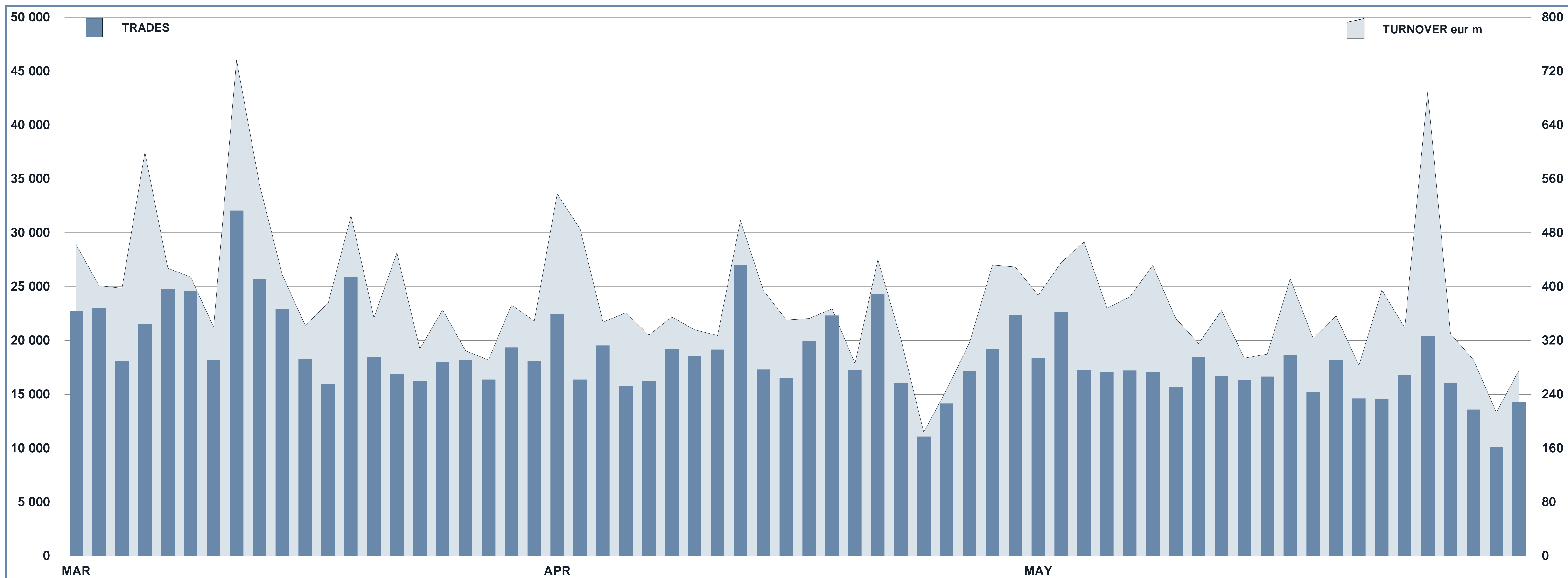




ETFPlus Statistics

May 2016

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END of MONTH	MONTH NEW LISTED	AUM in MT		APRIL 2016		MAY 2016		JAN - MAY 2016	
			eur m 29/04/2016	eur m 31/05/2016	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	218	0	18 683.47	19 169.87	93 053	3 297.78	84 626	3 204.34	604 201	21 834.30
ETF - CORPORATE AND GOV BOND	199	1	17 881.51	18 146.33	42 513	1 477.51	41 384	1 634.00	221 446	7 949.21
ETF - EMERGING MARKETS	87	0	3 158.27	3 050.21	16 441	393.13	13 914	353.75	84 537	2 004.24
ETF - STYLE	75	0	1 477.44	1 554.97	5 608	118.03	5 008	86.57	27 701	502.47
OTHERS	148	0	2 068.18	2 119.79	14 529	291.70	15 086	263.44	77 709	1 513.06
ETC/ETN	301	0	5 250.34	5 296.20	219 883	2 116.08	206 005	2 465.26	1 188 985	10 937.12
OPEN OICR	119	8	58.76	58.09	79	5.10	108	3.28	379	19.12
TOTAL	1 147	9	48 577.97	49 395.45	392 106	7 699.32	366 131	8 010.64	2 204 958	44 759.53

