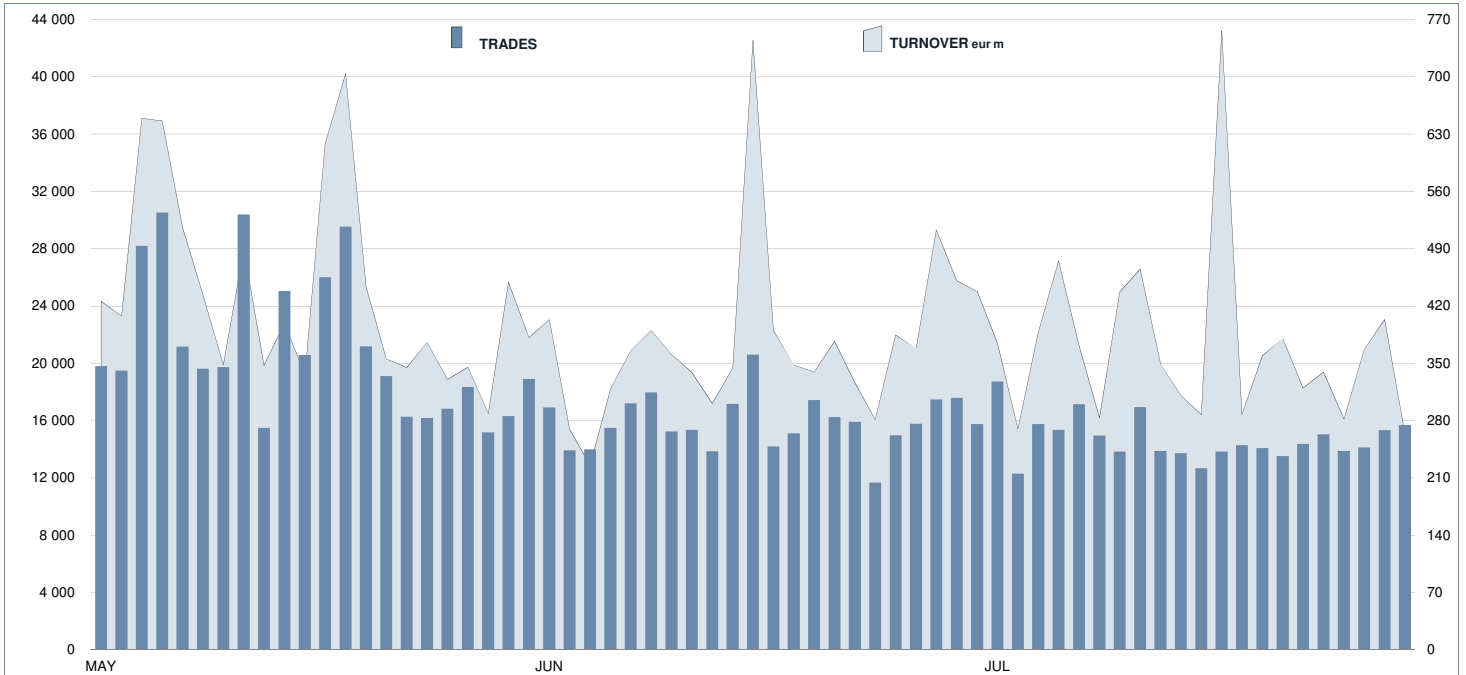




ETFPlus Statistics

July 2017

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		JUNE 2017		JULY 2017		JAN - JUL 2017	
			eur m	eur m	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	221	1	22 436.24	22 687.60	90 569	3 664.77	70 680	3 002.37	666 607	23 949.42
ETF - CORPORATE AND GOV BOND	236	3	23 902.17	24 342.57	57 645	1 734.22	57 851	2 251.76	488 991	14 330.94
ETF - EMERGING MARKETS	85	0	4 292.92	4 441.40	19 032	404.59	16 364	283.22	184 120	3 256.08
ETF - STYLE	86	1	2 001.91	2 230.74	8 839	151.64	7 271	133.11	71 438	1 114.39
OTHERS	158	0	3 114.04	3 284.85	25 935	602.19	20 596	584.52	191 991	3 863.58
ETC/ETN	313	0	6 124.02	6 223.03	147 784	1 676.21	138 565	1 493.15	1 149 190	12 925.02
OPEN OICR	134	2	198.02	216.48	172	44.56	218	21.74	1 318	141.76
<b>TOTAL</b>	<b>1 233</b>	<b>7</b>	<b>62 069.32</b>	<b>63 426.66</b>	<b>349 976</b>	<b>8 278.18</b>	<b>309 545</b>	<b>7 769.87</b>	<b>2 753 655</b>	<b>59 581.20</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	3OIL	IE0087ZQC614	19 196	6.2%	0.19%	0.21%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	10 457	3.4%	0.25%	0.43%
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	9 818	3.2%	0.09%	0.10%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	8 868	2.9%	0.13%	0.17%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	5 453	1.8%	0.11%	0.11%
6 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BD090840	4 809	1.6%	0.10%	0.19%
7 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	4 558	1.5%	0.78%	0.84%
8 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	4 338	1.4%	0.03%	0.03%
9 SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XS1073721646	4 288	1.4%	0.30%	0.32%
10 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	4 079	1.3%	0.13%	0.14%

