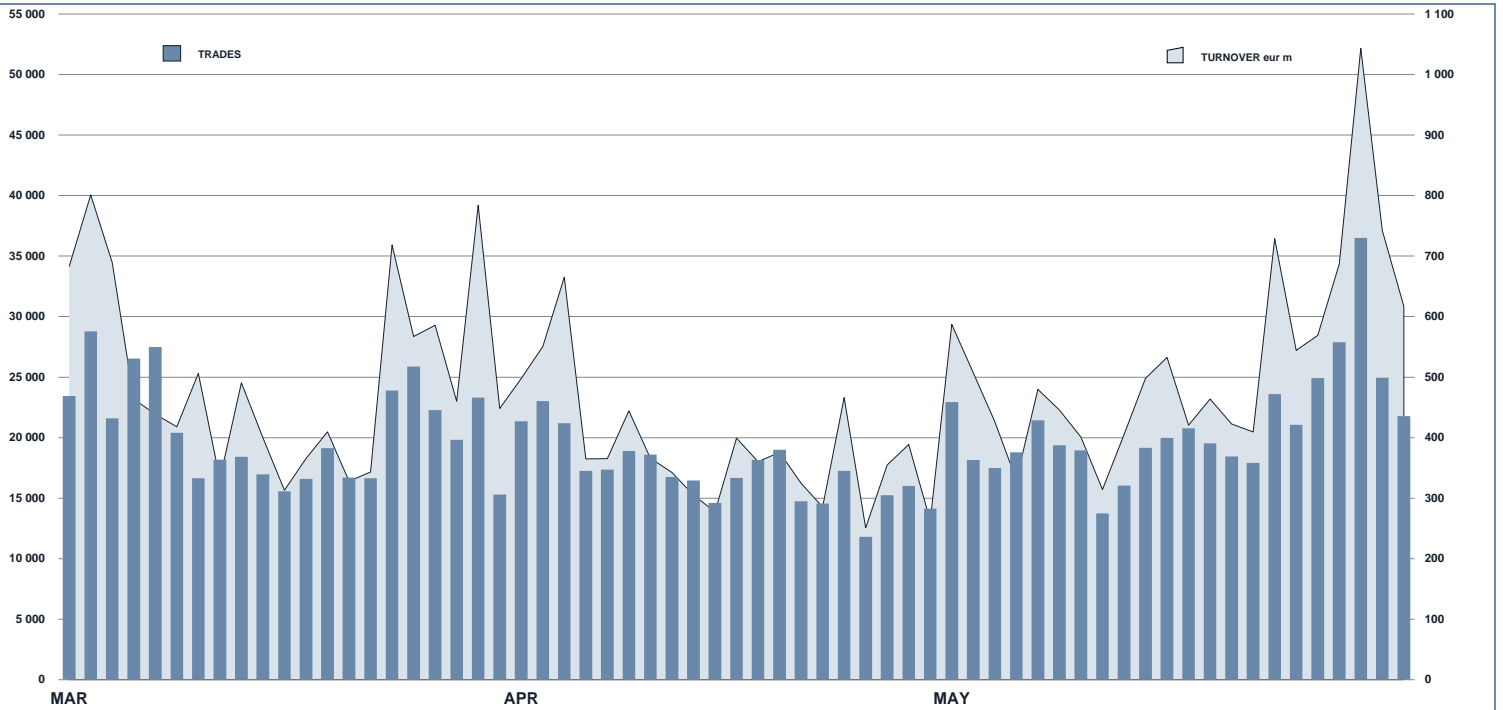




ETFPlus Statistics

May 2018

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		APRIL 2018		MAY 2018		JAN - MAY 2018	
			eur m 30/04/2018	eur m 31/05/2018	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	233	0	24 115.3	23 818.6	94 685	3 175.37	132 850	5 261.5	646 728	23 614.0
ETF - CORPORATE AND GOV BOND	261	5	25 541.7	25 574.1	48 783	1 564.19	79 246	2 465.8	326 490	10 000.8
ETF - EMERGING MARKETS	82	0	4 786.3	4 711.1	24 103	543.10	28 742	704.3	145 160	3 416.1
ETF - STYLE	92	1	2 768.9	2 758.4	7 673	148.51	11 230	225.8	54 157	1 046.8
OTHERS	165	7	3 890.8	3 922.0	24 411	390.96	36 020	663.3	177 444	3 025.9
ETC/ETN	315	0	6 195.4	6 153.4	143 085	1 799.72	174 941	2 226.9	771 585	9 239.5
OPEN OICR	120	2	311.6	321.7	282	24.86	364	26.8	1 293	99.9
TOTAL	1 268	15	67 610.0	67 259.2	343 022	7 646.7	463 393	11 574.3	2 122 857	50 442.9

