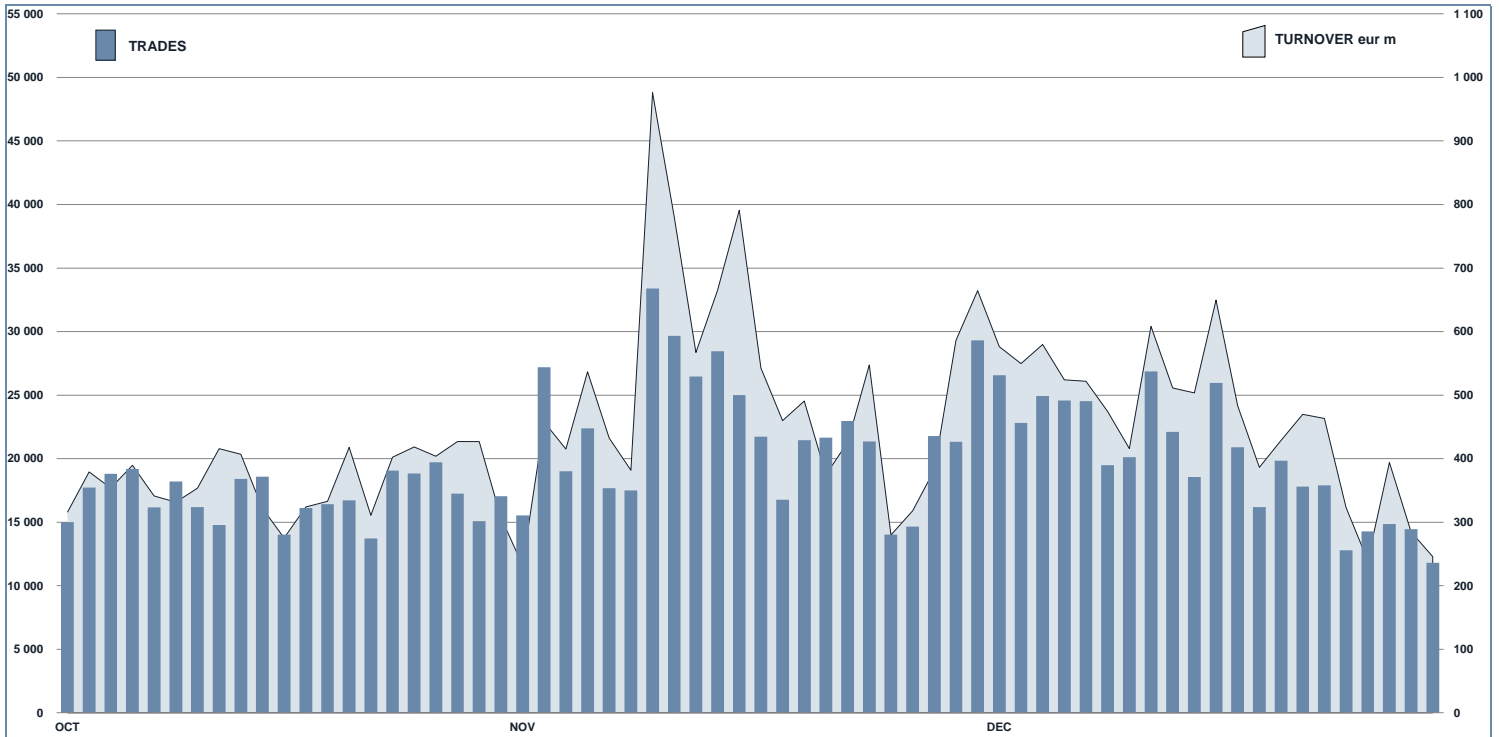




ETFPlus Statistics

December 2016

ETFFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		NOVEMBER 2016		DECEMBER 2016		JAN - DEC 2016	
			eur m 30/11/2016	eur m 30/12/2016	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	205	0	20 062.1	20 669.86	117 762	4 171.7	110 515	4 311.69	1 330 906	47 195.48
ETF - CORPORATE AND GOV BOND	205	2	19 123.6	19 347.57	81 432	2 876.8	65 846	2 136.32	659 140	21 661.93
ETF - EMERGING MARKETS	83	1	3 602.2	3 257.12	30 833	804.0	23 942	500.60	238 972	5 480.79
ETF - STYLE	77	0	1 926.8	1 911.23	8 857	155.1	9 850	141.74	83 638	1 462.56
OTHERS	150	1	2 494.2	2 550.94	27 568	639.8	22 761	467.66	224 548	4 572.58
ETCIEN	302	0	5 379.0	5 081.80	222 564	2 642.9	184 231	2 070.16	2 560 142	27 268.03
OPEN OICR	125	0	100.7	105.15	300	17.6	143	4.89	1 791	90.78
TOTAL	1 147	4	52 688.5	52 923.67	489 316	11 307.8	417 288	9 633.07	5 099 137	107 732.16

