

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%	99.98%
EQUITY ITALY	0.12%	100.00%	0.12%	100.00%	0.13%	99.98%	0.13%	99.96%
EQUITY EUROPE - REGIONAL	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%
EQUITY EUROPE - SINGLE COUNTRY	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	100.00%
EQUITY WORLD	0.10%	100.00%	0.10%	100.00%	0.11%	99.98%	0.11%	99.97%
EQUITY NORTH AMERICA	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%	0.07%	99.99%
EQUITY PACIFIC	0.12%	100.00%	0.13%	100.00%	0.13%	99.98%	0.14%	99.96%
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%	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%
LEVERAGED SHORT	0.10%	100.00%	0.10%	99.99%	0.11%	99.99%	0.11%	99.91%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.19%	100.00%	0.19%	100.00%	0.20%	99.99%	0.20%	99.99%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.60%	100.00%	0.62%	100.00%	0.64%	99.97%	0.66%	99.94%
EQUITY EMERGING - ASIA	0.25%	100.00%	0.25%	100.00%	0.26%	99.99%	0.26%	99.99%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.50%	100.00%	0.51%	99.99%	0.53%	99.97%	0.55%	99.91%
EQUITY EMERGING - EAST EUROPE	0.27%	100.00%	0.28%	100.00%	0.29%	99.99%	0.29%	99.97%
EQUITY EMERGING - WORLD	0.10%	100.00%	0.10%	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	0.10%	100.00%	0.10%	100.00%	0.10%	99.98%	0.10%	99.96%
INFLATION	0.14%	100.00%	0.14%	100.00%	0.15%	99.99%	0.15%	99.99%
LIQUIDITY	0.02%	100.00%	0.02%	100.00%	0.02%	100.00%	0.02%	100.00%
CORPORATE BOND - EURO	0.07%	100.00%	0.08%	100.00%	0.08%	99.98%	0.08%	99.86%
CORPORATE BOND - EX EURO	0.10%	100.00%	0.10%	100.00%	0.11%	99.99%	0.11%	99.99%
CORPORATE BOND - EMERGING	0.22%	100.00%	0.22%	100.00%	0.23%	100.00%	0.24%	100.00%
CORPORATE BOND - WORLD	0.23%	100.00%	0.23%	100.00%	0.23%	99.99%	0.24%	99.99%
CORPORATE BOND - HIGH YIELD	0.09%	100.00%	0.09%	100.00%	0.10%	99.99%	0.10%	99.98%
AGGREGATE BOND	0.12%	100.00%	0.12%	99.96%	0.14%	99.79%	0.15%	99.72%
BOND SHORT	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
BOND LEVERAGED LONG	0.13%	100.00%	0.13%	100.00%	0.13%	99.99%	0.13%	99.99%
BOND LEVERAGED SHORT	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%	0.12%	100.00%
GOVERNMENT BONDS - EMERGING	0.14%	100.00%	0.14%	99.99%	0.15%	99.99%	0.15%	99.98%
GOVERNMENT BONDS - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
GOVERNMENT BONDS - ITALY	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%
GOVERNMENT BONDS - WORLD	0.14%	100.00%	0.14%	100.00%	0.15%	100.00%	0.15%	100.00%
GOVERNMENT BONDS - EX EURO	0.10%	100.00%	0.10%	100.00%	0.10%	99.97%	0.11%	99.97%
ETF - STYLE	0.18%	100.00%	0.18%	99.99%	0.19%	99.97%	0.19%	99.94%
EQUITY STYLE (DEVELOPED)	0.18%	100.00%	0.18%	99.99%	0.19%	99.97%	0.19%	99.95%
EQUITY STYLE (EMERGING)	0.38%	100.00%	0.38%	99.94%	0.38%	99.77%	0.37%	99.35%
ETF - OTHERS	0.21%	100.00%	0.21%	100.00%	0.22%	99.97%	0.23%	99.96%
EQUITY SECTORS (DEVELOPED)	0.22%	100.00%	0.22%	99.99%	0.23%	99.98%	0.23%	99.97%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.21%	100.00%	0.22%	99.99%	0.24%	99.96%	0.25%	99.94%
COMMODITIES	0.18%	100.00%	0.19%	100.00%	0.19%	99.98%	0.19%	99.98%
CREDIT INDICES	0.18%	100.00%	0.19%	100.00%	0.19%	100.00%	0.19%	100.00%
REAL ESTATE	0.16%	100.00%	0.16%	100.00%	0.17%	99.97%	0.18%	99.97%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.43%	100.00%	0.45%	100.00%	0.48%	100.00%	0.50%	99.84%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.38%	100.00%	0.47%	99.97%	0.51%	99.93%	0.52%	99.84%
MULTI ASSET	0.25%	100.00%	0.25%	100.00%	0.25%	99.99%	0.25%	99.99%
ETF	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.12%	99.97%

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 €67.76bn (+3.03% vs October 2017).

New instruments listed in October:

- Franklin LibertyQ AC Asia ex Japan UCITS ETF
- First Trust Eurozone AlphaDEX UCITS ETF
- JPM USD Emerging Markets Sovereign Bond UCITS ETF - EUR Hedged (acc)
- JPM US Research Enhanced Index Equity (ESG) UCITS ETF - USD (acc)
- JPM Global Research Enhanced Index Equity (ESG) UCITS ETF - USD (acc)
- *Note: OPEN OICR figures are included in the ETFPlus until September 2018
- Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF Dist
- Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF Dist
- Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF Monthly Hedged to EUR - Dist
- Lyxor Barclays Floating Rate Euro 0-7Y UCITS ETF Acc
- Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF Dist
- Lyxor iBoxx \$ Treasuries 10Y+ (DR) UCITS ETF Monthly Hedged to EUR - Dist
- Lyxor Euro Corporate Bond Ex Financials UCITS ETF Acc
- Lyxor Euro Corporate Bond UCITS ETF Acc