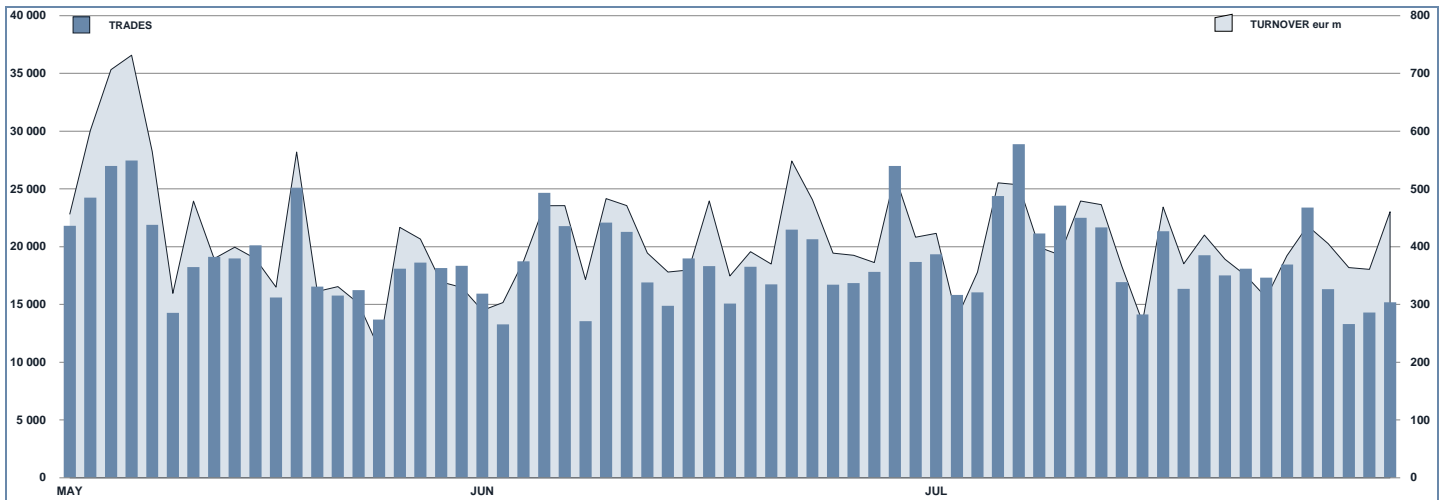




ETFPlus Statistics

July 2015

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		JUNE 2015		JULY 2015		JAN - JUL 2015	
			eur m 30/06/2015	eur m 31/07/2015	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	208	3	19 423.25	20 521.92	141 047	4 521.05	142 277	4 839.02	992 616	31 269.09
ETF - CORPORATE AND GOV BOND	179	1	14 915.01	15 498.25	41 763	1 488.57	40 514	1 245.47	330 004	10 889.86
ETF - EMERGING MARKETS	98	1	3 453.97	3 082.13	26 916	495.27	32 598	563.67	265 994	4 669.61
ETF - STYLE	54	0	1 344.48	1 432.71	6 444	141.04	6 574	108.09	61 207	1 091.18
OTHERS	146	0	2 249.94	2 317.26	14 186	238.15	16 297	278.19	150 359	2 340.55
ETC/ETN	260	5	3 376.32	3 310.89	179 365	2 134.95	197 020	2 121.52	1 281 763	13 866.18
OPEN OICR	37	0	30.13	39.19	49	24.35	45	9.01	226	39.94
<b>TOTAL</b>	<b>982</b>	<b>10</b>	<b>44 793.11</b>	<b>46 202.36</b>	<b>409 770</b>	<b>9 043.38</b>	<b>435 325</b>	<b>9 164.97</b>	<b>3 082 169</b>	<b>64 166.42</b>