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	447	5.8%	0.03%	0.03%
2 LYXOR SMART CASH UCITS ETF C-EUR	SMART	LU1190417599	305	3.9%	0.01%	0.01%
3 DB X-TRACKERS II EONIA UCITS ETF 1C	XEON	LU0290358497	220	2.8%	0.03%	0.03%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	206	2.7%	0.09%	0.10%
5 LYXOR EURO STOXX BANKS DR UCITS ETF	BNKE	FR0011645647	178	2.3%	0.08%	0.08%
6 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	168	2.2%	0.19%	0.21%
7 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	146	1.9%	0.11%	0.11%
8 LYXOR UCITS ETF S&P 500 DAILY HED D-EUR	SPXH	LU0959211243	139	1.8%	0.10%	0.10%
9 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	135	1.7%	0.05%	0.05%
10 ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE0081F25681	131	1.7%	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	IE0087ZQC614	179 077	6.5%	0.17%	0.20%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	96 489	3.5%	0.29%	0.45%
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	85 545	3.1%	0.09%	0.10%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	64 955	2.4%	0.17%	0.23%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	56 492	2.1%	0.11%	0.12%
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	43 284	1.6%	0.04%	0.04%
7 ETFS 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BD090840	42 493	1.5%	0.15%	0.25%
8 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CW36	40 909	1.5%	0.14%	0.14%
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	40 256	1.5%	0.73%	0.83%
10 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	39 983	1.5%	0.16%	0.20%

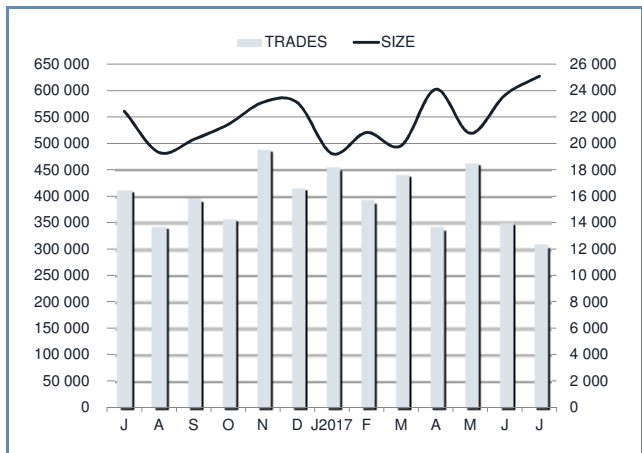
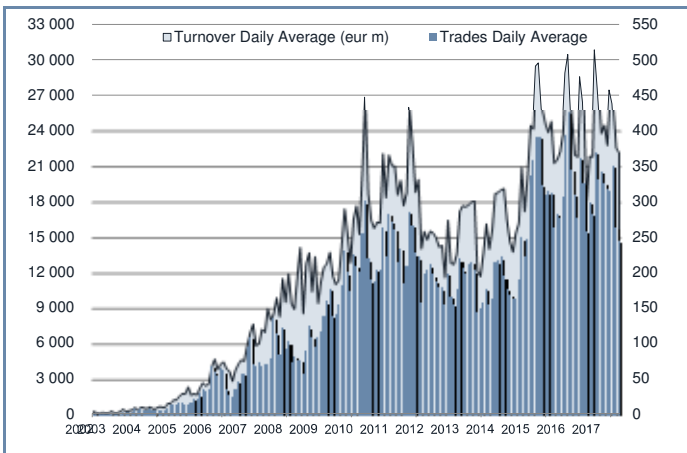
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	2 723	4.6%	0.04%	0.04%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	1 599	2.7%	0.17%	0.20%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 551	2.6%	0.05%	0.05%
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	1 470	2.5%	0.09%	0.10%
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	1 147	1.9%	0.11%	0.12%
6 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	897	1.5%	0.05%	0.05%
7 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SX5Y86	857	1.4%	0.17%	0.23%
8 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	835	1.4%	0.16%	0.20%
9 ETFS PHYSICAL GOLD	PHAU	JE0081V33770	785	1.3%	0.04%	0.05%
10 LYXOR UCITS ETF DAX	DAXX	LU0252833754	685	1.2%	0.03%	0.03%

