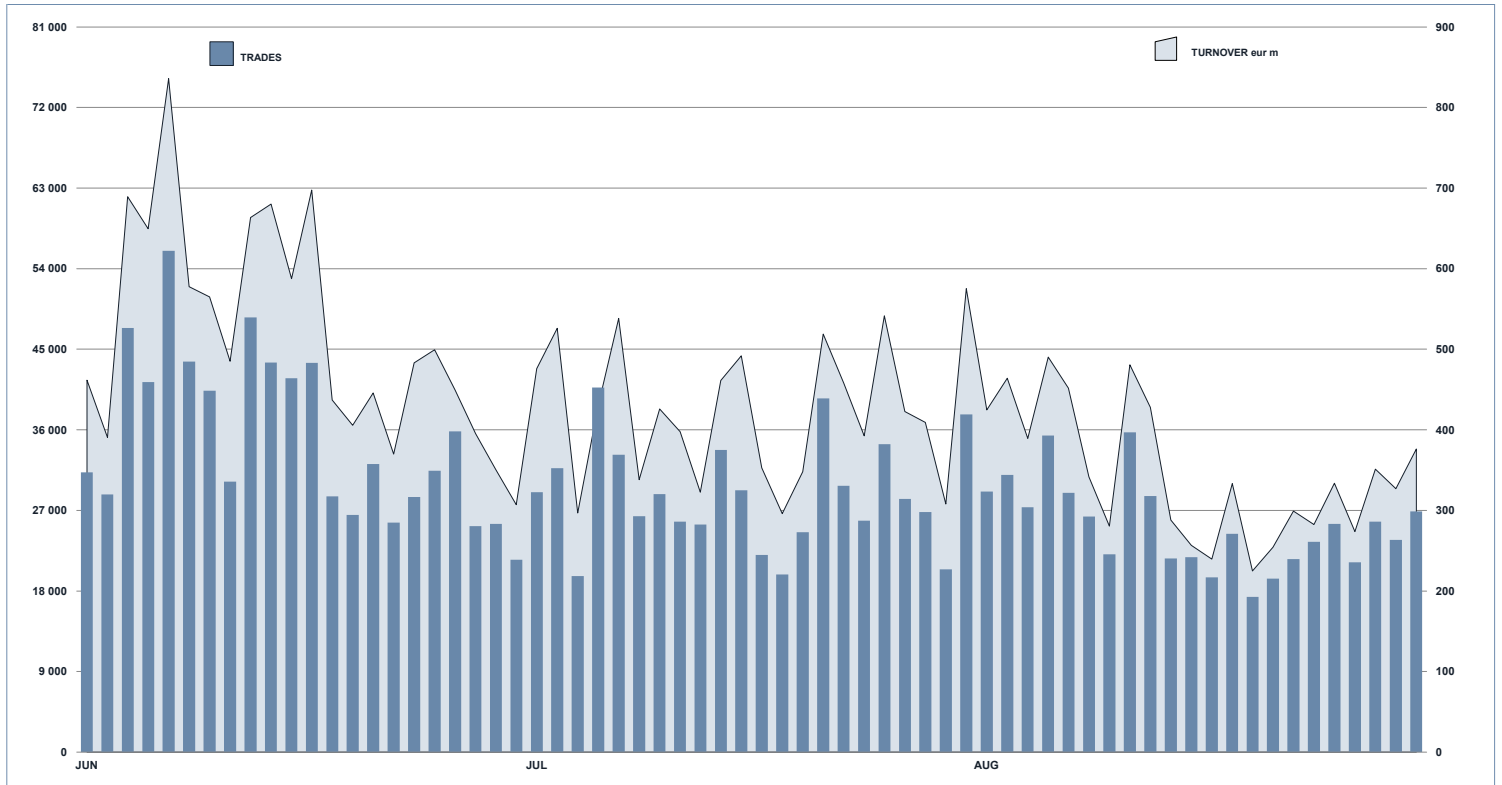




ETFPlus Statistics

August 2020

ETFPLUS DAILY TURNOVER



MAIN INDICATORS

LISTED INSTRUMENT	TRADING									
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		JULY 2020		AUGUST 2020		JAN - AUG 2020	
			eur m	eur m	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	266	0	28 415.87	29 824.69	136 798	3 020.13	103 240	1 926.36	1 464 322	32 956.82
ETF - CORPORATE AND GOV BOND	337	0	40 618.15	40 827.18	119 512	2 148.91	74 869	1 515.89	917 762	21 499.45
ETF - EMERGING MARKETS	100	0	4 212.63	4 250.47	31 515	563.18	18 258	318.39	259 649	5 382.10
ETF - STYLE	101	0	2 154.05	2 286.07	15 605	213.57	11 562	136.44	150 388	2 150.03
OTHERS	268	1	7 608.81	8 312.83	95 920	1 046.46	77 836	829.81	775 940	8 685.03
ETCETN	215	6	8 213.36	8 003.18	262 837	2 760.19	241 783	2 440.32	2 639 621	22 849.94
TOTAL	1 287	7	91 222.87	93 504.41	662 187	9 752.45	527 548	7 167.21	6 207 682	93 523.36
<i>of which RFQ</i>						433.70	244.30			6 376.24

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	16 515	3.1%	0.11%	0.12%
2 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	14 414	2.7%	0.11%	0.12%
3 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD9Q9840	13 067	2.5%	0.45%	0.50%
4 WISDOMTREE SILVER 3X DAILY LEVERAGED	3SIL	IE00B7XD2195	11 527	2.2%	0.38%	0.41%
5 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	11 172	2.1%	2.34%	2.43%
6 WISDOMTREE NATURAL GAS 3X DAILY SHORT	3NGS	IE00B76BRD76	10 769	2.0%	0.77%	0.89%
7 WISDOMTREE PHYSICAL SILVER	PHAG	JE00B1V53333	10 420	2.0%	0.12%	0.27%
8 LYXOR FTSEMIB DAI -2X XBR UCITS ETF DIST	XBRMIB	FR0010446658	10 270	1.9%	0.08%	0.09%
9 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	10 108	1.9%	0.10%	0.10%
