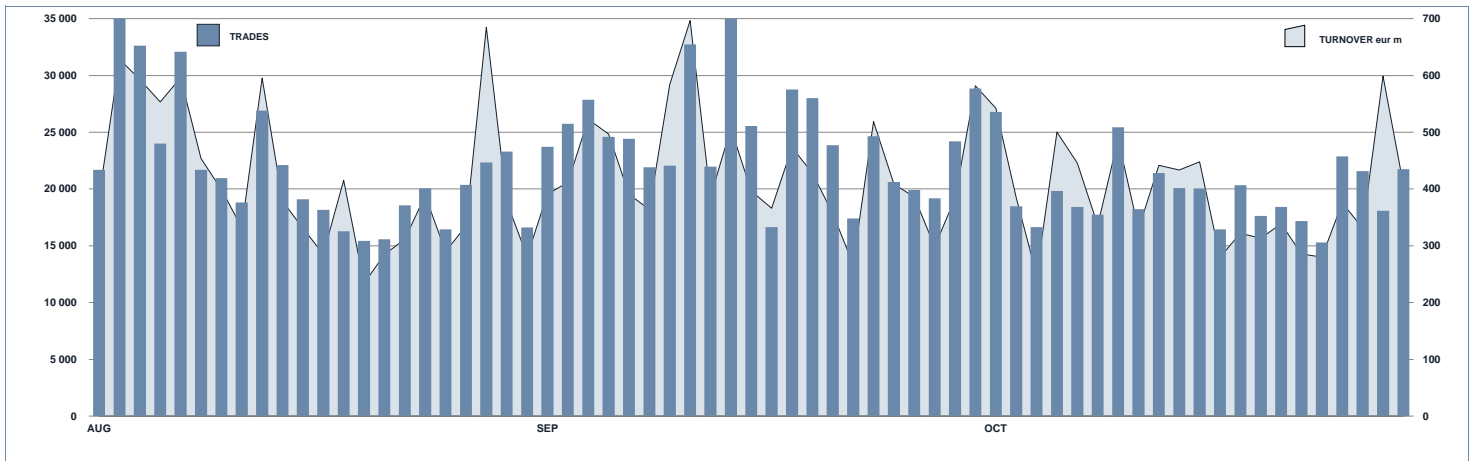




ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT eur m 30/09/2019	AUM in MT eur m 31/10/2019	SEPTEMBER 2019		OCTOBER 2019		JAN - OCT 2019	
					Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	271	2	27 739.29	28 414.80	90 657	2 882.53	102 883	3 555.42	1 033 356	34 585.41
ETF - CORPORATE AND GOV BOND	320	2	35 797.87	36 903.10	101 708	2 636.98	89 401	2 435.23	828 693	26 070.98
ETF - EMERGING MARKETS	103	0	4 378.28	4 463.52	22 135	438.97	20 773	437.43	255 680	5 822.35
ETF - STYLE	103	0	2 574.58	2 730.84	11 501	195.49	14 480	245.08	110 892	1 921.38
OTHERS	238	2	4 455.68	4 708.35	49 723	616.53	50 421	602.59	409 919	5 569.42
ETCETN	218	0	6 195.93	6 277.58	227 649	2 161.63	187 768	1 820.11	1 707 157	16 497.94
TOTAL	1 253	6	81 141.63	83 498.19	503 373	8 932.12	465 726	9 095.87	4 345 697	90 467.49
of which RFO						831.67		659.36		8 911.67

