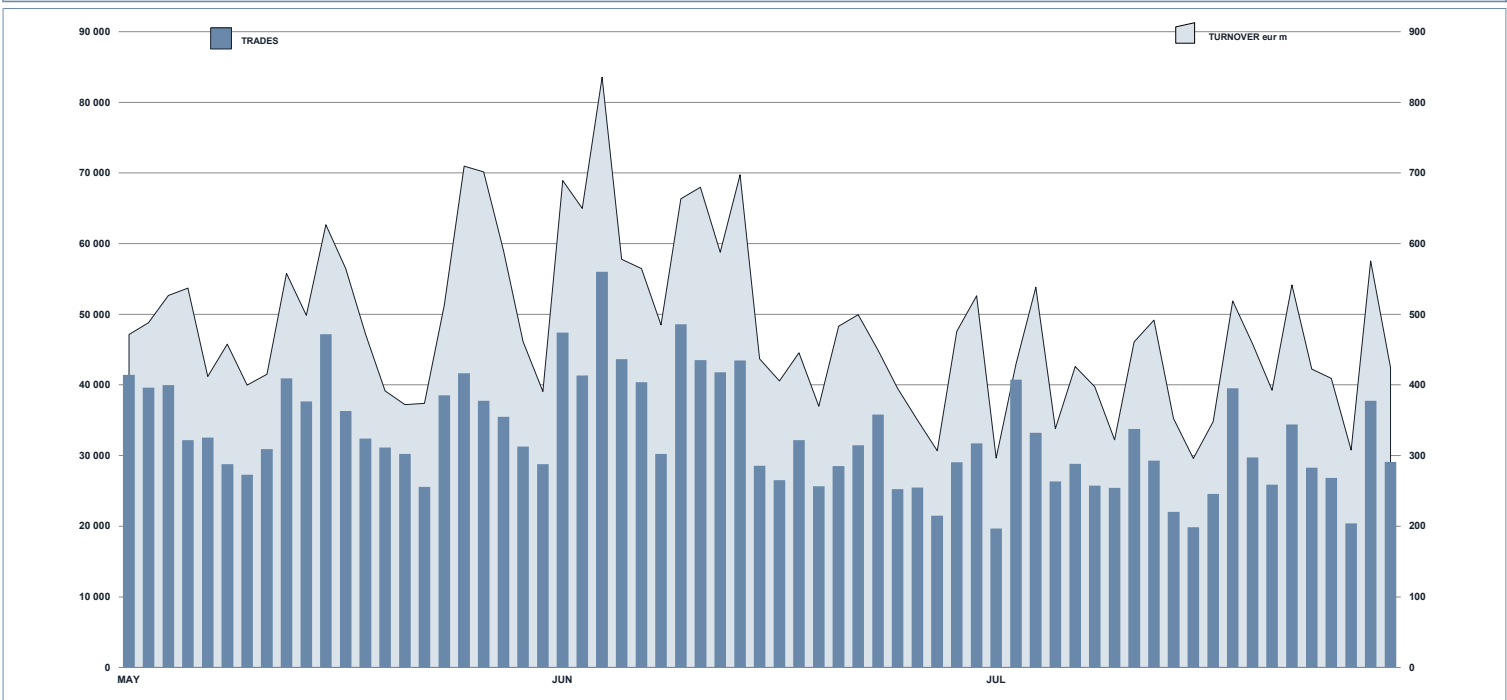




ETFPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED	MONTH	AUM in MT		JUNE 2020		JULY 2020		JAN - JUL 2020	
	END of MONTH	NEW LISTED	eur m	eur m	Trades	Turnover	Trades	Turnover	Trades	Turnover
			30/06/2020	31/07/2020	eur m	eur m	eur m	eur m	eur m	eur m
ETF - DEVELOPED MARKET	267	0	28 626.92	28 415.87	182 458	4 153.85	136 798	3 020.13	1 361 082	31 030.46
ETF - CORPORATE AND GOV BOND	337	1	40 061.47	40 618.15	113 731	2 596.94	119 512	2 148.91	842 893	19 983.56
ETF - EMERGING MARKETS	101	0	3 997.73	4 212.63	28 798	519.64	31 515	563.18	241 391	5 063.71
ETF - STYLE	107	1	2 224.20	2 154.05	18 466	296.19	15 605	213.57	138 826	2 013.58
OTHERS	268	6	6 910.43	7 608.81	105 987	1 156.64	95 920	1 046.46	698 104	7 855.23
ETCIEN	209	1	8 097.34	8 213.36	327 828	2 703.40	262 837	2 760.19	2 397 838	20 409.62
TOTAL	1 289	9	89 918.07	91 222.87	777 268	11 426.66	662 187	9 752.45	5 680 134	86 356.16
<i>of which RFQ</i>						583.65		433.70		6 131.94

