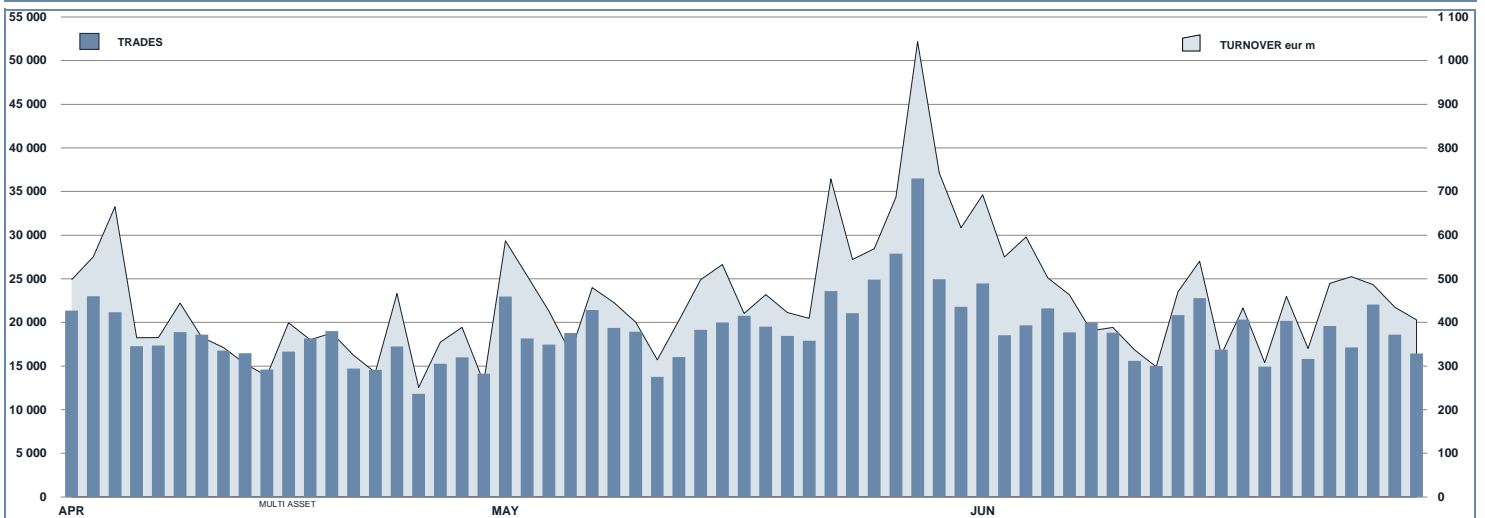


**ETF Statistics**
**June 2018**
**ETFPLUS DAILY TURNOVER**

**MAIN INDICATORS**

	LISTED INSTRUMENT				TRADING					
	LISTED END of MONTH	MONTH NEW LISTED	AUM in MT		MAY 2018		JUNE 2018		JAN - JUN 2018	
			eur m 31/05/2018	eur m 29/06/2018	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	233	0	23 818.6	23 737.88	132 850	5 261.5	103 238	3 991.1	749 966	27 605.0
ETF - CORPORATE AND GOV BOND	267	7	25 574.1	25 933.85	79 246	2 465.8	72 289	2 290.2	398 779	12 291.0
ETF - EMERGING MARKETS	82	0	4 711.1	4 138.32	28 742	704.3	25 074	560.0	170 234	3 976.1
ETF - STYLE	92	0	2 758.4	2 503.14	11 230	225.8	9 762	163.8	63 919	1 210.6
OTHERS	168	5	3 922.0	3 762.72	36 020	663.3	30 624	504.5	208 068	3 530.4
ETC/ETN	315	0	6 153.4	6 061.48	174 941	2 226.9	156 818	1 877.3	928 403	11 116.8
OPEN OICR	119	0	321.7	329.88	364	26.8	222	20.0	1 515	119.9
<b>TOTAL</b>	<b>1 276</b>	<b>12</b>	<b>67 259.2</b>	<b>66 467.27</b>	<b>463 393</b>	<b>11 574.3</b>	<b>398 027</b>	<b>9 406.95</b>	<b>2 520 884</b>	<b>59 849.89</b>

