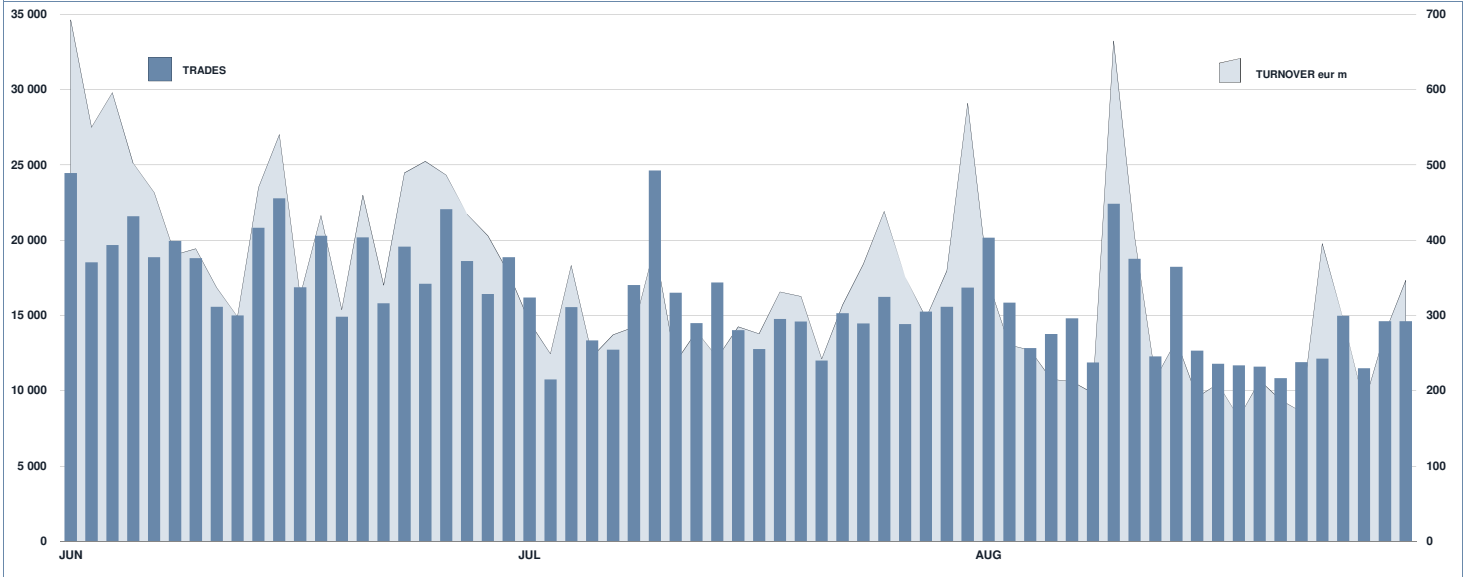




ETF Statistics

August 2018

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		JULY 2018		AUGUST 2018		JAN - AUG 2018	
			eur m 31/07/2018	eur m 31/08/2018	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	235	0	24 715.70	24 265.76	85 588	2 639.2	79 732	2 676.02	916 367	32 942.93
ETF - CORPORATE AND GOV BOND	272	2	26 940.27	27 613.81	63 783	1 716.9	53 531	1 242.56	514 670	15 225.55
ETF - EMERGING MARKETS	81	0	4 166.67	3 886.50	24 338	453.1	24 084	515.89	218 656	4 945.06
ETF - STYLE	95	4	2 447.32	2 331.99	7 938	135.7	7 477	121.06	79 334	1 467.36
OTHERS	171	3	3 897.64	4 071.61	28 700	402.1	23 826	339.80	260 936	4 274.49
ETC/ETN	315	0	5 770.54	5 788.93	126 203	1 443.9	127 579	1 352.71	1 182 185	13 913.43
OPEN OICR	119	0	345.04	344.18	241	18.5	161	6.00	1 917	144.42
<b>TOTAL</b>	<b>1 288</b>	<b>9</b>	<b>68 283.18</b>	<b>68 302.78</b>	<b>336 791</b>	<b>6 809.3</b>	<b>316 390</b>	<b>6 254.03</b>	<b>3 174 065</b>	<b>72 913.24</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	SOIL	IE00B7ZQC614	12 480	3.9%	0.12%	0.14%
2 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	8 722	2.8%	0.08%	0.09%
3 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SX5Y86	8 441	2.7%	0.14%	0.17%
4 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	6 205	2.0%	0.08%	0.08%
5 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	5 991	1.9%	0.12%	0.13%
6 ETF3 3X DAILY LONG FTSE MIB	IT3L	IE00B8D9WV97	5 738	1.8%	0.16%	0.17%
7 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	5 317	1.7%	0.13%	0.14%
8 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	5 115	1.6%	0.27%	0.30%
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	4 783	1.5%	0.27%	0.32%
