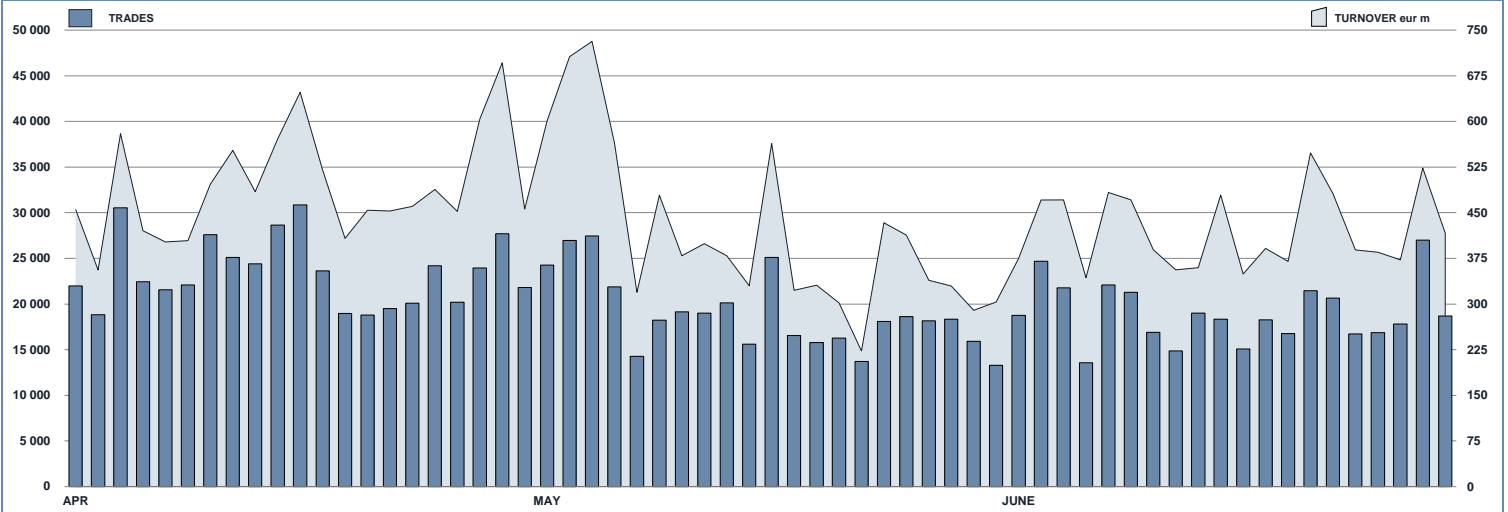




ETF Statistics

June 2015

ETFLPLUS DAILY TURNOVER



MAIN INDICATORS

LISTED INSTRUMENT

	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT	
			eur m 29/05/2015	eur m 30/06/2015
ETF - DEVELOPED MARKET	208	0	19 571.33	19 423.25
ETF - CORPORATE AND GOV BOND	178	2	16 096.03	14 915.01
ETF - EMERGING MARKETS	98	0	3 588.63	3 453.97
ETF - STYLE	54	0	1 412.98	1 344.48
OTHERS	146	1	2 327.60	2 249.94
ETC/ETN	255	1	3 432.12	3 376.32
OPEN OICR	37	0	5.45	30.13
TOTAL	976	4	46 434.14	44 793.11

TRADING

	MAY 2015		JUNE 2015		JAN - JUN 2015	
	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	118 494	4 021.23	141 047	4 521.05	850 339	26 430.07
ETF - CORPORATE AND GOV BOND	45 248	1 560.17	41 763	1 488.57	289 490	9 644.39
ETF - EMERGING MARKETS	31 450	621.09	26 916	495.27	233 396	4 105.95
ETF - STYLE	6 716	110.82	6 444	141.04	54 633	983.10
OTHERS	18 410	263.87	14 186	238.15	134 062	2 062.36
ETC/ETN	169 039	2 026.37	179 365	2 134.95	1 084 743	11 744.65
OPEN OICR	53	5.13	49	24.35	181	30.93
TOTAL	389 410	8 608.68	409 770	9 043.38	2 646 844	55 001.45

