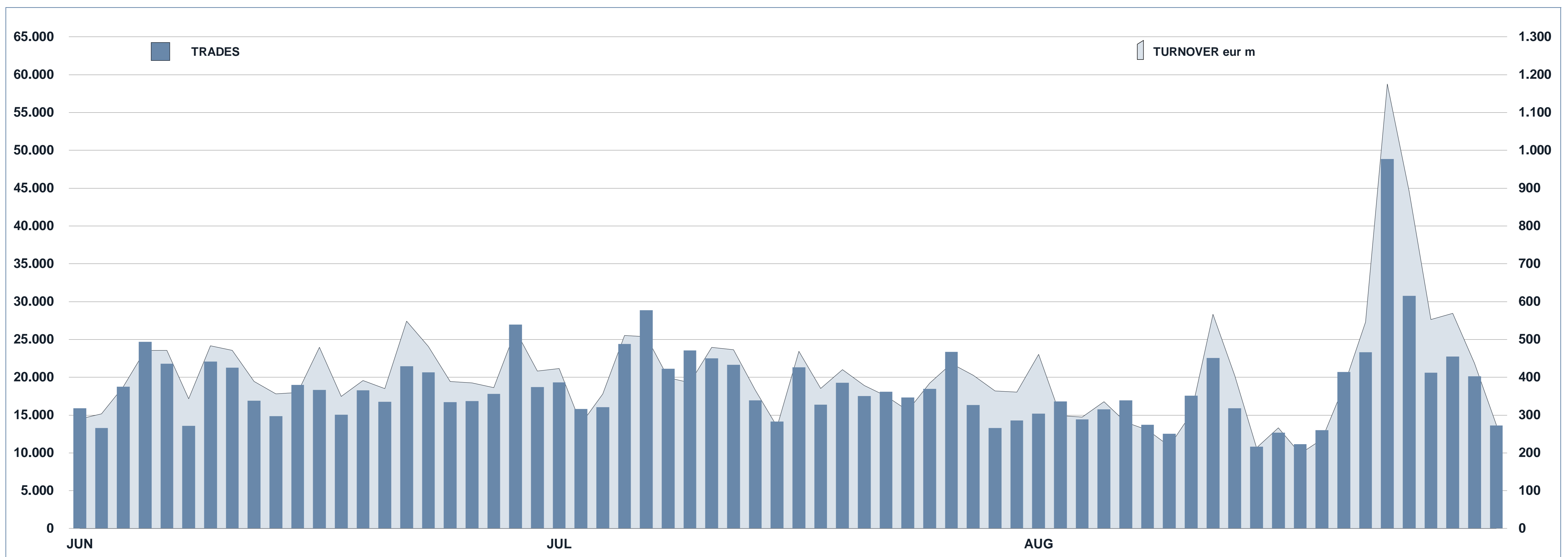




ETFPlus Statistics

August 2015

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

LISTED INSTRUMENT	TRADING									
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		JULY 2015		AUGUST 2015		JAN - AUG 2015	
			eur m 31/07/2015	eur m 31/08/2015	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	208	0	20 521.92	19 733.64	142 277	4 839.02	130 161	5 017.91	1 122 777	36 287.01
ETF - CORPORATE AND GOV BOND	183	4	15 498.25	15 927.47	40 514	1 245.47	29 846	1 027.85	359 850	11 917.71
ETF - EMERGING MARKETS	98	0	3 082.13	2 529.97	32 598	563.67	25 912	476.53	291 906	5 146.15
ETF - STYLE	54	0	1 432.71	1 307.55	6 574	108.09	6 156	86.46	67 363	1 177.64
OTHERS	146	0	2 317.26	2 217.90	16 297	278.19	14 763	276.29	165 122	2 616.83
ETC/IETN	260	0	3 310.89	3 461.42	197 020	2 121.52	187 767	1 813.38	1 469 530	15 679.55
OPEN OICR	37	0	39.19	38.95	45	9.01	31	1.70	257	41.64
TOTAL	986	4	46 202.36	45 216.90	435 325	9 164.97	394 636	8 700.13	3 476 805	72 866.54

