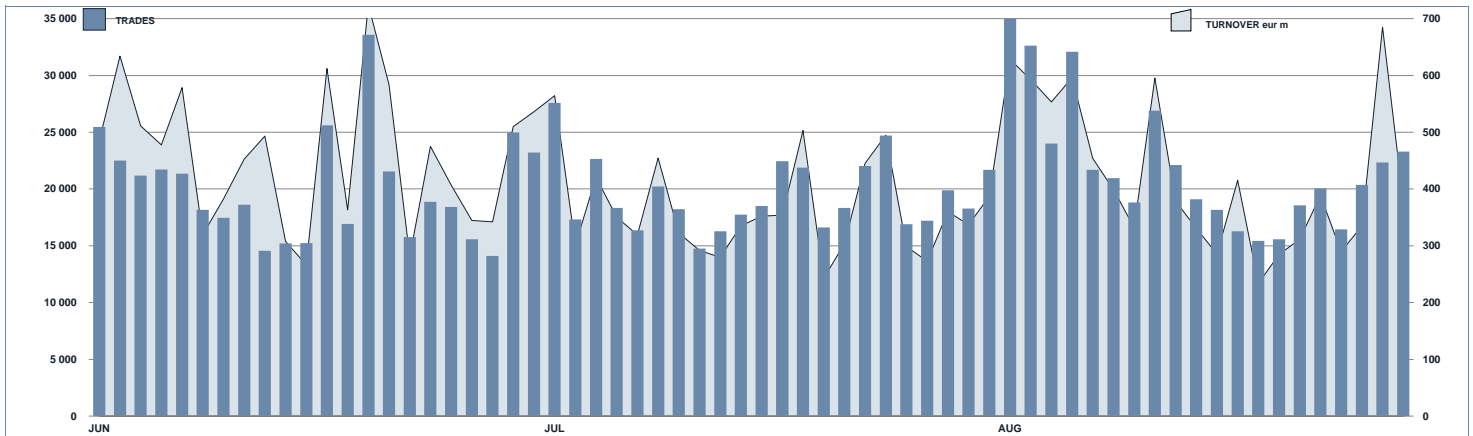




ETFPlus Statistics

August 2019

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		JULY 2019		AUGUST 2019		JAN - AUG 2019	
			eur m 31/07/2019	eur m 30/08/2019	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	269	0	26 210.25	25 788.25	100 729	2 968.17	109 713	3 603.80	839 816	28 147.47
ETF - CORPORATE AND GOV BOND	309	2	34 847.25	34 814.93	94 347	2 643.47	69 466	2 001.89	637 584	20 998.77
ETF - EMERGING MARKETS	100	0	4 927.30	4 368.14	25 556	511.78	22 665	575.10	212 772	4 945.96
ETF - STYLE	103	0	2 582.46	2 499.68	11 983	180.64	10 560	144.46	84 911	1 480.61
OTHERS	229	2	4 430.03	4 350.59	47 612	561.57	40 503	538.60	309 775	4 350.30
ETCETN	317	0	6 180.20	6 446.44	174 219	1 783.16	208 995	1 989.84	1 291 740	12 516.20
<b>TOTAL</b>	<b>1 327</b>	<b>4</b>	<b>79 177.49</b>	<b>78 266.03</b>	<b>454 446</b>	<b>8 649.79</b>	<b>461 902</b>	<b>8 853.69</b>	<b>3 376 598</b>	<b>72 439.51</b>
<i>of which RFO</i>						<i>665.32</i>		<i>764.12</i>		<i>7 320.65</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	3OIL	IE00BZZQC614	26 456	5.7%	0.13%	0.18%
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	14 439	3.1%	0.16%	0.23%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VCO061	12 684	2.7%	0.46%	0.79%
4 BOOST SP500 VIX SH-TER FUT 2.25X LEV DAY	VIXL	IE00BYTHQ558	8 113	1.8%	0.87%	1.23%
5 ETFS PHYSICAL GOLD	PHAU	IE00B1VS3770	7 593	1.6%	0.03%	0.03%
6 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	7 072	1.5%	0.10%	0.10%
7 ETFS 3X DAILY SHORT FTSE MIB	IT3S	IE00B894R074	6 309	1.4%	0.16%	0.19%
8 BOOST 3X DAILY LONG FTSE MIB	IT3L	IE00B8DWWK97	6 062	1.3%	0.16%	0.18%
9 ETFS 3X DAILY LONG COFFEE	3CFL	IE00BYQY3298	5 712	1.2%	0.55%	0.86%
10 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMI	FR0010446668	5 517	1.2%	0.09%	0.09%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	197	2.2%	0.03%	0.04%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	193	2.2%	0.13%	0.18%
3 ETFS PHYSICAL GOLD	PHAU	IE00B1VS3770	154	1.7%	0.03%	0.03%
4 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE00BYM11K57	149	1.7%	0.11%	0.11%
5 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE00B4L5Y983	139	1.6%	0.06%	0.06%
6 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	128	1.4%	0.16%	0.23%
7 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE00B441G979	107	1.2%	0.05%	0.05%
8 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	106	1.2%	0.10%	0.10%
9 ISHARES CORE EUROSTOXX500(DIST) UCITS ETF	EUE	IE0008471009	105	1.2%	0.04%	0.05%
10 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK018	103	1.2%	0.05%	0.06%

