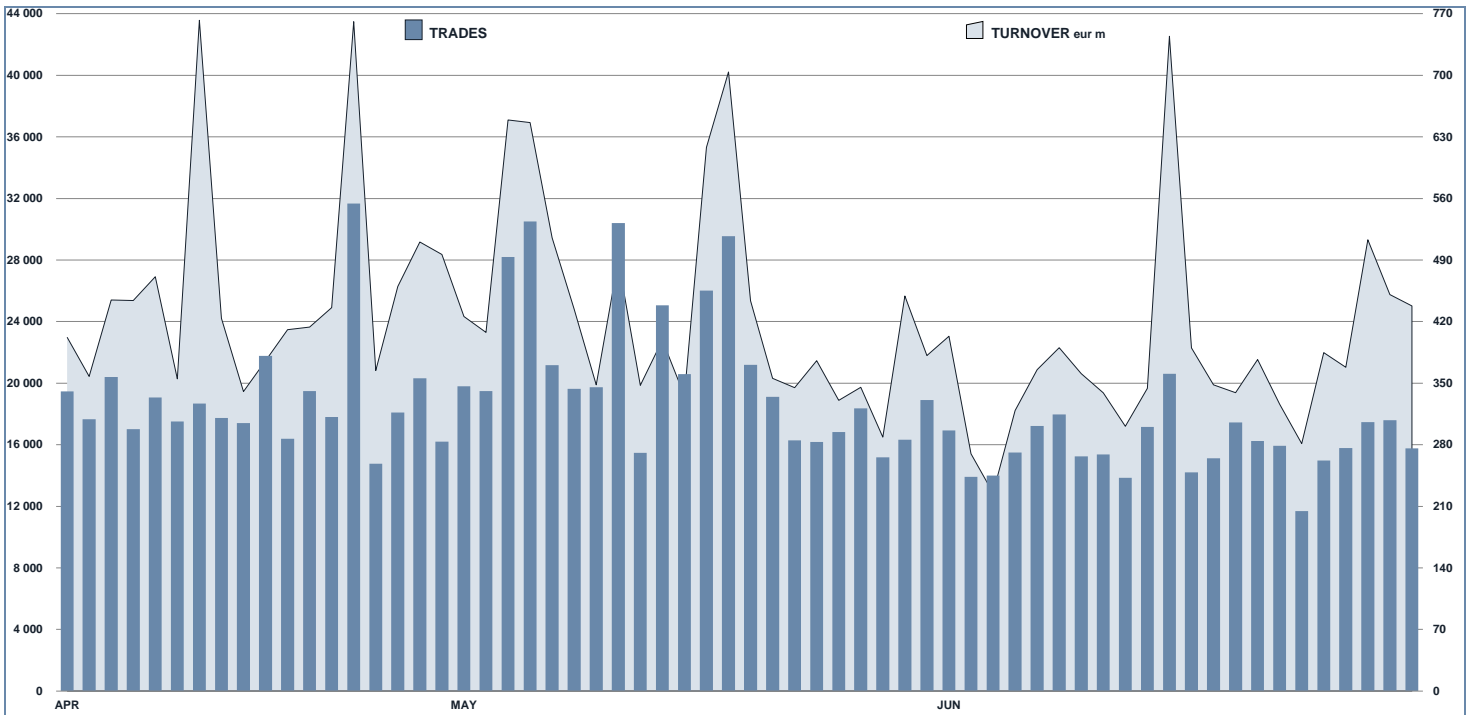




ETFPlus Statistics

June 2017

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		MAY 2017		JUNE 2017		JAN - JUN 2017	
			eur m 31/05/2017	eur m 30/06/2017	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	221	5	23 064.32	22 436.24	125 901	4 244.88	90 569	3 664.77	595 927	20 947.05
ETF - CORPORATE AND GOV BOND	233	0	23 607.75	23 902.17	81 166	1 923.86	57 645	1 734.22	431 140	12 079.18
ETF - EMERGING MARKETS	85	1	4 269.90	4 292.92	30 772	545.36	19 032	404.59	167 756	2 972.86
ETF - STYLE	85	5	1 938.80	2 001.91	12 675	218.64	8 839	151.64	64 167	981.28
OTHERS	158	8	3 130.25	3 114.04	31 590	630.17	25 935	602.19	171 395	3 279.06
ETC/ETN	313	0	6 127.47	6 124.02	181 738	2 053.59	147 784	1 676.21	1 012 625	11 431.87
OPEN OICR	132	0	167.65	198.02	189	18.56	172	44.56	1 100	120.02
TOTAL	1 227	19	62 306.12	62 069.32	464 031	9 635.06	349 976	8 278.18	2 444 110	51 811.32

