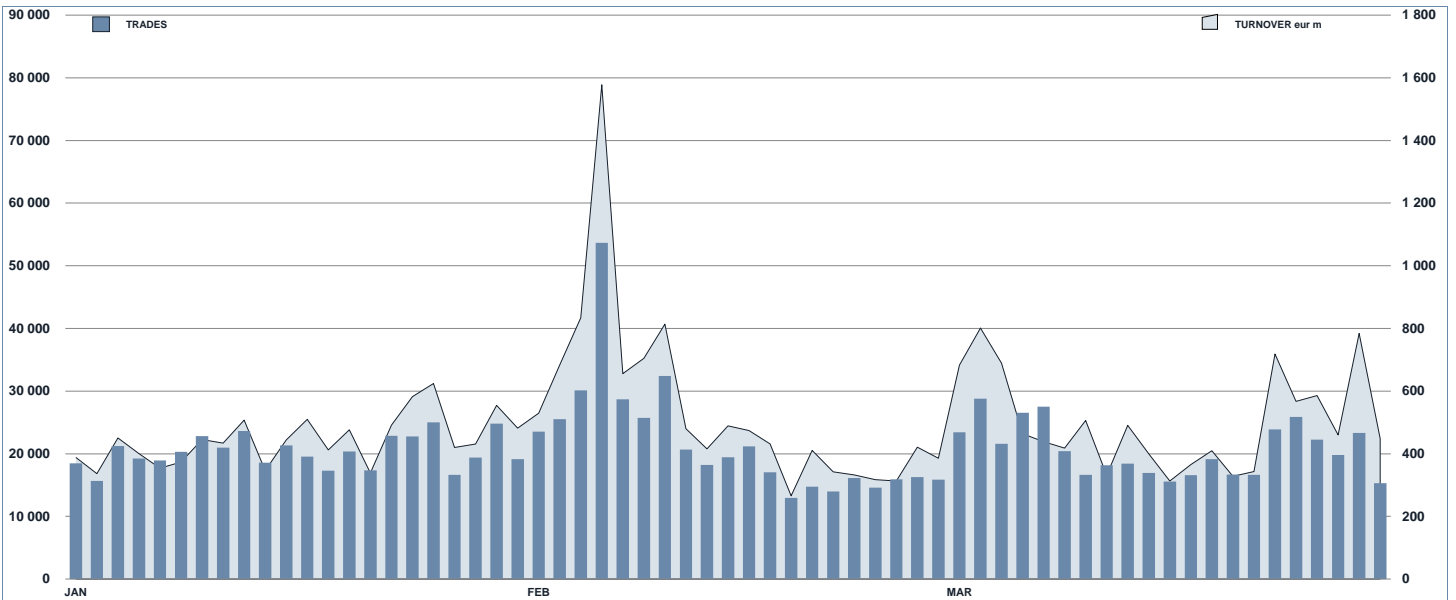




ETFPlus Statistics

March 2018

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

LISTED INSTRUMENT	LISTED	MONTH	AIM in MT		FEBRUARY 2018		MARCH 2018		JAN - MAR 2018	
			END of MONTH	NEW LISTED	Trades	Turnover	Trades	Turnover	Trades	Turnover
			28/02/2018	29/03/2018	eur m	eur m	eur m	eur m	eur m	eur m
ETF - DEVELOPED MARKET	231	12	24 189.8	23 799.6	142 187	5 411.44	149 823	5 354.62	419 193	15 177.11
ETF - CORPORATE AND GOV BOND	253	1	24 943.1	25 271.2	62 088	2 122.80	67 031	1 810.57	198 461	5 970.87
ETF - EMERGING MARKETS	81	3	4 692.0	4 694.2	29 429	661.07	27 825	929.60	92 315	2 168.73
ETF - STYLE	90	2	2 731.4	2 663.7	12 243	253.34	10 307	195.67	35 254	672.45
OTHERS	158	1	3 965.2	3 815.3	42 076	732.58	32 922	540.84	117 013	1 971.61
ETC/ETN	315	0	5 900.6	5 905.0	148 436	1 680.44	145 433	1 689.80	453 559	5 212.86
OPEN OICR	122	0	278.5	293.3	201	14.12	193	23.38	647	48.27
TOTAL	1 250	19	66 700.7	66 442.3	436 660	10 875.79	433 534	10 544.47	1 316 442	31 221.90

