

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%	99.99%	0.09%	99.99%
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%
ETF - EMERGING MARKETS	0.17%	100.00%	0.17%	100.00%	0.18%	100.00%	0.18%	99.99%
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%
ETF - CORPORATE GOVERNMENT BONDS	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	99.99%
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%
ETF - STYLE	0.18%	100.00%	0.19%	100.00%	0.19%	99.99%	0.19%	99.98%
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%
ETF - OTHERS	0.22%	100.00%	0.22%	100.00%	0.23%	99.99%	0.24%	99.99%
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%
ETF	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%

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