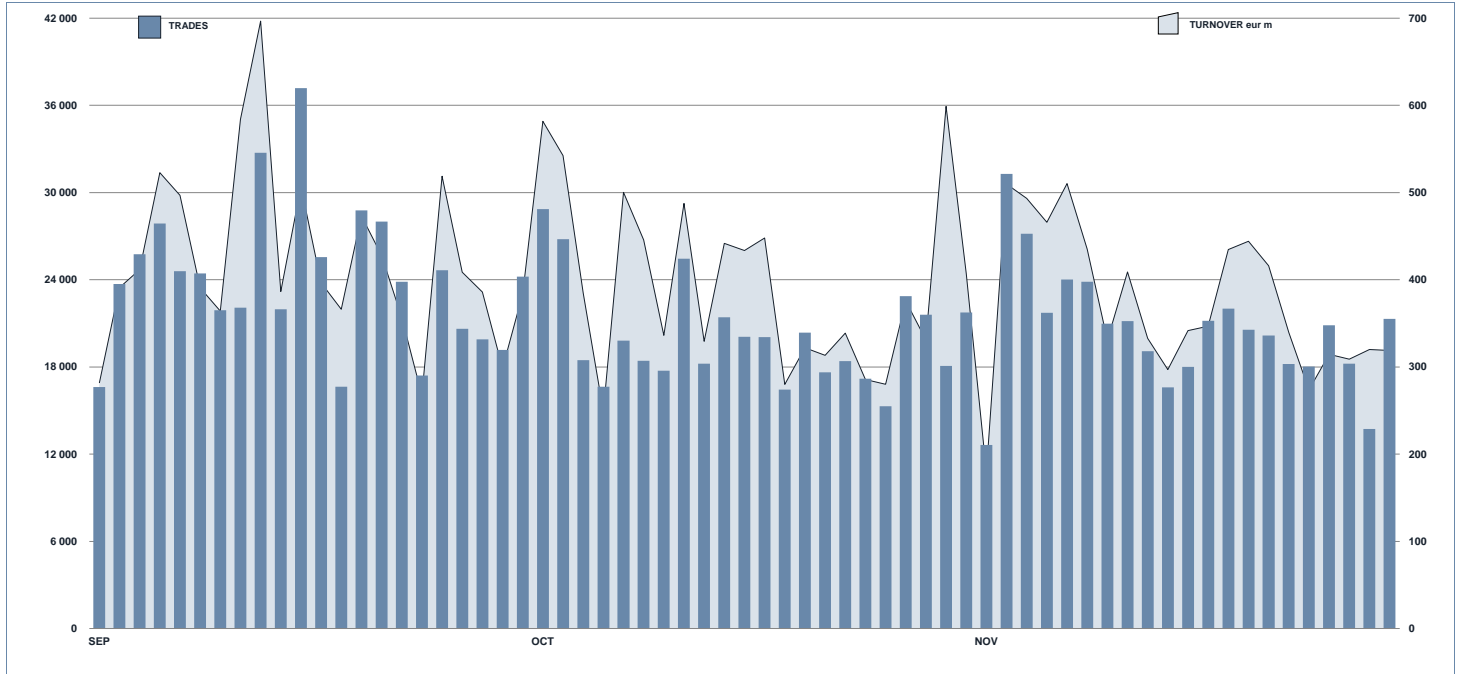




ETFPlus Statistics

November 2019

ETFFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	ALUM in MT		OCTOBER 2019		NOVEMBER 2019		JAN - NOV 2019	
			eur m 31/10/2019	eur m 29/11/2019	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	271	1	28 414.80	23 742.87	102 883	3 555.42	95 044	2 674.06	1 128 400	37 259.47
ETF - CORPORATE AND GOV BOND	320	5	36 903.10	36 859.37	89 401	2 435.23	77 989	2 134.97	906 682	28 205.96
ETF - EMERGING MARKETS	103	-	4 463.52	4 733.17	20 773	437.43	23 388	598.42	279 068	6 420.77
ETF - STYLE	104	2	2 730.84	2 850.61	14 480	245.08	14 603	210.26	125 495	2 131.65
OTHERS	241	3	4 708.35	5 257.70	50 421	602.59	49 560	539.16	459 479	6 108.58
ETC/ETN	218	-	6 277.58	6 480.41	187 768	1 820.11	170 135	1 664.76	1 877 292	18 162.71
TOTAL	1 257	11	83 498.19	85 924.13	465 726	9 095.87	430 719	7 821.64	4 776 416	98 289.14
						699.36		447.13		9 358.80

