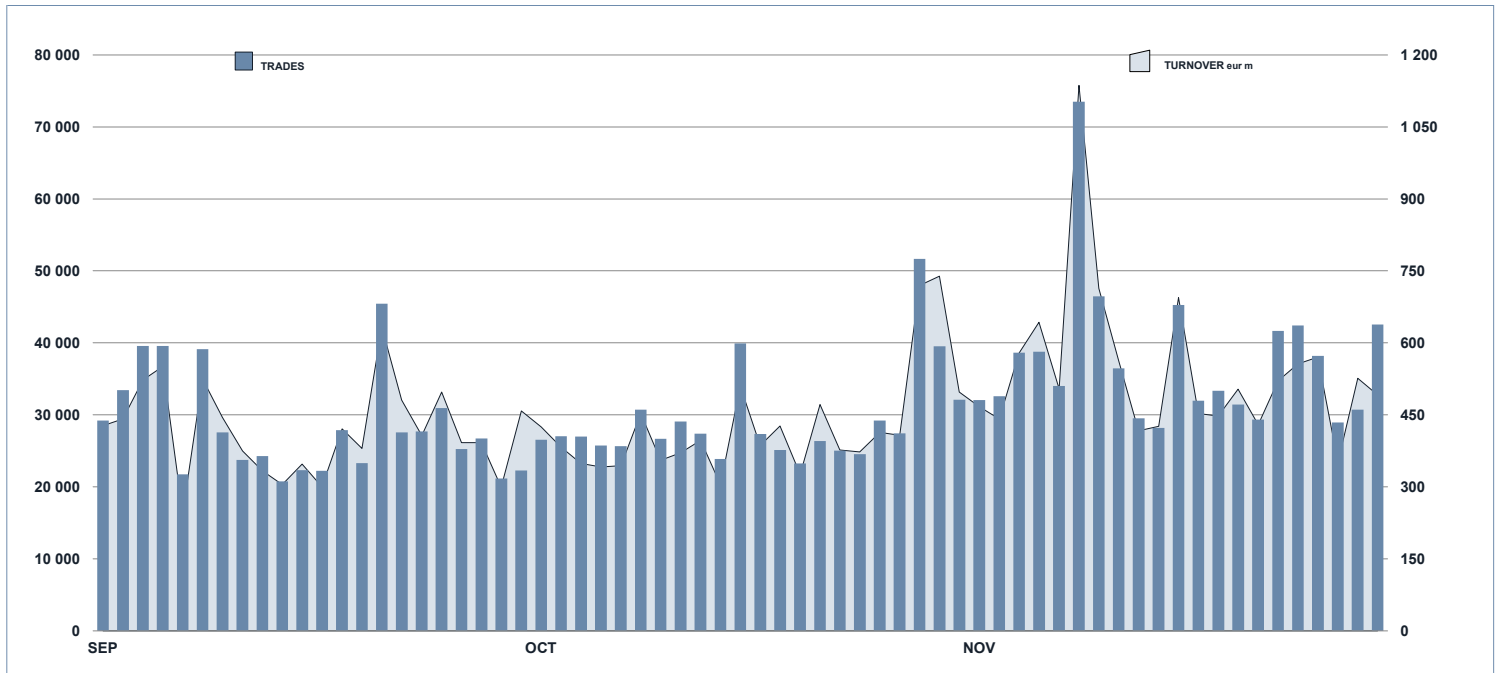


ETFPlus Statistics
November 2020
ETFFPLUS DAILY TURNOVER

MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED	MONTH	AUM in MT		OCTOBER 2020		NOVEMBER 2020		JAN - NOV 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	278	5	27 479.94	30 001.95	149 579	2 803.46	183 035	3 442.03	1 940 768	42 237.35
ETF - CORPORATE AND GOV BOND	347	2	41 168.71	41 566.05	104 827	2 315.19	120 974	2 408.17	1 231 885	28 296.13
ETF - EMERGING MARKETS	102	1	4 497.22	5 111.11	32 336	616.46	47 808	739.99	362 393	7 154.10
ETF - STYLE	102	0	2 511.73	3 159.04	15 555	183.23	24 908	385.16	206 341	2 902.76
OTHERS	274	2	9 605.22	11 354.01	129 940	1 365.22	169 616	1 954.51	1 187 399	13 232.36
ETFCETN	215	0	7 822.33	7 253.39	208 754	2 083.10	239 550	2 500.65	3 327 362	29 674.58
TOTAL	1 318	10	93 085.15	98 445.54	641 000	9 366.67	785 891	11 431.52	8 256 148	123 497.28
<i>of which RFQ</i>						266.96		445.47		7 378.42

