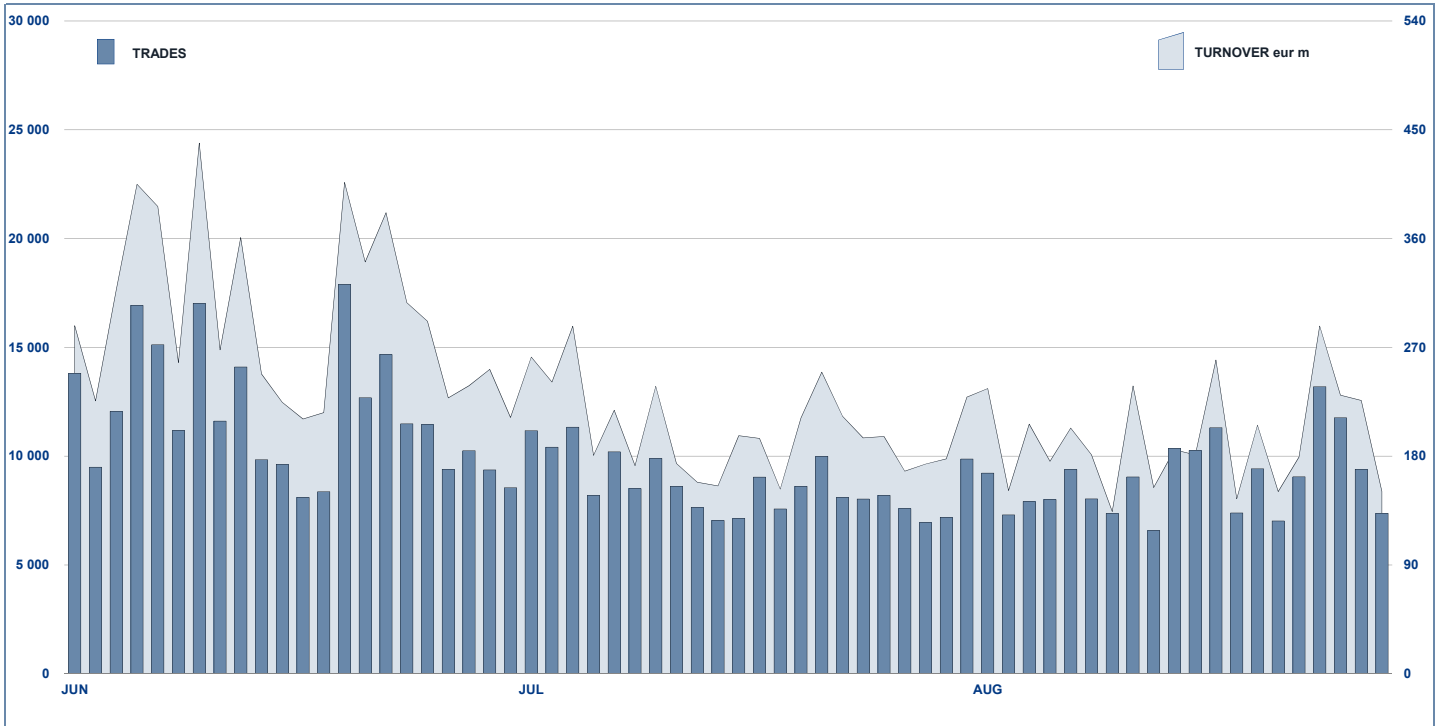




ETF Statistics

August 2013

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END of MONTH	MONTH NEW LISTED	AUM in MT		JULY 2013		AUGUST 2013		JAN - AUG 2013	
			eur m	eur m	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	202	0	9 497.50	9 689.27	106 790	2 886.95	102 867	2 602.01	1 077 755	28 611.25
ETF - CORPORATE E GOV BOND	146	0	6 801.44	6 876.42	20 925	702.49	16 611	534.79	189 989	6 381.40
ETF - EMERGING MARKETS	105	0	2 751.74	2 749.83	22 568	419.13	22 017	402.17	243 076	4 527.66
ETF - STYLE	36	0	649.35	707.65	3 764	70.52	3 236	54.15	32 607	535.73
OTHERS	162	0	1 612.25	1 632.16	9 011	170.65	8 006	138.36	90 201	1 588.24
ETC/ETN	163	0	2 005.04	2 155.60	36 289	429.62	36 501	378.68	331 850	4 120.22
<b>TOTAL</b>	<b>814</b>	<b>-</b>	<b>23 317.31</b>	<b>23 810.92</b>	<b>199 347</b>	<b>4 679.37</b>	<b>189 238</b>	<b>4 110.15</b>	<b>1 965 478</b>	<b>45 764.50</b>

