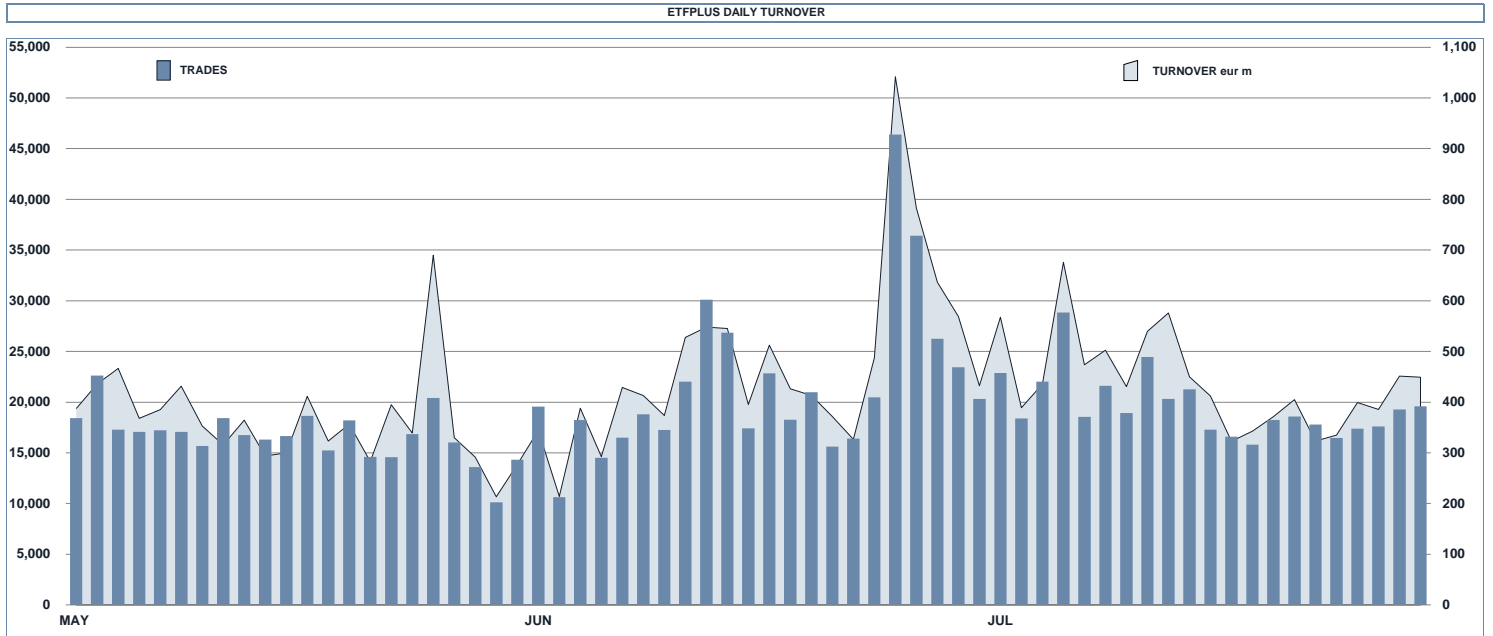




ETFPlus Statistics

July 2016



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED	MONTH	ALUM in MT		JUNE 2016		JULY 2016		JAN - JUL 2016	
	END OF MONTH	NEW LISTED	eur m	eur m	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	215	0	18,330.83	18,939.80	138,737	4,694.98	101,629	3,487.05	844,567	30,016.33
ETF - CORPORATE AND GOV BOND	204	7	18,145.19	19,150.16	56,058	1,872.19	56,054	1,912.92	333,558	11,734.32
ETF - EMERGING MARKETS	85	0	3,085.15	3,457.34	15,284	392.80	21,738	539.81	121,559	2,936.85
ETF - STYLE	77	1	1,508.31	1,616.86	9,938	154.06	6,823	172.19	44,462	828.72
OTHERS	148	0	2,131.65	2,301.23	21,426	352.07	19,890	417.26	119,015	2,282.40
ETQIEN	301	0	5,567.42	5,396.41	237,621	2,991.81	205,479	2,692.58	1,632,085	16,621.51
OPEN OICR	125	0	65.37	80.45	164	12.99	199	15.77	742	47.88
TOTAL	1,155	8	48,833.92	50,942.24	479,228	10,470.88	411,802	9,237.58	3,095,988	64,467.99

