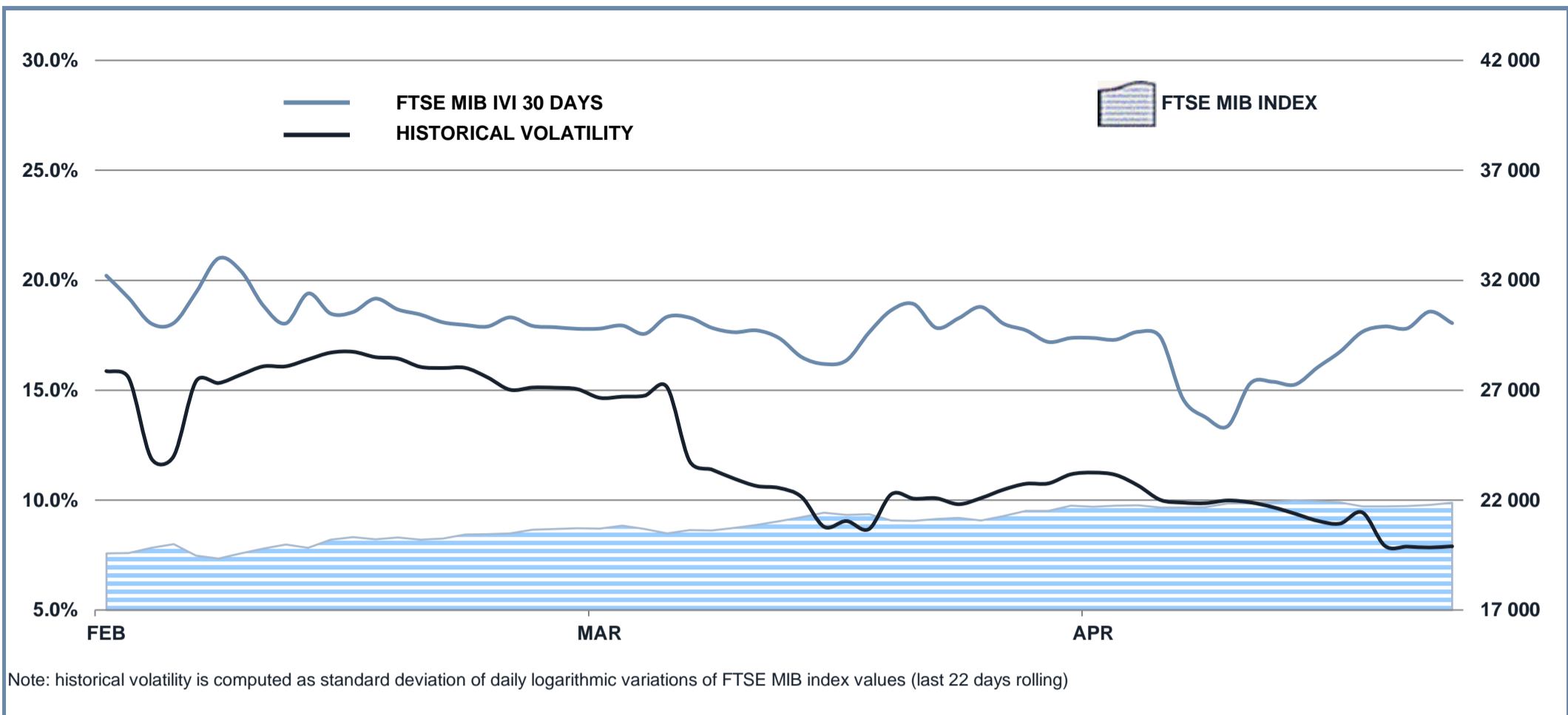
	DAYS	STANDARD CONTRACTS		TURNOVER		% TOT SHARES (**)	OPEN INTEREST (***)
		TURNOVER eur m (*)					
		TOTAL	DAILY AVG	TOTAL	DAILY AVG		
<b>STOCK OPTIONS</b>							
A2A	20	1 950	98	14.9	0.7	3.7%	3 018
ACEA	20	17	1	0.1	0.0	0.2%	33
AMPLIFON	20	113	6	0.9	0.0	0.5%	119
ANIMA HOLDING	20	1 921	96	3.6	0.2	2.2%	4 260
ATLANTIA	20	16 962	848	202.7	10.1	36.9%	24 714
AUTOGRILL	20	1 589	79	6.7	0.3	6.5%	3 464
AZIMUT HOLDING	20	12 940	647	101.0	5.1	12.4%	21 021
BANCA GENERALI	20	810	41	1.9	0.1	0.8%	1 833
BANCA MEDIOLANUM	20	752	38	2.5	0.1	2.0%	1 448
BANCA MONTE PASCHI SIENA	20	3 099	155	0.5	0.0	0.7%	12 062
BANCA POPOLARE SONDRIO	20	6	0	0.0	0.0	0.0%	60
BANCO BPM	20	13 825	691	29.0	1.5	2.8%	71 921
BPER BANCA	20	4 620	231	17.4	0.9	5.0%	12 625
BREMBO	20	414	21	2.2	0.1	1.1%	623
BRUNELLO CUCINELLI	20	53	3	0.2	0.0	0.3%	166
BUZZI UNICEM	20	4 871	244	8.5	0.4	2.8%	24 643
CAMPARI	20	404	20	3.4	0.2	0.9%	1 337
CERVED GROUP	20	358	18	1.5	0.1	3.0%	107
CIR	20	1	0	0.0	0.0	0.0%	65
CNH INDUSTRIAL	20	3 397	170	16.2	0.8	3.1%	4 124
CREDITO VALTELLINESE	20	-	-	-	-	0.0%	10
DANIELI & C	20	93	5	0.2	0.0	1.3%	57
DE' LONGHI	20	174	9	2.1	0.1	4.5%	405
DIASORIN	20	67	3	0.6	0.0	0.3%	176
ENEL	20	155 297	7 765	405.9	20.3	15.5%	622 226
ENI	20	72 072	3 604	524.6	26.2	15.4%	301 446
ERG	20	195	10	1.6	0.1	1.6%	903
EXOR	20	2 061	103	12.2	0.6	3.0%	3 231
FERRARI	20	6 049	302	70.9	3.5	6.9%	18 741
FIAT CHRYSLER AUTOMOBILES	20	108 000	5 400	728.5	36.4	24.2%	222 809
FINECOBANK	20	703	35	4.0	0.2	0.7%	1 126
GENERALI	20	117 714	5 886	190.9	9.5	11.3%	657 550