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	% TOT	BBO	SPREAD	25 000 €
			number				
1 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	21 932	3.3%	0.48%	0.52%	
2 WISDOMTREE FTSE MB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	15 936	2.4%	0.14%	0.14%	
3 WISDOMTREE FTSE MB 3X DAILY SHORT	3ITS	IE00B873CW36	15 559	2.3%	0.15%	0.16%	
4 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B19KXV33	15 522	2.3%	0.09%	0.10%	
5 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	11 787	1.8%	0.10%	0.10%	
6 LYXOR FTSEMB DAI 2X XBR UCITS ETF ACC	XBRMB	FR0010446666	9 955	1.5%	0.11%	0.11%	
7 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	9 934	1.4%	3.95%	3.96%	
8 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	9 487	1.4%	0.03%	0.74%	
9 WISDOMTREE EURO STOXX BANKS 3X DAILY LEV	3BAL	IE00BL399H40	9 167	1.4%	0.03%	0.74%	
10 WISDOMTREE PHYSICAL SILVER	PHAG	JE00B1VS3333	8 490	1.3%	0.13%	0.38%	

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	% TOT	BBO	SPREAD	25 000 €
			eur m				
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B19KXV33	317	3.2%	0.09%	0.10%	
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	235	2.4%	0.48%	0.52%	
3 WISDOMTREE FTSE MB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	168	1.7%	0.14%	0.14%	
4 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	166	1.7%	0.10%	0.10%	
5 WISDOMTREE NASDAQ 100 3X DAILY LEVERAGED	QQQ3	IE00B8W5C578	155	1.6%	0.21%	0.21%	
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	151	1.5%	0.04%	0.06%	
7 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUE	IE0008471009	141	1.4%	0.08%	0.08%	
8 XTRACKERS PHYSICAL GOLD EUR HEDGED ETC	XAD1	DE000A1E0053	138	1.4%	0.08%	0.10%	
9 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM8R67	118	1.2%	0.03%	0.04%	
10 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B6F4759	115	1.2%	0.10%	0.12%	

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	% TOT	BBO	SPREAD	25 000 €
			number				
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B19KXV33	250 897	4.4%	0.14%	0.16%	
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	229 941	4.0%	0.48%	0.59%	
3 WISDOMTREE FTSE MB 3X DAILY SHORT	3ITS	IE00B873CW36	138 949	2.4%	0.19%	0.21%	
4 LYXOR FTSEMB DAI 2X XBR UCITS ETF ACC	XBRMB	FR0010446666	115 757	2.0%	0.13%	0.14%	
5 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	108 007	1.9%	0.13%	0.13%	
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	104 495	1.8%	0.07%	0.13%	
7 WISDOMTREE FTSE MB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	103 697	1.8%	0.21%	0.22%	
8 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC8061	96 385	1.7%	2.03%	2.19%	
9 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTH0558	75 993	1.3%	1.51%	1.69%	
10 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE00B72QC814	66 039	1.2%	0.22%	0.24%	