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	BBO	SPREAD	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	46,583	11.3%	0.13%	0.17%	
2 LYXOR UCITS ETF FTSE MB DAILY LEVERAGED	LEVMB	FR0010446658	22,887	5.6%	0.11%	0.12%	
3 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	14,919	3.6%	0.11%	0.12%	
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VCR061	12,061	2.9%	0.25%	0.30%	
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX0Y86	9,878	2.4%	0.16%	0.16%	
6 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	8,479	2.1%	0.04%	0.05%	
7 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	8,426	2.0%	0.10%	0.11%	
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	7,711	1.9%	0.41%	0.50%	
9 BOOST FTSE MB 3X LEVERAGE DAILY	3FTL	IE00B8E3063	7,665	1.9%	0.22%	0.23%	
8 ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	6,906	1.7%	0.05%	0.05%	

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	BBO	SPREAD	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	325	3.5%	0.13%	0.17%	
2 LYXOR UCITS ETF FTSE MB DAILY LEVERAGED	LEVMB	FR0010446658	302	3.3%	0.11%	0.12%	
3 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	289	3.1%	0.11%	0.12%	
4 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	258	2.8%	0.04%	0.05%	
5 ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	254	2.8%	0.05%	0.05%	
6 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	200	2.2%	0.10%	0.10%	
7 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX0Y86	187	2.0%	0.16%	0.16%	
8 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	170	1.8%	0.06%	0.06%	
9 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	167	1.8%	0.06%	0.06%	
8 ISHARES MSCI EMERG MKTS UCITS ETF (DIST)	IEEM	IE00B0M63177	154	1.7%	0.08%	0.08%	

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	BBO	SPREAD	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	360,953	11.7%	0.17%	0.20%	
2 LYXOR UCITS ETF FTSE MB DAILY LEVERAGED	LEVMB	FR0010446658	196,620	6.4%	0.12%	0.13%	
3 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	130,749	4.2%	0.11%	0.12%	
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VCR061	117,433	3.8%	0.27%	0.34%	
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX0Y86	113,338	3.7%	0.24%	0.27%	
6 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	110,129	3.6%	0.13%	0.13%	
7 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	75,983	2.4%	0.05%	0.06%	
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	62,750	2.0%	0.33%	0.51%	
9 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	57,313	1.9%	0.12%	0.13%	
8 BOOST FTSE MB 3X LEVERAGE DAILY	3FTL	IE00B8E3063	54,637	1.8%	0.28%	0.28%	

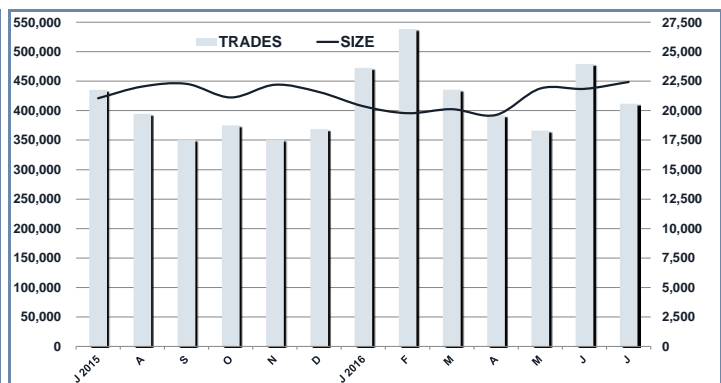
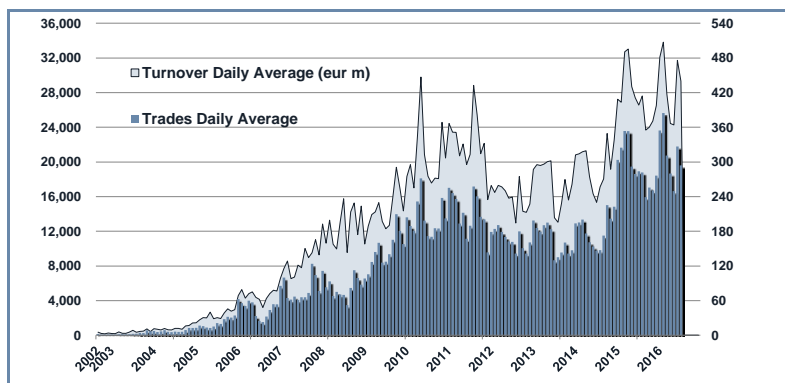
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	BBO	SPREAD	25 000 €
1 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	3,152	4.9%	0.05%	0.06%	
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	3,022	4.7%	0.17%	0.20%	
3 LYXOR UCITS ETF FTSE MB DAILY LEVERAGED	LEVMB	FR0010446658	2,654	4.1%	0.12%	0.13%	
4 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	2,576	4.0%	0.11%	0.12%	
5 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	1,559	2.4%	0.08%	0.08%	
6 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	1,390	2.2%	0.08%	0.08%	
7 ISHARES FTSE MB UCITS ETF (DIST)	MBB	IE00B1Y94658	1,230	1.9%	0.11%	0.10%	
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX0Y86	1,131	1.8%	0.24%	0.27%	
9 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	1,045	1.6%	0.12%	0.13%	
8 ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	914	1.4%	0.05%	0.06%	