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	SPREAD BBO	25 000 €
1 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE0088VC8061	24 141	5.6%	0.42%	0.58%
2 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE0087SX5Y86	19 955	4.6%	0.16%	0.23%
3 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE0087ZOC614	19 910	4.6%	0.14%	0.15%
4 WISDOMTREE NATURAL GAS 3X DAILY SHORT	3NGS	IE00878BRD76	7 807	1.8%	0.57%	0.69%
5 WISDOMTREE COFFEE 3X DAILY LEVERAGED	3CFL	JE0081YQ3Z98	7 259	1.7%	0.62%	0.75%
6 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITF	IE0088VC8061	6 119	1.4%	0.10%	0.13%
7 WISDOMTREE PHYSICAL GOLD	PHAU	JE0081VS3770	5 852	1.4%	0.03%	0.04%
8 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	5 002	1.2%	0.09%	0.09%
9 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00866F4759	3 814	0.9%	0.04%	0.05%
10 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LSY983	3 587	0.8%	0.04%	0.04%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	SPREAD BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE0087SX5Y86	229	2.9%	0.16%	0.23%
2 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE0087ZOC614	223	2.8%	0.14%	0.15%
3 ISHARESCOREEUROSTOXX50E(DIST) UCITS ETF	EUE	IE0008471009	132	1.7%	0.04%	0.04%
4 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE0088VC8061	132	1.7%	0.42%	0.58%
5 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	120	1.5%	0.04%	0.05%
6 ISHARES EURO OVERNIGHT RETURN UCITS ETF	SWDA	IE0084LSY983	106	1.4%	0.04%	0.04%
7 ISHARES EU AGGREGATE BOND UCITS ETF DIST	IEAG	IE0083DKXQ41	103	1.3%	0.05%	0.05%
8 WISDOMTREE PHYSICAL GOLD	PHAU	JE0081VS3770	90	1.2%	0.03%	0.04%
9 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK018	89	1.1%	0.04%	0.04%
10 AMUNDI MSCI EMERGING UCITS ETF - EUR	AEMM	LU1681045370	84	1.1%	0.05%	0.05%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	SPREAD BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE0087ZOC614	253 026	5.3%	0.14%	0.18%
2 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE0087SX5Y86	156 580	3.3%	0.15%	0.22%
3 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE0088VC8061	143 686	3.0%	0.39%	0.62%
4 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	67 546	1.4%	0.09%	0.10%
5 WISDOMTREE NATURAL GAS 3X DAILY SHORT	3NGS	IE00878BRD76	65 517	1.3%	0.57%	0.69%
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE0081VS3770	59 816	1.3%	0.03%	0.04%
7 WISDOMTREE COFFEE 3X DAILY LEVERAGED	3CFL	JE0081YQ3Z98	58 111	1.2%	0.54%	0.82%
8 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITF	IE0088VC8061	50 202	1.1%	0.13%	0.14%
9 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE0087YHQ268	49 854	1.0%	0.90%	1.20%
10 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	44 289	0.9%	0.08%	0.09%

