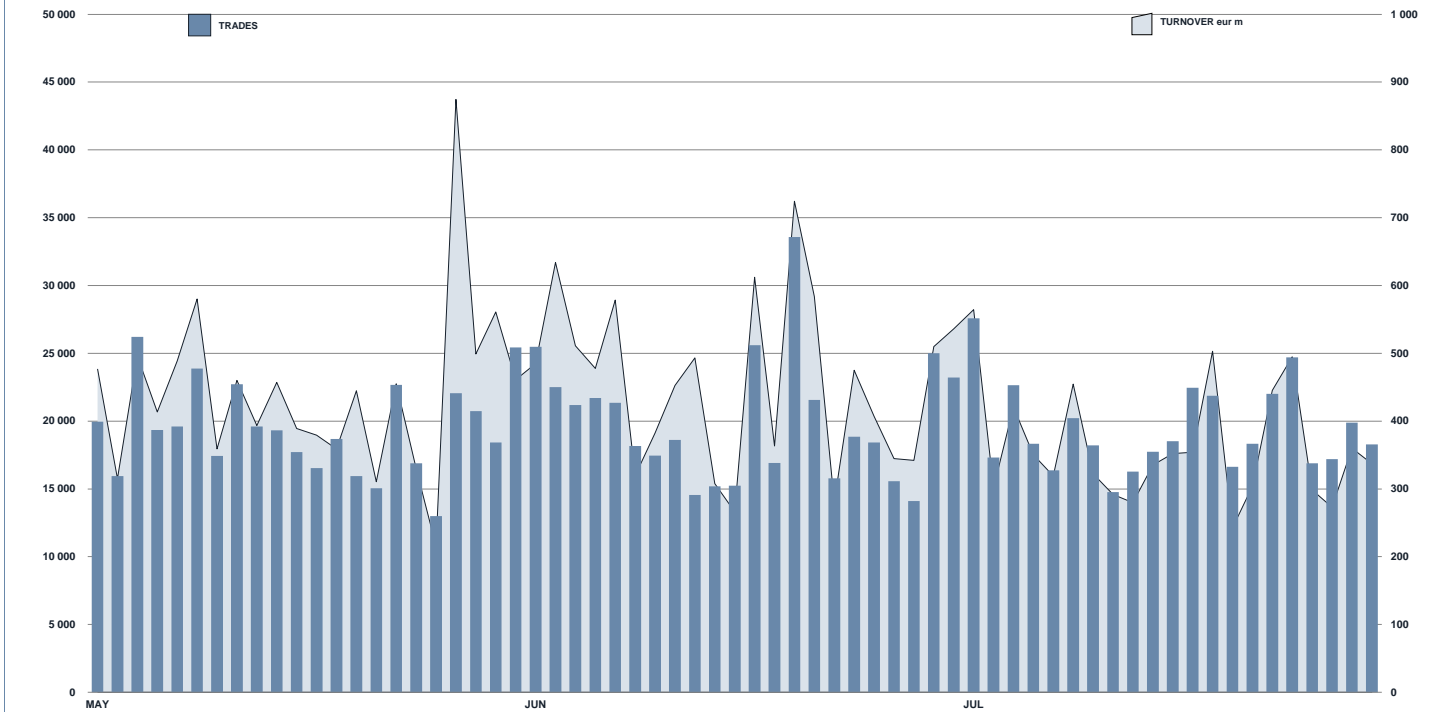




ETFPlus Statistics

July 2019

ETFLPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED	MONTH	AUM in MT		JUNE 2019		JULY 2019		JAN - JUL 2019	
	END OF MONTH	NEW LISTED	eur m	eur m	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	270	1	24 936.27	26 210.25	90 152	3 529.96	100 729	2 969.17	730 103	24 543.67
ETF - CORPORATE AND GOV BOND	307	3	33 556.64	34 847.25	79 871	2 608.63	94 347	2 643.47	568 118	18 996.89
ETF - EMERGING MARKETS	100	0	4 960.77	4 927.30	21 830	553.24	25 556	511.78	190 107	4 370.86
ETF - STYLE	103	2	2 541.56	2 582.46	9 561	169.32	11 983	180.64	74 351	1 336.35
OTHERS	227	0	4 144.97	4 430.03	37 755	586.17	47 612	561.57	269 272	3 811.70
ETC/ETN	317	0	6 025.37	6 180.20	152 622	1 593.87	174 219	1 783.16	1 082 745	10 526.35
TOTAL	1 324	6	76 165.58	79 177.49	391 791	9 041.19	454 446	8 649.79	2 914 696	63 585.82
						1 039.11		605.32		6 556.53

