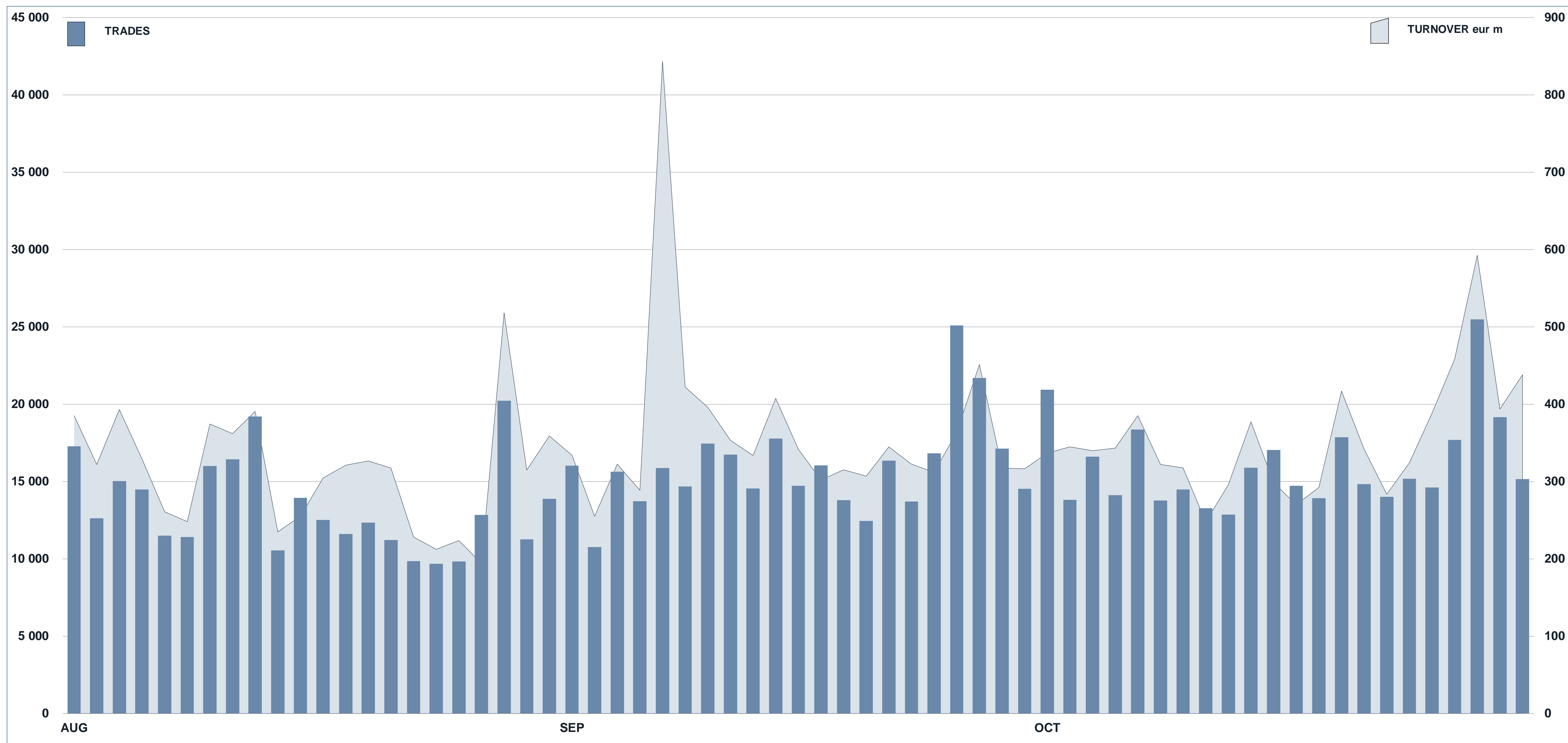




ETFPlus Statistics

October 2017

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END of MONTH	MONTH NEW LISTED	AUM in MT		SEPTEMBER 2017		OCTOBER 2017		JAN - OCT 2017	
			eur m 29/09/2017	eur m 31/10/2017	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	221	0	23 984.28	24 425.20	78 170	3 091.13	84 780	3 418.11	897 831	33 433.69
ETF - CORPORATE AND GOV BOND	241	3	24 157.69	24 217.08	60 340	1 726.46	60 208	1 522.58	655 427	19 004.10
ETF - EMERGING MARKETS	82	0	4 552.61	4 669.48	22 135	405.49	24 136	404.39	246 801	4 410.39
ETF - STYLE	84	0	2 373.08	2 414.25	8 063	139.45	8 947	133.78	95 696	1 549.34
OTHERS	152	0	3 575.87	3 762.70	22 577	466.44	31 111	626.54	263 925	5 327.43
ETC/ETN	313	0	6 014.03	6 051.23	144 122	1 814.80	144 320	1 660.12	1 575 229	17 995.45
OPEN OICR	129	1	228.57	263.79	169	6.98	367	44.41	1 946	197.82
TOTAL	1 222	4	64 886.14	65 803.74	335 576	7 650.75	353 869	7 809.94	3 736 855	81 918.22

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	16 922	4.8%	0.17%	0.22%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	15 576	4.4%	0.31%	0.52%
3 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	10 394	2.9%	0.32%	0.38%
4 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	7 701	2.2%	0.03%	0.03%
5 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	6 164	1.7%	0.08%	0.09%
6 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	5 103	1.4%	0.10%	0.12%
7 ROBO GLOB ROBOTICS AND AUTO GO UCITS ETF	ROBO	IE00BMW3QX54	4 646	1.3%	0.18%	0.22%
8 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	4 565	1.3%	0.10%	0.11%
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	4 171	1.2%	0.74%	0.88%