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD		
			number	% TOT	BBO	25 000 €	0.08%
1 LYXOR UCITS ETF FTSE MB DAILY LEV.	LEVMB	FR0010446658	38 017	8.7%	0.08%	0.08%	
2 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE00B7ZQC614	34 349	7.9%	0.19%	0.22%	
3 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	21 430	4.9%	0.12%	0.13%	
4 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	14 820	3.4%	0.14%	0.15%	
5 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SX5Y86	14 412	3.3%	0.17%	0.21%	
6 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	14 383	3.3%	0.04%	0.04%	
7 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	14 142	3.2%	0.25%	0.32%	
8 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	8 722	2.0%	0.08%	0.08%	
9 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	8 664	2.0%	0.29%	0.34%	
# SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XS1073721646	6 794	1.6%	0.39%	0.50%	

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD		
			eur m	% TOT	BBO	25 000 €	0.08%
1 LYXOR UCITS ETF FTSE MB DAILY LEV.	LEVMB	FR0010446658	841	9.2%	0.08%	0.08%	
2 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	462	5.1%	0.04%	0.04%	
3 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	391	4.3%	0.07%	0.07%	
4 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	385	4.2%	0.12%	0.13%	
5 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE00B7ZQC614	285	2.9%	0.19%	0.22%	
6 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	214	2.3%	0.07%	0.08%	
7 LYXOR UCITS ETF DAX	DAXX	LU0252633754	161	1.8%	0.11%	0.11%	
8 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	160	1.8%	0.08%	0.08%	
9 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SX5Y86	146	1.6%	0.17%	0.21%	
# ISHARES MSCI JAPAN EUR HEDG. UCITS ETF	IJPE	IE00B4225J44	145	1.6%	0.12%	0.13%	

MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD		
			number	% TOT	BBO	25 000 €	0.09%
1 LYXOR UCITS ETF FTSE MB DAILY LEV.	LEVMB	FR0010446658	247 482	8.0%	0.09%	0.09%	
2 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE00B7ZQC614	201 712	6.5%	0.27%	0.35%	
3 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	128 940	4.2%	0.12%	0.13%	
4 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	121 440	3.9%	0.18%	0.20%	
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	93 611	3.0%	0.38%	0.56%	
6 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	89 816	2.9%	0.05%	0.06%	
7 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	80 890	2.6%	0.10%	0.10%	
8 BOOST WTI OIL 3X SHORT DAILY	SOIS	IE00B7SX5Y86	64 541	2.1%	0.37%	0.63%	
9 ETFS DAILY LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	58 096	1.9%	0.93%	0.99%	
# BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B76BRD76	44 967	1.5%	0.45%	0.64%	

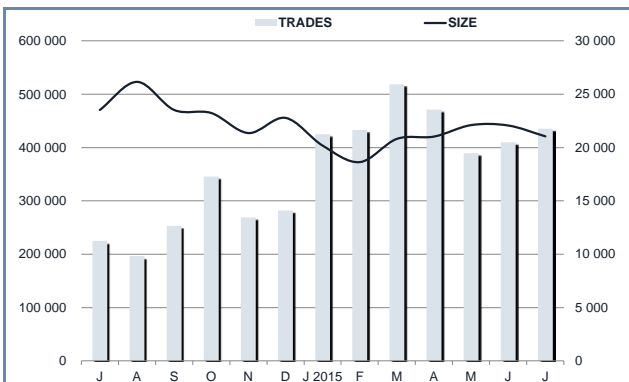
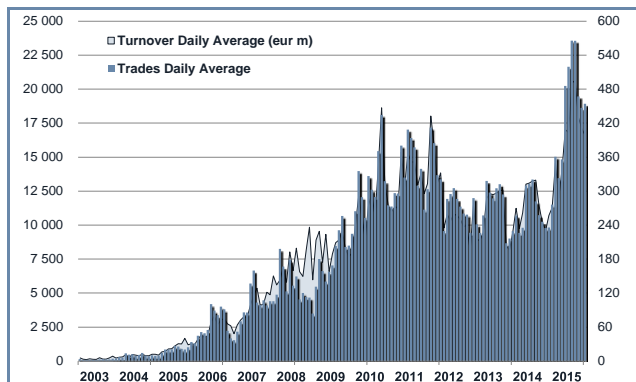
MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD		
			eur m	% TOT	BBO	25 000 €	0.09%
1 LYXOR UCITS ETF FTSE MB DAILY LEV.	LEVMB	FR0010446658	5 364	8.4%	0.09%	0.09%	
2 LYXOR UCITS ETF FTSE MB	ETFMB	FR0010010827	3 356	5.2%	0.05%	0.06%	
3 LYXOR UCITS ETF FTSE MB DAI DOU SHT XBR	XBRMB	FR0010446666	2 215	3.5%	0.12%	0.13%	
4 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	2 179	3.4%	0.08%	0.08%	
5 BOOST WTI OIL 3X LEVERAGE DAILY	SOIL	IE00B7ZQC614	1 624	2.5%	0.27%	0.35%	
6 ISHARES S&P 500 UCITS ETF (DIST)	IUSA	IE0031442068	1 281	2.0%	0.06%	0.06%	
7 ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	1 277	2.0%	0.10%	0.10%	
8 ETFS DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	1 260	2.0%	0.18%	0.20%	
9 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	958	1.5%	0.10%	0.10%	
# ISHARES FTSE MB UCITS ETF (DIST)	IMIB	IE00B1XNH568	845	1.3%	0.10%	0.10%	

