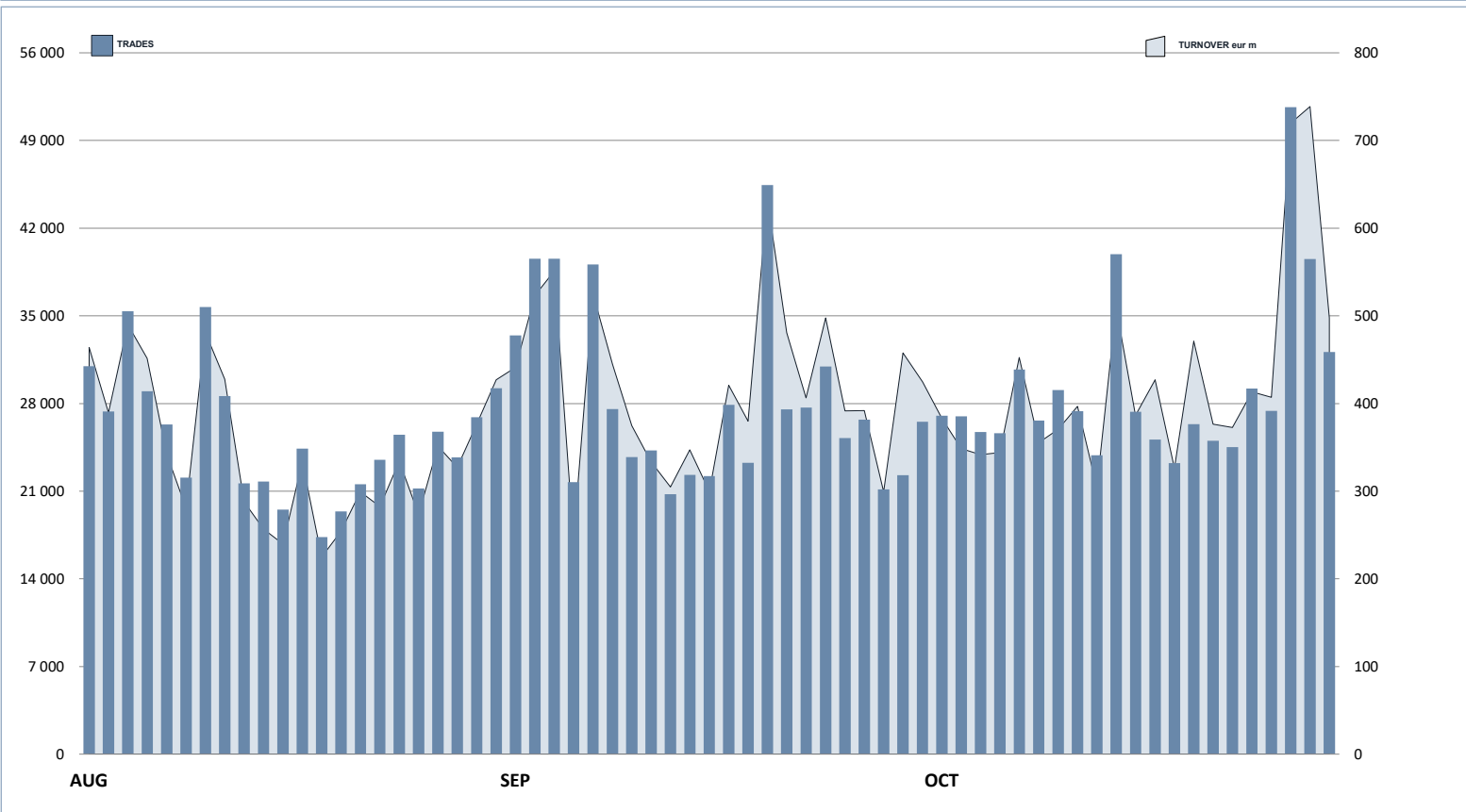




## ETFPlus Statistics

October 2020

### ETFPLUS DAILY TURNOVER



### MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED	MONTH	AUM in MT		SEPTEMBER 2020		OCTOBER 2020		JAN - OCT 2020	
	END OF MONTH	NEW LISTED	eur m	30/10/2020	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	273	7	29 121.19	27 479.94	143 832	3 035.04	149 579	2 803.46	1 757 733	38 795.31
ETF - CORPORATE AND GOV BOND	346	5	41 090.05	41 168.71	88 322	2 072.32	104 827	2 315.19	1 110 911	25 886.96
ETF - EMERGING MARKETS	101	2	4 303.76	4 497.22	22 600	415.55	32 336	616.46	314 585	6 414.11
ETF - STYLE	102	0	2 627.89	2 511.73	15 490	184.35	15 555	183.23	181 433	2 517.61
OTHERS	274	3	9 102.65	9 605.22	111 894	1 227.59	129 949	1 365.22	1 017 783	11 277.84
ETC/ETN	215	0	7 822.15	7 822.33	239 437	2 240.89	208 754	2 083.10	3 087 812	27 173.93
<b>TOTAL</b>	<b>1 311</b>	<b>17</b>	<b>94 067.70</b>	<b>93 085.15</b>	<b>621 575</b>	<b>9 175.73</b>	<b>641 000</b>	<b>9 366.67</b>	<b>7 470 257</b>	<b>112 065.76</b>
	<i>of which RFQ</i>					<i>290.75</i>		<i>266.96</i>		<i>6 933.95</i>

### MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	% TOT	BBO	SPREAD	25 000 €
1 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	17 673	2.8%	0.21%	0.21%	0.21%
2 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	16 965	2.6%	0.13%	0.13%	0.13%
3 ISHARES GLOBAL CLEAN ENERGY UCITS ETF	INRG	IE00B1XNH4C34	16 899	2.6%	0.13%	0.20%	0.20%
4 LYXOR FTSE MIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	11 252	1.8%	0.10%	0.11%	0.11%