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE00B7ZQC614	29 619	6.4%	0.16%	0.19%
2 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	19 950	4.3%	0.43%	0.61%
3 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE00B7SXS596	15 384	3.3%	0.16%	0.22%
4 WISDOMTREE COFFEE 3X DAILY LEVERAGED	3CFL	JE00BYQY3298	7 575	1.6%	0.46%	0.63%
5 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	7 083	1.5%	0.11%	0.14%
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1V3S770	5 962	1.3%	0.03%	0.04%
7 WISDOMTREE NATURAL GAS 3X DAILY SHORT	3NGS	IE00B76BRD76	5 844	1.3%	0.49%	0.62%
8 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTHQ558	5 599	1.2%	1.11%	1.41%
9 LYXOR FTSEMIB DAJ -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	5 363	1.2%	0.09%	0.10%
10 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B66F4759	4 859	1.0%	0.04%	0.05%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE00B7ZQC614	258	2.8%	0.16%	0.19%
2 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE00BYM11K57	238	2.6%	0.12%	0.12%
3 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE00B7SXS596	145	1.6%	0.16%	0.22%
4 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM087	145	1.6%	0.03%	0.04%
5 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK018	126	1.4%	0.05%	0.05%
6 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUE	IE00B8471009	124	1.4%	0.05%	0.05%
7 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	117	1.3%	0.43%	0.61%
8 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1V3S770	114	1.3%	0.03%	0.04%
9 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE00B4L5Y983	113	1.2%	0.05%	0.05%
10 ISHARES STOXX EUROPE 600 UCITS ETF	EXSA	DE0002635307	94	1.0%	0.04%	0.04%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE00B7ZQC614	233 116	5.4%	0.15%	0.18%
2 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE00B7SXS596	136 625	3.1%	0.15%	0.22%
3 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	119 545	2.8%	0.39%	0.62%
4 LYXOR FTSEMIB DAJ -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	62 544	1.4%	0.09%	0.10%
5 WISDOMTREE NATURAL GAS 3X DAILY SHORT	3NGS	IE00B76BRD76	57 710	1.3%	0.33%	0.49%
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1V3S770	53 964	1.2%	0.03%	0.04%
7 WISDOMTREE COFFEE 3X DAILY LEVERAGED	3CFL	JE00BYQY3298	50 852	1.2%	0.53%	0.83%
8 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTHQ558	46 317	1.1%	0.83%	1.13%
9 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	44 083	1.0%	0.13%	0.15%
10 LYXOR FTSEMIB DAJ 2X LEV UCITS ETF DIST	LEVMB	FR0010446668	40 942	0.9%	0.09%	0.09%

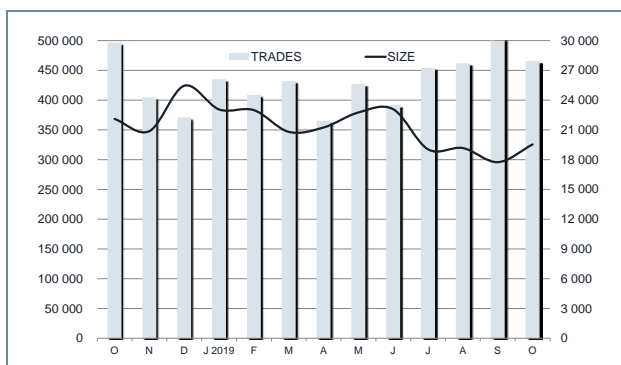
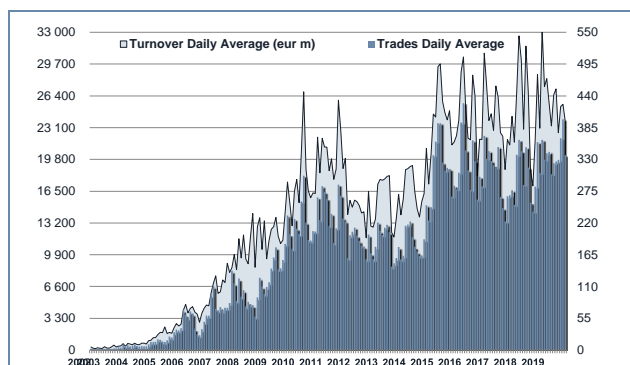