10 ETF3 3X DAILY SHORT FTSE MIB	IT3S	IE00B894R074	4 781	1.5%	0.16%	0.17%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3Z0K018	236	3.8%	0.05%	0.05%
2 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	204	3.3%	0.04%	0.04%
3 LYXOR FTSE MIB UCITS ETF - DIST	ETFMB	FR0010010827	184	2.9%	0.05%	0.05%
4 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	LIPE	IE00B42Z5444	141	2.3%	0.08%	0.08%
5 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE00B7ZQC614	127	2.0%	0.12%	0.14%
6 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	113	1.8%	0.08%	0.09%
7 LYXOR EURO STOXX 50 DR UCITS ETF - DIST	MSE	FR0007054358	109	1.7%	0.05%	0.06%
8 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE00031442068	102	1.6%	0.03%	0.03%
9 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	99	1.6%	0.03%	0.03%
10 ISHARES NASDAQ 100 UCITS ETF USD ACC	CSDX	IE00B53S2B19	93	1.5%	0.05%	0.05%

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	104 261	3.3%	0.13%	0.15%
2 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SX5Y86	79 107	2.5%	0.16%	0.20%
3 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	78 784	2.5%	0.08%	0.09%
4 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	69 526	2.2%	0.08%	0.08%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	65 740	2.1%	0.38%	0.46%
6 LYXOR FTSE MIB UCITS ETF - DIST	ETFMB	FR0010010827	55 630	1.8%	0.05%	0.05%
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	50 999	1.6%	0.12%	0.13%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	48 653	1.5%	0.13%	0.13%
9 ETF3 3X DAILY LONG FTSE MIB	IT3L	IE00B8D9WV97	47 237	1.5%	0.15%	0.15%
10 ETF3 3X DAILY SHORT FTSE MIB	IT3S	IE00B894R074	46 081	1.5%	0.15%	0.15%