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	15 247	3.3%	0.09%	0.10%
2 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	14 811	3.2%	0.11%	0.13%
3 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	13 308	2.9%	0.08%	0.09%
4 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	10 393	2.2%	0.05%	0.05%
5 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	10 010	2.2%	0.14%	0.14%
6 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXY86	9 874	2.1%	0.18%	0.22%
7 LYXOR BTP DAILY -2X INV UCITS ETF ACC	BTP2S	FR0011023621	8 880	1.9%	0.09%	0.10%
8 ETF3 3X DAILY SHORT FTSE MIB	IT3S	IE00B894R074	8 487	1.8%	0.16%	0.16%
9 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	8 297	1.8%	0.16%	0.17%
# ETF3 3X DAILY LONG FTSE MIB	IT3L	IE00B8DVWK97	7 686	1.7%	0.19%	0.21%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	444.1	3.8%	0.05%	0.05%
2 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	334.8	2.9%	0.04%	0.04%
3 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	302.4	2.6%	0.04%	0.04%
4 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	282.0	2.4%	0.08%	0.09%
5 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	239.8	2.1%	0.09%	0.10%
6 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	210.9	1.8%	0.11%	0.13%
7 LYXOR FTSEMB DAI -1X BEAR UCITS ETF ACC	BERMB	FR0010446616	201.6	1.7%	0.05%	0.05%
8 ISHARES S&P 500 UCITS ETF USD DIST	IUSA	IE0031442068	200.1	1.7%	0.03%	0.04%
9 LYXOR BTP DAILY -2X INV UCITS ETF ACC	BTP2S	FR0011023621	190.1	1.6%	0.09%	0.10%
# ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK018	184.4	1.6%	0.05%	0.06%

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	64 281	3.0%	0.14%	0.16%
2 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	54 151	2.6%	0.08%	0.08%
3 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	49 478	2.3%	0.08%	0.08%
4 BOOST NATURAL GAS 3X LEVERAGE DAILY	3NGL	IE00B9V1C061	48 948	2.3%	0.45%	0.54%
5 BOOST WTI OIL 3X SHORT DAILY	3OIS	IE00B7SXY86	47 797	2.3%	0.18%	0.21%
6 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	40 450	1.9%	0.05%	0.05%
7 BOOST FTSE MIB 3X SHORT DAILY	3ITS	IE00B873CW36	32 866	1.5%	0.12%	0.12%
8 BOOST FTSE MIB 3X LEVERAGE DAILY	3ITL	IE00B8NB3063	32 512	1.5%	0.12%	0.13%
9 ETF3 3X DAILY SHORT FTSE MIB	IT3S	IE00B894R074	30 655	1.4%	0.13%	0.13%
# ETF3 3X DAILY LONG FTSE MIB	IT3L	IE00B8DVWK97	30 210	1.4%	0.14%	0.14%

