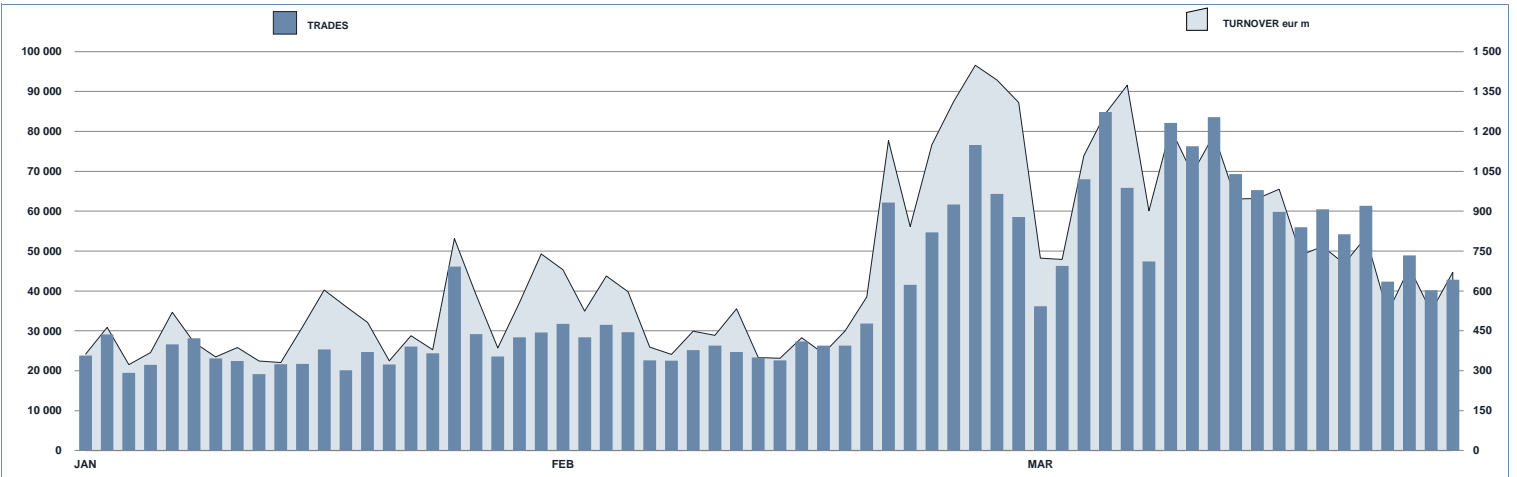




ETFPlus Statistics

March 2020

ETPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END of MONTH	MONTH NEW LISTED	AUM in MT		FEBRUARY 2020		MARCH 2020		JAN - MAR 2020	
			eur m 28/02/2020	eur m 31/03/2020	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	275	1	27 389.68	25 126.14	174 630	4 810.91	414 449	8 372.71	711 422	16 794.69
ETF - CORPORATE AND GOV BOND	331	0	40 094.49	37 084.04	114 302	3 119.40	195 265	4 622.45	402 975	10 225.76
ETF - EMERGING MARKETS	102	0	4 528.07	3 763.68	39 223	923.50	49 993	1 207.41	126 470	2 890.18
ETF - STYLE	106	0	2 586.14	1 936.29	22 937	359.62	30 016	428.77	71 912	1 090.32
OTHERS	245	5	5 448.82	4 650.74	112 063	1 317.93	121 960	1 481.04	314 285	3 629.32
ETC/ETN	215	0	7 082.01	6 995.60	233 826	2 522.62	502 247	4 404.14	939 566	9 093.81
TOTAL	1 274	6	87 129.21	79 556.49	696 981	13 053.99	1 313 930	20 516.50	2 566 630	43 724.07
<i>of which RFG</i>						<i>1 019.67</i>		<i>1 523.21</i>		<i>3 579.55</i>