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR ETF FTSE MIB DAI DOUBLE SHT XBEAR	XBRMIB	FR0010446666	28 679	15.2%	0.08%	0.09%
2 LYXOR ETF FTSE MIB DAILY LEVERAGED	LEVMBIB	FR0010446658	23 789	12.6%	0.11%	0.11%
3 LYXOR ETF FTSE MIB	ETFMIB	FR0010010827	14 569	7.7%	0.04%	0.05%
4 ETFS DAILY LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	6 673	3.5%	0.45%	0.49%
5 ETFS DAILY LEVERAGED SILVER	LSIL	JE00B2NFTS64	5 116	2.7%	0.29%	0.57%
6 ISHARES EURO STOXX 50 UCITS ETF (INC)	EUE	IE0008471009	3 626	1.9%	0.06%	0.07%
7 LYXOR UCITS ETF MSCI INDIA	INDI	FR0010361683	3 415	1.8%	0.21%	0.27%
8 ISHARES MSCI EMERG MKTS UCITS ETF (INC)	IEEM	IE00B0M63177	2 410	1.3%	0.13%	0.15%
9 ISHARES S&P 500 UCITS ETF (INC)	IUSA	IE0031442068	2 323	1.2%	0.06%	0.06%
10 ETFS DAILY LEVERAGED WHEAT	LWEA	JE00B2NFTX18	1 978	1.0%	0.34%	0.41%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR ETF FTSE MIB DAI DOUBLE SHT XBEAR	XBRMIB	FR0010446666	488	11.9%	0.08%	0.09%
2 LYXOR ETF FTSE MIB DAILY LEVERAGED	LEVMBIB	FR0010446658	469	11.4%	0.11%	0.11%
3 LYXOR ETF FTSE MIB	ETFMIB	FR0010010827	306	7.4%	0.04%	0.05%
4 ISHARES EURO STOXX 50 UCITS ETF (INC)	EUE	IE0008471009	191	4.6%	0.06%	0.07%
5 ISHARES S&P 500 UCITS ETF (INC)	IUSA	IE0031442068	81	2.0%	0.05%	0.06%
6 ISHARES MSCI JAPAN EUR HEDGED UCITS ETF	IJPE	IE00B4225444	76	1.9%	0.14%	0.16%
7 ISHARES MSCI EMERG MKTS UCITS ETF (INC)	IEEM	IE00B0M63177	71	1.7%	0.13%	0.15%
8 ISHARES FTSE MIB UCITS ETF (INC)	IMIB	IE00B1XNH568	71	1.7%	0.10%	0.10%
9 ISHARES FTSE 100 UCITS ETF (INC)	ISF	IE0005042456	67	1.6%	0.12%	0.12%
10 LYXOR ETF LEVDAX	DAXLEV	LU0252634307	66	1.6%	0.13%	0.14%

MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 LYXOR ETF FTSE MIB DAI DOUBLE SHT XBEAR	XBRMIB	FR0010446666	340 728	17.3%	0.08%	0.09%
2 LYXOR ETF FTSE MIB DAILY LEVERAGED	LEVMBIB	FR0010446658	256 513	13.1%	0.12%	0.13%
3 LYXOR ETF FTSE MIB	ETFMIB	FR0010010827	100 467	5.1%	0.05%	0.05%
4 ETFS DAILY LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	59 286	3.0%	0.37%	0.41%
5 ETFS DAILY LEVERAGED SILVER	LSIL	JE00B2NFTS64	33 252	1.7%	0.34%	0.42%
6 ISHARES MSCI EMERG MKTS UCITS ETF (INC)	IEEM	IE00B0M63177	27 201	1.4%	0.09%	0.11%
7 ISHARES EURO STOXX 50 UCITS ETF (INC)	EUE	IE0008471009	27 094	1.4%	0.08%	0.08%
8 ISHARES FTSE MIB UCITS ETF (INC)	IMIB	IE00B1XNH568	21 834	1.1%	0.10%	0.10%
9 ETFS PHYSICAL GOLD	PHAU	IE00B1V33770	21 765	1.1%	0.11%	0.12%
10 ISHARES S&P 500 UCITS ETF (INC)	IUSA	IE0031442068	19 429	1.0%	0.06%	0.06%

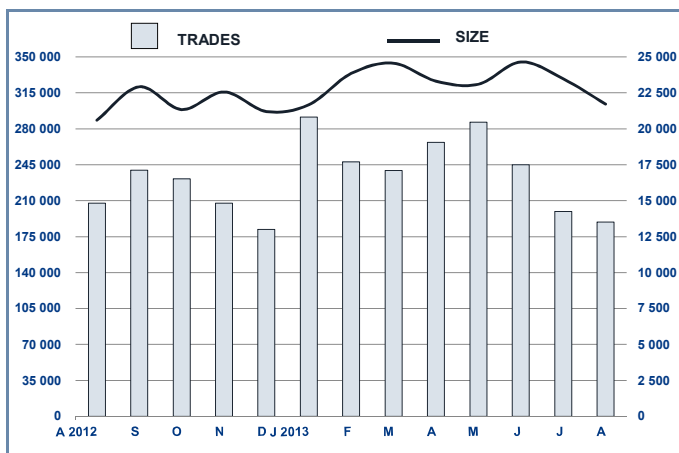
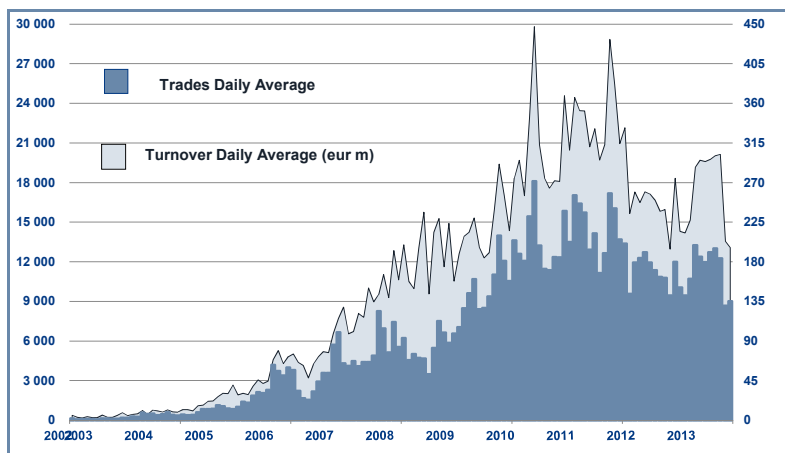
MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 LYXOR ETF FTSE MIB DAI DOUBLE SHT XBEAR	XBRMIB	FR0010446666	6 845	15.0%	0.08%	0.09%
2 LYXOR ETF FTSE MIB DAILY LEVERAGED	LEVMBIB	FR0010446658	4 185	9.1%	0.12%	0.13%
3 LYXOR ETF FTSE MIB	ETFMIB	FR0010010827	3 242	7.1%	0.05%	0.05%
4 ISHARES EURO STOXX 50 UCITS ETF (INC)	EUE	IE0008471009	1 595	3.5%	0.08%	0.08%
5 ISHARES S&P 500 UCITS ETF (INC)	IUSA	IE0031442068	916	2.0%	0.06%	0.06%
6 ISHARES MSCI JAPAN EUR HEDGED UCITS ETF	IJPE	IE00B4225444	795	1.7%	0.18%	0.20%
7 ISHARES FTSE MIB UCITS ETF (INC)	IMIB	IE00B1XNH568	765	1.7%	0.10%	0.10%
8 ISHARES MSCI EMERG MKTS UCITS ETF (INC)	IEEM	IE00B0M63177	734	1.6%	0.09%	0.11%
9 LYXOR ETF LEVDAX	DAXLEV	LU0252634307	616	1.3%	0.14%	0.15%
10 LYXOR UCITS ETF EURO STOXX 50	MSE	FR0007054358	521	1.1%	0.08%	0.08%