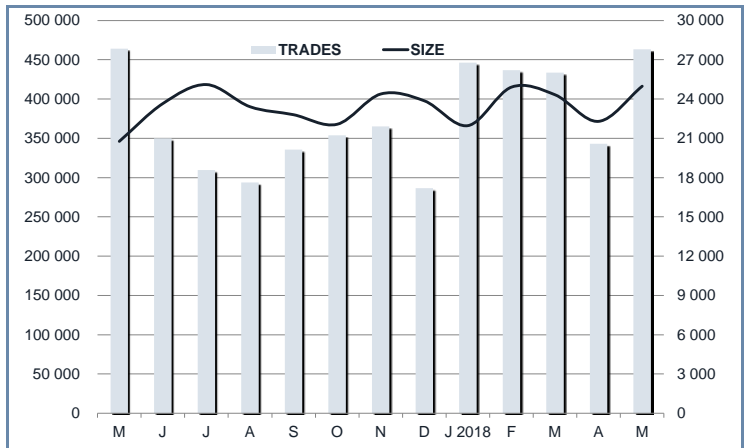
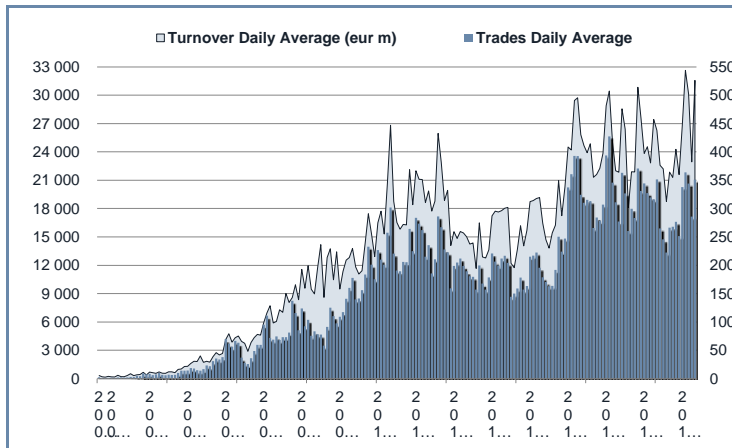
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	1 411	2.8%	0.04%	0.04%
2 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	1 292	2.6%	0.05%	0.05%
3 ISHARES EURO STOXX 50 UCITS ETF EUR DIST	EUE	IE0008471009	1 148	2.3%	0.05%	0.05%
4 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IUSA	IE0031442068	1 045	2.1%	0.04%	0.04%
5 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	967	1.9%	0.08%	0.08%
6 BOOST WTI OIL 3X LEVERAGE DAILY	3OIL	IE00B7ZQC614	877	1.7%	0.14%	0.16%
7 LYXOR FTSEMB DAI -2X XBR UCITS ETF ACC	XBRMB	FR0010446666	814	1.6%	0.08%	0.08%
8 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK018	783	1.6%	0.06%	0.07%
9 ISHARES MSCI JAPAN EUR HDG UCITS ETF ACC	IJPE	IE00B4225J44	770	1.5%	0.07%	0.08%
# LYXOR EURO STOXX 50 DR UCITS ETF - DIST	MSE	FR0007054358	706	1.4%	0.05%	0.05%