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	3OIL	IE00BZZQC614	169 404	5.0%	0.14%	0.18%
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	93 611	2.8%	0.15%	0.22%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VCO061	84 314	2.5%	0.38%	0.63%
4 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	52 937	1.6%	0.09%	0.10%
5 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	45 323	1.3%	0.30%	0.46%
6 ETFS PHYSICAL GOLD	PHAU	IE00B1VS3770	39 951	1.2%	0.04%	0.04%
7 ETFS 3X DAILY LONG COFFEE	3CFL	IE00BYQY3298	37 781	1.1%	0.54%	0.86%
8 BOOST SP500 VIX SH-TER FUT 2.25X LEV DAY	VIXL	IE00BYTHQ558	35 605	1.1%	0.78%	1.08%
9 ETFS 3X DAILY SHORT FTSE MIB	IT3S	IE00B894R074	34 611	1.0%	0.16%	0.18%
10 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMI	FR0010446668	33 413	1.0%	0.08%	0.09%

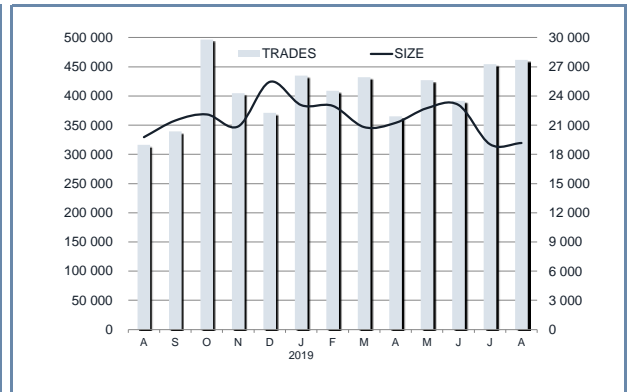
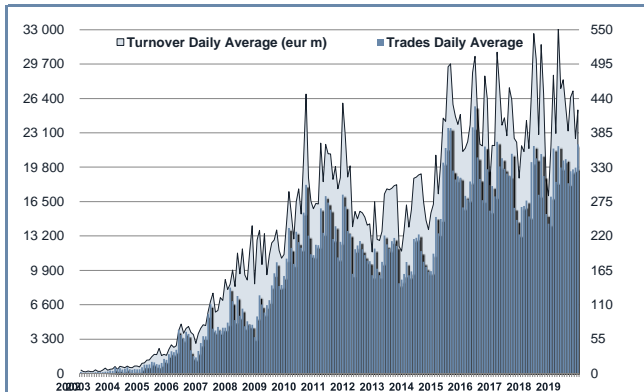
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK018	1 506	2.1%	0.05%	0.06%
2 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	1 439	2.0%	0.03%	0.04%
3 ISHARES CORE EUROSTOXX500(DIST) UCITS ETF	EUE	IE0008471009	1 362	1.9%	0.04%	0.04%
4 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	1 344	1.9%	0.14%	0.18%
5 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE00BYM11K57	1 114	1.5%	0.13%	0.13%
6 LYXOR EURO OVERNIGHT RETURN UCITS ETF	LEONIA	FR0010510800	1 113	1.5%	0.01%	0.01%
7 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE00B441G979	1 037	1.4%	0.06%	0.07%
8 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE00B4L5Y983	954	1.3%	0.06%	0.06%
9 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EIMI	IE00BKMGZ266	931	1.3%	0.05%	0.05%
10 UBS MSCI EMU UCITS ETF A-DIS	EMUEUA	LU0147308422	889	1.2%	0.06%	0.06%

