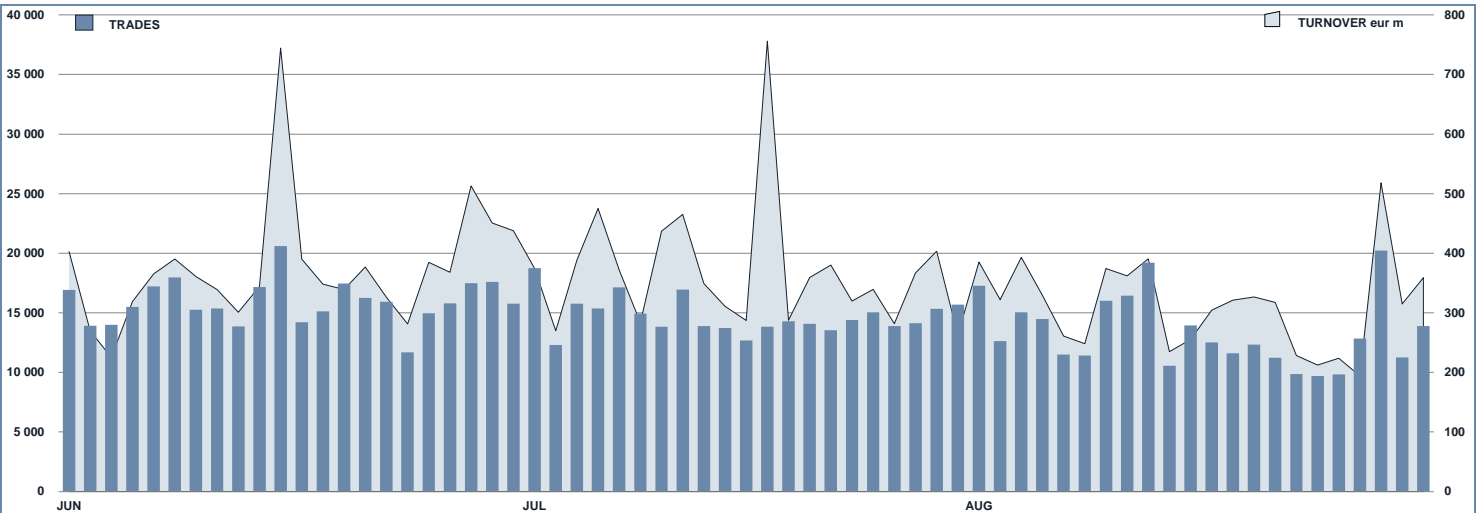




ETFPlus Statistics

August 2017

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH-NEW LISTED	MONTH	AUM in MT		JULY 2017		AUGUST 2017		JAN - AUG 2017	
			eur m 31/07/2017	eur m 31/08/2017	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	222	1	22 687.60	22 650.32	70 680	3 002.37	68 274	2 975.02	734 881	26 924.45
ETF - CORPORATE AND GOV BOND	236	1	24 342.57	24 696.21	57 851	2 251.76	45 888	1 424.12	534 879	15 755.06
ETF - EMERGING MARKETS	85	0	4 441.40	4 501.79	16 364	283.22	16 410	344.43	200 530	3 600.51
ETF - STYLE	86	0	2 230.74	2 282.99	7 271	133.11	7 248	161.73	78 686	1 276.12
OTHERS	158	0	3 284.85	3 283.87	20 596	584.52	18 246	370.87	210 237	4 234.44
ETC/ETN	313	0	6 223.03	6 308.87	136 565	1 493.15	137 597	1 595.50	1 286 787	14 520.52
OPEN OICR	131	0	216.48	221.10	218	21.74	92	4.66	1 410	146.42
TOTAL	1 231	2	63 426.66	63 945.15	309 545	7 769.87	293 755	6 876.33	3 047 410	66 457.53