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	IE00B7ZOC614	12 137	2.8%	0.16%	0.17%
2 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	11 212	2.6%	0.07%	0.08%
3 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	10 231	2.4%	0.08%	0.08%
4 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	10 004	2.3%	0.05%	0.05%
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS5Y86	9 156	2.1%	0.20%	0.24%
6 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	8 598	2.0%	0.04%	0.05%
7 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC061	8 077	1.9%	0.40%	0.47%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	6 725	1.6%	0.12%	0.12%
9 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	6 681	1.5%	0.12%	0.12%
10 LYXOR DAX (DR) UCITS ETF - ACC	DAXX	LU0252633754	6 161	1.4%	0.05%	0.06%

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	IE00B5BMR087	406	3.9%	0.04%	0.05%
2 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE0031442068	276	2.6%	0.04%	0.05%
3 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	265	2.5%	0.05%	0.05%
4 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IJPE	IE00B4225344	254	2.4%	0.08%	0.08%
5 LYXOR ESTX50 DAILY -2X LEV UCITS ETF ACC	DJLEV	FR0010468983	226	2.1%	0.14%	0.16%
6 LYXOR DAX (DR) UCITS ETF - ACC	DAXX	LU0252633754	222	2.1%	0.05%	0.06%
7 LYXOR S&P 500 DAI EU HED UCITS ETF DIST	SPXH	LU0959211243	220	2.1%	0.09%	0.09%
8 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	212	2.0%	0.05%	0.05%
9 BOOST S&P500 3X LEVERAGE DAILY	3USL	IE00B7Y34M31	178	1.7%	0.20%	0.20%
10 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	173	1.6%	0.06%	0.08%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	SPREAD		
			number	% TOT		
			BBO	25 000 €		
1 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC061	35 356	2.7%	0.51%	0.64%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZOC614	34 681	2.6%	0.16%	0.17%
3 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	31 001	2.4%	0.08%	0.08%
4 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	28 932	2.2%	0.07%	0.08%
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXS5Y86	26 764	2.0%	0.18%	0.20%
6 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	25 005	1.9%	0.05%	0.05%
7 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	19 826	1.5%	0.12%	0.12%
8 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	18 301	1.4%	0.12%	0.12%
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	18 061	1.4%	0.72%	0.82%
10 EFTS 3X DAILY LONG FTSE MIB	IT3L	JE00B8DVKW97	18 042	1.4%	0.13%	0.13%