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	% TOT	BBO	SPREAD	
			number		25 000 €		
1	ISHARES GLOBAL CLEAN ENERGY UCITS ETF	INRG	IE00B1XNHC34	19 899	2.5%	0.19%	0.27%
2	WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	19 246	2.4%	0.13%	0.15%
3	WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD9Q840	17 289	2.2%	0.19%	0.20%
4	WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1VS3770	14 352	1.8%	0.04%	0.06%
5	LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	13 729	1.7%	0.10%	0.11%
6	LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446668	12 591	1.6%	0.09%	0.10%
7	WISDOMTREE FTSE MIB 3X DAILY LEVERAGED 3ITL	IE00B8N3063	11 010	1.4%	0.13%	0.14%	
8	WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KVX33	10 638	1.4%	0.08%	0.09%
9	ETFS GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	9 532	1.2%	0.05%	0.08%
10	WISDOMTREE EURO STOXX BANKS 3X DAILY LI 3BAL	IE00BL509N40	9 165	1.2%	0.62%	0.68%	

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	% TOT	BBO	SPREAD	
			eur m		25 000 €		
1	WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD9Q840	280	2.5%	0.19%	0.20%
2	WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1VS3770	206	1.8%	0.04%	0.06%
3	WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KVX33	185	1.6%	0.08%	0.09%
4	ISHARES GLOBAL CLEAN ENERGY UCITS ETF	INRG	IE00B1XNHC34	179	1.6%	0.19%	0.27%
5	WISDOMTREE FTSE MIB 3X DAILY LEVERAGED 3ITL	IE00B8N3063	166	1.4%	0.13%	0.14%	
6	LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446668	155	1.4%	0.09%	0.10%
7	XTRACKERS PHYSICAL GOLD EUR HEDGED ETI XAD1	DE000A1EK0G3	154	1.3%	0.07%	0.08%	
8	ISHARES S&P 500 EUR HEDGED UCITS ETF ACI IUSE	IE00B3ZV0K18	152	1.3%	0.05%	0.06%	
9	ISHARES CORE EURO STOXX50E(DIST) UCITS ETI EUE	IE0008471009	142	1.2%	0.06%	0.06%	
10	LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	129	1.1%	0.10%	0.11%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES	% TOT	BBO	SPREAD	
			number		25 000 €		
1	WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD9Q840	296 516	3.6%	0.40%	0.48%
2	WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KVX33	292 468	3.5%	0.12%	0.13%
3	WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	205 540	2.5%	0.16%	0.18%
4	LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	162 878	2.0%	0.12%	0.13%
5	WISDOMTREE FTSE MIB 3X DAILY LEVERAGED 3ITL	IE00B8N3063	154 888	1.9%	0.18%	0.19%	
6	LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446668	149 289	1.8%	0.11%	0.12%
7	WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1VS3770	143 943	1.7%	0.06%	0.10%
8	WISDOMTREE NATURAL GAS 3X DAILY LEV	3NGL	IE00BLRPRG98	131 814	1.6%	0.38%	0.51%
9	WISDOMTREE S&P 500 VIX 2.25X DAILY LEV	VIXL	IE00BLRPRH06	101 886	1.2%	0.70%	0.79%
10	ISHARES GLOBAL CLEAN ENERGY UCITS ETF	INRG	IE00B1XNHC34	84 880	1.0%	0.24%	0.35%