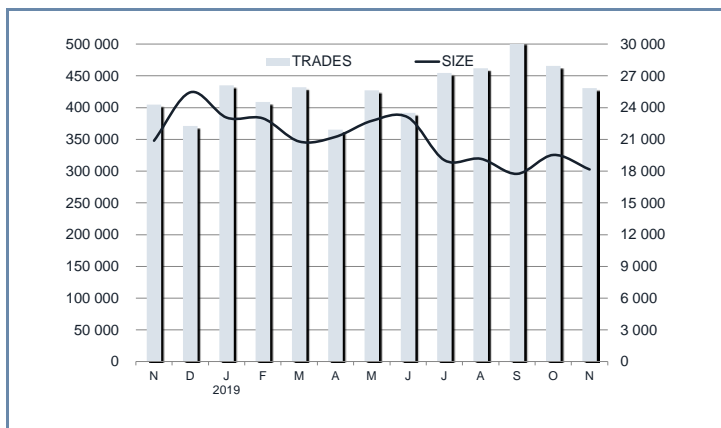
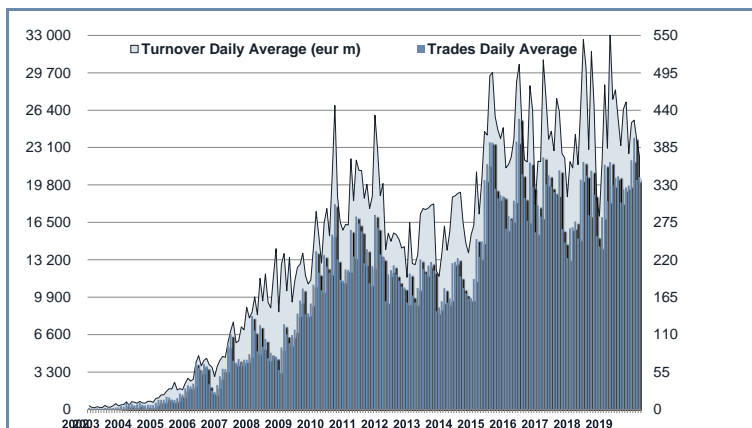
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	SPREAD BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE0087ZOC614	2 094	2.1%	0.14%	0.18%
2 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK018	1 802	1.8%	0.05%	0.05%
3 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSP	IE0088VMR087	1 758	1.8%	0.03%	0.04%
4 ISHARESCOREEUROSTOXX50E(DIST) UCITS ETF	EUE	IE0008471009	1 744	1.8%	0.04%	0.04%
5 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE0081YM1K57	1 522	1.5%	0.13%	0.13%
6 WISDOMTREE WTI CRUDE OIL 3X DAILY SHORT	3OIS	IE0087SX5Y86	1 341	1.4%	0.15%	0.22%
7 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONIA	FR0010510690	1 326	1.3%	0.01%	0.01%
8 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	1 301	1.3%	0.06%	0.06%
9 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LSY983	1 283	1.3%	0.05%	0.05%
10 WISDOMTREE PHYSICAL GOLD	PHAU	JE0081VS3770	1 174	1.2%	0.03%	0.04%

TRADING BY SIZE OF TURNOVER

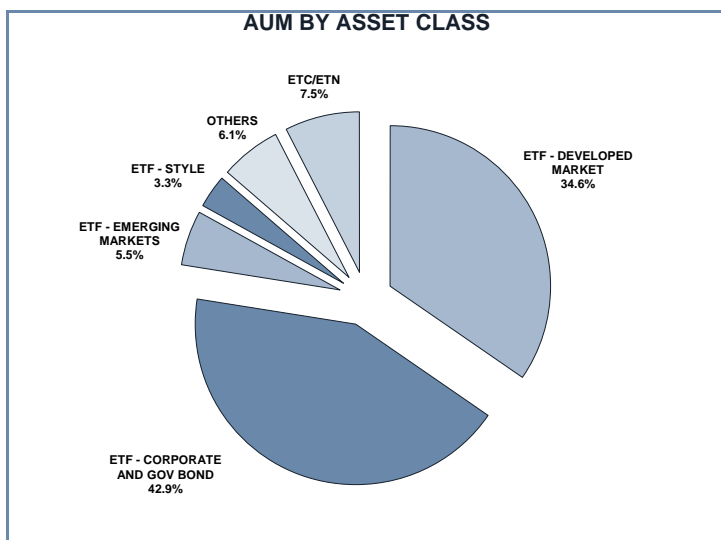
SIZE OF TURNOVER		OCTOBER 2019		NOVEMBER 2019		YEAR 2019			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	47 067	11.3	46 647	11.0	513 871	10.8%	117.0	0.1%
500	1 000	38 017	28.3	33 082	24.8	372 353	7.8%	278.7	0.3%
1 000	2 000	60 839	85.7	58 137	82.1	566 736	11.9%	818.1	0.8%
2 000	3 000	41 649	102.9	38 906	96.0	419 797	8.8%	1 037.9	1.1%