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	SPREAD	25 000 €	
			number	% TOT	BBO	
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	19 021	4.2%	0.13%	0.16%
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	11 769	2.6%	0.15%	0.22%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	11 617	2.6%	0.41%	0.70%
4 ETFS 3X DAILY LONG COFFEE	3CFL	JE00B0YQ3Z98	7 022	1.5%	0.35%	0.66%
5 ETFS PHYSICAL GOLD	PHAU	JE00B1V53770	6 424	1.4%	0.03%	0.03%
6 LYXOR FTSE MIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010466666	4 860	1.1%	0.09%	0.10%
7 XTRACR EUSTX 5D SHT DAILY SWAP UCITS ETF	XSSX	LU0292106753	4 289	0.9%	0.04%	0.05%
8 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B86F4759	4 207	0.9%	0.05%	0.06%
9 ETFS 3X DAILY SHORT FTSE MIB	IT3S	JE00B89R0714	4 087	0.9%	0.15%	0.16%
10 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE00B441G979	4 008	0.9%	0.04%	0.04%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	SPREAD	25 000 €	
			eur m	% TOT	BBO	
1 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE00BYM11K57	207	2.4%	0.08%	0.09%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	172	2.0%	0.13%	0.16%
3 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK018	159	1.8%	0.04%	0.04%
4 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE00B441G979	142	1.6%	0.04%	0.04%
5 ETFS PHYSICAL GOLD	PHAU	JE00B1V53770	136	1.5%	0.03%	0.03%
6 ISHARES CORE EURO STOXX50E(DIST) UCITS ETF	EUE	IE0008471009	125	1.4%	0.04%	0.04%
7 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM0887	118	1.4%	0.03%	0.03%
8 ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE00B1F25681	113	1.3%	0.04%	0.04%
9 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	94	1.1%	0.15%	0.22%
10 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B86F4759	83	1.1%	0.05%	0.06%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	SPREAD	25 000 €	
			number	% TOT	BBO	
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	142 948	4.9%	0.14%	0.18%
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	79 172	2.7%	0.15%	0.22%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	71 630	2.5%	0.37%	0.61%
4 LYXOR FTSE MIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010466666	45 865	1.6%	0.08%	0.10%
5 BOOST NATURAL GAS 3X SHORT DAILY	3NCS	IE00B7B8RD76	40 961	1.4%	0.30%	0.40%
6 ETFS PHYSICAL GOLD	PHAU	JE00B1V53770	32 358	1.1%	0.04%	0.04%
7 ETFS 3X DAILY LONG COFFEE	3CFL	JE00B0YQ3Z98	32 069	1.1%	0.54%	0.85%
8 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE00B441G979	30 883	1.1%	0.06%	0.07%
9 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EMII	IE00BKM4G266	28 508	1.0%	0.05%	0.05%
10 ETFS 3X DAILY SHORT FTSE MIB	IT3S	JE00B89R0714	28 302	1.0%	0.16%	0.17%