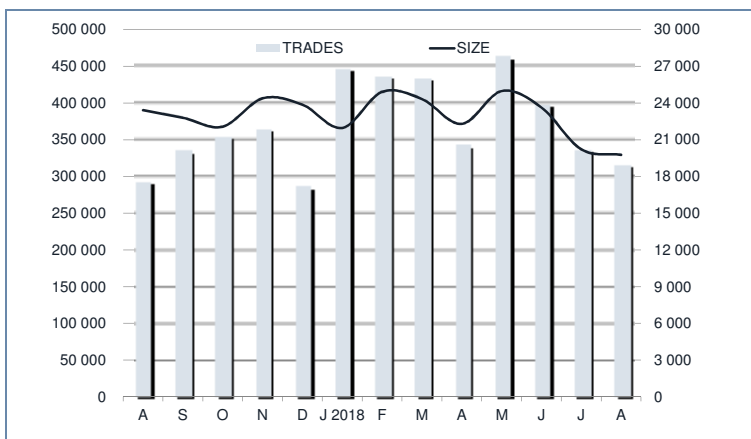
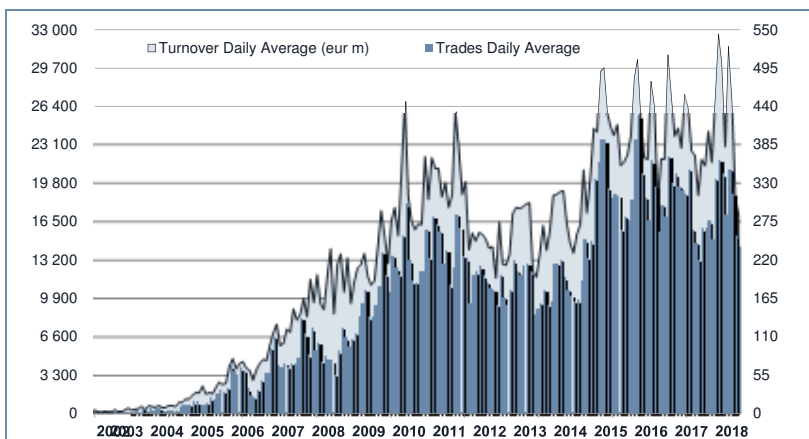
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR FTSE MIB UCITS ETF - DIST	ETFMB	FR0010010827	1 882	2.6%	0.05%	0.05%
2 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	1 882	2.6%	0.03%	0.04%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 504	2.1%	0.05%	0.05%
4 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE00031442068	1 468	2.0%	0.03%	0.04%
5 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE00B7ZQC614	1 374	1.9%	0.13%	0.15%
6 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3Z0K018	1 319	1.8%	0.05%	0.06%
7 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	1 234	1.7%	0.08%	0.08%
8 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	1 128	1.5%	0.08%	0.09%
9 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	LIPE	IE00B42Z5444	1 043	1.4%	0.08%	0.08%
10 LYXOR EURO STOXX 50 DR UCITS ETF - DIST	MSE	FR0007054358	968	1.3%	0.05%	0.05%

### TRADING BY SIZE OF TURNOVER

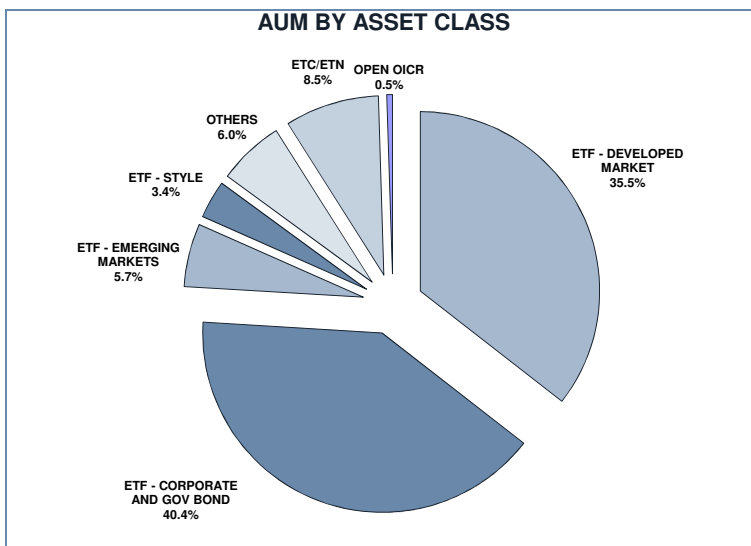
SIZE OF TURNOVER		JULY 2018		AUGUST 2018		YEAR 2018			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	40 176	8.4	30 025	7.0	301 517	9.5%	67.8	0.1%
500	1 000	27 415	20.0	24 617	18.1	228 926	7.2%	170.6	0.2%
1 000	2 000	39 913	58.0	40 903	59.7	376 340	11.9%	547.9	0.8%
2 000	3 000	27 465	67.6	28 890	71.5	266 986	8.4%	659.2	0.9%