5 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	10 403	1.6%	0.08%	0.09%	0.09%
6 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	10 278	1.6%	0.14%	0.14%	0.14%
7 WISDOMTREE NATURAL GAS 3X DAILY SHORT	3NGS	IE00B768D78	8 594	1.3%	0.52%	0.56%	0.56%
8 LYXOR FTSE MIB DAI 2X LEV UCITS ETF DIST	LEVMI8	FR0010446658	7 949	1.2%	0.10%	0.10%	0.10%
9 WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1V33770	7 785	1.2%	0.04%	0.05%	0.05%
10 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTHQ558	6 869	1.1%	2.77%	2.88%	2.88%

### MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	% TOT	BBO	SPREAD	25 000 €
1 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	236	2.5%	0.21%	0.21%	0.21%
2 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	170	1.8%	0.08%	0.09%	0.09%
3 ISHARES GLOBAL CLEAN ENERGY UCITS ETF	INRG	IE00B1XNH4C34	145	1.5%	0.13%	0.20%	0.20%
4 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	143	1.5%	0.05%	0.13%	0.13%
5 ISHARES S&P 500 EUR HEDGED UCITS ETF ACC	IUSE	IE00B3ZWK18	140	1.5%	0.06%	0.06%	0.06%
6 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUE	IE000471009	132	1.4%	0.04%	0.05%	0.05%
7 WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1V33770	125	1.3%	0.10%	0.11%	0.11%
8 LYXOR FTSE MIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	109	1.2%	0.08%	0.09%	0.09%
9 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B66F4759	108	1.1%	0.04%	0.04%	0.04%
10 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM087	108	1.1%	0.04%	0.04%	0.04%

### MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	% TOT	BBO	SPREAD	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	281 830	3.8%	0.12%	0.14%	0.14%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	279 227	3.7%	0.42%	0.51%	0.51%
3 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	186 294	2.5%	0.17%	0.19%	0.19%
4 LYXOR FTSE MIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	149 149	2.0%	0.12%	0.13%	0.13%
5 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	143 878	1.9%	0.18%	0.19%	0.19%
6 LYXOR FTSE MIB DAI 2X LEV UCITS ETF DIST	LEVMI8	FR0010446658	136 678	1.8%	0.12%	0.12%	0.12%
7 WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1V33770	129 591	1.7%	0.06%	0.11%	0.11%
8 WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00B8VC081	124 224	1.7%	2.24%	2.34%	2.34%
9 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BYTHQ558	96 985	1.3%	1.78%	1.95%	1.95%
10 ISHARES CORE MSCI WORLD UCITS ETF ACC	SWDA	IE00B45Y983	74 442	1.0%	0.08%	0.08%	0.08%

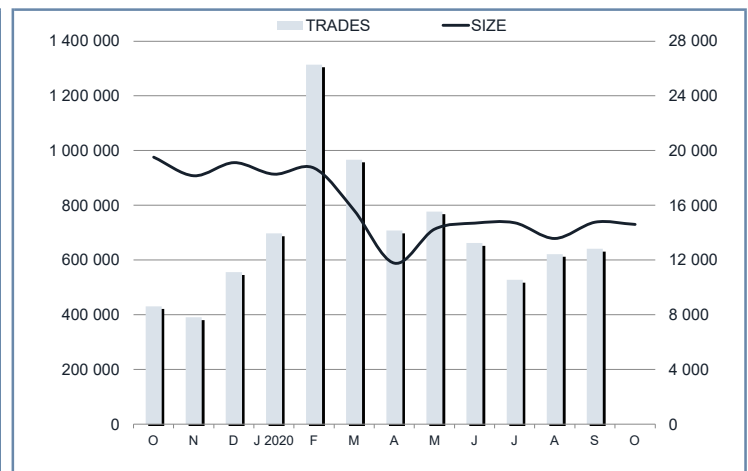
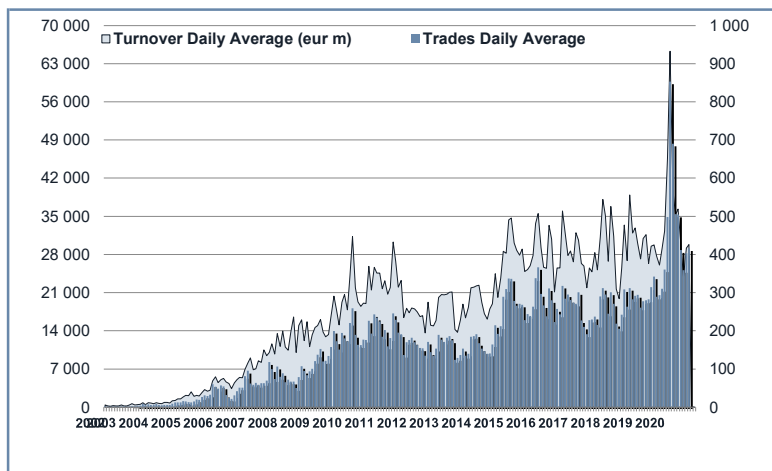
### MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	% TOT	BBO	SPREAD	25 000 €
1 WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KXV33	3 130	2.8%	0.12%	0.14%	0.14%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BDD9Q840	1 843	1.6%	0.42%	0.51%	0.51%
3 LYXOR FTSE MIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	1 827	1.6%	0.12%	0.13%	0.13%
4 LYXOR FTSE MIB DAI 2X LEV UCITS ETF DIST	LEVMI8	FR0010446658	1 673	1.5%	0.12%	0.12%	0.12%
5 WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1V33770	1 603	1.4%	0.06%	0.11%	0.11%
6 WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	1 510	1.4%	0.17%	0.19%	0.19%
7 ISHARES CORE EURO STOXX 50 (DIST) UCITS ETF	EUE	IE000471009	1 507	1.4%	0.07%	0.07%	0.07%
8 ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B5BM087	1 467	1.3%	0.05%	0.07%	0.07%
9 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED	3ITL	IE00B8NB3063	1 452	1.3%	0.18%	0.19%	0.19%
10 ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B66F4759	1 325	1.2%	0.14%	0.16%	0.16%

