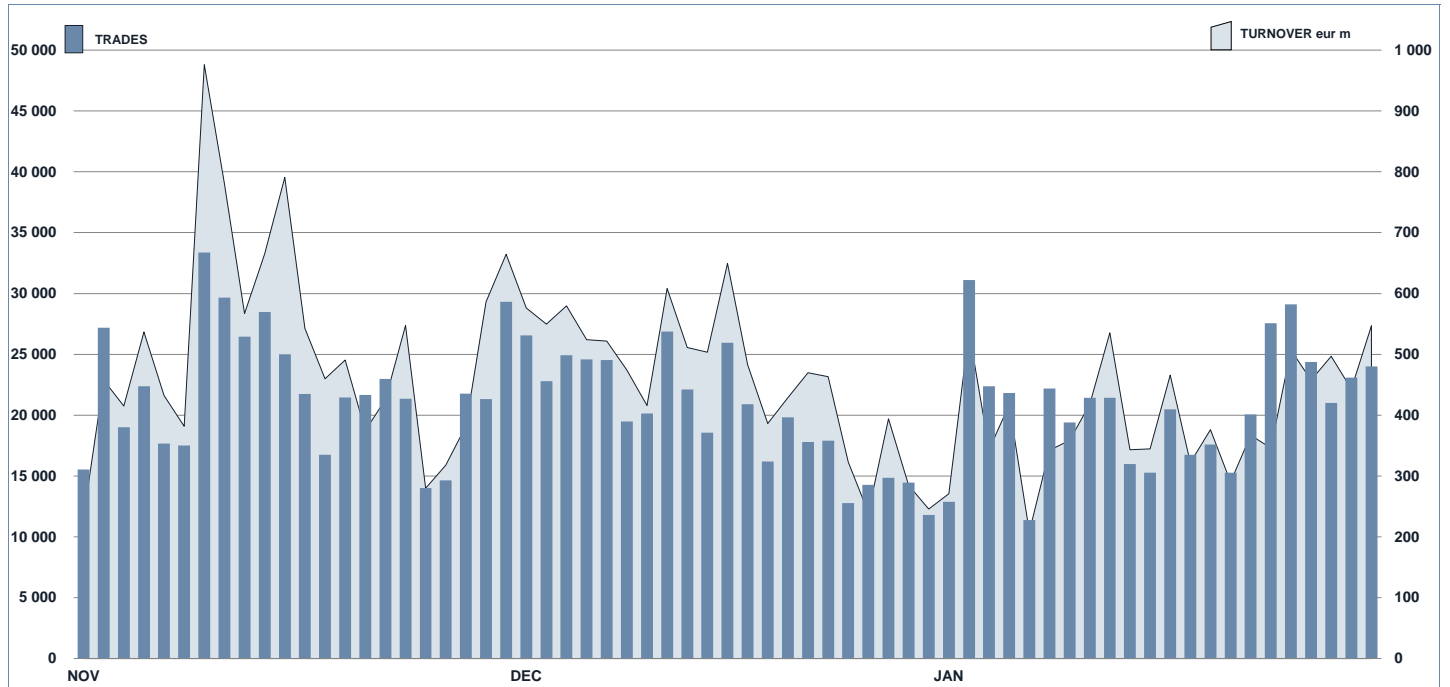




ETFPlus Statistics

January 2017

ETFLPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END of MONTH	MONTH NEW LISTED	AUM in MT		NOVEMBER 2016		DECEMBER 2016		JANUARY 2017	
			eur m	eur m	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	205	0	20 669.86	21 017.57	117 762	4 171.66	110 515	4 311.69	99 451	3 286.62
ETF - CORPORATE AND GOV BOND	219	17	19 347.57	20 079.91	81 432	2 876.83	65 846	2 136.32	85 691	2 078.59
ETF - EMERGING MARKETS	83	0	3 257.12	3 494.20	30 833	803.98	23 942	500.60	35 701	600.28
ETF - STYLE	77	0	1 911.23	1 874.91	8 857	155.11	9 850	141.74	12 450	159.02
OTHERS	150	0	2 550.94	2 664.85	27 568	639.83	22 761	467.66	28 019	510.58
ETC/ETN	302	0	5 081.80	5 050.99	222 564	2 642.86	184 231	2 070.16	193 108	2 095.78
OPEN OICR	128	10	105.15	112.88	300	17.56	143	4.89	156	9.02
TOTAL	1 164	27	52 923.67	54 295.31	489 316	11 307.84	417 288	9 633.07	454 576	8 739.90