**TRADING BY SIZE OF TURNOVER**

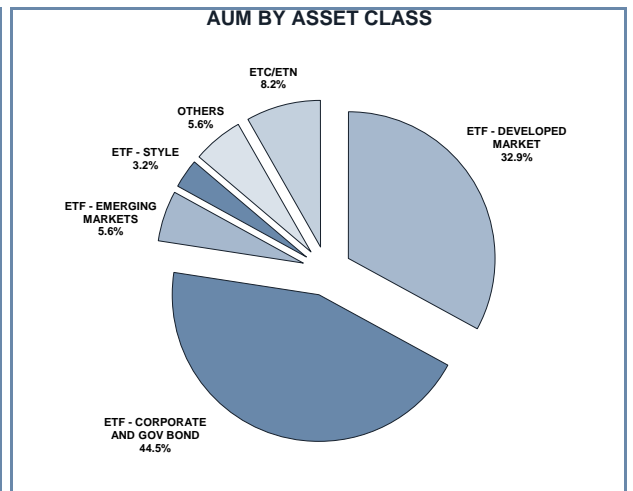
SIZE OF TURNOVER		JULY 2019		AUGUST 2019		YEAR 2019			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	50 695	10.8	51 885	11.5	359 652	10.7%	80.7	0.1%
500	1 000	33 549	25.0	37 831	28.3	260 089	7.7%	195.4	0.3%
1 000	2 000	51 069	74.4	56 162	80.9	380 958	11.3%	555.4	0.8%
2 000	3 000	37 175	91.7	40 555	99.8	293 442	8.7%	725.0	1.0%
3 000	4 000	28 013	97.1	27 856	96.3	213 538	6.3%	743.3	1.0%
4 000	5 000	28 601	128.9	26 960	122.3	209 399	6.2%	943.0	1.3%
5 000	6 000	23 436	127.0	24 339	131.7	163 957	4.9%	889.6	1.2%
6 000	7 000	14 651	94.8	14 873	96.1	106 422	3.2%	688.3	1.0%
7 000	8 000	13 461	100.7	10 287	77.0	93 594	2.8%	701.0	1.0%
8 000	9 000	11 258	95.6	10 850	92.0	85 048	2.5%	723.2	1.0%
9 000	10 000	12 376	118.2	13 188	126.2	90 572	2.7%	865.9	1.2%
10 000	15 000	40 599	486.4	37 724	445.9	280 898	8.3%	3 358.0	4.6%
15 000	20 000	20 458	357.5	18 082	314.6	158 313	4.7%	2 773.8	3.8%
20 000	25 000	16 792	373.5	15 143	338.7	118 879	3.5%	2 649.5	3.7%
25 000	30 000	12 505	339.8	11 649	314.4	83 261	2.5%	2 267.0	3.1%
30 000	35 000	8 280	265.1	11 048	357.2	64 909	1.9%	2 094.5	2.9%
35 000	40 000	6 278	234.2	6 752	252.1	44 512	1.3%	1 666.4	2.3%
40 000	45 000	4 252	180.3	4 233	179.6	34 534	1.0%	1 466.8	2.0%
45 000	50 000	5 263	251.0	5 141	246.1	37 351	1.1%	1 786.1	2.5%
50 000	75 000	13 962	836.6	15 379	912.8	117 075	3.5%	6 977.7	9.6%
75 000	100 000	7 818	676.1	7 177	624.5	59 712	1.8%	5 216.4	7.2%
100 000	125 000	4 292	473.6	5 151	568.8	36 652	1.1%	4 055.9	5.6%
125 000	150 000	2 195	302.8	2 486	339.9	19 127	0.6%	2 613.2	3.6%
150 000		7 468	2 908.6	7 151	2 997.1	64 704	1.9%	28 403.3	39.2%
<b>TOTAL</b>		<b>454 446</b>	<b>8 649.8</b>	<b>461 902</b>	<b>8 853.7</b>	<b>3 376 598</b>		<b>72 439.5</b>	