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	17 504	6.0%	0.18%	0.21%	
2 LYXOR UCITS ETF FTSE MIB DAILY LEV	LEVMB	FR0010446658	9 636	3.3%	0.08%	0.08%	
3 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	9 247	3.1%	0.13%	0.21%	
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8V8C061	9 146	3.1%	0.29%	0.47%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	5 923	2.0%	0.11%	0.12%	
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	5 385	1.8%	0.03%	0.03%	
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	4 895	1.7%	0.13%	0.13%	
8 BOOST EURO STOXX BANKS 3X LEV DAILY	3BAL	IE00BL509V40	4 330	1.5%	0.23%	0.24%	
9 ETF 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BD9Q840	4 240	1.4%	0.11%	0.21%	
10 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8N83063	3 995	1.4%	0.10%	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	ETFMIB	FR0010010827	3 111	4.5%	0.03%	0.03%	
2 LYXOR UCITS ETF FTSE MIB DAILY LEV	LEVMB	FR0010446658	1 889	2.7%	0.08%	0.08%	
3 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	1 161	2.3%	0.18%	0.21%	
4 LYXOR UCITS ETF S&P 500 DAILY HED D-EUR	SPXH	LU0959211243	1 161	2.3%	0.10%	0.10%	
5 LYXOR UCITS ETF DAX	DAXX	LU0252633754	1 135	2.0%	0.03%	0.03%	
6 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 135	2.0%	0.05%	0.05%	
7 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B6BMR087	1 133	1.9%	0.04%	0.04%	
8 LYXOR SMART CASH UCITS ETF C-EUR	SMART	LU1190417599	1 119	1.7%	0.01%	0.01%	
9 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	1 113	1.6%	0.11%	0.12%	
10 BS MSCI EMU UCITS ETF A-DIS	EMUEUA	LU0147308422	1 111	1.6%	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	196 581	6.5%	0.17%	0.21%	
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8V8C061	105 635	3.5%	0.29%	0.46%	
3 LYXOR UCITS ETF FTSE MIB DAILY LEV	LEVMB	FR0010446658	95 181	3.1%	0.09%	0.09%	
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	74 202	2.4%	0.16%	0.22%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	62 415	2.0%	0.11%	0.12%	
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	48 669	1.6%	0.04%	0.04%	
7 ETF 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BD9Q840	46 733	1.5%	0.14%	0.24%	
8 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	45 804	1.5%	0.14%	0.14%	
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	43 689	1.4%	0.71%	0.81%	
10 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	42 593	1.4%	0.16%	0.19%	

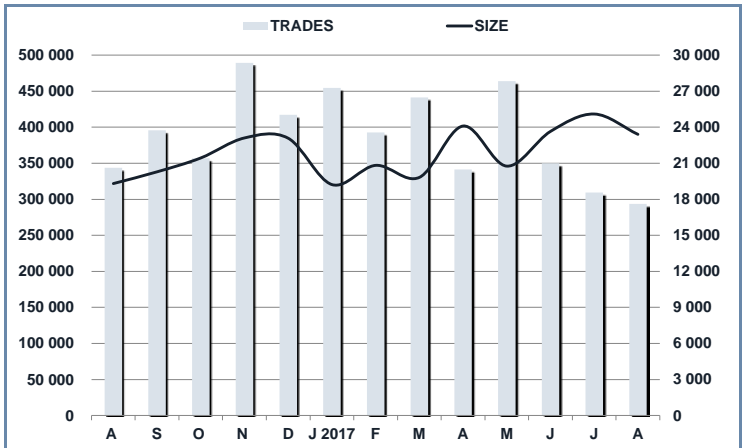
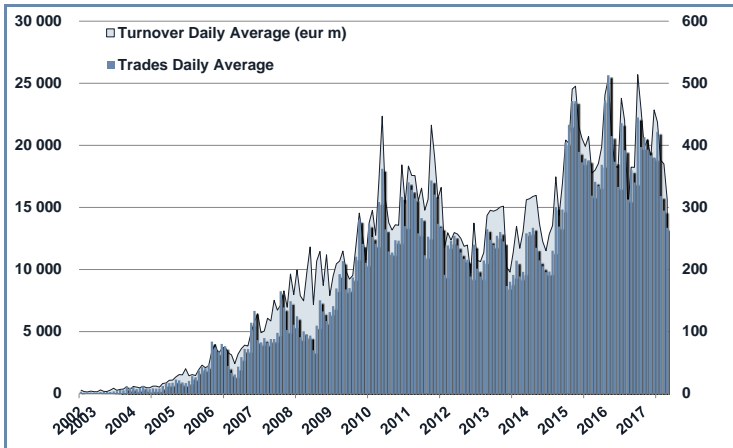
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD		
			eur m	% TOT	BBO	25 000 €	
1 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	3 034	4.6%	0.04%	0.04%	
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	1 760	2.7%	0.17%	0.21%	
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 686	2.5%	0.05%	0.05%	
4 LYXOR UCITS ETF FTSE MIB DAILY LEV	LEVMB	FR0010446658	1 659	2.5%	0.09%	0.09%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	1 260	1.9%	0.11%	0.12%	
6 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	962	1.5%	0.16%	0.22%	
7 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054368	961	1.4%	0.05%	0.05%	
8 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	913	1.4%	0.16%	0.19%	
9 ETF 2X DAILY LONG WTI CRUDE OIL	PHAU	JE00B1V33770	828	1.2%	0.04%	0.05%	
10 LYXOR UCITS ETF DAX	DAXX	LU0252633754	820	1.2%	0.03%	0.03%	