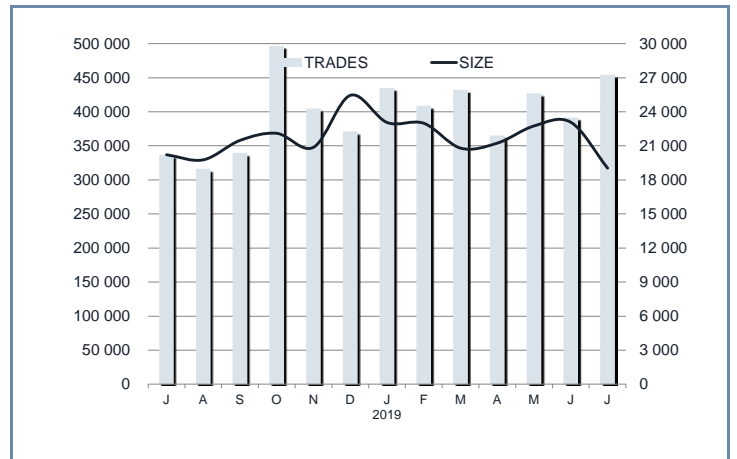
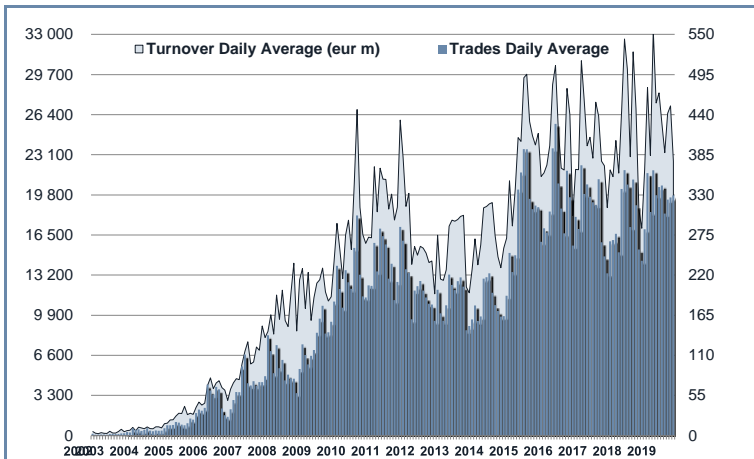
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	SPREAD	25 000 €	
			eur m	% TOT	BBO	
1 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK018	1 403	2.2%	0.05%	0.05%
2 ISHARES CORE EURO STOXX50E(DIST) UCITS ETF	EUE	IE0008471009	1 257	2.0%	0.04%	0.04%
3 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM0887	1 242	2.0%	0.03%	0.04%
4 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	1 150	1.8%	0.14%	0.18%
5 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONIA	FR0010513860	1 082	1.7%	0.01%	0.01%
6 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE00BYM11K57	964	1.5%	0.13%	0.13%
7 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE00B441G979	931	1.5%	0.06%	0.07%
8 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EMII	IE00BKM4G266	852	1.3%	0.05%	0.05%
9 ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE00B1F25681	836	1.3%	0.04%	0.04%
10 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE00B4L5Y983	815	1.3%	0.05%	0.06%

TRADING BY SIZE OF TURNOVER

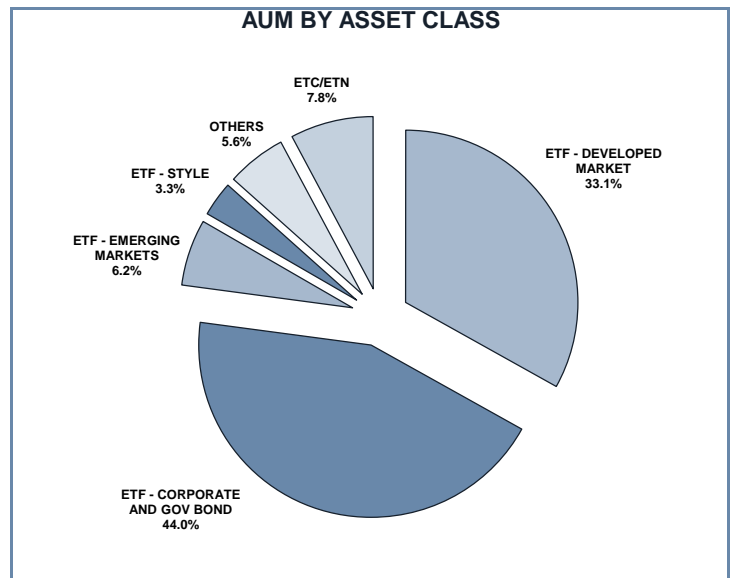
SIZE OF TURNOVER		JUNE 2019		JULY 2019		YEAR 2019			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	41 909	9.9	50 695	10.8	307 767	10.6%	69.1	0.1%
500	1 000	29 757	22.5	33 549	25.0	222 258	7.6%	167.1	0.3%
1 000	2 000	43 166	63.0	51 069	74.4	324 796	11.1%	474.5	0.7%
2 000	3 000	33 766	83.2	37 175	91.7	252 887	8.7%	625.2	1.0%
3 000	4 000	22 570	78.4	28 013	97.1	185 682	6.4%	647.0	1.0%
4 000	5 000	25 398	114.7	28 601	128.9	182 439	6.3%	820.7	1.3%
5 000	6 000	17 950	97.4	23 436	127.0	139 618	4.8%	757.9	1.2%
6 000	7 000	11 960	77.7	14 651	94.8	91 549	3.1%	592.2	0.9%
7 000	8 000	10 172	75.9	13 461	100.7	83 307	2.9%	624.0	1.0%
8 000	9 000	9 812	83.6	11 258	95.6	74 198	2.5%	631.2	1.0%
9 000	10 000	11 155	106.6	12 376	118.2	77 384	2.7%	739.7	1.2%
10 000	15 000	32 420	385.3	40 599	486.4	243 174	8.3%	2 912.1	4.6%
15 000	20 000	16 852	293.9	20 458	357.5	140 231	4.8%	2 459.2	3.9%
20 000	25 000	14 233	319.9	16 792	373.5	103 736	3.6%	2 310.8	3.6%
25 000	30 000	10 536	287.2	12 505	339.8	71 612	2.5%	1 952.6	3.1%
30 000	35 000	7 800	252.3	8 280	265.1	53 861	1.8%	1 737.4	2.7%
35 000	40 000	5 169	192.9	6 278	234.2	37 760	1.3%	1 414.3	2.2%
40 000	45 000	3 734	159.0	4 252	180.3	30 301	1.0%	1 287.1	2.0%
45 000	50 000	4 660	223.6	5 263	251.0	32 210	1.1%	1 540.0	2.4%
50 000	75 000	15 467	926.9	13 962	836.6	101 696	3.5%	6 064.9	9.5%
75 000	100 000	7 615	667.7	7 818	676.1	52 535	1.8%	4 591.9	7.2%
100 000	125 000	4 615	510.0	4 292	473.6	31 501	1.1%	3 487.1	5.5%
125 000	150 000	2 800	381.5	2 195	302.8	16 641	0.6%	2 273.3	3.6%
150 000		8 275	3 628.1	7 468	2 908.6	57 553	2.0%	25 406.3	40.0%
TOTAL		391 791	9 041.2	454 446	8 649.8	2 914 696		63 585.8	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
JUNE	IWDE	190 059 082	3OIL	20 721
JULY	ACWIE	207 360 236	3OIL	19 021



