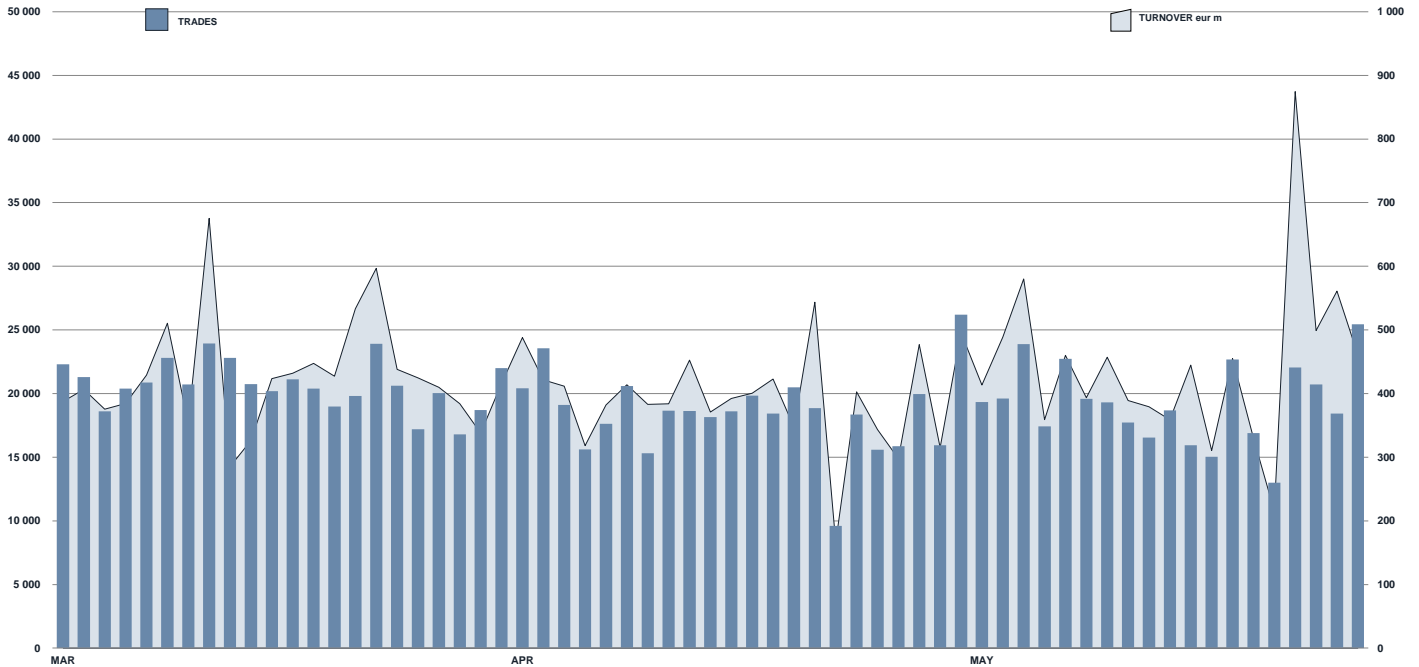




ETFPlus Statistics

May 2019

ETFPUS DAILY TURNOVER



MAIN INDICATORS

LISTED INSTRUMENT

	LISTED END OF MONTH	MONTH NEW LISTED	ALUM in MT	
			eur m 30/04/2019	eur m 31/05/2019
ETF - DEVELOPED MARKET	269	0	25 293.69	23 870.50
ETF - CORPORATE AND GOV BOND	306	5	31 634.47	32 434.58
ETF - EMERGING MARKETS	96	0	5 231.95	4 639.94
ETF - STYLE	102	0	2 513.40	2 433.73
OTHERS	215	1	4 120.23	3 826.19
ETCIEN	317	0	6 188.95	5 924.48
TOTAL	1 305	6	74 982.70	73 129.42

TRADING

	APRIL 2019		MAY 2019		JAN - MAY 2019	
	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
---	90 105	2 890.33	116 646	3 848.81	539 222	18 044.54
---	73 598	2 221.34	76 913	2 822.90	393 900	13 744.79
---	28 005	697.11	30 039	777.79	142 721	3 305.84
---	10 695	198.96	11 750	199.84	52 807	986.39
---	41 824	580.44	41 432	636.03	183 905	2 663.95
---	121 058	1 170.04	150 338	1 433.37	755 904	7 149.33
TOTAL	365 285	7 758.212	427 118	9 718.75	2 068 459	45 894.83

