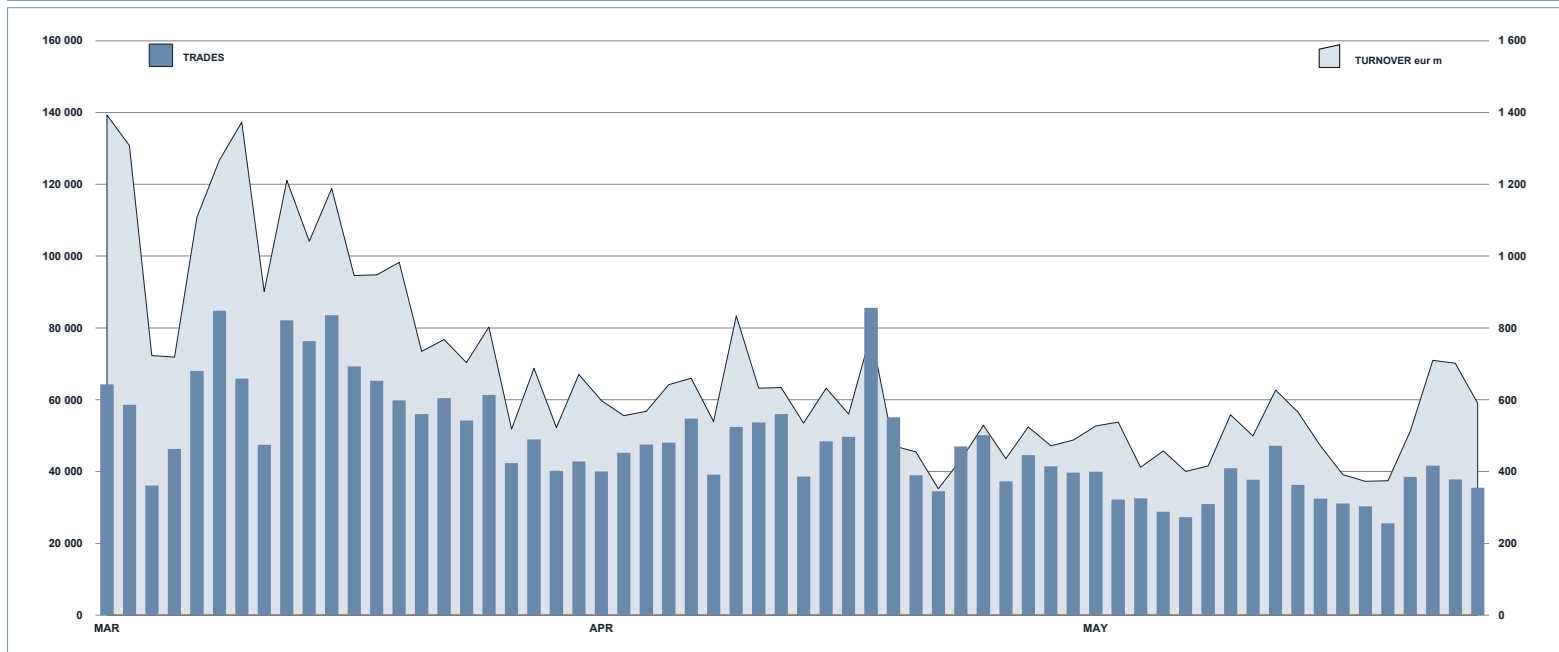




ETFLPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED	MONTH	AUM in MT		APRIL 2020		MAY 2020		JAN - MAY 2020	
	END OF MONTH	NEW LISTED	eur m	eur m	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	273	0	26 679.99	27 485.90	179 232	3 860.94	151 172	3 400.85	1 041 826	23 856.48
ETF - CORPORATE AND GOV BOND	336	0	38 943.33	39 430.25	97 181	2 357.72	109 494	2 654.22	609 650	15 237.70
ETF - EMERGING MARKETS	101	1	4 018.42	3 965.15	28 793	595.19	25 815	495.52	181 078	3 980.89
ETF - STYLE	108	0	2 105.46	2 146.59	16 735	192.15	16 108	221.35	104 755	1 503.82
OTHERS	255	5	5 394.99	6 160.29	91 719	1 037.83	90 193	984.98	496 197	5 652.13
ETC/ETN	211	0	7 709.42	8 071.18	552 785	3 528.23	314 822	2 323.99	1 807 173	14 946.02
TOTAL	1 284	6	84 851.61	87 259.36	966 445	11 372.06	707 604	10 080.91	4 240 679	65 177.04
<i>of which RFQ</i>						<i>860.25</i>		<i>694.78</i>		<i>5 134.59</i>

