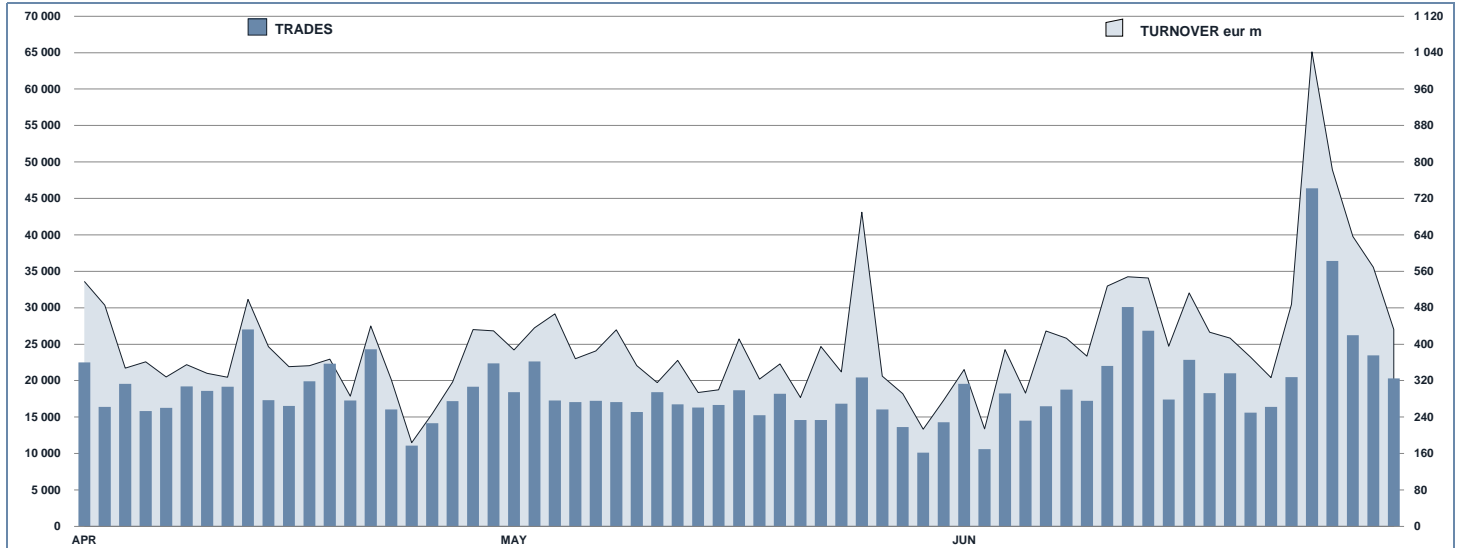




ETFPlus Statistics

June 2016

ETFFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		MAY 2016		JUNE 2016		JAN - JUN 2016	
			eur m 31/05/2016	eur m 30/06/2016	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	215	0	19 169.87	18 330.83	84 626	3 204.34	138 737	4 694.98	742 938	26 529.28
ETF - CORPORATE AND GOV BOND	201	2	18 146.33	18 145.19	41 384	1 634.00	56 058	1 872.19	277 504	9 821.40
ETF - EMERGING MARKETS	85	0	3 050.21	3 085.15	13 914	353.75	15 284	392.80	99 821	2 397.03
ETF - STYLE	76	3	1 554.97	1 508.31	5 008	86.57	9 938	154.06	37 639	656.53
OTHERS	149	1	2 119.79	2 131.65	15 086	263.44	21 426	352.07	99 135	1 865.13
ETFCETN	301	0	5 296.20	5 567.42	206 005	2 465.26	237 621	2 991.81	1 426 606	13 928.93
OPEN OICR	125	6	58.09	65.37	108	3.28	164	12.99	543	32.11
<b>TOTAL</b>	<b>1 152</b>	<b>12</b>	<b>49 395.45</b>	<b>48 833.92</b>	<b>366 131</b>	<b>8 010.64</b>	<b>479 228</b>	<b>10 470.88</b>	<b>2 684 186</b>	<b>55 230.41</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	IE0087ZOC614	44 305	9.2%	0.13%	0.15%
2 LYXOR UCITS ETF FTSE MIB DAILY LEV.	LEVMB	FR0010446658	30 610	6.4%	0.13%	0.14%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	25 105	5.2%	0.11%	0.12%
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0089VC8061	16 808	3.5%	0.23%	0.27%
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	12 495	2.6%	0.13%	0.14%
6 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	11 244	2.3%	0.35%	0.43%
7 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	10 215	2.1%	0.06%	0.06%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	10 137	2.1%	0.31%	0.30%
9 ETFPS PHYSICAL GOLD	PHAU	JE0081VS3770	8 204	1.7%	0.04%	0.05%
10 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE008DD9Q840	6 745	1.4%	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 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZOC614	582	5.6%	0.13%	0.15%
2 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	498	4.8%	0.11%	0.12%
3 LYXOR UCITS ETF FTSE MIB DAILY LEV.	LEVMB	FR0010446658	332	3.2%	0.13%	0.14%
4 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	319	3.1%	0.06%	0.06%
5 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	299	2.9%	0.08%	0.08%
6 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	289	2.8%	0.08%	0.08%
7 ETFPS PHYSICAL GOLD	PHAU	JE0081VS3770	187	1.8%	0.04%	0.05%
8 ISHARES FTSE MIB UCITS ETF (DIST)	IMB	IE0081XNH568	177	1.7%	0.11%	0.10%
9 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	170	1.6%	0.13%	0.14%
# ISHARES CORE S&P 500 UCITS ETF	CSSPX	IE0085BMR087	155	1.5%	0.06%	0.06%