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD BBO	25 000 €
			number	% TOT		
1 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE0087ZQC614	20 101	4.7%	0.32%	0.13%
2 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE0087SXS598	12 244	2.9%	0.13%	0.17%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0089VC8061	9 569	2.2%	0.28%	0.39%
4 XTRACK EUSTX 50 SHT DAILY SWAP UCITS ETF	XSSX	LU0292106753	7 983	1.9%	0.04%	0.06%
5 BOOST SP500 VIX SHTER FUT 2.25X LEV DAY	VVIL	IE0087YTH058	7 516	1.8%	0.75%	1.08%
6 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010466956	7 381	1.7%	0.11%	0.12%
7 ETFS 3X DAILY LONG COFFEE	3CFL	JE008Y0Y2598	5 667	1.3%	0.54%	0.71%
8 ETFS 3X DAILY SHORT FTSE MIB	IT3S	IE00898AR074	5 512	1.3%	0.17%	0.18%
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE008768RD76	4 560	1.1%	0.22%	0.30%
10 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	4 183	1.0%	0.03%	0.04%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD BBO	25 000 €
			eur m	% TOT		
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	249	2.6%	0.03%	0.04%
2 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LSY983	190	2.0%	0.05%	0.05%
3 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE0087ZQC614	169	1.7%	0.12%	0.13%
4 ISHARES CORE S&P 500 (DIST) UCITS ETF	IUSA	IE00314A2088	166	1.7%	0.03%	0.04%
5 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONIA	FR0010510800	158	1.6%	0.01%	0.01%
6 LYXOR EMIS ALL-MAT IN G DR UCITS ETF ACC	EMIG	LU165949474	139	1.4%	0.05%	0.06%
7 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUIE	IE0089471099	136	1.4%	0.05%	0.05%
8 LYXOR EMIS 1-3Y INV GR DR UCITS ETF ACC	EM13	LU1650467413	132	1.4%	0.03%	0.04%
9 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	131	1.3%	0.06%	0.06%
10 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EIMI	IE008KMGZ266	128	1.3%	0.05%	0.05%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD BBO	25 000 €
			number	% TOT		
1 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE0087ZQC614	103 206	5.0%	0.15%	0.19%
2 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE0087SXS598	59 654	2.7%	0.15%	0.23%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0089VC8061	51 380	2.5%	0.36%	0.55%
4 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010466956	36 828	1.8%	0.08%	0.10%
5 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE008768RD76	33 219	1.6%	0.32%	0.41%
6 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	23 082	1.1%	0.07%	0.08%
7 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EIMI	IE008KMGZ266	22 907	1.1%	0.05%	0.05%
8 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010466958	21 876	1.1%	0.08%	0.09%
9 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873C336	21 650	1.0%	0.13%	0.15%
10 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	20 316	1.0%	0.04%	0.05%

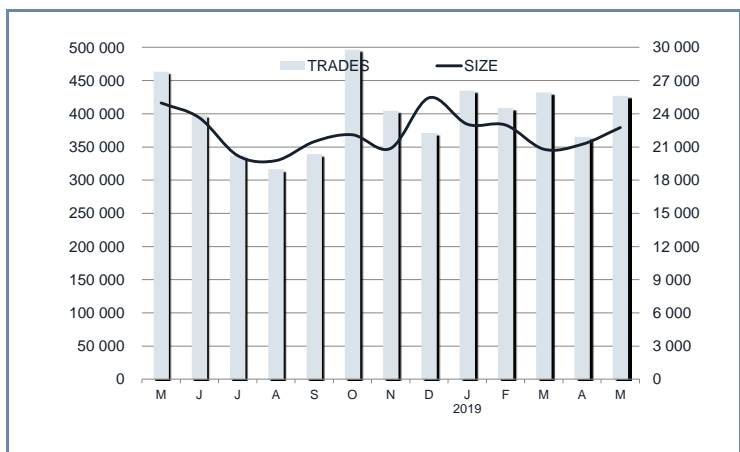
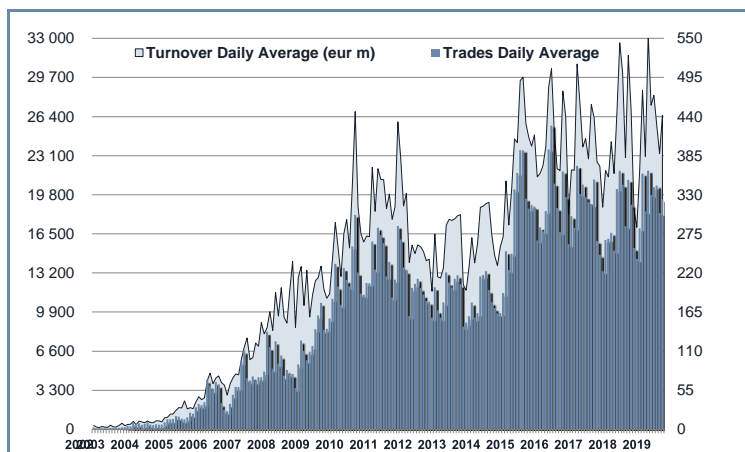
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD BBO	25 000 €
			eur m	% TOT		
1 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK118	1 114	2.4%	0.06%	0.06%
2 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	971	2.1%	0.04%	0.04%
3 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUIE	IE0089471099	968	2.1%	0.04%	0.04%
4 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONIA	FR0010510800	872	1.9%	0.01%	0.01%
5 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE0087ZQC614	828	1.8%	0.15%	0.19%
6 UBS MSCI EMU UCITS ETF A-DIS	EMUEUA	LU0147308422	683	1.5%	0.06%	0.06%
7 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EIMI	IE008KMGZ266	681	1.5%	0.05%	0.05%
8 ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE0081FZS681	625	1.4%	0.04%	0.04%
9 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LSY983	616	1.3%	0.05%	0.06%
10 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	599	1.3%	0.07%	0.08%