TRADING BY SIZE OF TURNOVER

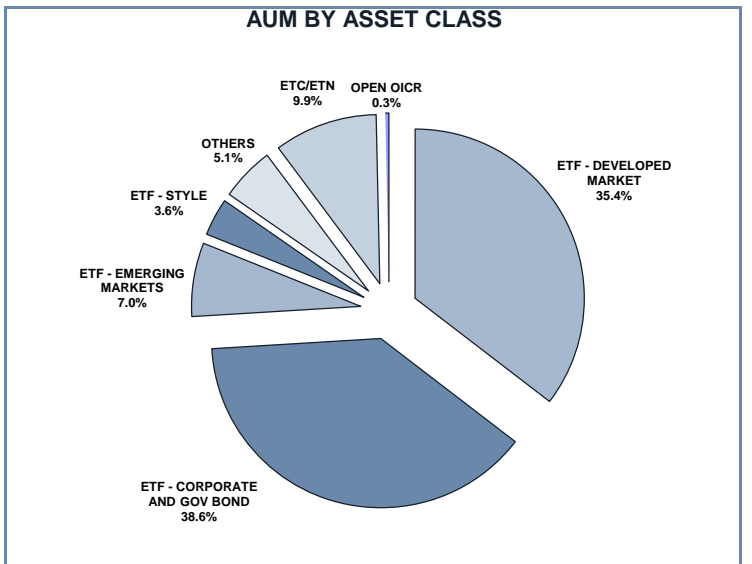
SIZE OF TURNOVER		JULY 2017		AUGUST 2017		YEAR 2017			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	29 213	6.9	28 154	6.6	287 326	9.4%	69.0	0.1%
500	1 000	24 364	18.1	23 482	17.4	238 064	7.8%	177.2	0.3%
1 000	2 000	39 264	56.8	36 910	53.2	380 883	12.5%	552.2	0.8%
2 000	3 000	27 514	67.9	26 240	64.8	274 216	9.0%	676.5	1.0%
3 000	4 000	19 132	66.2	17 752	61.5	195 591	6.4%	676.9	1.0%
4 000	5 000	17 805	80.6	16 357	73.7	174 935	5.7%	791.1	1.2%
5 000	6 000	15 353	83.9	14 595	79.8	148 634	4.9%	808.6	1.2%
6 000	7 000	9 786	63.5	9 100	58.9	103 817	3.4%	672.2	1.0%
7 000	8 000	9 030	67.6	7 462	55.9	85 601	2.8%	641.0	1.0%
8 000	9 000	8 506	72.3	8 039	68.3	72 320	2.4%	614.1	0.9%
9 000	10 000	7 910	75.5	7 238	69.1	90 856	3.0%	867.6	1.3%
10 000	15 000	26 282	315.0	24 801	301.3	272 802	9.0%	3 299.6	5.0%
15 000	20 000	14 568	253.8	14 141	242.2	138 502	4.5%	2 408.4	3.6%
20 000	25 000	10 246	228.2	9 846	219.7	97 713	3.2%	2 179.6	3.3%
25 000	30 000	7 255	198.0	6 436	175.4	69 798	2.3%	1 910.1	2.9%
30 000	35 000	5 006	162.2	5 378	173.7	56 710	1.9%	1 838.4	2.8%
35 000	40 000	4 056	151.3	4 687	174.7	41 848	1.4%	1 561.2	2.3%
40 000	45 000	3 310	140.7	3 608	153.1	33 476	1.1%	1 421.5	2.1%
45 000	50 000	3 159	149.9	2 808	133.2	31 714	1.0%	1 505.0	2.3%
50 000	75 000	8 510	515.6	8 392	507.9	79 794	2.6%	4 823.8	7.3%
75 000	100 000	5 794	507.3	5 632	494.9	50 390	1.7%	4 424.7	6.7%
100 000	125 000	3 934	431.9	3 458	380.3	35 565	1.2%	3 934.4	5.9%
125 000	150 000	1 706	234.2	1 900	261.3	17 607	0.6%	2 414.6	3.6%
150 000		7 842	3 822.4	7 339	3 049.5	69 248	2.3%	28 189.8	42.4%
TOTAL		309 545	7 769.9	293 755	6 876.3	3 047 410		66 457.5	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
AUGUST	3OIL	318 887 480	3OIL	43 784
SEPTEMBER	3OIL	370 177 852	3OIL	44 436
OCTOBER	3OIL	293 240 552	3OIL	25 522
NOVEMBER	3OIL	339 329 921	3OIL	41 279
DECEMBER	ETFMIB	477 326 071	3OIL	27 198
JANUARY 2017	3OIL	306 062 721	3OIL	27 427
FEBRUARY	ETFMIB	294 127 552	3OIL	21 421
MARCH	3OIL	292 229 307	3OIL	33 615
APRIL	ETFMIB	437 288 315	3OIL	21 965
MAY	ETFMIB	524 941 058	3OIL	32 687
JUNE	ETFMIB	602 130 060	3OIL	22 766
JULY	ETFMIB	446 705 759	3OIL	19 196
AUGUST	ETFMIB	311 162 515	3OIL	17 504



