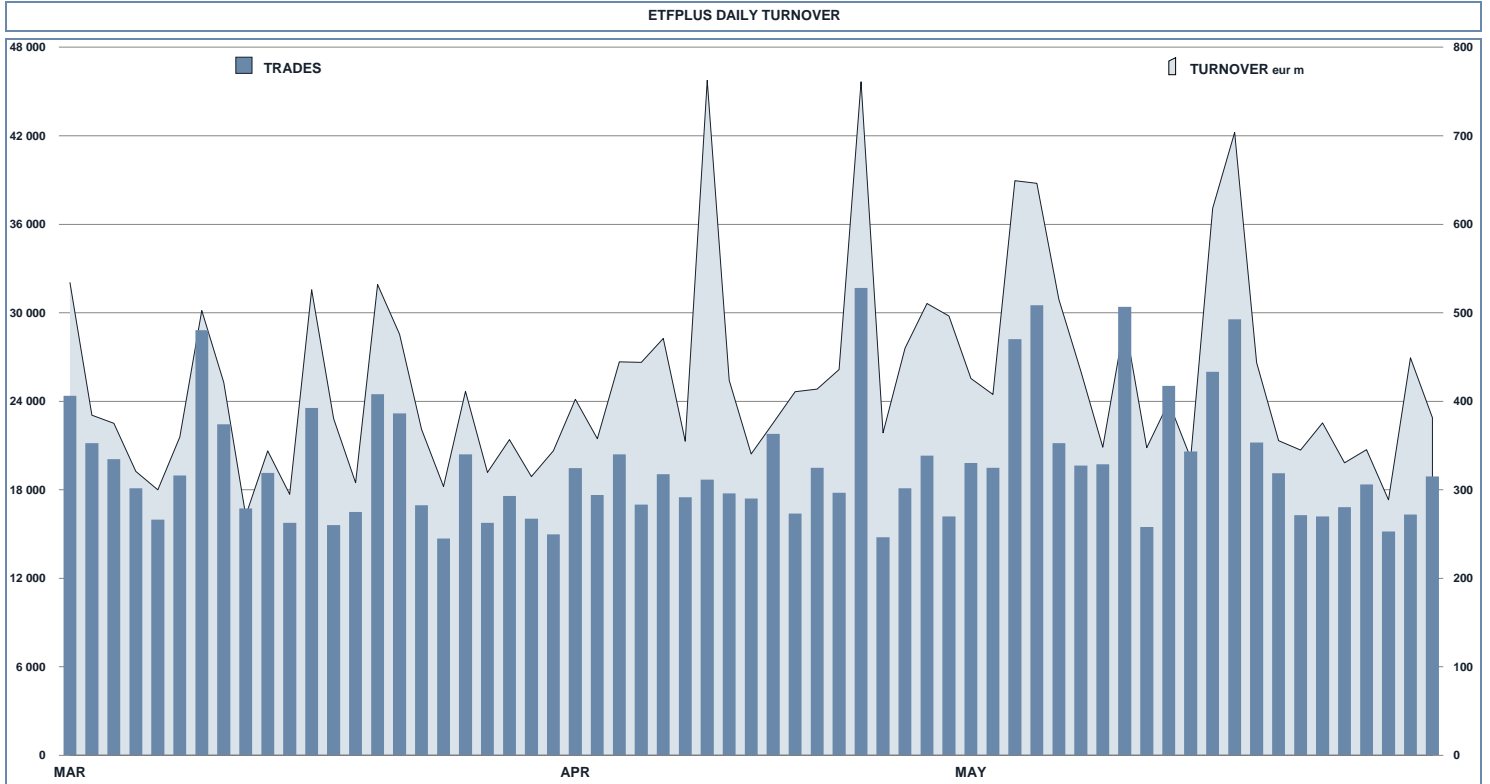




ETFPlus Statistics

May 2017



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		APRIL 2017		MAY 2017		JAN - MAY 2017	
			eur m	eur m	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	216	2	22 855.93	23 064.32	88 859	3 434.11	125 901	4 244.88	505 358	17 282.28
ETF - CORPORATE AND GOV BOND	233	1	22 460.80	23 607.75	52 024	2 058.48	81 166	1 923.86	373 495	10 344.97
ETF - EMERGING MARKETS	84	0	4 184.04	4 269.90	21 748	370.72	30 772	545.36	148 724	2 568.27
ETF - STYLE	80	1	1 954.55	1 938.80	8 838	150.02	12 675	218.64	55 328	829.64
OTHERS	150	2	3 196.02	3 130.25	24 881	456.56	31 590	630.17	145 460	2 676.87
ETC/ETN	313	9	5 546.81	6 127.47	144 905	1 733.14	181 738	2 053.59	864 841	9 755.66
OPEN OICR	132	4	151.56	167.65	189	26.14	189	18.56	928	75.46
TOTAL	1 208	19	60 349.71	62 306.12	341 444	8 229.17	464 031	9 635.06	2 094 134	43 533.14

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	32 687	7.0%	0.16%	0.20%	
2 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	15 058	3.2%	0.08%	0.09%	
3 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	13 610	2.9%	0.09%	0.13%	
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	11 201	2.4%	0.19%	0.32%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	10 573	2.3%	0.08%	0.08%	
6 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	7 849	1.7%	0.26%	0.31%	
7 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	7 550	1.6%	0.03%	0.04%	
8 ETFs 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD90840	6 755	1.5%	0.19%	0.26%	
9 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	6 598	1.4%	0.13%	0.14%	
# BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	6 346	1.4%	0.12%	0.12%	

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	ETFMB	FR0010010827	525	5.5%	0.03%	0.04%	
2 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	302	3.1%	0.05%	0.05%	
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	276	2.9%	0.08%	0.09%	
4 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	250	2.6%	0.16%	0.20%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	199	2.1%	0.08%	0.08%	
6 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	181	1.9%	0.04%	0.04%	
7 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	175	1.8%	0.09%	0.13%	
8 LYXOR UCITS ETF FTSE MIB DAI DOU SHT BEAR	BERMB	FR0010446146	135	1.4%	0.05%	0.05%	
9 UBS MSCI EMU UCITS ETF A-DIS	EMUEUA	LU0147308422	128	1.3%	0.07%	0.07%	
# ETFs PHYSICAL GOLD	PHAU	JE00B1V53770	120	1.2%	0.04%	0.04%	

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	IE00B7ZQC614	137 115	6.6%	0.16%	0.19%	
2 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B8VC8061	75 268	3.6%	0.30%	0.46%	
3 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	60 844	2.9%	0.09%	0.10%	
4 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	50 189	2.4%	0.17%	0.23%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	44 196	2.1%	0.12%	0.13%	
6 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGS	IE00B76BRD76	32 983	1.6%	0.68%	0.79%	
7 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	32 674	1.6%	0.17%	0.20%	
8 ETFs 2X DAILY LONG WTI CRUDE OIL	LOIL	JE00BDD90840	32 379	1.5%	0.16%	0.27%	
9 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	31 607	1.5%	0.14%	0.15%	
# LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	31 215	1.5%	0.04%	0.04%	