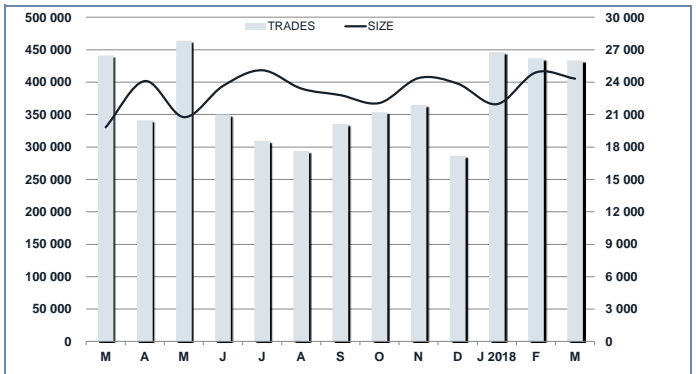
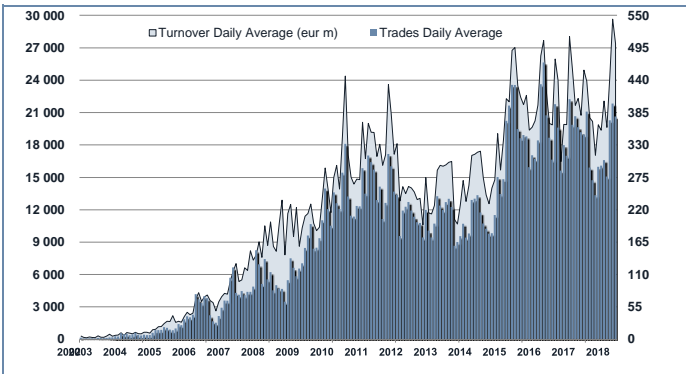
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	SPREAD		
			eur m	% TOT		
			BBO	25 000 €		
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	981	3.1%	0.04%	0.04%
2 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE0031442068	724	2.3%	0.04%	0.05%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	711	2.3%	0.05%	0.05%
4 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	691	2.2%	0.05%	0.05%
5 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IJPE	IE00B4225344	593	1.9%	0.08%	0.08%
6 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	562	1.8%	0.07%	0.07%
7 LYXOR EURO STOXX 50 DR UCITS ETF - DIST	MSE	FR0007054358	536	1.7%	0.05%	0.05%
8 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B32W0K18	483	1.5%	0.06%	0.07%
9 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	471	1.5%	0.08%	0.08%
10 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZOC614	452	1.4%	0.16%	0.17%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		FEBRUARY 2018		MARCH 2018		YEAR 2018			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	37 975	9.0	47 938	10.5	126 661	9.6%	29.0	0.1%
500	1 000	30 177	22.8	30 233	22.6	93 000	7.1%	69.7	0.2%
1 000	2 000	52 610	76.3	49 384	72.2	157 651	12.0%	229.0	0.7%
2 000	3 000	35 476	87.3	34 781	86.0	109 205	8.3%	269.6	0.9%
3 000	4 000	26 253	91.5	25 309	87.8	80 031	6.1%	277.8	0.9%
4 000	5 000	24 664	111.4	22 354	100.5	72 063	5.5%	325.0	1.0%
5 000	6 000	19 778	107.6	17 672	96.5	57 936	4.4%	315.0	1.0%
6 000	7 000	12 082	78.4	11 850	76.9	36 353	2.8%	235.7	0.8%
7 000	8 000	11 326	85.0	11 356	85.1	33 669	2.6%	252.2	0.8%
8 000	9 000	11 038	93.4	10 132	86.0	32 860	2.5%	278.5	0.9%
9 000	10 000	10 729	102.2	12 654	120.7	35 143	2.7%	335.1	1.1%
10 000	15 000	41 868	495.5	48 259	572.5	130 727	9.9%	1 553.3	5.0%
15 000	20 000	21 783	378.7	21 432	371.9	64 133	4.9%	1 115.9	3.6%
20 000	25 000	15 414	345.5	15 522	343.8	47 505	3.6%	1 062.2	3.4%
25 000	30 000	10 672	291.8	9 229	254.1	30 518	2.3%	836.0	2.7%
30 000	35 000	10 734	349.4	9 836	319.7	28 728	2.2%	933.8	3.0%
35 000	40 000	9 778	365.0	7 189	268.9	25 341	1.9%	947.0	3.0%
40 000	45 000	5 301	224.4	4 544	192.4	15 353	1.2%	649.8	2.1%
45 000	50 000	4 620	219.9	4 515	215.4	14 360	1.1%	683.2	2.2%
50 000	75 000	15 126	902.0	13 205	790.6	43 969	3.3%	2 617.3	8.4%
75 000	100 000	7 342	639.5	6 789	589.1	20 984	1.6%	1 828.4	5.9%
100 000	125 000	6 038	663.5	5 602	621.5	17 161	1.3%	1 893.4	6.1%
125 000	150 000	2 542	347.9	2 431	333.1	7 439	0.6%	1 019.1	3.3%
150 000		13 334	4 787.9	11 318	4 826.6	35 652	2.7%	13 465.8	43.1%
TOTAL		436 660	10 875.8	433 534	10 544.5	1 316 442		31 221.9	

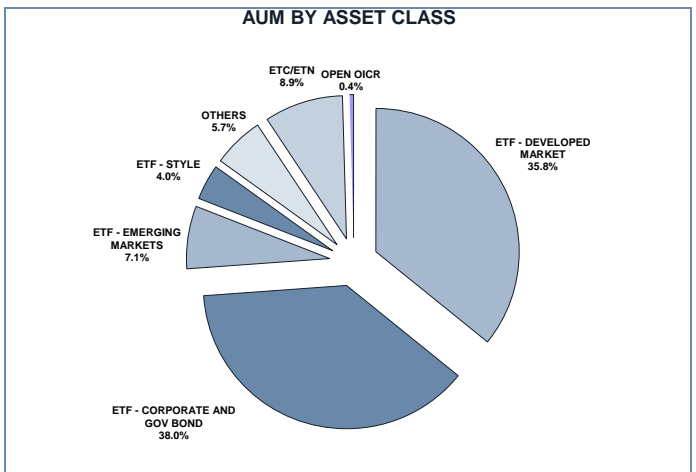
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
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