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	SPREAD BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00872QC614	27 198	6.5%	0.19%	0.21%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446668	17 753	4.3%	0.10%	0.11%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	14 059	3.4%	0.13%	0.14%
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	11 810	2.8%	0.48%	0.54%
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00875SX986	11 695	2.8%	0.16%	0.25%
6 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	10 432	2.5%	0.71%	1.05%
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	8 782	2.1%	0.14%	0.15%
8 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	7 982	1.9%	0.05%	0.05%
9 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	7 945	1.9%	0.13%	0.14%
# ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	6 446	1.5%	0.12%	0.17%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	SPREAD BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	477	5.0%	0.05%	0.05%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00872QC614	313	3.3%	0.19%	0.21%
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446668	268	2.8%	0.10%	0.11%
4 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	258	2.7%	0.05%	0.05%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	240	2.5%	0.13%	0.14%
6 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	237	2.5%	0.05%	0.05%
7 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	224	2.3%	0.04%	0.04%
8 LYXOR UCITS ETF FTSE MIB DAILY SHT BEAR	BERMB	FR0010446146	181	1.9%	0.07%	0.07%
9 ISHARES STOXX EUROPE 600 UCITS ETF	EXSA	DE0002635307	162	1.7%	0.05%	0.06%
# ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE0081FZS681	153	1.6%	0.05%	0.05%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	SPREAD BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00872QC614	543 172	10.7%	0.17%	0.21%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446668	290 242	5.7%	0.11%	0.12%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	194 956	3.8%	0.11%	0.11%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00875SX986	179 847	3.5%	0.23%	0.26%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	172 355	3.4%	0.31%	0.38%
6 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q840	148 205	2.9%	0.15%	0.18%
7 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	106 928	2.1%	0.05%	0.05%
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	99 957	2.0%	0.38%	0.55%
9 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	93 004	1.8%	0.23%	0.23%
# ETFS WTI CRUDE OIL	CRUD	GB00819KXV33	82 208	1.6%	0.13%	0.13%

