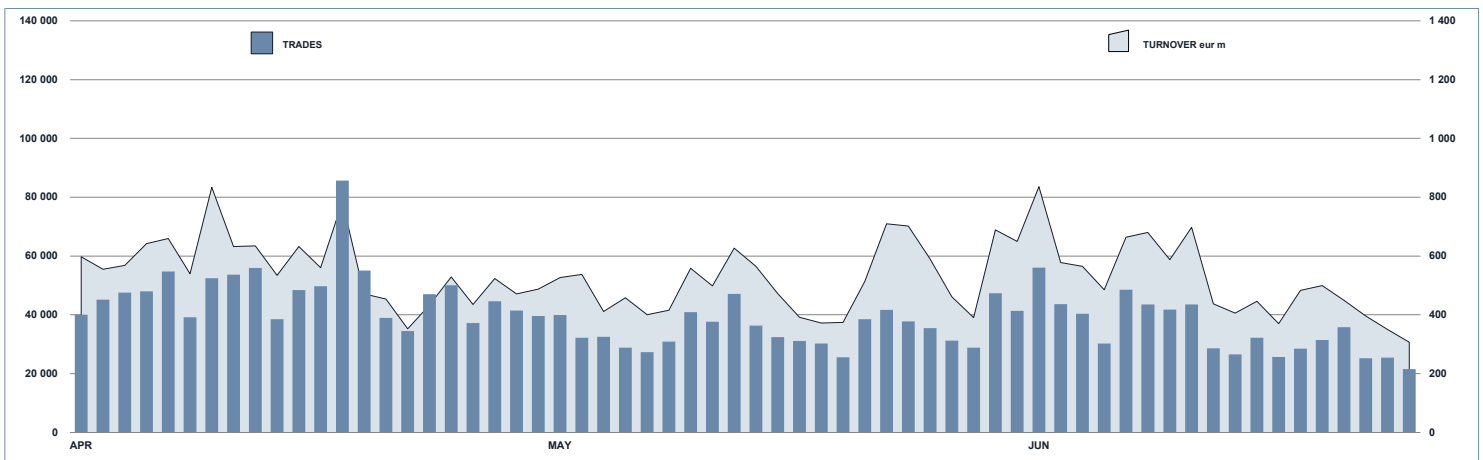


ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		MAY 2020		JUNE 2020		JAN - JUN 2020	
			eur m 29/05/2020	eur m 30/06/2020	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	271	0	27 485.90	28 626.92	151 172	3 400.85	182 458	4 153.85	1 224 284	28 010.33
ETF - CORPORATE AND GOV BOND	338	4	39 430.25	40 061.47	109 494	2 654.22	113 731	2 596.94	723 381	17 834.64
ETF - EMERGING MARKETS	101	0	3 965.15	3 997.73	25 815	495.52	28 798	519.64	209 876	4 500.53
ETF - STYLE	108	0	2 146.59	2 224.20	16 108	221.35	18 466	296.19	123 221	1 800.01
OTHERS	262	7	6 160.29	6 910.43	90 193	984.98	105 987	1 156.64	602 184	6 808.76
ETCETN	208	0	8 071.18	8 097.34	314 822	2 323.99	327 828	2 703.40	2 135 001	17 649.42
TOTAL	1 288	11	87 259.36	89 918.07	707 604	10 080.91	777 268	11 426.66	5 017 947	76 603.70
of which RFQ						694.78		563.65		5 698.24