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	38 536	9.4%	0.08%	0.09%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	24 916	6.1%	0.19%	0.23%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	20 262	4.9%	0.12%	0.12%
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	18 283	4.5%	0.30%	0.43%
5 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	12 222	3.0%	0.04%	0.04%
6 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	11 490	2.8%	0.14%	0.15%
7 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	9 153	2.2%	0.25%	0.30%
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	7 394	1.8%	0.34%	0.53%
9 ETFS DAILY LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	7 168	1.7%	1.02%	1.06%
# ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	6 454	1.6%	0.09%	0.10%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	794	8.8%	0.08%	0.09%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	483	5.4%	0.04%	0.04%
3 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	410	4.5%	0.09%	0.10%
4 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	341	3.8%	0.12%	0.12%
5 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	263	2.9%	0.19%	0.23%
6 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	214	2.4%	0.10%	0.10%
7 LYXOR UCITS ETF DAX	DAXX	LU0252633754	171	1.9%	0.13%	0.14%
8 ISHARES FTSE MIB UCITS ETF (DIST)	IMIB	IE00B1XNH568	167	1.8%	0.09%	0.09%
9 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	158	1.8%	0.14%	0.15%
# BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	140	1.5%	0.30%	0.43%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	209 465	7.9%	0.09%	0.09%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	167 363	6.3%	0.28%	0.37%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	107 510	4.1%	0.12%	0.13%
4 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	106 620	4.0%	0.19%	0.21%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	79 469	3.0%	0.40%	0.60%
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	75 433	2.9%	0.06%	0.06%
7 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	72 168	2.7%	0.10%	0.11%
8 ETFS DAILY LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	53 076	2.0%	0.92%	0.98%
9 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	50 129	1.9%	0.40%	0.71%
# BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	36 303	1.4%	0.47%	0.69%

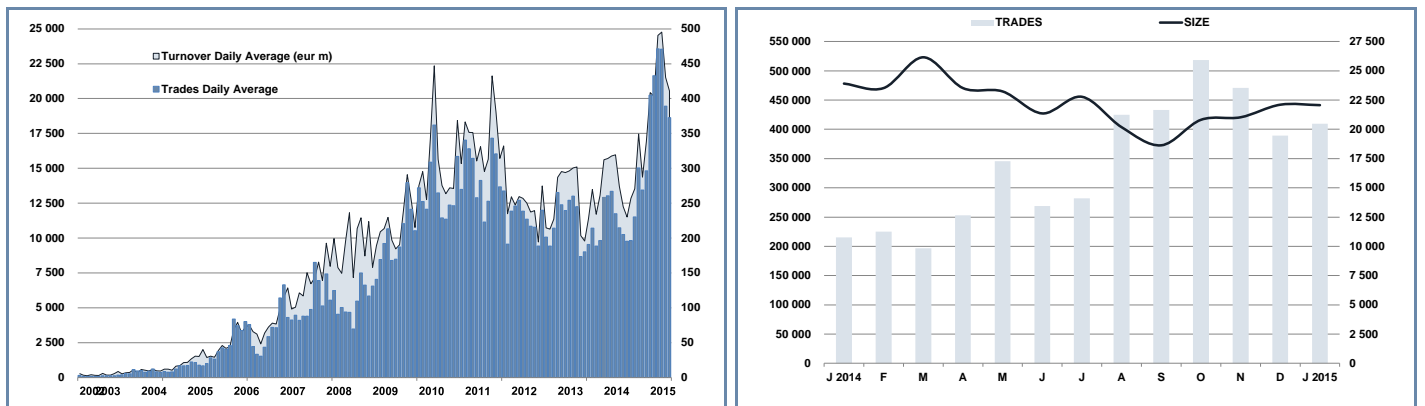
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	4 523	8.2%	0.09%	0.09%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	2 894	5.3%	0.06%	0.06%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	1 830	3.3%	0.12%	0.13%
4 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	1 789	3.3%	0.08%	0.08%
5 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	1 359	2.5%	0.28%	0.37%
6 ISHARES S&P 500 UCITS ETF (DIST)	IUSA	IE0031442068	1 179	2.1%	0.06%	0.06%
7 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	1 133	2.1%	0.19%	0.21%
8 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	1 116	2.0%	0.10%	0.11%
9 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	744	1.4%	0.10%	0.11%
# ETFS 3X LONG USD SHORT EUR	EUS3	JE00B3QQ4551	730	1.3%	0.17%	0.18%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		MAY 2015		JUNE 2015		YEAR 2015			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	26 214	6.7	28 469	7.2	188 077	7.1%	48.6	0.1%
500	1 000	26 740	20.0	28 218	21.2	193 022	7.3%	144.6	0.3%
1 000	2 000	51 207	74.0	52 801	76.3	354 627	13.4%	512.1	0.9%
2 000	3 000	37 460	92.2	38 657	94.9	252 556	9.5%	620.2	1.1%
3 000	4 000	25 534	88.8	26 546	92.4	180 321	6.8%	624.6	1.1%
4 000	5 000	21 684	98.2	23 259	105.6	152 233	5.8%	690.3	1.3%
5 000	6 000	19 102	103.7	19 256	104.9	136 282	5.1%	739.8	1.3%
6 000	7 000	12 415	80.3	12 321	79.6	82 700	3.1%	534.9	1.0%
7 000	8 000	10 271	76.8	11 170	83.6	72 767	2.7%	544.9	1.0%
8 000	9 000	8 524	72.6	9 251	78.6	58 475	2.2%	496.9	0.9%
9 000	10 000	10 919	103.9	12 599	119.9	77 484	2.9%	738.3	1.3%
10 000	15 000	37 735	459.4	38 857	472.9	239 817	9.1%	2 889.8	5.3%
15 000	20 000	19 406	340.4	19 614	343.5	128 417	4.9%	2 239.9	4.1%
20 000	25 000	17 835	404.1	21 545	490.9	113 693	4.3%	2 563.1	4.7%
25 000	30 000	9 277	253.5	8 534	232.6	58 864	2.2%	1 613.2	2.9%
30 000	35 000	6 400	205.7	6 125	198.0	46 750	1.8%	1 504.6	2.7%
35 000	40 000	5 090	189.7	5 484	204.6	39 012	1.5%	1 451.5	2.6%
40 000	45 000	3 947	167.5	4 715	200.9	28 124	1.1%	1 195.1	2.2%
45 000	50 000	5 271	250.0	5 239	248.3	32 127	1.2%	1 527.0	2.8%
50 000	75 000	12 694	760.9	13 728	821.9	78 119	3.0%	4 679.7	8.5%
75 000	100 000	5 955	520.9	6 473	569.2	37 859	1.4%	3 301.9	6.0%
100 000	125 000	4 132	460.5	5 217	579.8	26 458	1.0%	2 934.9	5.3%
125 000	150 000	2 422	331.3	2 658	364.9	13 805	0.5%	1 893.2	3.4%
150 000		9 176	3 447.9	9 034	3 451.5	55 255	2.1%	21 512.3	39.1%
TOTAL		389 410	8 608.7	409 770	9 043.4	2 646 844		55 001.4	