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	IE00B7ZQC614	39 590	10.8%	0.15%	0.16%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	20 853	5.7%	0.25%	0.31%
3 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	18 954	5.2%	0.14%	0.15%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	16 683	4.6%	0.13%	0.13%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMI	FR0010446666	13 764	3.8%	0.11%	0.12%
6 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	13 045	3.6%	0.17%	0.17%
7 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	7 910	2.2%	0.28%	0.37%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	6 108	1.7%	0.26%	0.26%
9 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	6 084	1.7%	0.06%	0.06%
# SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XS1073721646	5 959	1.6%	0.38%	0.42%

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	3OIL	IE00B7ZQC614	561	7.0%	0.15%	0.16%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	322	4.0%	0.06%	0.06%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMI	FR0010446666	284	3.5%	0.11%	0.12%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	232	2.9%	0.13%	0.13%
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	194	2.4%	0.14%	0.15%
6 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	172	2.1%	0.06%	0.06%
7 LYXOR UCITS ETF FTSE MIB DAILY SHT BEAR	BERMI	FR0010446146	162	2.0%	0.07%	0.07%
8 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	137	1.7%	0.10%	0.10%
9 DB X-TRACKERS EUSTOXX 50 UCITS ETF DR 1C	XESC	LU0380865021	123	1.5%	0.07%	0.07%
10 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	120	1.5%	0.07%	0.07%

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	IE00B7ZQC614	270 065	12.3%	0.18%	0.22%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	143 123	6.5%	0.12%	0.13%
3 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	94 958	4.3%	0.17%	0.17%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	90 965	4.1%	0.27%	0.32%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMI	FR0010446666	90 725	4.1%	0.11%	0.12%
6 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	88 564	4.0%	0.28%	0.35%
7 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	56 699	2.6%	0.05%	0.06%
8 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	46 624	2.1%	0.13%	0.14%
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	43 795	2.0%	0.30%	0.51%
# SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XS1073721646	39 716	1.8%	0.59%	0.67%