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	SOIL	IE00B7ZQC614	27 427	6.0%	0.18%	0.22%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	23 361	5.1%	0.46%	0.65%
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	13 019	2.9%	0.09%	0.10%
4 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SXY986	11 685	2.6%	0.18%	0.30%
5 BOOST NATURAL GAS 3X SHORT DAILY	3NCS	IE00B76BRD76	10 210	2.2%	0.67%	0.91%
6 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	9 456	2.1%	0.14%	0.15%
7 FTFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q940	9 376	2.1%	0.17%	0.29%
8 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	6 888	1.5%	0.16%	0.17%
9 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	6 386	1.4%	0.05%	0.05%
# BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	5 233	1.2%	0.15%	0.15%

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	SOIL	IE00B7ZQC614	306	3.5%	0.18%	0.22%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	244	2.8%	0.05%	0.05%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	237	2.7%	0.05%	0.05%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	187	2.1%	0.09%	0.10%
5 ISHARES STOXX EUROPE 600 UCITS ETF	EXSA	DE0002633007	169	1.9%	0.05%	0.05%
6 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	152	1.7%	0.14%	0.15%
7 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM8087	136	1.6%	0.04%	0.05%
8 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SXY986	132	1.5%	0.18%	0.30%
9 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	128	1.5%	0.05%	0.05%
# BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	112	1.3%	0.46%	0.65%

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	SOIL	IE00B7ZQC614	27 427	6.0%	0.18%	0.22%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	23 361	5.1%	0.46%	0.65%
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	13 019	2.9%	0.09%	0.10%
4 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SXY986	11 685	2.6%	0.18%	0.30%
5 BOOST NATURAL GAS 3X SHORT DAILY	3NCS	IE00B76BRD76	10 210	2.2%	0.67%	0.91%
6 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	9 456	2.1%	0.14%	0.15%
7 FTFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD9Q940	9 376	2.1%	0.17%	0.29%
8 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	6 888	1.5%	0.16%	0.17%
9 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	6 386	1.4%	0.05%	0.05%
# BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	5 233	1.2%	0.15%	0.15%

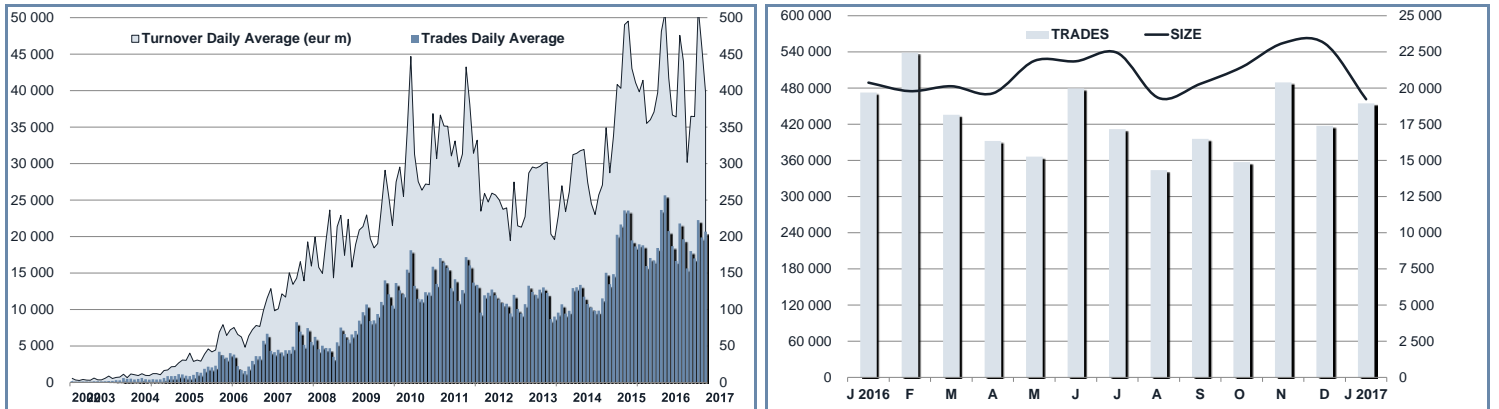
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE00B7ZQC614	306	3.5%	0.18%	0.22%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	244	2.8%	0.05%	0.05%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	237	2.7%	0.05%	0.05%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	187	2.1%	0.09%	0.10%
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7 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM8087	136	1.6%	0.04%	0.05%
8 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SXY986	132	1.5%	0.18%	0.30%
9 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	128	1.5%	0.05%	0.05%
# BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	112	1.3%	0.46%	0.65%

