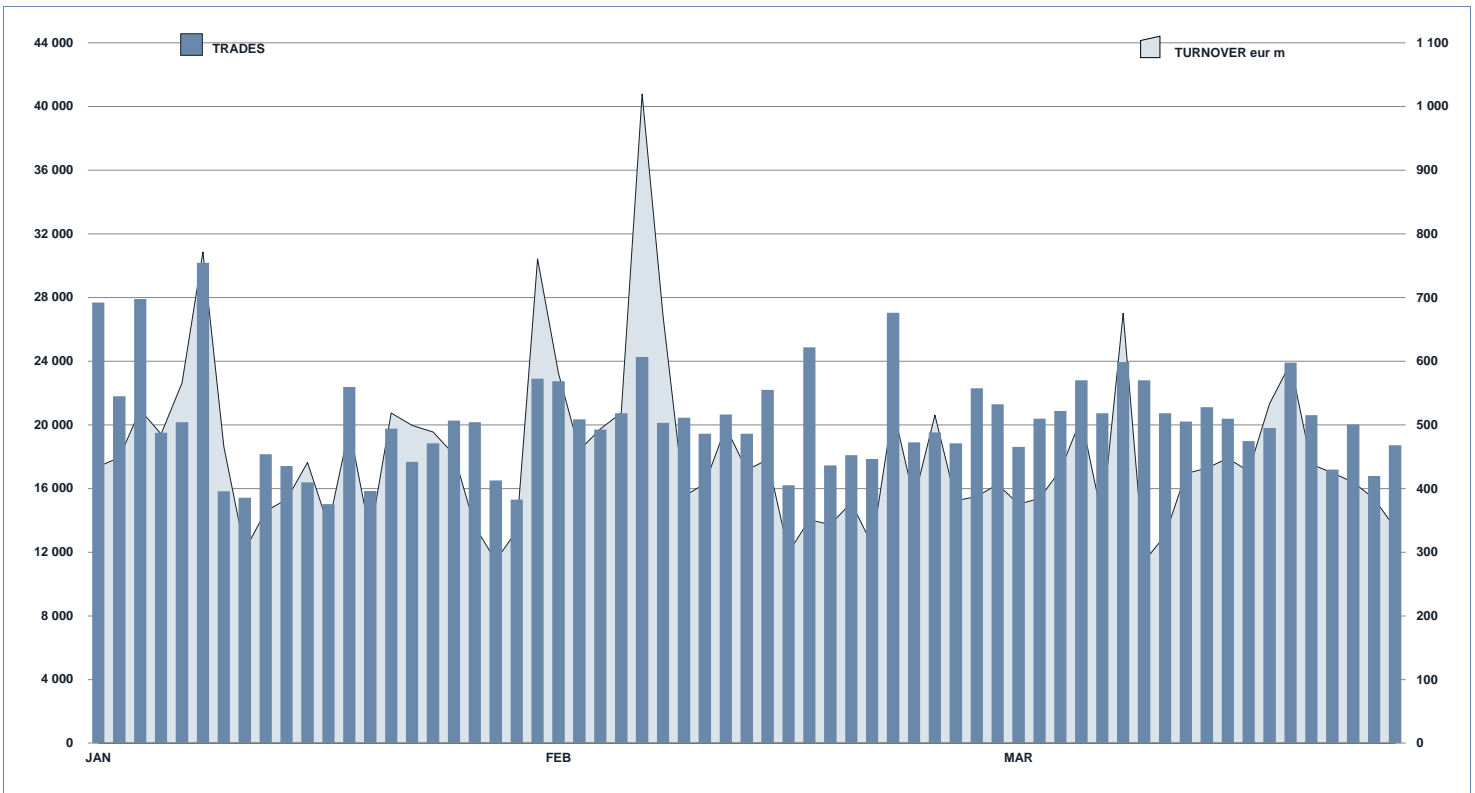




## ETFPlus Statistics

March 2019

### ETFLPLUS DAILY TURNOVER



### MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED	MONTH	AUM in MT		FEBRUARY 2019		MARCH 2019		JAN - MAR 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	265	8	24 596.23	24 794.27	109 831	3 996.44	108 076	3 465.02	332 471	11 305.39
ETF - CORPORATE AND GOV BOND	296	6	30 072.43	31 291.74	75 988	2 690.82	95 790	2 942.89	243 389	8 700.54
ETF - EMERGING MARKETS	94	0	5 128.62	5 206.78	28 779	662.43	28 716	547.46	84 677	1 830.94
ETF - STYLE	105	0	2 363.79	2 470.06	10 170	195.84	10 401	211.36	30 362	587.59
OTHERS	208	5	3 827.80	3 903.83	34 690	501.52	37 457	458.70	100 649	1 447.48
ETC/ETN	317	0	5 916.22	5 992.43	149 403	1 351.18	151 719	1 363.00	484 508	4 545.92
<b>TOTAL</b>	<b>1 285</b>	<b>28</b>	<b>71 905.09</b>	<b>73 659.12</b>	<b>408 861</b>	<b>9 398.24</b>	<b>432 159</b>	<b>8 988.43</b>	<b>1 276 056</b>	<b>28 417.87</b>
	<i>of which RFO</i>					<i>1 405.80</i>		<i>752.48</i>		<i>2 901.74</i>

### MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE0087ZQC614	23 128	5.4%	0.13%	0.20%
2 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE0087SXS186	12 261	2.8%	0.14%	0.28%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088V20681	7 841	1.8%	0.31%	0.54%
4 BOOST NATURAL GAS 3X SHORT DAILY	3NGL	IE0088V20681	7 149	1.7%	0.24%	0.40%
5 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010466686	6 314	1.5%	0.08%	0.09%
6 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00866F4759	5 702	1.3%	0.05%	0.05%
7 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EIMI	IE0088M4G266	4 931	1.1%	0.04%	0.05%
8 ISHARES JP MOR EM LOC GOV BOND UCITS ETF	SEML	IE0085M4W452	4 907	1.1%	0.09%	0.11%
9 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	4 746	1.1%	0.05%	0.05%