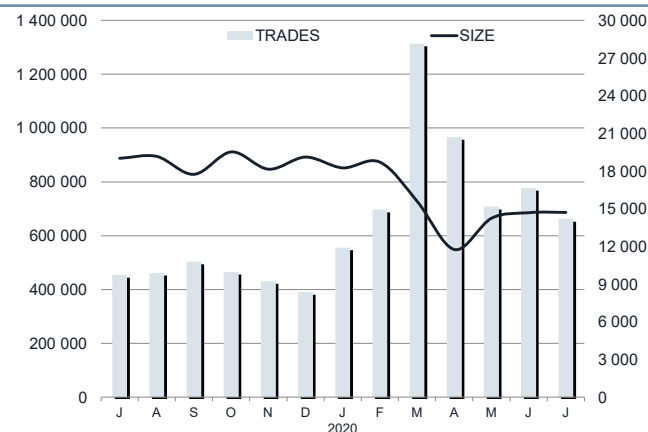
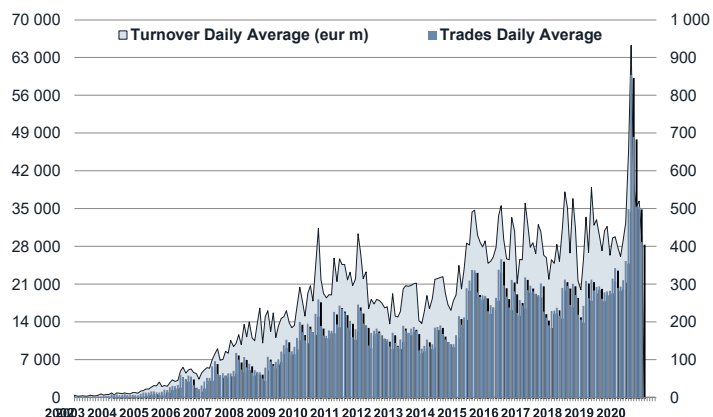
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	% TOT	BBO	SPREAD	25 000 €
			eur m				
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B19KXV33	2 607	3.0%	0.14%	0.16%	
2 LYXOR FTSEMB DAI 2X XBR UCITS ETF ACC	XBRMB	FR0010446666	1 486	1.7%	0.13%	0.14%	
3 LYXOR FTSEMB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	1 293	1.5%	0.13%	0.13%	
4 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1VS3770	1 227	1.4%	0.07%	0.13%	
5 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM8R67	1 209	1.4%	0.06%	0.08%	
6 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	1 208	1.4%	0.48%	0.59%	
7 WISDOMTREE FTSE MB 3X DAILY SHORT	3ITS	IE00B873CW36	1 169	1.4%	0.19%	0.21%	
8 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUE	IE0008471009	1 136	1.3%	0.08%	0.08%	
9 WISDOMTREE FTSE MB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	1 093	1.3%	0.21%	0.22%	
10 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B6F4759	1 007	1.2%	0.16%	0.19%	

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		JUNE 2020		JULY 2020		YEAR 2020			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	88 765	21.3	91 735	21.3	721 372	12.7%	170.8	0.2%
500	1 000	67 841	49.8	60 120	44.3	527 015	9.3%	391.5	0.5%
1 000	2 000	133 309	190.8	98 242	142.0	895 138	15.8%	1 280.9	1.5%
2 000	3 000	74 713	184.5	58 071	142.2	557 999	9.8%	1 373.5	1.6%
3 000	4 000	49 832	171.7	40 951	141.9	352 598	6.2%	1 221.3	1.4%
4 000	5 000	40 930	185.0	33 319	151.1	305 163	5.4%	1 381.0	1.6%
5 000	6 000	35 418	193.0	30 405	165.8	262 352	4.6%	1 426.2	1.7%
6 000	7 000	23 817	154.3	21 237	137.3	164 368	2.9%	1 064.1	1.2%
7 000	8 000	19 815	148.9	17 681	132.5	135 835	2.4%	1 017.5	1.2%
8 000	9 000	17 622	149.5	13 380	113.6	118 297	2.1%	1 004.0	1.2%
9 000	10 000	16 937	161.4	15 015	143.1	128 321	2.3%	1 224.2	1.4%
10 000	15 000	59 162	708.0	52 877	630.4	430 897	7.6%	5 171.9	6.0%
15 000	20 000	33 598	579.7	28 759	495.5	228 520	4.0%	3 956.9	4.6%
20 000	25 000	21 489	478.4	20 301	455.7	159 316	2.8%	3 541.8	4.1%
25 000	30 000	15 007	406.5	11 964	325.1	106 458	1.9%	2 900.9	3.4%
30 000	35 000	10 663	345.1	8 944	289.2	74 924	1.3%	2 424.8	2.8%
35 000	40 000	7 942	297.3	6 822	255.2	59 149	1.0%	2 212.8	2.6%
40 000	45 000	6 341	269.2	5 208	221.2	49 151	0.9%	2 083.6	2.4%
45 000	50 000	5 830	277.7	4 980	237.1	45 294	0.8%	2 156.5	2.5%
50 000	75 000	19 748	1 197.8	17 647	1 064.4	153 810	2.7%	9 235.2	10.7%
75 000	100 000	9 619	846.1	8 277	726.8	71 933	1.3%	6 258.1	7.2%
100 000	125 000	6 823	748.9	6 012	653.1	42 279	0.7%	4 656.7	5.4%
125 000	150 000	2 593	355.4	2 570	353.8	21 485	0.4%	2 942.9	3.4%
150 000		9 454	3 306.3	7 670	2 710.0	68 460	1.2%	27 259.0	31.6%
TOTAL		777 268	11 426.7	662 187	9 752.5	5 680 134		86 356.2	