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	54 636	4.2%	0.25%	0.29%
2 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE008873CW36	51 055	3.9%	0.40%	0.47%
3 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	40 158	3.1%	0.28%	0.33%
4 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KCV33	33 378	2.5%	0.18%	0.21%
5 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE0088NB3063	31 927	2.4%	0.48%	0.52%
6 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTYH058	29 007	2.2%	0.97%	1.18%
7 SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XS1778610587	27 522	2.1%	1.76%	0.00%
8 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE0080D9Q840	26 445	2.0%	0.86%	1.23%
9 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	19 255	1.5%	0.16%	0.19%
10 WISDOMTREE S&P 500 3X DAILY SHORT	3USS	IE0088BK7M88	18 321	1.4%	1.06%	1.34%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	748	3.6%	0.25%	0.29%
2 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE008873CW36	563	2.7%	0.40%	0.47%
3 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	387	1.9%	0.28%	0.33%
4 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KCV33	325	1.6%	0.18%	0.21%
5 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMK087	314	1.5%	0.19%	0.25%
6 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE0088NB3063	306	1.5%	0.48%	0.52%
7 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	306	1.5%	0.16%	0.18%
8 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUE	IE008471009	275	1.3%	0.19%	0.19%
9 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONIA	FR0010510800	274	1.3%	0.04%	0.03%
10 XTRACK EUSTX 50 SHT DAILY SWAP UCITS ETF	XSSX	LU0292106753	247	1.2%	0.20%	0.21%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	77 881	3.0%	0.13%	0.15%
2 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE008873CW36	73 678	2.9%	0.20%	0.23%
3 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE0087ZQC614	66 039	2.6%	0.22%	0.24%
4 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	55 532	2.2%	0.14%	0.16%
5 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE0088VC8061	49 190	1.9%	1.08%	1.17%
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	44 408	1.7%	0.06%	0.11%
7 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE0087SX5Y86	44 370	1.7%	0.57%	0.62%
8 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE0088NB3063	43 632	1.7%	0.24%	0.26%
9 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KCV33	43 448	1.7%	0.12%	0.13%
10 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTYH058	40 299	1.6%	1.98%	2.13%