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	31 938	8.1%	0.20%	0.22%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	30 445	7.7%	0.09%	0.09%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	18 058	4.6%	0.12%	0.12%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	17 656	4.5%	0.21%	0.27%
5 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	13 476	3.4%	0.20%	0.22%
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	12 421	3.1%	0.04%	0.04%
7 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	11 155	2.8%	0.22%	0.26%
8 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	10 780	2.7%	0.10%	0.10%
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	7 087	1.8%	0.21%	0.26%
10 SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XS1073721646	6 945	1.8%	0.50%	0.64%

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 DAILY LEVERAGED	LEVMB	FR0010446658	643	7.4%	0.09%	0.09%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	454	5.2%	0.04%	0.04%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	378	4.3%	0.12%	0.12%
4 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	332	3.8%	0.07%	0.07%
5 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	321	3.7%	0.06%	0.06%
6 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	246	2.8%	0.20%	0.22%
7 LYXOR UCITS ETF DAX	DAXX	LU0252633754	197	2.3%	0.08%	0.08%
8 ISHARES MSCI EUROPE UCITS ETF (DIST)	IMEU	IE00B1YZSC51	153	1.8%	0.10%	0.09%
9 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	147	1.7%	0.21%	0.27%
10 ISHARES S&P 500 UCITS ETF (DIST)	IUSA	IE0031442068	146	1.7%	0.08%	0.08%

MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	277 927	8.0%	0.09%	0.09%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	233 650	6.7%	0.27%	0.33%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	146 998	4.2%	0.12%	0.13%
4 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	134 916	3.9%	0.19%	0.20%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	104 766	3.0%	0.36%	0.53%
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	102 237	2.9%	0.05%	0.05%
7 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	91 670	2.6%	0.10%	0.10%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	82 197	2.4%	0.35%	0.59%
9 ETFS DAILY LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	62 386	1.8%	0.95%	1.00%
10 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	52 054	1.5%	0.42%	0.60%