**TRADING EVOLUTION**



**FOCUS**

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
AUGUST	CSSPX	196 911 706	3OIL	26 456



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.08%</b>	<b>99.76%</b>	<b>0.08%</b>	<b>99.76%</b>	<b>0.08%</b>	<b>99.76%</b>	<b>0.09%</b>	<b>99.75%</b>
EQUITY ITALY	0.11%	99.68%	0.12%	99.69%	0.12%	99.69%	0.12%	99.69%
EQUITY EUROPE - REGIONAL	0.07%	99.88%	0.07%	99.88%	0.07%	99.88%	0.07%	99.88%
EQUITY EUROPE - SINGLE COUNTRY	0.10%	99.76%	0.11%	99.77%	0.11%	99.76%	0.11%	99.76%
EQUITY WORLD	0.08%	99.59%	0.09%	99.59%	0.09%	99.57%	0.10%	99.56%
EQUITY NORTH AMERICA	0.07%	99.74%	0.07%	99.74%	0.07%	99.73%	0.07%	99.73%
EQUITY PACIFIC	0.12%	99.91%	0.13%	99.91%	0.13%	99.89%	0.13%	99.89%
EQUITY SHORT (DEVELOPED)	0.08%	99.83%	0.09%	99.83%	0.09%	99.83%	0.09%	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%	99.35%	0.10%	99.35%	0.10%	99.35%	0.10%	99.34%
LEVERAGED SHORT	0.10%	99.40%	0.10%	99.40%	0.11%	99.40%	0.11%	99.41%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - EMERGING MARKETS</b>	<b>0.17%</b>	<b>99.73%</b>	<b>0.18%</b>	<b>99.73%</b>	<b>0.18%</b>	<b>99.73%</b>	<b>0.18%</b>	<b>99.72%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.49%	99.88%	0.51%	99.89%	0.52%	99.61%	0.52%	99.54%
EQUITY EMERGING - ASIA	0.22%	99.80%	0.22%	99.81%	0.23%	99.80%	0.23%	99.80%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.52%	99.86%	0.54%	99.87%	0.56%	99.85%	0.57%	99.82%
EQUITY EMERGING - EAST EUROPE	0.28%	99.79%	0.29%	99.78%	0.30%	99.78%	0.30%	99.77%
EQUITY EMERGING - WORLD	0.11%	99.66%	0.11%	99.68%	0.11%	99.67%	0.11%	99.67%
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>0.10%</b>	<b>99.87%</b>	<b>0.11%</b>	<b>99.87%</b>	<b>0.11%</b>	<b>99.86%</b>	<b>0.11%</b>	<b>99.84%</b>
INFLATION	0.13%	99.91%	0.13%	99.91%	0.14%	99.91%	0.14%	99.91%
LIQUIDITY	0.03%	99.96%	0.03%	99.98%	0.03%	99.98%	0.03%	99.98%
CORPORATE BOND - EURO	0.08%	99.83%	0.08%	99.84%	0.08%	99.84%	0.08%	99.83%
CORPORATE BOND - EX EURO	0.17%	99.93%	0.17%	99.90%	0.17%	99.88%	0.17%	99.88%
CORPORATE BOND - EMERGING	0.22%	99.98%	0.23%	99.99%	0.24%	99.99%	0.25%	99.99%
CORPORATE BOND - WORLD	0.14%	99.75%	0.15%	99.74%	0.16%	99.74%	0.16%	99.73%
CORPORATE BOND - HIGH YIELD	0.10%	99.83%	0.10%	99.84%	0.11%	99.84%	0.11%	99.77%