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES		SPREAD	
			number	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	43 154	6.1%	0.19%	0.22%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	42 608	6.0%	0.54%	0.71%
3 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC061	13 667	1.9%	2.04%	2.15%
4 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	13 506	1.9%	0.20%	0.21%
5 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1V33770	12 005	1.7%	0.07%	0.13%
6 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	11 276	1.6%	0.11%	0.12%
7 WISDOMTREE BRENT CRUDE OIL	BRNT	JE00B78CGV99	10 565	1.5%	0.35%	0.41%
8 SG ETC WTI +2X DAILY LEVERAGED COLLAT	OIL2L	XS1957213272	10 361	1.5%	1.04%	1.78%
9 WISDOMTREE BRENT CRUDE OIL 2X DAILY LEV	LBRT	JE00BDD9QD91	8 555	1.2%	0.77%	1.01%
10 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTHQ58	8 076	1.1%	1.03%	1.26%

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	396	3.9%	0.19%	0.22%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	210	2.1%	0.54%	0.71%
3 ISHARES CORE EURO STOXX 50 UCITS ETF ACC	CSXSXE	IE00B3L3W79	159	1.6%	0.07%	0.07%
4 ISHARES CORE EURO STOXX 50E(DIST) UCITS ETF	EUE	IE0008471009	138	1.4%	0.06%	0.06%
5 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B58MR087	124	1.2%	0.04%	0.04%
6 XTRACKERS II EUR OVNI RATE SWA UCITS ETF	XEON	LU029038497	122	1.2%	0.06%	0.08%
7 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B664759	121	1.2%	0.14%	0.16%
8 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	119	1.2%	0.11%	0.12%
9 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1V33770	115	1.1%	0.07%	0.13%
10 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	114	1.1%	0.20%	0.21%

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	203 666	4.8%	0.15%	0.18%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	171 037	4.0%	0.47%	0.61%
3 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	89 630	2.1%	0.13%	0.15%
4 WISDOMTREE FTSE MIB 3X DAILY LEV	3ITL	IE00B8NB3063	87 049	2.1%	0.20%	0.23%
5 LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446658	80 790	1.9%	0.13%	0.15%
6 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1V33770	76 595	1.8%	0.08%	0.15%
7 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC061	76 268	1.8%	1.38%	1.48%
8 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	70 921	1.7%	0.23%	0.24%
9 WISDOMTREE WTI CRUDE OIL 3X DAILY LEV	3OIL	IE00B7ZQC614	66 039	1.6%	0.22%	0.24%
10 SG ETC WTI OIL +3X DAILY LEV COLLATERAL	OIL3L	XS1957212548	62 273	1.5%	1.31%	1.87%