TRADING BY SIZE OF TURNOVER

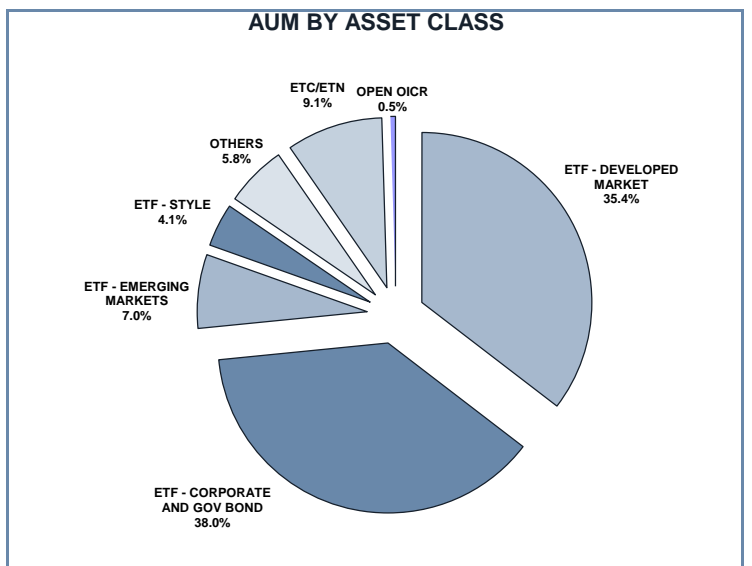
SIZE OF TURNOVER		APRIL 2018		MAY 2018		YEAR 2018			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	31 292	7.0	39 583	8.8	197 536	9.3%	44.8	0.1%
500	1 000	25 125	18.9	31 323	23.5	149 448	7.0%	112.1	0.2%
1 000	2 000	41 102	59.6	53 212	78.0	251 965	11.9%	366.7	0.7%
2 000	3 000	29 484	73.1	37 966	93.9	176 655	8.3%	436.5	0.9%
3 000	4 000	21 220	73.5	27 299	95.0	128 550	6.1%	446.2	0.9%
4 000	5 000	19 501	88.2	25 280	113.8	116 844	5.5%	527.0	1.0%
5 000	6 000	14 890	81.0	20 309	110.5	93 135	4.4%	506.5	1.0%
6 000	7 000	10 261	66.5	13 916	90.3	60 530	2.9%	392.6	0.8%
7 000	8 000	9 251	69.1	12 630	94.6	55 550	2.6%	415.9	0.8%
8 000	9 000	8 402	71.5	12 354	105.0	53 616	2.5%	455.0	0.9%
9 000	10 000	9 394	89.6	12 741	121.6	57 278	2.7%	546.3	1.1%
10 000	15 000	37 175	445.6	48 935	594.8	216 837	10.2%	2 593.7	5.1%
15 000	20 000	16 928	293.3	23 534	409.5	104 595	4.9%	1 818.7	3.6%
20 000	25 000	10 233	228.5	17 035	380.1	74 773	3.5%	1 670.8	3.3%
25 000	30 000	7 503	205.7	11 227	308.7	49 248	2.3%	1 350.4	2.7%
30 000	35 000	6 149	199.5	8 615	278.8	43 492	2.0%	1 412.0	2.8%
35 000	40 000	5 683	213.3	8 123	303.5	39 147	1.8%	1 463.8	2.9%
40 000	45 000	3 937	166.7	6 228	263.2	25 518	1.2%	1 079.7	2.1%
45 000	50 000	3 747	178.7	5 415	257.6	23 522	1.1%	1 119.5	2.2%
50 000	75 000	11 237	682.1	17 617	1 063.0	72 823	3.4%	4 362.4	8.6%
75 000	100 000	5 754	494.3	8 632	747.6	35 370	1.7%	3 070.3	6.1%
100 000	125 000	4 299	474.0	5 771	636.3	27 231	1.3%	3 003.7	6.0%
125 000	150 000	1 847	253.5	3 315	452.3	12 601	0.6%	1 724.9	3.4%
150 000		8 608	3 113.6	12 333	4 944.1	56 593	2.7%	21 523.4	42.7%
TOTAL		343 022	7 646.7109	463 393	11 574.3	2 122 857		50 442.9	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
MAY	ETFMIB	524 941 058	3OIL	32 687
JUNE	ETFMIB	602 130 060	3OIL	22 766
JULY	ETFMIB	446 705 759	3OIL	19 196
AUGUST	ETFMIB	311 162 515	3OIL	17 504
SEPTEMBER	ETFMIB	302 756 584	3OIL	16 809
OCTOBER	ETFMIB	479 679 910	3OIL	16 922
NOVEMBER	ETFMIB	347 609 565	3NGL	16 217
DECEMBER	EUE	253 885 530	3NGL	14 188
JANUARY 2018	LEVMI	242 597 461	3NGL	15 935
FEBRUARY	CSSPX	353 296 662	3NGL	11 344
MARCH	CSSPX	406 065 260	3OIL	12 137
APRIL	3OIL	214 312 390	3OIL	14 789
MAY	ETFMIB	444 148 845	XBRMIB	15 247



