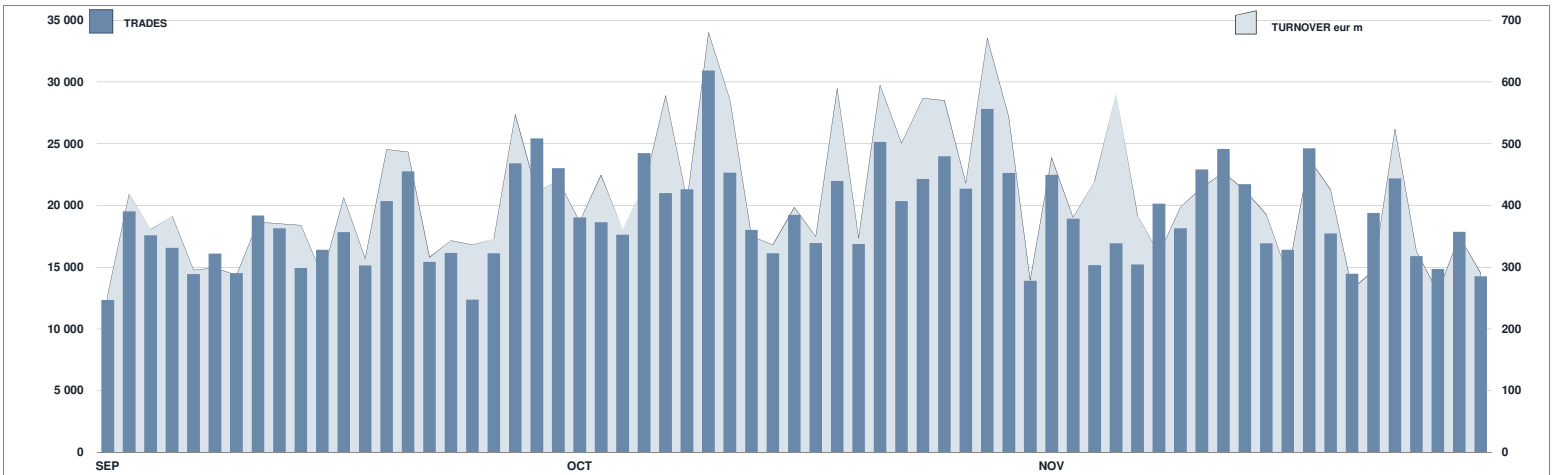




## ETFPlus Statistics

November 2018

### ETFPLUS DAILY TURNOVER



### MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		OCTOBER 2018		NOVEMBER 2018		JAN - NOV 2018	
			eur m 31/10/2018	eur m 30/11/2018	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	240	3	24 617.56	25 540.41	156 553	5 231.24	102 628	3 496.16	1 272 924	44 511.47
ETF - CORPORATE AND GOV BOND	278	3	27 287.23	27 279.21	80 999	2 390.14	61 584	1 930.82	717 785	21 519.66
ETF - EMERGING MARKETS	81	0	3 972.49	4 393.15	27 401	584.77	20 571	514.62	290 663	6 556.91
ETF - STYLE	99	2	2 273.90	2 321.89	10 427	197.57	7 384	155.88	104 381	1 945.48
OTHERS	190	11	3 681.20	3 766.03	42 867	649.25	24 320	396.85	353 494	5 756.08
ETCIEN	315	0	5 963.34	5 714.79	178 377	1 923.29	188 272	1 955.25	1 673 512	19 188.20
OPEN OICR*									2 029	150.47
<b>TOTAL</b>	<b>1 203</b>	<b>19</b>	<b>67 795.73</b>	<b>69 015.48</b>	<b>496 624</b>	<b>10 976.26</b>	<b>404 759</b>	<b>8 449.58</b>	<b>4 414 788</b>	<b>99 628.27</b>