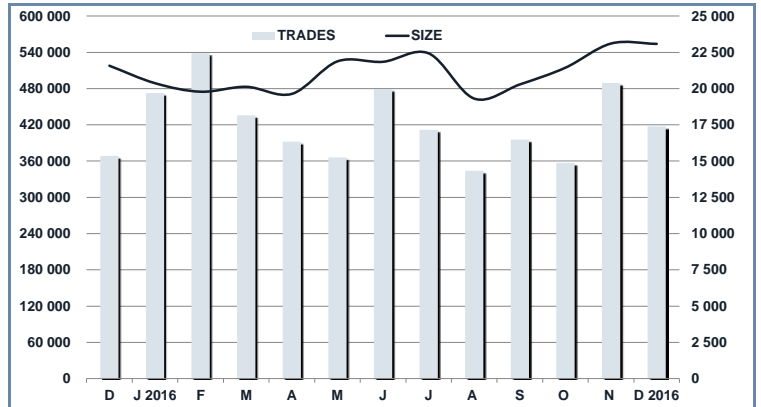
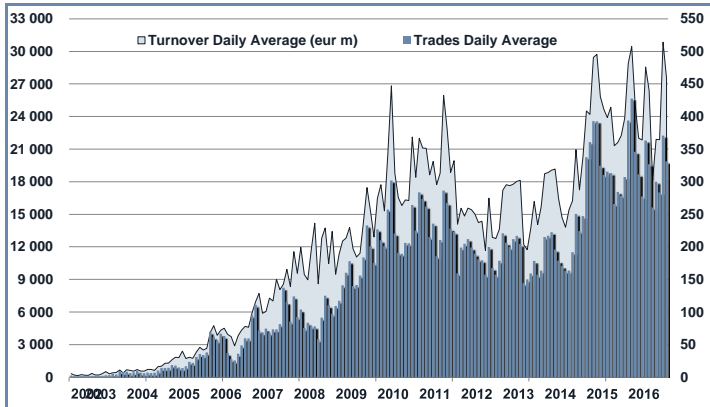
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	SPREAD BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00872QC614	4 657	4.2%	0.17%	0.21%
2 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	4 423	4.1%	0.05%	0.05%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	3 697	3.4%	0.11%	0.11%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446668	3 688	3.4%	0.11%	0.12%
5 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	2 613	2.4%	0.07%	0.07%
6 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	2 222	2.1%	0.07%	0.07%
7 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00875SX986	1 940	1.8%	0.23%	0.26%
8 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	1 580	1.5%	0.06%	0.07%
9 ETFS WTI CRUDE OIL	CRUD	GB00819KXV33	1 509	1.4%	0.13%	0.13%
# ISHARES FTSE MIB UCITS ETF EUR DIST	IMB	IE0081XNH568	1 486	1.4%	0.10%	0.10%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		NOVEMBER 2016		DECEMBER 2016		YEAR 2016			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	46 049	10.9	40 101	9.5	518 578	10.2%	129.5	0.1%
500	1 000	37 384	28.1	31 109	23.1	452 616	8.9%	338.5	0.3%
1 000	2 000	58 081	84.6	53 054	76.1	685 013	13.4%	989.0	0.9%
2 000	3 000	38 904	95.7	36 740	90.0	428 209	8.4%	1 055.2	1.0%
3 000	4 000	30 534	105.8	25 740	88.7	335 450	6.6%	1 164.0	1.1%
4 000	5 000	31 390	143.1	23 223	104.9	308 390	6.0%	1 394.2	1.3%
5 000	6 000	21 692	117.4	22 933	124.4	241 882	4.7%	1 314.1	1.2%
6 000	7 000	14 236	92.3	14 667	94.7	162 503	3.2%	1 052.3	1.0%
7 000	8 000	13 407	100.7	10 474	78.3	129 235	2.5%	968.3	0.9%
8 000	9 000	13 046	110.8	8 977	76.2	120 635	2.4%	1 023.5	1.0%
9 000	10 000	19 997	190.6	11 415	109.0	148 603	2.9%	1 418.7	1.3%
10 000	15 000	43 764	530.3	42 259	511.3	457 052	9.0%	5 544.3	5.1%
15 000	20 000	22 115	385.0	16 907	293.3	210 721	4.1%	3 662.7	3.4%
20 000	25 000	16 472	366.6	12 400	276.5	142 868	2.8%	3 176.5	2.9%
25 000	30 000	13 066	357.5	9 174	251.8	101 144	2.0%	2 773.3	2.6%
30 000	35 000	9 191	295.9	8 110	261.8	77 265	1.5%	2 494.4	2.3%
35 000	40 000	5 939	222.9	5 615	210.1	61 662	1.2%	2 314.0	2.1%
40 000	45 000	5 935	251.2	5 024	212.8	58 760	1.2%	2 486.0	2.3%
45 000	50 000	5 634	266.9	4 379	208.0	47 298	0.9%	2 244.1	2.1%
50 000	75 000	12 870	785.1	10 511	635.5	125 413	2.5%	7 605.9	7.1%
75 000	100 000	8 622	746.4	6 851	600.3	88 954	1.7%	7 752.1	7.2%
100 000	125 000	5 604	626.0	4 516	500.2	49 739	1.0%	5 545.3	5.1%
125 000	150 000	2 991	408.2	2 389	326.1	27 779	0.5%	3 810.9	3.5%
150 000		12 393	4 985.9	10 720	4 470.4	119 368	2.3%	47 475.4	44.1%
TOTAL		489 316	11 307.8	417 288	9 633.1	5 099 137		107 732.2	

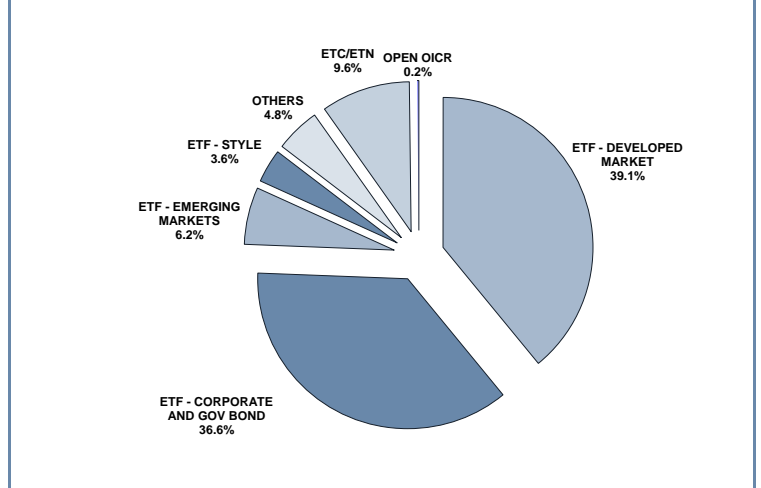
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
NOVEMBER	3OIL	339 329 921	3OIL	41 279
DECEMBER 2016	ETFMIB	477 326 071	3OIL	27 198

