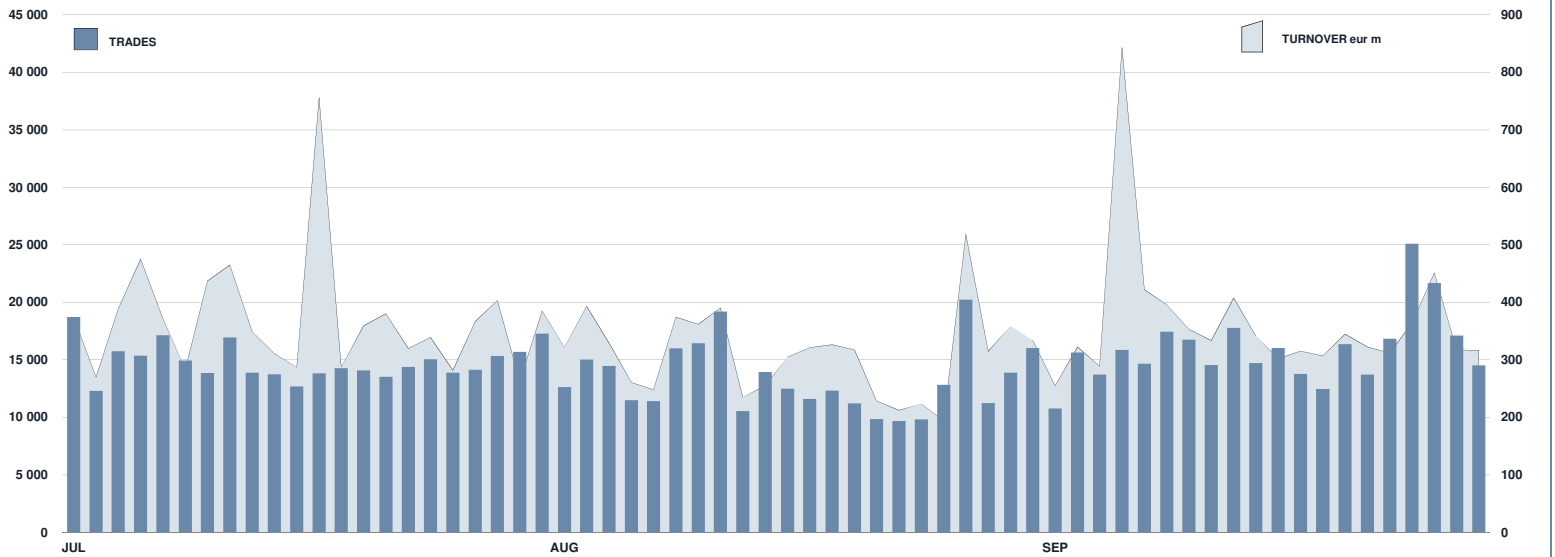




ETFPlus Statistics

September 2017

ETFPPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END of MONTH	MONTH NEW LISTED	AUM in MT		AUGUST 2017		SEPTEMBER 2017		JAN - SEP 2017	
			eur m 31/08/2017	eur m 29/09/2017	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	225	3	22 650.32	23 984.28	68 274	2 975.02	78 170	3 091.13	813 051	30 015.58
ETF - CORPORATE AND GOV BOND	240	6	24 696.21	24 157.69	45 888	1 424.12	60 340	1 726.46	595 219	17 481.52
ETF - EMERGING MARKETS	86	1	4 501.79	4 552.61	16 410	344.43	22 135	405.49	222 665	4 006.00
ETF - STYLE	86	3	2 282.99	2 373.08	7 248	161.73	8 063	139.45	86 749	1 415.57
OTHERS	158	0	3 283.87	3 575.87	18 246	370.87	22 577	466.44	232 814	4 700.89
ETC/ETN	313	0	6 308.87	6 014.03	137 597	1 595.50	144 122	1 814.80	1 430 909	16 335.33
OPEN OICR	129	0	221.10	228.57	92	4.66	169	6.98	1 579	153.40
TOTAL	1 237	13	63 945.15	64 886.14	293 755	6 876.33	335 576	7 650.75	3 382 986	74 108.28