### TRADING BY SIZE OF TURNOVER

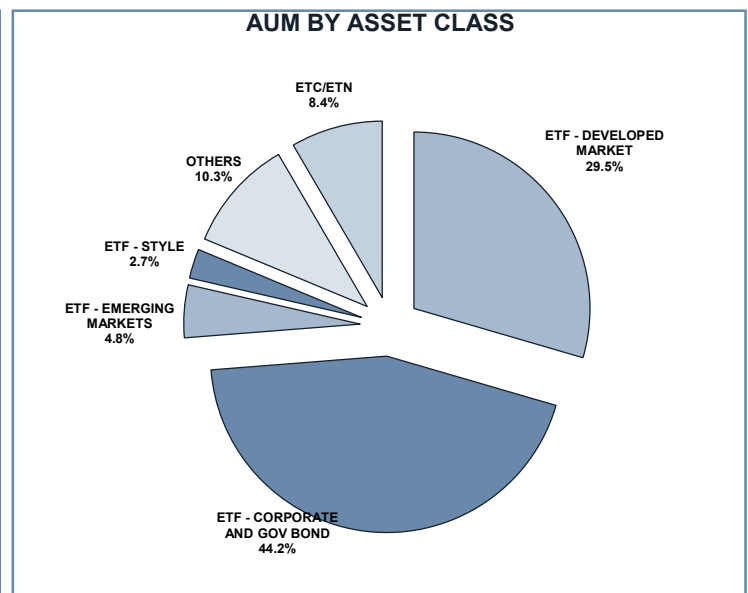
SIZE OF TURNOVER		SEPTEMBER 2020		OCTOBER 2020		YEAR 2020			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	71 289	16.8	68 993	16.5	925 158	12.4%	218.7	0.2%
500	1 000	58 086	42.9	55 384	40.6	689 842	9.2%	511.5	0.5%
1 000	2 000	95 786	135.0	92 353	130.5	1 165 373	15.6%	1 662.6	1.5%
2 000	3 000	60 462	149.0	63 531	157.5	731 397	9.8%	1 800.9	1.6%
3 000	4 000	41 398	143.7	39 912	139.0	467 273	6.3%	1 619.4	1.4%
4 000	5 000	33 785	153.2	36 462	165.7	402 755	5.4%	1 823.2	1.6%
5 000	6 000	29 743	162.4	31 790	173.9	348 984	4.7%	1 899.4	1.7%
6 000	7 000	20 383	131.3	20 293	130.6	222 758	3.0%	1 440.3	1.3%
7 000	8 000	17 020	127.7	19 506	146.1	186 397	2.5%	1 396.5	1.2%
8 000	9 000	14 239	120.7	13 572	115.2	158 287	2.1%	1 343.5	1.2%
9 000	10 000	14 306	136.3	15 416	147.4	171 796	2.3%	1 639.1	1.5%
10 000	15 000	44 820	537.5	52 134	627.6	568 584	7.6%	6 822.4	6.1%
15 000	20 000	24 031	415.9	26 183	453.8	301 798	4.0%	5 226.3	4.7%
20 000	25 000	19 982	447.0	22 243	499.0	218 012	2.9%	4 856.6	4.3%
25 000	30 000	11 464	312.4	12 872	350.8	139 650	1.9%	3 805.0	3.4%
30 000	35 000	7 970	257.6	9 283	300.4	98 707	1.3%	3 194.3	2.9%
35 000	40 000	6 328	236.4	6 797	254.7	77 284	1.0%	2 891.4	2.6%
40 000	45 000	5 055	214.1	6 258	265.5	64 603	0.9%	2 738.7	2.4%
45 000	50 000	5 070	241.8	5 880	280.1	60 005	0.8%	2 857.6	2.5%
50 000	75 000	17 017	1 029.1	19 650	1 173.8	203 597	2.7%	12 229.7	10.9%
75 000	100 000	7 808	684.1	8 636	750.2	94 470	1.3%	8 227.2	7.3%
100 000	125 000	5 979	647.0	5 401	590.7	58 217	0.8%	6 388.5	5.7%
125 000	150 000	2 521	343.2	2 251	306.3	28 217	0.4%	3 860.0	3.4%
150 000		7 033	2 490.8	6 200	2 150.8	87 093	1.2%	33 613.1	30.0%
<b>TOTAL</b>		<b>621 575</b>	<b>9 175.7</b>	<b>641 000</b>	<b>9 366.7</b>	<b>7 470 257</b>		<b>112 065.8</b>	