TRADING BY SIZE OF TURNOVER

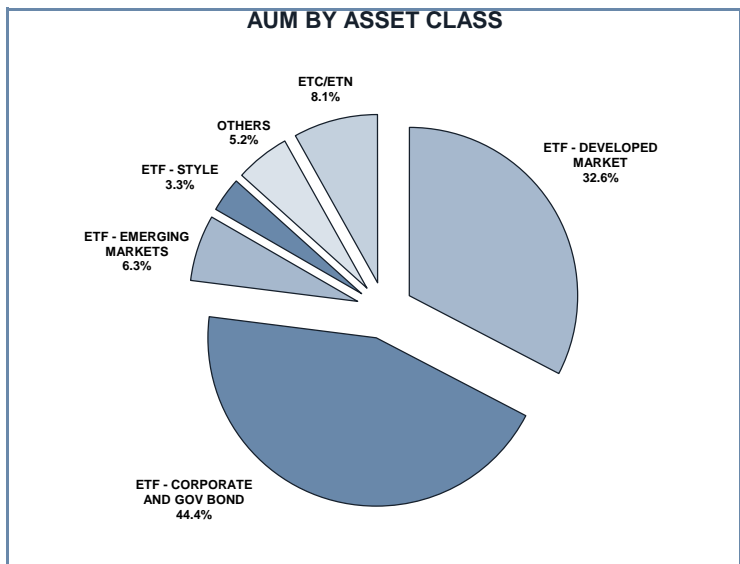
SIZE OF TURNOVER		APRIL 2019		MAY 2019		YEAR 2019			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	37 011	8.6	43 181	10.3	215 163	10.4%	48.4	0.1%
500	1 000	27 684	20.9	35 133	26.9	158 952	7.7%	119.6	0.3%
1 000	2 000	42 686	63.2	49 620	72.3	230 561	11.1%	337.0	0.7%
2 000	3 000	31 754	78.4	36 028	89.2	181 946	8.8%	450.3	1.0%
3 000	4 000	22 098	76.7	26 507	92.1	135 099	6.5%	471.5	1.0%
4 000	5 000	23 586	106.3	25 541	114.8	128 440	6.2%	577.1	1.3%
5 000	6 000	17 952	97.2	19 725	106.9	98 232	4.7%	533.5	1.2%
6 000	7 000	11 946	77.2	12 361	80.1	64 938	3.1%	419.7	0.9%
7 000	8 000	10 593	79.4	11 293	84.6	59 674	2.9%	447.4	1.0%
8 000	9 000	9 791	83.5	9 746	82.7	53 128	2.6%	452.0	1.0%
9 000	10 000	9 075	86.8	10 600	101.3	53 853	2.6%	514.8	1.1%
10 000	15 000	31 728	380.2	34 798	417.0	170 155	8.2%	2 040.4	4.4%
15 000	20 000	18 370	324.1	22 060	389.0	102 921	5.0%	1 807.9	3.9%
20 000	25 000	12 991	287.9	14 918	330.5	72 711	3.5%	1 617.4	3.5%
25 000	30 000	8 957	243.6	9 824	267.7	48 571	2.3%	1 325.6	2.9%
30 000	35 000	5 815	187.4	7 660	247.2	37 781	1.8%	1 220.0	2.7%
35 000	40 000	5 248	197.5	5 562	208.5	26 313	1.3%	987.2	2.2%
40 000	45 000	4 555	192.9	4 531	192.8	22 315	1.1%	947.8	2.1%
45 000	50 000	3 203	153.3	4 873	233.6	22 287	1.1%	1 065.4	2.3%
50 000	75 000	12 390	734.7	16 785	990.7	72 267	3.5%	4 301.5	9.4%
75 000	100 000	5 931	513.6	9 368	822.9	37 102	1.8%	3 248.1	7.1%
100 000	125 000	3 391	373.6	4 994	549.3	22 594	1.1%	2 503.5	5.5%
125 000	150 000	2 073	281.6	2 812	384.9	11 646	0.6%	1 589.0	3.5%
150 000		6 457	3 109.7	9 198	3 823.2	41 810	2.0%	18 869.6	41.1%
TOTAL		365 285	7 758.2	427 118	9 718.8	2 068 459		45 894.8	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
MAY	ETFMIB	444 148 845	XBRMIB	15 247
JUNE	CSNDX	331 081 757	3OIL	13 456
JULY	3OIL	176 533 155	3OIL	14 044
AUGUST	IUSE	236 112 884	3OIL	12 480
SEPTEMBER	ETFMIB	269 045 407	3OIS	11 850
OCTOBER	CSSPX	316 822 783	XBRMIB	18 966
NOVEMBER	CSSPX	212 701 817	3OIL	27 623
DECEMBER	IUSE	631 870 772	3OIL	25 847
JANUARY 2019	IUSE	409 453 929	3OIL	22 548
FEBRUARY	IUSE	298 479 507	3OIL	21 292
MARCH	3OIL	190 451 024	3OIL	23 128
APRIL	EMUEUA	229 989 636	3OIL	16 137
MAY	CSSPX	249 469 851	3OIL	20 101