10 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LY983	4 457	1.0%	0.05%	0.05%

### MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE0087ZQC614	190	2.1%	0.13%	0.20%
2 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	183	2.0%	0.03%	0.04%
3 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00866F4759	181	2.0%	0.05%	0.05%
4 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONA	FR0010510800	174	1.9%	0.01%	0.01%
5 ISHARES CORE EURO STOXX 50 (DIS) UCITS ETF	EUJE	IE0008471009	162	1.8%	0.04%	0.04%
6 ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE0081F2S681	158	1.8%	0.04%	0.05%
7 LYXOR EMTS ALL-MAT IN G DR UCITS ETF ACC	EMG	LU1650400474	153	1.7%	0.05%	0.05%
8 ISHARES CORE EU CORP BOND UCITS ETF DIST	IEAC	IE0083F1R335	146	1.6%	0.06%	0.06%
9 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK018	145	1.6%	0.05%	0.05%
10 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LY983	140	1.6%	0.05%	0.05%

### MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE0087ZQC614	66 968	5.2%	0.17%	0.23%
2 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE0087SXS186	35 015	2.7%	0.16%	0.26%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088V20681	34 808	2.7%	0.41%	0.65%
4 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010466686	24 567	1.9%	0.07%	0.09%
5 BOOST NATURAL GAS 3X SHORT DAILY	3NGL	IE0088V20681	22 547	1.8%	0.38%	0.48%
6 ISHARES MSCI WORLD EUR HEDG UCITS ETF ACC	IWDE	IE008441G979	17 331	1.4%	0.08%	0.09%
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	15 335	1.2%	0.11%	0.14%
8 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010466688	14 849	1.2%	0.07%	0.09%
9 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	14 373	1.1%	0.04%	0.04%
10 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EIMI	IE0088M4G266	14 036	1.1%	0.05%	0.06%