3 000	4 000	29 417	101.8	26 967	93.8	299 295	6.3%	1 040.7	1.1%
4 000	5 000	28 256	127.9	26 290	119.8	294 274	6.2%	1 328.4	1.4%
5 000	6 000	22 677	122.7	21 236	115.2	235 733	4.9%	1 279.4	1.3%
6 000	7 000	13 363	86.5	13 085	84.7	147 839	3.1%	956.5	1.0%
7 000	8 000	12 052	90.4	12 418	92.8	131 340	2.7%	983.7	1.0%
8 000	9 000	11 903	101.0	8 986	76.5	118 050	2.5%	1 003.5	1.0%
9 000	10 000	12 755	121.9	10 398	99.3	127 074	2.7%	1 214.6	1.2%
10 000	15 000	40 991	486.6	40 011	478.6	408 358	8.5%	4 871.1	5.0%
15 000	20 000	19 022	331.7	17 935	311.7	214 820	4.5%	3 756.6	3.8%
20 000	25 000	14 195	314.4	12 996	291.5	160 147	3.4%	3 572.2	3.6%
25 000	30 000	10 733	290.6	10 509	285.8	115 536	2.4%	3 142.0	3.2%
30 000	35 000	7 766	250.8	6 259	201.4	87 360	1.8%	2 819.6	2.9%
35 000	40 000	6 778	254.2	5 255	197.0	62 362	1.3%	2 336.2	2.4%
40 000	45 000	4 101	173.6	4 294	180.8	46 830	1.0%	1 986.3	2.0%
45 000	50 000	5 637	270.5	4 707	225.1	52 309	1.1%	2 502.7	2.5%
50 000	75 000	15 449	919.7	13 556	820.8	160 210	3.4%	9 557.4	9.7%
75 000	100 000	7 955	696.0	6 383	554.0	80 958	1.7%	7 067.6	7.2%
100 000	125 000	4 894	543.0	3 557	390.6	49 262	1.0%	5 450.7	5.5%
125 000	150 000	2 393	327.5	2 249	308.9	25 619	0.5%	3 503.4	3.6%
150 000		7 817	3 256.9	6 856	2 679.6	86 283	1.8%	37 664.8	38.3%
TOTAL		465 726	9 095.9	430 719	7 821.6	4 776 416		98 289.1	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
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