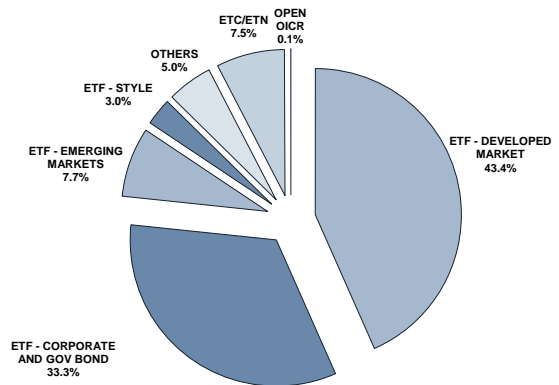
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
JUNE 2014	LEVMIB	526 244 966	LEVMIB	21 616
JULY	LEVMIB	487 450 254	LEVMIB	22 608
AUGUST	XBRMIB	440 627 558	XBRMIB	20 233
SEPTEMBER	LEVMIB	491 952 646	LEVMIB	22 151
OCTOBER	XBRMIB	824 900 380	LEVMIB	44 245
NOVEMBER	XBRMIB	472 954 320	LEVMIB	26 588
DECEMBER	XBRMIB	428 584 429	LEVMIB	26 746
JANUARY 2015	LEVMIB	589 942 362	LEVMIB	37 877
FEBRUARY	LEVMIB	506 361 170	3OIL	31 946
MARCH	LEVMIB	955 996 784	LEVMIB	39 467
APRIL	LEVMIB	946 825 105	LEVMIB	36 025
MAY	LEVMIB	730 124 870	LEVMIB	29 838
JUNE	LEVMIB	793 870 827	LEVMIB	38 536

