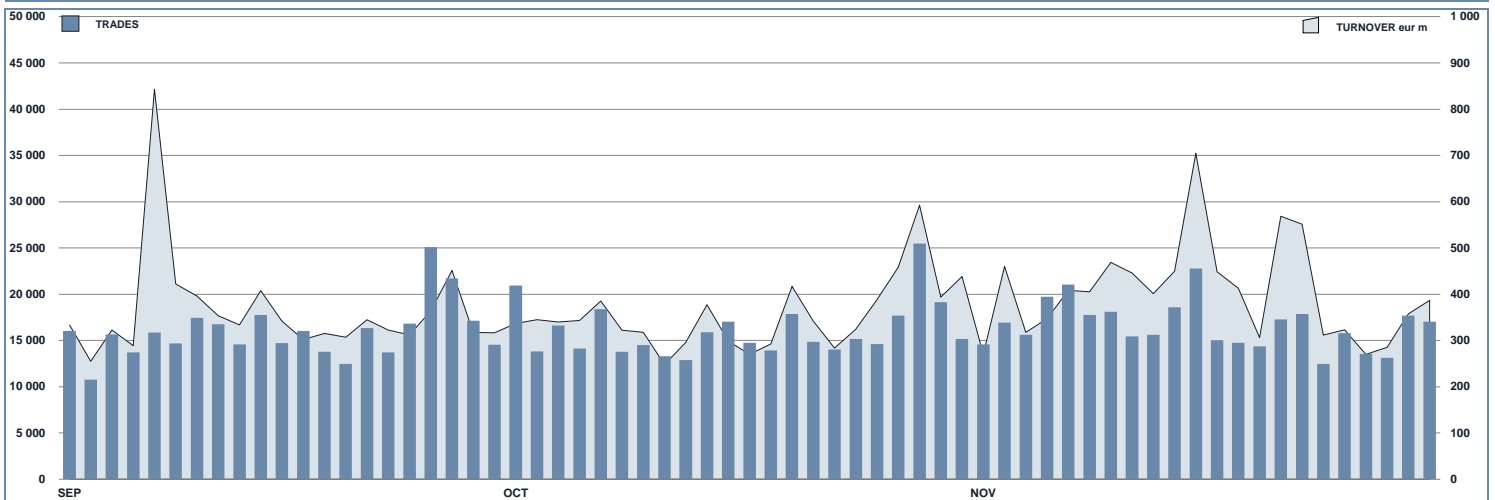




ETFPlus Statistics

November 2017

ETFPUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		OCTOBER 2017		NOVEMBER 2017		JAN - NOV 2017	
			eur m 31/10/2017	eur m 30/11/2017	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	224	5	24 425.20	23 900.01	84 780	3 418.11	90 962	4 196.29	988 793	37 629.98
ETF - CORPORATE AND GOV BOND	243	9	24 217.08	24 125.18	60 208	1 522.68	59 289	1 516.10	713 716	20 520.20
ETF - EMERGING MARKETS	79	0	4 669.48	4 623.61	24 136	404.39	25 798	516.47	272 599	4 926.87
ETF - STYLE	84	0	2 414.25	2 367.19	8 947	133.78	10 596	192.82	106 292	1 742.17
OTHERS	152	0	3 762.70	3 686.14	31 111	626.54	32 828	577.34	296 753	5 904.77
ETFIETN	313	0	6 051.23	6 107.80	144 320	1 660.12	146 325	1 887.39	1 721 554	19 882.84
OPEN OICR	129	1	263.79	271.99	367	44.41	265	13.96	2 211	211.78
TOTAL	1 224	15	65 803.7	65 081.9	353 869	7 809.94	365 063	8 900.38	4 101 918	90 818.60

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	16 217	4.4%	0.28%	0.39%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	14 844	4.1%	0.13%	0.15%
3 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SXS5Y86	8 234	2.3%	0.14%	0.16%
4 ROBO GLOB ROBOTICS AND AUTO GO UCITS ETF	ROBO	IE008MNV3QX54	6 284	1.7%	0.17%	0.21%
5 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	6 091	1.7%	0.03%	0.03%
6 LYXOR UCITS ETF FTSE MB DAILY LEVERAGED	LEVMB	FR0010446658	6 070	1.7%	0.10%	0.10%
7 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	5 486	1.5%	0.10%	0.11%
8 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	4 914	1.3%	0.10%	0.11%
9 ETF 3X DAILY LONG FTSE MB	IT3L	JE0088DVKW97	4 457	1.2%	0.14%	0.15%
# ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	4 370	1.2%	0.04%	0.04%