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%	100.00%	0.09%	99.99%
EQUITY ITALY	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.12%	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	0.11%	100.00%	0.11%	100.00%	0.11%	99.97%	0.11%	99.96%
EQUITY WORLD	0.11%	100.00%	0.12%	100.00%	0.12%	99.99%	0.12%	99.98%
EQUITY NORTH AMERICA	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%
EQUITY PACIFIC	0.10%	100.00%	0.10%	99.99%	0.11%	99.99%	0.11%	99.98%
EQUITY SHORT (DEVELOPED)	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%	0.10%	100.00%
LEVERAGED LONG	0.11%	100.00%	0.11%	99.99%	0.11%	99.95%	0.11%	99.94%
LEVERAGED SHORT	0.12%	100.00%	0.12%	100.00%	0.12%	100.00%	0.12%	99.99%
ETF - EMERGING MARKETS	0.16%	100.00%	0.16%	100.00%	0.17%	99.99%	0.17%	99.98%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.45%	100.00%	0.47%	99.98%	0.49%	99.98%	0.50%	99.97%
EQUITY EMERGING - ASIA	0.21%	100.00%	0.22%	100.00%	0.22%	100.00%	0.23%	99.99%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.38%	100.00%	0.40%	100.00%	0.41%	99.86%	0.42%	99.80%
EQUITY EMERGING - EAST EUROPE	0.23%	100.00%	0.24%	100.00%	0.25%	99.99%	0.25%	99.97%
EQUITY EMERGING - WORLD	0.10%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
ETF - CORPORATE GOVERNMENT BONDS	0.10%	100.00%	0.11%	100.00%	0.11%	99.99%	0.12%	99.96%
INFLATION	0.16%	100.00%	0.17%	99.99%	0.17%	99.98%	0.17%	99.95%
LIQUIDITY	0.03%	100.00%	0.03%	100.00%	0.03%	100.00%	0.03%	99.99%
CORPORATE BOND - EURO	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%
CORPORATE BOND - EX EURO	0.12%	100.00%	0.13%	100.00%	0.13%	100.00%	0.13%	99.99%
CORPORATE BOND - EMERGING	0.33%	100.00%	0.34%	100.00%	0.35%	100.00%	0.36%	99.99%
CORPORATE BOND - WORLD	0.24%	100.00%	0.25%	100.00%	0.26%	100.00%	0.27%	99.99%
CORPORATE BOND - HIGH YIELD	0.12%	100.00%	0.12%	100.00%	0.13%	99.99%	0.13%	99.99%
AGGREGATE BOND	0.12%	100.00%	0.14%	100.00%	0.14%	99.82%	0.15%	99.34%
BOND SHORT	0.08%	100.00%	0.08%	100.00%	0.08%	99.95%	0.08%	99.90%
BOND LEVERAGED LONG	0.07%	100.00%	0.07%	99.99%	0.07%	99.99%	0.07%	99.99%
BOND LEVERAGED SHORT	0.07%	100.00%	0.07%	100.00%	0.07%	100.00%	0.08%	99.99%
GOVERNMENT BONDS - EMERGING	0.16%	100.00%	0.17%	100.00%	0.17%	99.98%	0.18%	99.89%
GOVERNMENT BONDS - EURO	0.08%	100.00%	0.08%	99.99%	0.09%	99.99%	0.09%	99.96%
GOVERNMENT BONDS - ITALY	0.12%	100.00%	0.12%	99.99%	0.14%	99.97%	0.14%	99.96%
GOVERNMENT BONDS - WORLD	0.18%	100.00%	0.20%	100.00%	0.23%	100.00%	0.25%	99.93%
GOVERNMENT BONDS - EX EURO	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	99.99%
ETF - STYLE	0.17%	100.00%	0.17%	100.00%	0.18%	99.99%	0.18%	99.98%
EQUITY STYLE (DEVELOPED)	0.17%	100.00%	0.17%	100.00%	0.17%	99.99%	0.18%	99.98%
EQUITY STYLE (EMERGING)	0.36%	100.00%	0.36%	99.98%	0.37%	99.95%	0.37%	99.84%
ETF - OTHERS	0.20%	100.00%	0.20%	100.00%	0.21%	99.98%	0.22%	99.88%
EQUITY SECTORS (DEVELOPED)	0.20%	100.00%	0.20%	100.00%	0.21%	100.00%	0.21%	99.99%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.19%	100.00%	0.20%	100.00%	0.21%	99.98%	0.22%	99.81%
COMMODITIES	0.20%	100.00%	0.20%	100.00%	0.21%	99.96%	0.21%	99.85%
CREDIT INDICES	0.30%	100.00%	0.34%	100.00%	0.36%	100.00%	0.37%	100.00%
REAL ESTATE	0.14%	100.00%	0.15%	100.00%	0.16%	100.00%	0.17%	100.00%
VOLATILITY INDICES	0.35%	100.00%	0.39%	100.00%	0.43%	99.42%	0.45%	98.45%
FLEXIBLE	0.77%	100.00%	0.80%	99.92%	0.87%	99.50%	0.90%	98.56%
ETF	0.11%	100.00%	0.11%	100.00%	0.12%	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 €67.26bn (+7.95% vs May 2017).

In this month the ETFplus market welcomed Candriam as new issuer. It's the 19th ETF issuer on the Italian market.

New instrument listed in May:

- 5 Candriam ETFs
- 5 VanEck ETFs
- 1 First Trust ETF
- 1 SPDR ETF
- 1 Lyxor ETF
- 2 Compan open-end Funds

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