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	SPREAD BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD09Q840	36 972	4.8%	0.49%	0.57%
2 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	34 341	4.4%	0.15%	0.18%
3 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	31 709	4.1%	0.11%	0.12%
4 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	17 966	2.3%	0.05%	0.10%
5 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	16 840	2.2%	0.17%	0.17%
6 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	16 172	2.1%	0.11%	0.12%
7 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMI	FR0010446666	15 430	2.0%	0.11%	0.11%
8 WISDOMTREE EURO STOXX BANKS 3X DAILY LEV	3BAL	IE00BL509N40	11 430	1.5%	0.87%	1.08%
9 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTYHQ58	10 791	1.4%	1.19%	1.38%
10 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	10 630	1.4%	3.38%	3.55%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	SPREAD BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	438	3.8%	0.11%	0.12%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD09Q840	277	2.4%	0.49%	0.57%
3 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMI	FR0010446666	196	1.7%	0.11%	0.11%
4 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B66F4759	189	1.7%	0.10%	0.12%
5 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	176	1.5%	0.17%	0.17%
6 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	174	1.5%	0.04%	0.05%
7 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IJSE	IE00B3ZWK018	168	1.5%	0.05%	0.05%
8 ISHARES CORE S&P 500 UCITS ETF USD ACC	IWDE	IE00B441G979	168	1.5%	0.08%	0.08%
9 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	155	1.4%	0.15%	0.16%
10 ISHARESCOREEUROSTOXX50E(DIST) UCITS ETF	EUE	IE0008471009	151	1.3%	0.05%	0.05%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	SPREAD BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	235 375	4.7%	0.15%	0.17%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD09Q840	208 009	4.1%	0.49%	0.60%
3 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	121 390	2.4%	0.19%	0.22%
4 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	105 802	2.1%	0.13%	0.14%
5 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMI	FR0010446666	96 220	1.9%	0.13%	0.14%
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	94 561	1.9%	0.07%	0.14%
7 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	87 761	1.7%	0.22%	0.23%
8 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	86 898	1.7%	1.71%	1.83%
9 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTYHQ58	67 923	1.4%	1.51%	1.69%
10 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE00B7ZQC614	66 039	1.3%	0.22%	0.24%

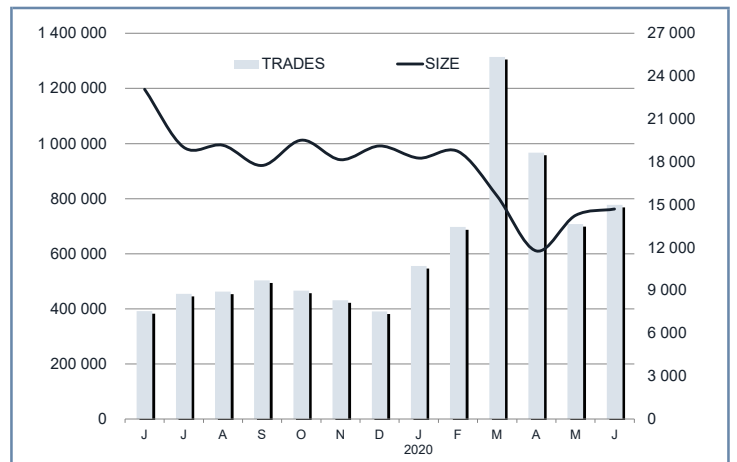
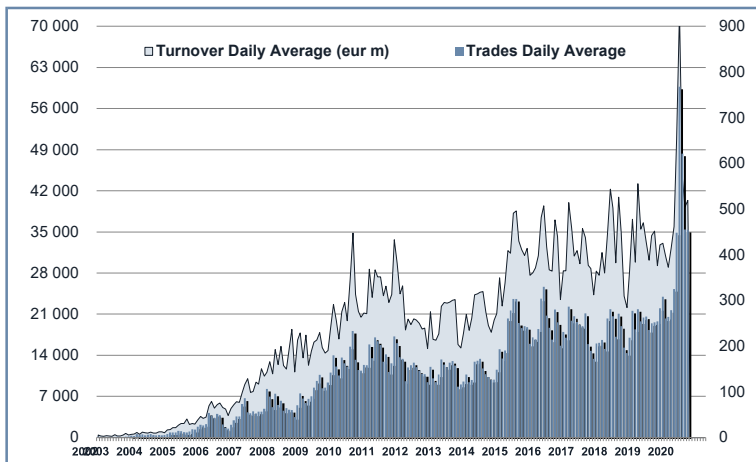
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	SPREAD BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	2 291	1.0%	0.15%	0.17%
2 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	1 378	3.8%	0.13%	0.14%
3 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMI	FR0010446666	1 127	1.5%	0.13%	0.14%
4 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BMR087	1 091	1.4%	0.07%	0.08%
5 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	1 077	1.4%	0.19%	0.22%
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	1 076	1.4%	0.07%	0.14%
7 ISHARESCOREEUROSTOXX50E(DIST) UCITS ETF	EUE	IE0008471009	994	1.3%	0.08%	0.08%
8 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD09Q840	973	1.3%	0.48%	0.60%
9 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	925	1.2%	0.22%	0.23%
10 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010827	901	1.2%	0.07%	0.08%