### TRADING BY SIZE OF EVOLUTION

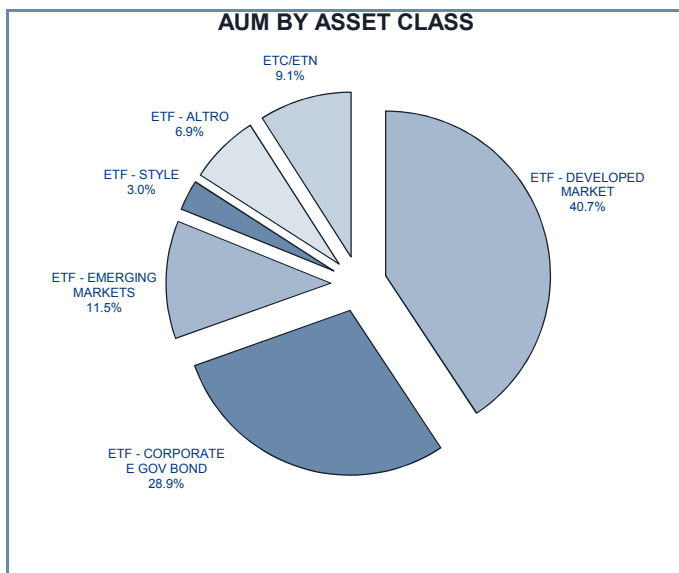
SIZE OF TURNOVER		31/07/2013		30/08/2013		YEAR 2013			
		trades	turnover €	trades	turnover €	trades	% TOT	turnover €	% TOT
-	500	15 926	3.8	15 976	4.0	140 427	7.1%	34.6	0.1%
500	1 000	12 709	9.5	12 992	9.7	119 393	6.1%	89.1	0.2%
1 000	2 000	22 632	32.7	23 691	34.7	222 584	11.3%	323.3	0.7%
2 000	3 000	16 758	41.6	16 279	39.8	170 241	8.7%	419.3	0.9%
3 000	4 000	11 091	38.0	11 790	40.9	114 780	5.8%	396.0	0.9%
4 000	5 000	10 054	45.6	9 696	43.7	97 604	5.0%	441.3	1.0%
5 000	6 000	9 690	53.2	8 401	45.6	94 830	4.8%	516.2	1.1%
6 000	7 000	6 834	44.0	6 635	43.2	66 579	3.4%	431.1	0.9%
7 000	8 000	5 201	38.9	5 115	38.2	54 161	2.8%	404.9	0.9%
8 000	9 000	4 161	35.3	4 320	36.4	42 391	2.2%	359.7	0.8%
9 000	10 000	5 206	49.8	5 477	52.7	48 314	2.5%	462.2	1.0%
10 000	15 000	23 756	286.2	18 822	230.7	232 115	11.8%	2 836.3	6.2%
15 000	20 000	9 139	158.9	8 847	155.1	99 011	5.0%	1 723.4	3.8%
20 000	25 000	7 710	174.8	6 635	146.3	75 623	3.8%	1 688.0	3.7%
25 000	30 000	6 519	179.5	5 140	141.7	56 931	2.9%	1 554.3	3.4%
30 000	35 000	3 910	125.9	3 500	113.3	40 737	2.1%	1 317.4	2.9%
35 000	40 000	4 085	150.9	3 788	139.7	37 759	1.9%	1 404.6	3.1%
40 000	45 000	2 614	110.9	2 864	121.3	27 146	1.4%	1 149.9	2.5%
45 000	50 000	2 426	115.5	1 922	91.5	22 360	1.1%	1 061.7	2.3%
50 000	75 000	7 556	470.1	7 396	457.7	81 308	4.1%	5 035.5	11.0%
75 000	100 000	3 094	267.8	2 975	254.3	38 174	1.9%	3 258.4	7.1%
100 000	125 000	1 939	215.3	1 586	175.5	20 338	1.0%	2 261.7	4.9%
125 000	150 000	1 099	151.0	1 007	139.1	11 570	0.6%	1 580.4	3.5%
150 000		5 238	1 880.2	4 384	1 554.9	51 102	2.6%	17 015.0	37.2%
<b>TOTAL</b>		<b>199 347</b>	<b>4 679.4</b>	<b>189 238</b>	<b>4 110.2</b>	<b>1 965 478</b>		<b>45 764.5</b>	