GEOX	20	66	3	0.1	0.0	0.4%	196
HERA	20	188	9	0.6	0.0	0.2%	1 311
IMA	20	84	4	0.2	0.0	0.3%	292
INTERPUMP GROUP	20	71	4	0.2	0.0	0.1%	163
INTESA SANPAOLO	20	150 497	7 525	342.6	17.1	6.6%	1 600 736
INWIT	20	66	3	0.3	0.0	0.4%	43
IREN	20	338	17	0.7	0.0	0.6%	319
ITALGAS	20	2 300	115	12.5	0.6	6.7%	3 097
JUVENTUS FOOTBALL CLUB	20	1 038	52	1.4	0.1	0.2%	1 041
LEONARDO	20	3 590	180	18.3	0.9	3.7%	14 223
MEDIASET	20	2 624	131	7.5	0.4	7.4%	9 232
MEDIOBANCA	20	3 880	194	17.9	0.9	3.0%	37 199
MONCLER	20	1 209	60	21.4	1.1	3.4%	8 514
MONDADORI EDITORE	20	21	1	0.0	0.0	0.3%	64
OVS	20	581	29	0.5	0.0	0.4%	1 424
PIAGGIO & C	20	135	7	0.3	0.0	0.4%	249
PIRELLI & C	20	1 092	55	3.4	0.2	1.2%	3 395
POSTE ITALIANE	20	8 698	435	39.0	2.0	6.4%	13 662
PRIMA INDUSTRIE	20	1	0	0.0	0.0	0.0%	3
PRYSMIAN	20	11 597	580	19.0	1.0	2.4%	23 180
RECORDATI	20	10	1	0.0	0.0	0.0%	13
SAFILO GROUP	20	92	5	0.0	0.0	0.2%	382
SAIPEM	20	4 125	206	20.4	1.0	2.4%	9 419
SALVATORE FERRAGAMO	20	397	20	3.9	0.2	1.8%	2 096
SARAS	20	460	23	0.8	0.0	0.6%	758
SIAS	20	6	0	0.0	0.0	0.1%	14
SNAM	20	5 252	263	23.0	1.2	2.7%	15 450
STMICROELECTRONICS	20	10 069	503	75.0	3.7	4.2%	12 237
TAMBURI INVESTMENT PARTNERS	20	203	10	0.6	0.0	3.6%	249
TECHNOGYM	20	15	1	0.1	0.0	0.1%	69
TELECOM ITALIA	20	146 112	7 306	82.6	4.1	9.5%	816 371
TELECOM ITALIA RSP	20	23 328	1 166	10.6	0.5	5.1%	61 678
TENARIS	20	6 282	314	39.3	2.0	5.2%	12 397
TERNA	20	876	44	4.7	0.2	0.7%	5 583
TOD'S	20	241	12	1.0	0.1	1.9%	428
UBI BANCA	20	13 960	698	18.6	0.9	3.6%	41 484
UNICREDIT	20	81 021	4 051	467.6	23.4	11.1%	168 840
UNIPOL	20	2 798	140	5.8	0.3	2.4%	1 524