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.07%	99.67%	0.07%	99.67%	0.07%	99.67%	0.08%	99.66%
EQUITY ITALY	0.09%	99.50%	0.10%	99.51%	0.10%	99.53%	0.10%	99.52%
EQUITY EUROPE - REGIONAL	0.06%	99.74%	0.06%	99.75%	0.06%	99.75%	0.06%	99.75%
EQUITY EUROPE - SINGLE COUNTRY	0.08%	99.84%	0.08%	99.84%	0.09%	99.84%	0.09%	99.83%
EQUITY WORLD	0.07%	99.49%	0.07%	99.49%	0.08%	99.48%	0.08%	99.45%
EQUITY NORTH AMERICA	0.06%	99.66%	0.06%	99.67%	0.07%	99.67%	0.07%	99.67%
EQUITY PACIFIC	0.10%	99.81%	0.11%	99.81%	0.11%	99.80%	0.12%	99.79%
EQUITY SHORT (DEVELOPED)	0.06%	99.79%	0.07%	99.80%	0.07%	99.80%	0.07%	99.79%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.08%	99.42%	0.08%	99.42%	0.08%	99.42%	0.08%	99.42%
LEVERAGED SHORT	0.09%	99.47%	0.09%	99.48%	0.10%	99.49%	0.10%	99.48%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.16%	99.66%	0.16%	99.66%	0.17%	99.65%	0.17%	99.64%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.44%	99.89%	0.46%	99.89%	0.48%	99.82%	0.49%	99.69%
EQUITY EMERGING - ASIA	0.20%	99.76%	0.21%	99.76%	0.21%	99.73%	0.22%	99.71%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.46%	99.91%	0.48%	99.90%	0.49%	99.89%	0.50%	99.87%
EQUITY EMERGING - EAST EUROPE	0.25%	99.69%	0.26%	99.69%	0.27%	99.69%	0.27%	99.69%
EQUITY EMERGING - WORLD	0.10%	99.59%	0.10%	99.59%	0.10%	99.59%	0.10%	99.59%
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%	99.83%	0.10%	99.83%	0.10%	99.82%	0.11%	99.81%
INFLATION	0.12%	99.91%	0.12%	99.91%	0.13%	99.91%	0.13%	99.90%
LIQUIDITY	0.03%	99.98%	0.03%	99.97%	0.03%	99.97%	0.03%	99.97%
CORPORATE BOND - EURO	0.08%	99.85%	0.08%	99.85%	0.08%	99.85%	0.08%	99.85%
CORPORATE BOND - EX EURO	0.18%	99.91%	0.18%	99.90%	0.19%	99.90%	0.19%	99.89%
CORPORATE BOND - EMERGING	0.17%	99.96%	0.18%	99.96%	0.19%	99.96%	0.20%	99.96%
CORPORATE BOND - WORLD	0.14%	99.66%	0.14%	99.73%	0.15%	99.73%	0.16%	99.73%
CORPORATE BOND - HIGH YIELD	0.10%	99.63%	0.10%	99.63%	0.11%	99.57%	0.11%	99.55%
AGGREGATE BOND	0.14%	99.92%	0.14%	99.92%	0.14%	99.92%	0.15%	99.87%
BOND SHORT	0.08%	99.95%	0.08%	99.95%	0.08%	99.95%	0.08%	99.95%
BOND LEVERAGED LONG	0.12%	99.98%	0.12%	99.98%	0.12%	99.98%	0.13%	99.98%
BOND LEVERAGED SHORT	0.09%	99.67%	0.10%	99.67%	0.10%	99.67%	0.10%	99.67%
GOVERNMENT BONDS - EMERGING	0.14%	99.77%	0.15%	99.77%	0.16%	99.76%	0.16%	99.75%
GOVERNMENT BONDS - EURO	0.06%	99.90%	0.06%	99.89%	0.06%	99.89%	0.06%	99.87%
GOVERNMENT BONDS - ITALY	0.08%	99.99%	0.08%	99.99%	0.08%	99.99%	0.09%	99.99%
GOVERNMENT BONDS - WORLD	0.12%	99.91%	0.12%	99.89%	0.12%	99.89%	0.12%	99.89%
GOVERNMENT BONDS - EX EURO	0.11%	99.83%	0.11%	99.83%	0.11%	99.83%	0.12%	99.82%
ETF - STYLE	0.16%	99.87%	0.17%	99.87%	0.18%	99.81%	0.18%	99.69%
EQUITY STYLE (DEVELOPED)	0.16%	99.87%	0.17%	99.87%	0.18%	99.81%	0.18%	99.70%
EQUITY STYLE (EMERGING)	0.40%	99.95%	0.41%	99.80%	0.41%	99.51%	0.41%	99.31%
ETF - OTHERS	0.20%	99.83%	0.21%	99.82%	0.23%	99.75%	0.24%	99.46%
EQUITY SECTORS (DEVELOPED)	0.21%	99.93%	0.22%	99.93%	0.23%	99.92%	0.23%	99.87%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.20%	99.71%	0.21%	99.70%	0.23%	99.57%	0.25%	98.98%
COMMODITIES	0.23%	99.95%	0.23%	99.96%	0.24%	99.93%	0.25%	99.86%
CREDIT INDICES	0.22%	100.00%	0.23%	100.00%	0.24%	100.00%	0.25%	100.00%
REAL ESTATE	0.16%	99.87%	0.18%	99.87%	0.19%	99.79%	0.19%	99.74%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.20%	99.51%	0.22%	99.51%	0.24%	99.27%	0.25%	98.63%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.37%	99.95%	0.39%	99.95%	0.41%	99.83%	0.43%	99.77%
MULTI ASSET	0.46%	100.00%	0.46%	100.00%	0.46%	100.00%	0.46%	100.00%
ETF	0.10%	99.76%	0.10%	99.76%	0.11%	99.75%	0.11%	99.72%

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 €85.92b (+24.50% vs November 2018).

Goldman Sachs Asset Management joined the Italian ETF market, listing three new instruments.

New instruments listed in November:

- SPDR EMERGING LOCAL BOND UCITS ETF ACC - IE00BKJH525
- GOLDMANSACHS BETA EMERG UCITS ETF USD - IE00BJ5CMD00
- GOLDMANSACHS BETA US LARGE CAP UCITS ETF - IE00BJ5CNR11
- GOLDMANSACHS CHINA GOVER UCITS ETF USD D - IE00BJSBCS90
- L&G EUROPE EQUITY RESPONSIBLE UCITS ETF - IE00BKLR7N76
- INVESCO MSCI USA UCITS ETF DIST - IE00BKSLY747
- LYXOR EUROMTS ALL-MATUR IG UCITS ETF DIS - LU1650490805
- AMUNDI SMART CITY UCITS ETF - EUR (C) - LU2037748345
- AMUNDI EURO CORP SRI 0-3 Y UCITS ETF D - LU2037748774
- AMUNDI SMART FACTORY UCITS ETF EUR C - LU2037749822
- AMUNDI BREAK INFLA USD 10Y UCITS ETF DR - LU2037750168

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