TRADING BY SIZE OF TURNOVER

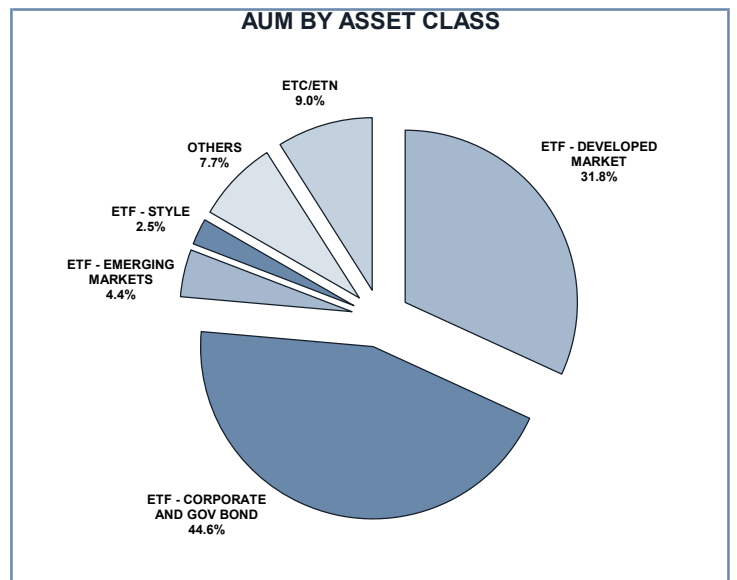
SIZE OF TURNOVER		MAY 2020		JUNE 2020		YEAR 2020			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	92 314	22.3	88 765	21.3	629 637	12.5%	149.6	0.2%
500	1 000	67 053	49.7	67 841	49.8	466 895	9.3%	347.2	0.5%
1 000	2 000	111 956	161.0	133 309	190.8	796 896	15.9%	1 138.9	1.5%
2 000	3 000	67 749	166.6	74 713	184.5	499 928	10.0%	1 231.3	1.6%
3 000	4 000	46 409	161.4	49 832	171.7	311 647	6.2%	1 079.4	1.4%
4 000	5 000	40 154	181.5	40 930	185.0	271 844	5.4%	1 229.9	1.6%
5 000	6 000	31 951	173.5	35 418	193.0	231 947	4.6%	1 260.3	1.6%
6 000	7 000	22 360	144.7	23 817	154.3	143 131	2.9%	926.8	1.2%
7 000	8 000	17 981	134.3	19 815	148.9	118 154	2.4%	885.0	1.2%
8 000	9 000	13 635	115.7	17 622	149.5	104 917	2.1%	890.4	1.2%
9 000	10 000	16 246	154.8	16 937	161.4	113 306	2.3%	1 081.1	1.4%
10 000	15 000	54 424	654.5	59 162	708.0	378 020	7.5%	4 541.5	5.9%
15 000	20 000	28 167	487.8	33 598	579.7	199 761	4.0%	3 461.4	4.5%
20 000	25 000	18 976	422.5	21 489	478.4	139 015	2.8%	3 086.1	4.0%
25 000	30 000	13 107	355.3	15 007	406.5	94 494	1.9%	2 575.8	3.4%
30 000	35 000	8 655	280.8	10 663	345.1	65 980	1.3%	2 135.6	2.8%
35 000	40 000	6 461	241.0	7 942	297.3	52 327	1.0%	1 957.6	2.6%
40 000	45 000	6 202	261.9	6 341	269.2	43 943	0.9%	1 862.4	2.4%
45 000	50 000	4 967	235.7	5 830	277.7	40 314	0.8%	1 919.4	2.5%
50 000	75 000	15 417	922.4	19 748	1 197.8	136 163	2.7%	8 170.9	10.7%
75 000	100 000	8 107	709.2	9 619	846.1	63 656	1.3%	5 531.3	7.2%
100 000	125 000	4 828	534.7	6 823	748.9	36 267	0.7%	4 003.6	5.2%
125 000	150 000	2 595	355.8	2 593	355.4	18 915	0.4%	2 589.1	3.4%
150 000		7 890	3 153.9	9 454	3 306.3	60 790	1.2%	24 549.1	32.0%
TOTAL		707 604	10 080.9	777 268	11 426.7	5 017 947		76 603.7	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
JUNE	IWDE	190 059 082	3OIL	20 721
JULY	ACWIE	207 360 236	3OIL	19 021
AUGUST	CSSPX	196 911 706	3OIL	26 456
SEPTEMBER	3OIL	268 654 173	3OIL	34 093
OCTOBER	3OIL	258 487 586	3OIL	29 619
NOVEMBER	3OIS	229 243 385	3NGL	24 141
DECEMBER	3OIL	272 626 134	3NGL	18 947
JANUARY 2020	3OIL	287 407 232	3OIL	26 140
FEBRUARY	3OIL	303 742 278	3OIL	30 010
MARCH	XBRMIB	748 487 666	XBRMIB	54 636
APRIL	CRUD	967 346 425	CRUD	117 064
MAY	CRUD	395 642 929	CRUD	43 154
JUNE	CRUD	437 741 680	LOIL	36 972