### TRADING EVOLUTION



### FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
AUGUST	XBRMIB	465 797 814	XBRMIB	35 192
SEPTEMBER	LEVMB	623 284 346	XBRMIB	36 903
OCTOBER	XBRMIB	624 502 177	XBRMIB	33 572
NOVEMBER	XBRMIB	625 952 310	XBRMIB	31 203
DECEMBER	XBRMIB	509 574 737	XBRMIB	28 140
JANUARY 2013	XBRMIB	737 007 392	XBRMIB	50 261
FEBRUARY	XBRMIB	1 110 586 446	XBRMIB	56 822
MARCH	XBRMIB	1 183 994 906	XBRMIB	54 818
APRIL	XBRMIB	1 169 449 506	XBRMIB	49 168
MAY	XBRMIB	859 150 345	XBRMIB	39 314
JUNE	XBRMIB	790 157 178	LEVMB	38 661
JULY	XBRMIB	506 697 076	LEVMB	26 747
AUGUST	XBRMIB	488 140 027	XBRMIB	28 679



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	%OBSER	SPREAD	%OBSER	SPREAD	%OBSER	SPREAD	%OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.14%</b>	<b>100.00%</b>	<b>0.14%</b>	<b>99.98%</b>	<b>0.14%</b>	<b>99.96%</b>	<b>0.14%</b>	<b>99.93%</b>
EQUITY ITALY	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%
EQUITY EUROPE - REGIONAL	0.13%	100.00%	0.13%	99.99%	0.13%	99.99%	0.13%	99.98%
EQUITY EUROPE - SINGLE COUNTRY	0.18%	100.00%	0.18%	99.97%	0.19%	99.89%	0.19%	99.85%
EQUITY WORLD	0.16%	100.00%	0.17%	99.96%	0.17%	99.92%	0.17%	99.82%
EQUITY NORTH AMERICA	0.12%	100.00%	0.12%	99.97%	0.12%	99.93%	0.12%	99.90%
EQUITY PACIFIC	0.19%	100.00%	0.20%	99.99%	0.20%	99.99%	0.21%	99.96%
EQUITY SHORT (DEVELOPED)	0.24%	100.00%	0.24%	100.00%	0.25%	99.98%	0.25%	99.82%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.16%	100.00%	0.16%	100.00%	0.17%	99.99%	0.17%	99.92%
LEVERAGED SHORT	0.15%	100.00%	0.15%	100.00%	0.15%	99.99%	0.16%	99.97%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - EMERGING MARKETS</b>	<b>0.32%</b>	<b>100.00%</b>	<b>0.34%</b>	<b>99.97%</b>	<b>0.35%</b>	<b>99.87%</b>	<b>0.36%</b>	<b>99.70%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.65%	100.00%	0.69%	99.97%	0.73%	99.91%	0.75%	99.78%
EQUITY EMERGING - ASIA	0.33%	100.00%	0.35%	99.96%	0.36%	99.84%	0.37%	99.67%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.40%	100.00%	0.42%	99.93%	0.44%	99.81%	0.45%	99.42%
EQUITY EMERGING - EAST EUROPE	0.36%	100.00%	0.37%	99.97%	0.39%	99.86%	0.40%	99.74%
EQUITY EMERGING - WORLD	0.22%	100.00%	0.23%	99.99%	0.24%	99.93%	0.24%	99.85%
EQUITY SHORT (EMERGING)	0.67%	100.00%	0.67%	100.00%	0.68%	100.00%	0.69%	99.96%