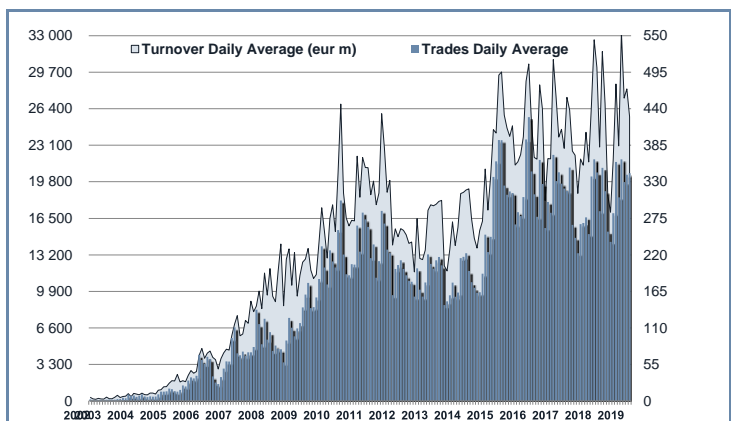
### MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK018	853	3.0%	0.06%	0.06%
2 ISHARES CORE EURO STOXX 50 (DIS) UCITS ETF	EUJE	IE0008471009	722	2.5%	0.04%	0.04%
3 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	596	2.1%	0.04%	0.04%
4 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONA	FR0010510800	510	1.8%	0.01%	0.01%
5 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE0087ZQC614	501	1.8%	0.17%	0.23%
6 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE0089Y11K57	459	1.6%	0.16%	0.17%
7 ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE0081F2S681	443	1.6%	0.04%	0.05%
8 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	399	1.4%	0.04%	0.04%
9 UBS MSCI EMU UCITS ETF A-DIS	EMUEUA	LU0147308422	390	1.4%	0.06%	0.06%
10 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00866F4759	371	1.3%	0.05%	0.06%