10 WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1V53370	9 989	1.9%	0.05%	0.07%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	208	2.9%	0.08%	0.09%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD9Q9840	196	2.7%	0.45%	0.50%
3 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	157	2.2%	0.11%	0.12%
4 LYXOR FTSEMIB DAI -2X LEV UCITS ETF DIST	LEVMBI	FR0010446658	144	2.0%	0.08%	0.09%
5 WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1V53370	139	1.9%	0.05%	0.07%
6 WISDOMTREE SILVER 3X DAILY LEVERAGED	3SIL	IE00B7XD2195	114	1.6%	0.30%	0.41%
7 ISHARES CORE EUROSTOXX50E(DIST) UCITS ETF	EUE	IE0008471009	110	1.5%	0.05%	0.05%
8 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	101	1.4%	0.11%	0.12%
9 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	101	1.4%	0.10%	0.10%
10 WISDOMTREE NASDAQ 100 3X DAILY LEVERAGED	QQQ3	IE00B8W5CS78	98	1.4%	0.19%	0.20%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	260 804	4.2%	0.13%	0.15%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD9Q9840	243 008	3.9%	0.47%	0.58%
3 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	151 363	2.4%	0.18%	0.20%
4 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	125 865	2.0%	0.12%	0.13%
5 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	120 212	1.9%	0.19%	0.21%
6 LYXOR FTSEMIB DAI -2X LEV UCITS ETF DIST	LEVMBI	FR0010446658	118 277	1.9%	0.12%	0.13%
7 WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1V53370	114 484	1.8%	0.07%	0.12%
8 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	107 557	1.7%	2.07%	2.17%
9 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00B7YH0658	81 225	1.3%	1.60%	1.78%
10 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE00B7ZQC614	66 039	1.1%	0.22%	0.24%