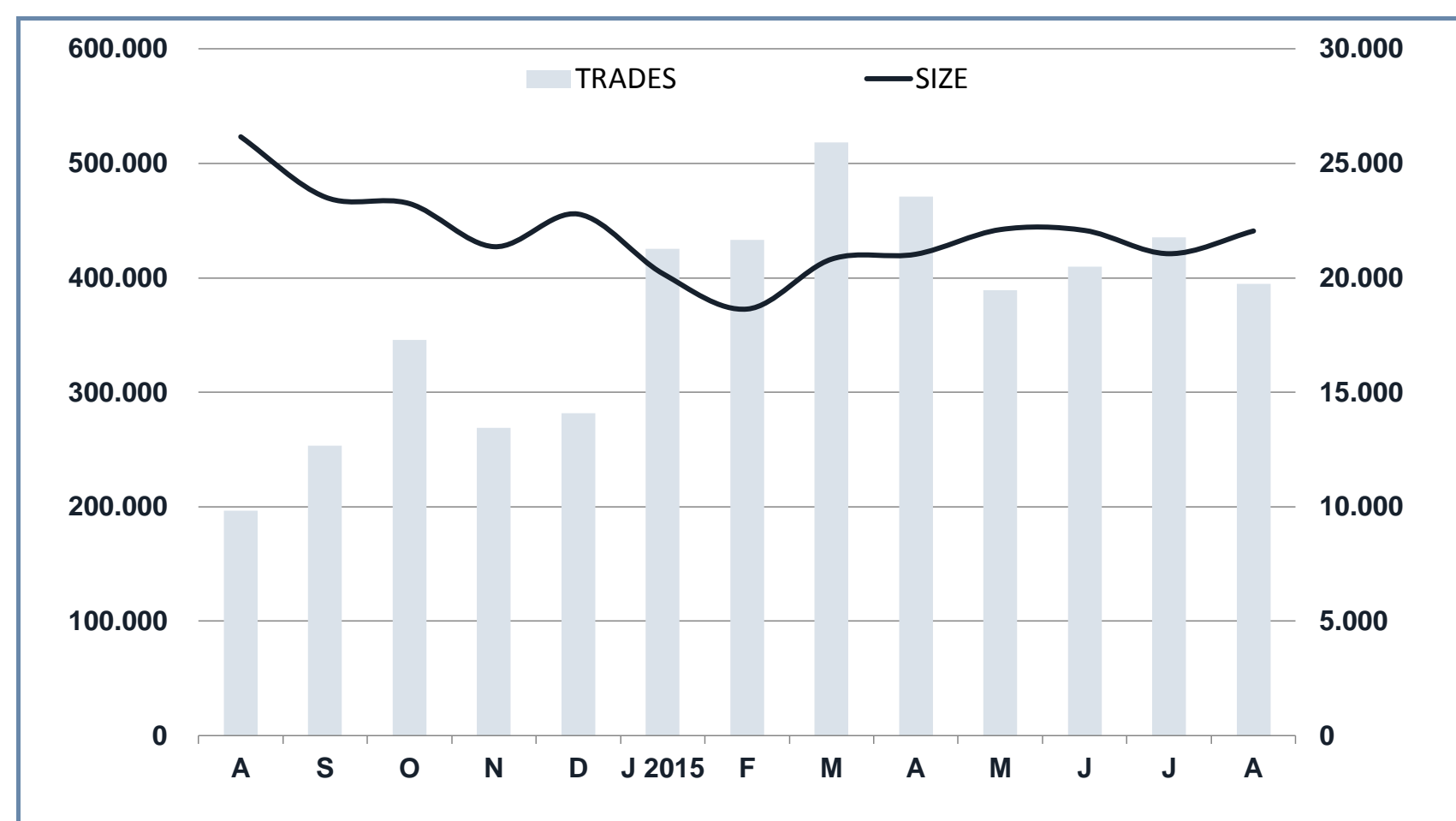
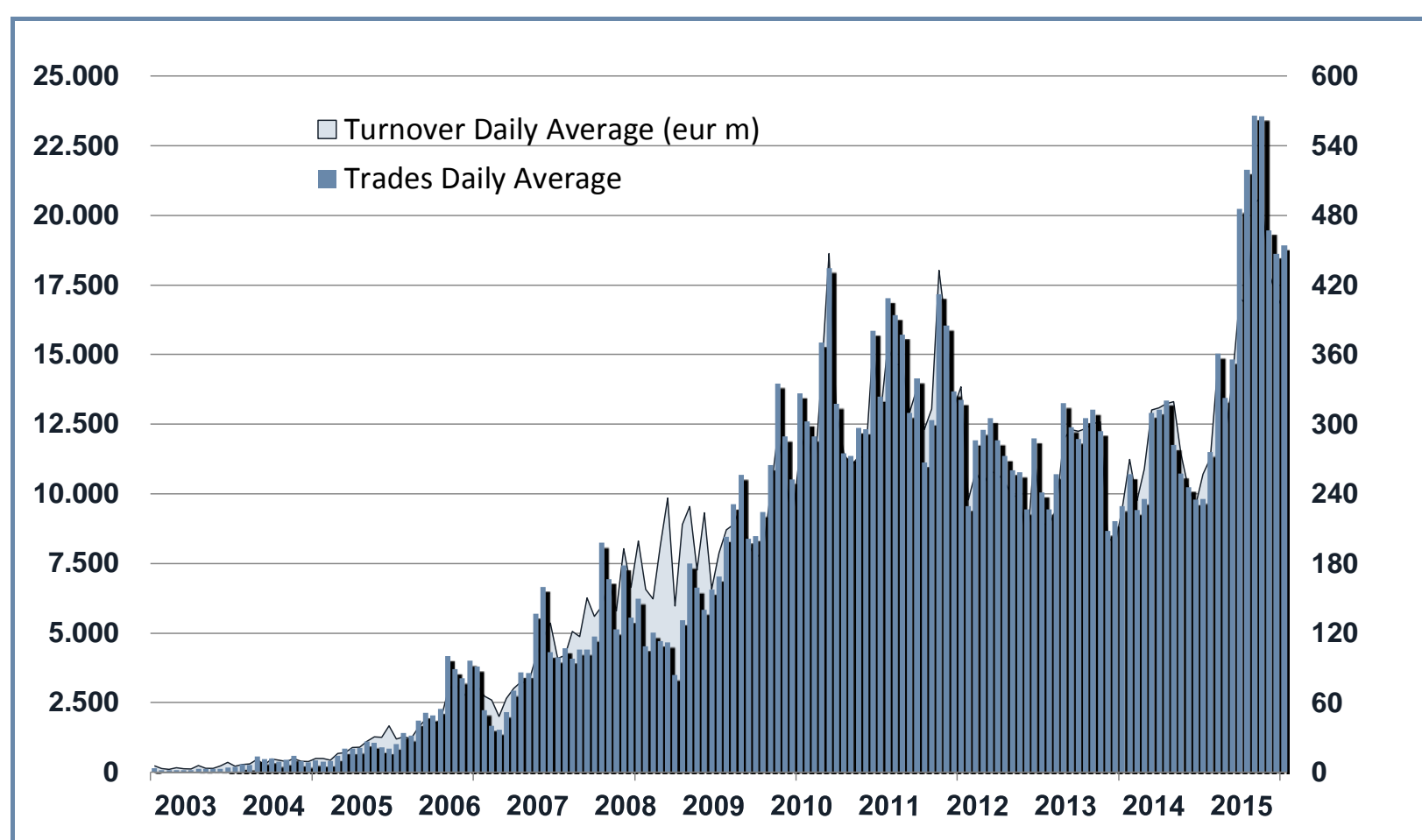
MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	6 007	8.2%	0.09%	0.09%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	3 810	5.2%	0.05%	0.05%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	2 593	3.6%	0.12%	0.13%
4 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	2 511	3.4%	0.08%	0.08%
5 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	1 870	2.6%	0.27%	0.33%
6 ISHARES S&P 500 UCITS ETF (DIST)	IUSA	IE0031442068	1 427	2.0%	0.06%	0.06%
7 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	1 411	1.9%	0.10%	0.10%
8 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	1 344	1.8%	0.19%	0.20%
9 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	1 279	1.8%	0.10%	0.10%
10 LYXOR UCITS ETF DAX	DAXX	LU0252633754	991	1.4%	0.11%	0.11%