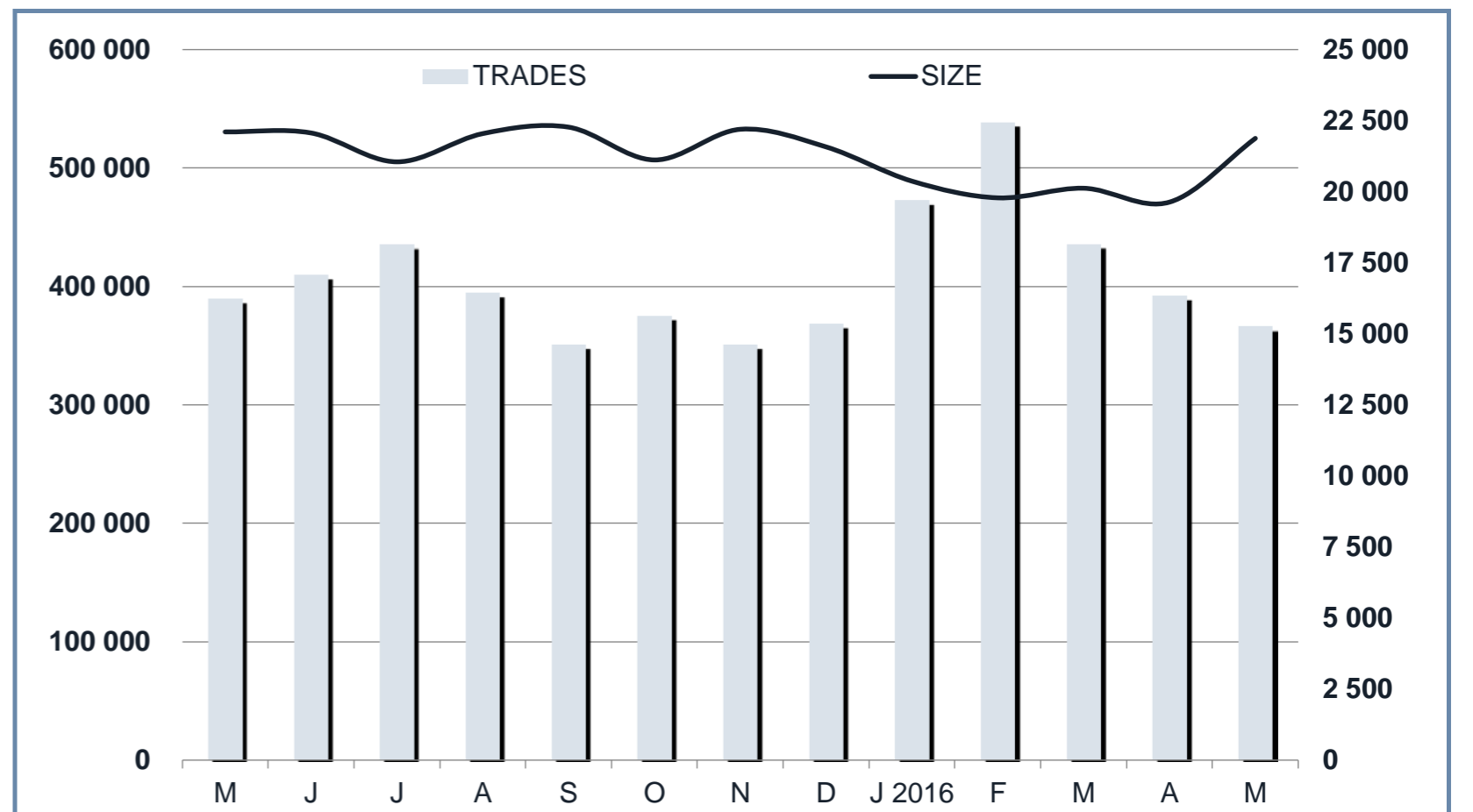
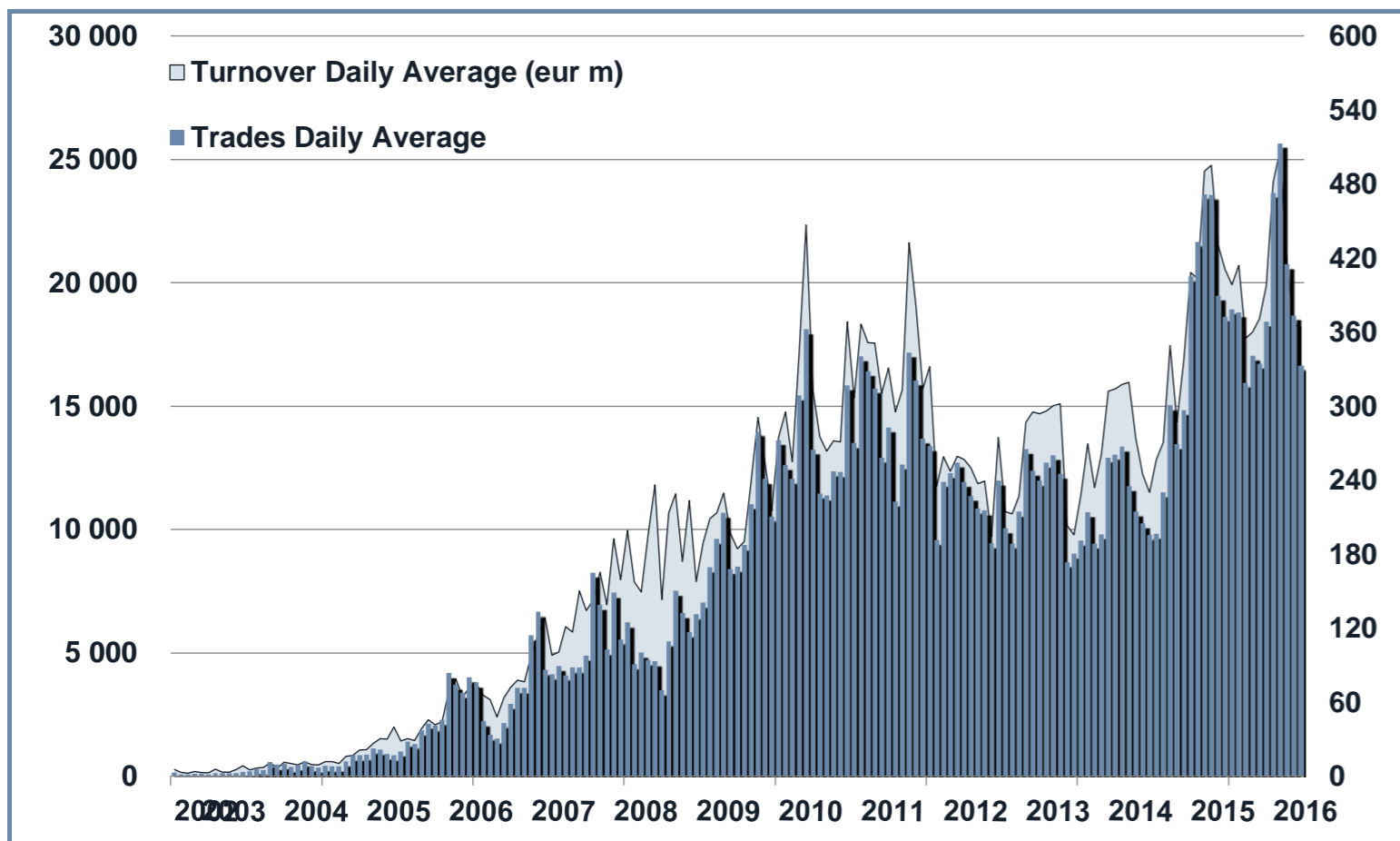
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	2 575	5.8%	0.05%	0.06%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	2 115	4.7%	0.18%	0.22%
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	2 021	4.5%	0.12%	0.13%
4 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMI	FR0010446666	1 789	4.0%	0.11%	0.12%
5 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	1 100	2.5%	0.07%	0.08%
6 ISHARES FTSE MIB UCITS ETF (DIST)	IMIB	IE00B1XNH568	983	2.2%	0.11%	0.11%
7 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	924	2.1%	0.08%	0.08%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	775	1.7%	0.27%	0.32%
9 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	704	1.6%	0.13%	0.14%