<b>ETF - CORPORATE GOVERNMENT BONDS</b>	<b>0.18%</b>	<b>100.00%</b>	<b>0.18%</b>	<b>99.93%</b>	<b>0.19%</b>	<b>99.85%</b>	<b>0.19%</b>	<b>99.62%</b>
INFLATION	0.23%	100.00%	0.23%	99.99%	0.24%	99.99%	0.24%	99.76%
LIQUIDITY	0.34%	100.00%	0.34%	100.00%	0.35%	99.89%	0.35%	99.77%
CORPORATE BOND	0.12%	100.00%	0.12%	99.98%	0.13%	99.93%	0.13%	99.53%
AGGREGATE BOND	0.14%	100.00%	0.14%	100.00%	0.15%	100.00%	0.15%	100.00%
BOND SHORT	0.27%	100.00%	0.27%	100.00%	0.27%	100.00%	0.20%	97.56%
BOND LEVERAGED LONG	0.14%	100.00%	0.14%	99.96%	0.14%	99.96%	0.14%	99.96%
BOND LEVERAGED SHORT	0.14%	100.00%	0.15%	99.97%	0.15%	99.94%	0.16%	99.89%
GOVERNMENT BONDS - EMERGING	0.29%	100.00%	0.30%	100.00%	0.33%	99.40%	0.35%	99.03%
GOVERNMENT BONDS - EURO	0.13%	100.00%	0.13%	99.99%	0.13%	99.99%	0.13%	99.95%
GOVERNMENT BONDS - WORLD	0.41%	100.00%	0.42%	99.95%	0.42%	99.90%	0.43%	99.90%
GOVERNMENT BONDS - EX EURO	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%	0.09%	100.00%
<b>ETF - STYLE</b>	<b>0.27%</b>	<b>100.00%</b>	<b>0.28%</b>	<b>99.97%</b>	<b>0.29%</b>	<b>99.92%</b>	<b>0.30%</b>	<b>99.90%</b>
EQUITY STYLE (DEVELOPED)	0.26%	100.00%	0.27%	99.99%	0.28%	99.94%	0.29%	99.92%
EQUITY STYLE (EMERGING)	0.51%	100.00%	0.58%	99.68%	0.62%	99.46%	0.64%	99.37%
<b>ETF - OTHERS</b>	<b>0.35%</b>	<b>100.00%</b>	<b>0.36%</b>	<b>99.93%</b>	<b>0.36%</b>	<b>99.87%</b>	<b>0.37%</b>	<b>99.81%</b>
EQUITY SECTORS (DEVELOPED)	0.32%	100.00%	0.33%	99.98%	0.33%	99.93%	0.34%	99.89%
EQUITY SECTORS (EMERGING)	1.04%	100.00%	1.12%	99.97%	1.15%	99.97%	1.15%	99.97%
EQUITY THEMATIC	0.63%	100.00%	0.64%	99.63%	0.66%	99.41%	0.66%	99.36%
COMMODITIES	0.21%	100.00%	0.21%	100.00%	0.21%	100.00%	0.22%	100.00%
CREDIT INDICES	0.29%	100.00%	0.29%	100.00%	0.29%	100.00%	0.29%	100.00%
REAL ESTATE	0.33%	100.00%	0.34%	99.90%	0.34%	99.89%	0.35%	99.86%
LEVERAGED CREDIT INDICES	0.50%	100.00%	0.50%	100.00%	0.50%	100.00%	0.50%	100.00%
VOLATILITY INDICES	1.13%	100.00%	1.19%	99.97%	1.32%	99.05%	1.41%	96.99%
<b>ETF</b>	<b>0.19%</b>	<b>100.00%</b>	<b>0.20%</b>	<b>99.96%</b>	<b>0.21%</b>	<b>99.91%</b>	<b>0.21%</b>	<b>99.79%</b>

Data obtained from 5 minutes 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

At the end of August 2013, the Asset Under Management set a new historical record reaching 23.81 bn of Euros (21.655 bn of Euros for ETFs and 2.155 for ETCs) with a grow of 14.91% vs the end of 2012.

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