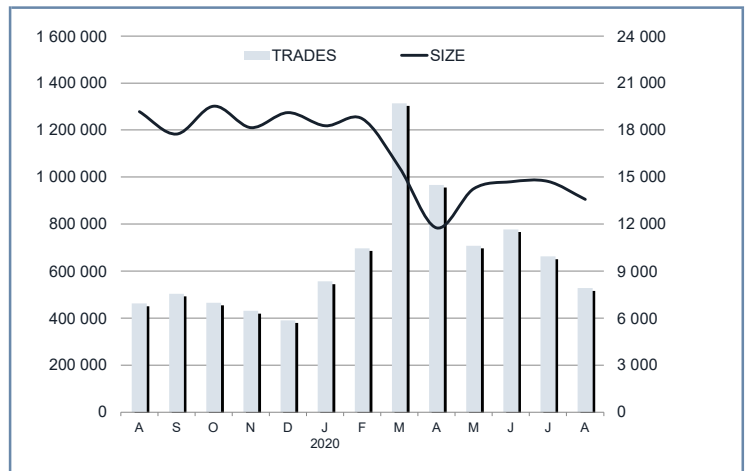
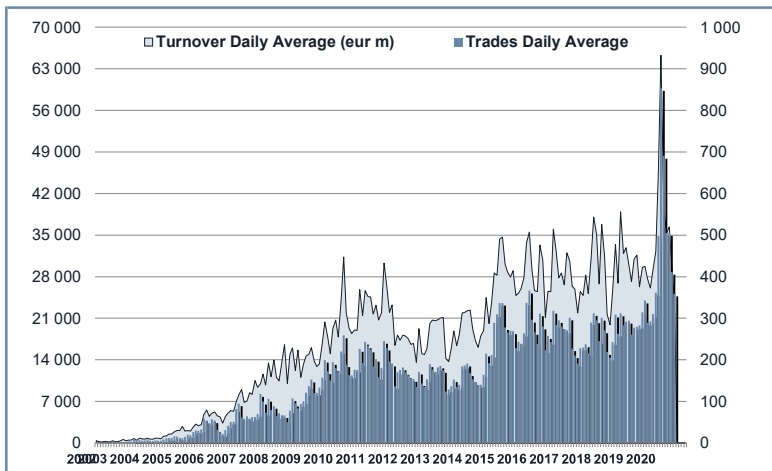
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	2 815	3.0%	0.13%	0.15%
2 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	1 587	1.7%	0.12%	0.13%
3 LYXOR FTSEMIB DAI -2X LEV UCITS ETF DIST	LEVMBI	FR0010446658	1 437	1.5%	0.12%	0.13%
4 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD9Q9840	1 403	1.5%	0.47%	0.58%
5 WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1V53370	1 366	1.5%	0.07%	0.12%
6 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	1 270	1.4%	0.18%	0.20%
7 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BR0807	1 265	1.4%	0.06%	0.07%
8 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	1 250	1.3%	0.19%	0.21%
9 ISHARES CORE EUROSTOXX50E(DIST) UCITS ETF	EUE	IE0008471009	1 246	1.3%	0.07%	0.08%
10 ISHARES HIGH YLD CORP UCITS ETF DIST	HYG	IE00B66F4759	1 095	1.2%	0.15%	0.18%