10 ISHARES MSCI EUROPE UCITS ETF (DIST)	IMEU	IE00B1YZSC51	622	1.4%	0.10%	0.10%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		APRIL 2016		MAY 2016		YEAR 2016			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	40 399	10.5	31 941	8.1	229 626	10.4%	57.8	0.1%
500	1 000	37 988	28.7	29 024	21.8	209 344	9.5%	155.8	0.3%
1 000	2 000	52 716	76.7	51 827	75.5	313 784	14.2%	453.7	1.0%
2 000	3 000	35 081	86.1	31 202	76.2	190 963	8.7%	470.0	1.1%
3 000	4 000	27 361	95.9	22 489	78.1	148 295	6.7%	515.7	1.2%
4 000	5 000	22 461	101.4	21 302	96.2	129 423	5.9%	584.1	1.3%
5 000	6 000	18 721	102.1	18 477	100.6	107 318	4.9%	584.3	1.3%
6 000	7 000	12 838	83.1	13 501	87.2	74 982	3.4%	485.5	1.1%
7 000	8 000	10 440	78.3	9 862	73.6	55 351	2.5%	414.3	0.9%
8 000	9 000	9 451	80.1	7 499	63.6	49 386	2.2%	418.6	0.9%
9 000	10 000	10 293	98.2	9 740	93.0	56 788	2.6%	541.9	1.2%
10 000	15 000	37 127	449.7	39 415	481.5	191 532	8.7%	2 327.7	5.2%