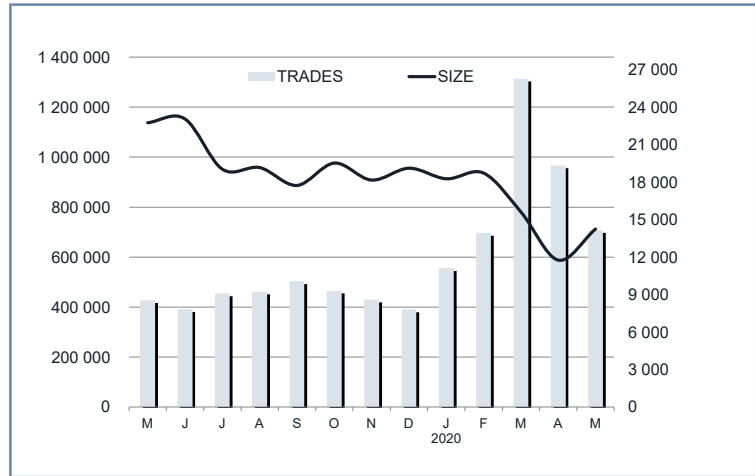
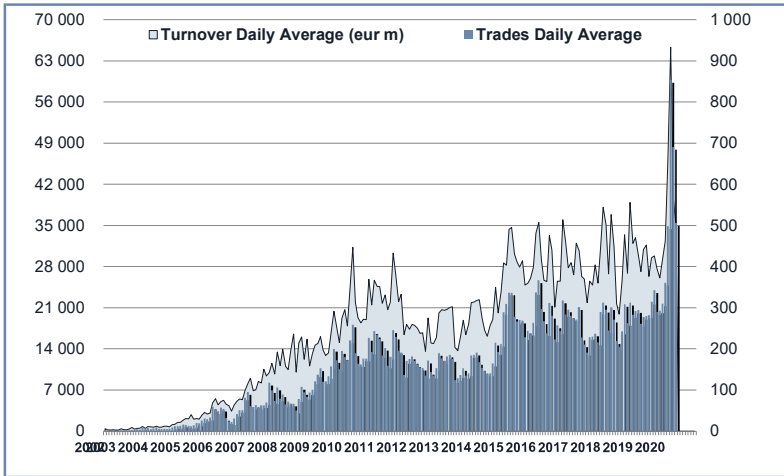
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER		SPREAD	
			eur m	% TOT	BBO	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	1 853	2.8%	0.15%	0.18%
2 LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	1 236	1.9%	0.13%	0.15%
3 WISDOMTREE PHYSICAL GOLD	PHAU	JE00B1V33770	932	1.4%	0.08%	0.15%
4 WISDOMTREE FTSE MIB 3X DAILY LEV	LEVMB	FR0010446658	931	1.4%	0.13%	0.15%
5 WISDOMTREE FTSE MIB 3X DAILY LEV	3ITL	IE00B8NB3063	922	1.4%	0.20%	0.23%
6 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B58MR087	917	1.4%	0.07%	0.09%
7 ISHARES CORE EURO STOXX 50E(DIST) UCITS ETF	EUE	IE0008471009	843	1.3%	0.09%	0.09%
8 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE00B4L5Y983	768	1.2%	0.09%	0.10%
9 LYXOR FTSE MIB UCITS ETF - DIST	ETFMIB	FR0010010627	764	1.2%	0.08%	0.08%
10 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	750	1.2%	0.23%	0.24%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		APRIL 2020		MAY 2020		YEAR 2020			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	143 017	34.4	92 314	22.3	540 872	12.8%	128.3	0.2%
500	1 000	106 699	79.1	67 053	49.7	399 054	9.4%	297.4	0.5%
1 000	2 000	168 742	242.3	111 956	161.0	663 587	15.6%	948.2	1.5%
2 000	3 000	101 080	247.8	67 749	166.6	425 215	10.0%	1 046.8	1.6%
3 000	4 000	62 029	215.2	46 409	161.4	261 815	6.2%	907.7	1.4%
4 000	5 000	52 790	238.6	40 154	181.5	230 914	5.4%	1 044.9	1.6%
5 000	6 000	47 142	256.1	31 951	173.5	196 529	4.6%	1 067.4	1.6%
6 000	7 000	25 125	162.3	22 360	144.7	119 314	2.8%	772.5	1.2%
7 000	8 000	19 682	147.4	17 981	134.3	98 339	2.3%	736.1	1.1%
8 000	9 000	18 056	153.2	13 635	115.7	87 295	2.1%	740.9	1.1%
9 000	10 000	19 607	187.4	16 246	154.8	96 369	2.3%	919.7	1.4%
10 000	15 000	60 322	723.9	54 424	654.5	318 858	7.5%	3 833.5	5.9%
15 000	20 000	32 298	562.1	28 167	487.8	166 163	3.9%	2 881.7	4.4%
20 000	25 000	21 137	469.0	18 976	422.5	117 526	2.8%	2 607.7	4.0%
25 000	30 000	15 212	413.5	13 107	355.3	79 487	1.9%	2 169.3	3.3%
30 000	35 000	9 322	301.2	8 655	280.8	55 317	1.3%	1 790.5	2.7%
35 000	40 000	8 065	301.9	6 461	241.0	44 385	1.0%	1 660.3	2.5%
40 000	45 000	6 702	284.1	6 202	261.9	37 602	0.9%	1 593.2	2.4%
45 000	50 000	6 285	298.8	4 967	235.7	34 484	0.8%	1 641.6	2.5%
50 000	75 000	19 399	1 153.3	15 417	922.4	116 415	2.7%	6 973.1	10.7%
75 000	100 000	8 527	744.0	8 107	709.2	54 037	1.3%	4 685.2	7.2%
100 000	125 000	4 351	479.5	4 828	534.7	29 444	0.7%	3 254.7	5.0%
125 000	150 000	2 837	388.5	2 595	355.8	16 322	0.4%	2 233.7	3.4%
150 000		8 019	3 288.5	7 890	3 153.9	51 336	1.2%	21 242.8	32.6%
TOTAL		966 445	11 372.1	707 604	10 080.9	4 240 679		65 177.0	