TRADING BY SIZE OF TURNOVER

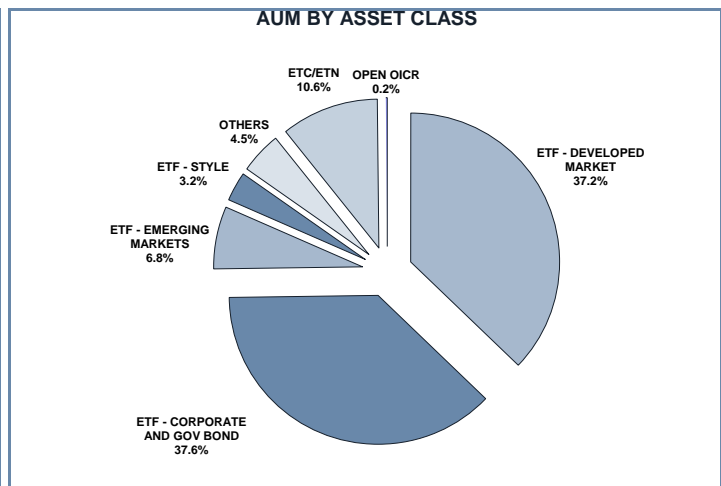
SIZE OF TURNOVER	JUNE 2016		JULY 2016		YEAR 2016				
	Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT	
-	500	47,169	12.3	41,164	10.6	317,959	10.3%	80.8	0.1%
500	1,000	41,244	30.8	38,836	29.5	289,424	9.3%	216.2	0.3%
1,000	2,000	66,472	96.0	55,917	79.1	436,173	14.1%	628.9	1.0%
2,000	3,000	40,558	100.0	30,665	75.9	262,186	8.5%	645.9	1.0%
3,000	4,000	31,343	109.3	26,012	89.5	205,650	6.6%	714.5	1.1%
4,000	5,000	29,586	133.0	25,126	113.7	184,135	5.9%	830.9	1.3%
5,000	6,000	22,196	120.3	17,050	92.9	146,564	4.7%	797.5	1.2%
6,000	7,000	12,712	82.1	11,704	75.8	99,398	3.2%	643.3	1.0%
7,000	8,000	10,810	80.9	9,850	73.8	76,011	2.5%	569.0	0.9%
8,000	9,000	10,701	90.9	10,110	85.9	70,197	2.3%	595.4	0.9%
9,000	10,000	12,877	123.1	12,030	115.3	81,695	2.6%	780.3	1.2%
10,000	15,000	46,261	564.6	37,760	458.9	275,553	8.9%	3,351.2	5.2%
15,000	20,000	19,677	339.4	17,832	310.7	125,366	4.0%	2,175.8	3.4%
20,000	25,000	13,957	310.2	12,505	278.5	82,248	2.7%	1,828.8	2.8%
25,000	30,000	9,204	253.6	8,237	226.3	55,668	1.8%	1,527.4	2.4%
30,000	35,000	6,918	223.3	6,206	200.9	42,309	1.4%	1,367.2	2.1%
35,000	40,000	5,995	224.4	5,736	216.0	37,144	1.2%	1,394.4	2.2%
40,000	45,000	5,621	238.3	5,753	242.3	34,193	1.1%	1,447.1	2.2%
45,000	50,000	4,951	235.2	3,615	172.0	27,825	0.9%	1,320.3	2.0%
50,000	75,000	11,763	711.1	11,123	681.1	74,531	2.4%	4,518.9	7.0%
75,000	100,000	8,618	751.9	8,381	720.9	54,843	1.8%	4,788.8	7.4%
100,000	125,000	4,818	537.2	4,064	454.0	28,801	0.9%	3,216.5	5.0%
125,000	150,000	3,349	462.5	2,602	358.2	16,817	0.5%	2,314.7	3.6%
150,000		12,428	4,640.2	9,524	4,075.9	71,298	2.3%	28,714.2	44.5%
TOTAL		479,228	10,470.9	411,802	9,237.6	3,095,988		64,467.99	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
JULY 2015	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
JULY 2016	3OIL	324,603,533	3OIL	46,583