UNIPOLSAI	20	2 933	147	7.2	0.4	3.7%	8 668
<b>WEEKLY STOCK OPTIONS</b>							
ENEL	20	-	-	-	-	0.0%	-
ENI	20	148	7	1.2	0.1	0.0%	8
FIAT CHRYSLER AUTOMOBILES	20	272	14	1.9	0.1	0.1%	252
GENERALI	20	50	3	0.1	0.0	0.0%	50
INTESA SANPAOLO	20	106	5	0.2	0.0	0.0%	22
TELECOM ITALIA	20	2	0	0.0	0.0	0.0%	-
UNICREDIT	20	555	28	3.5	0.2	0.1%	76

(\*) 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	
ENEL	155 297	29.27%	70.73%	405.90	15.5%	622 226
INTESA SANPAOLO	150 603	51.73%	48.27%	342.85	6.6%	1 600 758
TELECOM ITALIA	146 114	84.36%	15.64%	82.63	9.5%	816 371
GENERALI	117 764	55.77%	44.23%	191.00	11.3%	657 600
FIAT CHRYSLER AUTOMOBILES	108 272	51.16%	48.84%	730.33	24.3%	223 061
UNICREDIT	81 576	39.63%	60.37%	471.04	11.2%	168 916
ENI	72 220	37.77%	62.23%	525.76	15.4%	301 454
TELECOM ITALIA RSP	23 328	39.94%	60.06%	10.56	5.1%	61 678
ATLANTIA	16 962	96.50%	3.50%	202.74	36.9%	24 714
UBI BANCA	13 960	52.84%	47.16%	18.62	3.6%	41 484

\* 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	431 263	55.4%	12	1 878.50	...	252 009
SOCIETE GENERALE	241 008	31.0%	8	647.68	...	115 000
INTESA SANPAOLO	30 383	3.9%	46	68.99	1.3%	137 981
UNICREDIT	25 272	3.2%	137	149.17	3.5%	23 173
GENERALI	16 010	2.1%	3	27.01	1.6%	24 500
TELECOM ITALIA RSP	12 600	1.6%	2	5.84	2.8%	12 600
ENI	7 015	0.9%	10	54.63	1.6%	37 091
ATLANTIA	4 312	0.6%	7	49.02	8.9%	4 295
FIAT CHRYSLER AUTOMOBILES	2 867	0.4%	31	20.62	0.7%	3 711
FINCOBANK	2 380	0.3%	3	13.89	2.5%	1 380

\* Open positions at the end of period. Gross figures

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