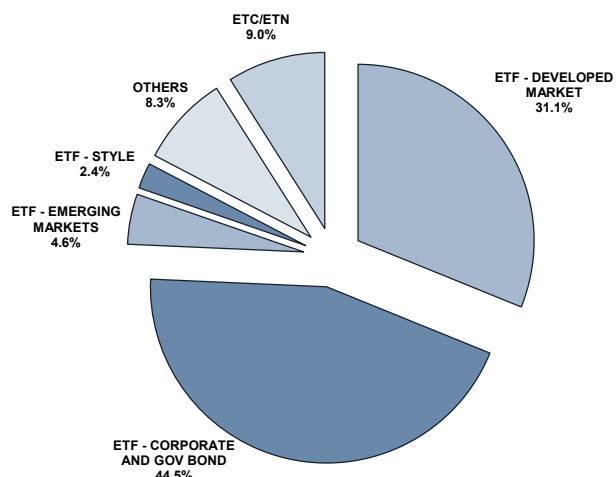
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
JULY	CRUD	316 649 495	LOIL	21 932

AUM BY ASSET CLASS



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.10%	99.72%	0.10%	99.72%	0.10%	99.71%	0.11%	99.70%
EQUITY ITALY	0.10%	99.64%	0.11%	99.65%	0.12%	99.65%	0.13%	99.64%
EQUITY EUROPE - REGIONAL	0.10%	99.83%	0.11%	99.83%	0.11%	99.83%	0.11%	99.81%
EQUITY EUROPE - SINGLE COUNTRY	0.13%	99.85%	0.13%	99.85%	0.14%	99.71%	0.14%	99.71%
EQUITY WORLD	0.12%	99.61%	0.12%	99.61%	0.12%	99.60%	0.12%	99.58%
EQUITY NORTH AMERICA	0.07%	99.66%	0.08%	99.66%	0.08%	99.66%	0.08%	99.66%
EQUITY PACIFIC	0.14%	99.90%	0.14%	99.89%	0.15%	99.88%	0.16%	99.87%
EQUITY SHORT (DEVELOPED)	0.10%	99.63%	0.10%	99.64%	0.10%	99.62%	0.10%	99.62%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.12%	99.42%	0.13%	99.42%	0.13%	99.42%	0.13%	99.42%
LEVERAGED SHORT	0.15%	99.54%	0.16%	99.55%	0.16%	99.53%	0.16%	99.52%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.19%	99.69%	0.19%	99.68%	0.19%	99.66%	0.20%	99.63%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.77%	99.87%	0.80%	99.71%	0.78%	99.42%	0.81%	99.10%
EQUITY EMERGING - ASIA	0.22%	99.74%	0.23%	99.73%	0.24%	99.68%	0.24%	99.64%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.49%	99.76%	0.50%	99.76%	0.52%	99.74%	0.53%	99.56%
EQUITY EMERGING - EAST EUROPE	0.32%	99.88%	0.33%	99.88%	0.34%	99.86%	0.35%	99.86%
EQUITY EMERGING - WORLD	0.13%	99.64%	0.13%	99.63%	0.13%	99.63%	0.13%	99.62%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.14%	99.86%	0.15%	99.86%	0.15%	99.85%	0.16%	99.83%
INFLATION	0.17%	99.90%	0.18%	99.89%	0.18%	99.89%	0.19%	99.89%
LIQUIDITY	0.03%	99.79%	0.03%	99.79%	0.03%	99.79%	0.03%	99.79%
CORPORATE BOND - EURO	0.12%	99.91%	0.12%	99.91%	0.12%	99.91%	0.13%	99.91%
CORPORATE BOND - EX EURO	0.25%	99.96%	0.25%	99.92%	0.26%	99.91%	0.27%	99.89%
CORPORATE BOND - EMERGING	0.28%	99.91%	0.29%	99.91%	0.31%	99.91%	0.32%	99.91%
CORPORATE BOND - WORLD	0.22%	99.73%	0.22%	99.74%	0.23%	99.74%	0.24%	99.74%