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%	100.00%	0.11%	99.99%
EQUITY ITALY	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
EQUITY EUROPE - REGIONAL	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	99.99%
EQUITY EUROPE - SINGLE COUNTRY	0.16%	100.00%	0.17%	100.00%	0.17%	99.98%	0.17%	99.98%
EQUITY WORLD	0.12%	100.00%	0.12%	100.00%	0.12%	99.98%	0.12%	99.96%
EQUITY NORTH AMERICA	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
EQUITY PACIFIC	0.18%	100.00%	0.18%	100.00%	0.19%	100.00%	0.19%	99.99%
EQUITY SHORT (DEVELOPED)	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.13%	100.00%	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%
LEVERAGED SHORT	0.15%	100.00%	0.15%	100.00%	0.15%	100.00%	0.15%	99.99%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.23%	100.00%	0.24%	99.99%	0.25%	99.97%	0.26%	99.94%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.65%	100.00%	0.71%	99.94%	0.75%	99.77%	0.78%	99.77%
EQUITY EMERGING - ASIA	0.30%	100.00%	0.31%	99.99%	0.33%	99.98%	0.34%	99.96%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.41%	100.00%	0.44%	99.97%	0.48%	99.94%	0.51%	99.74%
EQUITY EMERGING - EAST EUROPE	0.27%	100.00%	0.28%	100.00%	0.30%	99.96%	0.32%	99.92%
EQUITY EMERGING - WORLD	0.15%	100.00%	0.15%	99.99%	0.16%	99.97%	0.16%	99.96%
EQUITY SHORT (EMERGING)	0.47%	100.00%	0.47%	100.00%	0.49%	100.00%	0.52%	99.98%
ETF - CORPORATE GOVERNMENT BONDS	0.12%	100.00%	0.12%	99.99%	0.12%	99.99%	0.13%	99.98%
INFLATION	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%	0.14%	100.00%
LIQUIDITY	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%
CORPORATE BOND	0.12%	100.00%	0.12%	100.00%	0.13%	99.99%	0.13%	99.99%
AGGREGATE BOND	0.18%	100.00%	0.18%	99.83%	0.20%	99.83%	0.21%	99.81%
BOND SHORT	0.27%	100.00%	0.27%	100.00%	0.27%	99.97%	0.27%	99.94%
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%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
GOVERNMENT BONDS - EMERGING	0.17%	100.00%	0.17%	100.00%	0.18%	100.00%	0.19%	99.96%
GOVERNMENT BONDS - EURO	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%
GOVERNMENT BONDS - ITALY	0.11%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%
GOVERNMENT BONDS - WORLD	0.16%	100.00%	0.17%	100.00%	0.18%	100.00%	0.18%	100.00%
GOVERNMENT BONDS - EX EURO	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%	0.13%	99.97%
ETF - STYLE	0.27%	100.00%	0.27%	99.99%	0.28%	99.99%	0.28%	99.98%
EQUITY STYLE (DEVELOPED)	0.26%	100.00%	0.27%	100.00%	0.27%	99.99%	0.27%	99.98%
EQUITY STYLE (EMERGING)	0.51%	100.00%	0.54%	99.98%	0.55%	99.95%	0.56%	99.89%
ETF - OTHERS	0.28%	100.00%	0.29%	99.99%	0.30%	99.43%	0.31%	98.65%
EQUITY SECTORS (DEVELOPED)	0.24%	100.00%	0.24%	100.00%	0.25%	100.00%	0.25%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.51%	100.00%	0.54%	99.95%	0.56%	99.81%	0.57%	99.59%
COMMODITIES	0.19%	100.00%	0.19%	100.00%	0.19%	100.00%	0.19%	99.99%
CREDIT INDICES	0.41%	100.00%	0.44%	100.00%	0.46%	100.00%	0.47%	100.00%
REAL ESTATE	0.25%	100.00%	0.25%	100.00%	0.26%	99.97%	0.26%	99.96%
LEVERAGED CREDIT INDICES	0.85%	100.00%	0.93%	99.93%	0.93%	98.89%	0.94%	98.89%
VOLATILITY INDICES	0.47%	100.00%	0.54%	99.87%	0.67%	83.31%	0.74%	60.75%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.66%	100.00%	0.68%	99.91%	0.72%	99.71%	0.75%	99.21%
ETF	0.14%	100.00%	0.14%	99.99%	0.14%	99.96%	0.15%	99.92%

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 July, the ETFplus market welcomed 1 new issuer: Structured Invest S.A. listed their first ETF.

During the last month, the following 8 instruments were listed on ETFplus market:

1 corporate bond ETF and 4 government bond ETFs issued by Lyxor

1 WisdomTree equity style ETF

2 corporate bond ETFs issued by Structured Invest S.A.

These new instruments bring to 1,155 the number of products listed on ETFplus market (729 ETFs, 301 ETCs/ETNs and 125 open Funds).

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