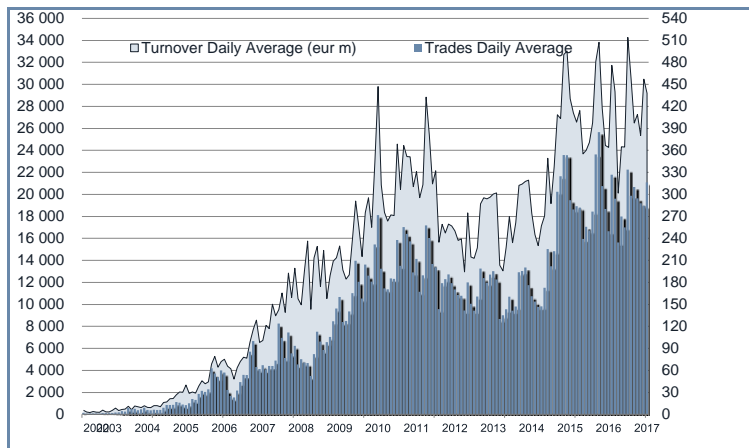
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD		
			eur m	% TOT	BBO	25 000 €	
1 LYXOR UCITS ETF FTSE MIB	ETFMB	FR0010010827	1 674	3.9%	0.04%	0.04%	
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	1 271	2.9%	0.16%	0.19%	
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 173	2.7%	0.05%	0.05%	
4 LYXOR UCITS ETF FTSE MIB DAILY LEVERAGED	LEVMB	FR0010446658	1 008	2.3%	0.09%	0.10%	
5 LYXOR UCITS ETF FTSE MIB DAI DOU SHT XBR	XBRMB	FR0010446666	828	1.9%	0.12%	0.13%	
6 LYXOR EURO STOXX 50 (DR) UCITS ETF	MSE	FR0007054358	719	1.7%	0.05%	0.05%	
7 LYXOR FTSE ITAL MID CAP PIR DR UCITS ETF	ITAMID	FR0011758085	676	1.6%	0.17%	0.20%	
8 ETFs PHYSICAL GOLD	PHAU	JE00B1V53770	665	1.5%	0.04%	0.04%	
9 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SX5Y86	663	1.5%	0.17%	0.23%	
# ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00BSBM087	533	1.2%	0.04%	0.04%	