**TRADING BY SIZE OF TURNOVER**

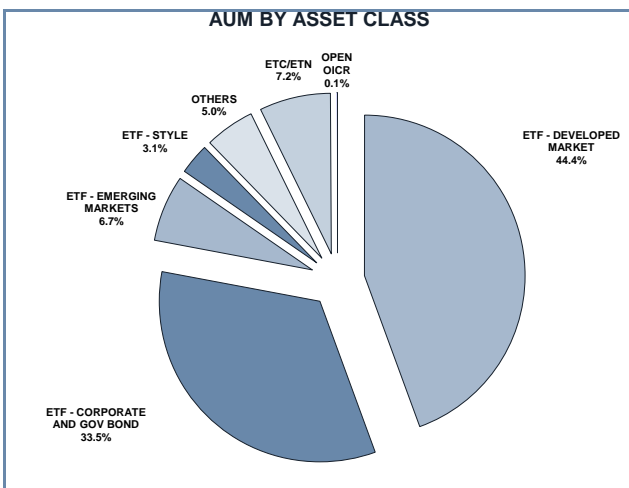
SIZE OF TURNOVER		JUNE 2015		JULY 2015		YEAR 2015			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	28 469	7.2	34 206	8.7	222 283	7.2%	57.3	0.1%
500	1 000	28 218	21.2	35 347	26.5	228 369	7.4%	171.1	0.3%
1 000	2 000	52 801	76.3	60 716	88.9	415 343	13.5%	601.0	0.9%
2 000	3 000	38 657	94.9	39 589	97.4	292 145	9.5%	717.6	1.1%
3 000	4 000	26 546	92.4	27 867	96.2	208 188	6.8%	720.7	1.1%
4 000	5 000	23 259	105.6	23 409	105.8	175 642	5.7%	796.0	1.2%
5 000	6 000	19 256	104.9	20 208	109.8	156 490	5.1%	849.7	1.3%
6 000	7 000	12 321	79.6	13 826	90.1	96 526	3.1%	625.0	1.0%
7 000	8 000	11 170	83.6	11 711	87.5	84 478	2.7%	632.4	1.0%
8 000	9 000	9 251	78.6	10 572	89.7	69 047	2.2%	586.6	0.9%
9 000	10 000	12 599	119.9	12 529	119.5	90 013	2.9%	857.8	1.3%
10 000	15 000	38 857	472.9	37 554	453.0	277 371	9.0%	3 342.7	5.2%
15 000	20 000	19 614	343.5	21 421	376.0	149 838	4.9%	2 615.9	4.1%
20 000	25 000	21 545	490.9	20 514	457.0	134 207	4.4%	3 020.1	4.7%
25 000	30 000	8 534	232.6	8 757	239.7	67 621	2.2%	1 852.9	2.9%
30 000	35 000	6 125	198.0	6 638	215.7	53 388	1.7%	1 720.4	2.7%
35 000	40 000	5 484	204.6	4 815	180.1	43 827	1.4%	1 631.6	2.5%
40 000	45 000	4 715	200.9	5 100	216.8	33 224	1.1%	1 411.9	2.2%
45 000	50 000	5 239	248.3	5 037	238.6	37 164	1.2%	1 765.6	2.8%
50 000	75 000	13 728	821.9	12 923	772.4	91 042	3.0%	5 452.1	8.5%
75 000	100 000	6 473	569.2	5 896	515.2	43 755	1.4%	3 817.2	5.9%
100 000	125 000	5 217	579.8	4 669	517.8	31 127	1.0%	3 452.6	5.4%
125 000	150 000	2 658	364.9	2 705	372.7	16 510	0.5%	2 265.9	3.5%
150 000		9 034	3 451.5	9 316	3 690.1	64 571	2.1%	25 202.4	39.3%
<b>TOTAL</b>		<b>409 770</b>	<b>9 043.4</b>	<b>435 325</b>	<b>9 165.0</b>	<b>3 082 169</b>		<b>64 166.4</b>	