\*Note: AIFund figures are included in the ETFPlus until September 2018

### 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	27 623	6.8%	0.24%	0.30%
2 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	19 241	4.8%	0.64%	0.72%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	16 412	4.1%	0.48%	0.53%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	11 605	2.9%	0.27%	0.33%
5 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	11 131	2.8%	0.08%	0.09%
6 BOOST FTSE MB 3X SHORT DAILY	3ITS	IE008873CW36	7 767	1.9%	0.13%	0.13%
7 ETFS 3X DAILY SHORT FTSE MB	IT3S	JE00889R074	6 837	1.7%	0.17%	0.18%
8 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	5 519	1.4%	0.09%	0.10%
9 LYXOR FTSE MB UCITS ETF - DIST	ETFBM	FR0010010827	5 314	1.3%	0.04%	0.04%
10 ETFS 3X DAILY LONG FTSE MB	IT3L	JE0088DVW9K7	4 291	1.1%	0.17%	0.18%

### MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	213	2.5%	0.04%	0.05%
2 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK18	166	2.0%	0.06%	0.06%
3 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	166	2.0%	0.08%	0.09%
4 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZOC614	165	1.9%	0.24%	0.30%
5 LYXOR FTSE MB UCITS ETF - DIST	ETFBM	FR0010010827	141	1.7%	0.04%	0.04%
6 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE00BYM11K57	135	1.6%	0.16%	0.17%
7 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	133	1.6%	0.48%	0.53%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	132	1.6%	0.27%	0.33%
9 UBS MSCI EMU UCITS ETF A-DIS	EMUEUA	LU0147308422	128	1.5%	0.07%	0.07%
10 ISHARES EURO STOXX50 (DIST) UCITS ETF	EUE	IE0008471009	118	1.4%	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	3OIL	IE0087ZOC614	155 610	3.5%	0.14%	0.16%
2 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	119 110	2.7%	0.08%	0.09%
3 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	112 438	2.5%	0.17%	0.20%
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	98 851	2.2%	0.37%	0.43%
5 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	91 494	2.1%	0.08%	0.09%
6 LYXOR FTSE MB UCITS ETF - DIST	ETFBM	FR0010010827	78 169	1.8%	0.05%	0.05%
7 BOOST FTSE MB 3X SHORT DAILY	3ITS	IE008873CW36	77 531	1.8%	0.12%	0.13%
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	76 154	1.7%	0.50%	0.57%
9 ETFS 3X DAILY SHORT FTSE MB	IT3S	JE00889R074	68 672	1.6%	0.15%	0.16%
10 BOOST FTSE MB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	64 716	1.5%	0.13%	0.13%

### MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

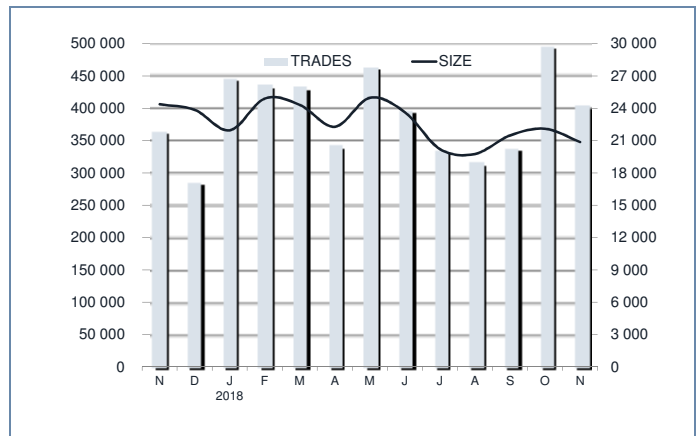
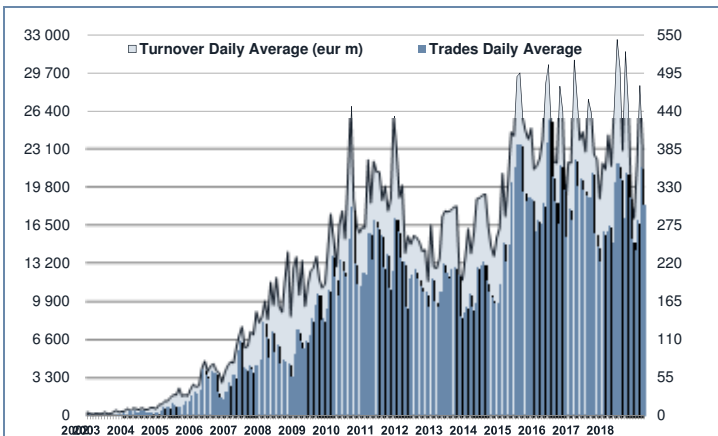
Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	2 550	2.6%	0.03%	0.04%
2 LYXOR FTSE MB UCITS ETF - DIST	ETFBM	FR0010010827	2 494	2.5%	0.05%	0.05%
3 ISHARES EURO STOXX50 (DIST) UCITS ETF	EUE	IE0008471009	1 958	2.0%	0.05%	0.05%
4 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZOC614	1 832	1.8%	0.14%	0.16%
5 ISHARES CORE S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK18	1 813	1.8%	0.03%	0.04%
6 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083ZWK18	1 795	1.8%	0.05%	0.06%
7 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	1 681	1.7%	0.08%	0.09%
8 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	1 513	1.5%	0.08%	0.09%
9 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	UPE	IE00842Z5J44	1 270	1.3%	0.08%	0.08%
10 ISHARES MSCI WORLD EUR HDG UCITS ETF ACC	IWDE	IE008441G979	1 201	1.2%	0.08%	0.09%