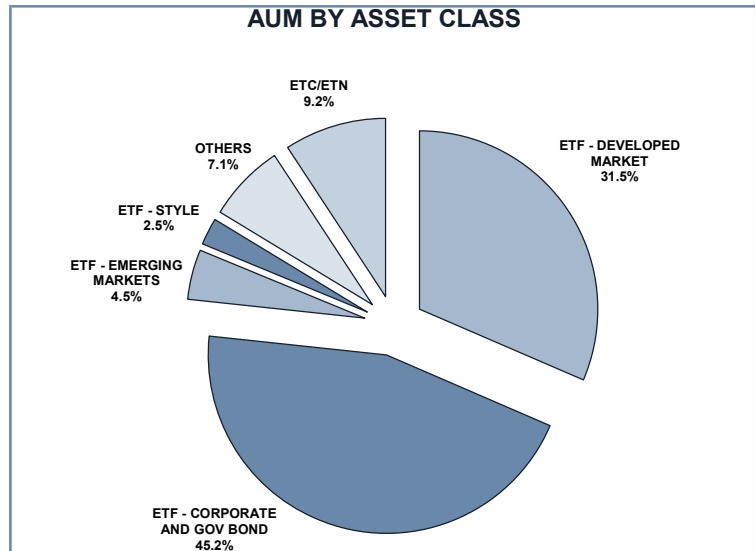
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
MAY	CSSPX	249 469 851	3OIL	20 101
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

