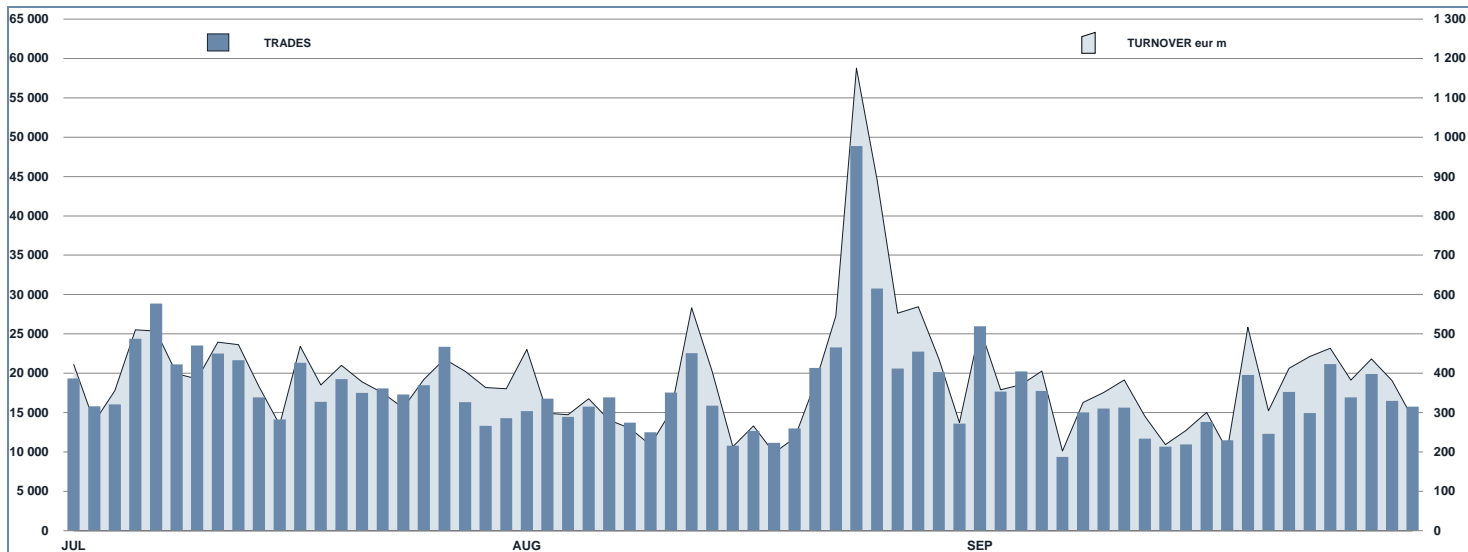




ETFPlus Statistics

September 2015

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END of MONTH	MONTH NEW LISTED	AUM in MT		AUGUST 2015		SEPTEMBER 2015		JAN - SEP 2015	
			eur m 31/08/2015	eur m 30/09/2015	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	206	2	19 733.64	19 031.74	130 161	5 017.91	115 295	4 450.24	1 238 072	40 737.25
ETF - CORPORATE AND GOV BOND	184	2	15 927.47	15 494.52	29 846	1 027.85	33 246	993.34	393 096	12 911.06
ETF - EMERGING MARKETS	97	0	2 529.97	2 507.44	25 912	476.53	18 064	364.98	309 970	5 511.13
ETF - STYLE	67	13	1 307.55	1 293.85	6 156	86.46	4 272	81.86	71 635	1 259.50
OTHERS	145	3	2 217.90	2 052.00	14 763	276.29	10 977	192.30	176 099	2 809.14
ETC/ETN	260	0	3 461.42	3 396.38	187 767	1 813.38	168 942	1 727.09	1 638 472	17 406.65
OPEN OICR	45	8	38.95	40.68	31	1.70	34	4.69	291	46.33
<b>TOTAL</b>	<b>1 004</b>	<b>28</b>	<b>45 216.90</b>	<b>43 816.60</b>	<b>394 636</b>	<b>8 700.13</b>	<b>350 830</b>	<b>7 814.51</b>	<b>3 827 635</b>	<b>80 681.05</b>