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE00B7ZQC614	1 871	2.1%	0.15%	0.18%
2 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK018	1 712	1.9%	0.05%	0.05%
3 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM087	1 686	1.9%	0.03%	0.04%
4 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUE	IE00B8471009	1 612	1.8%	0.03%	0.04%
5 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE00BYM11K57	1 477	1.6%	0.13%	0.13%
6 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONA	FR0010510800	1 278	1.4%	0.01%	0.01%
7 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE00B441G979	1 181	1.3%	0.06%	0.06%
8 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE00B4L5Y983	1 177	1.3%	0.05%	0.05%
9 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE00B7SXS596	1 112	1.2%	0.15%	0.22%
10 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1V3S770	1 084	1.2%	0.03%	0.04%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		SEPTEMBER 2019		OCTOBER 2019		YEAR 2019			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	60 505	14.1	47 067	11.3	467 224	10.8%	106.0	0.1%
500	1 000	41 165	30.1	38 017	28.3	339 271	7.8%	253.9	0.3%
1 000	2 000	66 802	94.8	60 839	85.7	508 599	11.7%	735.9	0.8%
2 000	3 000	45 800	114.0	41 649	102.9	380 891	8.8%	941.9	1.0%
3 000	4 000	29 373	101.9	29 417	101.8	272 328	6.3%	947.0	1.0%
4 000	5 000	30 329	137.8	28 256	127.9	267 984	6.2%	1 208.7	1.3%
5 000	6 000	27 863	151.9	22 677	122.7	214 497	4.9%	1 164.2	1.3%
6 000	7 000	14 969	97.0	13 363	86.5	134 754	3.1%	871.8	1.0%
7 000	8 000	13 276	99.5	12 052	90.4	118 922	2.7%	890.9	1.0%
8 000	9 000	12 113	102.9	11 903	101.0	109 064	2.5%	927.0	1.0%
9 000	10 000	13 349	127.5	12 755	121.9	116 676	2.7%	1 115.3	1.2%
10 000	15 000	46 458	547.9	40 991	486.6	368 347	8.5%	4 392.6	4.9%
15 000	20 000	19 550	339.4	19 022	331.7	196 885	4.5%	3 444.9	3.8%
20 000	25 000	14 077	316.7	14 195	314.4	147 151	3.4%	3 280.6	3.6%
25 000	30 000	11 033	298.7	10 733	290.6	105 027	2.4%	2 856.2	3.2%
30 000	35 000	8 426	272.9	7 766	250.8	81 101	1.9%	2 618.2	2.9%
35 000	40 000	5 817	218.6	6 778	254.2	57 107	1.3%	2 139.2	2.4%
40 000	45 000	3 901	165.2	4 101	173.6	42 536	1.0%	1 805.5	2.0%
45 000	50 000	4 614	221.1	5 637	270.5	47 602	1.1%	2 277.7	2.5%
50 000	75 000	14 130	839.2	15 449	919.7	146 654	3.4%	8 736.6	9.7%
75 000	100 000	6 908	601.1	7 955	696.0	74 575	1.7%	6 513.5	7.2%
100 000	125 000	4 159	461.2	4 894	543.0	45 705	1.1%	5 060.1	5.6%
125 000	150 000	1 850	253.8	2 393	327.5	23 370	0.5%	3 194.5	3.5%
150 000		6 906	3 324.9	7 817	3 256.9	79 427	1.8%	34 985.1	38.7%
TOTAL		503 373	8 932.1	465 726	9 095.9	4 345 697		90 467.5	