AUM BY ASSET CLASS



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.10%	99.99%
EQUITY ITALY	0.10%	100.00%	0.10%	99.99%	0.11%	99.99%	0.11%	99.98%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%
EQUITY EUROPE - SINGLE COUNTRY	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.98%
EQUITY WORLD	0.12%	100.00%	0.12%	99.99%	0.12%	99.99%	0.12%	99.98%
EQUITY NORTH AMERICA	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY PACIFIC	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	99.99%
EQUITY SHORT (DEVELOPED)	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	99.99%
LEVERAGED LONG	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	99.99%
LEVERAGED SHORT	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%	0.12%	99.93%
ETF - EMERGING MARKETS	0.16%	100.00%	0.16%	100.00%	0.17%	100.00%	0.17%	99.99%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.49%	100.00%	0.51%	99.99%	0.53%	99.95%	0.55%	99.85%
EQUITY EMERGING - ASIA	0.23%	100.00%	0.23%	100.00%	0.24%	100.00%	0.24%	99.99%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.38%	100.00%	0.39%	100.00%	0.40%	100.00%	0.40%	99.99%
EQUITY EMERGING - EAST EUROPE	0.23%	100.00%	0.23%	100.00%	0.23%	100.00%	0.24%	100.00%
EQUITY EMERGING - WORLD	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%
ETF - CORPORATE GOVERNMENT BONDS	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%	0.11%	99.97%
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%	100.00%
CORPORATE BOND - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	99.99%
CORPORATE BOND - EX EURO	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.13%	99.99%
CORPORATE BOND - EMERGING	0.36%	100.00%	0.37%	100.00%	0.38%	100.00%	0.39%	99.99%
CORPORATE BOND - WORLD	0.28%	100.00%	0.28%	100.00%	0.29%	100.00%	0.30%	100.00%
CORPORATE BOND - HIGH YIELD	0.11%	100.00%	0.12%	100.00%	0.13%	99.99%	0.13%	99.82%
AGGREGATE BOND	0.09%	100.00%	0.11%	100.00%	0.11%	99.95%	0.12%	99.95%
BOND SHORT	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%	0.08%	99.98%
BOND LEVERAGED LONG	0.08%	100.00%	0.08%	99.99%	0.08%	99.99%	0.08%	99.99%
BOND LEVERAGED SHORT	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.07%	99.99%
GOVERNMENT BONDS - EMERGING	0.16%	100.00%	0.16%	100.00%	0.17%	99.99%	0.17%	99.98%
GOVERNMENT BONDS - EURO	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.06%	99.99%
GOVERNMENT BONDS - ITALY	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	99.98%
GOVERNMENT BONDS - WORLD	0.16%	100.00%	0.18%	100.00%	0.20%	99.99%	0.21%	99.99%
GOVERNMENT BONDS - EX EURO	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	100.00%
ETF - STYLE	0.19%	100.00%	0.19%	100.00%	0.19%	99.99%	0.20%	99.97%
EQUITY STYLE (DEVELOPED)	0.18%	100.00%	0.19%	100.00%	0.19%	99.99%	0.19%	99.97%
EQUITY STYLE (EMERGING)	0.38%	100.00%	0.38%	99.92%	0.38%	99.87%	0.38%	99.78%
ETF - OTHERS	0.20%	100.00%	0.21%	99.99%	0.22%	99.97%	0.22%	99.92%
EQUITY SECTORS (DEVELOPED)	0.20%	100.00%	0.21%	100.00%	0.21%	100.00%	0.21%	99.99%
EQUITY THEMATIC	0.22%	100.00%	0.23%	100.00%	0.24%	99.97%	0.25%	99.88%
COMMODITIES	0.17%	100.00%	0.18%	99.99%	0.18%	99.99%	0.18%	99.95%
CREDIT INDICES	0.26%	100.00%	0.34%	99.99%	0.39%	99.99%	0.42%	99.98%
REAL ESTATE	0.16%	100.00%	0.16%	100.00%	0.17%	100.00%	0.17%	99.99%
VOLATILITY INDICES	0.39%	100.00%	0.42%	100.00%	0.45%	99.98%	0.46%	99.70%
FLEXIBLE	0.98%	100.00%	0.98%	99.64%	0.93%	97.74%	0.99%	96.63%
ETF	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.12%	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

19 new ETFs listed in March:

- 12 Amundi ETFs
- 2 UBS ETFs respectively on an Emerging Markets bond index and Gender Equality index
- 5 Lyxor ETFs

Markets Analysis

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