### TRADING EVOLUTION



### FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
SEPTEMBER	LOIL	203 119 271	LOIL	18 546
OCTOBER	LOIL	236 098 801	LOIL	17 673



## SPREAD

	SPREAD							
	BBO		5 000 €		15 000 €		25 000 €	
	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER	SPREAD	% OBSER
<b>ETF - DEVELOPED MARKET</b>	<b>0.09%</b>	<b>99.67%</b>	<b>0.10%</b>	<b>99.67%</b>	<b>0.10%</b>	<b>99.66%</b>	<b>0.11%</b>	<b>99.65%</b>
EQUITY ITALY	0.11%	99.66%	0.12%	99.67%	0.12%	99.66%	0.13%	99.66%
EQUITY EUROPE - REGIONAL	0.10%	99.80%	0.10%	99.80%	0.10%	99.80%	0.10%	99.79%
EQUITY EUROPE - SINGLE COUNTRY	0.12%	99.75%	0.13%	99.76%	0.13%	99.75%	0.13%	99.74%
EQUITY WORLD	0.11%	99.52%	0.11%	99.51%	0.11%	99.49%	0.12%	99.47%
EQUITY NORTH AMERICA	0.07%	99.62%	0.07%	99.62%	0.08%	99.62%	0.08%	99.61%
EQUITY PACIFIC	0.13%	99.87%	0.14%	99.87%	0.15%	99.86%	0.16%	99.85%
EQUITY SHORT (DEVELOPED)	0.09%	99.67%	0.09%	99.67%	0.09%	99.67%	0.09%	99.65%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.12%	99.33%	0.12%	99.34%	0.12%	99.34%	0.12%	99.34%
LEVERAGED SHORT	0.12%	99.51%	0.13%	99.51%	0.13%	99.51%	0.14%	99.50%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - EMERGING MARKETS</b>	<b>0.18%</b>	<b>99.74%</b>	<b>0.18%</b>	<b>99.74%</b>	<b>0.19%</b>	<b>99.71%</b>	<b>0.19%</b>	<b>99.67%</b>
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.60%	99.96%	0.63%	99.75%	0.62%	99.01%	0.64%	97.85%
EQUITY EMERGING - ASIA	0.22%	99.75%	0.23%	99.75%	0.24%	99.71%	0.24%	99.68%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.45%	99.94%	0.48%	99.91%	0.49%	99.88%	0.50%	99.85%
EQUITY EMERGING - EAST EUROPE	0.31%	99.87%	0.32%	99.87%	0.33%	99.85%	0.33%	99.83%
EQUITY EMERGING - WORLD	0.12%	99.71%	0.12%	99.71%	0.12%	99.71%	0.13%	99.68%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF - CORPORATE GOVERNMENT BONDS</b>	<b>0.13%</b>	<b>99.89%</b>	<b>0.14%</b>	<b>99.89%</b>	<b>0.15%</b>	<b>99.88%</b>	<b>0.15%</b>	<b>99.87%</b>
INFLATION	0.14%	99.89%	0.15%	99.89%	0.15%	99.88%	0.16%	99.86%
LIQUIDITY	0.04%	100.00%	0.04%	100.00%	0.04%	99.99%	0.04%	99.98%
CORPORATE BOND - EURO	0.11%	99.87%	0.12%	99.88%	0.12%	99.88%	0.13%	99.87%
CORPORATE BOND - EX EURO	0.25%	99.98%	0.25%	99.98%	0.26%	99.96%	0.27%	99.93%