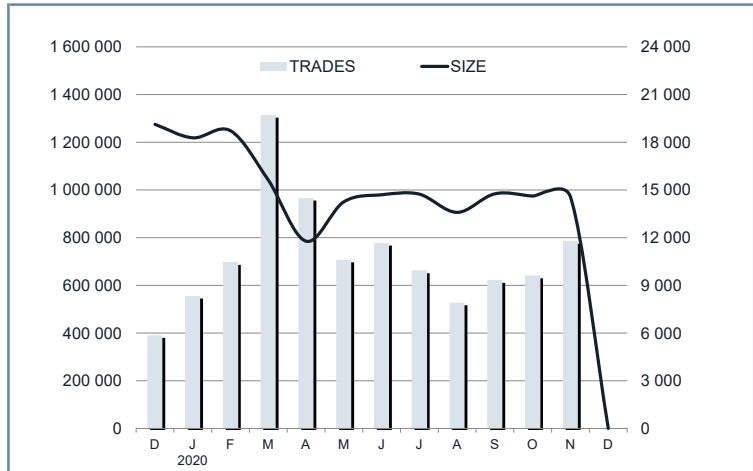
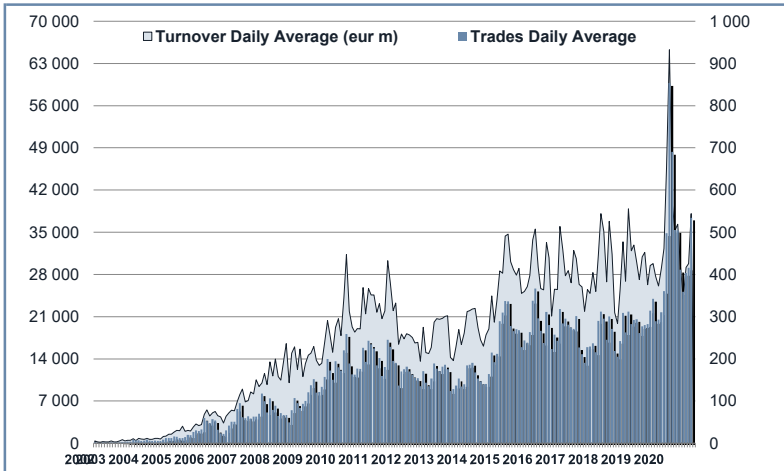
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER	% TOT	BBO	SPREAD	
			eur m		25 000 €		
1	WISDOMTREE WTI CRUDE OIL	CRUD	GB00B15KVX33	3 314	2.7%	0.12%	0.13%
2	WISDOMTREE WTI CRUDE OIL 2X DAILY LEV	LOIL	JE00BD9Q840	2 123	1.7%	0.40%	0.48%
3	LYXOR FTSEMIB DAI -2X XBR UCITS ETF ACC	XBRMIB	FR0010446666	1 966	1.6%	0.12%	0.13%
4	LYXOR FTSEMIB DAI 2X LEV UCITS ETF DIST	LEVMB	FR0010446668	1 828	1.5%	0.11%	0.12%
5	WISDOMTREE PHYSICAL GOLD	PHAU	IE00B1VS3770	1 809	1.5%	0.06%	0.10%
6	WISDOMTREE FTSE MIB 3X DAILY SHORT	3ITS	IE00B873CW36	1 674	1.4%	0.16%	0.18%
7	ISHARES CORE EURO STOXX50E(DIST) UCITS ETI EUE	IE0008471009	1 659	1.3%	0.07%	0.07%	
8	WISDOMTREE FTSE MIB 3X DAILY LEVERAGED 3ITL	IE00B8N3063	1 618	1.3%	0.18%	0.19%	
9	ISHARES CORE S&P 500 UCITS ETF USD ACC	CSSPX	IE00B58MR087	1 583	1.3%	0.05%	0.06%
10	ISHARES HIGH YLD CORP UCITS ETF DIST	IHYG	IE00B66F4759	1 453	1.2%	0.13%	0.15%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		OCTOBER 2020		NOVEMBER 2020		YEAR 2020			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	68 993	16.5	89 010	20.5	1 014 168	12.3%	239.2	0.2%
500	1 000	55 384	40.6	66 826	49.6	756 668	9.2%	561.1	0.5%
1 000	2 000	92 353	130.5	126 807	180.4	1 292 180	15.7%	1 843.0	1.5%
2 000	3 000	63 531	157.5	77 678	191.0	809 075	9.8%	1 991.8	1.6%
3 000	4 000	39 912	139.0	46 098	159.8	513 371	6.2%	1 779.2	1.4%
4 000	5 000	36 462	165.7	41 298	187.1	444 053	5.4%	2 010.3	1.6%
5 000	6 000	31 790	173.9	38 372	208.8	387 356	4.7%	2 108.2	1.7%
6 000	7 000	20 293	130.6	27 090	174.5	249 848	3.0%	1 614.8	1.3%
7 000	8 000	19 506	146.1	22 671	169.3	209 068	2.5%	1 565.8	1.3%
8 000	9 000	13 572	115.2	16 589	140.7	174 876	2.1%	1 484.2	1.2%
9 000	10 000	15 416	147.4	16 969	162.3	188 765	2.3%	1 801.4	1.5%
10 000	15 000	52 134	627.6	60 618	731.4	629 202	7.6%	7 553.8	6.1%
15 000	20 000	26 183	453.8	31 483	547.6	333 281	4.0%	5 773.9	4.7%
20 000	25 000	22 243	499.0	25 889	576.5	243 901	3.0%	5 433.1	4.4%
25 000	30 000	12 872	350.8	13 956	381.5	153 606	1.9%	4 186.4	3.4%
30 000	35 000	9 283	300.4	10 563	342.3	109 270	1.3%	3 536.6	2.9%
35 000	40 000	6 797	254.7	8 276	309.6	85 560	1.0%	3 200.9	2.6%
40 000	45 000	6 258	265.5	6 594	280.3	71 197	0.9%	3 019.0	2.4%
45 000	50 000	5 880	280.1	7 097	338.1	67 102	0.8%	3 195.7	2.6%
50 000	75 000	19 650	1 173.8	24 932	1 480.5	228 529	2.8%	13 710.2	11.1%
75 000	100 000	8 636	750.2	9 791	847.6	104 261	1.3%	9 074.8	7.3%
100 000	125 000	5 401	590.7	6 367	698.9	64 584	0.8%	7 087.4	5.7%
125 000	150 000	2 251	306.3	2 901	396.8	31 118	0.4%	4 256.9	3.4%
150 000		6 200	2 150.8	8 016	2 856.4	95 109	1.2%	36 469.5	29.5%
TOTAL		641 000	9 366.7	785 891	11 431.5	8 256 148		123 497.3	