10 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	3 836	1.1%	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 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	480	6.2%	0.03%	0.03%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	235	3.0%	0.08%	0.09%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	198	2.6%	0.04%	0.04%
4 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	193	2.5%	0.17%	0.22%
5 LYXOR UCITS ETF DAX	DAXX	LU0252633754	140	1.8%	0.05%	0.05%
6 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	126	1.6%	0.10%	0.12%
7 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IJPE	IE00B4225J44	123	1.6%	0.07%	0.07%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	118	1.5%	0.32%	0.38%
9 LYXOR UCITS ETF FTSE MIB DAILY SHT BEAR	BERMIB	FR0010446146	110	1.4%	0.05%	0.05%
10 LYXOR EURO STOXX BANKS DR UCITS ETF	BNKE	FR0011645647	104	1.3%	0.10%	0.10%

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	230 312	6.2%	0.17%	0.21%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	129 981	3.5%	0.29%	0.46%
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	107 780	2.9%	0.08%	0.09%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	95 811	2.6%	0.18%	0.25%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	71 649	1.9%	0.11%	0.12%
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	63 031	1.7%	0.03%	0.03%
7 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	54 657	1.5%	0.15%	0.24%
8 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	53 258	1.4%	0.13%	0.14%
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	52 173	1.4%	0.71%	0.82%
10 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	52 144	1.4%	0.15%	0.18%