**TRADING BY SIZE OF TURNOVER**

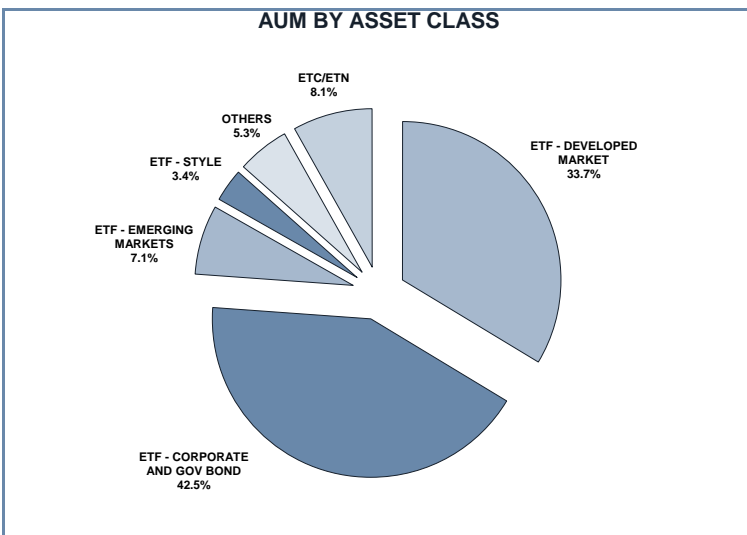
SIZE OF TURNOVER		FEBRUARY 2019		MARCH 2019		YEAR 2019			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	45 177	9.2	48 714	10.4	134 971	10.6%	29.5	0.1%
500	1 000	30 389	22.7	32 786	24.4	96 135	7.5%	71.8	0.3%
1 000	2 000	43 218	63.0	48 062	70.2	138 255	10.8%	201.5	0.7%
2 000	3 000	38 119	94.4	35 733	88.4	114 164	8.9%	282.6	1.0%
3 000	4 000	26 403	91.8	30 287	106.0	86 494	6.8%	302.7	1.1%
4 000	5 000	24 732	111.2	25 719	115.2	79 313	6.2%	356.0	1.3%
5 000	6 000	18 805	102.2	21 021	114.1	60 555	4.7%	329.4	1.2%
6 000	7 000	13 337	86.1	14 342	92.8	40 631	3.2%	262.5	0.9%
7 000	8 000	11 840	89.0	13 997	104.9	37 788	3.0%	283.3	1.0%
8 000	9 000	10 585	90.1	12 854	109.4	33 591	2.6%	285.8	1.0%
9 000	10 000	13 012	124.9	10 516	100.3	34 178	2.7%	326.7	1.1%
10 000	15 000	33 601	400.9	34 368	411.8	103 629	8.1%	1 243.2	4.4%
15 000	20 000	19 798	346.9	20 707	363.7	62 491	4.9%	1 094.7	3.9%
20 000	25 000	14 586	328.0	13 365	296.0	44 802	3.5%	999.0	3.5%
25 000	30 000	8 695	237.8	9 975	272.1	29 790	2.3%	814.2	2.9%
30 000	35 000	8 165	264.5	7 428	240.1	24 306	1.9%	785.5	2.8%
35 000	40 000	4 934	185.7	5 767	215.6	15 503	1.2%	581.3	2.0%
40 000	45 000	4 106	173.3	3 987	169.3	13 229	1.0%	562.1	2.0%
45 000	50 000	4 421	211.0	4 478	214.7	14 211	1.1%	678.6	2.4%
50 000	75 000	13 145	787.7	15 384	916.7	43 092	3.4%	2 576.1	9.1%
75 000	100 000	6 690	592.2	7 107	613.1	21 803	1.7%	1 911.6	6.7%
100 000	125 000	4 898	548.4	4 527	499.1	14 209	1.1%	1 580.5	5.6%
125 000	150 000	2 222	304.6	2 362	321.1	6 761	0.5%	922.6	3.2%
150 000		7 983	4 132.7	8 673	3 519.1	26 155	2.0%	11 936.7	42.0%
<b>TOTAL</b>		<b>408 861</b>	<b>9 398.2</b>	<b>432 159</b>	<b>8 988.4</b>	<b>1 276 056</b>		<b>28 417.9</b>	

**TRADING EVOLUTION**



**FOCUS**

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
MARCH	CSSPX	406 065 260	3OIL	12 137
APRIL	3OIL	214 312 390	3OIL	14 789
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	IUSE	409 453 929	3OIL	22 548
FEBRUARY	IUSE	298 479 507	3OIL	21 292
MARCH	3OIL	190 451 024	3OIL	23 128