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	22 766	6.5%	0.20%	0.24%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	14 883	4.3%	0.08%	0.03%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	9 764	2.8%	0.25%	0.43%
4 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	7 731	2.2%	0.03%	0.03%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	6 843	2.0%	0.09%	0.10%
6 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SK5Y86	5 898	1.7%	0.23%	0.25%
7 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	5 491	1.6%	0.11%	0.11%
8 EFTS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE008DD9Q840	5 305	1.5%	0.12%	0.23%
9 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00873CW36	5 223	1.5%	0.13%	0.13%
# SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XSI073721646	4 898	1.4%	0.36%	0.39%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	602	7.3%	0.03%	0.03%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	256	3.1%	0.08%	0.09%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE008471009	242	2.9%	0.05%	0.05%
4 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	173	2.1%	0.09%	0.10%
5 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZOC614	160	1.9%	0.20%	0.24%
6 LYXOR UCITS ETF FTSE MIB DAILY SHT BEAR	BERMB	FR0010446146	155	1.9%	0.05%	0.05%
7 LYXOR EURO STOXX BANKS DR UCITS ETF	BKKE	FR0011645467	138	1.7%	0.09%	0.09%
8 LYXOR UCITS ETF DAX	DAXX	LU0252633754	138	1.7%	0.04%	0.04%
9 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	98	1.2%	0.11%	0.11%
# LYXOR UCITS ETF DAILY DOUBLE SHORT BTP	BTP2S	FR0011023621	97	1.2%	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	159 881	6.5%	0.17%	0.20%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	86 032	3.5%	0.29%	0.46%
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	75 727	3.1%	0.09%	0.10%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SK5Y86	56 087	2.3%	0.18%	0.23%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	51 039	2.1%	0.11%	0.12%
6 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	38 946	1.6%	0.04%	0.04%
7 EFTS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE008DD9Q840	37 684	1.5%	0.15%	0.26%
8 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	37 183	1.5%	0.16%	0.20%
9 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00873CW36	36 830	1.5%	0.14%	0.15%
# BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	35 698	1.5%	0.72%	0.83%

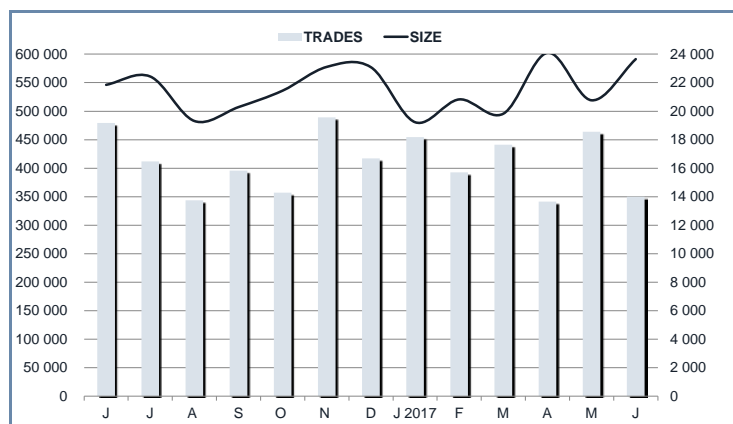
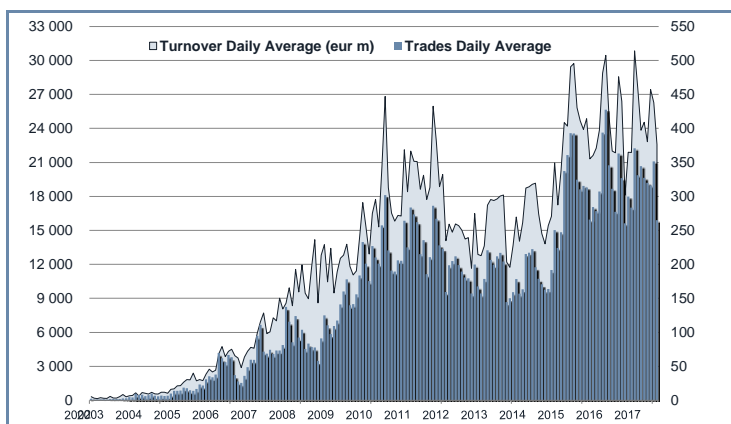
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	2 276	4.4%	0.04%	0.04%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZOC614	1 431	2.8%	0.17%	0.20%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE008471009	1 415	2.7%	0.05%	0.05%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	1 264	2.4%	0.09%	0.10%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	1 001	1.9%	0.11%	0.12%
6 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	811	1.6%	0.05%	0.05%
7 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	763	1.5%	0.16%	0.20%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SK5Y86	753	1.5%	0.18%	0.23%
9 EFTS PHYSICAL GOLD	PHAU	JE00B1V53770	737	1.4%	0.04%	0.05%
# ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	588	1.1%	0.05%	0.05%