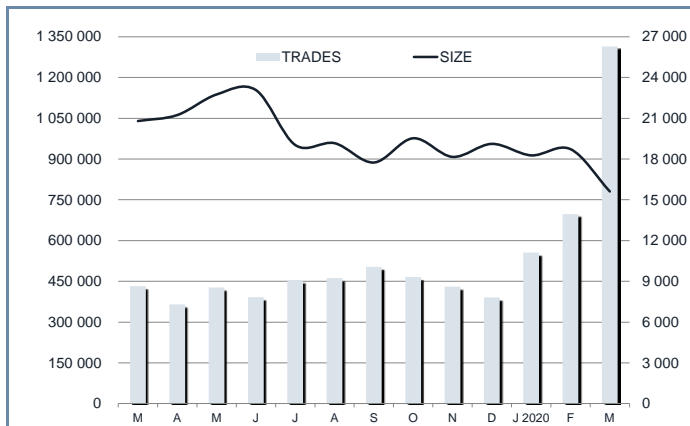
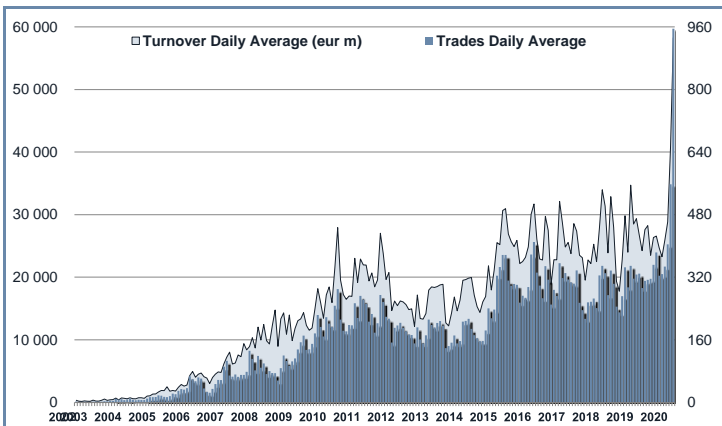
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	1 100	2.5%	0.13%	0.15%
2 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE008873CW36	629	1.9%	0.20%	0.23%
3 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE0087ZQC614	698	1.6%	0.22%	0.24%
4 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	674	1.5%	0.14%	0.16%
5 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMK087	613	1.4%	0.09%	0.11%
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	607	1.4%	0.06%	0.11%
7 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE0087SX5Y86	532	1.2%	0.57%	0.62%
8 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUE	IE008471009	520	1.2%	0.09%	0.10%
9 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE0088NB3063	518	1.2%	0.24%	0.26%
10 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LSY983	517	1.2%	0.09%	0.10%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		FEBRUARY 2020		MARCH 2020		YEAR 2020			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	66 450	15.9	180 394	41.9	305 541	11.9%	71.6	0.2%
500	1 000	53 032	39.7	126 822	94.7	225 302	8.8%	168.6	0.4%
1 000	2 000	101 745	142.1	201 078	289.2	382 889	14.9%	544.8	1.2%
2 000	3 000	67 970	168.6	140 985	346.6	256 386	10.0%	632.4	1.4%
3 000	4 000	41 318	142.4	78 819	273.0	153 377	6.0%	531.1	1.2%
4 000	5 000	37 886	171.9	68 991	311.8	137 970	5.4%	624.7	1.4%
5 000	6 000	33 574	182.4	55 236	300.0	117 436	4.6%	637.8	1.5%
6 000	7 000	21 370	138.5	33 941	219.7	71 829	2.8%	465.5	1.1%
7 000	8 000	17 587	131.5	29 117	218.1	60 676	2.4%	454.4	1.0%
8 000	9 000	16 688	141.5	27 149	230.6	55 604	2.2%	471.9	1.1%
9 000	10 000	18 553	177.0	28 468	271.5	60 516	2.4%	577.5	1.3%
10 000	15 000	62 109	740.6	90 327	1 095.6	204 112	8.0%	2 455.1	5.6%
15 000	20 000	30 771	531.6	52 353	910.8	105 698	4.1%	1 831.7	4.2%
20 000	25 000	22 687	503.5	35 141	782.0	77 413	3.0%	1 716.2	3.9%
25 000	30 000	14 519	397.8	24 433	668.5	51 168	2.0%	1 400.5	3.2%
30 000	35 000	10 764	348.1	18 237	592.2	37 340	1.5%	1 208.6	2.8%
35 000	40 000	8 803	328.9	14 478	541.8	29 859	1.2%	1 117.5	2.6%
40 000	45 000	6 881	291.5	12 251	520.1	24 698	1.0%	1 047.2	2.4%
45 000	50 000	6 631	316.4	11 421	543.0	23 232	0.9%	1 107.1	2.5%
50 000	75 000	25 417	1 525.6	35 961	2 169.0	81 599	3.2%	4 897.4	11.2%
75 000	100 000	11 965	1 030.0	16 371	1 414.6	37 403	1.5%	3 231.9	7.4%
100 000	125 000	5 882	650.9	10 106	1 118.1	20 265	0.8%	2 240.5	5.1%
125 000	150 000	3 369	462.6	5 328	726.2	10 890	0.4%	1 489.5	3.4%
150 000		11 010	4 475.0	16 523	6 837.4	35 427	1.4%	14 800.4	33.8%
TOTAL		696 981	13 054.0	1 313 930	20 516.5	2 566 630		43 724.1	