CORPORATE BOND - HIGH YIELD	0.17%	99.73%	0.18%	99.73%	0.19%	99.71%	0.20%	99.69%
AGGREGATE BOND	0.23%	99.88%	0.23%	99.88%	0.24%	99.88%	0.25%	99.87%
BOND SHORT	0.28%	99.90%	0.29%	99.90%	0.29%	99.88%	0.29%	99.87%
BOND LEVERAGED LONG	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%	0.11%	100.00%
BOND LEVERAGED SHORT	0.13%	99.91%	0.13%	99.91%	0.14%	99.92%	0.14%	99.92%
GOVERNMENT BONDS - EMERGING	0.22%	99.77%	0.24%	99.78%	0.25%	99.71%	0.25%	99.63%
GOVERNMENT BONDS - EURO	0.07%	99.92%	0.07%	99.92%	0.08%	99.92%	0.08%	99.91%
GOVERNMENT BONDS - ITALY	0.11%	99.90%	0.11%	99.90%	0.11%	99.89%	0.12%	99.89%
GOVERNMENT BONDS - WORLD	0.16%	99.90%	0.17%	99.90%	0.17%	99.89%	0.18%	99.88%
GOVERNMENT BONDS - EX EURO	0.11%	99.77%	0.11%	99.77%	0.11%	99.77%	0.11%	99.77%
ETF - STYLE	0.20%	99.86%	0.21%	99.85%	0.22%	99.83%	0.22%	99.80%
EQUITY STYLE (DEVELOPED)	0.20%	99.86%	0.21%	99.85%	0.21%	99.83%	0.22%	99.81%
EQUITY STYLE (EMERGING)	0.38%	99.96%	0.39%	99.92%	0.39%	99.70%	0.39%	99.36%
ETF - OTHERS	0.27%	99.80%	0.29%	99.79%	0.31%	99.72%	0.32%	99.65%
EQUITY SECTORS (DEVELOPED)	0.22%	99.85%	0.22%	99.85%	0.23%	99.83%	0.24%	99.81%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.25%	99.77%	0.28%	99.75%	0.30%	99.66%	0.32%	99.55%
COMMODITIES	0.49%	99.94%	0.51%	99.94%	0.52%	99.93%	0.53%	99.91%
CREDIT INDICES	0.41%	100.00%	0.42%	100.00%	0.45%	100.00%	0.46%	100.00%
REAL ESTATE	0.27%	99.91%	0.28%	99.91%	0.28%	99.88%	0.29%	99.85%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.44%	99.55%	0.49%	99.58%	0.54%	99.50%	0.56%	99.32%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.42%	100.00%	0.44%	99.99%	0.45%	99.96%	0.46%	99.96%
MULTI ASSET	1.47%	99.56%	1.52%	99.56%	1.52%	99.56%	1.54%	99.22%
ETF	0.14%	99.80%	0.15%	99.80%	0.16%	99.78%	0.16%	99.76%

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 €91.22bn (+15.21% vs July 2019).

ETF AUM reached the new historical record of €83.01bn (+13.72% vs July 2019).

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