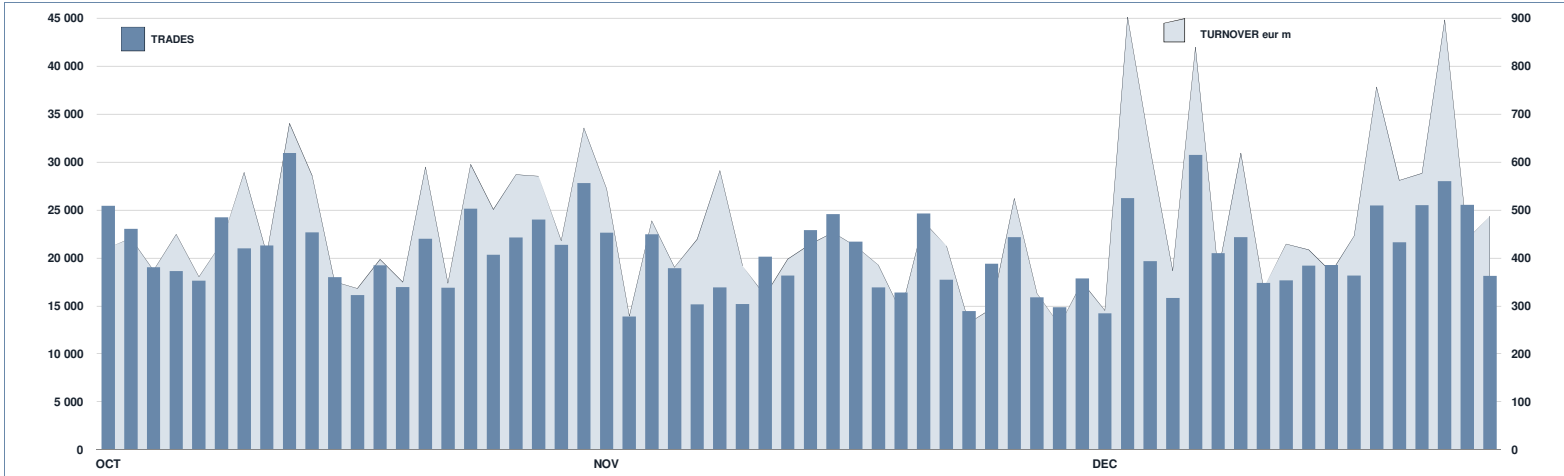




ETFPlus Statistics

December 2018

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

LISTED INSTRUMENT	LISTED		MONTH		AUM in MT		NOVEMBER 2018		DECEMBER 2018		JAN - DEC 2018	
	END of MONTH	NEW LISTED	eur m	eur m	30/11/2018	28/12/2018	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	239	0	25 540.41	23 023.95			102 628	3 496.16	103 703	4 057.95	1 376 627	48 569.42
ETF - CORPORATE AND GOV BOND	283	5	27 279.21	28 143.35			61 584	1 930.82	53 388	2 529.04	771 173	24 048.70
ETF - EMERGING MARKETS	81	0	4 393.15	4 440.90			20 571	514.62	21 048	657.30	311 711	7 214.21
ETF - STYLE	99	0	2 321.89	2 125.70			7 384	155.88	7 727	160.80	112 108	2 106.28
OTHERS	192	2	3 766.03	3 482.03			24 320	396.85	22 600	389.16	376 094	6 145.25
ETC/ETN	315	0	5 714.79	5 654.12			188 272	1 955.25	162 633	1 649.81	1 836 145	20 838.00
OPEN OICR*											2 029	150.47
TOTAL	1 209	7	69 015.48	66 870.04			404 759	8 449.58	371 099	9 444.06	4 785 887	109 072.33