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 MB	ETFMB	FR0010010827	348	3.9%	0.03%	0.03%
2 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	247	2.8%	0.04%	0.04%
3 LYXOR UCITS ETF EUSTOXX50 DAILY LEVERAGED	DJLEV	FR0010468983	243	2.7%	0.09%	0.09%
4 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	LIPE	IE00842Z5J44	210	2.4%	0.07%	0.08%
5 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	182	2.0%	0.13%	0.15%
6 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	177	2.0%	0.10%	0.11%
7 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	141	1.6%	0.05%	0.05%
8 UBS MSCI EMU UCITS ETF A-DIS	EMUEUA	LU0147308422	133	1.5%	0.07%	0.07%
9 LYXOR UCITS ETF FTSE MB DAILY LEVERAGED	LEVMB	FR0010446658	126	1.4%	0.10%	0.10%
# LYXOR UCITS ETF DAX	DAXX	LU0252633754	125	1.4%	0.04%	0.04%

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	245 156	6.0%	0.17%	0.20%
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC8061	146 198	3.6%	0.29%	0.45%
3 LYXOR UCITS ETF FTSE MB DAILY LEVERAGED	LEVMB	FR0010446658	113 850	2.8%	0.08%	0.08%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SXS5Y86	104 045	2.5%	0.18%	0.24%
5 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	75 563	1.9%	0.11%	0.12%
6 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	69 122	1.7%	0.03%	0.03%
7 ETF 2X DAILY LONG WTI CRUDE OIL	LOIL	JE008DD9Q840	57 875	1.4%	0.15%	0.23%
8 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	57 630	1.4%	0.14%	0.17%
9 BOOST FTSE MB 3X SHORT DAILY	3ITS	IE008873CW36	57 438	1.4%	0.13%	0.13%
# BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE008768RD76	56 330	1.4%	0.69%	0.79%

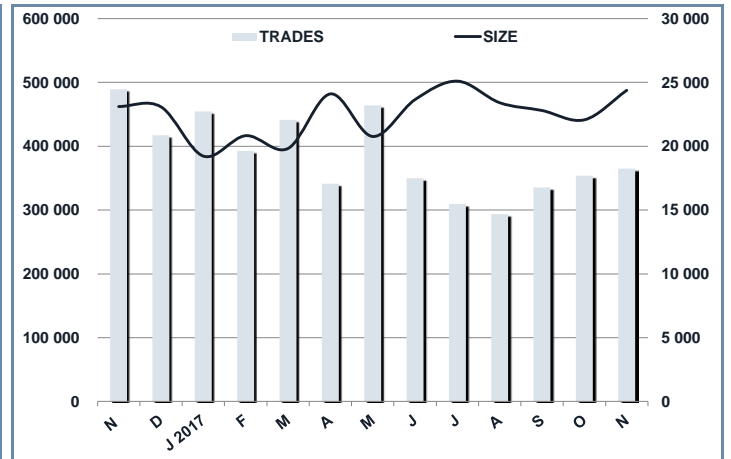
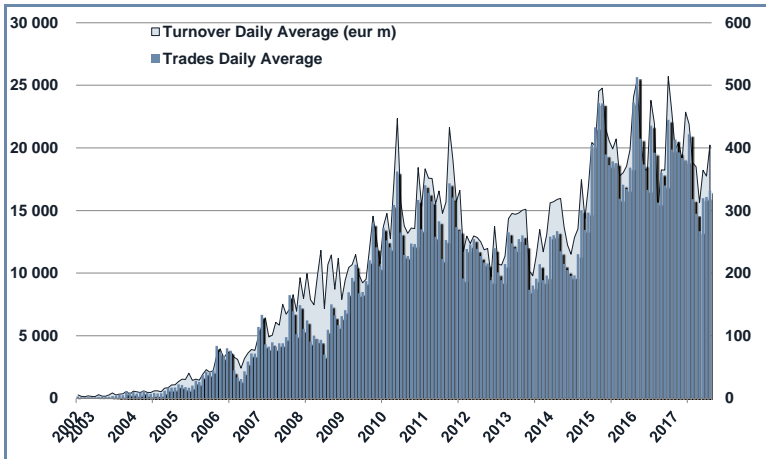
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	4 164	4.6%	0.03%	0.03%
2 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	2 324	2.6%	0.05%	0.05%
3 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087ZQC614	2 297	2.5%	0.17%	0.20%
4 LYXOR UCITS ETF FTSE MB DAILY LEVERAGED	LEVMB	FR0010446658	2 201	2.4%	0.08%	0.09%
5 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	1 504	1.7%	0.11%	0.12%
6 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	1 367	1.5%	0.14%	0.17%
7 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	1 312	1.4%	0.05%	0.05%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087SXS5Y86	1 282	1.4%	0.18%	0.24%
9 LYXOR UCITS ETF DAX	DAXX	LU0252633754	1 209	1.3%	0.04%	0.04%
# LYXOR UCITS ETF FTSE MB DAILY SHT BEAR	BERMB	FR0010446146	1 023	1.1%	0.06%	0.06%