### TRADING BY SIZE OF TURNOVER

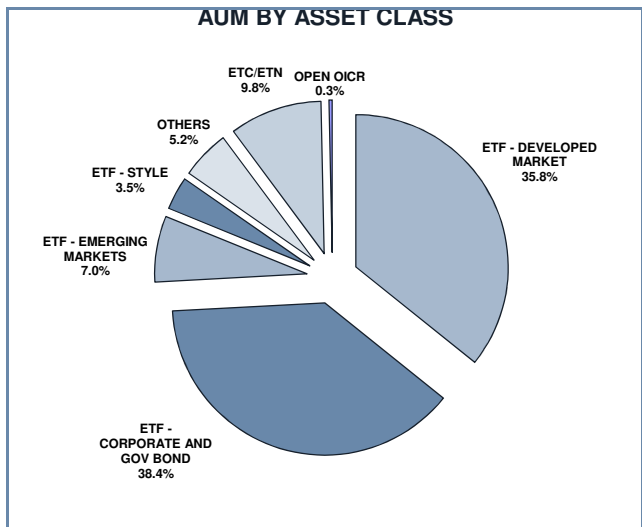
SIZE OF TURNOVER		JUNE 2017		JULY 2017		YEAR 2017			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	32 499	7.8	29 213	6.9	259 172	9.4%	62.3	0.1%
500	1 000	26 146	19.4	24 364	18.1	214 582	7.8%	159.8	0.3%
1 000	2 000	41 936	61.1	39 264	56.8	343 973	12.5%	499.0	0.8%
2 000	3 000	29 844	73.8	27 514	67.9	247 976	9.0%	611.7	1.0%
3 000	4 000	21 582	75.3	19 132	66.2	177 839	6.5%	615.4	1.0%
4 000	5 000	19 240	87.1	17 805	80.6	158 578	5.8%	717.5	1.2%
5 000	6 000	18 123	99.2	15 353	83.9	134 039	4.9%	728.9	1.2%
6 000	7 000	11 028	71.3	9 786	63.5	94 717	3.4%	613.3	1.0%
7 000	8 000	11 418	85.8	9 030	67.6	78 139	2.8%	585.1	1.0%
8 000	9 000	8 831	75.2	8 506	72.3	64 281	2.3%	545.8	0.9%
9 000	10 000	8 846	84.4	7 910	75.5	83 618	3.0%	798.5	1.3%
10 000	15 000	31 262	375.2	26 282	315.0	248 001	9.0%	2 998.3	5.0%
15 000	20 000	15 966	278.8	14 568	253.8	124 361	4.5%	2 166.2	3.6%
20 000	25 000	12 976	289.2	10 246	228.2	87 867	3.2%	1 959.9	3.3%
25 000	30 000	7 542	205.8	7 255	198.0	63 362	2.3%	1 734.7	2.9%
30 000	35 000	6 411	207.7	5 006	162.2	51 332	1.9%	1 664.7	2.8%
35 000	40 000	5 689	211.8	4 056	151.3	37 161	1.3%	1 386.5	2.3%
40 000	45 000	4 142	175.8	3 310	140.7	29 868	1.1%	1 268.4	2.1%
45 000	50 000	3 728	177.1	3 159	149.9	28 906	1.0%	1 371.8	2.3%
50 000	75 000	9 859	600.1	8 510	515.6	71 402	2.6%	4 315.9	7.2%
75 000	100 000	6 334	556.7	5 794	507.3	44 758	1.6%	3 929.8	6.6%
100 000	125 000	4 999	550.8	3 934	431.9	32 107	1.2%	3 554.1	6.0%
125 000	150 000	2 211	303.8	1 706	234.2	15 707	0.6%	2 153.3	3.6%
150 000		9 364	3 605.0	7 842	3 822.4	61 909	2.2%	25 140.3	42.2%
<b>TOTAL</b>		<b>349 976</b>	<b>8 278.2</b>	<b>309 545</b>	<b>7 769.9</b>	<b>2 753 655</b>		<b>59 581.2</b>	