TRADING BY SIZE OF TURNOVER

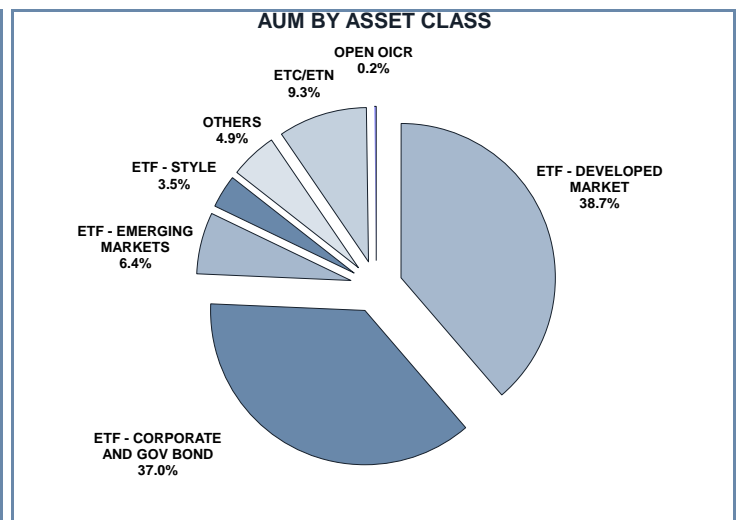
SIZE OF TURNOVER		NOVEMBER 2016		DECEMBER 2016		JANUARY 2017			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	46 049	10.9	40 101	9.5	45 633	10.0%	11.7	0.1%
500	1 000	37 384	28.1	31 109	23.1	39 339	8.7%	29.6	0.3%
1 000	2 000	58 081	84.6	53 054	76.1	60 004	13.2%	87.2	1.0%
2 000	3 000	38 904	95.7	36 740	90.0	42 243	9.3%	104.0	1.2%
3 000	4 000	30 534	105.8	25 740	88.7	30 154	6.6%	103.9	1.2%
4 000	5 000	31 390	143.1	23 223	104.9	26 488	5.8%	119.9	1.4%
5 000	6 000	21 692	117.4	22 933	124.4	21 871	4.8%	118.8	1.4%
6 000	7 000	14 236	92.3	14 667	94.7	15 783	3.5%	102.1	1.2%
7 000	8 000	13 407	100.7	10 474	78.3	10 799	2.4%	80.8	0.9%
8 000	9 000	13 046	110.8	8 977	76.2	9 446	2.1%	80.3	0.9%
9 000	10 000	19 997	190.6	11 415	109.0	15 217	3.3%	145.6	1.7%
10 000	15 000	43 764	530.3	42 259	511.3	45 331	10.0%	555.6	6.4%
15 000	20 000	22 115	385.0	16 907	293.3	17 739	3.9%	309.1	3.5%
20 000	25 000	16 472	366.6	12 400	276.5	11 816	2.6%	262.9	3.0%
25 000	30 000	13 066	357.5	9 174	251.8	8 998	2.0%	247.5	2.8%
30 000	35 000	9 191	295.9	8 110	261.8	7 785	1.7%	252.0	2.9%
35 000	40 000	5 939	222.9	5 615	210.1	5 115	1.1%	191.5	2.2%
40 000	45 000	5 935	251.2	5 024	212.8	4 628	1.0%	196.7	2.3%
45 000	50 000	5 634	266.9	4 379	208.0	4 602	1.0%	218.6	2.5%
50 000	75 000	12 870	785.1	10 511	635.5	9 190	2.0%	552.9	6.3%
75 000	100 000	8 622	746.4	6 851	600.3	6 426	1.4%	564.2	6.5%
100 000	125 000	5 604	626.0	4 516	500.2	4 284	0.9%	475.4	5.4%
125 000	150 000	2 991	408.2	2 389	326.1	2 275	0.5%	312.2	3.6%
150 000		12 393	4 985.9	10 720	4 470.4	9 410	2.1%	3 617.7	41.4%
TOTAL		489 316	11 307.8	417 288	9 633.1	454 576		8 739.9	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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	ETFMIB	477 326 071	3OIL	27 198
JANUARY 2017	3OIL	306 062 721	3OIL	27 427