15 000	20 000	15 042	261.8	15 692	272.5	87 857	4.0%	1 525.8	3.4%
20 000	25 000	10 324	229.1	10 227	227.1	55 786	2.5%	1 240.1	2.8%
25 000	30 000	6 433	176.5	7 228	197.8	38 227	1.7%	1 047.5	2.3%
30 000	35 000	5 116	165.5	4 950	159.7	29 185	1.3%	943.1	2.1%
35 000	40 000	4 751	178.4	4 710	176.8	25 413	1.2%	953.9	2.1%
40 000	45 000	3 538	149.9	4 170	176.6	22 819	1.0%	966.5	2.2%
45 000	50 000	3 258	154.5	3 284	155.9	19 259	0.9%	913.0	2.0%
50 000	75 000	8 468	514.8	9 227	561.5	51 645	2.3%	3 126.8	7.0%
75 000	100 000	7 182	630.2	6 653	583.0	37 844	1.7%	3 316.0	7.4%
100 000	125 000	3 459	385.2	3 059	341.1	19 919	0.9%	2 225.2	5.0%
125 000	150 000	1 713	235.5	2 021	277.3	10 866	0.5%	1 494.0	3.3%
150 000		7 946	3 327.0	8 631	3 625.8	49 346	2.2%	19 998.0	44.7%
TOTAL		392 106	7 699.3	366 131	8 010.6	2 204 958		44 759.5	

