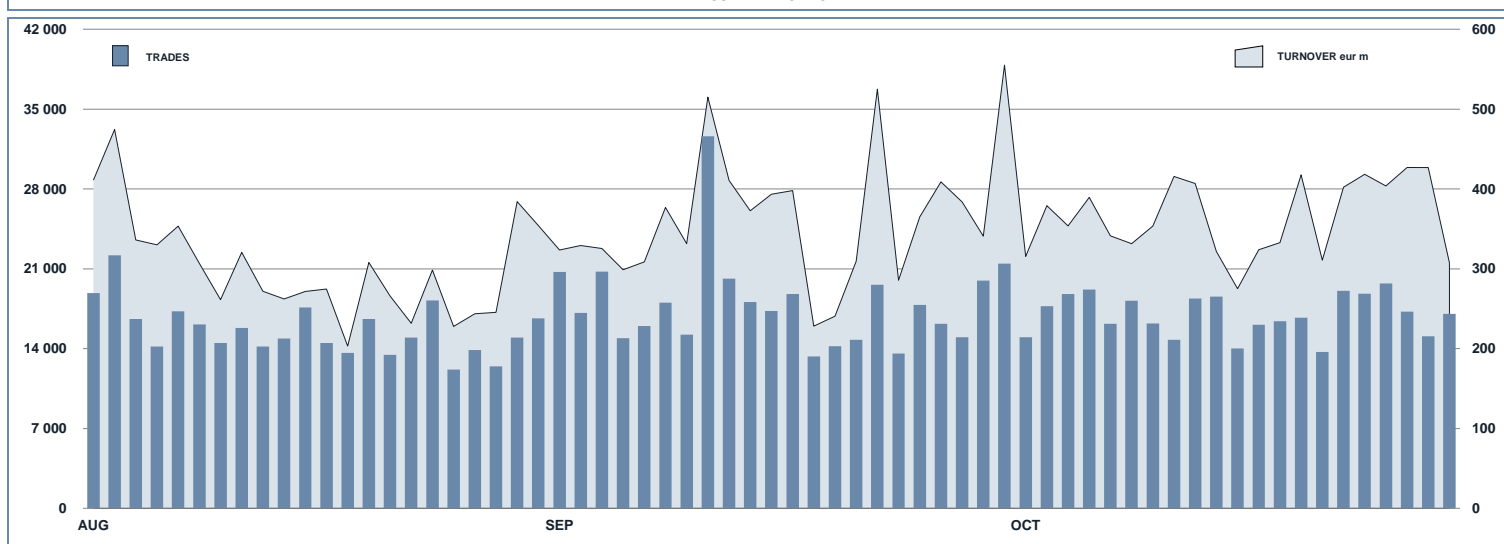


**ETFPlus Statistics**
**October 2016**
**ETFPLUS DAILY TURNOVER**

**MAIN INDICATORS**

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		SEPTEMBER 2016		OCTOBER 2016		JAN - OCT 2016	
			eur m 30/09/2016	eur m 31/10/2016	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	214	0	19 013.9	19 405.3	96 434	3 197.1	83 934	2 823.7	1 102 629	38 712.1
ETF - CORPORATE AND GOV BOND	204	3	19 456.0	19 614.0	66 246	1 688.4	65 357	1 908.4	511 862	16 648.8
ETF - EMERGING MARKETS	82	0	3 561.3	3 733.3	21 966	469.5	22 088	405.9	184 197	4 176.2
ETF - STYLE	77	0	1 651.8	1 677.2	7 177	115.8	6 771	113.5	64 931	1 165.7
OTHERS	147	0	2 310.1	2 345.3	18 043	360.7	19 972	451.3	174 219	3 465.1
ETC/ETN	301	0	5 464.0	5 337.7	185 671	2 192.9	158 748	1 942.5	2 153 347	22 558.0
OPEN OICR	129	0	82.6	91.6	182	3.9	158	10.6	1 348	68.3
<b>TOTAL</b>	<b>1 154</b>	<b>3</b>	<b>51 539.7</b>	<b>52 204.3</b>	<b>395 719</b>	<b>8 028.5</b>	<b>357 028</b>	<b>7 655.9</b>	<b>4 192 533</b>	<b>86 791.3</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	IE00B7ZOC614	25 522	7.2%	0.18%	0.21%
2 LYXOR UCITS ETF FTSE MIB DAILY LEV	LEVMB	FR0010446658	16 436	4.6%	0.09%	0.10%
3 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	15 034	4.2%	0.22%	0.25%
4 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	10 796	3.0%	0.09%	0.09%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8V/C8061	10 098	2.8%	0.29%	0.38%
6 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	7 078	2.0%	0.32%	0.47%
7 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8N3063	6 108	1.7%	0.15%	0.15%
8 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	4 939	1.4%	0.04%	0.04%
9 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	4 640	1.3%	0.22%	0.24%
# BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	4 590	1.3%	0.15%	0.16%