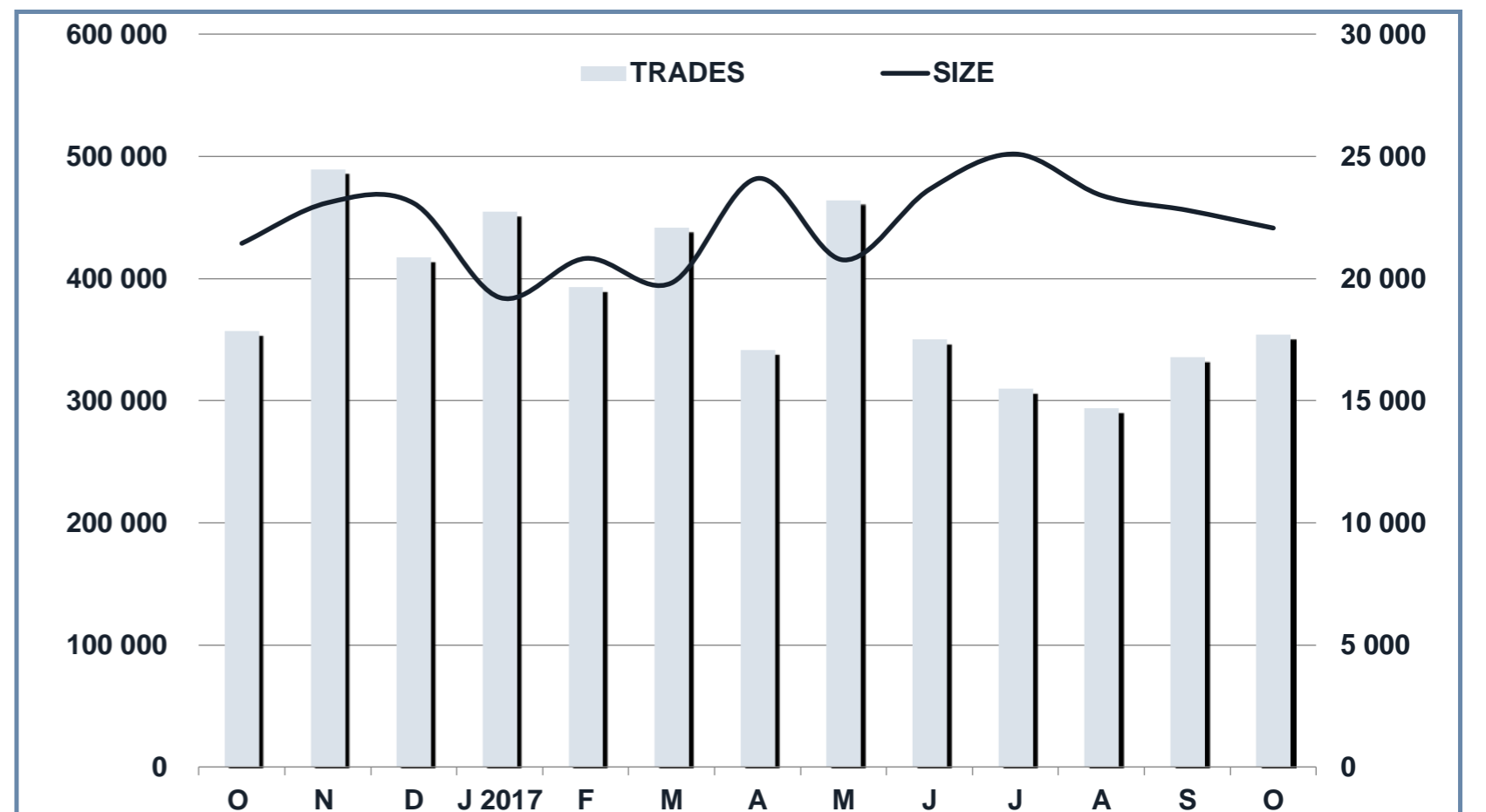
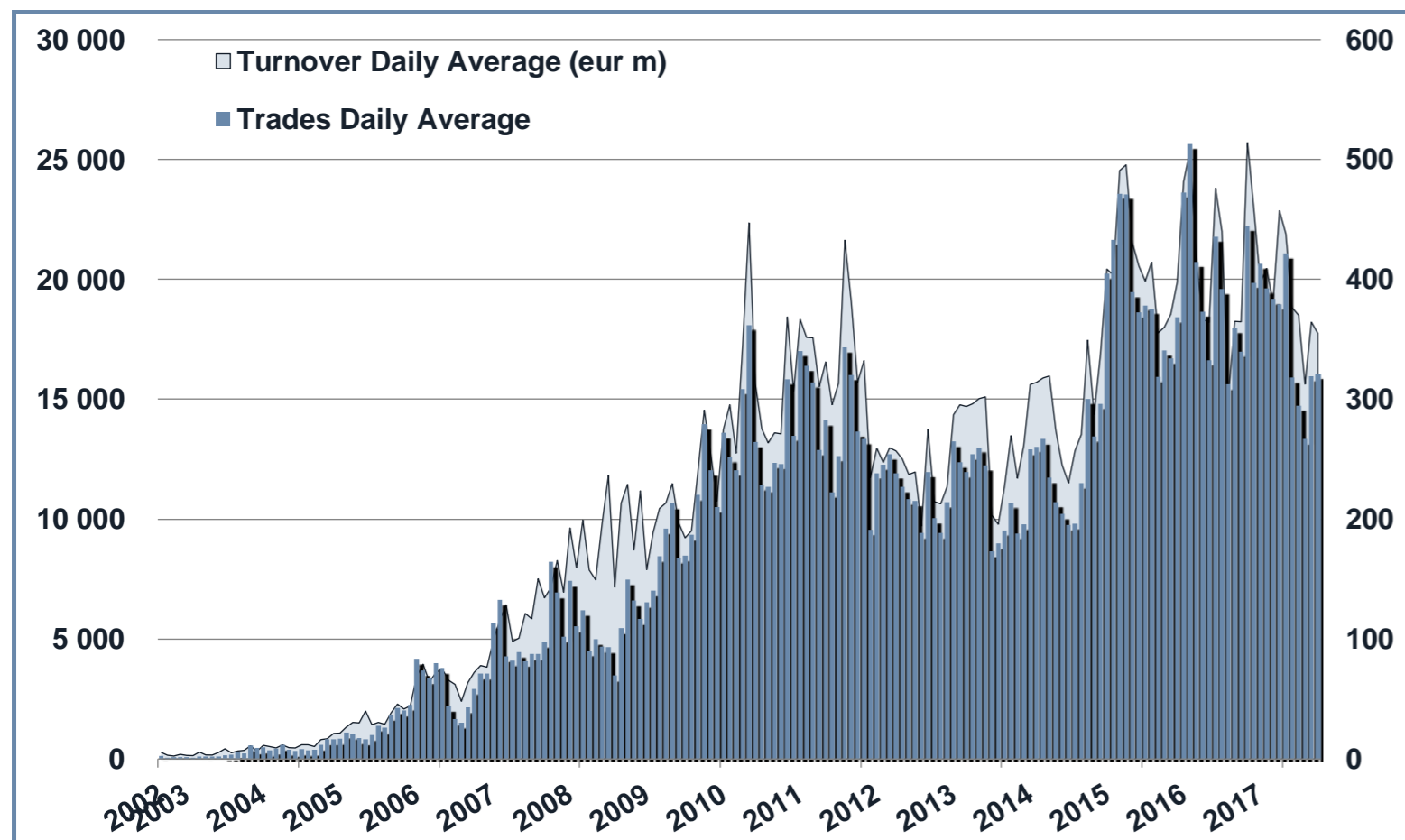
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	3 816	4.7%	0.03%	0.03%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	2 115	2.6%	0.17%	0.21%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	2 077	2.5%	0.05%	0.05%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	2 075	2.5%	0.08%	0.09%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	1 419	1.7%	0.11%	0.12%
6 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	1 201	1.5%	0.18%	0.25%
7 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	1 190	1.5%	0.15%	0.18%
8 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	1 171	1.4%	0.05%	0.05%
9 LYXOR UCITS ETF DAX	DAXX	LU0252633754	1 084	1.3%	0.03%	0.04%
10 ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	921	1.1%	0.04%	0.05%