*Note: ATFund figures are included in the ETFPlus until September 2018

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD		
			number	% TOT	BBO	25 000 €	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	25 847	7.0%	0.28%	0.30%	
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	11 597	3.1%	0.56%	0.67%	
3 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	10 364	2.8%	0.53%	0.58%	
4 LYXOR FTSE MIB DAI-2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	9 271	2.5%	0.08%	0.10%	
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	8 663	2.3%	0.39%	0.40%	
6 LYXOR FTSE MIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	7 288	2.0%	0.09%	0.10%	
7 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EMIM	IE00BKMGZ266	6 639	1.8%	0.06%	0.06%	
8 ETFS 3X DAILY LONG FTSE MIB	IT3L	JE0088DVMW97	5 810	1.6%	0.16%	0.19%	
9 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	5 552	1.5%	0.14%	0.15%	
10 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE0088DQ840	4 978	1.3%	0.34%	0.34%	

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD		
			eur m	% TOT	BBO	25 000 €	25 000 €
1 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK0K18	632	6.7%	0.08%	0.08%	
2 ISHARES CORE EURO STOXX50(DIST) UCITS ETF	EUE	IE0008471009	412	4.4%	0.05%	0.05%	
3 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EMIM	IE00BKMGZ266	213	2.3%	0.06%	0.06%	
4 AMUNDI GOVT EMTS INV GR 7-10 UCITS ETF	C73	FR0010754184	183	1.9%	0.07%	0.07%	
5 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	174	1.8%	0.10%	0.10%	
6 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LSY983	160	1.7%	0.07%	0.07%	
7 LYXOR SMART CASH UCITS ETF C-EUR	SMART	LU1190417599	156	1.7%	0.02%	0.02%	
8 LYXOR EURO CASH UCITS ETF - ACC	LEONIA	FR0010510800	154	1.6%	0.01%	0.01%	
9 INVESCO S&P 500 UCITS ETF	SPXS	IE00B3YCGJ38	152	1.6%	0.11%	0.12%	
10 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	149	1.6%	0.28%	0.30%	

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD		
			number	% TOT	BBO	25 000 €	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	181 457	3.8%	0.15%	0.17%	
2 LYXOR FTSE MIB DAI-2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	128 381	2.7%	0.08%	0.09%	
3 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	121 101	2.5%	0.18%	0.22%	
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	110 448	2.3%	0.39%	0.45%	
5 LYXOR FTSE MIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	98 782	2.1%	0.08%	0.09%	
6 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	86 516	1.8%	0.51%	0.57%	
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	83 083	1.7%	0.12%	0.13%	
8 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	82 601	1.7%	0.05%	0.05%	
9 ETFS 3X DAILY SHORT FTSE MIB	IT3S	JE008884R074	73 460	1.5%	0.15%	0.16%	
10 ETFS 3X DAILY LONG FTSE MIB	IT3L	JE0088DVMW97	69 808	1.5%	0.15%	0.16%	

MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

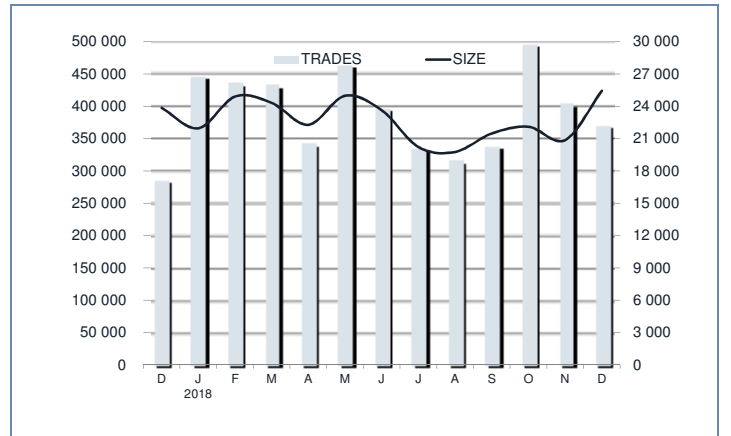
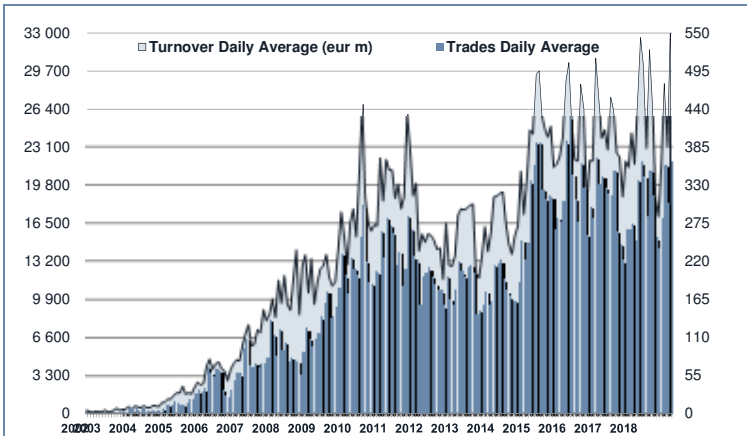
Name	Alphab.	ISIN	TURNOVER		SPREAD		
			eur m	% TOT	BBO	25 000 €	25 000 €
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	2 689	2.5%	0.04%	0.04%	
2 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	2 614	2.4%	0.05%	0.05%	
3 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK0K18	2 427	2.2%	0.06%	0.06%	
4 ISHARES CORE EURO STOXX50(DIST) UCITS ETF	EUE	IE0008471009	2 370	2.2%	0.05%	0.05%	
5 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	1 981	1.8%	0.15%	0.17%	
6 ISHARES CORE S&P500(DIST) UCITS ETF	IJUSA	IE0031442068	1 912	1.8%	0.04%	0.04%	
7 LYXOR FTSE MIB DAI-2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	1 787	1.6%	0.08%	0.09%	
8 LYXOR FTSE MIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	1 597	1.5%	0.08%	0.09%	
9 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IJPE	IE00B42Z5J44	1 387	1.3%	0.08%	0.08%	
10 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	1 375	1.3%	0.08%	0.09%	

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		NOVEMBER 2018		DECEMBER 2018		YEAR 2018*			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	37 561	8.9	34 398	8.4	452 160	9.4%	103.5	0.1%
500	1 000	33 606	25.0	29 830	22.0	352 349	7.4%	261.7	0.2%
1 000	2 000	50 814	74.5	43 915	64.1	566 384	11.8%	826.6	0.8%
2 000	3 000	34 791	85.5	31 315	77.4	403 948	8.4%	998.0	0.9%
3 000	4 000	25 849	90.5	24 112	84.1	305 998	6.4%	1 067.2	1.0%
4 000	5 000	25 010	112.8	21 604	97.3	268 495	5.6%	1 209.7	1.1%
5 000	6 000	18 356	100.2	15 807	86.1	205 535	4.3%	1 118.7	1.0%
6 000	7 000	12 073	78.2	10 378	67.0	144 265	3.0%	935.8	0.9%
7 000	8 000	11 206	84.2	9 229	69.2	131 377	2.7%	983.9	0.9%
8 000	9 000	10 243	87.2	8 596	73.2	123 479	2.6%	1 048.3	1.0%
9 000	10 000	9 659	91.9	9 937	94.7	123 933	2.6%	1 182.0	1.1%
10 000	15 000	36 841	439.1	33 628	400.3	466 049	9.7%	5 596.2	5.1%
15 000	20 000	18 676	325.3	18 848	328.1	233 352	4.9%	4 055.8	3.7%
20 000	25 000	13 808	308.1	13 864	308.1	168 830	3.5%	3 766.2	3.5%
25 000	30 000	9 044	247.1	8 449	231.1	109 607	2.3%	3 003.2	2.8%
30 000	35 000	7 769	251.5	7 612	246.2	93 564	2.0%	3 033.6	2.8%
35 000	40 000	5 098	191.6	4 817	179.8	77 874	1.6%	2 915.2	2.7%
40 000	45 000	4 884	207.1	4 392	187.1	59 967	1.3%	2 537.5	2.3%
45 000	50 000	4 729	225.3	4 945	234.6	54 366	1.1%	2 587.8	2.4%
50 000	75 000	13 112	765.1	13 610	800.6	163 458	3.4%	9 694.5	8.9%
75 000	100 000	6 450	560.9	6 345	557.2	77 069	1.6%	6 704.8	6.1%
100 000	125 000	4 409	483.3	4 306	476.8	58 271	1.2%	6 427.2	5.9%
125 000	150 000	2 186	298.0	2 821	380.0	29 785	0.6%	4 061.1	3.7%
150 000		8 585	3 308.1	8 341	4 370.6	115 772	2.4%	44 953.6	41.2%
TOTAL		404 759	8 449.6	371 099	9 444.1	4 785 887		109 072.3	