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.09%	100.00%	0.09%	100.00%	0.09%	99.99%	0.09%	99.98%
EQUITY ITALY	0.08%	100.00%	0.08%	100.00%	0.08%	99.88%	0.09%	99.85%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	99.98%
EQUITY WORLD	0.12%	100.00%	0.12%	99.99%	0.12%	99.99%	0.12%	99.97%
EQUITY NORTH AMERICA	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY PACIFIC	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	99.98%
EQUITY SHORT (DEVELOPED)	0.13%	100.00%	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
LEVERAGED SHORT	0.13%	100.00%	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.18%	100.00%	0.18%	100.00%	0.19%	99.98%	0.19%	99.91%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.55%	100.00%	0.58%	99.98%	0.59%	99.91%	0.62%	99.83%
EQUITY EMERGING - ASIA	0.24%	100.00%	0.24%	100.00%	0.25%	99.99%	0.25%	99.79%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.38%	100.00%	0.39%	99.99%	0.40%	99.82%	0.42%	99.69%
EQUITY EMERGING - EAST EUROPE	0.22%	100.00%	0.23%	100.00%	0.23%	100.00%	0.24%	99.97%
EQUITY EMERGING - WORLD	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%	0.12%	99.98%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.09%	100.00%	0.09%	100.00%	0.10%	99.98%	0.10%	99.93%
INFLATION	0.17%	100.00%	0.18%	100.00%	0.18%	100.00%	0.19%	99.99%
LIQUIDITY	0.03%	100.00%	0.03%	100.00%	0.03%	100.00%	0.03%	100.00%
CORPORATE BOND - EURO	0.07%	100.00%	0.08%	100.00%	0.08%	99.98%	0.08%	99.93%
CORPORATE BOND - EX EURO	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.95%
CORPORATE BOND - EMERGING	0.28%	100.00%	0.29%	100.00%	0.30%	100.00%	0.30%	100.00%
CORPORATE BOND - WORLD	0.22%	100.00%	0.22%	100.00%	0.23%	100.00%	0.23%	100.00%
CORPORATE BOND - HIGH YIELD	0.09%	100.00%	0.10%	100.00%	0.11%	99.98%	0.11%	99.92%
AGGREGATE BOND	0.11%	100.00%	0.12%	100.00%	0.12%	99.94%	0.12%	99.82%
BOND SHORT	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
BOND LEVERAGED LONG	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
BOND LEVERAGED SHORT	0.05%	100.00%	0.05%	100.00%	0.05%	100.00%	0.06%	100.00%
GOVERNMENT BONDS - EMERGING	0.13%	100.00%	0.14%	100.00%	0.14%	99.90%	0.15%	99.73%
GOVERNMENT BONDS - EURO	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%
GOVERNMENT BONDS - ITALY	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - WORLD	0.25%	100.00%	0.25%	100.00%	0.27%	100.00%	0.30%	99.97%
GOVERNMENT BONDS - EX EURO	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
ETF - STYLE	0.21%	100.00%	0.21%	100.00%	0.22%	100.00%	0.22%	99.97%
EQUITY STYLE (DEVELOPED)	0.21%	100.00%	0.21%	100.00%	0.21%	100.00%	0.22%	99.98%
EQUITY STYLE (EMERGING)	0.46%	100.00%	0.47%	99.96%	0.48%	99.93%	0.47%	99.20%
ETF - OTHERS	0.24%	100.00%	0.24%	99.99%	0.25%	99.96%	0.25%	99.91%
EQUITY SECTORS (DEVELOPED)	0.19%	100.00%	0.20%	100.00%	0.20%	99.98%	0.20%	99.95%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.32%	100.00%	0.34%	100.00%	0.35%	99.95%	0.36%	99.89%
COMMODITIES	0.22%	100.00%	0.23%	100.00%	0.23%	99.99%	0.23%	99.97%
CREDIT INDICES	0.32%	100.00%	0.32%	100.00%	0.33%	100.00%	0.34%	100.00%
REAL ESTATE	0.21%	100.00%	0.21%	99.99%	0.21%	99.99%	0.22%	99.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.53%	100.00%	0.59%	100.00%	0.73%	99.83%	0.84%	98.88%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.72%	100.00%	0.76%	99.50%	0.82%	98.49%	0.84%	96.17%
ETF	0.11%	100.00%	0.11%	100.00%	0.11%	99.98%	0.12%	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

During the last month, the following 2 instruments were listed on ETFplus market:

- 1 Equity North America ETF issued by Amundi
- 1 US Corporate bond ETF

These new instruments bring to 1 231 the number of products listed on ETFplus market (787 ETFs, 313 ETCs/ETNs and 131 Open Funds).

Markets Analysis

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