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.08%	99.73%	0.08%	99.73%	0.08%	99.73%	0.09%	99.73%
EQUITY ITALY	0.11%	99.67%	0.12%	99.68%	0.12%	99.68%	0.12%	99.67%
EQUITY EUROPE - REGIONAL	0.07%	99.87%	0.08%	99.87%	0.08%	99.87%	0.08%	99.86%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	99.79%	0.10%	99.80%	0.10%	99.80%	0.11%	99.79%
EQUITY WORLD	0.08%	99.55%	0.08%	99.55%	0.09%	99.55%	0.09%	99.54%
EQUITY NORTH AMERICA	0.07%	99.67%	0.07%	99.68%	0.07%	99.68%	0.07%	99.68%
EQUITY PACIFIC	0.10%	99.86%	0.11%	99.86%	0.11%	99.85%	0.11%	99.84%
EQUITY SHORT (DEVELOPED)	0.08%	99.83%	0.09%	99.83%	0.09%	99.84%	0.09%	99.84%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.11%	99.56%	0.11%	99.57%	0.12%	99.57%	0.12%	99.56%
LEVERAGED SHORT	0.11%	99.52%	0.12%	99.55%	0.12%	99.55%	0.12%	99.55%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.16%	99.64%	0.17%	99.64%	0.17%	99.64%	0.18%	99.63%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.45%	99.77%	0.46%	99.77%	0.48%	99.73%	0.49%	99.67%
EQUITY EMERGING - ASIA	0.23%	99.74%	0.23%	99.74%	0.24%	99.74%	0.24%	99.72%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.53%	99.83%	0.56%	99.82%	0.59%	99.81%	0.60%	99.66%
EQUITY EMERGING - EAST EUROPE	0.27%	99.69%	0.29%	99.70%	0.30%	99.69%	0.30%	99.68%
EQUITY EMERGING - WORLD	0.09%	99.56%	0.09%	99.58%	0.09%	99.58%	0.09%	99.57%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.10%	99.84%	0.10%	99.84%	0.10%	99.83%	0.10%	99.82%
INFLATION	0.13%	99.92%	0.13%	99.92%	0.14%	99.92%	0.14%	99.92%
LIQUIDITY	0.02%	99.94%	0.02%	99.94%	0.02%	99.94%	0.02%	99.94%
CORPORATE BOND - EURO	0.07%	99.83%	0.08%	99.83%	0.08%	99.83%	0.08%	99.82%
CORPORATE BOND - EX EURO	0.13%	99.94%	0.13%	99.93%	0.13%	99.92%	0.14%	99.92%
CORPORATE BOND - EMERGING	0.25%	99.93%	0.26%	99.93%	0.26%	99.93%	0.27%	99.94%
CORPORATE BOND - WORLD	0.14%	99.64%	0.14%	99.64%	0.15%	99.64%	0.15%	99.63%
CORPORATE BOND - HIGH YIELD	0.10%	99.72%	0.10%	99.72%	0.11%	99.66%	0.11%	99.59%
AGGREGATE BOND	0.13%	99.88%	0.14%	99.87%	0.14%	99.87%	0.14%	99.86%
BOND SHORT	0.07%	99.94%	0.07%	99.94%	0.07%	99.94%	0.07%	99.94%
BOND LEVERAGED LONG	0.11%	99.98%	0.11%	99.98%	0.11%	99.98%	0.11%	99.98%
BOND LEVERAGED SHORT	0.09%	99.82%	0.09%	99.83%	0.09%	99.84%	0.09%	99.84%
GOVERNMENT BONDS - EMERGING	0.15%	99.76%	0.16%	99.76%	0.16%	99.76%	0.17%	99.76%