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	IE00B7ZQC614	40 478	11.5%	0.19%	0.24%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	24 470	7.0%	0.09%	0.10%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	20 657	5.9%	0.12%	0.12%
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	11 814	3.4%	0.40%	0.47%
5 ETFs DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	11 757	3.4%	0.25%	0.27%
6 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	10 756	3.1%	0.22%	0.34%
7 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	10 571	3.0%	0.05%	0.05%
8 ETFs WTI CRUDE OIL	CRUD	GB00B15KXV33	7 090	2.0%	0.11%	0.11%
9 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	6 150	1.8%	0.31%	0.33%
10 SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XSI073721646	5 789	1.7%	0.43%	0.46%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	609	7.8%	0.05%	0.05%
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	504	6.5%	0.09%	0.10%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	444	5.7%	0.12%	0.12%
4 BOOST WTI OIL 3X LEVERAGE DAILY	JOIL	IE00B7ZQC614	359	4.8%	0.19%	0.24%
5 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	258	3.3%	0.07%	0.07%
6 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	211	2.7%	0.06%	0.06%
7 ETFs WTI CRUDE OIL	CRUD	GB00B15KXV33	136	1.7%	0.11%	0.11%
8 LYXOR UCITS ETF DAX	DAXX	LU0252633754	130	1.7%	0.07%	0.07%
9 DB X-TRACKERS EUSTOXX 50 UCITS ETF DR 1C	XESC	LU0380865021	121	1.5%	0.06%	0.06%
10 ISHARES STOXX EUROPE 600 UCITS ETF	EXSA	DE0002635307	112	1.4%	0.08%	0.08%

MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	302 397	7.9%	0.09%	0.09%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	274 128	7.2%	0.26%	0.32%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	167 655	4.4%	0.12%	0.13%
4 ETFs DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	146 673	3.8%	0.19%	0.21%
5 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	115 522	3.0%	0.35%	0.51%
6 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	112 808	2.9%	0.05%	0.05%
7 ETFs WTI CRUDE OIL	CRUD	GB00B15KXV33	98 760	2.6%	0.10%	0.11%
8 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	94 011	2.5%	0.36%	0.58%
9 ETFs DAILY LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	65 840	1.7%	0.98%	1.03%
10 BOOST NATURAL GAS 3X SHORT DAILY	3NGS	IE00B768DR76	56 602	1.5%	0.41%	0.58%

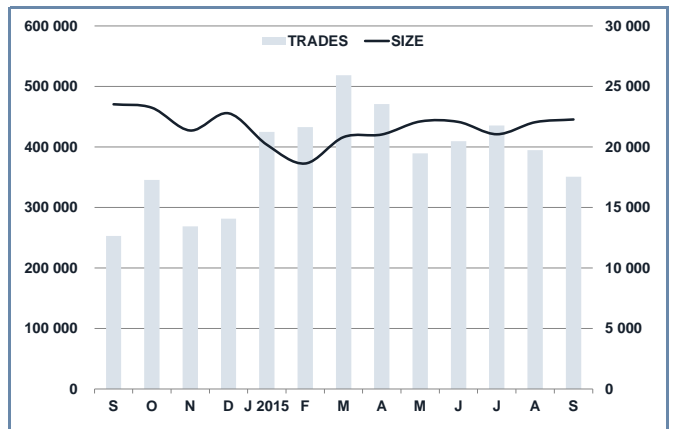
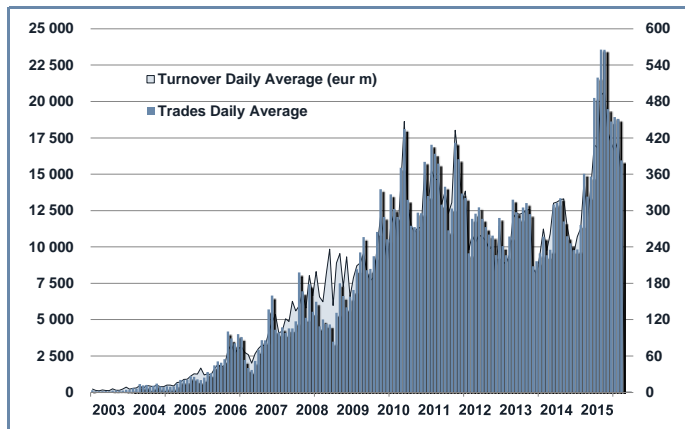
MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMI	FR0010446658	6 512	8.1%	0.09%	0.09%
2 LYXOR UCITS ETF FTSE MIB	ETFMIB	FR0010010827	4 420	5.5%	0.05%	0.05%
3 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMIB	FR0010446666	3 037	3.8%	0.12%	0.13%
4 ISHARES EURO STOXX 50 UCITS ETF (DIST)	EUE	IE0008471009	2 769	3.4%	0.08%	0.08%
5 BOOST WTI OIL 3X LEVERAGE DAILY	JOIL	IE00B7ZQC614	2 229	2.8%	0.26%	0.32%
6 ETFs WTI CRUDE OIL	CRUD	GB00B15KXV33	1 547	1.9%	0.10%	0.11%
7 ISHARES S&P 500 UCITS ETF (DIST)	IUSA	IE0031442068	1 529	1.9%	0.06%	0.07%
8 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	1 490	1.8%	0.09%	0.10%
9 ETFs DAILY LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	1 450	1.8%	0.19%	0.21%
10 LYXOR UCITS ETF DAX	DAXX	LU0252633754	1 121	1.4%	0.11%	0.11%