TRADING BY SIZE OF TURNOVER

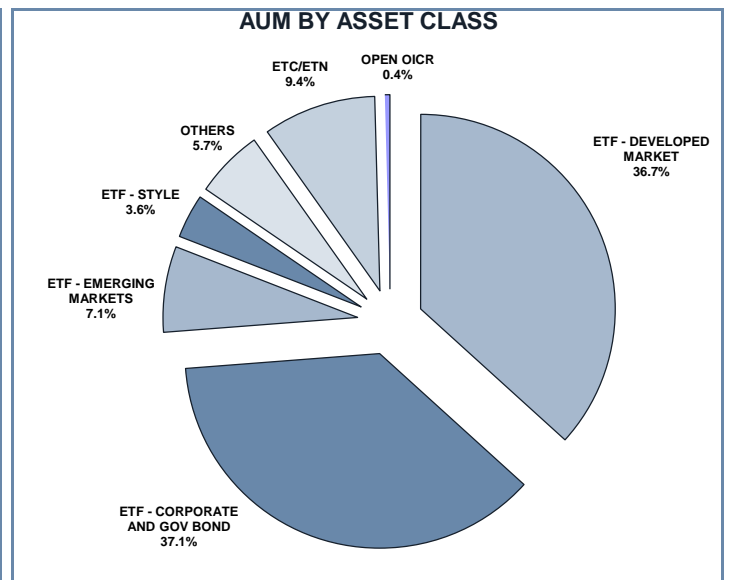
SIZE OF TURNOVER		OCTOBER 2017		NOVEMBER 2017		YEAR 2017			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	34 300	7.9	34 191	7.8	392 585	9.6%	92.8	0.1%
500	1 000	27 094	20.1	25 955	19.4	317 626	7.7%	236.2	0.3%
1 000	2 000	45 948	67.2	45 116	66.0	515 314	12.6%	748.3	0.8%
2 000	3 000	33 134	81.9	31 237	76.7	368 148	9.0%	907.9	1.0%
3 000	4 000	23 070	79.6	22 569	78.7	262 371	6.4%	908.3	1.0%
4 000	5 000	20 321	91.9	21 124	95.1	233 748	5.7%	1 056.5	1.2%
5 000	6 000	17 155	93.0	16 650	90.2	197 751	4.8%	1 075.0	1.2%
6 000	7 000	11 502	74.2	11 314	73.4	137 081	3.3%	887.2	1.0%
7 000	8 000	8 460	63.4	9 264	69.4	111 457	2.7%	834.8	0.9%
8 000	9 000	8 432	71.7	9 835	83.6	99 809	2.4%	847.9	0.9%
9 000	10 000	9 460	90.5	9 560	91.4	119 170	2.9%	1 138.3	1.3%
10 000	15 000	28 431	342.5	27 866	337.1	358 196	8.7%	4 332.9	4.8%
15 000	20 000	16 790	291.8	17 887	312.0	188 353	4.6%	3 275.4	3.6%
20 000	25 000	12 180	273.8	12 663	282.8	133 303	3.2%	2 976.5	3.3%
25 000	30 000	8 022	219.3	9 452	259.3	94 360	2.3%	2 582.4	2.8%
30 000	35 000	6 046	196.1	6 844	221.4	75 115	1.8%	2 435.0	2.7%
35 000	40 000	4 918	184.0	6 024	225.5	56 906	1.4%	2 124.7	2.3%
40 000	45 000	3 981	169.2	4 367	185.1	45 589	1.1%	1 935.6	2.1%
45 000	50 000	3 361	160.3	4 089	194.4	42 397	1.0%	2 013.6	2.2%
50 000	75 000	11 759	703.8	15 392	909.9	116 430	2.8%	7 012.7	7.7%
75 000	100 000	5 319	462.7	6 744	584.0	68 277	1.7%	5 979.9	6.6%
100 000	125 000	3 971	441.6	4 173	462.7	47 564	1.2%	5 264.8	5.8%
125 000	150 000	2 101	286.5	2 720	370.0	24 551	0.6%	3 363.2	3.7%
150 000		8 114	3 337.1	10 027	3 804.4	95 817	2.3%	38 788.7	42.7%
TOTAL		353 869	7 809.9	365 063	8 900.4	4 101 918		90 818.6	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
OCTOBER	ETFMIB	479 679 910	3OIL	16 922
NOVEMBER	ETFMIB	347 609 565	3NGL	16 217