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	IE0087ZOC614	314 370	11.7%	0.13%	0.21%
2 LYXOR UCITS ETF FTSE MIB DAILY LEV.	LEVMB	FR0010446658	173 733	6.5%	0.13%	0.13%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	115 830	4.3%	0.11%	0.12%
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0089VC8061	105 372	3.9%	0.27%	0.34%
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	103 460	3.9%	0.25%	0.29%
6 ETFPS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE008DD9Q840	101 703	3.8%	0.13%	0.13%
7 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	66 914	2.5%	0.06%	0.06%
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	55 039	2.1%	0.32%	0.50%
9 ETFPS WTI CRUDE OIL	CRUD	GB00815KXV33	51 097	1.9%	0.12%	0.13%
10 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	46 972	1.8%	0.29%	0.29%

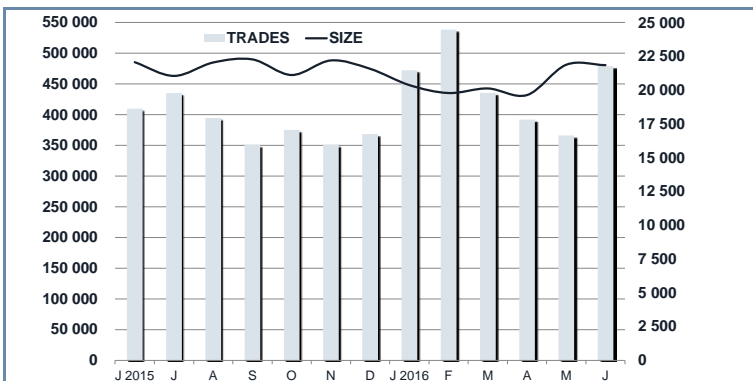
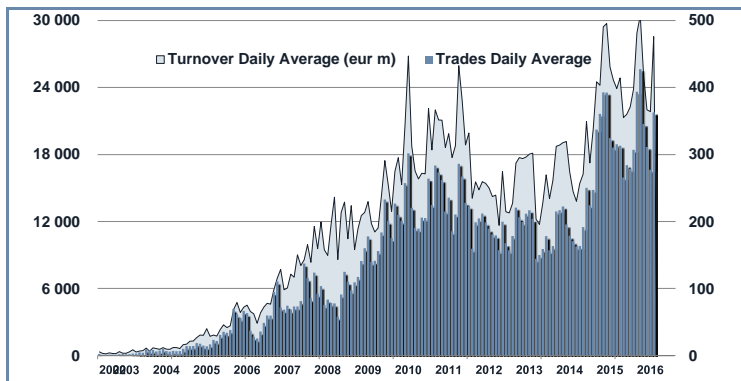
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	2 894	5.2%	0.06%	0.06%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZOC614	2 697	4.9%	0.18%	0.21%
3 LYXOR UCITS ETF FTSE MIB DAILY LEV.	LEVMB	FR0010446658	2 352	4.3%	0.13%	0.13%
4 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	2 287	4.1%	0.11%	0.12%
5 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	1 389	2.5%	0.08%	0.08%
6 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	1 223	2.2%	0.08%	0.08%
7 ISHARES FTSE MIB UCITS ETF (DIST)	IMB	IE0081XNH568	1 161	2.1%	0.11%	0.10%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	944	1.7%	0.25%	0.29%
9 ETFPS WTI CRUDE OIL	CRUD	GB00815KXV33	844	1.5%	0.12%	0.13%
# ISHARES MSCI EUROPE UCITS ETF (DIST)	IMEU	IE0081Y2CS51	752	1.4%	0.10%	0.10%