TRADING BY SIZE OF TURNOVER

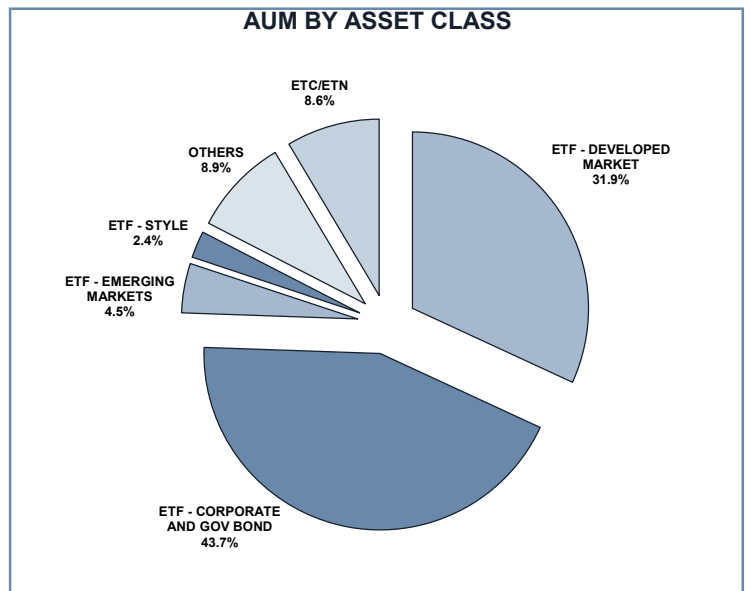
SIZE OF TURNOVER		JULY 2020		AUGUST 2020		YEAR 2020			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	91 735	21.3	63 504	14.7	784 876	12.6%	185.5	0.2%
500	1 000	60 120	44.3	49 357	36.5	576 372	9.3%	428.0	0.5%
1 000	2 000	98 242	142.0	82 096	116.2	977 234	15.7%	1 397.1	1.5%
2 000	3 000	58 071	142.2	49 405	120.9	607 404	9.8%	1 494.4	1.6%
3 000	4 000	40 951	141.9	33 365	115.5	385 963	6.2%	1 336.8	1.4%
4 000	5 000	33 319	151.1	27 345	123.3	332 508	5.4%	1 504.3	1.6%
5 000	6 000	30 405	165.8	25 099	137.0	287 451	4.6%	1 563.2	1.7%
6 000	7 000	21 237	137.3	17 714	114.3	182 082	2.9%	1 178.4	1.3%
7 000	8 000	17 681	132.5	14 036	105.1	149 871	2.4%	1 122.6	1.2%
8 000	9 000	13 380	113.6	12 179	103.6	130 476	2.1%	1 107.6	1.2%
9 000	10 000	15 015	143.1	13 753	131.2	142 074	2.3%	1 355.4	1.4%
10 000	15 000	52 877	630.4	40 733	485.3	471 630	7.6%	5 657.3	6.0%
15 000	20 000	28 759	495.5	23 064	399.7	251 584	4.1%	4 356.6	4.7%
20 000	25 000	20 301	455.7	16 471	368.9	175 787	2.8%	3 910.7	4.2%
25 000	30 000	11 964	325.1	8 856	240.8	115 314	1.9%	3 141.8	3.4%
30 000	35 000	8 944	289.2	6 530	211.5	81 454	1.3%	2 636.3	2.8%
35 000	40 000	6 822	255.2	5 010	187.5	64 159	1.0%	2 400.2	2.6%
40 000	45 000	5 208	221.2	4 139	175.5	53 290	0.9%	2 259.1	2.4%
45 000	50 000	4 980	237.1	3 761	179.3	49 055	0.8%	2 335.7	2.5%
50 000	75 000	17 647	1 064.4	13 120	791.5	166 930	2.7%	10 026.8	10.7%
75 000	100 000	8 277	726.8	6 093	534.8	78 026	1.3%	6 792.8	7.3%
100 000	125 000	6 012	653.1	4 558	494.2	46 837	0.8%	5 150.9	5.5%
125 000	150 000	2 570	353.8	1 960	267.6	23 445	0.4%	3 210.5	3.4%
150 000		7 670	2 710.0	5 400	1 712.5	73 860	1.2%	28 971.5	31.0%
TOTAL		662 187	9 752.5	527 548	7 167.2	6 207 682		93 523.4	

TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
JULY	CRUD	316 649 495	LOIL	21 932
AUGUST	CRUD	207 622 463	3ITL	16 515