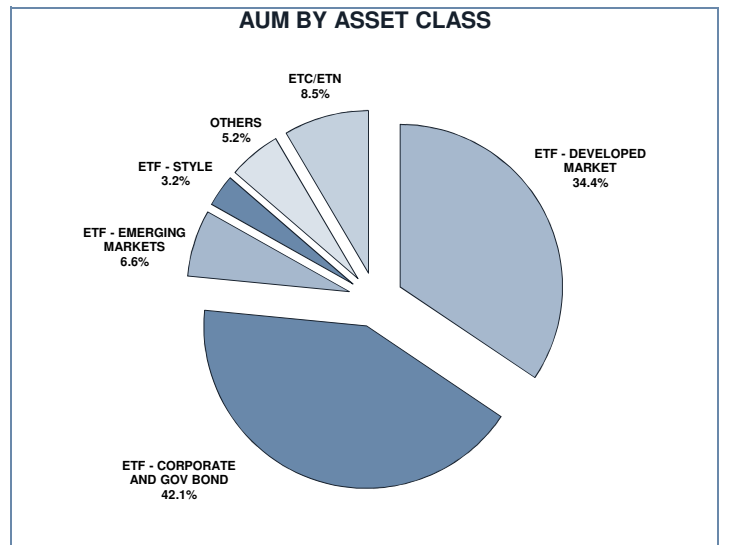
*Note: ATFund figures are included in the ETFPlus until September 2018

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
JULY	3OIL	176 533 155	3OIL	14 044
AUGUST	IUSE	236 112 884	3OIL	12 480
SEPTEMBER	ETFMIB	269 045 407	3OIS	11 850
OCTOBER	CSSPX	316 822 783	XBRMIB	18 966
NOVEMBER	CSSPX	212 701 817	3OIL	27 623
DECEMBER	IUSE	631 870 772	3OIL	25 847