TRADING BY SIZE OF TURNOVER

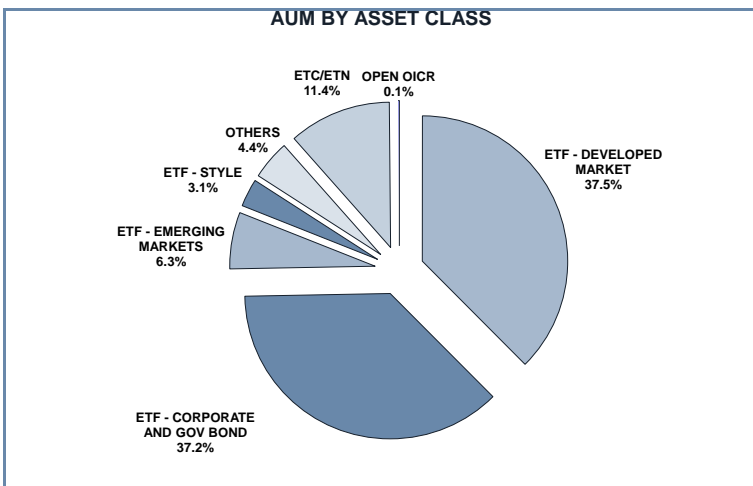
SIZE OF TURNOVER	MAY 2016		JUNE 2016		YEAR 2016				
	Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT	
-	500	31 941	8.1	47 169	12.3	276 795	10.3%	70.2	0.1%
500	1 000	29 024	21.8	41 244	30.8	250 588	9.3%	186.7	0.3%
1 000	2 000	51 827	75.5	66 472	96.0	380 256	14.2%	549.8	1.0%
2 000	3 000	31 202	76.2	40 558	100.0	231 521	8.6%	570.0	1.0%
3 000	4 000	22 489	78.1	31 343	109.3	179 638	6.7%	625.1	1.1%
4 000	5 000	21 302	96.2	29 586	133.0	159 009	5.9%	717.1	1.3%
5 000	6 000	18 477	100.6	22 196	120.3	129 514	4.8%	704.6	1.3%
6 000	7 000	13 501	87.2	12 712	82.1	87 694	3.3%	567.5	1.0%
7 000	8 000	9 862	73.6	10 810	80.9	66 161	2.5%	495.2	0.9%
8 000	9 000	7 499	63.6	10 701	90.9	60 087	2.2%	509.6	0.9%
9 000	10 000	9 740	93.0	12 877	123.1	69 665	2.6%	665.0	1.2%
10 000	15 000	39 415	481.5	46 261	564.6	237 793	8.9%	2 892.3	5.2%
15 000	20 000	15 692	272.5	19 677	339.4	107 534	4.0%	1 865.2	3.4%
20 000	25 000	10 227	227.1	13 957	310.2	69 743	2.6%	1 550.3	2.8%
25 000	30 000	7 228	197.8	9 204	253.6	47 431	1.8%	1 301.1	2.4%
30 000	35 000	4 950	159.7	6 918	223.3	36 103	1.3%	1 166.3	2.1%
35 000	40 000	4 710	176.8	5 995	224.4	31 408	1.2%	1 178.4	2.1%
40 000	45 000	4 170	176.6	5 621	238.3	28 440	1.1%	1 204.8	2.2%
45 000	50 000	3 284	155.9	4 951	235.2	24 210	0.9%	1 148.2	2.1%
50 000	75 000	9 227	561.5	11 763	711.1	63 408	2.4%	3 837.9	6.9%
75 000	100 000	6 653	583.0	8 618	751.9	46 462	1.7%	4 067.9	7.4%
100 000	125 000	3 059	341.1	4 818	537.2	24 737	0.9%	2 762.5	5.0%
125 000	150 000	2 021	277.3	3 349	462.5	14 215	0.5%	1 956.6	3.5%
150 000		8 631	3 625.8	12 428	4 640.2	61 774	2.3%	24 638.2	44.6%
<b>TOTAL</b>		<b>366 131</b>	<b>8 010.6</b>	<b>479 228</b>	<b>10 470.9</b>	<b>2 684 186</b>		<b>55 230.4</b>	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
JUNE	LEVMIB	793 870 827	LEVMIB	38 536
JULY	LEVMIB	841 098 717	LEVMIB	38 017
AUGUST	LEVMIB	642 965 179	3OIL	31 938
SEPTEMBER	ETFMIB	609 492 838	3OIL	40 478
OCTOBER	ETFMIB	575 829 707	3OIL	41 419
NOVEMBER	LEVMIB	484 704 320	3OIL	36 057
DECEMBER	ETFMIB	685 113 842	3OIL	35 037
JANUARY	ETFMIB	735 009 933	3OIL	56 245
FEBRUARY	ETFMIB	741 045 647	3OIL	72 981
MARCH	3OIL	412 423 647	3OIL	51 587
APRIL	3OIL	472 318 724	3OIL	49 662
MAY	3OIL	561 097 655	3OIL	39 590
JUNE	3OIL	581 813 908	3OIL	44 305