**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	IE0087ZQC614	13 456	3.4%	0.11%	0.13%
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	10 950	2.8%	0.16%	0.19%
3 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	10 913	2.7%	0.09%	0.09%
4 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMBIB	FR0010446658	8 870	2.2%	0.08%	0.09%
5 LYXOR BTP DAILY -2X INV UCITS ETF ACC	BTP2S	FR0011023621	8 567	2.2%	0.10%	0.13%
6 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	8 362	2.1%	0.13%	0.13%
7 ETF 3X DAILY LONG FTSE MIB	IT3L	JE0088VVK97	7 359	1.8%	0.16%	0.17%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	7 109	1.8%	0.13%	0.13%
9 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	6 773	1.7%	0.06%	0.06%
10 ETF 3X DAILY SHORT FTSE MIB	IT3S	JE008894R074	6 696	1.7%	0.18%	0.19%

**MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD**

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES NASDAQ 100 UCITS ETF USD ACC	CSNDX	IE00B53SZB19	331	3.5%	0.04%	0.04%
2 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE0031442068	237	2.5%	0.03%	0.03%
3 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	236	2.5%	0.03%	0.03%
4 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	234	2.5%	0.06%	0.06%
5 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	193	2.1%	0.11%	0.13%
6 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC IUSE	IUSE	IE00B3ZWK018	177	1.9%	0.04%	0.04%
7 LYXOR ESTX50 DAILY 2X LEV UCITS ETF ACC	DJLEV	FR0010468983	141	1.5%	0.11%	0.12%
8 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	140	1.5%	0.09%	0.09%
9 BOOST S&P500 3X LEVERAGE DAILY	SUSL	IE00B7Y34M31	126	1.3%	0.14%	0.15%
10 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMBIB	FR0010446658	122	1.3%	0.08%	0.09%

**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	IE0087ZQC614	77 737	3.1%	0.14%	0.15%
2 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	65 064	2.6%	0.08%	0.08%
3 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	58 747	2.3%	0.17%	0.21%
4 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMBIB	FR0010446658	58 348	2.3%	0.08%	0.08%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	55 199	2.2%	0.42%	0.50%
6 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	47 223	1.9%	0.05%	0.05%
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	41 228	1.6%	0.12%	0.13%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	39 621	1.6%	0.12%	0.13%
9 ETF 3X DAILY LONG FTSE MIB	IT3L	JE0088VVK97	37 569	1.5%	0.14%	0.15%
10 ETF 3X DAILY SHORT FTSE MIB	IT3S	JE008894R074	37 351	1.5%	0.14%	0.14%

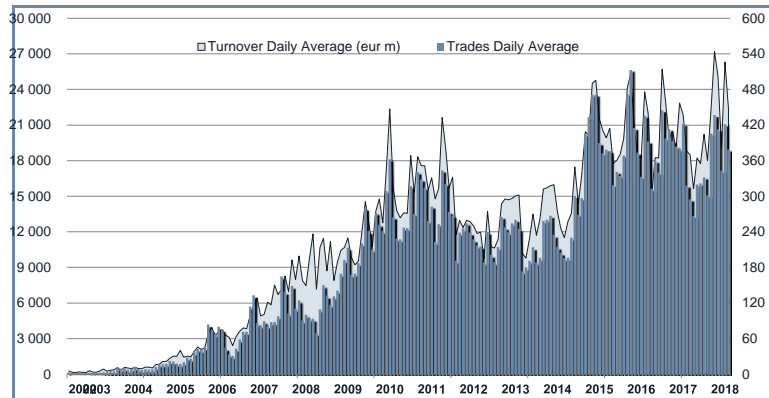
**MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD**

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	1 647	2.8%	0.04%	0.04%
2 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	1 526	2.6%	0.05%	0.05%
3 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE0031442068	1 282	2.1%	0.04%	0.04%
4 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 229	2.1%	0.05%	0.05%
5 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMBIB	FR0010446658	1 088	1.8%	0.08%	0.08%
6 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	1 070	1.8%	0.14%	0.15%
7 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC IUSE	IUSE	IE00B3ZWK018	959	1.6%	0.06%	0.06%
8 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	954	1.6%	0.08%	0.08%
9 LYXOR ESTX50 DAILY 2X LEV UCITS ETF ACC	DJLEV	FR0010468983	829	1.4%	0.12%	0.14%
10 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC IJPE	IJPE	IE00B4225J44	820	1.4%	0.07%	0.08%