**TRADING BY SIZE OF TURNOVER**

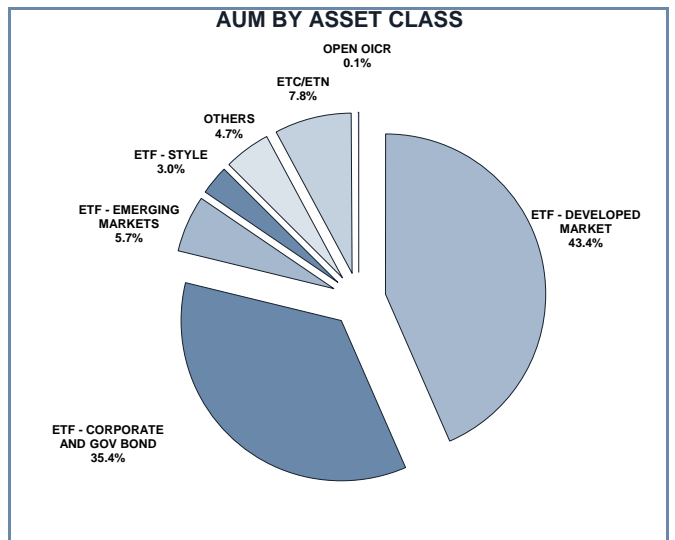
SIZE OF TURNOVER		AUGUST 2015		SEPTEMBER 2015		YEAR 2015			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	35 128	9.2	34 063	8.9	291 474	7.6%	75.5	0.1%
500	1 000	32 528	24.7	29 173	22.4	290 070	7.6%	218.3	0.3%
1 000	2 000	54 231	78.8	47 160	69.7	516 734	13.5%	749.6	0.9%
2 000	3 000	41 872	102.4	32 773	80.5	366 790	9.6%	900.4	1.1%
3 000	4 000	24 321	84.2	21 732	75.8	254 241	6.6%	880.7	1.1%
4 000	5 000	22 620	102.4	20 566	92.7	218 828	5.7%	991.1	1.2%
5 000	6 000	16 499	89.5	13 006	70.7	185 995	4.9%	1 009.9	1.3%
6 000	7 000	10 447	68.0	9 553	62.0	116 526	3.0%	755.0	0.9%
7 000	8 000	9 780	73.5	10 369	78.1	104 627	2.7%	784.0	1.0%
8 000	9 000	10 222	87.0	8 702	74.0	87 971	2.3%	747.6	0.9%
9 000	10 000	12 514	119.3	11 788	112.2	114 315	3.0%	1 089.3	1.4%
10 000	15 000	31 299	379.4	27 448	331.8	336 118	8.8%	4 054.0	5.0%
15 000	20 000	20 561	362.3	19 593	343.8	189 992	5.0%	3 321.9	4.1%
20 000	25 000	11 905	265.7	10 136	225.4	156 248	4.1%	3 511.2	4.4%
25 000	30 000	6 669	182.4	5 706	156.6	79 996	2.1%	2 191.9	2.7%
30 000	35 000	5 260	170.6	4 304	139.0	62 952	1.6%	2 030.0	2.5%
35 000	40 000	5 619	211.2	5 341	200.8	54 787	1.4%	2 043.6	2.5%
40 000	45 000	5 685	242.2	4 297	182.1	43 206	1.1%	1 836.2	2.3%
45 000	50 000	4 322	204.6	4 197	198.4	45 683	1.2%	2 168.6	2.7%
50 000	75 000	9 775	588.6	8 916	533.9	109 733	2.9%	6 574.6	8.1%
75 000	100 000	6 754	594.1	6 531	573.5	57 040	1.5%	4 984.8	6.2%
100 000	125 000	4 223	469.7	3 941	436.0	39 291	1.0%	4 358.3	5.4%
125 000	150 000	2 613	358.2	2 550	348.0	21 673	0.6%	2 972.1	3.7%
150 000		9 789	3 832.1	8 985	3 398.0	83 345	2.2%	32 432.6	40.2%
<b>TOTAL</b>		<b>394 636</b>	<b>8 700.1</b>	<b>350 830</b>	<b>7 814.5</b>	<b>3 827 635</b>		<b>80 681.1</b>	