TRADING BY SIZE OF TURNOVER

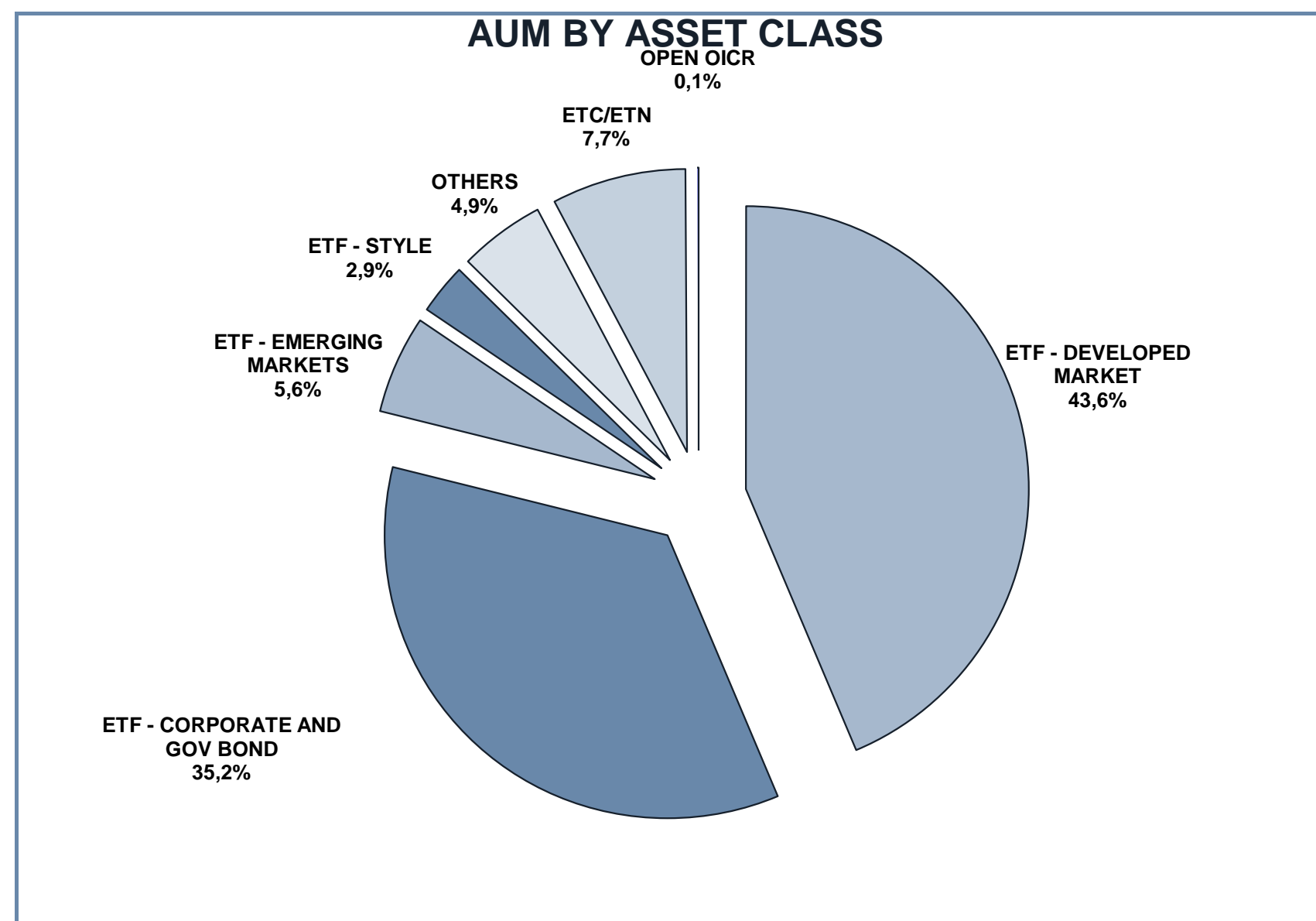
SIZE OF TURNOVER		JULY 2015		AUGUST 2015		YEAR 2015			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	34 206	8.7	35 128	9.2	257 411	7.4%	66.6	0.1%
500	1 000	35 347	26.5	32 528	24.7	260 897	7.5%	195.9	0.3%
1 000	2 000	60 716	88.9	54 231	78.8	469 574	13.5%	679.8	0.9%
2 000	3 000	39 589	97.4	41 872	102.4	334 017	9.6%	819.9	1.1%
3 000	4 000	27 867	96.2	24 321	84.2	232 509	6.7%	804.9	1.1%
4 000	5 000	23 409	105.8	22 620	102.4	198 262	5.7%	898.4	1.2%
5 000	6 000	20 208	109.8	16 499	89.5	172 989	5.0%	939.1	1.3%
6 000	7 000	13 826	90.1	10 447	68.0	106 973	3.1%	693.0	1.0%
7 000	8 000	11 711	87.5	9 780	73.5	94 258	2.7%	705.9	1.0%
8 000	9 000	10 572	89.7	10 222	87.0	79 269	2.3%	673.6	0.9%
9 000	10 000	12 529	119.5	12 514	119.3	102 527	2.9%	977.1	1.3%
10 000	15 000	37 554	453.0	31 299	379.4	308 670	8.9%	3 722.1	5.1%
15 000	20 000	21 421	376.0	20 561	362.3	170 399	4.9%	2 978.2	4.1%
20 000	25 000	20 514	457.0	11 905	265.7	146 112	4.2%	3 285.8	4.5%
25 000	30 000	8 757	239.7	6 669	182.4	74 290	2.1%	2 035.3	2.8%