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.07%</b>	<b>99.75%</b>	<b>0.08%</b>	<b>99.75%</b>	<b>0.08%</b>	<b>99.75%</b>	<b>0.08%</b>	<b>99.74%</b>
EQUITY ITALY	0.11%	99.82%	0.11%	99.82%	0.12%	99.82%	0.12%	99.82%
EQUITY EUROPE - REGIONAL	0.07%	99.84%	0.07%	99.84%	0.07%	99.84%	0.07%	99.83%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	99.80%	0.09%	99.81%	0.10%	99.80%	0.10%	99.80%
EQUITY WORLD	0.08%	99.66%	0.08%	99.66%	0.09%	99.66%	0.09%	99.65%
EQUITY NORTH AMERICA	0.07%	99.67%	0.07%	99.67%	0.07%	99.67%	0.07%	99.67%
EQUITY PACIFIC	0.11%	99.85%	0.11%	99.85%	0.12%	99.84%	0.12%	99.84%
EQUITY SHORT (DEVELOPED)	0.09%	99.86%	0.09%	99.87%	0.09%	99.87%	0.10%	99.87%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.08%	99.59%	0.09%	99.60%	0.09%	99.61%	0.09%	99.61%
LEVERAGED SHORT	0.10%	99.58%	0.10%	99.60%	0.10%	99.60%	0.11%	99.60%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - EMERGING MARKETS</b>	<b>0.15%</b>	<b>99.64%</b>	<b>0.16%</b>	<b>99.64%</b>	<b>0.16%</b>	<b>99.63%</b>	<b>0.16%</b>	<b>99.62%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.50%	99.92%	0.52%	99.91%	0.55%	99.89%	0.57%	99.88%
EQUITY EMERGING - ASIA	0.24%	99.73%	0.25%	99.73%	0.25%	99.72%	0.26%	99.72%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.45%	99.81%	0.47%	99.82%	0.49%	99.79%	0.50%	99.74%
EQUITY EMERGING - EAST EUROPE	0.30%	99.89%	0.32%	99.89%	0.33%	99.89%	0.33%	99.78%
EQUITY EMERGING - WORLD	0.07%	99.56%	0.07%	99.56%	0.08%	99.56%	0.08%	99.56%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - CORPORATE GOVERNMENT BONDS</b>	<b>0.09%</b>	<b>99.83%</b>	<b>0.09%</b>	<b>99.84%</b>	<b>0.10%</b>	<b>99.83%</b>	<b>0.10%</b>	<b>99.82%</b>
INFLATION	0.12%	99.90%	0.12%	99.89%	0.12%	99.89%	0.12%	99.89%
LIQUIDITY	0.02%	99.92%	0.02%	99.92%	0.02%	99.93%	0.02%	99.93%
CORPORATE BOND - EURO	0.08%	99.85%	0.08%	99.86%	0.08%	99.84%	0.09%	99.85%
CORPORATE BOND - EX EURO	0.11%	99.90%	0.11%	99.90%	0.12%	99.89%	0.12%	99.89%
CORPORATE BOND - EMERGING	0.24%	100.00%	0.25%	99.99%	0.25%	99.99%	0.26%	99.99%
CORPORATE BOND - WORLD	0.16%	99.61%	0.16%	99.61%	0.17%	99.61%	0.17%	99.59%
CORPORATE BOND - HIGH YIELD	0.09%	99.69%	0.09%	99.69%	0.10%	99.69%	0.10%	99.65%
AGGREGATE BOND	0.12%	99.86%	0.13%	99.86%	0.13%	99.85%	0.13%	99.84%
BOND SHORT	0.08%	99.97%	0.08%	99.97%	0.08%	99.97%	0.09%	99.98%
BOND LEVERAGED LONG	0.14%	99.98%	0.14%	99.98%	0.14%	99.98%	0.14%	99.98%
BOND LEVERAGED SHORT	0.10%	99.81%	0.10%	99.81%	0.10%	99.81%	0.10%	99.80%
GOVERNMENT BONDS - EMERGING	0.13%	99.72%	0.14%	99.74%	0.15%	99.74%	0.15%	99.74%
GOVERNMENT BONDS - EURO	0.05%	99.90%	0.05%	99.91%	0.06%	99.91%	0.06%	99.89%
GOVERNMENT BONDS - ITALY	0.09%	99.89%	0.09%	99.89%	0.09%	99.90%	0.10%	99.90%
GOVERNMENT BONDS - WORLD	0.14%	99.97%	0.14%	99.96%	0.14%	99.96%	0.15%	99.96%
GOVERNMENT BONDS - EX EURO	0.08%	99.86%	0.08%	99.86%	0.09%	99.86%	0.09%	99.86%
<b>ETF - STYLE</b>	<b>0.15%</b>	<b>99.87%</b>	<b>0.16%</b>	<b>99.87%</b>	<b>0.16%</b>	<b>99.87%</b>	<b>0.16%</b>	<b>99.86%</b>
EQUITY STYLE (DEVELOPED)	0.15%	99.87%	0.15%	99.87%	0.16%	99.87%	0.16%	99.86%
EQUITY STYLE (EMERGING)	0.32%	99.98%	0.32%	99.91%	0.33%	99.85%	0.34%	99.83%
<b>ETF - OTHERS</b>	<b>0.19%</b>	<b>99.83%</b>	<b>0.20%</b>	<b>99.83%</b>	<b>0.21%</b>	<b>99.81%</b>	<b>0.22%</b>	<b>99.79%</b>
EQUITY SECTORS (DEVELOPED)	0.19%	99.92%	0.20%	99.92%	0.20%	99.91%	0.20%	99.90%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.19%	99.71%	0.20%	99.71%	0.23%	99.68%	0.25%	99.64%
COMMODITIES	0.22%	99.92%	0.22%	99.92%	0.23%	99.92%	0.23%	99.89%
CREDIT INDICES	0.24%	100.00%	0.24%	100.00%	0.25%	100.00%	0.26%	100.00%
REAL ESTATE	0.13%	99.84%	0.13%	99.84%	0.15%	99.83%	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	0.26%	99.82%	0.27%	99.82%	0.30%	99.77%	0.31%	99.62%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.37%	99.83%	0.43%	99.80%	0.46%	99.71%	0.47%	99.67%
MULTI ASSET	0.42%	100.00%	0.43%	99.32%	0.43%	99.32%	0.43%	99.32%
<b>ETF</b>	<b>0.10%</b>	<b>99.79%</b>	<b>0.10%</b>	<b>99.79%</b>	<b>0.10%</b>	<b>99.79%</b>	<b>0.11%</b>	<b>99.78%</b>

