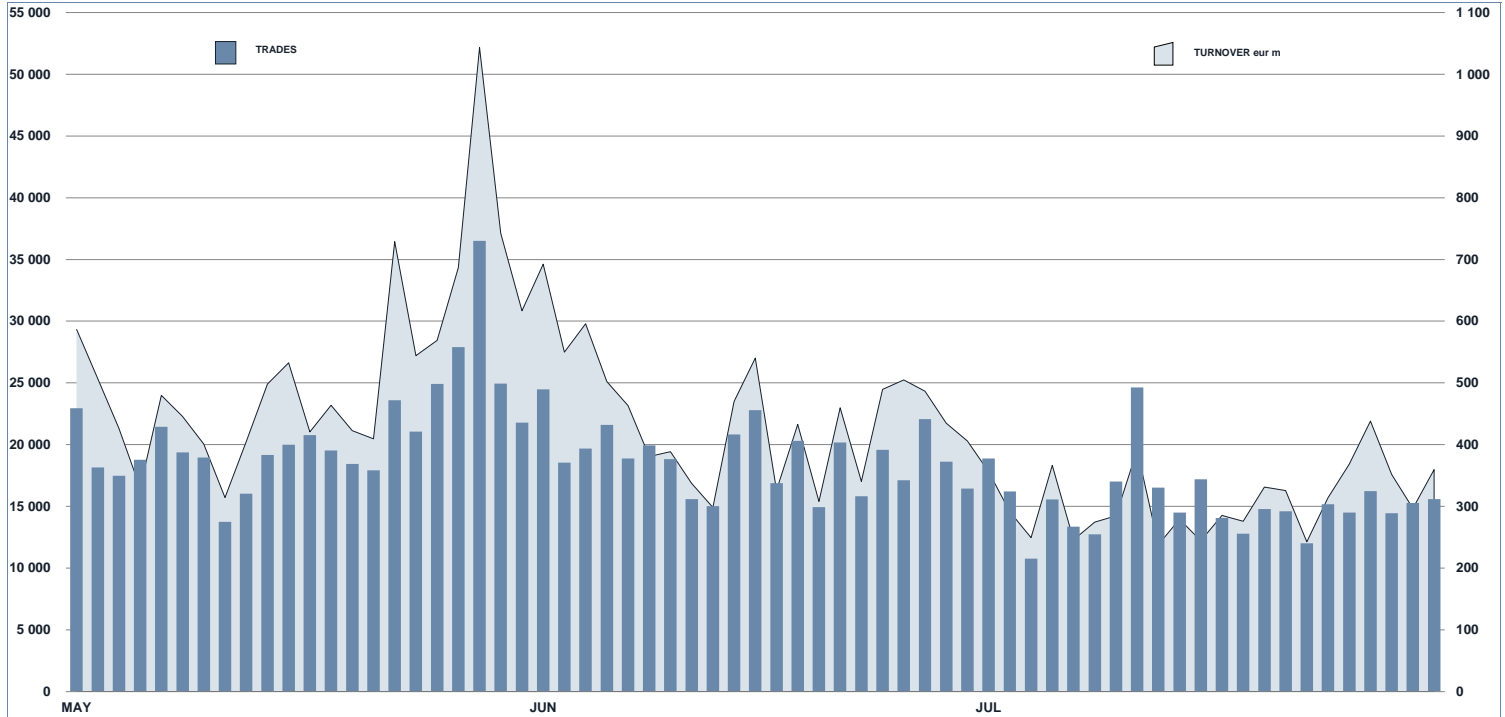




ETF Statistics

July 2018

ETPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		JUNE 2018		JULY 2018		JAN - JUL 2018	
			eur m 29/06/2018	eur m 31/07/2018	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	235	1	23 737.88	24 715.70	103 238	3 991.1	85 588	2 639.2	836 635	30 266.9
ETF - CORPORATE AND GOV BOND	270	7	25 933.85	26 940.27	72 289	2 290.2	63 783	1 716.9	461 139	13 983.0
ETF - EMERGING MARKETS	81	0	4 138.32	4 166.67	25 074	560.0	24 338	453.1	194 572	4 429.2
ETF - STYLE	91	2	2 503.14	2 447.32	9 762	163.8	7 938	135.7	71 857	1 346.3
OTHERS	168	0	3 762.72	3 897.64	30 624	504.5	28 700	402.1	237 110	3 934.7
ETC/ETN	315	0	6 061.48	5 770.54	156 818	1 877.3	126 203	1 443.9	1 054 606	12 560.7
OPEN OICR	119	0	329.88	345.04	222	20.0	241	18.5	1 756	138.4
TOTAL	1 279	10	66 467.27	68 283.18	398 027	9 407.0	336 791	6 809.3	2 857 675	66 659.2

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	IE0087Z0C614	14 044	4.2%	0.12%	0.14%
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087S3X596	11 919	3.5%	0.15%	0.18%
3 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC0611	5 426	1.6%	0.29%	0.35%
4 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	4 998	1.5%	0.09%	0.09%
5 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	4 973	1.5%	0.08%	0.09%
6 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE0084LSY983	4 915	1.5%	0.05%	0.06%
7 ISHARES CORE MSCI EM IMI UCITS ETF ACC	EIMI	IE008KMGZ266	4 670	1.4%	0.09%	0.09%
8 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00876BRD76	4 243	1.3%	0.21%	0.24%
9 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	4 094	1.2%	0.05%	0.05%
# ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	4 007	1.2%	0.03%	0.03%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087Z0C614	177	2.6%	0.12%	0.14%
2 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	172	2.5%	0.05%	0.05%
3 UBS MSCI ACWI SF UCITS ETF EUR HEDG ACC	ACWIE	IE00BYM11K57	143	2.1%	0.16%	0.17%
4 LYXOR EURO CASH UCITS ETF - ACC	LEONIA	FR0010510800	136	2.0%	0.01%	0.01%
5 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	136	2.0%	0.03%	0.03%
6 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083Z0WK18	123	1.8%	0.05%	0.05%
7 ISHARES EURO GOVT BOND 3-5YR UCITS ETF	IBGX	IE00B1FZ5681	98	1.4%	0.08%	0.08%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087S3X596	98	1.4%	0.15%	0.18%
9 LYXOR DAX (DR) UCITS ETF - ACC	DAXX	LU0252633754	98	1.4%	0.04%	0.05%
10 AMUNDI GOV LOW RAT EMTS IG EUR UCITS ETF	X1G	LU1681046774	89	1.3%	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	IE0087Z0C614	91 781	3.2%	0.13%	0.15%
2 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE0087S3X596	70 666	2.5%	0.17%	0.20%
3 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	70 062	2.5%	0.08%	0.09%
4 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	63 321	2.2%	0.08%	0.08%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE0088VC0611	60 625	2.1%	0.40%	0.48%
6 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	51 317	1.8%	0.05%	0.05%
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE008873CV36	45 008	1.6%	0.12%	0.13%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE0088NB3063	43 336	1.5%	0.12%	0.13%
9 ETF3 3X DAILY LONG FTSE MIB	IT3L	JE0088DVK97	41 499	1.5%	0.14%	0.15%
# ETF3 3X DAILY SHORT FTSE MIB	IT3S	JE008894R074	41 300	1.4%	0.14%	0.15%