GOVERNMENT BONDS - EURO	0.06%	99.90%	0.06%	99.91%	0.06%	99.91%	0.06%	99.91%
GOVERNMENT BONDS - ITALY	0.09%	99.88%	0.09%	99.88%	0.09%	99.88%	0.09%	99.88%
GOVERNMENT BONDS - WORLD	0.12%	99.96%	0.12%	99.95%	0.13%	99.94%	0.13%	99.94%
GOVERNMENT BONDS - EX EURO	0.10%	99.85%	0.10%	99.84%	0.10%	99.83%	0.10%	99.82%
ETF - STYLE	0.16%	99.91%	0.17%	99.90%	0.17%	99.89%	0.18%	99.88%
EQUITY STYLE (DEVELOPED)	0.16%	99.91%	0.16%	99.90%	0.17%	99.90%	0.17%	99.88%
EQUITY STYLE (EMERGING)	0.38%	99.92%	0.39%	99.86%	0.39%	99.81%	0.40%	99.66%
ETF - OTHERS	0.20%	99.82%	0.20%	99.82%	0.22%	99.80%	0.23%	99.74%
EQUITY SECTORS (DEVELOPED)	0.20%	99.93%	0.21%	99.92%	0.21%	99.92%	0.21%	99.91%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.20%	99.72%	0.21%	99.72%	0.24%	99.67%	0.26%	99.54%
COMMODITIES	0.22%	99.87%	0.22%	99.87%	0.23%	99.87%	0.24%	99.86%
CREDIT INDICES	0.21%	100.00%	0.21%	100.00%	0.22%	100.00%	0.23%	100.00%
REAL ESTATE	0.13%	99.85%	0.14%	99.85%	0.15%	99.84%	0.16%	99.83%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.36%	99.69%	0.38%	99.70%	0.41%	99.61%	0.42%	99.28%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.33%	99.96%	0.34%	99.94%	0.35%	99.88%	0.36%	99.81%
MULTI ASSET	0.60%	100.00%	0.60%	99.78%	0.60%	99.78%	0.60%	99.78%
ETF	0.10%	99.79%	0.10%	99.79%	0.11%	99.78%	0.11%	99.77%

Data obtained from 1 minute snapshots of the trading book (5 levels) during trading days of the relevant month.

Market Spread: means the difference between bid and ask prices divided by the mid quote at which it was possible to buy and sell simultaneously the relevant amount.

% Obser: means the percentage of observations at which it would be possible to buy and sell simultaneously the relevant amount.

The average showed is the weighted average on AUM deposited in Monte Titoli is used: it's the average calculated taking into account the AUM (asset under management) deposited in Monte Titoli.

News

New instruments listed in May:

- FRANKLIN LIBERTY EURO GREEN BD UCITS ETF - IE00BHZR253
- JPM BETABUILD EUR GOVT BOND UCITS ETF - IE00BJK9HD13
- JPM BETABUILD US TREASURY BOND UCITS ETF - IE00BJK9HH50
- UBS GLOB GEND EQUAL UCITS ETF USD A-DIS - IE00BDR5GT91
- UBS SUS DEV BANK BOND UCITS ETF EUR H A - LU1852211991
- AMUNDI FLOAT EURO CORP 3-7 UCITS ETF EUR - LU1931974189

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