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	IE00B7ZQC614	16 809	5.0%	0.18%	0.22%	
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	11 215	3.3%	0.14%	0.31%	
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	8 770	2.6%	0.27%	0.40%	
4 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	6 661	2.0%	0.03%	0.03%	
5 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMIB	FR0010446658	6 435	1.9%	0.07%	0.08%	
6 EFTS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BD9Q840	5 333	1.6%	0.11%	0.22%	
7 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B66F4759	4 986	1.5%	0.04%	0.05%	
8 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	4 669	1.4%	0.11%	0.11%	
9 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	4 448	1.3%	0.11%	0.12%	
10 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	4 313	1.3%	0.69%	0.81%	

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	ETFMIB	FR0010010827	303	4.0%	0.03%	0.03%	
2 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	193	2.5%	0.05%	0.05%	
3 LYXOR SMART CASH UCITS ETF C-EUR	SMART	LU1190417599	183	2.4%	0.01%	0.01%	
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMIB	FR0010446658	181	2.4%	0.07%	0.08%	
5 DB X-TRACKERS II EONIA UCITS ETF 1C	XEON	LU0290358497	163	2.1%	0.03%	0.03%	
6 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	162	2.1%	0.18%	0.22%	
7 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	151	2.0%	0.11%	0.12%	
8 LYXOR UCITS ETF DAX	DAXX	LU0252633754	125	1.6%	0.03%	0.03%	
9 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	121	1.6%	0.05%	0.05%	
10 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	121	1.6%	0.14%	0.31%	

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	IE00B7ZQC614	213 390	6.3%	0.17%	0.21%	
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	114 405	3.4%	0.29%	0.45%	
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMIB	FR0010446658	101 616	3.0%	0.08%	0.09%	
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	85 417	2.5%	0.16%	0.23%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	67 084	2.0%	0.11%	0.12%	
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	55 330	1.6%	0.03%	0.04%	
7 EFTS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BD9Q840	52 066	1.5%	0.14%	0.24%	
8 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	49 735	1.5%	0.14%	0.14%	
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	48 002	1.4%	0.71%	0.81%	
10 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	47 041	1.4%	0.15%	0.19%	

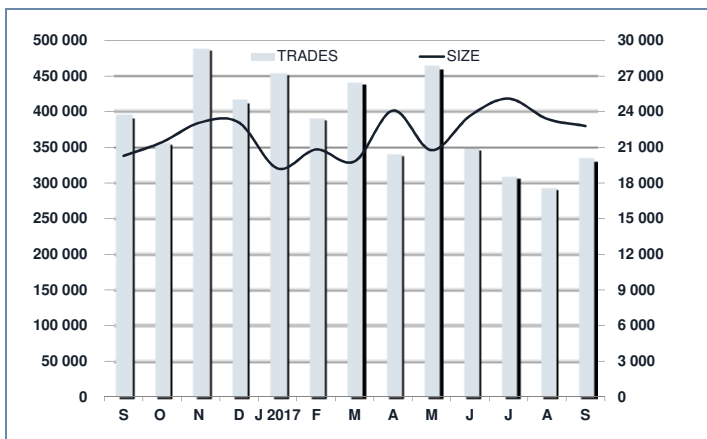
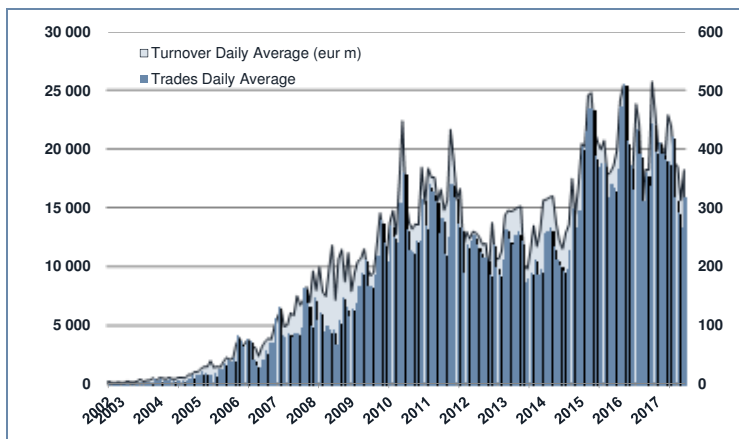
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD		
			eur m	% TOT	BBO	25 000 €	
1 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	3 337	4.5%	0.03%	0.04%	
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	1 922	2.6%	0.17%	0.21%	
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 879	2.5%	0.05%	0.05%	
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMIB	FR0010446658	1 840	2.5%	0.08%	0.09%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	1 336	1.8%	0.11%	0.12%	
6 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	1 084	1.5%	0.16%	0.23%	
7 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	1 082	1.5%	0.05%	0.05%	
8 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	1 064	1.4%	0.15%	0.19%	
9 LYXOR UCITS ETF DAX	DAXX	LU0252633754	945	1.3%	0.03%	0.03%	
10 EFTS PHYSICAL GOLD	PHAU	JE00B1VS3770	871	1.2%	0.04%	0.05%	