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.11%	99.66%	0.11%	99.66%	0.11%	99.66%	0.11%	99.65%
EQUITY ITALY	0.12%	99.56%	0.13%	99.57%	0.13%	99.55%	0.14%	99.55%
EQUITY EUROPE - REGIONAL	0.11%	99.78%	0.11%	99.78%	0.11%	99.78%	0.11%	99.78%
EQUITY EUROPE - SINGLE COUNTRY	0.13%	99.67%	0.14%	99.67%	0.14%	99.66%	0.14%	99.65%
EQUITY WORLD	0.12%	99.55%	0.12%	99.55%	0.12%	99.54%	0.13%	99.53%
EQUITY NORTH AMERICA	0.08%	99.61%	0.08%	99.61%	0.09%	99.61%	0.09%	99.60%
EQUITY PACIFIC	0.15%	99.86%	0.15%	99.86%	0.16%	99.85%	0.16%	99.84%
EQUITY SHORT (DEVELOPED)	0.11%	99.59%	0.11%	99.59%	0.11%	99.59%	0.11%	99.59%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.15%	99.29%	0.15%	99.30%	0.15%	99.30%	0.15%	99.30%
LEVERAGED SHORT	0.17%	99.43%	0.17%	99.43%	0.18%	99.42%	0.18%	99.42%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.20%	99.77%	0.21%	99.76%	0.21%	99.76%	0.22%	99.74%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.74%	99.83%	0.78%	99.61%	0.86%	99.48%	0.88%	98.83%
EQUITY EMERGING - ASIA	0.24%	99.85%	0.25%	99.84%	0.26%	99.84%	0.26%	99.82%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.54%	99.77%	0.56%	99.76%	0.58%	99.74%	0.60%	99.69%
EQUITY EMERGING - EAST EUROPE	0.33%	99.84%	0.34%	99.84%	0.35%	99.83%	0.36%	99.83%
EQUITY EMERGING - WORLD	0.14%	99.72%	0.14%	99.72%	0.15%	99.72%	0.15%	99.71%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.16%	99.84%	0.17%	99.84%	0.17%	99.84%	0.18%	99.81%
INFLATION	0.20%	99.94%	0.20%	99.94%	0.21%	99.94%	0.22%	99.93%
LIQUIDITY	0.04%	99.76%	0.04%	99.76%	0.04%	99.75%	0.04%	99.76%
CORPORATE BOND - EURO	0.12%	99.87%	0.13%	99.87%	0.13%	99.87%	0.14%	99.87%
CORPORATE BOND - EX EURO	0.28%	99.95%	0.28%	99.94%	0.29%	99.94%	0.30%	99.93%
CORPORATE BOND - EMERGING	0.27%	100.00%	0.29%	100.00%	0.32%	100.00%	0.35%	99.68%
CORPORATE BOND - WORLD	0.23%	99.71%	0.23%	99.71%	0.25%	99.71%	0.26%	99.70%
CORPORATE BOND - HIGH YIELD	0.18%	99.58%	0.19%	99.60%	0.21%	99.59%	0.22%	99.58%
AGGREGATE BOND	0.29%	99.90%	0.30%	99.89%	0.32%	99.89%	0.33%	99.89%
BOND SHORT	0.31%	99.98%	0.32%	99.98%	0.32%	99.96%	0.32%	99.96%
BOND LEVERAGED LONG	0.19%	99.98%	0.19%	99.98%	0.19%	99.98%	0.19%	99.98%
BOND LEVERAGED SHORT	0.16%	99.85%	0.17%	99.85%	0.18%	99.72%	0.18%	99.72%
GOVERNMENT BONDS - EMERGING	0.26%	99.78%	0.27%	99.78%	0.28%	99.76%	0.30%	99.61%
GOVERNMENT BONDS - EURO	0.08%	99.94%	0.08%	99.94%	0.08%	99.94%	0.08%	99.93%
GOVERNMENT BONDS - ITALY	0.10%	99.90%	0.10%	99.90%	0.11%	99.89%	0.11%	99.89%
GOVERNMENT BONDS - WORLD	0.18%	99.93%	0.19%	99.92%	0.19%	99.87%	0.20%	99.87%
GOVERNMENT BONDS - EX EURO	0.13%	99.77%	0.13%	99.77%	0.14%	99.76%	0.14%	99.75%
ETF - STYLE	0.24%	99.82%	0.24%	99.81%	0.25%	99.79%	0.25%	99.75%
EQUITY STYLE (DEVELOPED)	0.23%	99.82%	0.24%	99.81%	0.24%	99.79%	0.25%	99.76%
EQUITY STYLE (EMERGING)	0.47%	99.96%	0.47%	99.84%	0.48%	99.58%	0.48%	99.07%
ETF - OTHERS	0.29%	99.77%	0.32%	99.75%	0.34%	99.68%	0.35%	99.58%
EQUITY SECTORS (DEVELOPED)	0.25%	99.81%	0.26%	99.81%	0.27%	99.78%	0.27%	99.76%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.27%	99.75%	0.32%	99.72%	0.34%	99.62%	0.36%	99.49%
COMMODITIES	0.44%	99.78%	0.45%	99.78%	0.48%	99.77%	0.49%	99.77%
CREDIT INDICES	0.62%	99.98%	0.64%	99.99%	0.65%	99.98%	0.65%	99.98%
REAL ESTATE	0.29%	99.88%	0.30%	99.87%	0.30%	99.84%	0.31%	99.82%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.47%	99.31%	0.50%	99.32%	0.54%	99.30%	0.55%	99.11%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.56%	99.95%	0.56%	99.84%	0.59%	99.82%	0.61%	99.69%
MULTI ASSET	1.12%	100.00%	0.98%	97.89%	0.98%	97.89%	0.94%	96.47%
ETF	0.16%	99.77%	0.16%	99.77%	0.17%	99.75%	0.18%	99.73%