30 000	35 000	6 638	215.7	5 260	170.6	58 648	1.7%	1 891.0	2.6%
35 000	40 000	4 815	180.1	5 619	211.2	49 446	1.4%	1 842.8	2.5%
40 000	45 000	5 100	216.8	5 685	242.2	38 909	1.1%	1 654.1	2.3%
45 000	50 000	5 037	238.6	4 322	204.6	41 486	1.2%	1 970.2	2.7%
50 000	75 000	12 923	772.4	9 775	588.6	100 817	2.9%	6 040.7	8.3%
75 000	100 000	5 896	515.2	6 754	594.1	50 509	1.5%	4 411.3	6.1%
100 000	125 000	4 669	517.8	4 223	469.7	35 350	1.0%	3 922.3	5.4%
125 000	150 000	2 705	372.7	2 613	358.2	19 123	0.6%	2 624.1	3.6%
150 000		9 316	3 690.1	9 789	3 832.1	74 360	2.1%	29 034.5	39.8%
TOTAL		435 325	9 165.0	394 636	8 700.1	3 476 805		72 866.5	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
AUGUST	XBRMIB	440 627 558	XBRMIB	20 233
SEPTEMBER	LEVMIB	491 952 646	LEVMIB	22 151
OCTOBER	XBRMIB	824 900 380	LEVMIB	44 245
NOVEMBER	XBRMIB	472 954 320	LEVMIB	26 588
DECEMBER	XBRMIB	428 584 429	LEVMIB	26 746
JANUARY 2015	LEVMIB	589 942 362	LEVMIB	37 877
FEBRUARY	LEVMIB	506 361 170	3OIL	31 946
MARCH	LEVMIB	955 996 784	LEVMIB	39 467
APRIL	LEVMIB	946 825 105	LEVMIB	36 025
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