3 000	4 000	21 990	76.3	22 074	76.8	196 135	6.2%	680.9	0.9%
4 000	5 000	17 322	78.1	17 329	78.0	172 493	5.4%	777.4	1.1%
5 000	6 000	13 836	75.0	13 233	72.1	137 546	4.3%	747.7	1.0%
6 000	7 000	11 443	74.4	10 242	66.4	94 487	3.0%	613.3	0.8%
7 000	8 000	9 414	70.5	9 695	72.7	85 259	2.7%	638.4	0.9%
8 000	9 000	9 692	82.3	9 267	78.8	84 203	2.7%	714.5	1.0%
9 000	10 000	7 877	75.2	7 868	75.4	82 577	2.6%	788.1	1.1%
10 000	15 000	29 437	353.3	28 027	339.4	319 803	10.1%	3 838.4	5.3%
15 000	20 000	16 608	288.4	15 862	273.7	157 495	5.0%	2 734.5	3.8%
20 000	25 000	10 170	227.4	10 178	227.3	109 822	3.5%	2 450.7	3.4%
25 000	30 000	6 931	190.5	7 267	198.5	73 089	2.3%	2 003.3	2.7%
30 000	35 000	5 684	184.3	5 253	170.0	62 115	2.0%	2 016.3	2.8%
35 000	40 000	4 913	184.3	4 922	184.8	55 251	1.7%	2 067.8	2.8%
40 000	45 000	4 324	182.1	3 903	164.8	39 585	1.2%	1 673.8	2.3%
45 000	50 000	3 707	176.3	3 202	153.2	35 481	1.1%	1 688.0	2.3%
50 000	75 000	10 578	630.6	8 484	500.3	106 131	3.3%	6 338.9	8.7%
75 000	100 000	4 947	429.6	4 193	365.9	50 984	1.6%	4 423.3	6.1%
100 000	125 000	4 244	467.3	3 145	351.7	39 703	1.3%	4 380.9	6.0%
125 000	150 000	2 128	289.0	1 804	246.2	19 092	0.6%	2 607.2	3.6%
150 000		6 577	2 520.5	6 007	2 401.3	79 045	2.5%	30 284.1	41.5%
<b>TOTAL</b>		<b>336 791</b>	<b>6 809.3</b>	<b>316 390</b>	<b>6 254.0</b>	<b>3 174 065</b>		<b>72 913.2</b>	