**TRADING BY SIZE OF TURNOVER**

SIZE OF TURNOVER		MAY 2018		JUNE 2018		YEAR 2018			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	39 583	8.8	33 780	7.6	231 316	9.2%	52.4	0.1%
500	1 000	31 323	23.5	27 446	20.4	176 894	7.0%	132.5	0.2%
1 000	2 000	53 212	78.0	43 559	63.6	295 524	11.7%	430.3	0.7%
2 000	3 000	37 966	93.9	33 976	83.6	210 631	8.4%	520.1	0.9%
3 000	4 000	27 299	95.0	23 521	81.6	152 071	6.0%	527.8	0.9%
4 000	5 000	25 280	113.8	20 998	94.3	137 842	5.5%	621.3	1.0%
5 000	6 000	20 309	110.5	17 342	94.2	110 477	4.4%	600.7	1.0%
6 000	7 000	13 916	90.3	12 272	79.8	72 802	2.9%	472.4	0.8%
7 000	8 000	12 630	94.6	10 600	79.3	66 150	2.6%	495.2	0.8%
8 000	9 000	12 354	105.0	11 628	98.5	65 244	2.6%	553.4	0.9%
9 000	10 000	12 741	121.6	9 554	91.1	66 832	2.7%	637.4	1.1%
10 000	15 000	48 935	594.8	45 502	552.0	262 339	10.4%	3 145.7	5.3%
15 000	20 000	23 534	409.5	20 430	353.7	125 025	5.0%	2 172.4	3.6%
20 000	25 000	17 035	380.1	14 701	325.1	89 474	3.5%	1 995.9	3.3%
25 000	30 000	11 227	308.7	9 643	263.9	58 891	2.3%	1 614.3	2.7%
30 000	35 000	8 615	278.8	7 686	249.9	51 178	2.0%	1 662.0	2.8%
35 000	40 000	8 123	303.5	6 269	234.8	45 416	1.8%	1 698.7	2.8%
40 000	45 000	6 228	263.2	5 840	247.3	31 358	1.2%	1 327.0	2.2%
45 000	50 000	5 415	257.6	5 050	238.9	28 572	1.1%	1 358.4	2.3%
50 000	75 000	17 617	1 063.0	14 246	845.6	87 069	3.5%	5 208.0	8.7%
75 000	100 000	8 632	747.6	6 474	557.6	41 844	1.7%	3 627.8	6.1%
100 000	125 000	5 771	636.3	5 083	558.2	32 314	1.3%	3 561.9	6.0%
125 000	150 000	3 315	452.3	2 559	347.1	15 160	0.6%	2 072.0	3.5%
150 000		12 333	4 944.1	9 868	3 838.9	66 461	2.6%	25 362.3	42.4%
<b>TOTAL</b>		<b>463 393</b>	<b>11 574.3</b>	<b>398 027</b>	<b>9 407.0</b>	<b>2 520 884</b>		<b>59 849.9</b>	

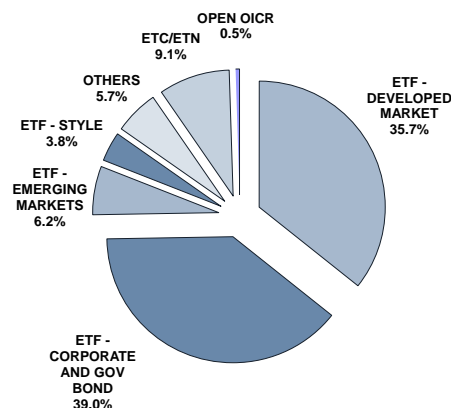
**TRADING EVOLUTION**



**FOCUS**

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
NOVEMBER	ETFMIB	347 609 565	3NGL	16 217
DECEMBER	EUE	253 885 530	3NGL	14 188
JANUARY 2018	LEVMIB	242 597 461	3NGL	15 935
FEBRUARY	CSSPX	353 296 662	3NGL	11 344
MARCH	CSSPX	406 065 260	3OIL	12 137
APRIL	3OIL	214 312 390	3OIL	14 789
MAY	ETFMIB	444 148 845	XBRMIB	15 247
JUNE	CSNDX	331 081 757	3OIL	13 456