TRADING BY SIZE OF TURNOVER

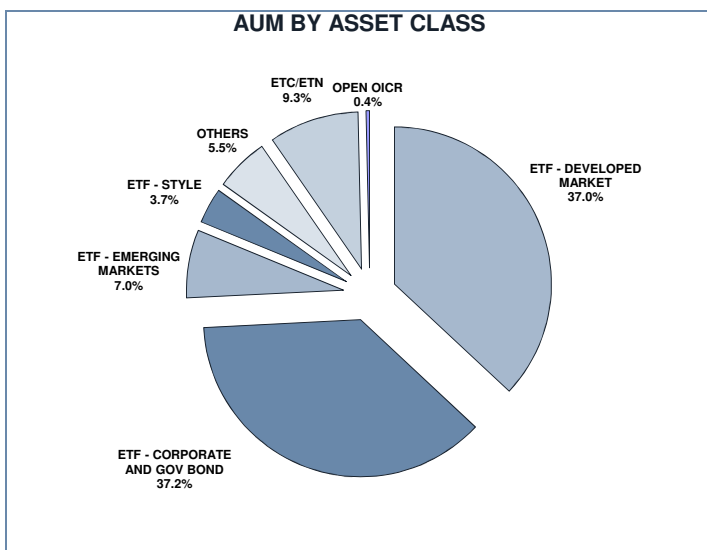
SIZE OF TURNOVER		AUGUST 2017		SEPTEMBER 2017		YEAR 2017			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	28 154	6.6	36 768	8.1	324 094	9.6%	77.1	0.1%
500	1 000	23 482	17.4	26 513	19.5	264 577	7.8%	196.7	0.3%
1 000	2 000	36 910	53.2	43 367	62.9	424 250	12.5%	615.1	0.8%
2 000	3 000	26 240	64.8	29 561	72.7	303 777	9.0%	749.2	1.0%
3 000	4 000	17 752	61.5	21 141	73.1	216 732	6.4%	749.9	1.0%
4 000	5 000	16 357	73.7	17 368	78.4	192 303	5.7%	869.5	1.2%
5 000	6 000	14 595	79.8	15 312	83.2	163 946	4.8%	891.8	1.2%
6 000	7 000	9 100	58.9	10 448	67.4	114 265	3.4%	739.6	1.0%
7 000	8 000	7 462	55.9	8 132	61.0	93 733	2.8%	702.0	0.9%
8 000	9 000	8 039	68.3	9 222	78.5	81 542	2.4%	692.6	0.9%
9 000	10 000	7 238	69.1	9 294	88.8	100 150	3.0%	956.4	1.3%
10 000	15 000	24 801	301.3	29 097	353.8	301 899	8.9%	3 653.3	4.9%
15 000	20 000	14 141	242.2	15 174	263.2	153 676	4.5%	2 671.6	3.6%
20 000	25 000	9 846	219.7	10 747	240.4	108 460	3.2%	2 420.0	3.3%
25 000	30 000	6 436	175.4	7 088	193.7	76 886	2.3%	2 103.8	2.8%
30 000	35 000	5 378	173.7	5 515	179.2	62 225	1.8%	2 017.5	2.7%
35 000	40 000	4 687	174.7	4 116	154.0	45 964	1.4%	1 715.2	2.3%
40 000	45 000	3 608	153.1	3 765	159.8	37 241	1.1%	1 581.3	2.1%
45 000	50 000	2 808	133.2	3 233	153.9	34 947	1.0%	1 658.9	2.2%
50 000	75 000	8 392	507.9	9 485	575.2	89 279	2.6%	5 399.1	7.3%
75 000	100 000	5 632	494.9	5 824	508.5	56 214	1.7%	4 933.2	6.7%
100 000	125 000	3 458	380.3	3 855	426.1	39 420	1.2%	4 360.5	5.9%
125 000	150 000	1 900	261.3	2 123	292.1	19 730	0.6%	2 706.6	3.7%
150 000		7 339	3 049.5	8 428	3 457.4	77 676	2.3%	31 647.2	42.7%
TOTAL		293 755	6 876.3	335 576	7 650.8	3 382 986		74 108.3	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
JULY	ETFMIB	446 705 759	3OIL	19 196
AUGUST	ETFMIB	311 162 515	3OIL	17 504
SEPTEMBER	ETFMIB	302 756 584	3OIL	16 809