**TRADING BY SIZE OF TURNOVER**

SIZE OF TURNOVER		OCTOBER 2018		NOVEMBER 2018		YEAR 2018*			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	49 354	11.5	37 561	8.9	417 762	9.5%	95.2	0.1%
500	1 000	38 036	28.1	33 606	25.0	322 519	7.3%	239.7	0.2%
1 000	2 000	57 347	84.6	50 814	74.5	522 469	11.8%	762.5	0.8%
2 000	3 000	39 763	98.1	34 791	85.5	372 633	8.4%	920.6	0.9%
3 000	4 000	34 747	123.0	25 849	90.5	281 886	6.4%	983.1	1.0%
4 000	5 000	30 541	137.5	25 010	112.8	246 891	5.6%	1 112.3	1.1%
5 000	6 000	21 040	115.0	18 356	100.2	189 728	4.3%	1 032.6	1.0%
6 000	7 000	16 262	105.2	12 073	78.2	133 887	3.0%	868.8	0.9%
7 000	8 000	13 552	101.6	11 206	84.2	122 148	2.8%	914.7	0.9%
8 000	9 000	12 428	105.7	10 243	87.2	114 883	2.6%	975.1	1.0%
9 000	10 000	12 498	118.9	9 659	91.9	113 996	2.6%	1 087.3	1.1%
10 000	15 000	44 052	530.7	36 841	439.1	432 421	9.8%	5 195.9	5.2%
15 000	20 000	21 521	375.9	18 676	325.3	214 504	4.9%	3 727.6	3.7%
20 000	25 000	17 605	392.7	13 808	308.1	154 966	3.5%	3 458.2	3.5%
25 000	30 000	11 059	303.2	9 044	247.1	101 158	2.3%	2 772.1	2.8%
30 000	35 000	9 674	312.7	7 769	251.5	85 952	1.9%	2 787.4	2.8%
35 000	40 000	6 904	259.2	5 098	191.6	73 057	1.7%	2 735.4	2.7%
40 000	45 000	6 301	266.3	4 884	207.1	55 575	1.3%	2 350.4	2.4%
45 000	50 000	5 302	253.0	4 729	225.3	49 421	1.1%	2 353.2	2.4%
50 000	75 000	18 024	1 050.6	13 112	765.1	149 848	3.4%	8 893.9	8.9%
75 000	100 000	8 178	714.4	6 450	560.9	70 724	1.6%	6 147.6	6.2%
100 000	125 000	5 953	657.4	4 409	483.3	53 965	1.2%	5 950.4	6.0%
125 000	150 000	3 314	452.9	2 186	298.0	26 964	0.6%	3 681.1	3.7%
150 000		13 169	4 378.1	8 585	3 308.1	107 431	2.4%	40 583.0	40.7%
<b>TOTAL</b>		<b>496 624</b>	<b>10 976.3</b>	<b>404 759</b>	<b>8 449.6</b>	<b>4 414 788</b>		<b>99 628.3</b>	