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.14%</b>	<b>100.00%</b>	<b>0.14%</b>	<b>99.98%</b>	<b>0.14%</b>	<b>99.95%</b>	<b>0.14%</b>	<b>99.93%</b>
EQUITY ITALY	0.09%	100.00%	0.09%	99.97%	0.09%	99.95%	0.09%	99.93%
EQUITY EUROPE - REGIONAL	0.12%	100.00%	0.12%	99.96%	0.12%	99.94%	0.12%	99.89%
EQUITY EUROPE - SINGLE COUNTRY	0.20%	100.00%	0.21%	99.99%	0.21%	99.89%	0.21%	99.81%
EQUITY WORLD	0.14%	100.00%	0.15%	99.98%	0.15%	99.92%	0.15%	99.89%
EQUITY NORTH AMERICA	0.12%	100.00%	0.12%	99.99%	0.12%	99.99%	0.12%	99.99%
EQUITY PACIFIC	0.20%	100.00%	0.21%	100.00%	0.21%	99.98%	0.22%	99.96%
EQUITY SHORT (DEVELOPED)	0.19%	100.00%	0.19%	99.98%	0.19%	99.98%	0.19%	99.97%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.17%	100.00%	0.17%	99.93%	0.17%	99.89%	0.17%	99.88%
LEVERAGED SHORT	0.16%	100.00%	0.16%	99.99%	0.16%	99.99%	0.16%	99.93%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - EMERGING MARKETS</b>	<b>0.27%</b>	<b>100.00%</b>	<b>0.28%</b>	<b>99.96%</b>	<b>0.29%</b>	<b>99.92%</b>	<b>0.30%</b>	<b>99.88%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.84%	100.00%	0.87%	99.45%	0.91%	99.23%	0.94%	99.10%
EQUITY EMERGING - ASIA	0.36%	100.00%	0.37%	99.99%	0.39%	99.94%	0.40%	99.88%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.46%	100.00%	0.48%	99.94%	0.52%	99.86%	0.55%	99.70%
EQUITY EMERGING - EAST EUROPE	0.31%	100.00%	0.32%	99.95%	0.34%	99.90%	0.35%	99.89%
EQUITY EMERGING - WORLD	0.16%	100.00%	0.17%	99.97%	0.17%	99.94%	0.18%	99.93%
EQUITY SHORT (EMERGING)	0.49%	100.00%	0.50%	100.00%	0.51%	100.00%	0.51%	100.00%
<b>ETF - CORPORATE GOVERNMENT BONDS</b>	<b>0.14%</b>	<b>100.00%</b>	<b>0.14%</b>	<b>99.99%</b>	<b>0.15%</b>	<b>99.98%</b>	<b>0.16%</b>	<b>99.94%</b>
INFLATION	0.16%	100.00%	0.17%	99.98%	0.17%	99.97%	0.18%	99.96%
LIQUIDITY	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
CORPORATE BOND	0.15%	100.00%	0.16%	99.98%	0.17%	99.97%	0.17%	99.89%
AGGREGATE BOND	0.22%	100.00%	0.22%	100.00%	0.23%	99.99%	0.23%	99.98%
BOND SHORT	0.32%	100.00%	0.32%	100.00%	0.32%	100.00%	0.32%	99.98%
BOND LEVERAGED LONG	0.09%	100.00%	0.09%	100.00%	0.08%	99.96%	0.08%	99.96%
BOND LEVERAGED SHORT	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
GOVERNMENT BONDS - EMERGING	0.21%	100.00%	0.22%	99.99%	0.23%	99.99%	0.24%	99.95%