TRADING BY SIZE OF TURNOVER

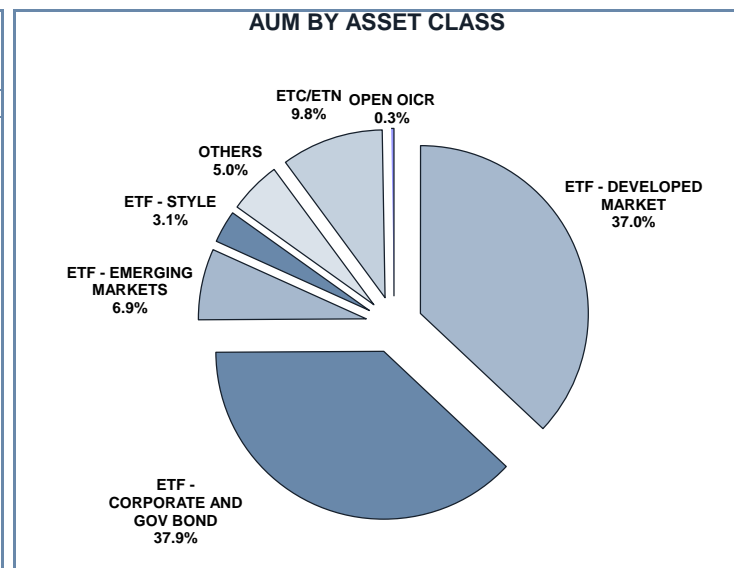
SIZE OF TURNOVER		APRIL 2017		MAY 2017		YEAR 2017			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	29 186	7.0	49 808	11.0	197 460	9.4%	47.6	0.1%
500	1 000	25 465	18.9	35 897	26.5	164 072	7.8%	122.3	0.3%
1 000	2 000	42 226	61.1	57 713	83.6	262 773	12.5%	381.0	0.9%
2 000	3 000	30 303	74.6	40 576	100.1	190 618	9.1%	470.0	1.1%
3 000	4 000	22 120	76.7	30 815	106.7	137 125	6.5%	473.9	1.1%
4 000	5 000	19 912	90.0	25 529	115.3	121 533	5.8%	549.7	1.3%
5 000	6 000	16 360	88.7	21 280	115.6	100 563	4.8%	545.8	1.3%
6 000	7 000	11 962	77.8	15 849	102.3	73 903	3.5%	478.6	1.1%
7 000	8 000	11 170	83.3	13 056	98.1	57 691	2.8%	431.7	1.0%
8 000	9 000	8 662	73.4	11 051	93.7	46 944	2.2%	398.3	0.9%
9 000	10 000	10 122	96.5	13 781	131.5	66 862	3.2%	638.6	1.5%
10 000	15 000	29 775	362.8	38 433	462.3	190 457	9.1%	2 308.1	5.3%
15 000	20 000	15 187	265.3	22 432	390.2	93 827	4.5%	1 633.6	3.8%
20 000	25 000	10 854	242.5	14 878	332.1	64 645	3.1%	1 442.5	3.3%
25 000	30 000	8 871	243.2	10 774	295.3	48 565	2.3%	1 330.9	3.1%
30 000	35 000	7 009	227.5	7 802	252.3	39 915	1.9%	1 294.8	3.0%
35 000	40 000	5 269	196.0	6 840	254.4	27 416	1.3%	1 023.4	2.4%
40 000	45 000	3 550	150.5	5 338	226.7	22 416	1.1%	951.9	2.2%
45 000	50 000	3 549	168.6	4 578	217.4	22 019	1.1%	1 044.8	2.4%
50 000	75 000	9 395	568.9	12 796	773.4	53 033	2.5%	3 200.2	7.4%
75 000	100 000	5 893	518.4	7 042	619.0	32 630	1.6%	2 865.8	6.6%
100 000	125 000	4 278	472.4	5 019	554.8	23 174	1.1%	2 571.4	5.9%
125 000	150 000	2 156	295.9	2 514	345.6	11 790	0.6%	1 615.3	3.7%
150 000		8 170	3 769.1	10 230	3 927.3	44 703	2.1%	17 712.9	40.7%
TOTAL		341 444	8 229.2	464 031	9 635.1	2 094 134		43 533.1	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
MAY	3OIL	561 097 655	3OIL	39 590
JUNE	3OIL	581 813 908	3OIL	44 305
JULY	3OIL	324 603 533	3OIL	46 583
AUGUST	3OIL	318 887 480	3OIL	43 784
SEPTEMBER	3OIL	370 177 852	3OIL	44 436
OCTOBER	3OIL	293 240 552	3OIL	25 522
NOVEMBER	3OIL	339 329 921	3OIL	41 279
DECEMBER	ETFMIB	477 326 071	3OIL	27 198
JANUARY 2017	3OIL	306 062 721	3OIL	27 427
FEBRUARY	ETFMIB	294 127 552	3OIL	21 421
MARCH	3OIL	292 229 307	3OIL	33 615
APRIL	ETFMIB	437 288 315	3OIL	21 965
MAY	ETFMIB	524 941 058	3OIL	32 687