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 €73.66bn (+10.86% vs March 2018).

## New instruments listed in March:

- LYXOR MSCI EM LATIN AMERICA UCITS ETF - LU1900066629
- LYXOR MSCI MALAYSIA UCITS ETF - LU1901001542
- LYXOR MSCI RUSSIA UCITS ETF A - LU1923627092
- LYXOR MSCI SOUTH AFRICA UCITS ETF A - LU1900067270
- LYXOR MSCI TURKEY UCITS ETF A - LU1900067601
- LYXOR MSCI INDONESIA UCITS ETF - LU1900065811
- LYXOR MSCI THAILAND UCITS ETF A - LU1900067437
- AMUNDI PRIME EUROPE UCITS ETF DR - LU1931974262
- AMUNDI PRIME EUROZONE UCITS ETF DR - LU1931974429
- AMUNDI PRIME GLOBAL UCITS ETF DR - LU1931974692
- AMUNDI PRIME JAPAN UCITS ETF DR - LU1931974775
- AMUNDI PRIME USA UCITS ETF DR - LU1931974858
- AMUNDI PRIME EURO CORP UCITS ETF DR - LU1931975079
- AMUNDI PRIME EURO GOVIES UCITS ETF DR - LU1931975152
- AMUNDI PRIME GLOBAL GOVIES UCITS ETF DR - LU1931975236
- AMUNDI PRIME US TREASURY UCITS ETF DR - LU1931975319
- INVESCO GLOBAL BLOCKCHAIN UCITS ETF A - IE00B686P667
- BNPP EASY LOW CARB 100 EUROPE UCITS ETF - LU137382368
- BNPP EASY MSCI EUROPE SRI UCITS ETF - LU1753045415
- BNPP EASY MSCI JAPAN SRI UCITS ETF CS - LU1753045928
- BNPP EASY EUR CORP SRI FOSSIL UCITS ETF - LU1859444769
- BNP PARIBAS EASY JPM GBI EMU UCITS ETF - LU1481202692
- BNPP EASY S&P 500 UCITS ETF - FR0011550185
- BNPP EASY S&P 500 UCITS ETF EUR H - FR0013041530
- LYXOR MSCI EUROPE ESG LEADERS UCITS ETF - LU1940199711

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

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.