TRADING BY SIZE OF TURNOVER

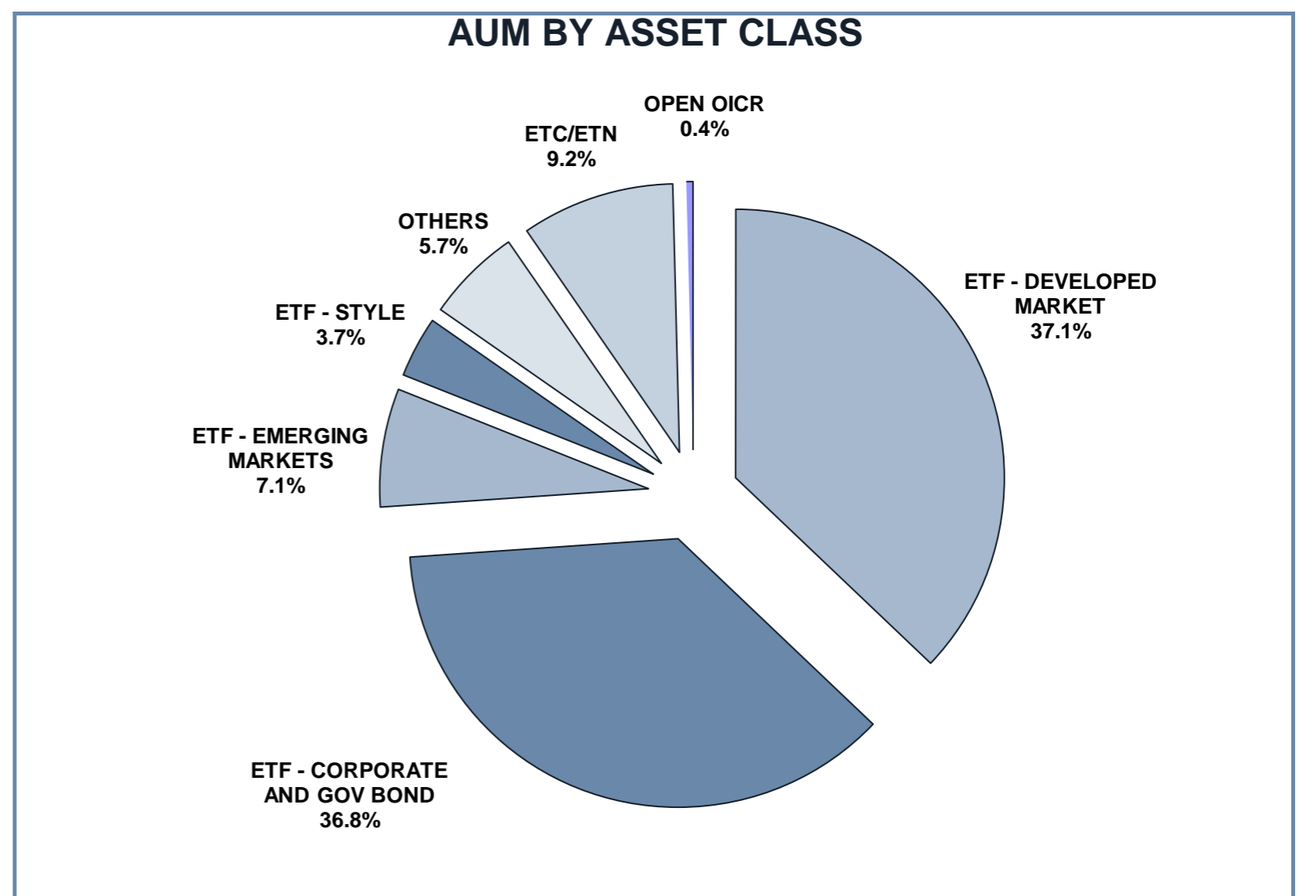
SIZE OF TURNOVER		SEPTEMBER 2017		OCTOBER 2017		YEAR 2017			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	36 768	8.1	34 300	7.9	358 394	9.6%	84.9	0.1%
500	1 000	26 513	19.5	27 094	20.1	291 671	7.8%	216.8	0.3%
1 000	2 000	43 367	62.9	45 948	67.2	470 198	12.6%	682.3	0.8%
2 000	3 000	29 561	72.7	33 134	81.9	336 911	9.0%	831.2	1.0%
3 000	4 000	21 141	73.1	23 070	79.6	239 802	6.4%	829.5	1.0%
4 000	5 000	17 368	78.4	20 321	91.9	212 624	5.7%	961.4	1.2%
5 000	6 000	15 312	83.2	17 155	93.0	181 101	4.8%	984.8	1.2%
6 000	7 000	10 448	67.4	11 502	74.2	125 767	3.4%	813.8	1.0%
7 000	8 000	8 132	61.0	8 460	63.4	102 193	2.7%	765.4	0.9%
8 000	9 000	9 222	78.5	8 432	71.7	89 974	2.4%	764.3	0.9%
9 000	10 000	9 294	88.8	9 460	90.5	109 610	2.9%	1 046.9	1.3%
10 000	15 000	29 097	353.8	28 431	342.5	330 330	8.8%	3 995.8	4.9%
15 000	20 000	15 174	263.2	16 790	291.8	170 466	4.6%	2 963.4	3.6%
20 000	25 000	10 747	240.4	12 180	273.8	120 640	3.2%	2 693.7	3.3%
25 000	30 000	7 088	193.7	8 022	219.3	84 908	2.3%	2 323.1	2.8%
30 000	35 000	5 515	179.2	6 046	196.1	68 271	1.8%	2 213.7	2.7%
35 000	40 000	4 116	154.0	4 918	184.0	50 882	1.4%	1 899.1	2.3%
40 000	45 000	3 765	159.8	3 981	169.2	41 222	1.1%	1 750.5	2.1%
45 000	50 000	3 233	153.9	3 361	160.3	38 308	1.0%	1 819.2	2.2%
50 000	75 000	9 485	575.2	11 759	703.8	101 038	2.7%	6 102.9	7.4%
75 000	100 000	5 824	508.5	5 319	462.7	61 533	1.6%	5 395.9	6.6%
100 000	125 000	3 855	426.1	3 971	441.6	43 391	1.2%	4 802.1	5.9%
125 000	150 000	2 123	292.1	2 101	286.5	21 831	0.6%	2 993.2	3.7%
150 000		8 428	3 457.4	8 114	3 337.1	85 790	2.3%	34 984.3	42.7%
TOTAL		335 576	7 650.8	353 869	7 809.9	3 736 855		81 918.2	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
SEPTEMBER	ETFMIB	302 756 584	3OIL	16 809
OCTOBER	ETFMIB	479 679 910	3OIL	16 922