**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	IE00B7ZOC614	293	3.8%	0.18%	0.21%
2 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	184	2.4%	0.09%	0.09%
3 ISHARES CORE S&P 500 UCITS ETF	CSSPX	IE0085BMR087	171	2.2%	0.03%	0.03%
4 LYXOR UCITS ETF FTSE MIB DAILY LEV	LEVMB	FR0010446658	170	2.2%	0.09%	0.10%
5 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	164	2.2%	0.05%	0.05%
6 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	160	2.1%	0.22%	0.25%
7 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	156	2.0%	0.04%	0.04%
8 LYXOR UCITS ETF FTSE DAX	DAXX	LU0252633754	154	2.0%	0.05%	0.05%
9 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	121	1.6%	0.06%	0.06%
# ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE0081FZS681	110	1.4%	0.04%	0.04%

**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	IE00B7ZOC614	474 695	11.3%	0.17%	0.20%
2 LYXOR UCITS ETF FTSE MIB DAILY LEV	LEVMB	FR0010446658	249 148	5.9%	0.12%	0.12%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	166 252	4.0%	0.11%	0.11%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	153 538	3.7%	0.23%	0.28%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8V/C8061	145 865	3.5%	0.28%	0.35%
6 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	130 912	3.1%	0.16%	0.17%
7 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	91 878	2.2%	0.05%	0.05%
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	82 933	2.0%	0.32%	0.47%
9 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8N3063	75 358	1.8%	0.24%	0.25%
# ETFS WTI CRUDE OIL	CRUD	GB00815KXV33	72 521	1.7%	0.12%	0.13%

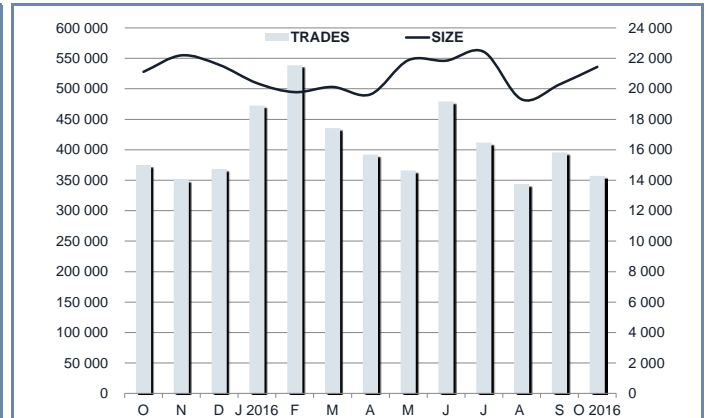
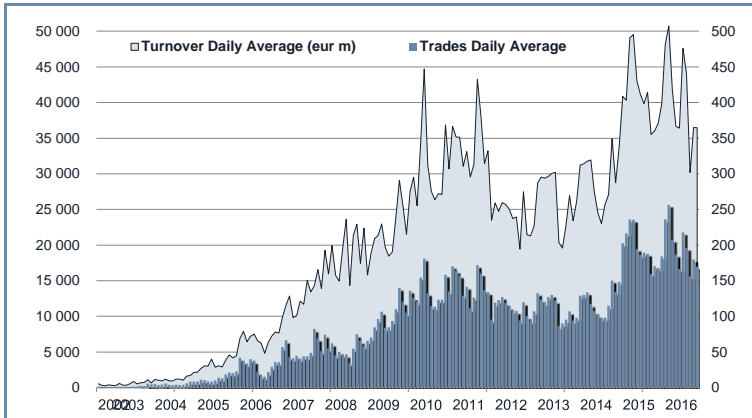
**MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD**