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%	0.08%	100.00%	0.08%	99.98%
EQUITY ITALY	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	99.88%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%
EQUITY EUROPE - SINGLE COUNTRY	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.98%
EQUITY WORLD	0.11%	100.00%	0.11%	99.99%	0.11%	99.99%	0.11%	99.99%
EQUITY NORTH AMERICA	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%
EQUITY PACIFIC	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
EQUITY SHORT (DEVELOPED)	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%	0.14%	100.00%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.09%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
LEVERAGED SHORT	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.15%	100.00%	0.16%	100.00%	0.16%	99.98%	0.16%	99.95%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.46%	100.00%	0.49%	100.00%	0.51%	99.99%	0.53%	99.97%
EQUITY EMERGING - ASIA	0.20%	100.00%	0.21%	100.00%	0.21%	99.98%	0.22%	99.94%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.33%	100.00%	0.34%	100.00%	0.36%	99.99%	0.37%	99.99%
EQUITY EMERGING - EAST EUROPE	0.19%	100.00%	0.20%	100.00%	0.21%	99.99%	0.21%	99.97%
EQUITY EMERGING - WORLD	0.10%	100.00%	0.10%	99.99%	0.10%	99.99%	0.10%	99.95%
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%	100.00%	0.10%	99.99%
INFLATION	0.15%	100.00%	0.16%	100.00%	0.16%	99.99%	0.17%	99.98%
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%	0.08%	100.00%	0.08%	99.99%
CORPORATE BOND - EX EURO	0.10%	100.00%	0.10%	100.00%	0.11%	99.99%	0.11%	99.96%
CORPORATE BOND - EMERGING	0.29%	100.00%	0.29%	100.00%	0.30%	100.00%	0.30%	100.00%
CORPORATE BOND - WORLD	0.16%	100.00%	0.16%	100.00%	0.16%	100.00%	0.16%	99.99%
CORPORATE BOND - HIGH YIELD	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.11%	99.99%
AGGREGATE BOND	0.10%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	99.93%
BOND SHORT	0.06%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
BOND LEVERAGED LONG	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
BOND LEVERAGED SHORT	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	99.99%
GOVERNMENT BONDS - EMERGING	0.15%	100.00%	0.16%	100.00%	0.16%	100.00%	0.17%	99.98%
GOVERNMENT BONDS - EURO	0.05%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%
GOVERNMENT BONDS - ITALY	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - WORLD	0.21%	100.00%	0.27%	100.00%	0.35%	99.99%	0.41%	99.88%
GOVERNMENT BONDS - EX EURO	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%
ETF - STYLE	0.16%	100.00%	0.17%	100.00%	0.17%	100.00%	0.17%	99.98%
EQUITY STYLE (DEVELOPED)	0.16%	100.00%	0.16%	100.00%	0.17%	100.00%	0.17%	99.99%
EQUITY STYLE (EMERGING)	0.40%	100.00%	0.41%	99.93%	0.42%	99.89%	0.40%	99.10%
ETF - OTHERS	0.20%	100.00%	0.20%	100.00%	0.21%	99.97%	0.21%	99.93%
EQUITY SECTORS (DEVELOPED)	0.18%	100.00%	0.18%	100.00%	0.18%	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	0.24%	100.00%	0.25%	100.00%	0.26%	99.97%	0.27%	99.92%
COMMODITIES	0.18%	100.00%	0.18%	100.00%	0.19%	99.99%	0.19%	99.98%
CREDIT INDICES	0.26%	100.00%	0.33%	100.00%	0.38%	100.00%	0.40%	100.00%
REAL ESTATE	0.16%	100.00%	0.16%	100.00%	0.16%	100.00%	0.17%	100.00%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.29%	100.00%	0.32%	100.00%	0.39%	99.99%	0.43%	99.85%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.70%	100.00%	0.72%	99.84%	0.76%	97.07%	0.78%	94.16%
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

In November, the ETFplus market welcomed 1 new issuer: Aurora listed its first Open end Fund.

During the last month, the following 15 instruments were listed on the ETFplus market:

- 2 equity Europe, 1 equity North America and 1 Corporate bond ETFs issued by PowerShares
- 1 equity Europe, 1 equity North America, 4 government bonds and 1 Inflation issued by Lyxor
- 2 UBS Inflation and 1 government bonds emerging ETFs
- 1 Aurora fund

These new instruments bring the total number of products listed to 1 224 on the ETFplus market (782 ETFs, 313 ETCs/ETNs and 129 Open Funds).