**TRADING EVOLUTION**



**FOCUS**

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
SEPTEMBER	LEVMIB	491 952 646	LEVMIB	22 151
OCTOBER	XBRMIB	824 900 380	LEVMIB	44 245
NOVEMBER	XBRMIB	472 954 320	LEVMIB	26 588
DECEMBER	XBRMIB	428 584 429	LEVMIB	26 746
JANUARY 2015	LEVMIB	589 942 362	LEVMIB	37 877
FEBRUARY	LEVMIB	506 361 170	3OIL	31 946
MARCH	LEVMIB	955 996 784	LEVMIB	39 467
APRIL	LEVMIB	946 825 105	LEVMIB	36 025
MAY	LEVMIB	730 124 870	LEVMIB	29 838
JUNE	LEVMIB	793 870 827	LEVMIB	38 536
JULY	LEVMIB	841 098 717	LEVMIB	38 017
AUGUST	LEVMIB	642 965 179	3OIL	31 938
SEPTEMBER	ETFMIB	609 492 838	3OIL	40 478



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.15%</b>	<b>100.00%</b>	<b>0.15%</b>	<b>100.00%</b>	<b>0.15%</b>	<b>99.99%</b>	<b>0.15%</b>	<b>99.98%</b>
EQUITY ITALY	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - REGIONAL	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%
EQUITY EUROPE - SINGLE COUNTRY	0.22%	100.00%	0.23%	99.99%	0.23%	99.95%	0.23%	99.79%
EQUITY WORLD	0.14%	100.00%	0.14%	100.00%	0.14%	99.99%	0.14%	99.97%
EQUITY NORTH AMERICA	0.17%	100.00%	0.17%	100.00%	0.17%	99.99%	0.17%	99.98%
EQUITY PACIFIC	0.22%	100.00%	0.22%	99.99%	0.23%	99.99%	0.23%	99.98%
EQUITY SHORT (DEVELOPED)	0.20%	100.00%	0.20%	100.00%	0.20%	99.98%	0.20%	99.98%
LEVERAGED LONG	0.13%	100.00%	0.13%	100.00%	0.13%	99.99%	0.13%	99.99%
LEVERAGED SHORT	0.21%	100.00%	0.22%	100.00%	0.22%	99.99%	0.22%	99.98%
<b>ETF - EMERGING MARKETS</b>	<b>0.39%</b>	<b>100.00%</b>	<b>0.42%</b>	<b>99.94%</b>	<b>0.43%</b>	<b>99.91%</b>	<b>0.44%</b>	<b>99.84%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.87%	100.00%	0.93%	99.96%	0.96%	99.89%	0.97%	99.71%
EQUITY EMERGING - ASIA	0.45%	100.00%	0.47%	99.98%	0.48%	99.96%	0.48%	99.94%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.52%	100.00%	0.56%	99.94%	0.58%	99.73%	0.59%	99.16%
EQUITY EMERGING - EAST EUROPE	0.42%	100.00%	0.45%	99.92%	0.47%	99.91%	0.47%	99.89%
EQUITY EMERGING - WORLD	0.26%	100.00%	0.28%	99.89%	0.29%	99.88%	0.29%	99.84%
EQUITY SHORT (EMERGING)	0.63%	100.00%	0.65%	99.97%	0.66%	99.92%	0.67%	99.91%
<b>ETF - CORPORATE GOVERNMENT BONDS</b>	<b>0.14%</b>	<b>100.00%</b>	<b>0.14%</b>	<b>99.99%</b>	<b>0.15%</b>	<b>99.98%</b>	<b>0.15%</b>	<b>99.95%</b>
INFLATION	0.16%	100.00%	0.16%	100.00%	0.17%	100.00%	0.17%	100.00%
LIQUIDITY	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%	0.13%	99.95%
CORPORATE BOND	0.16%	100.00%	0.16%	99.98%	0.17%	99.96%	0.17%	99.92%
AGGREGATE BOND	0.20%	100.00%	0.21%	99.87%	0.21%	99.86%	0.22%	99.86%
BOND SHORT	0.32%	100.00%	0.32%	100.00%	0.32%	100.00%	0.32%	99.91%
BOND LEVERAGED LONG	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
