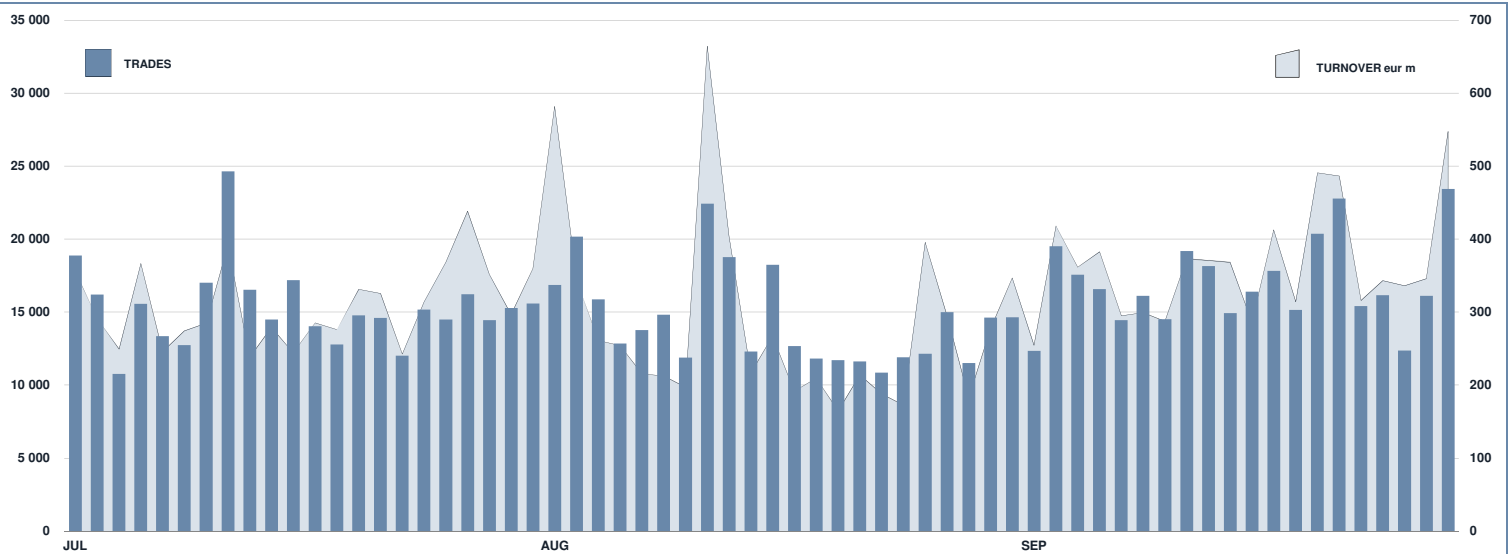




ETF Statistics

September 2018

ETFPPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		AUGUST 2018		SEPTEMBER 2018		JAN - SEP 2018	
			eur m 31/08/2018	eur m 28/09/2018	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	238	3	24 265.76	25 251.71	79 732	2 676.02	97 376	2 841.14	1 013 743	35 784.07
ETF - CORPORATE AND GOV BOND	277	5	27 613.81	27 743.51	53 531	1 242.56	60 532	1 973.15	575 202	17 198.70
ETF - EMERGING MARKETS	81	0	3 886.50	4 125.29	24 084	515.89	24 035	512.46	242 691	5 457.52
ETF - STYLE	96	1	2 331.99	2 328.62	7 477	121.06	7 236	124.67	86 570	1 592.03
OTHERS	178	7	4 071.61	4 106.42	23 826	339.80	25 371	435.49	286 307	4 709.99
ETC/ETN	315	0	5 788.93	5 969.05	127 579	1 352.71	124 678	1 396.23	1 306 863	15 309.65
OPEN OICR	124	6	344.18	347.99	161	6.00	112	6.05	2 029	150.47
TOTAL	1 309	22	68 302.78	69 872.58	316 390	6 254.03	339 340	7 289.19	3 513 405	80 202.43

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 SHORT DAILY	3OIS	IE0087SXS5Y86	11 850	3.5%	0.11%	0.15%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	11 482	3.4%	0.10%	0.12%
3 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	10 229	3.0%	0.08%	0.09%
4 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	9 110	2.7%	0.05%	0.05%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	9 065	2.7%	0.22%	0.27%
6 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMIIB	FR0010446658	6 634	2.0%	0.08%	0.08%
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	5 907	1.7%	0.12%	0.13%
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	5 656	1.7%	0.23%	0.29%
9 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	5 485	1.6%	0.13%	0.13%
10 ETF3 3X DAILY SHORT FTSE MIB	IT3S	JE008894R074	5 186	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 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	269	3.7%	0.05%	0.05%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	151	2.1%	0.10%	0.12%
3 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084L5Y983	145	2.0%	0.04%	0.05%
4 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	139	1.9%	0.03%	0.03%
5 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	139	1.9%	0.07%	0.08%
6 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	131	1.8%	0.08%	0.09%
7 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IJPE	IE00842Z5J44	105	1.4%	0.08%	0.08%
8 LYXOR EURO CASH UCITS ETF - ACC	LEONIA	FR0010510800	100	1.4%	0.01%	0.01%
9 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMIIB	FR0010446658	99	1.4%	0.08%	0.08%
10 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EIMI	IE008KM4G266	90	1.2%	0.07%	0.07%