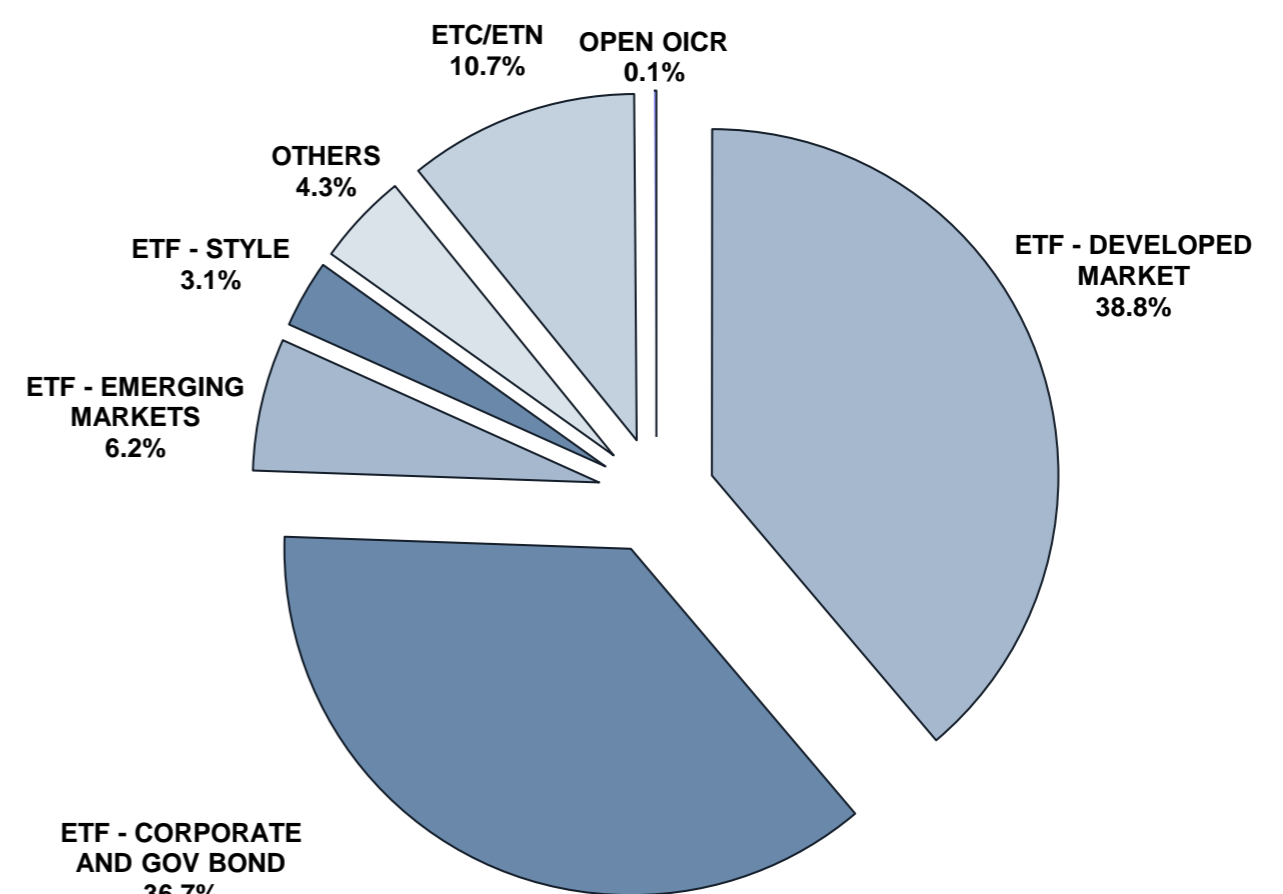
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
MAY	LEVMIB	730 124 870	LEVMIB	29 838
JUNE	LEVMIB	793 870 827	LEVMIB	38 536
JULY	LEVMIB	841 098 717	LEVMIB	38 017
AUGUST	LEVMIB	642 965 179	3OIL	31 938
SEPTEMBER	ETFMIB	609 492 838	3OIL	40 478
OCTOBER	ETFMIB	575 829 707	3OIL	41 419
NOVEMBER	LEVMIB	484 704 320	3OIL	36 057
DECEMBER	ETFMIB	685 113 842	3OIL	35 037
JANUARY 2016	ETFMIB	735 009 933	3OIL	56 245
FEBRUARY	ETFMIB	741 045 647	3OIL	72 981
MARCH	3OIL	412 423 647	3OIL	51 587
APRIL	3OIL	472 318 724	3OIL	49 662
MAY	3OIL	561 097 655	3OIL	39 590