BOND LEVERAGED SHORT	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	99.99%
GOVERNMENT BONDS - EMERGING	0.27%	100.00%	0.29%	100.00%	0.30%	99.99%	0.31%	99.97%
GOVERNMENT BONDS - EURO	0.08%	100.00%	0.08%	100.00%	0.08%	99.99%	0.08%	99.99%
GOVERNMENT BONDS - ITALY	0.08%	100.00%	0.08%	100.00%	0.08%	99.91%	0.09%	99.91%
GOVERNMENT BONDS - WORLD	0.22%	100.00%	0.22%	100.00%	0.22%	99.98%	0.23%	99.98%
GOVERNMENT BONDS - EX EURO	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	99.99%
<b>ETF - STYLE</b>	<b>0.33%</b>	<b>100.00%</b>	<b>0.33%</b>	<b>99.98%</b>	<b>0.34%</b>	<b>99.95%</b>	<b>0.34%</b>	<b>99.94%</b>
EQUITY STYLE (DEVELOPED)	0.33%	100.00%	0.33%	99.98%	0.33%	99.95%	0.34%	99.94%
EQUITY STYLE (EMERGING)	0.55%	100.00%	0.57%	99.98%	0.58%	99.91%	0.59%	99.87%
<b>ETF - OTHERS</b>	<b>0.40%</b>	<b>100.00%</b>	<b>0.40%</b>	<b>99.94%</b>	<b>0.41%</b>	<b>99.91%</b>	<b>0.41%</b>	<b>99.83%</b>
EQUITY SECTORS (DEVELOPED)	0.32%	100.00%	0.32%	99.99%	0.33%	99.99%	0.33%	99.97%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.70%	100.00%	0.72%	99.81%	0.73%	99.64%	0.73%	99.35%
COMMODITIES	0.30%	100.00%	0.31%	100.00%	0.32%	99.98%	0.32%	99.97%
CREDIT INDICES	0.45%	100.00%	0.45%	99.99%	0.45%	99.99%	0.45%	99.99%
REAL ESTATE	0.38%	100.00%	0.38%	99.87%	0.38%	99.86%	0.38%	99.72%
LEVERAGED CREDIT INDICES	0.82%	100.00%	0.82%	100.00%	0.82%	100.00%	0.82%	100.00%
VOLATILITY INDICES	1.59%	100.00%	1.68%	99.99%	1.78%	99.53%	1.84%	98.79%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.59%	100.00%	0.60%	99.54%	0.61%	99.53%	0.62%	99.53%
<b>ETF</b>	<b>0.18%</b>	<b>100.00%</b>	<b>0.18%</b>	<b>99.99%</b>	<b>0.18%</b>	<b>99.98%</b>	<b>0.19%</b>	<b>99.95%</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

In September, the ETFplus market welcomed 3 new issuers: Hypo Portfolio Selection, WoodPecker Capital and Alessia SICAV listed their first Open Funds.

During the last month, the following 28 instruments were listed on ETFplus market:

- 2 Hypo open funds
- 2 equity and 1 bond ETFs issued by Amundi
- 1 Ossiam smart beta ETFs
- 2 actively managed ETFs, 1 Chinese bond ETFs and 5 equity ETFs issued by db x-trackers
- 3 open funds issued by Alessia Sicav
- 8 equity factor ETFs listed by UBS
- 3 WoodPecker Capital open OICR

These new instruments bring to 1,004 the number of products listed on ETFplus market (699 ETFs, 260 ETCs/ETNs and 45 open Funds).

Markets Analysis  
Piazza degli Affari, 6 - 20123 Milano  
T +39 02 724261 | Fax +39 02 8646.4323  
e-mail: markets\_analysis@borsaitaliana.it  
[www.borsaitaliana.it](http://www.borsaitaliana.it)



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