**TRADING EVOLUTION**



**FOCUS**

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
JULY	LEVMB	487 450 254	LEVMB	22 608
AUGUST	XBRMB	440 627 558	XBRMB	20 233
SEPTEMBER	LEVMB	491 952 646	LEVMB	22 151
OCTOBER	XBRMB	824 900 380	LEVMB	44 245
NOVEMBER	XBRMB	472 954 320	LEVMB	26 588
DECEMBER	XBRMB	428 584 429	LEVMB	26 746
JANUARY 2015	LEVMB	589 942 362	LEVMB	37 877
FEBRUARY	LEVMB	506 361 170	3OIL	31 946
MARCH	LEVMB	955 996 784	LEVMB	39 467
APRIL	LEVMB	946 825 105	LEVMB	36 025
MAY	LEVMB	730 124 870	LEVMB	29 838
JUNE	LEVMB	793 870 827	LEVMB	38 536
JULY	LEVMB	841 098 717	LEVMB	38 017



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.12%</b>	<b>100.00%</b>	<b>0.12%</b>	<b>100.00%</b>	<b>0.13%</b>	<b>99.99%</b>	<b>0.13%</b>	<b>99.99%</b>
EQUITY ITALY	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	99.99%
EQUITY EUROPE - REGIONAL	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.19%	100.00%	0.19%	100.00%	0.19%	100.00%	0.19%	99.99%
EQUITY WORLD	0.11%	100.00%	0.11%	99.99%	0.11%	99.98%	0.12%	99.96%
EQUITY NORTH AMERICA	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%	0.12%	99.99%
EQUITY PACIFIC	0.19%	100.00%	0.19%	99.99%	0.20%	99.98%	0.20%	99.98%
EQUITY SHORT (DEVELOPED)	0.18%	100.00%	0.18%	99.98%	0.19%	99.97%	0.19%	99.97%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.13%	100.00%	0.13%	100.00%	0.13%	100.00%	0.13%	99.99%
LEVERAGED SHORT	0.17%	100.00%	0.17%	100.00%	0.17%	99.99%	0.17%	99.99%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - EMERGING MARKETS</b>	<b>0.34%</b>	<b>100.00%</b>	<b>0.36%</b>	<b>99.94%</b>	<b>0.38%</b>	<b>99.83%</b>	<b>0.39%</b>	<b>99.68%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.72%	100.00%	0.80%	99.94%	0.84%	99.72%	0.85%	99.46%
EQUITY EMERGING - ASIA	0.36%	100.00%	0.39%	99.97%	0.41%	99.83%	0.42%	99.72%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.43%	100.00%	0.47%	99.97%	0.50%	99.60%	0.52%	98.84%
EQUITY EMERGING - EAST EUROPE	0.37%	100.00%	0.39%	99.97%	0.41%	99.84%	0.42%	99.66%
EQUITY EMERGING - WORLD	0.24%	100.00%	0.28%	99.89%	0.27%	99.88%	0.28%	99.83%
EQUITY SHORT (EMERGING)	0.67%	100.00%	0.68%	99.99%	0.69%	99.99%	0.69%	99.96%
<b>ETF - CORPORATE GOVERNMENT BONDS</b>	<b>0.16%</b>	<b>100.00%</b>	<b>0.16%</b>	<b>99.99%</b>	<b>0.17%</b>	<b>99.89%</b>	<b>0.17%</b>	<b>99.84%</b>
INFLATION	0.23%	100.00%	0.23%	99.89%	0.23%	99.86%	0.24%	99.82%
LIQUIDITY	0.13%	100.00%	0.13%	100.00%	0.13%	99.98%	0.13%	99.98%