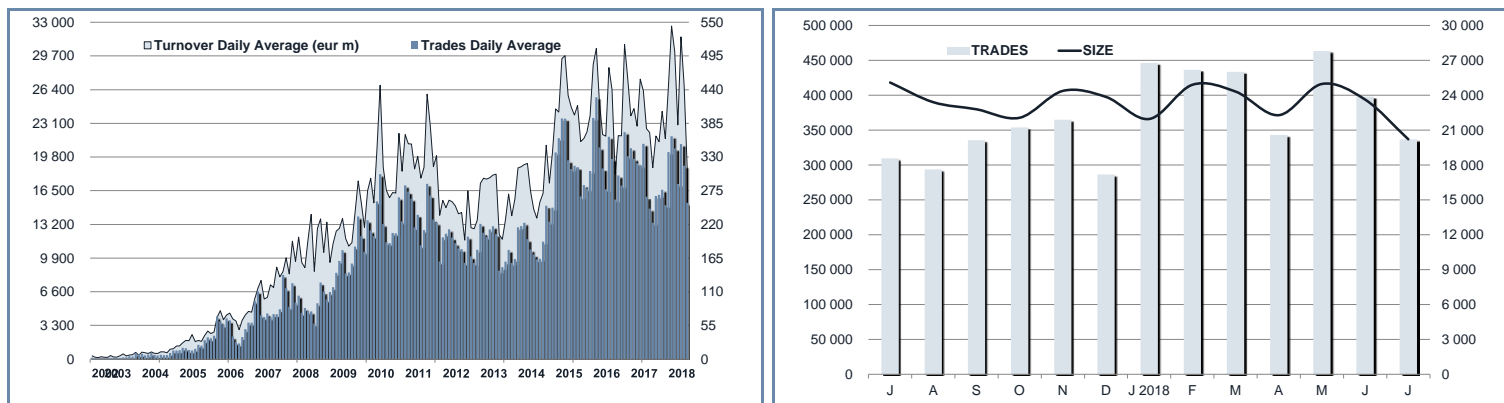
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE0085BMR087	1 782	2.7%	0.04%	0.04%
2 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	1 698	2.6%	0.05%	0.05%
3 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE0031442068	1 365	2.1%	0.04%	0.04%
4 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 299	2.0%	0.05%	0.05%
5 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE0087Z0C614	1 247	1.9%	0.13%	0.15%
6 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	1 161	1.7%	0.08%	0.08%
7 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE0083Z0WK18	1 083	1.6%	0.06%	0.06%
8 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	1 014	1.5%	0.08%	0.09%
9 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IJPE	IE0084Z25J44	902	1.4%	0.07%	0.08%
10 LYXOR EURO STOXX 50 DR UCITS ETF - DIST	MSE	FR0007054358	859	1.3%	0.05%	0.05%