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	99.99%
EQUITY ITALY	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%
EQUITY WORLD	0.11%	100.00%	0.11%	99.99%	0.11%	99.98%	0.11%	99.97%
EQUITY NORTH AMERICA	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY PACIFIC	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%
EQUITY SHORT (DEVELOPED)	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
LEVERAGED SHORT	0.13%	100.00%	0.13%	100.00%	0.13%	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	0.16%	100.00%	0.17%	99.99%	0.17%	99.98%	0.18%	99.88%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.51%	100.00%	0.57%	99.98%	0.60%	99.96%	0.62%	99.88%
EQUITY EMERGING - ASIA	0.22%	100.00%	0.22%	100.00%	0.23%	100.00%	0.23%	99.71%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.35%	100.00%	0.37%	99.85%	0.38%	99.74%	0.40%	99.65%
EQUITY EMERGING - EAST EUROPE	0.21%	100.00%	0.22%	100.00%	0.23%	100.00%	0.23%	99.92%
EQUITY EMERGING - WORLD	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	99.98%
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%	99.95%
INFLATION	0.17%	100.00%	0.19%	100.00%	0.20%	99.99%	0.21%	99.97%
LIQUIDITY	0.04%	100.00%	0.04%	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%	0.08%	99.98%
CORPORATE BOND - EX EURO	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.98%
CORPORATE BOND - EMERGING	0.29%	100.00%	0.31%	100.00%	0.31%	100.00%	0.32%	100.00%
CORPORATE BOND - WORLD	0.19%	100.00%	0.19%	100.00%	0.19%	100.00%	0.20%	100.00%
CORPORATE BOND - HIGH YIELD	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	99.95%
AGGREGATE BOND	0.12%	100.00%	0.13%	100.00%	0.13%	99.87%	0.14%	99.81%
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	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%
GOVERNMENT BONDS - EMERGING	0.13%	100.00%	0.14%	100.00%	0.14%	99.97%	0.15%	99.89%
GOVERNMENT BONDS - EURO	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%
GOVERNMENT BONDS - ITALY	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%
GOVERNMENT BONDS - WORLD	0.29%	100.00%	0.35%	100.00%	0.45%	99.75%	0.54%	97.57%
GOVERNMENT BONDS - EX EURO	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
ETF - STYLE	0.19%	100.00%	0.19%	100.00%	0.19%	99.99%	0.20%	99.98%
EQUITY STYLE (DEVELOPED)	0.19%	100.00%	0.19%	100.00%	0.19%	99.99%	0.19%	99.99%
EQUITY STYLE (EMERGING)	0.44%	100.00%	0.43%	99.82%	0.44%	99.79%	0.43%	99.10%
ETF - OTHERS	0.21%	100.00%	0.22%	99.99%	0.22%	99.96%	0.23%	99.91%
EQUITY SECTORS (DEVELOPED)	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%	0.18%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.29%	100.00%	0.30%	100.00%	0.32%	99.97%	0.33%	99.95%
COMMODITIES	0.19%	100.00%	0.20%	100.00%	0.20%	100.00%	0.20%	99.99%
CREDIT INDICES	0.36%	100.00%	0.38%	100.00%	0.40%	100.00%	0.42%	100.00%
REAL ESTATE	0.19%	100.00%	0.19%	100.00%	0.20%	100.00%	0.20%	100.00%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.44%	100.00%	0.50%	100.00%	0.59%	99.88%	0.64%	98.13%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.79%	100.00%	0.80%	98.69%	0.83%	95.08%	0.83%	92.51%
ETF	0.10%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	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

During the last month, the following 13 instruments were listed on ETFplus market:

- 1 PIR ETF issued by Amundi
- 1 ETF on Italian mid and small cap issued by iShares
- 4 European equity ETFs, 2 Italian bond ETFs and 1 EUR inflation ETF issued by Lyxor
- 1 emerging market ETF and 3 bond ETFs issued by db x-trackers

These new instruments bring to 1 237 the number of products listed on ETFplus market (795 ETFs, 313 ETCs/ETNs and 129 Open Funds).