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.08%	100.00%	0.09%	100.00%	0.09%	99.99%	0.09%	99.95%
EQUITY ITALY	0.07%	100.00%	0.07%	100.00%	0.08%	99.88%	0.08%	99.50%
EQUITY EUROPE - REGIONAL	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY EUROPE - SINGLE COUNTRY	0.10%	100.00%	0.10%	100.00%	0.11%	100.00%	0.11%	99.99%
EQUITY WORLD	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	99.98%
EQUITY NORTH AMERICA	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%	0.08%	99.99%
EQUITY PACIFIC	0.11%	100.00%	0.11%	100.00%	0.12%	99.99%	0.12%	99.95%
EQUITY SHORT (DEVELOPED)	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%	0.13%	99.99%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.10%	100.00%
LEVERAGED SHORT	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.12%	100.00%
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%	0.18%	100.00%	0.18%	99.98%	0.18%	99.96%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.49%	100.00%	0.51%	100.00%	0.53%	99.96%	0.55%	99.83%
EQUITY EMERGING - ASIA	0.23%	100.00%	0.23%	100.00%	0.24%	99.99%	0.24%	99.97%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.45%	100.00%	0.46%	99.95%	0.48%	99.80%	0.50%	99.65%
EQUITY EMERGING - EAST EUROPE	0.23%	100.00%	0.24%	100.00%	0.25%	100.00%	0.25%	99.98%
EQUITY EMERGING - WORLD	0.10%	100.00%	0.10%	100.00%	0.10%	99.99%	0.11%	99.99%
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%	99.99%	0.10%	99.95%
INFLATION	0.15%	100.00%	0.15%	100.00%	0.16%	99.99%	0.17%	99.99%
LIQUIDITY	0.03%	100.00%	0.03%	100.00%	0.04%	100.00%	0.04%	100.00%
CORPORATE BOND - EURO	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
CORPORATE BOND - EX EURO	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	99.89%
CORPORATE BOND - EMERGING	0.31%	100.00%	0.33%	100.00%	0.34%	100.00%	0.35%	100.00%
CORPORATE BOND - WORLD	0.19%	100.00%	0.20%	100.00%	0.21%	100.00%	0.21%	99.99%
CORPORATE BOND - HIGH YIELD	0.08%	100.00%	0.09%	100.00%	0.10%	100.00%	0.10%	99.98%
AGGREGATE BOND	0.13%	100.00%	0.14%	100.00%	0.14%	100.00%	0.14%	99.74%
BOND SHORT	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	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%	0.06%	100.00%	0.06%	99.99%	0.06%	99.99%
GOVERNMENT BONDS - EMERGING	0.14%	100.00%	0.14%	100.00%	0.15%	99.95%	0.16%	99.77%
GOVERNMENT BONDS - EURO	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - ITALY	0.06%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	100.00%
GOVERNMENT BONDS - WORLD	0.27%	100.00%	0.28%	100.00%	0.30%	100.00%	0.32%	99.99%
GOVERNMENT BONDS - EX EURO	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.10%	99.99%
ETF - STYLE	0.19%	100.00%	0.20%	99.99%	0.20%	99.97%	0.20%	99.95%
EQUITY STYLE (DEVELOPED)	0.19%	100.00%	0.19%	99.99%	0.19%	99.97%	0.20%	99.96%
EQUITY STYLE (EMERGING)	0.45%	100.00%	0.47%	99.95%	0.46%	99.55%	0.46%	99.40%
ETF - OTHERS	0.24%	100.00%	0.25%	99.99%	0.26%	99.96%	0.26%	99.89%
EQUITY SECTORS (DEVELOPED)	0.21%	100.00%	0.21%	100.00%	0.21%	100.00%	0.22%	99.98%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.31%	100.00%	0.33%	99.96%	0.34%	99.89%	0.35%	99.78%
COMMODITIES	0.24%	100.00%	0.24%	100.00%	0.25%	100.00%	0.25%	100.00%
CREDIT INDICES	0.33%	100.00%	0.34%	99.97%	0.34%	99.97%	0.34%	99.97%
REAL ESTATE	0.21%	100.00%	0.21%	100.00%	0.21%	99.99%	0.22%	99.99%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.36%	100.00%	0.42%	100.00%	0.54%	99.94%	0.65%	96.52%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.65%	100.00%	0.67%	99.53%	0.72%	99.08%	0.74%	98.25%
ETF	0.11%	100.00%	0.11%	100.00%	0.11%	99.99%	0.11%	99.95%

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 19 instruments were listed on ETFplus market:

- 1 First Trust equity North America ETF
- 2 equity thematic ETFs, 1 equity style (developed) ETF and 1 government bonds emerging ETF issued by Vanedge
- 1 equity Italy ETF issued by Lyxor
- 2 precious metals ETCs, 3 energy ETCs and 4 2x leveraged ETCs issued by Lyxor
- 1 Atlante open fund
- 1 New Millennium open fund
- 1 Pharus open fund
- 1 AcomeA open fund

These new instruments bring to 1 208 the number of products listed on ETFplus market (763 ETFs, 313 ETCs/ETNs and 132 Open Funds).

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