TRADING BY SIZE OF TURNOVER

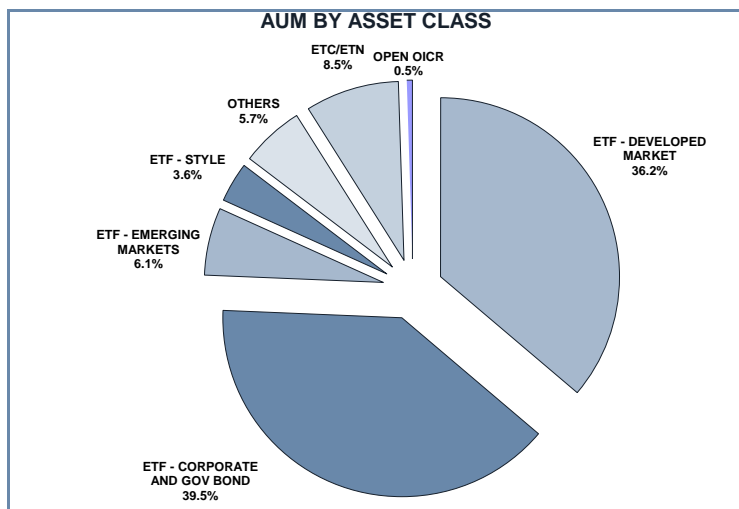
SIZE OF TURNOVER		JUNE 2018		JULY 2018		YEAR 2018			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	33 780	7.6	40 176	8.4	271 492	9.5%	60.8	0.1%
500	1 000	27 446	20.4	27 415	20.0	204 309	7.1%	152.5	0.2%
1 000	2 000	43 559	63.6	39 913	58.0	335 437	11.7%	488.2	0.7%
2 000	3 000	33 976	83.6	27 465	67.6	238 096	8.3%	587.7	0.9%
3 000	4 000	23 521	81.6	21 990	76.3	174 061	6.1%	604.1	0.9%
4 000	5 000	20 998	94.3	17 322	78.1	155 164	5.4%	699.4	1.0%
5 000	6 000	17 342	94.2	13 836	75.0	124 313	4.4%	675.6	1.0%
6 000	7 000	12 272	79.8	11 443	74.4	84 245	2.9%	546.8	0.8%
7 000	8 000	10 600	79.3	9 414	70.5	75 564	2.6%	565.7	0.8%
8 000	9 000	11 628	98.5	9 692	82.3	74 936	2.6%	635.7	1.0%
9 000	10 000	9 554	91.1	7 877	75.2	74 709	2.6%	712.6	1.1%
10 000	15 000	45 502	552.0	29 437	353.3	291 776	10.2%	3 499.0	5.2%
15 000	20 000	20 430	353.7	16 608	288.4	141 633	5.0%	2 460.8	3.7%
20 000	25 000	14 701	325.1	10 170	227.4	99 644	3.5%	2 223.4	3.3%
25 000	30 000	9 643	263.9	6 931	190.5	65 822	2.3%	1 804.8	2.7%
30 000	35 000	7 686	249.9	5 684	184.3	56 862	2.0%	1 846.3	2.8%
35 000	40 000	6 269	234.8	4 913	184.3	50 329	1.8%	1 883.0	2.8%
40 000	45 000	5 840	247.3	4 324	182.1	35 682	1.2%	1 509.1	2.3%
45 000	50 000	5 050	238.9	3 707	176.3	32 279	1.1%	1 534.7	2.3%
50 000	75 000	14 246	845.6	10 578	630.6	97 647	3.4%	5 838.6	8.8%
75 000	100 000	6 474	557.6	4 947	429.6	46 791	1.6%	4 057.4	6.1%
100 000	125 000	5 083	558.2	4 244	467.3	36 558	1.3%	4 029.2	6.0%
125 000	150 000	2 559	347.1	2 128	289.0	17 288	0.6%	2 360.9	3.5%
150 000		9 868	3 838.9	6 577	2 520.5	73 038	2.6%	27 882.7	41.8%
TOTAL		398 027	9 407.0	336 791	6 809.3	2 857 675		66 659.2	