### TRADING EVOLUTION



### FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
JULY	ETFMIB	446 705 759	3OIL	19 196



## 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>100.00%</b>	<b>0.09%</b>	<b>99.98%</b>
EQUITY ITALY	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%	0.10%	99.82%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%
EQUITY WORLD	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%	0.12%	99.96%
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%	0.12%	99.99%	0.12%	99.96%
EQUITY SHORT (DEVELOPED)	0.15%	100.00%	0.15%	100.00%	0.15%	100.00%	0.15%	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	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%	0.14%	100.00%
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>0.18%</b>	<b>100.00%</b>	<b>0.18%</b>	<b>99.99%</b>	<b>0.19%</b>	<b>99.97%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.51%	100.00%	0.53%	100.00%	0.55%	99.92%	0.56%	99.87%
EQUITY EMERGING - ASIA	0.23%	100.00%	0.23%	100.00%	0.24%	99.99%	0.24%	99.95%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.40%	100.00%	0.41%	100.00%	0.43%	99.94%	0.44%	99.85%
EQUITY EMERGING - EAST EUROPE	0.23%	100.00%	0.23%	100.00%	0.24%	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%
<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>99.99%</b>	<b>0.10%</b>	<b>99.96%</b>
INFLATION	0.17%	100.00%	0.17%	100.00%	0.17%	100.00%	0.18%	99.99%
LIQUIDITY	0.03%	100.00%	0.03%	100.00%	0.03%	100.00%	0.03%	99.99%
CORPORATE BOND - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
CORPORATE BOND - EX EURO	0.11%	100.00%	0.11%	99.99%	0.11%	99.98%	0.11%	99.95%
CORPORATE BOND - EMERGING	0.31%	100.00%	0.33%	100.00%	0.34%	100.00%	0.34%	100.00%
CORPORATE BOND - WORLD	0.22%	100.00%	0.22%	100.00%	0.23%	100.00%	0.23%	99.98%
CORPORATE BOND - HIGH YIELD	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	99.94%
AGGREGATE BOND	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.13%	100.00%
BOND SHORT	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
BOND LEVERAGED LONG	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	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%	0.15%	100.00%	0.15%	99.93%	0.16%	99.80%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - ITALY	0.06%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - WORLD	0.31%	100.00%	0.31%	100.00%	0.35%	100.00%	0.41%	99.99%
GOVERNMENT BONDS - EX EURO	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%
<b>ETF - STYLE</b>	<b>0.23%</b>	<b>100.00%</b>	<b>0.23%</b>	<b>100.00%</b>	<b>0.24%</b>	<b>100.00%</b>	<b>0.24%</b>	<b>99.97%</b>
EQUITY STYLE (DEVELOPED)	0.23%	100.00%	0.23%	100.00%	0.23%	100.00%	0.24%	99.98%
EQUITY STYLE (EMERGING)	0.45%	100.00%	0.45%	99.99%	0.46%	99.95%	0.45%	99.62%
<b>ETF - OTHERS</b>	<b>0.24%</b>	<b>100.00%</b>	<b>0.24%</b>	<b>99.99%</b>	<b>0.25%</b>	<b>99.96%</b>	<b>0.26%</b>	<b>99.90%</b>
EQUITY SECTORS (DEVELOPED)	0.19%	100.00%	0.19%	100.00%	0.19%	100.00%	0.19%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.34%	100.00%	0.35%	100.00%	0.37%	99.92%	0.38%	99.80%
COMMODITIES	0.22%	100.00%	0.22%	100.00%	0.22%	99.99%	0.22%	99.96%
CREDIT INDICES	0.32%	100.00%	0.32%	99.97%	0.32%	99.97%	0.32%	99.95%
REAL ESTATE	0.21%	100.00%	0.22%	99.99%	0.22%	99.99%	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	0.45%	100.00%	0.53%	100.00%	0.68%	98.70%	0.78%	96.24%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.76%	100.00%	0.78%	98.79%	0.82%	98.50%	0.84%	97.49%
<b>ETF</b>	<b>0.11%</b>	<b>100.00%</b>	<b>0.11%</b>	<b>100.00%</b>	<b>0.12%</b>	<b>99.99%</b>	<b>0.12%</b>	<b>99.96%</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

In July, the ETFplus market welcomed 1 new issuer: Varenne Capital listed its first Open end Fund.

During the last month, the following 7 instruments were listed on ETFplus market:

- 1 Equity Style (developed) ETF and 1 Equity Europe ETF issued by UBS
- 3 Lyxor Corporate bond ETFs
- 1 Varenne open funds
- 1 Pharus open funds

These new instruments bring to 1,233 the number of products listed on ETFplus market (786 ETFs, 313 ETCs/ETNs and 134 Open Funds).

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