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	99.99%
EQUITY ITALY	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	99.97%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%	0.10%	99.96%
EQUITY WORLD	0.11%	100.00%	0.11%	99.99%	0.11%	99.99%	0.11%	99.97%
EQUITY NORTH AMERICA	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY PACIFIC	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%
EQUITY SHORT (DEVELOPED)	0.14%	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	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.15%	100.00%	0.16%	100.00%	0.16%	99.99%	0.16%	99.97%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.47%	100.00%	0.49%	100.00%	0.52%	99.99%	0.53%	99.97%
EQUITY EMERGING - ASIA	0.21%	100.00%	0.22%	100.00%	0.22%	100.00%	0.23%	99.97%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.34%	100.00%	0.35%	100.00%	0.36%	99.98%	0.37%	99.95%
EQUITY EMERGING - EAST EUROPE	0.21%	100.00%	0.21%	100.00%	0.22%	100.00%	0.23%	99.98%
EQUITY EMERGING - WORLD	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%	0.10%	99.96%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.08%	100.00%	0.09%	100.00%	0.09%	99.99%	0.09%	99.96%
INFLATION	0.14%	100.00%	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%
LIQUIDITY	0.04%	100.00%	0.04%	100.00%	0.04%	100.00%	0.04%	100.00%
CORPORATE BOND - EURO	0.06%	100.00%	0.07%	100.00%	0.07%	99.98%	0.07%	99.97%
CORPORATE BOND - EX EURO	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%
CORPORATE BOND - EMERGING	0.30%	100.00%	0.30%	100.00%	0.31%	100.00%	0.31%	100.00%
CORPORATE BOND - WORLD	0.15%	100.00%	0.16%	100.00%	0.16%	100.00%	0.17%	99.99%
CORPORATE BOND - HIGH YIELD	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%
AGGREGATE BOND	0.10%	100.00%	0.11%	100.00%	0.11%	99.81%	0.12%	99.68%
BOND SHORT	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
BOND LEVERAGED LONG	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
BOND LEVERAGED SHORT	0.06%	100.00%	0.06%	100.00%	0.06%	99.99%	0.06%	99.98%
GOVERNMENT BONDS - EMERGING	0.13%	100.00%	0.13%	100.00%	0.14%	99.98%	0.14%	99.85%
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%	0.08%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - WORLD	0.24%	100.00%	0.33%	100.00%	0.43%	99.83%	0.51%	99.14%
GOVERNMENT BONDS - EX EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	99.98%
ETF - STYLE	0.17%	100.00%	0.17%	100.00%	0.18%	99.99%	0.18%	99.97%
EQUITY STYLE (DEVELOPED)	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%	0.18%	99.99%
EQUITY STYLE (EMERGING)	0.41%	100.00%	0.43%	99.94%	0.44%	99.92%	0.41%	98.99%
ETF - OTHERS	0.20%	100.00%	0.20%	99.99%	0.21%	99.97%	0.21%	99.92%
EQUITY SECTORS (DEVELOPED)	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%	0.18%	100.00%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.25%	100.00%	0.26%	100.00%	0.27%	99.98%	0.29%	99.91%
COMMODITIES	0.17%	100.00%	0.18%	100.00%	0.18%	100.00%	0.19%	99.98%
CREDIT INDICES	0.28%	100.00%	0.32%	100.00%	0.36%	100.00%	0.37%	100.00%
REAL ESTATE	0.17%	100.00%	0.17%	100.00%	0.18%	100.00%	0.18%	99.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.33%	100.00%	0.37%	100.00%	0.45%	99.78%	0.49%	99.21%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.73%	100.00%	0.77%	98.23%	0.79%	97.30%	0.79%	93.92%
ETF	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%	0.11%	99.97%

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.

In October, the ETFplus market welcomed 1 new issuer: Open Capital listed its first Open end Fund.

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

- 1 Corporate bond ETF issued by PowerShares
- 2 iShares Corporate bond ETFs
- 1 Open Capital fund

These new instruments bring the total number of products listed to 1 222 on the ETFplus market (780 ETFs, 313 ETCs/ETNs and 129 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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