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZOC614	4 004	4.6%	0.17%	0.20%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	3 706	4.3%	0.05%	0.05%
3 LYXOR UCITS ETF FTSE MIB DAILY LEV	LEVMB	FR0010446658	3 190	3.7%	0.12%	0.12%
4 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	3 177	3.7%	0.11%	0.11%
5 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	2 154	2.5%	0.07%	0.07%
6 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	1 822	2.1%	0.07%	0.08%
7 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS986	1 625	1.9%	0.23%	0.26%
8 ISHARES FTSE MIB UCITS ETF (DIST)	IMB	IE0081XNH568	1 362	1.6%	0.10%	0.10%
9 ETFS WTI CRUDE OIL	CRUD	GB00815KXV33	1 325	1.5%	0.12%	0.13%
# ISHARES CORE S&P 500 UCITS ETF	CSSPX	IE0085BMR087	1 177	1.4%	0.07%	0.07%

**TRADING BY SIZE OF TURNOVER**

SIZE OF TURNOVER		SEPTEMBER 2016		OCTOBER 2016		YEAR 2016			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	43 250	10.5	32 938	8.1	432 428	10.3%	109.1	0.1%
500	1 000	32 838	24.7	26 513	19.8	384 123	9.2%	287.3	0.3%
1 000	2 000	48 691	71.1	43 145	62.2	573 878	13.7%	828.2	1.0%
2 000	3 000	32 470	80.6	30 496	75.0	352 565	8.4%	869.5	1.0%
3 000	4 000	27 857	96.9	22 631	78.6	279 176	6.7%	969.5	1.1%
4 000	5 000	25 418	114.7	23 143	105.0	253 777	6.1%	1 146.2	1.3%
5 000	6 000	17 872	97.1	18 376	99.3	197 257	4.7%	1 072.3	1.2%
6 000	7 000	12 451	80.8	11 268	73.3	133 600	3.2%	865.3	1.0%
7 000	8 000	11 098	83.4	9 688	72.7	105 354	2.5%	789.3	0.9%
8 000	9 000	10 607	89.9	9 934	84.5	98 612	2.4%	836.6	1.0%
9 000	10 000	12 654	120.4	12 315	117.5	117 191	2.8%	1 119.1	1.3%
10 000	15 000	33 713	409.4	33 313	396.9	371 029	8.8%	4 502.7	5.2%
15 000	20 000	16 772	292.4	15 972	278.3	171 699	4.1%	2 984.4	3.4%
20 000	25 000	11 042	245.9	10 777	239.1	113 996	2.7%	2 533.3	2.9%
25 000	30 000	8 290	227.4	7 994	218.3	78 904	1.9%	2 164.0	2.5%
30 000	35 000	6 474	208.6	6 293	202.8	59 964	1.4%	1 936.7	2.2%
35 000	40 000	4 684	175.4	4 382	164.6	50 108	1.2%	1 881.1	2.2%
40 000	45 000	4 515	190.5	4 723	199.8	47 801	1.1%	2 021.9	2.3%
45 000	50 000	3 339	158.4	3 088	146.3	37 285	0.9%	1 769.2	2.0%
50 000	75 000	9 709	587.0	9 485	575.1	102 032	2.4%	6 185.3	7.1%
75 000	100 000	6 818	592.5	6 061	525.3	73 481	1.8%	6 405.5	7.4%
100 000	125 000	3 892	434.9	3 968	437.9	39 619	0.9%	4 419.1	5.1%
125 000	150 000	2 128	289.2	1 788	244.8	22 399	0.5%	3 076.6	3.5%
150 000		9 137	3 346.6	8 737	3 230.5	96 255	2.3%	38 019.1	43.8%
<b>TOTAL</b>		<b>395 719</b>	<b>8 028.5</b>	<b>357 028</b>	<b>7 655.9</b>	<b>4 192 533</b>		<b>86 791.3</b>	