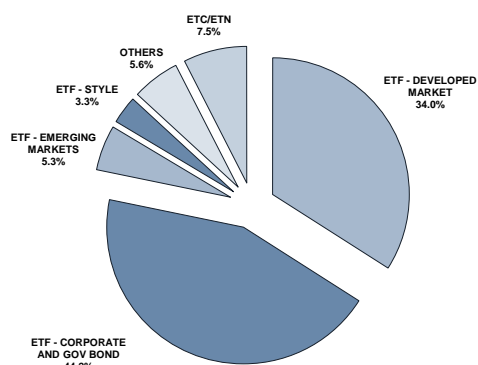
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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	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
JUNE	IWDE	190 059 082	3OIL	20 721
JULY	ACWIE	207 360 236	3OIL	19 021
AUGUST	CSSPX	196 911 706	3OIL	26 456
SEPTEMBER	3OIL	268 654 173	3OIL	34 093
OCTOBER	3OIL	258 487 586	3OIL	29 619

AUM BY ASSET CLASS



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.07%	99.74%	0.08%	99.74%	0.08%	99.73%	0.08%	99.72%
EQUITY ITALY	0.11%	99.66%	0.11%	99.68%	0.12%	99.68%	0.12%	99.68%
EQUITY EUROPE - REGIONAL	0.06%	99.82%	0.07%	99.82%	0.07%	99.82%	0.07%	99.82%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	99.75%	0.10%	99.76%	0.10%	99.76%	0.10%	99.75%
EQUITY WORLD	0.08%	99.57%	0.08%	99.57%	0.08%	99.55%	0.09%	99.53%
EQUITY NORTH AMERICA	0.06%	99.72%	0.07%	99.73%	0.07%	99.73%	0.07%	99.73%
EQUITY PACIFIC	0.11%	99.87%	0.12%	99.87%	0.12%	99.84%	0.13%	99.82%
EQUITY SHORT (DEVELOPED)	0.07%	99.81%	0.08%	99.82%	0.08%	99.82%	0.09%	99.82%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.09%	99.48%	0.09%	99.49%	0.09%	99.49%	0.10%	99.49%
LEVERAGED SHORT	0.10%	99.45%	0.10%	99.46%	0.10%	99.46%	0.10%	99.45%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.16%	99.74%	0.16%	99.74%	0.17%	99.74%	0.17%	99.74%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.48%	99.94%	0.51%	99.94%	0.53%	99.81%	0.54%	99.75%
EQUITY EMERGING - ASIA	0.21%	99.88%	0.21%	99.88%	0.22%	99.88%	0.22%	99.87%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.46%	99.91%	0.47%	99.90%	0.48%	99.90%	0.49%	99.90%
EQUITY EMERGING - EAST EUROPE	0.26%	99.83%	0.27%	99.83%	0.28%	99.83%	0.28%	99.82%
EQUITY EMERGING - WORLD	0.10%	99.65%	0.10%	99.66%	0.10%	99.65%	0.10%	99.65%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.11%	99.85%	0.11%	99.67%	0.11%	99.67%	0.11%	99.65%
INFLATION	0.13%	99.87%	0.14%	99.86%	0.14%	99.85%	0.14%	99.84%
LIQUIDITY	0.03%	99.99%	0.03%	99.99%	0.03%	99.99%	0.03%	99.98%
CORPORATE BOND - EURO	0.08%	99.83%	0.08%	99.83%	0.08%	99.83%	0.08%	99.83%
CORPORATE BOND - EX EURO	0.20%	99.89%	0.20%	99.86%	0.20%	99.85%	0.20%	99.85%
CORPORATE BOND - EMERGING	0.18%	99.96%	0.19%	99.96%	0.20%	99.96%	0.21%	99.96%
CORPORATE BOND - WORLD	0.15%	99.85%	0.16%	99.87%	0.16%	99.87%	0.16%	99.84%
CORPORATE BOND - HIGH YIELD	0.10%	99.73%	0.11%	99.75%	0.11%	99.74%	0.12%	99.68%
AGGREGATE BOND	0.13%	99.83%	0.14%	99.83%	0.14%	99.83%	0.15%	99.82%
BOND SHORT	0.09%	99.95%	0.09%	99.95%	0.09%	99.95%	0.09%	99.95%
BOND LEVERAGED LONG	0.12%	99.97%	0.12%	99.97%	0.12%	99.97%	0.12%	99.97%
BOND LEVERAGED SHORT	0.09%	99.80%	0.09%	99.80%	0.09%	99.80%	0.10%	99.80%
GOVERNMENT BONDS - EMERGING	0.16%	99.77%	0.17%	99.77%	0.17%	99.76%	0.18%	99.75%
GOVERNMENT BONDS - EURO	0.07%	99.94%	0.07%	99.94%	0.07%	99.94%	0.07%	99.94%
GOVERNMENT BONDS - ITALY	0.09%	99.96%	0.09%	99.96%	0.10%	99.96%	0.10%	99.96%
GOVERNMENT BONDS - WORLD	0.13%	99.91%	0.13%	99.90%	0.13%	99.90%	0.14%	99.89%
GOVERNMENT BONDS - EX EURO	0.12%	99.83%	0.12%	99.83%	0.12%	99.82%	0.13%	99.81%
ETF - STYLE	0.16%	99.87%	0.17%	99.87%	0.18%	99.83%	0.18%	99.70%
EQUITY STYLE (DEVELOPED)	0.16%	99.87%	0.17%	99.87%	0.18%	99.83%	0.18%	99.71%
EQUITY STYLE (EMERGING)	0.36%	99.99%	0.37%	99.84%	0.37%	99.74%	0.37%	99.50%
ETF - OTHERS	0.21%	99.87%	0.22%	99.86%	0.23%	99.79%	0.24%	99.62%
EQUITY SECTORS (DEVELOPED)	0.21%	99.93%	0.22%	99.93%	0.22%	99.92%	0.23%	99.90%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.21%	99.78%	0.22%	99.76%	0.24%	99.63%	0.26%	99.30%
COMMODITIES	0.22%	99.97%	0.22%	99.97%	0.23%	99.90%	0.24%	99.87%
CREDIT INDICES	0.22%	100.00%	0.23%	99.99%	0.24%	99.99%	0.24%	99.99%
REAL ESTATE	0.16%	99.94%	0.18%	99.94%	0.19%	99.89%	0.20%	99.76%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.24%	99.65%	0.26%	99.66%	0.27%	99.65%	0.28%	99.58%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.31%	99.91%	0.32%	99.91%	0.33%	99.84%	0.35%	99.83%
MULTI ASSET	0.47%	100.00%	0.47%	100.00%	0.47%	100.00%	0.47%	100.00%
ETF	0.11%	99.80%	0.11%	99.72%	0.11%	99.71%	0.12%	99.68%

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

ETFplus AUM reached the new record of €83.50b (+23.16% vs October 2018).

New record for monthly inflow equal to €2.22b in October 2019

New instruments listed in October:

- SPOR STOXX EUROPE 600 ESG UCITS ETF ACC - IE00BKSH8015
- SPOR MSGI ACWI EUR HDG UCITS ETF ACC - IE00BF187389
- AMUNDI PRIME US CORPORATES UCITS ETF DR - LU2037749152
- WISDOMTREE CLOUD COMPUT UCITS ETF USD A - IE00BJGWN72
- UBS GLOB GOV ESG LIQUID UCITS ETF USD A - LU1974693662
- INVESCO EQQQ NASDAQ-100 UCITS ETF ACC - IE00BFZGZ54

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