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	IE0087ZQC614	115 743	3.3%	0.13%	0.15%
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SXS5Y86	90 957	2.6%	0.16%	0.19%
3 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	89 013	2.5%	0.08%	0.09%
4 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMIIB	FR0010446658	76 160	2.2%	0.08%	0.08%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	74 805	2.1%	0.37%	0.43%
6 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	64 740	1.8%	0.05%	0.05%
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	56 906	1.6%	0.12%	0.13%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	54 138	1.5%	0.13%	0.13%
9 ETF3 3X DAILY LONG FTSE MIB	IT3L	JE0088DVVK97	52 027	1.5%	0.15%	0.15%
10 ETF3 3X DAILY SHORT FTSE MIB	IT3S	JE008894R074	51 267	1.5%	0.15%	0.15%

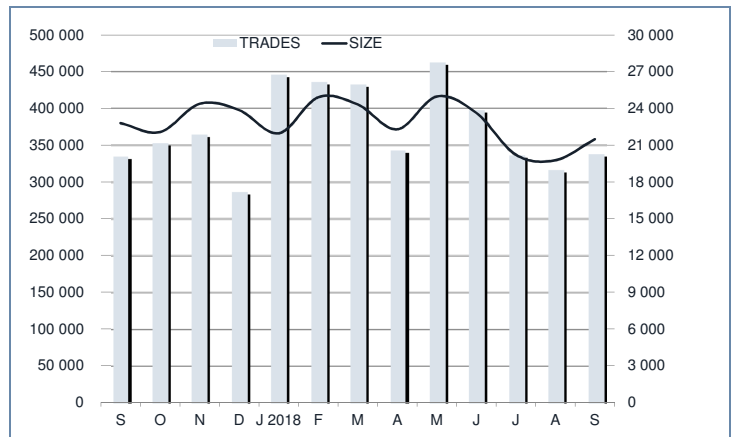
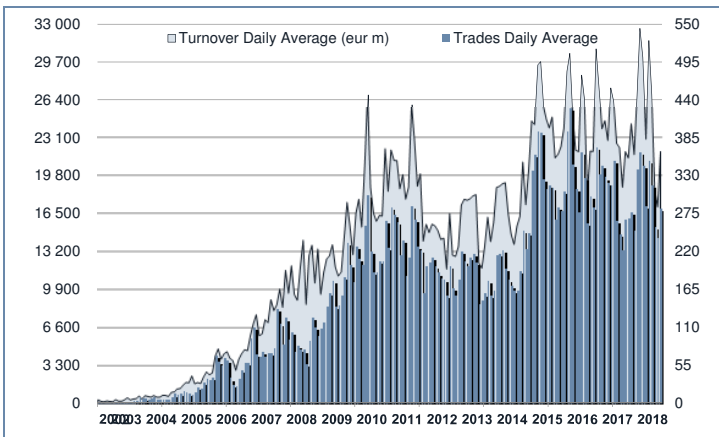
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	2 151	2.7%	0.05%	0.05%
2 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	2 021	2.5%	0.03%	0.04%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 588	2.0%	0.05%	0.05%
4 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	1 524	1.9%	0.13%	0.15%
5 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE0031442068	1 517	1.9%	0.03%	0.04%
6 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK018	1 406	1.8%	0.05%	0.06%
7 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMIIB	FR0010446658	1 333	1.7%	0.08%	0.08%
8 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	1 258	1.6%	0.08%	0.09%
9 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IJPE	IE00842Z5J44	1 148	1.4%	0.08%	0.08%
10 LYXOR EURO STOXX 50 DR UCITS ETF - DIST	MSE	FR0007054358	1 023	1.3%	0.05%	0.05%