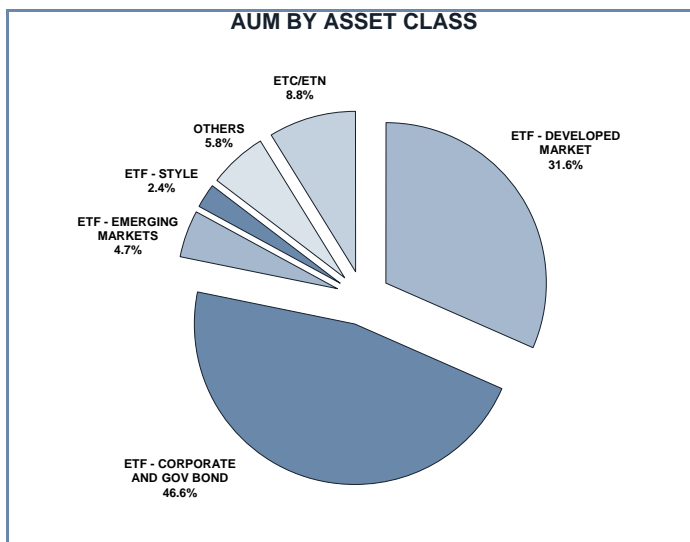
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
NOVEMBER	3OIS	229 243 385	3NGL	24 141
DECEMBER	3OIL	272 626 134	3NGL	18 947
JANUARY	3OIL	287 407 232	3OIL	26 140
FEBRUARY	3OIL	303 742 278	3OIL	30 010
MARCH	XBRMIB	748 487 666	XBRMIB	54 636