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.09%	99.75%	0.09%	99.75%	0.09%	99.75%	0.10%	99.74%
EQUITY ITALY	0.11%	99.75%	0.11%	99.76%	0.12%	99.76%	0.13%	99.75%
EQUITY EUROPE - REGIONAL	0.09%	99.87%	0.09%	99.87%	0.10%	99.87%	0.10%	99.87%
EQUITY EUROPE - SINGLE COUNTRY	0.12%	99.88%	0.12%	99.88%	0.12%	99.88%	0.12%	99.87%
EQUITY WORLD	0.10%	99.61%	0.11%	99.61%	0.11%	99.60%	0.11%	99.59%
EQUITY NORTH AMERICA	0.06%	99.69%	0.06%	99.70%	0.07%	99.69%	0.07%	99.69%
EQUITY PACIFIC	0.13%	99.92%	0.13%	99.91%	0.15%	99.90%	0.16%	99.89%
EQUITY SHORT (DEVELOPED)	0.08%	99.74%	0.08%	99.74%	0.08%	99.74%	0.08%	99.73%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.10%	99.53%	0.10%	99.53%	0.10%	99.53%	0.10%	99.53%
LEVERAGED SHORT	0.13%	99.62%	0.13%	99.62%	0.13%	99.61%	0.13%	99.60%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.19%	99.73%	0.19%	99.72%	0.19%	99.71%	0.20%	99.70%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.69%	99.91%	0.68%	99.36%	0.69%	99.06%	0.70%	98.70%
EQUITY EMERGING - ASIA	0.22%	99.81%	0.23%	99.81%	0.24%	99.79%	0.24%	99.78%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.46%	99.90%	0.48%	99.89%	0.50%	99.88%	0.50%	99.84%
EQUITY EMERGING - EAST EUROPE	0.32%	99.89%	0.33%	99.88%	0.34%	99.88%	0.35%	99.87%
EQUITY EMERGING - WORLD	0.13%	99.66%	0.13%	99.66%	0.14%	99.66%	0.14%	99.66%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.13%	99.90%	0.14%	99.90%	0.14%	99.88%	0.15%	99.87%
INFLATION	0.14%	99.92%	0.15%	99.92%	0.15%	99.91%	0.16%	99.90%
LIQUIDITY	0.03%	99.96%	0.03%	99.96%	0.03%	99.96%	0.03%	99.96%
CORPORATE BOND - EURO	0.11%	99.92%	0.11%	99.92%	0.11%	99.92%	0.12%	99.92%
CORPORATE BOND - EX EURO	0.24%	99.97%	0.24%	99.95%	0.25%	99.95%	0.26%	99.93%
CORPORATE BOND - EMERGING	0.26%	100.00%	0.26%	100.00%	0.29%	100.00%	0.30%	100.00%
CORPORATE BOND - WORLD	0.22%	99.85%	0.22%	99.85%	0.23%	99.84%	0.24%	99.82%
CORPORATE BOND - HIGH YIELD	0.15%	99.78%	0.16%	99.79%	0.18%	99.79%	0.18%	99.72%
AGGREGATE BOND	0.20%	99.89%	0.21%	99.88%	0.22%	99.87%	0.22%	99.87%
BOND SHORT	0.13%	99.99%	0.13%	99.99%	0.13%	99.99%	0.13%	99.99%
BOND LEVERAGED LONG	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%	0.09%	100.00%
BOND LEVERAGED SHORT	0.08%	99.92%	0.08%	99.92%	0.08%	99.92%	0.08%	99.92%
GOVERNMENT BONDS - EMERGING	0.21%	99.82%	0.22%	99.82%	0.23%	99.75%	0.24%	99.73%
GOVERNMENT BONDS - EURO	0.07%	99.93%	0.07%	99.93%	0.07%	99.92%	0.07%	99.91%
GOVERNMENT BONDS - ITALY	0.09%	99.97%	0.09%	99.97%	0.10%	99.97%	0.10%	99.97%
GOVERNMENT BONDS - WORLD	0.14%	99.98%	0.14%	99.98%	0.14%	99.98%	0.15%	99.97%
GOVERNMENT BONDS - EX EURO	0.10%	99.85%	0.10%	99.86%	0.10%	99.85%	0.11%	99.85%
ETF - STYLE	0.19%	99.87%	0.20%	99.86%	0.21%	99.85%	0.21%	99.82%
EQUITY STYLE (DEVELOPED)	0.19%	99.87%	0.20%	99.86%	0.20%	99.86%	0.21%	99.84%
EQUITY STYLE (EMERGING)	0.37%	99.92%	0.37%	99.84%	0.37%	99.65%	0.36%	98.95%
ETF - OTHERS	0.23%	99.83%	0.25%	99.82%	0.26%	99.79%	0.27%	99.75%
EQUITY SECTORS (DEVELOPED)	0.19%	99.89%	0.19%	99.89%	0.20%	99.88%	0.21%	99.87%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.22%	99.79%	0.24%	99.79%	0.26%	99.74%	0.27%	99.69%
COMMODITIES	0.42%	99.93%	0.43%	99.92%	0.44%	99.92%	0.44%	99.90%
CREDIT INDICES	0.28%	100.00%	0.30%	100.00%	0.34%	100.00%	0.35%	100.00%
REAL ESTATE	0.23%	99.99%	0.24%	99.97%	0.25%	99.93%	0.26%	99.91%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.41%	99.71%	0.43%	99.71%	0.45%	99.70%	0.46%	99.70%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.44%	99.95%	0.46%	99.95%	0.49%	99.94%	0.50%	99.77%
MULTI ASSET	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF	0.13%	99.83%	0.14%	99.83%	0.14%	99.82%	0.15%	99.80%

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 €93.50bn (+19.47% vs August 2019).

ETF AUM reached the new historical record of €85.50bn (+19.05% vs August 2019).

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