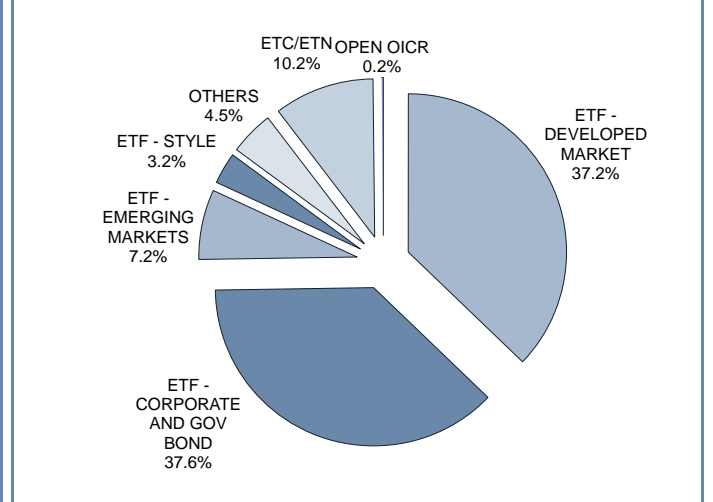
**TRADING EVOLUTION**



**FOCUS**

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
OCTOBER	ETFMIB	575 829 707	3OIL	41 419
NOVEMBER	LEVMI	484 704 320	3OIL	36 057
DECEMBER	ETFMIB	685 113 842	3OIL	35 037
JANUARY 2016	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	3OIL	324 603 533	3OIL	46 583
AUGUST	3OIL	318 887 480	3OIL	43 784
SEPTEMBER	3OIL	370 177 852	3OIL	44 436
OCTOBER	3OIL	293 240 552	3OIL	25 522