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	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.10%	100.00%	0.10%	100.00%	0.11%	99.99%	0.11%	99.98%
EQUITY WORLD	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%	0.12%	99.98%
EQUITY NORTH AMERICA	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	99.99%
EQUITY PACIFIC	0.16%	100.00%	0.16%	100.00%	0.16%	100.00%	0.17%	99.98%
EQUITY SHORT (DEVELOPED)	0.14%	100.00%	0.14%	100.00%	0.15%	99.99%	0.15%	99.98%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%
LEVERAGED SHORT	0.16%	100.00%	0.16%	100.00%	0.16%	99.99%	0.16%	99.99%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.19%	100.00%	0.20%	99.99%	0.21%	99.98%	0.21%	99.95%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.50%	100.00%	0.53%	100.00%	0.56%	99.96%	0.59%	99.89%
EQUITY EMERGING - ASIA	0.28%	100.00%	0.29%	99.99%	0.30%	99.97%	0.31%	99.93%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.37%	100.00%	0.38%	99.99%	0.40%	99.94%	0.42%	99.87%
EQUITY EMERGING - EAST EUROPE	0.22%	100.00%	0.23%	100.00%	0.24%	99.99%	0.25%	99.92%
EQUITY EMERGING - WORLD	0.11%	100.00%	0.11%	100.00%	0.12%	99.99%	0.12%	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	0.09%	100.00%	0.09%	100.00%	0.10%	99.98%	0.10%	99.93%
INFLATION	0.12%	100.00%	0.12%	100.00%	0.13%	99.99%	0.13%	99.99%
LIQUIDITY	0.03%	100.00%	0.03%	100.00%	0.03%	100.00%	0.03%	100.00%
CORPORATE BOND - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	99.96%
CORPORATE BOND - EX EURO	0.13%	100.00%	0.13%	100.00%	0.14%	100.00%	0.14%	99.98%
CORPORATE BOND - EMERGING	0.34%	100.00%	0.35%	100.00%	0.37%	99.86%	0.39%	99.86%
CORPORATE BOND - WORLD	0.20%	100.00%	0.21%	100.00%	0.22%	100.00%	0.23%	99.66%
CORPORATE BOND - HIGH YIELD	0.10%	100.00%	0.10%	100.00%	0.11%	99.93%	0.11%	99.79%
AGGREGATE BOND	0.15%	100.00%	0.15%	99.96%	0.15%	99.87%	0.14%	98.78%
BOND SHORT	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%	0.14%	99.97%
BOND LEVERAGED LONG	0.10%	100.00%	0.10%	99.95%	0.10%	99.95%	0.10%	99.94%
BOND LEVERAGED SHORT	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - EMERGING	0.16%	100.00%	0.16%	100.00%	0.17%	99.98%	0.17%	99.97%
GOVERNMENT BONDS - EURO	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.07%	99.98%
GOVERNMENT BONDS - ITALY	0.07%	100.00%	0.07%	100.00%	0.08%	99.99%	0.08%	99.99%
GOVERNMENT BONDS - WORLD	0.15%	100.00%	0.16%	100.00%	0.16%	100.00%	0.17%	99.99%
GOVERNMENT BONDS - EX EURO	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
ETF - STYLE	0.22%	100.00%	0.23%	99.99%	0.23%	99.99%	0.23%	99.98%
EQUITY STYLE (DEVELOPED)	0.22%	100.00%	0.22%	100.00%	0.23%	99.99%	0.23%	99.98%
EQUITY STYLE (EMERGING)	0.46%	100.00%	0.47%	99.90%	0.49%	99.83%	0.50%	99.76%
ETF - OTHERS	0.25%	100.00%	0.26%	99.99%	0.27%	99.97%	0.28%	99.85%
EQUITY SECTORS (DEVELOPED)	0.22%	100.00%	0.22%	100.00%	0.23%	99.99%	0.23%	99.98%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.38%	100.00%	0.40%	99.96%	0.42%	99.90%	0.43%	99.69%
COMMODITIES	0.21%	100.00%	0.22%	100.00%	0.22%	100.00%	0.22%	99.99%
CREDIT INDICES	0.44%	100.00%	0.51%	100.00%	0.59%	100.00%	0.62%	100.00%
REAL ESTATE	0.21%	100.00%	0.21%	100.00%	0.22%	99.99%	0.22%	99.98%
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%	0.49%	99.64%	0.57%	95.79%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.63%	100.00%	0.65%	99.97%	0.68%	99.83%	0.70%	98.97%
ETF	0.11%	100.00%	0.12%	100.00%	0.12%	99.99%	0.12%	99.96%

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 January, the ETFplus market welcomed 3 new issuers: VG Sicav, Base Invest Sicav and Ama UCITS Sicav plc listed their first Open end Funds. During the last month, the following 27 instruments were listed on ETFplus market:

- 4 VG open funds
- 4 Base Invest Sicav open funds
- 2 Amagis open funds
- 2 bond short and 2 inflation ETFs issued by Lyxor
- 8 government bond and 5 corporate bond ETFs issued by SPDR

These new instruments bring to 1164 the number of products listed on ETFplus market (734 ETFs, 302 ETCs/ETNs and 128 Open Funds).