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 the new historical record of €89.92bn (+18.06% vs June 2019).

New instruments listed in June:

IE00BF16MTZ7 - FIRST TRUST CYBERSECURITY UCITS ETF (alphab. code: CIBR)
 IE00BL0L0H60 - FIRST TRUST ARCA BIOTECHNOLOGY UCITS ETF (alphab. code: FBT)
 IE00BK4W7N32 - ISHARES USD COR BOND ESG UCITS ETF USD D (alphab. code: SUOU)
 IE00BFNM3J75 - ISHARES MSCI WRD ESG SCR UCITS ETF USD A (alphab. code: SAWD)
 IE00BKTJC87 - ISHARES SMART CITY INFRA UCITS ETF USD A (alphab. code: CITY)
 IE00BYPC1H27 - ISHARES CHINA CNY BOND UCITS ETF USD D (alphab. code: CNYB)
 LU2153616599 - AMUNDI MSCI USA SRI UCITS ETF DR HED EUR (alphab. code: USRIH)
 LU2099991536 - UBS MSCI GLB LIQ COR SUS UCITS ETF USD A (alphab. code: ECO)
 LU2099289147 - LYXOR CORE GLB GOV BOND UCITS ETF H EUR (alphab. code: GOVG)
 IE00BMDX0L03 - CSIF MSCI USA SMALL C ESG LEAD UCITS ETF (alphab. code: USSMC)
 IE00BMDX0K95 - CSIF FTSE EPRA NAR DEVEL GREEN UCITS ETF (alphab. code: GREIT)

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