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.07%	99.73%	0.07%	99.74%	0.07%	99.74%	0.07%	99.73%
EQUITY ITALY	0.11%	99.90%	0.11%	99.90%	0.12%	99.89%	0.12%	99.89%
EQUITY EUROPE - REGIONAL	0.06%	99.86%	0.07%	99.86%	0.07%	99.86%	0.07%	99.86%
EQUITY EUROPE - SINGLE COUNTRY	0.08%	99.81%	0.09%	99.81%	0.09%	99.80%	0.09%	99.76%
EQUITY WORLD	0.07%	99.55%	0.07%	99.55%	0.08%	99.55%	0.08%	99.54%
EQUITY NORTH AMERICA	0.06%	99.67%	0.06%	99.68%	0.06%	99.68%	0.06%	99.68%
EQUITY PACIFIC	0.10%	99.87%	0.10%	99.87%	0.11%	99.86%	0.11%	99.85%
EQUITY SHORT (DEVELOPED)	0.07%	99.83%	0.08%	99.83%	0.08%	99.83%	0.08%	99.83%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.09%	99.58%	0.09%	99.59%	0.09%	99.58%	0.10%	99.57%
LEVERAGED SHORT	0.09%	99.56%	0.09%	99.56%	0.10%	99.56%	0.10%	99.56%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.16%	99.69%	0.16%	99.69%	0.17%	99.69%	0.17%	99.69%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.43%	99.90%	0.46%	99.89%	0.48%	99.89%	0.49%	99.89%
EQUITY EMERGING - ASIA	0.21%	99.81%	0.22%	99.80%	0.22%	99.80%	0.22%	99.80%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.53%	99.90%	0.55%	99.90%	0.56%	99.90%	0.57%	99.89%
EQUITY EMERGING - EAST EUROPE	0.25%	99.74%	0.26%	99.75%	0.27%	99.71%	0.27%	99.66%
EQUITY EMERGING - WORLD	0.09%	99.61%	0.09%	99.62%	0.10%	99.62%	0.10%	99.62%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.09%	99.82%	0.10%	99.82%	0.10%	99.82%	0.10%	99.81%
INFLATION	0.12%	99.92%	0.12%	99.92%	0.12%	99.92%	0.13%	99.92%
LIQUIDITY	0.03%	99.91%	0.03%	99.91%	0.03%	99.91%	0.03%	99.91%
CORPORATE BOND - EURO	0.08%	99.78%	0.08%	99.78%	0.08%	99.78%	0.08%	99.77%
CORPORATE BOND - EX EURO	0.13%	99.91%	0.13%	99.89%	0.13%	99.89%	0.14%	99.89%
CORPORATE BOND - EMERGING	0.21%	99.92%	0.21%	99.92%	0.23%	99.92%	0.23%	99.92%
CORPORATE BOND - WORLD	0.15%	99.72%	0.15%	99.72%	0.16%	99.72%	0.16%	99.68%
CORPORATE BOND - HIGH YIELD	0.09%	99.65%	0.09%	99.65%	0.10%	99.66%	0.10%	99.57%
AGGREGATE BOND	0.12%	99.90%	0.13%	99.91%	0.13%	99.91%	0.14%	99.86%
BOND SHORT	0.09%	99.98%	0.09%	99.98%	0.10%	99.97%	0.10%	99.97%
BOND LEVERAGED LONG	0.12%	99.96%	0.12%	99.97%	0.12%	99.97%	0.12%	99.97%
BOND LEVERAGED SHORT	0.10%	99.78%	0.10%	99.79%	0.10%	99.79%	0.10%	99.79%
GOVERNMENT BONDS - EMERGING	0.15%	99.76%	0.15%	99.76%	0.16%	99.76%	0.17%	99.74%
GOVERNMENT BONDS - EURO	0.06%	99.92%	0.06%	99.92%	0.06%	99.92%	0.06%	99.92%
GOVERNMENT BONDS - ITALY	0.08%	99.90%	0.08%	99.90%	0.09%	99.90%	0.09%	99.90%
GOVERNMENT BONDS - WORLD	0.11%	99.93%	0.11%	99.93%	0.11%	99.92%	0.12%	99.92%
GOVERNMENT BONDS - EX EURO	0.10%	99.88%	0.11%	99.88%	0.11%	99.87%	0.11%	99.87%
ETF - STYLE	0.17%	99.87%	0.18%	99.87%	0.19%	99.86%	0.19%	99.82%
EQUITY STYLE (DEVELOPED)	0.17%	99.87%	0.17%	99.87%	0.18%	99.86%	0.19%	99.82%
EQUITY STYLE (EMERGING)	0.36%	99.91%	0.38%	99.88%	0.38%	99.78%	0.39%	99.69%
ETF - OTHERS	0.20%	99.84%	0.21%	99.83%	0.23%	99.79%	0.24%	99.66%
EQUITY SECTORS (DEVELOPED)	0.21%	99.93%	0.21%	99.92%	0.22%	99.91%	0.22%	99.90%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.20%	99.73%	0.21%	99.74%	0.25%	99.70%	0.27%	99.57%
COMMODITIES	0.22%	99.90%	0.23%	99.89%	0.23%	99.85%	0.24%	99.48%
CREDIT INDICES	0.20%	100.00%	0.20%	100.00%	0.21%	100.00%	0.21%	100.00%
REAL ESTATE	0.14%	99.89%	0.15%	99.89%	0.18%	99.89%	0.19%	99.89%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.28%	99.64%	0.31%	99.64%	0.35%	98.35%	0.37%	97.20%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.24%	99.98%	0.25%	99.92%	0.26%	99.91%	0.26%	99.90%
MULTI ASSET	0.59%	100.00%	0.50%	98.31%	0.50%	98.31%	0.50%	98.31%
ETF	0.10%	99.78%	0.10%	99.79%	0.11%	99.78%	0.11%	99.76%