AUM BY ASSET CLASS



SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
ETF - DEVELOPED MARKET	0.11%	99.66%	0.11%	99.66%	0.11%	99.65%	0.12%	99.65%
EQUITY ITALY	0.16%	99.52%	0.17%	99.53%	0.17%	99.53%	0.18%	99.52%
EQUITY EUROPE - REGIONAL	0.11%	99.79%	0.11%	99.80%	0.11%	99.79%	0.11%	99.79%
EQUITY EUROPE - SINGLE COUNTRY	0.16%	99.72%	0.17%	99.73%	0.17%	99.70%	0.18%	99.70%
EQUITY WORLD	0.12%	99.50%	0.13%	99.50%	0.13%	99.48%	0.13%	99.46%
EQUITY NORTH AMERICA	0.08%	99.62%	0.08%	99.62%	0.09%	99.62%	0.08%	99.61%
EQUITY PACIFIC	0.16%	99.88%	0.16%	99.88%	0.17%	99.87%	0.17%	99.87%
EQUITY SHORT (DEVELOPED)	0.10%	99.62%	0.10%	99.62%	0.10%	99.62%	0.10%	99.61%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.15%	99.23%	0.15%	99.23%	0.15%	99.23%	0.15%	99.23%
LEVERAGED SHORT	0.18%	99.38%	0.18%	99.39%	0.19%	99.38%	0.19%	99.36%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.21%	99.74%	0.22%	99.73%	0.23%	99.71%	0.23%	99.69%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.70%	99.90%	0.78%	99.73%	0.81%	99.61%	0.80%	98.93%
EQUITY EMERGING - ASIA	0.25%	99.82%	0.26%	99.82%	0.27%	99.79%	0.27%	99.77%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.60%	99.78%	0.63%	99.77%	0.66%	99.73%	0.67%	99.71%
EQUITY EMERGING - EAST EUROPE	0.36%	99.86%	0.38%	99.85%	0.39%	99.83%	0.40%	99.83%
EQUITY EMERGING - WORLD	0.16%	99.68%	0.16%	99.67%	0.16%	99.67%	0.16%	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	0.20%	99.86%	0.20%	99.86%	0.21%	99.85%	0.22%	99.82%
INFLATION	0.29%	99.89%	0.30%	99.90%	0.31%	99.89%	0.33%	99.87%
LIQUIDITY	0.04%	99.97%	0.04%	99.97%	0.04%	99.97%	0.04%	99.97%
CORPORATE BOND - EURO	0.16%	99.89%	0.17%	99.89%	0.18%	99.89%	0.18%	99.89%
CORPORATE BOND - EX EURO	0.32%	99.96%	0.33%	99.96%	0.34%	99.93%	0.35%	99.91%
CORPORATE BOND - EMERGING	0.32%	100.00%	0.35%	100.00%	0.37%	99.96%	0.38%	99.94%
CORPORATE BOND - WORLD	0.28%	99.59%	0.29%	99.60%	0.31%	99.60%	0.32%	99.53%
CORPORATE BOND - HIGH YIELD	0.23%	99.72%	0.25%	99.71%	0.27%	99.71%	0.28%	99.67%
AGGREGATE BOND	0.36%	99.84%	0.37%	99.84%	0.38%	99.83%	0.39%	99.82%
BOND SHORT	0.30%	100.00%	0.30%	100.00%	0.31%	100.00%	0.32%	100.00%
BOND LEVERAGED LONG	0.23%	100.00%	0.23%	100.00%	0.23%	100.00%	0.23%	100.00%
BOND LEVERAGED SHORT	0.18%	99.94%	0.19%	99.94%	0.19%	99.94%	0.19%	99.94%
GOVERNMENT BONDS - EMERGING	0.30%	99.76%	0.31%	99.75%	0.33%	99.72%	0.34%	99.52%
GOVERNMENT BONDS - EURO	0.10%	99.92%	0.10%	99.92%	0.11%	99.92%	0.11%	99.92%
GOVERNMENT BONDS - ITALY	0.15%	99.84%	0.16%	99.85%	0.17%	99.85%	0.17%	99.84%
GOVERNMENT BONDS - WORLD	0.18%	99.88%	0.19%	99.88%	0.20%	99.88%	0.21%	99.88%
GOVERNMENT BONDS - EX EURO	0.15%	99.85%	0.16%	99.85%	0.16%	99.85%	0.17%	99.84%
ETF - STYLE	0.23%	99.83%	0.24%	99.82%	0.24%	99.80%	0.25%	99.77%
EQUITY STYLE (DEVELOPED)	0.23%	99.83%	0.23%	99.82%	0.24%	99.81%	0.24%	99.78%
EQUITY STYLE (EMERGING)	0.55%	99.93%	0.56%	99.79%	0.58%	99.31%	0.58%	99.11%
ETF - OTHERS	0.33%	99.75%	0.37%	99.74%	0.40%	99.66%	0.41%	99.53%
EQUITY SECTORS (DEVELOPED)	0.24%	99.78%	0.24%	99.77%	0.25%	99.75%	0.25%	99.71%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.33%	99.72%	0.38%	99.71%	0.42%	99.60%	0.44%	99.42%
COMMODITIES	0.66%	99.87%	0.68%	99.85%	0.72%	99.84%	0.74%	99.84%
CREDIT INDICES	0.54%	99.97%	0.55%	99.97%	0.55%	99.97%	0.56%	99.97%
REAL ESTATE	0.27%	99.87%	0.28%	99.85%	0.29%	99.84%	0.29%	99.82%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.44%	99.25%	0.49%	99.31%	0.53%	99.23%	0.55%	99.12%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.56%	99.97%	0.60%	99.93%	0.64%	99.58%	0.66%	99.40%
MULTI ASSET	1.07%	100.00%	0.94%	97.94%	0.94%	97.94%	0.91%	97.19%
ETF	0.18%	99.78%	0.19%	99.77%	0.19%	99.76%	0.20%	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 € 87,26 bn (+19.32% vs May 2019)

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