**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>0.10%</b>	<b>100.00%</b>	<b>0.10%</b>	<b>100.00%</b>	<b>0.10%</b>	<b>99.99%</b>	<b>0.10%</b>	<b>99.99%</b>
EQUITY ITALY	0.06%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	99.98%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.14%	100.00%	0.14%	100.00%	0.14%	99.99%	0.14%	99.98%
EQUITY WORLD	0.11%	100.00%	0.11%	99.99%	0.11%	99.95%	0.11%	99.92%
EQUITY NORTH AMERICA	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY PACIFIC	0.16%	100.00%	0.16%	100.00%	0.17%	100.00%	0.17%	99.99%
EQUITY SHORT (DEVELOPED)	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%	0.16%	99.99%
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%	100.00%	0.11%	100.00%	0.12%	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%
<b>ETF - EMERGING MARKETS</b>	<b>0.22%</b>	<b>100.00%</b>	<b>0.22%</b>	<b>99.99%</b>	<b>0.23%</b>	<b>99.97%</b>	<b>0.24%</b>	<b>99.95%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.49%	100.00%	0.51%	99.97%	0.55%	99.89%	0.57%	99.76%
EQUITY EMERGING - ASIA	0.32%	100.00%	0.33%	99.99%	0.34%	99.96%	0.35%	99.94%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.38%	100.00%	0.40%	99.99%	0.43%	99.96%	0.47%	99.76%
EQUITY EMERGING - EAST EUROPE	0.25%	100.00%	0.26%	100.00%	0.27%	100.00%	0.28%	99.99%
EQUITY EMERGING - WORLD	0.14%	100.00%	0.14%	99.99%	0.14%	99.99%	0.15%	99.98%
EQUITY SHORT (EMERGING)	0.43%	100.00%	0.43%	100.00%	0.43%	100.00%	0.44%	99.98%
<b>ETF - CORPORATE GOVERNMENT BONDS</b>	<b>0.10%</b>	<b>100.00%</b>	<b>0.10%</b>	<b>100.00%</b>	<b>0.10%</b>	<b>99.99%</b>	<b>0.11%</b>	<b>99.98%</b>
INFLATION	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%	0.13%	99.99%
LIQUIDITY	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%
CORPORATE BOND - EURO	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%	0.08%	99.98%
CORPORATE BOND - EX EURO	0.16%	100.00%	0.17%	100.00%	0.17%	100.00%	0.17%	99.97%
CORPORATE BOND - EMERGING	0.33%	100.00%	0.35%	99.99%	0.37%	99.99%	0.38%	99.99%
CORPORATE BOND - WORLD	0.22%	100.00%	0.23%	100.00%	0.25%	99.99%	0.27%	99.97%
CORPORATE BOND - HIGH YIELD	0.09%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%
AGGREGATE BOND	0.13%	100.00%	0.13%	99.84%	0.14%	99.79%	0.14%	99.67%
BOND SHORT	0.15%	100.00%	0.15%	99.99%	0.16%	99.95%	0.16%	99.95%
BOND LEVERAGED LONG	0.05%	100.00%	0.05%	100.00%	0.05%	100.00%	0.05%	100.00%
BOND LEVERAGED SHORT	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - EMERGING	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%	0.16%	99.97%
GOVERNMENT BONDS - EURO	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - ITALY	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%
GOVERNMENT BONDS - WORLD	0.16%	100.00%	0.17%	99.99%	0.18%	99.99%	0.18%	99.99%
GOVERNMENT BONDS - EX EURO	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%	0.12%	99.98%
<b>ETF - STYLE</b>	<b>0.26%</b>	<b>100.00%</b>	<b>0.26%</b>	<b>100.00%</b>	<b>0.26%</b>	<b>99.99%</b>	<b>0.26%</b>	<b>99.98%</b>
EQUITY STYLE (DEVELOPED)	0.25%	100.00%	0.26%	100.00%	0.26%	99.99%	0.26%	99.98%
EQUITY STYLE (EMERGING)	0.51%	100.00%	0.52%	99.89%	0.53%	99.87%	0.53%	99.75%
<b>ETF - OTHERS</b>	<b>0.25%</b>	<b>100.00%</b>	<b>0.26%</b>	<b>99.95%</b>	<b>0.27%</b>	<b>99.62%</b>	<b>0.29%</b>	<b>98.70%</b>
EQUITY SECTORS (DEVELOPED)	0.20%	100.00%	0.20%	99.99%	0.20%	99.99%	0.21%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.46%	100.00%	0.47%	99.83%	0.49%	99.74%	0.50%	99.10%
COMMODITIES	0.16%	100.00%	0.16%	100.00%	0.17%	100.00%	0.17%	99.99%
CREDIT INDICES	0.71%	100.00%	0.74%	100.00%	0.79%	100.00%	0.81%	100.00%
REAL ESTATE	0.24%	100.00%	0.24%	100.00%	0.25%	100.00%	0.25%	99.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.37%	100.00%	0.44%	99.97%	0.63%	93.20%	0.79%	74.87%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.70%	100.00%	0.62%	97.95%	0.64%	97.46%	0.66%	97.09%
<b>ETF</b>	<b>0.12%</b>	<b>100.00%</b>	<b>0.12%</b>	<b>99.99%</b>	<b>0.13%</b>	<b>99.97%</b>	<b>0.13%</b>	<b>99.92%</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

During the last month, the following 3 instruments were listed on ETFplus market:

- 1 Pimco government bond emerging market ETF
- 2 government bond ETFs issued by Lyxor

These new instruments bring to 1 154 the number of products listed on ETFplus market (724 ETFs, 301 ETCs/ETNs and 129 open Funds).