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.11%	100.00%	0.11%	100.00%	0.11%	99.98%	0.12%	99.97%
EQUITY ITALY	0.14%	100.00%	0.14%	100.00%	0.15%	99.98%	0.15%	99.98%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%
EQUITY WORLD	0.13%	100.00%	0.13%	100.00%	0.14%	99.95%	0.14%	99.91%
EQUITY NORTH AMERICA	0.11%	100.00%	0.11%	99.99%	0.11%	99.99%	0.12%	99.99%
EQUITY PACIFIC	0.14%	100.00%	0.15%	99.99%	0.15%	99.96%	0.16%	99.94%
EQUITY SHORT (DEVELOPED)	0.13%	100.00%	0.13%	99.98%	0.13%	99.96%	0.13%	99.92%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.11%	100.00%	0.11%	99.99%	0.12%	99.99%	0.12%	99.97%
LEVERAGED SHORT	0.12%	100.00%	0.12%	99.98%	0.12%	99.94%	0.13%	99.89%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.20%	100.00%	0.20%	100.00%	0.21%	99.98%	0.21%	99.97%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.71%	100.00%	0.74%	100.00%	0.75%	99.78%	0.76%	99.66%
EQUITY EMERGING - ASIA	0.28%	100.00%	0.29%	100.00%	0.29%	99.99%	0.30%	99.98%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.62%	100.00%	0.63%	99.98%	0.65%	99.96%	0.65%	99.97%
EQUITY EMERGING - EAST EUROPE	0.30%	100.00%	0.31%	100.00%	0.31%	99.99%	0.32%	99.97%
EQUITY EMERGING - WORLD	0.10%	100.00%	0.11%	100.00%	0.11%	99.98%	0.11%	99.97%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.12%	99.98%
INFLATION	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%	0.16%	100.00%
LIQUIDITY	0.02%	100.00%	0.02%	100.00%	0.02%	100.00%	0.03%	100.00%
CORPORATE BOND - EURO	0.08%	100.00%	0.08%	100.00%	0.08%	99.97%	0.09%	99.94%
CORPORATE BOND - EX EURO	0.13%	100.00%	0.13%	100.00%	0.13%	99.99%	0.13%	99.99%
CORPORATE BOND - EMERGING	0.24%	100.00%	0.25%	100.00%	0.25%	100.00%	0.26%	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	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%	0.14%	99.93%
AGGREGATE BOND	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%	0.14%	100.00%
BOND SHORT	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%
BOND LEVERAGED LONG	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%
BOND LEVERAGED SHORT	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%	0.14%	99.99%
GOVERNMENT BONDS - EMERGING	0.15%	100.00%	0.16%	100.00%	0.17%	99.99%	0.17%	99.99%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - ITALY	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	100.00%
GOVERNMENT BONDS - WORLD	0.15%	100.00%	0.16%	100.00%	0.16%	100.00%	0.17%	99.99%
GOVERNMENT BONDS - EX EURO	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%
ETF - STYLE	0.19%	100.00%	0.19%	99.99%	0.20%	99.98%	0.20%	99.97%
EQUITY STYLE (DEVELOPED)	0.19%	100.00%	0.19%	99.99%	0.19%	99.99%	0.20%	99.98%
EQUITY STYLE (EMERGING)	0.41%	100.00%	0.40%	99.91%	0.41%	99.81%	0.40%	99.16%
ETF - OTHERS	0.24%	100.00%	0.25%	99.99%	0.26%	99.97%	0.26%	99.93%
EQUITY SECTORS (DEVELOPED)	0.25%	100.00%	0.25%	100.00%	0.26%	99.98%	0.26%	99.97%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.26%	100.00%	0.27%	99.99%	0.29%	99.95%	0.30%	99.87%
COMMODITIES	0.22%	100.00%	0.23%	99.99%	0.23%	99.99%	0.23%	99.96%
CREDIT INDICES	0.24%	100.00%	0.25%	100.00%	0.25%	100.00%	0.26%	100.00%
REAL ESTATE	0.17%	100.00%	0.17%	100.00%	0.18%	100.00%	0.19%	99.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.44%	100.00%	0.47%	100.00%	0.49%	100.00%	0.49%	99.99%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.41%	100.00%	0.53%	99.92%	0.57%	99.83%	0.58%	99.83%
MULTI ASSET	0.27%	100.00%	0.27%	100.00%	0.27%	100.00%	0.27%	100.00%
ETF	0.12%	100.00%	0.13%	100.00%	0.13%	99.99%	0.13%	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.

News

ETFplus AUM reached €66.87bn (+3.13% vs December 2017).

New instruments listed in December:

- WISDOMTREE ARTIFICIAL INTELLIGENCE UCITS ETF – USD ACC - IE00BDVPNG13
- LYXOR INVERSE US\$ 10Y INFLATION EXPECTATIONS UCITS ETF - LU1879532940
- LYXOR INVERSE EUR 2-10Y INFLATION EXPECTATIONS UCITS ETF - LU1900069300
- JPM GLOBAL EMERGING MARKETS RESEARCH ENHANCED INDEX EQUITY (ESG) UCITS ETF-USD(ACC) - IE00BF4G6Z54
- JPM EUR CORPORATE BOND RESEARCH ENHANCED INDEX UCITS ETF-EUR(ACC)-IE00BF59RX87
- JPM EUR CORPORATE BOND 1-5 YR RESEARCH ENHANCED INDEX UCITS-EUR(ACC)-IE00BF59RW70
- JPM USD CORPORATE BOND RESEARCH ENHANCED INDEX UCITS ETF-USD(ACC)-IE00BF59RV63

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