AUM BY ASSET CLASS



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%
EQUITY ITALY	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	99.94%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.12%	100.00%	0.12%	100.00%	0.13%	99.99%	0.13%	99.97%
EQUITY WORLD	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	99.99%
EQUITY NORTH AMERICA	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%
EQUITY PACIFIC	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%	0.16%	99.99%
EQUITY SHORT (DEVELOPED)	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%	0.13%	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	0.14%	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	0.22%	100.00%	0.22%	99.99%	0.23%	99.98%	0.24%	99.94%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.67%	100.00%	0.69%	99.95%	0.72%	99.89%	0.75%	99.84%
EQUITY EMERGING - ASIA	0.31%	100.00%	0.32%	99.99%	0.33%	99.95%	0.34%	99.88%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.42%	100.00%	0.43%	99.98%	0.46%	99.94%	0.49%	99.92%
EQUITY EMERGING - EAST EUROPE	0.26%	100.00%	0.27%	100.00%	0.28%	99.99%	0.30%	99.89%
EQUITY EMERGING - WORLD	0.13%	100.00%	0.13%	100.00%	0.13%	99.99%	0.14%	99.99%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.10%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	99.98%
INFLATION	0.13%	100.00%	0.13%	99.99%	0.14%	99.99%	0.14%	99.99%
LIQUIDITY	0.03%	100.00%	0.03%	100.00%	0.04%	100.00%	0.04%	100.00%
CORPORATE BOND - EURO	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	99.99%
CORPORATE BOND - EX EURO	0.16%	100.00%	0.16%	100.00%	0.17%	100.00%	0.17%	99.99%
CORPORATE BOND - EMERGING	0.41%	100.00%	0.43%	100.00%	0.45%	100.00%	0.47%	100.00%
CORPORATE BOND - WORLD	0.26%	100.00%	0.27%	100.00%	0.29%	99.99%	0.31%	99.99%
CORPORATE BOND - HIGH YIELD	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	99.96%
AGGREGATE BOND	0.15%	100.00%	0.16%	99.87%	0.16%	99.83%	0.17%	99.67%
BOND SHORT	0.14%	100.00%	0.14%	99.98%	0.15%	99.97%	0.15%	99.96%
BOND LEVERAGED LONG	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
BOND LEVERAGED SHORT	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - EMERGING	0.19%	100.00%	0.19%	100.00%	0.20%	100.00%	0.21%	99.99%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%
GOVERNMENT BONDS - ITALY	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	99.99%
GOVERNMENT BONDS - WORLD	0.17%	100.00%	0.17%	100.00%	0.18%	100.00%	0.18%	99.99%
GOVERNMENT BONDS - EX EURO	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	100.00%
ETF - STYLE	0.24%	100.00%	0.25%	100.00%	0.25%	100.00%	0.26%	99.99%
EQUITY STYLE (DEVELOPED)	0.24%	100.00%	0.25%	100.00%	0.25%	100.00%	0.25%	99.99%
EQUITY STYLE (EMERGING)	0.49%	100.00%	0.50%	99.97%	0.51%	99.93%	0.51%	99.89%
ETF - OTHERS	0.27%	100.00%	0.28%	99.99%	0.29%	99.98%	0.29%	99.94%
EQUITY SECTORS (DEVELOPED)	0.22%	100.00%	0.23%	100.00%	0.23%	100.00%	0.23%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.44%	100.00%	0.46%	99.96%	0.48%	99.93%	0.49%	99.84%
COMMODITIES	0.20%	100.00%	0.21%	99.99%	0.21%	99.99%	0.21%	99.98%
CREDIT INDICES	0.68%	100.00%	0.69%	99.95%	0.73%	99.95%	0.75%	99.95%
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	0.34%	100.00%	0.39%	100.00%	0.45%	99.99%	0.52%	99.68%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.63%	100.00%	0.67%	99.85%	0.72%	99.24%	0.72%	98.19%
ETF	0.12%	100.00%	0.13%	100.00%	0.13%	99.99%	0.13%	99.98%

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 4 instruments were listed on ETFplus market:

- 1 corporate bond high yield ETF and 1 commodities ETF issued by Lyxor
- 1 UBS inflation ETF
- 1 equity emerging - centre/south America ETF issued by Amundi

These new instruments bring to 1,147 products listed on ETFplus market (720 ETFs, 302 ETCs/ETNs and 125 Open Funds).