TRADING BY SIZE OF TURNOVER

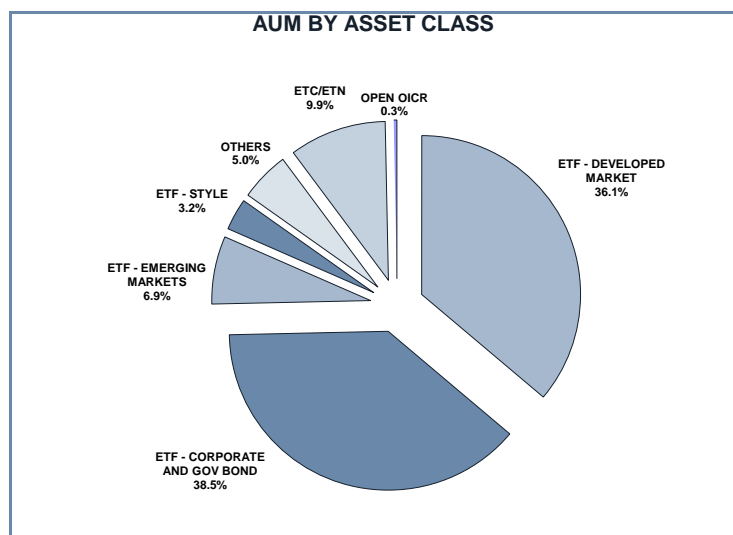
SIZE OF TURNOVER		MAY 2017		JUNE 2017		YEAR 2017			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	49 808	11.0	32 499	7.8	229 959	9.4%	55.4	0.1%
500	1 000	35 897	26.5	26 146	19.4	190 218	7.8%	141.7	0.3%
1 000	2 000	57 713	83.6	41 936	61.1	304 709	12.5%	442.2	0.9%
2 000	3 000	40 576	100.1	29 844	73.8	220 462	9.0%	543.8	1.0%
3 000	4 000	30 815	106.7	21 582	75.3	158 707	6.5%	549.2	1.1%
4 000	5 000	25 529	115.3	19 240	87.1	140 773	5.8%	636.9	1.2%
5 000	6 000	21 280	115.6	18 123	99.2	118 686	4.9%	645.0	1.2%
6 000	7 000	15 849	102.3	11 028	71.3	84 931	3.5%	549.8	1.1%
7 000	8 000	13 056	98.1	11 418	85.8	69 109	2.8%	517.5	1.0%
8 000	9 000	11 051	93.7	8 831	75.2	55 775	2.3%	473.5	0.9%
9 000	10 000	13 781	131.5	8 846	84.4	75 708	3.1%	723.0	1.4%
10 000	15 000	38 433	462.3	31 262	375.2	221 719	9.1%	2 683.3	5.2%
15 000	20 000	22 432	390.2	15 966	278.8	109 793	4.5%	1 912.4	3.7%
20 000	25 000	14 878	332.1	12 976	289.2	77 621	3.2%	1 731.7	3.3%
25 000	30 000	10 774	295.3	7 542	205.8	56 107	2.3%	1 536.7	3.0%
30 000	35 000	7 802	252.3	6 411	207.7	46 326	1.9%	1 502.5	2.9%
35 000	40 000	6 840	254.4	5 689	211.8	33 105	1.4%	1 235.2	2.4%
40 000	45 000	5 338	226.7	4 142	175.8	26 558	1.1%	1 127.7	2.2%
45 000	50 000	4 578	217.4	3 728	177.1	25 747	1.1%	1 221.8	2.4%
50 000	75 000	12 796	773.4	9 859	600.1	62 892	2.6%	3 800.3	7.3%
75 000	100 000	7 042	619.0	6 334	556.7	38 964	1.6%	3 422.5	6.6%
100 000	125 000	5 019	554.8	4 999	550.8	28 173	1.2%	3 122.2	6.0%
125 000	150 000	2 514	345.6	2 211	303.8	14 001	0.6%	1 919.1	3.7%
150 000		10 230	3 927.3	9 364	3 605.0	54 067	2.2%	21 317.9	41.1%
TOTAL		464 031	9 635.1	349 976	8 278.2	2 444 110		51 811.3	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
FEBRUARY	ETFMIB	294 127 552	3OIL	21 421
MARCH	3OIL	292 229 307	3OIL	33 615
APRIL	ETFMIB	437 288 315	3OIL	21 965
MAY	ETFMIB	524 941 058	3OIL	32 687
JUNE	ETFMIB	602 130 060	3OIL	22 766