TRADING BY SIZE OF TURNOVER

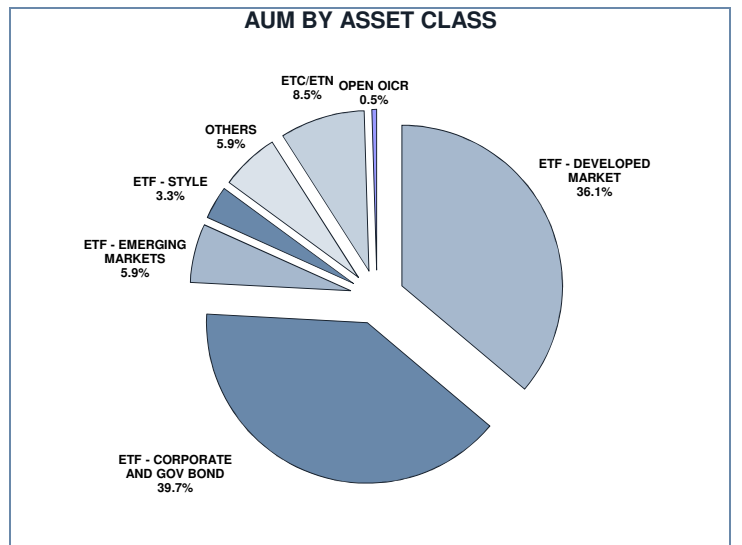
SIZE OF TURNOVER		AUGUST 2018		SEPTEMBER 2018		YEAR 2018			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	30 025	7.0	29 330	6.9	330 847	9.4%	74.8	0.1%
500	1 000	24 617	18.1	21 951	16.0	250 877	7.1%	186.6	0.2%
1 000	2 000	40 903	59.7	37 968	55.5	414 308	11.8%	603.4	0.8%
2 000	3 000	28 890	71.5	31 093	77.7	298 079	8.5%	737.0	0.9%
3 000	4 000	22 074	76.8	25 155	88.7	221 290	6.3%	769.6	1.0%
4 000	5 000	17 329	78.0	18 847	84.6	191 340	5.4%	862.1	1.1%
5 000	6 000	13 233	72.1	12 786	69.7	150 332	4.3%	817.4	1.0%
6 000	7 000	10 242	66.4	11 065	72.2	105 552	3.0%	685.5	0.9%
7 000	8 000	9 695	72.7	12 131	90.5	97 390	2.8%	728.9	0.9%
8 000	9 000	9 267	78.8	8 009	67.7	92 212	2.6%	782.2	1.0%
9 000	10 000	7 868	75.4	9 262	88.4	91 839	2.6%	876.5	1.1%
10 000	15 000	28 027	339.4	31 725	387.6	351 528	10.0%	4 226.1	5.3%
15 000	20 000	15 862	273.7	16 812	291.9	174 307	5.0%	3 026.4	3.8%
20 000	25 000	10 178	227.3	13 731	306.6	123 553	3.5%	2 757.3	3.4%
25 000	30 000	7 267	198.5	7 966	218.4	81 055	2.3%	2 221.7	2.8%
30 000	35 000	5 253	170.0	6 394	206.9	68 509	1.9%	2 223.2	2.8%
35 000	40 000	4 922	184.8	5 804	216.8	61 055	1.7%	2 284.6	2.8%
40 000	45 000	3 903	164.8	4 805	203.2	44 390	1.3%	1 877.0	2.3%
45 000	50 000	3 202	153.2	3 909	186.9	39 390	1.1%	1 874.9	2.3%
50 000	75 000	8 484	500.3	12 581	739.3	118 712	3.4%	7 078.2	8.8%
75 000	100 000	4 193	365.9	5 112	449.1	56 096	1.6%	4 872.4	6.1%
100 000	125 000	3 145	351.7	3 900	428.8	43 603	1.2%	4 809.7	6.0%
125 000	150 000	1 804	246.2	2 372	323.0	21 464	0.6%	2 930.2	3.7%
150 000		6 007	2 401.3	6 632	2 612.7	85 677	2.4%	32 896.8	41.0%
TOTAL		316 390	6 254.0	339 340	7 289.2	3 513 405		80 202.4	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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	LEVMB	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
SEPTEMBER	ETFMIB	269 045 407	3OIS	11 850