AUM BY ASSET CLASS



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.13%	100.00%	0.13%	99.99%	0.14%	99.99%	0.14%	99.98%
EQUITY ITALY	0.07%	100.00%	0.08%	99.99%	0.08%	99.99%	0.08%	99.98%
EQUITY EUROPE - REGIONAL	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.23%	100.00%	0.23%	100.00%	0.24%	99.94%	0.24%	99.73%
EQUITY WORLD	0.12%	100.00%	0.12%	99.99%	0.12%	99.97%	0.12%	99.96%
EQUITY NORTH AMERICA	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%
EQUITY PACIFIC	0.19%	100.00%	0.19%	99.99%	0.20%	99.99%	0.20%	99.98%
EQUITY SHORT (DEVELOPED)	0.19%	100.00%	0.19%	99.96%	0.19%	99.95%	0.20%	99.95%
LEVERAGED LONG	0.16%	100.00%	0.16%	99.99%	0.16%	99.99%	0.16%	99.99%
LEVERAGED SHORT	0.17%	100.00%	0.17%	100.00%	0.17%	99.96%	0.17%	99.96%
ETF - EMERGING MARKETS	0.32%	100.00%	0.34%	99.96%	0.35%	99.89%	0.36%	99.75%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.72%	100.00%	0.76%	99.99%	0.80%	99.78%	0.82%	99.66%
EQUITY EMERGING - ASIA	0.35%	100.00%	0.37%	99.97%	0.39%	99.91%	0.40%	99.72%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.41%	100.00%	0.44%	99.97%	0.46%	99.81%	0.47%	99.55%
EQUITY EMERGING - EAST EUROPE	0.36%	100.00%	0.39%	99.99%	0.41%	99.76%	0.42%	99.54%
EQUITY EMERGING - WORLD	0.21%	100.00%	0.23%	99.93%	0.24%	99.90%	0.24%	99.89%
EQUITY SHORT (EMERGING)	0.66%	100.00%	0.66%	100.00%	0.67%	100.00%	0.67%	100.00%
ETF - CORPORATE GOVERNMENT BONDS	0.17%	100.00%	0.18%	99.98%	0.19%	99.93%	0.19%	99.82%
INFLATION	0.28%	100.00%	0.28%	99.95%	0.29%	99.91%	0.29%	99.84%
LIQUIDITY	0.15%	100.00%	0.15%	100.00%	0.16%	99.98%	0.16%	99.98%
CORPORATE BOND	0.17%	100.00%	0.18%	99.99%	0.18%	99.98%	0.19%	99.93%
AGGREGATE BOND	0.21%	100.00%	0.21%	99.82%	0.22%	99.69%	0.22%	99.38%
BOND SHORT	0.23%	100.00%	0.23%	100.00%	0.23%	99.99%	0.24%	99.99%
BOND LEVERAGED LONG	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
BOND LEVERAGED SHORT	0.09%	100.00%	0.09%	100.00%	0.10%	99.97%	0.10%	99.96%
GOVERNMENT BONDS - EMERGING	0.34%	100.00%	0.36%	99.99%	0.39%	99.75%	0.40%	99.09%
GOVERNMENT BONDS - EURO	0.12%	100.00%	0.12%	100.00%	0.12%	99.98%	0.12%	99.96%
GOVERNMENT BONDS - ITALY	0.19%	100.00%	0.19%	99.88%	0.20%	99.77%	0.21%	99.76%
GOVERNMENT BONDS - WORLD	0.21%	100.00%	0.21%	99.74%	0.20%	98.82%	0.20%	98.28%
GOVERNMENT BONDS - EX EURO	0.13%	100.00%	0.13%	99.99%	0.13%	99.97%	0.14%	99.95%
ETF - STYLE	0.28%	100.00%	0.29%	99.97%	0.29%	99.94%	0.29%	99.92%
EQUITY STYLE (DEVELOPED)	0.28%	100.00%	0.29%	99.97%	0.29%	99.94%	0.29%	99.92%
EQUITY STYLE (EMERGING)	0.40%	100.00%	0.41%	99.96%	0.42%	99.90%	0.43%	99.89%
ETF - OTHERS	0.39%	100.00%	0.40%	99.94%	0.41%	99.87%	0.41%	99.79%
EQUITY SECTORS (DEVELOPED)	0.35%	100.00%	0.36%	99.97%	0.36%	99.96%	0.37%	99.90%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.70%	100.00%	0.73%	99.81%	0.74%	99.57%	0.75%	99.42%
COMMODITIES	0.23%	100.00%	0.23%	100.00%	0.24%	100.00%	0.24%	100.00%
CREDIT INDICES	0.36%	100.00%	0.36%	100.00%	0.36%	99.98%	0.36%	99.98%
REAL ESTATE	0.35%	100.00%	0.36%	99.91%	0.35%	99.84%	0.36%	99.79%
LEVERAGED CREDIT INDICES	0.90%	100.00%	0.55%	96.17%	0.55%	96.17%	0.55%	96.15%
VOLATILITY INDICES	1.32%	100.00%	1.45%	99.95%	1.60%	98.58%	1.67%	96.43%
FLEXIBLE	0.48%	100.00%	0.52%	99.98%	0.55%	99.84%	0.55%	99.71%
ETF	0.18%	100.00%	0.19%	99.98%	0.19%	99.95%	0.20%	99.89%

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

During the last month, the following 4 instruments were listed on ETFplus market:

1 active ETF issued by Lyxor

1 ETFS Foreign Exchange Limited 5x short CHF long EUR EUN

1 PowerShares smart beta equity US ETF

1 ETF corporate bond issued by Multi Units France (Lyxor)

These new instruments bring to 976 the number of products listed on ETFplus market (684 ETFs, 255 ETCs/ETNs and 37 open Funds).

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

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