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.15%	99.87%	0.15%	99.85%	0.15%	99.81%	0.15%	99.79%
EQUITY ITALY	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%
EQUITY EUROPE - REGIONAL	0.11%	100.00%	0.11%	99.98%	0.11%	99.97%	0.11%	99.97%
EQUITY EUROPE - SINGLE COUNTRY	0.22%	99.83%	0.23%	99.82%	0.23%	99.74%	0.24%	99.45%
EQUITY WORLD	0.14%	100.00%	0.15%	99.96%	0.15%	99.89%	0.15%	99.86%
EQUITY NORTH AMERICA	0.17%	100.00%	0.18%	99.97%	0.17%	99.91%	0.17%	99.90%
EQUITY PACIFIC	0.22%	99.06%	0.22%	99.03%	0.23%	99.00%	0.24%	98.96%
EQUITY SHORT (DEVELOPED)	0.22%	100.00%	0.23%	99.97%	0.23%	99.92%	0.23%	99.88%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.13%	99.94%	0.13%	99.93%	0.13%	99.92%	0.13%	99.92%
LEVERAGED SHORT	0.21%	99.13%	0.21%	99.13%	0.22%	99.12%	0.22%	99.12%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.38%	99.89%	0.41%	99.80%	0.42%	99.71%	0.43%	99.59%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.77%	100.00%	0.84%	99.94%	0.88%	99.62%	0.90%	99.13%
EQUITY EMERGING - ASIA	0.42%	99.89%	0.44%	99.81%	0.46%	99.73%	0.47%	99.64%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.48%	99.22%	0.53%	99.16%	0.54%	98.89%	0.55%	98.59%
EQUITY EMERGING - EAST EUROPE	0.40%	100.00%	0.44%	99.94%	0.45%	99.84%	0.46%	99.76%
EQUITY EMERGING - WORLD	0.28%	100.00%	0.29%	99.87%	0.30%	99.82%	0.30%	99.74%
EQUITY SHORT (EMERGING)	0.62%	100.00%	0.63%	99.99%	0.65%	99.99%	0.66%	99.98%
ETF - CORPORATE GOVERNMENT BONDS	0.13%	100.00%	0.13%	99.98%	0.14%	99.96%	0.14%	99.84%
INFLATION	0.17%	100.00%	0.17%	99.99%	0.18%	99.99%	0.18%	99.99%
LIQUIDITY	0.10%	100.00%	0.10%	100.00%	0.11%	99.99%	0.11%	99.97%
CORPORATE BOND	0.14%	100.00%	0.14%	99.99%	0.14%	99.97%	0.15%	99.75%
AGGREGATE BOND	0.22%	100.00%	0.23%	100.00%	0.24%	99.93%	0.25%	99.93%
BOND SHORT	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%
BOND LEVERAGED LONG	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
BOND LEVERAGED SHORT	0.08%	100.00%	0.09%	100.00%	0.09%	99.97%	0.09%	99.96%
GOVERNMENT BONDS - EMERGING	0.27%	100.00%	0.28%	100.00%	0.30%	99.94%	0.31%	99.54%
GOVERNMENT BONDS - EURO	0.08%	100.00%	0.08%	99.95%	0.08%	99.94%	0.08%	99.94%
GOVERNMENT BONDS - ITALY	0.08%	100.00%	0.08%	99.99%	0.08%	99.95%	0.09%	99.94%
GOVERNMENT BONDS - WORLD	0.19%	100.00%	0.20%	99.98%	0.21%	99.96%	0.22%	99.86%
GOVERNMENT BONDS - EX EURO	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.97%
ETF - STYLE	0.32%	100.00%	0.33%	99.93%	0.33%	99.87%	0.33%	99.84%
EQUITY STYLE (DEVELOPED)	0.32%	100.00%	0.33%	99.93%	0.33%	99.87%	0.33%	99.84%
EQUITY STYLE (EMERGING)	0.46%	100.00%	0.48%	99.87%	0.50%	99.79%	0.51%	99.69%
ETF - OTHERS	0.41%	100.00%	0.42%	99.93%	0.43%	99.85%	0.44%	99.67%
EQUITY SECTORS (DEVELOPED)	0.37%	100.00%	0.37%	99.98%	0.38%	99.94%	0.38%	99.77%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.73%	100.00%	0.75%	99.70%	0.77%	99.42%	0.78%	99.07%
COMMODITIES	0.25%	100.00%	0.26%	100.00%	0.26%	99.98%	0.27%	99.98%
CREDIT INDICES	0.42%	100.00%	0.42%	100.00%	0.42%	100.00%	0.42%	100.00%
REAL ESTATE	0.39%	100.00%	0.40%	99.90%	0.40%	99.78%	0.40%	99.57%
LEVERAGED CREDIT INDICES	0.46%	100.00%	0.46%	100.00%	0.46%	100.00%	0.46%	100.00%
VOLATILITY INDICES	1.63%	100.00%	1.74%	99.96%	1.87%	99.59%	1.94%	98.44%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.52%	100.00%	0.54%	99.83%	0.57%	99.68%	0.58%	99.62%
ETF	0.18%	99.93%	0.18%	99.90%	0.18%	99.87%	0.19%	99.79%

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

On August 24th 2015, the ETFplus market set a new trading record in a single session with 48,864 trades.

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

- 2 iShares corporate bond ETFs
- 1 iShares emerging market bond ETF EUR hedged
- 1 UBS corporate bond ETF

These new instruments bring to 986 the number of products listed on ETFplus market (689 ETFs, 260 ETCs/ETNs and 37 open Funds).

Markets Analysis

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