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%
EQUITY ITALY	0.09%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
EQUITY WORLD	0.09%	100.00%	0.09%	100.00%	0.10%	99.98%	0.10%	99.98%
EQUITY NORTH AMERICA	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%
EQUITY PACIFIC	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%
EQUITY SHORT (DEVELOPED)	0.09%	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	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	99.99%
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%	0.16%	100.00%	0.17%	100.00%	0.17%	99.99%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.57%	100.00%	0.59%	99.99%	0.61%	99.95%	0.63%	99.92%
EQUITY EMERGING - ASIA	0.22%	100.00%	0.23%	100.00%	0.23%	100.00%	0.23%	99.98%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.40%	100.00%	0.41%	99.99%	0.43%	99.97%	0.44%	99.94%
EQUITY EMERGING - EAST EUROPE	0.25%	100.00%	0.26%	100.00%	0.27%	100.00%	0.27%	99.97%
EQUITY EMERGING - WORLD	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
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%	99.97%
INFLATION	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%	0.15%	100.00%
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%	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%
CORPORATE BOND - EMERGING	0.23%	100.00%	0.24%	100.00%	0.24%	99.99%	0.25%	99.99%
CORPORATE BOND - WORLD	0.21%	100.00%	0.22%	100.00%	0.22%	100.00%	0.23%	100.00%
CORPORATE BOND - HIGH YIELD	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	99.99%
AGGREGATE BOND	0.11%	100.00%	0.11%	100.00%	0.13%	99.56%	0.13%	98.88%
BOND SHORT	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%
BOND LEVERAGED LONG	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	99.99%
BOND LEVERAGED SHORT	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - EMERGING	0.14%	100.00%	0.14%	100.00%	0.15%	99.97%	0.15%	99.94%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - ITALY	0.10%	100.00%	0.10%	100.00%	0.11%	99.99%	0.11%	99.99%
GOVERNMENT BONDS - WORLD	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%	0.15%	99.99%
GOVERNMENT BONDS - EX EURO	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%
ETF - STYLE	0.15%	100.00%	0.16%	100.00%	0.16%	99.98%	0.16%	99.96%
EQUITY STYLE (DEVELOPED)	0.15%	100.00%	0.15%	100.00%	0.16%	99.98%	0.16%	99.96%
EQUITY STYLE (EMERGING)	0.32%	100.00%	0.33%	99.97%	0.33%	99.93%	0.32%	99.68%
ETF - OTHERS	0.19%	100.00%	0.19%	100.00%	0.20%	99.98%	0.21%	99.93%
EQUITY SECTORS (DEVELOPED)	0.19%	100.00%	0.19%	100.00%	0.20%	99.99%	0.20%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.19%	100.00%	0.19%	100.00%	0.20%	99.99%	0.22%	99.88%
COMMODITIES	0.20%	100.00%	0.21%	99.98%	0.21%	99.95%	0.21%	99.95%
CREDIT INDICES	0.20%	100.00%	0.21%	100.00%	0.21%	100.00%	0.22%	100.00%
REAL ESTATE	0.14%	100.00%	0.14%	100.00%	0.15%	100.00%	0.16%	100.00%
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%	0.37%	100.00%	0.40%	99.54%	0.42%	98.36%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.36%	100.00%	0.47%	100.00%	0.51%	99.96%	0.53%	99.85%
MULTI ASSET	0.25%	100.00%	0.25%	100.00%	0.25%	100.00%	0.25%	99.97%
ETF	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%	0.11%	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

ETFplus AUM reached the new historical record of €69.87bn.

New instrument listed in September:

- UBS J.P. Morgan EM Multi-Factor Enhanced Local Currency Bond UCITS ETF - LU1720938841
- Lyxor MSCI World ESG Trend Leaders (DR) UCITS ETF LU1792117779
- Lyxor MSCI USA ESG Trend Leaders (DR) UCITS ETF LU1792117696
- Lyxor MSCI EMU ESG Trend Leaders (DR) UCITS ETF LU1792117340
- Lyxor MSCI EM ESG Trend Leaders UCITS ETF LU1769088581
- JPM Equity Long-Short UCITS ETF - EUR Hedged (acc) - IE00BDDRF148
- JPM Managed Futures UCITS ETF - EUR Hedged (acc) - IE00BF2SYS28
- Franklin Liberty USD Investment Grade Corporate Bond UCITS ETF - IE00BFWXDX52
- Franklin Liberty Euro Short Maturity UCITS ETF - IE00BFWXDX69
- Franklin LibertyQ European Equity UCITS ETF - IE00BFWXDX66
- Invesco S&P 500 UCITS ETF Eur Hdg Acc - IE00BRKXGL70
- INVESCO NASDAQ BIOTECH UCITS ETF Acc - IE00BQ70R696
- Invesco USD Floating Rate Note UCITS ETF (Dist) - IE00BRTCC008
- Invesco EQOQ NASDAQ-100 UCITS ETF (EUR HDG ACC) - IE00BYVTM552
- Lyxor Robotics & AI UCITS ETF - LU1838002480
- Invesco ATI Capital Bond UCITS ETF dist - IE00BQ0TGB18
- Multi Star SICAV - AL-FA DYNAMIC™ (LU1838949516)
- Multi Star SICAV - HEARTH ETHICAL FUND™ (LU1838949607)
- Quaesio - PIR Small Cap - IT0005345373
- Apsley Fund ICAV - Optima Star Fund - IE00BDZ9X585
- Nextam Partners - Shield Opportunities - LU1814063993
- Nextam Partners - Ver Capital European Corporate Selection - LU1814064371

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