AUM BY ASSET CLASS



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.12%	100.00%	0.12%	100.00%	0.13%	99.99%	0.13%	99.99%
EQUITY ITALY	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
EQUITY EUROPE - REGIONAL	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%
EQUITY EUROPE - SINGLE COUNTRY	0.20%	100.00%	0.20%	99.98%	0.20%	99.88%	0.21%	99.82%
EQUITY WORLD	0.13%	100.00%	0.13%	100.00%	0.13%	99.98%	0.13%	99.97%
EQUITY NORTH AMERICA	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
EQUITY PACIFIC	0.18%	100.00%	0.19%	99.99%	0.20%	99.99%	0.20%	99.99%
EQUITY SHORT (DEVELOPED)	0.15%	100.00%	0.15%	100.00%	0.15%	100.00%	0.15%	100.00%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%	0.16%	100.00%
LEVERAGED SHORT	0.15%	100.00%	0.15%	100.00%	0.15%	100.00%	0.15%	100.00%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.29%	100.00%	0.29%	99.99%	0.31%	99.96%	0.32%	99.92%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.87%	100.00%	0.90%	99.87%	0.92%	99.44%	0.94%	99.21%
EQUITY EMERGING - ASIA	0.35%	100.00%	0.37%	99.99%	0.38%	99.98%	0.39%	99.94%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.51%	100.00%	0.53%	99.97%	0.58%	99.87%	0.61%	99.66%
EQUITY EMERGING - EAST EUROPE	0.32%	100.00%	0.33%	100.00%	0.36%	99.99%	0.38%	99.97%
EQUITY EMERGING - WORLD	0.18%	100.00%	0.18%	99.99%	0.19%	99.98%	0.20%	99.96%
EQUITY SHORT (EMERGING)	0.64%	100.00%	0.64%	100.00%	0.65%	100.00%	0.65%	100.00%
ETF - CORPORATE GOVERNMENT BONDS	0.11%	100.00%	0.11%	100.00%	0.12%	99.99%	0.12%	99.96%
INFLATION	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%	0.15%	100.00%
LIQUIDITY	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
CORPORATE BOND	0.12%	100.00%	0.13%	100.00%	0.13%	99.99%	0.14%	99.97%
AGGREGATE BOND	0.15%	100.00%	0.15%	99.94%	0.16%	99.88%	0.16%	99.85%
BOND SHORT	0.20%	100.00%	0.20%	100.00%	0.20%	100.00%	0.20%	100.00%
BOND LEVERAGED LONG	0.05%	100.00%	0.05%	100.00%	0.05%	100.00%	0.05%	100.00%
BOND LEVERAGED SHORT	0.06%	100.00%	0.06%	100.00%	0.07%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - EMERGING	0.19%	100.00%	0.20%	100.00%	0.21%	100.00%	0.22%	99.77%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - ITALY	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - WORLD	0.16%	100.00%	0.16%	99.99%	0.17%	99.99%	0.18%	99.99%
GOVERNMENT BONDS - EX EURO	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%	0.13%	99.97%
ETF - STYLE	0.30%	100.00%	0.31%	99.99%	0.31%	99.98%	0.31%	99.97%
EQUITY STYLE (DEVELOPED)	0.30%	100.00%	0.30%	99.99%	0.31%	99.98%	0.31%	99.97%
EQUITY STYLE (EMERGING)	0.55%	100.00%	0.56%	99.98%	0.57%	99.96%	0.58%	99.89%
ETF - OTHERS	0.33%	100.00%	0.34%	99.97%	0.35%	99.76%	0.36%	99.49%
EQUITY SECTORS (DEVELOPED)	0.27%	100.00%	0.27%	100.00%	0.27%	99.99%	0.28%	99.98%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.59%	100.00%	0.61%	99.86%	0.63%	99.78%	0.65%	99.61%
COMMODITIES	0.23%	100.00%	0.23%	99.99%	0.24%	99.96%	0.24%	99.96%
CREDIT INDICES	0.32%	100.00%	0.33%	100.00%	0.33%	100.00%	0.33%	100.00%
REAL ESTATE	0.33%	100.00%	0.33%	99.98%	0.34%	99.96%	0.35%	99.94%
LEVERAGED CREDIT INDICES	0.86%	100.00%	0.94%	100.00%	0.90%	98.46%	0.91%	98.46%
VOLATILITY INDICES	0.81%	100.00%	0.95%	99.94%	1.13%	88.69%	1.22%	75.12%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.82%	100.00%	0.85%	99.63%	0.87%	98.24%	0.85%	96.18%
ETF	0.15%	100.00%	0.15%	100.00%	0.15%	99.98%	0.16%	99.95%

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

In May, the ETFplus market welcomed 1 new issuer: Eiger Sicav listed their first Open Funds.

During the last month, the following 9 instruments were listed on ETFplus market:

- 1 UBS ETF Sicav government bond ETF
- 6 Eiger Sicav open funds
- 2 Pharos open funds

These new instruments bring to 1 147 the number of products listed on ETFplus market (727 ETFs, 301 ETCs/ETNs and 119 open Funds).

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