**AUM BY ASSET CLASS**



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.09%</b>	<b>100.00%</b>	<b>0.09%</b>	<b>100.00%</b>	<b>0.09%</b>	<b>100.00%</b>	<b>0.09%</b>	<b>99.99%</b>
EQUITY ITALY	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	99.99%
EQUITY WORLD	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.12%	99.98%
EQUITY NORTH AMERICA	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY PACIFIC	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	99.99%
EQUITY SHORT (DEVELOPED)	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%	0.11%	99.99%
LEVERAGED LONG	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%
LEVERAGED SHORT	0.10%	100.00%	0.10%	99.99%	0.11%	99.99%	0.11%	99.94%
<b>ETF - EMERGING MARKETS</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.18%</b>	<b>99.99%</b>	<b>0.18%</b>	<b>99.98%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.51%	100.00%	0.53%	99.97%	0.54%	99.94%	0.55%	99.91%
EQUITY EMERGING - ASIA	0.22%	100.00%	0.23%	100.00%	0.23%	100.00%	0.24%	99.99%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.45%	100.00%	0.47%	99.99%	0.48%	99.85%	0.50%	99.79%
EQUITY EMERGING - EAST EUROPE	0.24%	100.00%	0.25%	100.00%	0.25%	99.99%	0.26%	99.97%
EQUITY EMERGING - WORLD	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
<b>ETF - CORPORATE GOVERNMENT BONDS</b>	<b>0.10%</b>	<b>100.00%</b>	<b>0.11%</b>	<b>100.00%</b>	<b>0.11%</b>	<b>99.99%</b>	<b>0.12%</b>	<b>99.99%</b>
INFLATION	0.18%	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%	0.04%	100.00%
CORPORATE BOND - EURO	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%	0.08%	99.99%
CORPORATE BOND - EX EURO	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%	0.14%	99.99%
CORPORATE BOND - EMERGING	0.34%	100.00%	0.35%	100.00%	0.37%	100.00%	0.38%	99.99%
CORPORATE BOND - WORLD	0.27%	100.00%	0.28%	100.00%	0.29%	100.00%	0.30%	99.99%
CORPORATE BOND - HIGH YIELD	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%	0.13%	99.99%
AGGREGATE BOND	0.14%	100.00%	0.15%	100.00%	0.17%	99.79%	0.18%	99.63%
BOND SHORT	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
BOND LEVERAGED LONG	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
BOND LEVERAGED SHORT	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.09%	99.99%
GOVERNMENT BONDS - EMERGING	0.15%	100.00%	0.16%	100.00%	0.16%	100.00%	0.17%	99.99%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - ITALY	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	100.00%
GOVERNMENT BONDS - WORLD	0.17%	100.00%	0.18%	100.00%	0.19%	100.00%	0.21%	99.99%
GOVERNMENT BONDS - EX EURO	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
<b>ETF - STYLE</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.18%</b>	<b>99.99%</b>	<b>0.18%</b>	<b>99.96%</b>
EQUITY STYLE (DEVELOPED)	0.17%	100.00%	0.17%	100.00%	0.18%	99.99%	0.18%	99.97%
EQUITY STYLE (EMERGING)	0.36%	100.00%	0.36%	99.99%	0.37%	99.99%	0.36%	99.66%
<b>ETF - OTHERS</b>	<b>0.19%</b>	<b>100.00%</b>	<b>0.19%</b>	<b>100.00%</b>	<b>0.20%</b>	<b>99.99%</b>	<b>0.20%</b>	<b>99.94%</b>
EQUITY SECTORS (DEVELOPED)	0.19%	100.00%	0.19%	100.00%	0.20%	100.00%	0.20%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.19%	100.00%	0.19%	100.00%	0.20%	99.99%	0.21%	99.89%
COMMODITIES	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%	0.18%	99.98%
CREDIT INDICES	0.26%	100.00%	0.30%	100.00%	0.33%	100.00%	0.35%	100.00%
REAL ESTATE	0.14%	100.00%	0.14%	100.00%	0.15%	100.00%	0.16%	99.99%
VOLATILITY INDICES	0.43%	100.00%	0.46%	100.00%	0.51%	99.96%	0.54%	99.29%
FLEXIBLE	0.88%	100.00%	0.91%	99.87%	0.97%	99.61%	1.01%	98.31%
MULTI ASSET	0.29%	100.00%	0.30%	99.82%	0.30%	99.82%	0.27%	98.30%
<b>ETF</b>	<b>0.11%</b>	<b>100.00%</b>	<b>0.11%</b>	<b>100.00%</b>	<b>0.12%</b>	<b>99.99%</b>	<b>0.12%</b>	<b>99.99%</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

New instrument listed in May:

- 6 ETFs Xtrackers
- 2 ETFs WisdomTree
- 2 ETFs Invesco
- 2 ETFs JP Morgan

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