CORPORATE BOND	0.17%	100.00%	0.18%	99.99%	0.18%	99.97%	0.19%	99.95%
AGGREGATE BOND	0.23%	100.00%	0.25%	99.97%	0.26%	99.72%	0.27%	99.45%
BOND SHORT	0.21%	100.00%	0.21%	99.93%	0.21%	99.90%	0.21%	99.90%
BOND LEVERAGED LONG	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
BOND LEVERAGED SHORT	0.10%	100.00%	0.10%	100.00%	0.10%	99.96%	0.10%	99.84%
GOVERNMENT BONDS - EMERGING	0.28%	100.00%	0.30%	100.00%	0.32%	99.55%	0.33%	99.38%
GOVERNMENT BONDS - EURO	0.10%	100.00%	0.10%	99.99%	0.10%	99.94%	0.11%	99.92%
GOVERNMENT BONDS - ITALY	0.12%	100.00%	0.12%	99.96%	0.13%	99.49%	0.13%	99.33%
GOVERNMENT BONDS - WORLD	0.21%	100.00%	0.21%	99.90%	0.22%	99.90%	0.22%	99.89%
GOVERNMENT BONDS - EX EURO	0.11%	100.00%	0.11%	100.00%	0.12%	99.99%	0.12%	99.94%
<b>ETF - STYLE</b>	<b>0.29%</b>	<b>100.00%</b>	<b>0.30%</b>	<b>99.97%</b>	<b>0.30%</b>	<b>99.95%</b>	<b>0.30%</b>	<b>99.93%</b>
EQUITY STYLE (DEVELOPED)	0.29%	100.00%	0.29%	99.97%	0.30%	99.95%	0.30%	99.93%
EQUITY STYLE (EMERGING)	0.44%	100.00%	0.46%	99.97%	0.47%	99.94%	0.49%	99.93%
<b>ETF - OTHERS</b>	<b>0.38%</b>	<b>100.00%</b>	<b>0.39%</b>	<b>99.93%</b>	<b>0.40%</b>	<b>99.83%</b>	<b>0.40%</b>	<b>99.69%</b>
EQUITY SECTORS (DEVELOPED)	0.32%	100.00%	0.32%	100.00%	0.33%	99.96%	0.33%	99.81%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.67%	100.00%	0.71%	99.67%	0.73%	99.21%	0.73%	98.83%
COMMODITIES	0.23%	100.00%	0.24%	99.99%	0.24%	99.96%	0.24%	99.95%
CREDIT INDICES	0.71%	100.00%	0.72%	100.00%	0.72%	100.00%	0.72%	100.00%
REAL ESTATE	0.37%	100.00%	0.37%	99.88%	0.37%	99.78%	0.37%	99.71%
LEVERAGED CREDIT INDICES	0.75%	100.00%	0.71%	98.81%	0.71%	98.81%	0.72%	98.81%
VOLATILITY INDICES	1.55%	100.00%	1.60%	99.95%	1.70%	99.75%	1.77%	98.73%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.45%	100.00%	0.48%	100.00%	0.51%	99.94%	0.53%	99.93%
<b>ETF</b>	<b>0.17%</b>	<b>100.00%</b>	<b>0.17%</b>	<b>99.98%</b>	<b>0.18%</b>	<b>99.93%</b>	<b>0.18%</b>	<b>99.89%</b>

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

During the last month, the following 10 instruments were listed on ETFplus market:

- 3 pacific equity ETFs issued by UBS
- 1 liquidity bond issued by Multi Units Luxembourg (Lyxor)
- 1 iShares equity South Africa ETF
- Three 5x leveraged short and Two 4x leveraged currency ETNs issued by Boost

These new instruments bring to 982 the number of products listed on ETFplus market (685 ETFs, 260 ETCs/ETNs and 37 open Funds).

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