AUM BY ASSET CLASS



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.39%	99.01%	0.40%	98.99%	0.41%	98.87%	0.42%	98.72%
EQUITY ITALY	0.34%	98.52%	0.36%	98.54%	0.38%	98.06%	0.38%	97.40%
EQUITY EUROPE - REGIONAL	0.36%	98.94%	0.37%	98.93%	0.38%	98.91%	0.38%	98.84%
EQUITY EUROPE - SINGLE COUNTRY	0.39%	99.28%	0.40%	99.26%	0.41%	99.15%	0.41%	99.08%
EQUITY WORLD	0.37%	98.72%	0.38%	98.70%	0.39%	98.51%	0.40%	98.21%
EQUITY NORTH AMERICA	0.42%	99.12%	0.45%	99.08%	0.46%	98.99%	0.48%	98.87%
EQUITY PACIFIC	0.39%	99.66%	0.40%	99.63%	0.40%	99.53%	0.40%	99.46%
EQUITY SHORT (DEVELOPED)	0.27%	98.51%	0.28%	98.52%	0.29%	98.48%	0.29%	98.38%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.39%	98.44%	0.41%	98.40%	0.42%	97.58%	0.42%	96.63%
LEVERAGED SHORT	0.38%	98.23%	0.40%	98.23%	0.42%	98.11%	0.43%	97.69%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.48%	99.29%	0.49%	99.23%	0.50%	99.09%	0.50%	98.97%
EQUITY EMERGING - AFRICA/MIDDLE EAST	1.37%	99.09%	1.55%	98.21%	1.40%	95.39%	1.28%	93.04%
EQUITY EMERGING - ASIA	0.57%	99.51%	0.59%	99.43%	0.60%	99.28%	0.60%	99.18%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	1.09%	99.06%	1.15%	98.84%	1.20%	98.52%	1.23%	98.22%
EQUITY EMERGING - EAST EUROPE	0.72%	99.13%	0.75%	99.06%	0.76%	98.83%	0.77%	98.77%
EQUITY EMERGING - WORLD	0.38%	99.20%	0.39%	99.17%	0.39%	99.10%	0.39%	99.01%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.79%	99.31%	0.83%	99.27%	0.87%	99.13%	0.90%	98.86%
INFLATION	1.15%	99.40%	1.21%	99.24%	1.27%	99.10%	1.30%	98.83%
LIQUIDITY	0.12%	99.56%	0.12%	99.60%	0.12%	99.29%	0.13%	99.24%
CORPORATE BOND - EURO	0.75%	99.44%	0.77%	99.42%	0.81%	99.40%	0.83%	99.34%
CORPORATE BOND - EX EURO	1.63%	99.20%	1.69%	99.14%	1.74%	99.02%	1.77%	98.75%
CORPORATE BOND - EMERGING	1.66%	99.29%	1.81%	99.10%	1.92%	97.71%	2.02%	97.17%
CORPORATE BOND - WORLD	1.23%	98.91%	1.31%	98.89%	1.39%	98.37%	1.46%	97.96%
CORPORATE BOND - HIGH YIELD	0.91%	98.93%	0.98%	98.90%	1.07%	98.64%	1.12%	97.97%
AGGREGATE BOND	1.05%	99.45%	1.11%	99.38%	1.17%	99.27%	1.21%	99.00%
BOND SHORT	0.66%	99.75%	0.68%	99.73%	0.70%	99.71%	0.71%	99.64%
BOND LEVERAGED LONG	0.58%	99.85%	0.59%	99.84%	0.59%	99.70%	0.59%	99.61%
BOND LEVERAGED SHORT	0.41%	99.33%	0.45%	99.33%	0.49%	99.30%	0.50%	99.19%
GOVERNMENT BONDS - EMERGING	1.03%	98.61%	1.10%	98.60%	1.17%	98.29%	1.21%	97.59%
GOVERNMENT BONDS - EURO	0.45%	99.74%	0.46%	99.72%	0.47%	99.68%	0.47%	99.52%
GOVERNMENT BONDS - ITALY	1.14%	98.86%	1.16%	98.99%	1.20%	98.96%	1.22%	98.76%
GOVERNMENT BONDS - WORLD	0.80%	99.35%	0.83%	99.01%	0.87%	98.69%	0.89%	98.47%
GOVERNMENT BONDS - EX EURO	0.64%	99.37%	0.67%	99.36%	0.70%	99.30%	0.72%	99.18%
ETF - STYLE	0.64%	99.52%	0.66%	99.40%	0.67%	99.16%	0.67%	98.89%
EQUITY STYLE (DEVELOPED)	0.63%	99.52%	0.65%	99.40%	0.66%	99.25%	0.66%	99.01%
EQUITY STYLE (EMERGING)	1.01%	99.55%	1.09%	99.24%	1.04%	94.24%	1.00%	92.07%
ETF - OTHERS	0.82%	99.22%	0.87%	99.07%	0.88%	98.62%	0.88%	98.15%
EQUITY SECTORS (DEVELOPED)	0.69%	99.30%	0.71%	99.19%	0.71%	98.97%	0.72%	98.79%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.88%	99.11%	0.95%	98.93%	0.96%	98.32%	0.96%	97.63%
COMMODITIES	0.83%	99.60%	0.86%	99.59%	0.88%	99.50%	0.89%	99.40%
CREDIT INDICES	1.83%	98.80%	2.03%	98.74%	2.12%	98.79%	2.21%	98.52%
REAL ESTATE	0.66%	99.73%	0.69%	99.54%	0.69%	99.13%	0.69%	98.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.78%	95.95%	0.87%	96.09%	0.96%	95.73%	1.01%	94.92%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.78%	99.88%	0.78%	99.38%	0.78%	98.64%	0.78%	97.99%
MULTI ASSET	3.50%	99.94%	2.76%	89.12%	2.76%	89.12%	1.35%	51.02%
ETF	0.63%	99.20%	0.66%	99.16%	0.69%	99.01%	0.70%	98.77%

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 March:

WISDOMTREE BATTERY SOLUTIONS UCITS ETF - IE00BKLFR75

FIRST TRUST CLOUD COMPUTING UCITS ETF - IE00BFD2H405

CSIF MSCI USA BLUE UCITS ETF - IE00BJBYDR19

CSIF MSCI WORLD ESG LEAD BLUE UCITS ETF - IE00BJBYDQ02

CSIF MSCI WORLD ESG LEAD UCITS ETF EUR H - IE00BKKFT300

CSIF MSCI USA ESG LEAD BLUE UCITS ETF - IE00BJBYDP94

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