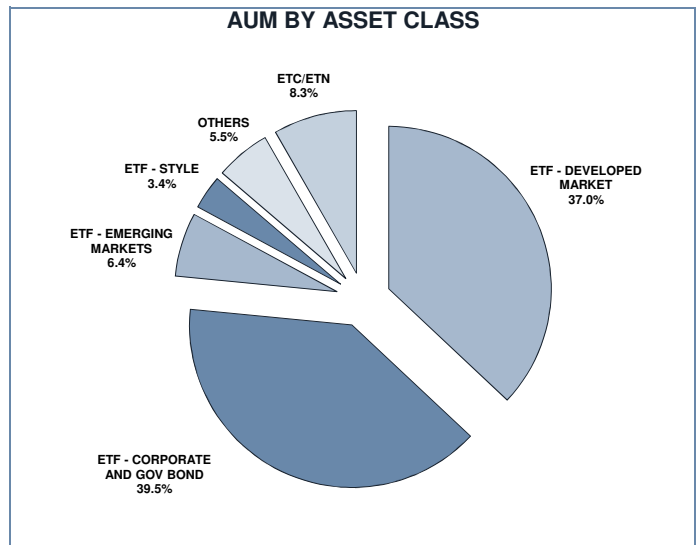
\*Note: ATFund figures are included in the ETFPLUS until September 2018

**TRADING EVOLUTION**



**FOCUS**

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
NOVEMBER	ETFMIB	347 609 565	3NGL	16 217
DECEMBER	EUE	253 885 530	3NGL	14 188
JANUARY 2018	LEVMIB	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
OCTOBER	CSSPX	316 822 783	XBRMIB	18 966
NOVEMBER	CSSPX	212 701 817	3OIL	27 623