CORPORATE BOND - EMERGING	0.29%	99.93%	0.30%	99.93%	0.32%	99.93%	0.33%	99.93%
CORPORATE BOND - WORLD	0.20%	99.91%	0.21%	99.91%	0.22%	99.91%	0.23%	99.89%
CORPORATE BOND - HIGH YIELD	0.15%	99.76%	0.16%	99.78%	0.18%	99.77%	0.18%	99.75%
AGGREGATE BOND	0.21%	99.85%	0.22%	99.85%	0.23%	99.85%	0.24%	99.85%
BOND SHORT	0.10%	99.98%	0.10%	99.98%	0.10%	99.98%	0.11%	99.98%
BOND LEVERAGED LONG	0.08%	100.00%	0.08%	100.00%	0.08%	100.00%	0.09%	100.00%
BOND LEVERAGED SHORT	0.08%	99.92%	0.08%	99.92%	0.08%	99.93%	0.08%	99.93%
GOVERNMENT BONDS - EMERGING	0.21%	99.88%	0.22%	99.89%	0.23%	99.86%	0.24%	99.81%
GOVERNMENT BONDS - EURO	0.07%	99.93%	0.07%	99.93%	0.07%	99.93%	0.07%	99.93%
GOVERNMENT BONDS - ITALY	0.09%	99.93%	0.09%	99.93%	0.10%	99.93%	0.10%	99.93%
GOVERNMENT BONDS - WORLD	0.12%	99.96%	0.12%	99.96%	0.12%	99.91%	0.13%	99.89%
GOVERNMENT BONDS - EX EURO	0.10%	99.87%	0.10%	99.88%	0.10%	99.86%	0.11%	99.83%
<b>ETF - STYLE</b>	<b>0.20%</b>	<b>99.88%</b>	<b>0.21%</b>	<b>99.86%</b>	<b>0.22%</b>	<b>99.80%</b>	<b>0.23%</b>	<b>99.64%</b>
EQUITY STYLE (DEVELOPED)	0.20%	99.87%	0.21%	99.86%	0.22%	99.85%	0.22%	99.82%
EQUITY STYLE (EMERGING)	0.46%	99.99%	0.47%	99.71%	0.92%	96.41%	1.01%	85.65%
<b>ETF - OTHERS</b>	<b>0.22%</b>	<b>99.72%</b>	<b>0.23%</b>	<b>99.72%</b>	<b>0.24%</b>	<b>99.67%</b>	<b>0.25%</b>	<b>99.62%</b>
EQUITY SECTORS (DEVELOPED)	0.20%	99.81%	0.21%	99.81%	0.22%	99.80%	0.22%	99.78%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.21%	99.68%	0.22%	99.68%	0.24%	99.63%	0.24%	99.56%
COMMODITIES	0.34%	99.88%	0.34%	99.88%	0.35%	99.86%	0.35%	99.85%
CREDIT INDICES	0.37%	99.99%	0.37%	99.99%	0.41%	99.99%	0.43%	99.99%
REAL ESTATE	0.24%	99.89%	0.26%	99.88%	0.28%	99.87%	0.28%	99.85%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.35%	99.50%	0.38%	99.53%	0.40%	99.31%	0.41%	99.26%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.50%	99.98%	0.52%	99.70%	0.59%	97.71%	0.62%	97.27%
MULTI ASSET	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
<b>ETF</b>	<b>0.13%</b>	<b>99.79%</b>	<b>0.14%</b>	<b>99.79%</b>	<b>0.15%</b>	<b>99.78%</b>	<b>0.15%</b>	<b>99.75%</b>

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 €93.09bn (+11.48% vs October 2019).

ETF AUM reached €85.26bn (+10.41% vs October 2019).