GOVERNMENT BONDS - EURO	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	99.99%
GOVERNMENT BONDS - ITALY	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%	0.18%	100.00%
GOVERNMENT BONDS - WORLD	0.19%	100.00%	0.20%	100.00%	0.20%	100.00%	0.21%	100.00%
GOVERNMENT BONDS - EX EURO	0.15%	100.00%	0.15%	99.99%	0.15%	99.98%	0.15%	99.96%
<b>ETF - STYLE</b>	<b>0.33%</b>	<b>100.00%</b>	<b>0.33%</b>	<b>99.96%</b>	<b>0.34%</b>	<b>99.94%</b>	<b>0.34%</b>	<b>99.90%</b>
EQUITY STYLE (DEVELOPED)	0.32%	100.00%	0.33%	99.96%	0.34%	99.94%	0.34%	99.90%
EQUITY STYLE (EMERGING)	0.60%	100.00%	0.62%	99.96%	0.62%	99.88%	0.63%	99.81%
<b>ETF - OTHERS</b>	<b>0.34%</b>	<b>100.00%</b>	<b>0.35%</b>	<b>99.89%</b>	<b>0.36%</b>	<b>99.61%</b>	<b>0.36%</b>	<b>99.43%</b>
EQUITY SECTORS (DEVELOPED)	0.28%	100.00%	0.29%	99.96%	0.29%	99.94%	0.30%	99.93%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.61%	100.00%	0.64%	99.90%	0.66%	99.73%	0.67%	99.54%
COMMODITIES	0.20%	100.00%	0.21%	100.00%	0.21%	99.99%	0.21%	99.99%
CREDIT INDICES	0.51%	100.00%	0.54%	99.81%	0.59%	99.79%	0.60%	99.79%
REAL ESTATE	0.32%	100.00%	0.33%	99.95%	0.34%	99.92%	0.34%	99.89%
LEVERAGED CREDIT INDICES	0.95%	100.00%	1.04%	99.36%	1.03%	97.29%	1.04%	97.08%
VOLATILITY INDICES	0.86%	100.00%	0.98%	99.75%	1.15%	81.71%	1.22%	71.50%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.78%	100.00%	0.80%	96.79%	0.79%	94.86%	0.80%	93.50%
<b>ETF</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>99.98%</b>	<b>0.17%</b>	<b>99.95%</b>	<b>0.18%</b>	<b>99.90%</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

In June, the ETFplus market welcomed 2 new issuers: Finlabo Investment Sicav listed their first Open Fund and Fullgoal listed their first ETF.

During the last month, the following 12 instruments were listed on ETFplus market:

- 1 Fullgoal China bond ETF
- 1 corporate bond ETF issued by Amundi
- 2 equity style ETFs and 1 commodities ETF issued by WisdomTree
- 1 Powershares emerging market ETF
- 2 Pharus open funds
- 3 European and Global Investments Ltd open funds
- 1 Finlabo open fund

These new instruments bring to 1 152 the number of products listed on ETFplus market (726 ETFs, 301 ETCs/ETNs and 125 open Funds).

## Markets Analysis

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