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.09%</b>	<b>100.00%</b>	<b>0.09%</b>	<b>100.00%</b>	<b>0.09%</b>	<b>99.99%</b>	<b>0.09%</b>	<b>99.99%</b>
EQUITY ITALY	0.13%	100.00%	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	100.00%
EQUITY WORLD	0.11%	100.00%	0.11%	99.99%	0.11%	99.98%	0.12%	99.97%
EQUITY NORTH AMERICA	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY PACIFIC	0.12%	100.00%	0.13%	100.00%	0.13%	99.99%	0.14%	99.97%
EQUITY SHORT (DEVELOPED)	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%
LEVERAGED SHORT	0.10%	100.00%	0.10%	99.99%	0.10%	99.98%	0.10%	99.97%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - EMERGING MARKETS</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.18%</b>	<b>100.00%</b>	<b>0.18%</b>	<b>99.99%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.61%	100.00%	0.63%	100.00%	0.64%	100.00%	0.65%	100.00%
EQUITY EMERGING - ASIA	0.24%	100.00%	0.25%	100.00%	0.25%	100.00%	0.26%	100.00%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.50%	100.00%	0.51%	99.99%	0.52%	99.99%	0.53%	99.97%
EQUITY EMERGING - EAST EUROPE	0.28%	100.00%	0.29%	100.00%	0.30%	100.00%	0.30%	99.92%
EQUITY EMERGING - WORLD	0.09%	100.00%	0.09%	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>0.09%</b>	<b>100.00%</b>	<b>0.09%</b>	<b>100.00%</b>	<b>0.10%</b>	<b>100.00%</b>	<b>0.10%</b>	<b>99.99%</b>
INFLATION	0.13%	100.00%	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%
LIQUIDITY	0.02%	100.00%	0.02%	100.00%	0.02%	100.00%	0.02%	100.00%
CORPORATE BOND - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%	0.07%	99.98%
CORPORATE BOND - EX EURO	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
CORPORATE BOND - EMERGING	0.19%	100.00%	0.20%	100.00%	0.20%	100.00%	0.21%	100.00%
CORPORATE BOND - WORLD	0.20%	100.00%	0.20%	99.99%	0.20%	99.99%	0.21%	99.99%
CORPORATE BOND - HIGH YIELD	0.09%	100.00%	0.09%	100.00%	0.10%	99.99%	0.10%	99.96%
AGGREGATE BOND	0.11%	100.00%	0.12%	100.00%	0.12%	100.00%	0.13%	99.94%
BOND SHORT	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
BOND LEVERAGED LONG	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%
BOND LEVERAGED SHORT	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
GOVERNMENT BONDS - EMERGING	0.13%	100.00%	0.13%	100.00%	0.14%	100.00%	0.14%	100.00%
GOVERNMENT BONDS - EURO	0.06%	100.00%	0.06%	100.00%	0.07%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - ITALY	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%
GOVERNMENT BONDS - WORLD	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%
GOVERNMENT BONDS - EX EURO	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
<b>ETF - STYLE</b>	<b>0.18%</b>	<b>100.00%</b>	<b>0.19%</b>	<b>100.00%</b>	<b>0.19%</b>	<b>99.99%</b>	<b>0.19%</b>	<b>99.98%</b>
EQUITY STYLE (DEVELOPED)	0.18%	100.00%	0.18%	100.00%	0.19%	100.00%	0.19%	99.99%
EQUITY STYLE (EMERGING)	0.37%	100.00%	0.36%	99.93%	0.36%	99.80%	0.36%	99.65%
<b>ETF - OTHERS</b>	<b>0.22%</b>	<b>100.00%</b>	<b>0.22%</b>	<b>100.00%</b>	<b>0.23%</b>	<b>99.99%</b>	<b>0.24%</b>	<b>99.99%</b>
EQUITY SECTORS (DEVELOPED)	0.22%	100.00%	0.22%	100.00%	0.23%	99.99%	0.23%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.23%	100.00%	0.23%	100.00%	0.25%	99.99%	0.26%	99.99%
COMMODITIES	0.21%	100.00%	0.22%	100.00%	0.22%	99.99%	0.22%	99.99%
CREDIT INDICES	0.19%	100.00%	0.20%	100.00%	0.20%	99.99%	0.20%	99.99%
REAL ESTATE	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%	0.17%	99.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.42%	100.00%	0.45%	100.00%	0.47%	100.00%	0.48%	99.98%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.37%	100.00%	0.44%	100.00%	0.47%	100.00%	0.48%	99.98%
MULTI ASSET	0.26%	100.00%	0.26%	100.00%	0.26%	100.00%	0.26%	100.00%
<b>ETF</b>	<b>0.11%</b>	<b>100.00%</b>	<b>0.11%</b>	<b>100.00%</b>	<b>0.11%</b>	<b>100.00%</b>	<b>0.11%</b>	<b>99.99%</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 €69.01bn (+6.49% vs November 2017).

## New instruments listed in November:

- AMUNDI INDEX MSCI EUROPE SRI - UCITS ETF DR
- AMUNDI INDEX MSCI USA SRI - UCITS ETF DR
- AMUNDI INDEX MSCI WORLD SRI - UCITS ETF DR
- AMUNDI STOXX GLOBAL ARTIFICIAL INTELLIGENCE-UCITS ETF
- INVESCO GS EQUITY FAC EMERGING UCITS ETF
- Invesco Variable Rate Preferred Shares UCITS ETF Dist
- LYXOR EURO STOXX BANKS UCITS ETF - Acc
- Lyxor EUROMTS Highest Rated Macro-Weighted Govt Bond 1-3Y (DR) UCITS ETF
- Lyxor EUROMTS Highest Rated Macro-Weighted Govt Bond 3-5Y (DR) UCITS ETF
- Lyxor EuroMTS Highest Rated Macro-Weighted Govt Bond 5-7Y (DR) UCITS ETF
- Lyxor FTSE EPRA/NAREIT Developed Europe UCITS ETF
- Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF
- Lyxor FTSE EPRA/NAREIT United States UCITS ETF
- Lyxor MSCI All Country World UCITS ETF - EUR
- Lyxor PRIVEX UCITS ETF
- Lyxor STOXX Europe Select Dividend 30 UCITS ETF
- SPDR S&P 500 EUR HDG UCITS ETF (ACC)
- UBS ETFs plc – MSCI ACWI SF UCITS ETF (USD) A-acc

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