TRADING EVOLUTION



FOCUS

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



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%	0.09%	99.99%
EQUITY ITALY	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%
EQUITY WORLD	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	99.97%
EQUITY NORTH AMERICA	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	99.99%
EQUITY PACIFIC	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%
EQUITY SHORT (DEVELOPED)	0.10%	100.00%	0.10%	100.00%	0.10%	99.98%	0.10%	99.98%
LEVERAGED LONG	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
LEVERAGED SHORT	0.10%	100.00%	0.10%	99.99%	0.10%	99.99%	0.10%	99.98%
ETF - EMERGING MARKETS	0.17%	100.00%	0.18%	100.00%	0.18%	100.00%	0.18%	99.99%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.52%	100.00%	0.54%	100.00%	0.55%	99.96%	0.56%	99.91%
EQUITY EMERGING - ASIA	0.23%	100.00%	0.24%	100.00%	0.24%	100.00%	0.25%	99.99%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.40%	100.00%	0.41%	99.99%	0.42%	99.97%	0.44%	99.95%
EQUITY EMERGING - EAST EUROPE	0.23%	100.00%	0.24%	100.00%	0.25%	99.99%	0.25%	99.97%
EQUITY EMERGING - WORLD	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
ETF - CORPORATE GOVERNMENT BONDS	0.10%	100.00%	0.10%	100.00%	0.11%	99.99%	0.11%	99.98%
INFLATION	0.17%	100.00%	0.17%	100.00%	0.18%	100.00%	0.18%	100.00%
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%	0.08%	100.00%	0.08%	99.99%
CORPORATE BOND - EX EURO	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	99.99%
CORPORATE BOND - EMERGING	0.24%	100.00%	0.24%	100.00%	0.26%	100.00%	0.26%	100.00%
CORPORATE BOND - WORLD	0.29%	100.00%	0.30%	100.00%	0.31%	100.00%	0.31%	100.00%
CORPORATE BOND - HIGH YIELD	0.10%	100.00%	0.10%	100.00%	0.11%	99.97%	0.12%	99.91%
AGGREGATE BOND	0.12%	100.00%	0.13%	100.00%	0.14%	99.83%	0.15%	99.51%
BOND SHORT	0.06%	100.00%	0.06%	100.00%	0.06%	100.00%	0.07%	100.00%
BOND LEVERAGED LONG	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
BOND LEVERAGED SHORT	0.06%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - EMERGING	0.15%	100.00%	0.15%	100.00%	0.16%	100.00%	0.17%	100.00%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - ITALY	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%
GOVERNMENT BONDS - WORLD	0.15%	100.00%	0.16%	100.00%	0.17%	100.00%	0.18%	99.99%
GOVERNMENT BONDS - EX EURO	0.11%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%
ETF - STYLE	0.17%	100.00%	0.17%	100.00%	0.18%	99.99%	0.18%	99.98%
EQUITY STYLE (DEVELOPED)	0.17%	100.00%	0.17%	100.00%	0.17%	99.99%	0.18%	99.98%
EQUITY STYLE (EMERGING)	0.31%	100.00%	0.32%	99.99%	0.32%	99.98%	0.32%	99.79%
ETF - OTHERS	0.19%	100.00%	0.20%	100.00%	0.20%	99.99%	0.21%	99.96%
EQUITY SECTORS (DEVELOPED)	0.19%	100.00%	0.19%	100.00%	0.19%	99.99%	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	0.19%	100.00%	0.20%	100.00%	0.21%	99.99%	0.22%	99.94%
COMMODITIES	0.19%	100.00%	0.19%	100.00%	0.20%	99.99%	0.20%	99.94%
CREDIT INDICES	0.24%	100.00%	0.29%	100.00%	0.32%	100.00%	0.33%	100.00%
REAL ESTATE	0.14%	100.00%	0.14%	100.00%	0.15%	99.99%	0.16%	99.99%
VOLATILITY INDICES	0.43%	100.00%	0.45%	100.00%	0.49%	99.99%	0.51%	99.88%
FLEXIBLE	0.72%	100.00%	0.74%	99.97%	0.78%	99.92%	0.80%	99.60%
MULTI ASSET	0.29%	100.00%	0.30%	100.00%	0.30%	100.00%	0.30%	99.99%
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

ETFPlus AUM reached the new historical record of €68.28bn (+7.66% vs July 2018).

New instrument listed in July:

- UBS ETF – Bloomberg Barclays EUR High Quality Liquid Assets 1-5 Bond UCITS ETF (EUR) A-dis
- UBS ETF – MSCI EMU Select Factor Mix UCITS ETF (EUR) A-acc
- Lyxor S&P 500 Banks UCITS ETF
- UBS (Itr) ETF plc – MSCI World Select Factor Mix UCITS ETF
- Invesco AT1 Capital Bond UCITS ETF Acc
- Invesco AT1 Capital Bond UCITS ETF EUR Hdg Dist
- WisdomTree EUR Aggregate Bond Enhanced Yield UCITS ETF – EUR
- WisdomTree EUR Aggregate Bond Enhanced Yield UCITS ETF – EUR Acc
- WisdomTree EUR Government Bond Enhanced Yield UCITS ETF – EUR
- WisdomTree EUR Government Bond Enhanced Yield UCITS ETF – EUR Acc

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