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 historical record of €79.17bn (+15.95% vs July 2018).

New instruments listed in July:

- Lyxor Green Bond (DR) UCITS ETF - LU1563454310
- Lyxor Core Global Inflation-Linked 1-10Y Bond (DR) UCITS ETF - LU1910939849
- JPM Global Equity Multi-Factor UCITS ETF- USD (acc)- IE00BJRCLL96
- JPM US Equity Multi-Factor UCITS ETF- USD (acc)- IE00BJRCLK89
- JPM BetaBuilders US Treasury Bond 0-1yr UCITS ETF - USD (acc)- IE00BJK3WF00
- Invesco MSCI USA UCITS ETF - IE00B60SX170

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



London
Stock Exchange Group

This document contains text, data, graphics, photographs, illustrations, artwork, names, logos, trade marks, service marks and information ("Information") connected with Borsa Italiana S.p.A. ("Borsa Italiana"). All reasonable efforts have been made to ensure that the Information in this document was correct at the time of publication. However, Borsa Italiana Spa accepts no liability for decisions taken, or systems-related or other work carried out by any party based on this document. The publication of this document does not represent solicitation, by Borsa Italiana, of public saving and is not to be considered as a recommendation by Borsa Italiana as to the suitability of the investment, if any, herein described.

© July 2019 Borsa Italiana S.p.A. All rights reserved.