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%	99.97%
EQUITY ITALY	0.08%	100.00%	0.09%	100.00%	0.09%	99.99%	0.10%	99.85%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%
EQUITY EUROPE - SINGLE COUNTRY	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	99.98%
EQUITY WORLD	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	99.96%
EQUITY NORTH AMERICA	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
EQUITY PACIFIC	0.11%	100.00%	0.11%	100.00%	0.12%	99.99%	0.12%	99.96%
EQUITY SHORT (DEVELOPED)	0.14%	100.00%	0.14%	100.00%	0.14%	99.99%	0.14%	99.99%
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%	0.10%	100.00%
LEVERAGED SHORT	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.18%	100.00%	0.18%	100.00%	0.19%	99.99%	0.19%	99.98%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.53%	100.00%	0.56%	100.00%	0.58%	99.89%	0.60%	99.76%
EQUITY EMERGING - ASIA	0.24%	100.00%	0.24%	100.00%	0.25%	100.00%	0.25%	99.99%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.42%	100.00%	0.43%	100.00%	0.45%	99.96%	0.47%	99.82%
EQUITY EMERGING - EAST EUROPE	0.23%	100.00%	0.24%	100.00%	0.25%	99.99%	0.25%	99.98%
EQUITY EMERGING - WORLD	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	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%	99.99%	0.10%	99.98%
INFLATION	0.15%	100.00%	0.16%	100.00%	0.16%	99.99%	0.17%	99.99%
LIQUIDITY	0.03%	100.00%	0.03%	100.00%	0.04%	100.00%	0.04%	100.00%
CORPORATE BOND - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
CORPORATE BOND - EX EURO	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.96%
CORPORATE BOND - EMERGING	0.31%	100.00%	0.32%	100.00%	0.33%	99.99%	0.33%	99.99%
CORPORATE BOND - WORLD	0.21%	100.00%	0.22%	100.00%	0.23%	100.00%	0.23%	100.00%
CORPORATE BOND - HIGH YIELD	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%	0.10%	99.95%
AGGREGATE BOND	0.12%	100.00%	0.12%	100.00%	0.12%	99.90%	0.13%	99.90%
BOND SHORT	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
BOND LEVERAGED LONG	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
BOND LEVERAGED SHORT	0.05%	100.00%	0.05%	100.00%	0.05%	100.00%	0.06%	100.00%
GOVERNMENT BONDS - EMERGING	0.14%	100.00%	0.14%	100.00%	0.15%	99.98%	0.15%	99.95%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - ITALY	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - WORLD	0.32%	100.00%	0.34%	99.98%	0.37%	99.93%	0.40%	99.85%
GOVERNMENT BONDS - EX EURO	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
ETF - STYLE	0.22%	100.00%	0.22%	99.99%	0.22%	99.98%	0.23%	99.93%
EQUITY STYLE (DEVELOPED)	0.22%	100.00%	0.22%	99.99%	0.22%	99.98%	0.22%	99.94%
EQUITY STYLE (EMERGING)	0.43%	100.00%	0.44%	99.93%	0.44%	99.93%	0.44%	99.65%
ETF - OTHERS	0.24%	100.00%	0.25%	100.00%	0.26%	99.98%	0.26%	99.93%
EQUITY SECTORS (DEVELOPED)	0.21%	100.00%	0.21%	100.00%	0.21%	100.00%	0.22%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.32%	100.00%	0.34%	100.00%	0.35%	99.98%	0.36%	99.87%
COMMODITIES	0.22%	100.00%	0.22%	100.00%	0.23%	100.00%	0.23%	99.99%
CREDIT INDICES	0.41%	100.00%	0.41%	100.00%	0.41%	100.00%	0.41%	100.00%
REAL ESTATE	0.21%	100.00%	0.21%	100.00%	0.22%	100.00%	0.22%	99.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.43%	100.00%	0.48%	100.00%	0.59%	99.98%	0.68%	98.78%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.69%	100.00%	0.72%	99.76%	0.74%	98.81%	0.74%	97.64%
ETF	0.11%	100.00%	0.11%	100.00%	0.12%	99.99%	0.12%	99.97%

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: BNP Paribas Easy and HSBC ETFs PLC listed their first ETFs.

During the last month, the following 19 instruments were listed on ETFplus market:

- 1 Powershare Equity North America ET
- 5 Equity Style (developed) ETFs, 1 Real Estate ETF, 7 Equity Thematic ETFs issued by BNP Paribas Easy
- 5 Equity ETFs issued by HSBC ETFs PLC

These new instruments bring to 1,227 the number of products listed on ETFplus market (782 ETFs, 313 ETCs/ETNs and 132 Open Funds).

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