### TRADING EVOLUTION



### FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
AUGUST	ETFMIB	311 162 515	3OIL	17 504
SEPTEMBER	ETFMIB	302 756 584	3OIL	16 809
OCTOBER	ETFMIB	479 679 910	3OIL	16 922
NOVEMBER	ETFMIB	347 609 565	3NGL	16 217
DECEMBER	EUE	253 885 530	3NGL	14 188
JANUARY 2018	LEVMI	242 597 461	3NGL	15 935
FEBRUARY	CSSPX	353 296 662	3NGL	11 344
MARCH	CSSPX	406 065 260	3OIL	12 137
APRIL	3OIL	214 312 390	3OIL	14 789
MAY	ETFMIB	444 148 845	XBRMIB	15 247
JUNE	CSNDX	331 081 757	3OIL	13 456
JULY	3OIL	176 533 155	3OIL	14 044
AUGUST	IUSE	236 112 884	3OIL	12 480



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.08%</b>	<b>100.00%</b>	<b>0.08%</b>	<b>100.00%</b>	<b>0.08%</b>	<b>100.00%</b>	<b>0.08%</b>	<b>100.00%</b>
EQUITY ITALY	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.10%	99.99%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%
EQUITY WORLD	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%	0.11%	99.98%
EQUITY NORTH AMERICA	0.06%	100.00%	0.06%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY PACIFIC	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	99.99%
EQUITY SHORT (DEVELOPED)	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
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	0.09%	100.00%	0.09%	100.00%	0.10%	99.99%	0.10%	99.96%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - EMERGING MARKETS</b>	<b>0.16%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.18%</b>	<b>99.99%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.53%	100.00%	0.55%	99.98%	0.57%	99.96%	0.59%	99.96%
EQUITY EMERGING - ASIA	0.22%	100.00%	0.22%	100.00%	0.23%	100.00%	0.23%	100.00%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.40%	100.00%	0.41%	100.00%	0.42%	100.00%	0.43%	99.97%
EQUITY EMERGING - EAST EUROPE	0.28%	100.00%	0.29%	99.99%	0.29%	99.96%	0.30%	99.89%
EQUITY EMERGING - WORLD	0.09%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<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>99.97%</b>
INFLATION	0.15%	100.00%	0.16%	100.00%	0.16%	99.99%	0.16%	99.99%
LIQUIDITY	0.02%	100.00%	0.02%	100.00%	0.02%	100.00%	0.03%	100.00%
CORPORATE BOND - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%	0.07%	99.99%
CORPORATE BOND - EX EURO	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	99.99%
CORPORATE BOND - EMERGING	0.26%	100.00%	0.27%	99.99%	0.28%	99.98%	0.29%	99.98%
CORPORATE BOND - WORLD	0.20%	100.00%	0.21%	100.00%	0.21%	100.00%	0.22%	100.00%
CORPORATE BOND - HIGH YIELD	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	100.00%
AGGREGATE BOND	0.11%	100.00%	0.11%	100.00%	0.13%	99.78%	0.14%	99.47%
BOND SHORT	0.05%	100.00%	0.05%	100.00%	0.05%	100.00%	0.06%	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%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - EMERGING	0.15%	100.00%	0.16%	100.00%	0.17%	99.99%	0.18%	99.89%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - ITALY	0.09%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%
GOVERNMENT BONDS - WORLD	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%	0.17%	99.98%
GOVERNMENT BONDS - EX EURO	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%
<b>ETF - STYLE</b>	<b>0.16%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>99.99%</b>	<b>0.18%</b>	<b>99.98%</b>
EQUITY STYLE (DEVELOPED)	0.16%	100.00%	0.17%	100.00%	0.17%	99.99%	0.17%	99.98%
EQUITY STYLE (EMERGING)	0.30%	100.00%	0.31%	99.99%	0.31%	99.97%	0.31%	99.81%
<b>ETF - OTHERS</b>	<b>0.19%</b>	<b>100.00%</b>	<b>0.19%</b>	<b>100.00%</b>	<b>0.20%</b>	<b>99.98%</b>	<b>0.21%</b>	<b>99.96%</b>
EQUITY SECTORS (DEVELOPED)	0.18%	100.00%	0.19%	100.00%	0.19%	99.99%	0.19%	99.98%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.18%	100.00%	0.19%	100.00%	0.20%	99.99%	0.22%	99.95%
COMMODITIES	0.19%	100.00%	0.20%	100.00%	0.20%	99.95%	0.21%	99.95%
CREDIT INDICES	0.26%	100.00%	0.30%	100.00%	0.33%	100.00%	0.34%	100.00%
REAL ESTATE	0.14%	100.00%	0.14%	100.00%	0.15%	100.00%	0.16%	99.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.39%	100.00%	0.42%	100.00%	0.45%	99.93%	0.47%	99.90%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.64%	100.00%	0.68%	99.81%	0.71%	99.41%	0.73%	99.13%
MULTI ASSET	0.26%	100.00%	0.26%	100.00%	0.26%	99.98%	0.26%	99.96%
<b>ETF</b>	<b>0.10%</b>	<b>100.00%</b>	<b>0.10%</b>	<b>100.00%</b>	<b>0.11%</b>	<b>99.99%</b>	<b>0.11%</b>	<b>99.98%</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

ETFplus AUM reached the new historical record of €68.3bn (+6.81% vs August 2018).

## New instruments listed in August:

- WisdomTree Japan SmallCap Dividend UCITS ETF – USD
- WisdomTree Japan SmallCap Dividend UCITS ETF – USD Acc
- WisdomTree US Multifactor UCITS ETF – USD
- WisdomTree US Multifactor UCITS ETF – USD Acc
- AMUNDI INDEX US CORP SRI UCITS ETF DR – USD (C)
- WisdomTree Enhanced Commodity UCITS ETF – EUR Hedged Acc
- Invesco Bloomberg Commodity UCITS ETF EUR Hdg
- WisdomTree AT1 CoCo Bond UCITS ETF – EUR Hedged
- SPDR S&P US Communication Services Select Factor UCITS ETF

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