AGGREGATE BOND	0.13%	99.87%	0.13%	99.86%	0.14%	99.86%	0.14%	99.85%
BOND SHORT	0.10%	99.89%	0.10%	99.89%	0.10%	99.89%	0.11%	99.89%
BOND LEVERAGED LONG	0.13%	99.96%	0.13%	99.96%	0.13%	99.95%	0.13%	99.95%
BOND LEVERAGED SHORT	0.10%	99.60%	0.10%	99.61%	0.11%	99.62%	0.11%	99.62%
GOVERNMENT BONDS - EMERGING	0.18%	99.79%	0.18%	99.80%	0.19%	99.79%	0.20%	99.69%
GOVERNMENT BONDS - EURO	0.06%	99.91%	0.06%	99.92%	0.06%	99.92%	0.07%	99.92%
GOVERNMENT BONDS - ITALY	0.08%	99.98%	0.09%	99.98%	0.09%	99.98%	0.09%	99.98%
GOVERNMENT BONDS - WORLD	0.13%	99.95%	0.13%	99.94%	0.14%	99.93%	0.14%	99.93%
GOVERNMENT BONDS - EX EURO	0.10%	99.89%	0.11%	99.89%	0.11%	99.89%	0.11%	99.88%
<b>ETF - STYLE</b>	<b>0.18%</b>	<b>99.85%</b>	<b>0.18%</b>	<b>99.84%</b>	<b>0.19%</b>	<b>99.83%</b>	<b>0.19%</b>	<b>99.80%</b>
EQUITY STYLE (DEVELOPED)	0.17%	99.85%	0.18%	99.84%	0.19%	99.84%	0.19%	99.81%
EQUITY STYLE (EMERGING)	0.44%	99.92%	0.44%	99.81%	0.44%	99.44%	0.45%	99.25%
<b>ETF - OTHERS</b>	<b>0.21%</b>	<b>99.86%</b>	<b>0.23%</b>	<b>99.83%</b>	<b>0.25%</b>	<b>99.67%</b>	<b>0.26%</b>	<b>99.41%</b>
EQUITY SECTORS (DEVELOPED)	0.21%	99.95%	0.22%	99.94%	0.22%	99.93%	0.23%	99.93%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.22%	99.76%	0.24%	99.71%	0.27%	99.39%	0.29%	99.11%
COMMODITIES	0.22%	99.97%	0.23%	99.96%	0.23%	99.87%	0.24%	99.54%
CREDIT INDICES	0.20%	100.00%	0.20%	100.00%	0.21%	100.00%	0.22%	100.00%
REAL ESTATE	0.15%	99.89%	0.19%	99.88%	0.21%	99.79%	0.22%	99.28%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.37%	99.47%	0.41%	99.48%	0.43%	99.43%	0.45%	99.16%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.26%	100.00%	0.28%	99.99%	0.29%	99.95%	0.30%	99.94%
MULTI ASSET	0.44%	100.00%	0.42%	99.02%	0.42%	99.02%	0.42%	99.02%
<b>ETF</b>	<b>0.11%</b>	<b>99.82%</b>	<b>0.11%</b>	<b>99.82%</b>	<b>0.12%</b>	<b>99.80%</b>	<b>0.12%</b>	<b>99.77%</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 €78.27bn (+14.59% vs August 2018).

## New instruments listed in August:

- UBS MSCI CHINA ESG UNIV UCITS ETF USD D - LU1953188833
- UBS EURO STOXX 50 ESG UCITS ETF EUR DIS - LU1971906802
- UBS USD EM IG ESG DIV BOND UCITS ETF A - LU1974695790
- UBS USD EM IG ESG BOND UCITS ETF EUR H A - LU1974696418

## Markets Analysis

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