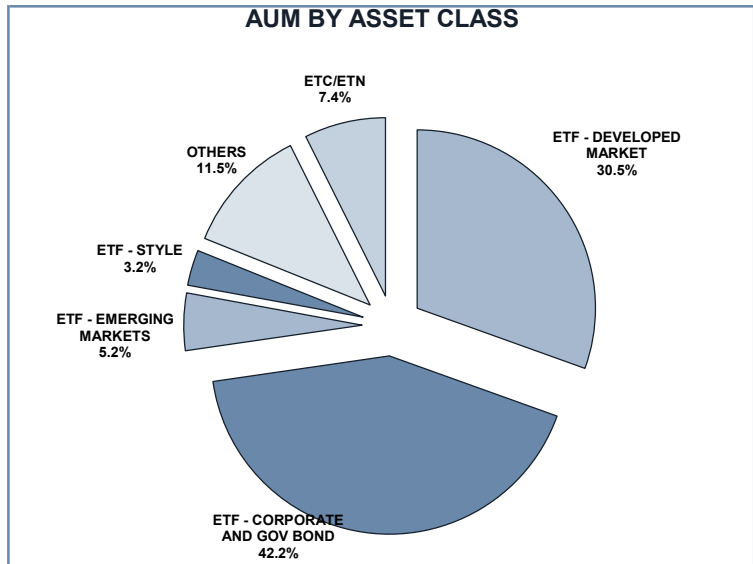
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
NOVEMBER	LOIL	280 242 868	INRG	19 899

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%	99.59%	0.10%	99.59%	0.11%	99.58%	0.11%	99.58%
EQUITY ITALY	0.12%	99.53%	0.13%	99.54%	0.14%	99.54%	0.14%	99.54%
EQUITY EUROPE - REGIONAL	0.10%	99.77%	0.10%	99.77%	0.10%	99.77%	0.11%	99.77%
EQUITY EUROPE - SINGLE COUNTRY	0.12%	99.61%	0.12%	99.62%	0.13%	99.62%	0.13%	99.60%
EQUITY WORLD	0.10%	99.46%	0.10%	99.46%	0.11%	99.45%	0.11%	99.43%
EQUITY NORTH AMERICA	0.08%	99.49%	0.08%	99.49%	0.09%	99.49%	0.09%	99.48%
EQUITY PACIFIC	0.15%	99.76%	0.15%	99.75%	0.17%	99.74%	0.18%	99.73%
EQUITY SHORT (DEVELOPED)	0.09%	99.65%	0.09%	99.66%	0.09%	99.66%	0.10%	99.65%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.11%	99.30%	0.11%	99.30%	0.11%	99.30%	0.12%	99.30%
LEVERAGED SHORT	0.12%	99.37%	0.13%	99.37%	0.14%	99.36%	0.14%	99.34%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.19%	99.61%	0.20%	99.60%	0.21%	99.57%	0.21%	99.51%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.62%	99.92%	0.66%	99.44%	0.68%	99.07%	0.70%	98.22%
EQUITY EMERGING - ASIA	0.22%	99.61%	0.23%	99.60%	0.24%	99.56%	0.25%	99.46%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.46%	99.83%	0.48%	99.82%	0.50%	99.80%	0.51%	99.75%
EQUITY EMERGING - EAST EUROPE	0.34%	99.74%	0.36%	99.73%	0.37%	99.73%	0.37%	99.72%
EQUITY EMERGING - WORLD	0.14%	99.59%	0.14%	99.59%	0.14%	99.57%	0.15%	99.55%
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%	99.86%	0.14%	99.86%	0.15%	99.85%	0.15%	99.83%
INFLATION	0.14%	99.93%	0.15%	99.92%	0.15%	99.93%	0.16%	99.92%
LIQUIDITY	0.03%	99.88%	0.03%	99.88%	0.03%	99.88%	0.03%	99.88%
CORPORATE BOND - EURO	0.11%	99.92%	0.11%	99.92%	0.12%	99.92%	0.13%	99.92%
CORPORATE BOND - EX EURO	0.26%	99.94%	0.27%	99.94%	0.28%	99.92%	0.28%	99.92%
CORPORATE BOND - EMERGING	0.23%	100.00%	0.24%	99.99%	0.26%	99.98%	0.28%	99.97%
CORPORATE BOND - WORLD	0.20%	99.92%	0.21%	99.92%	0.24%	99.92%	0.25%	99.90%
CORPORATE BOND - HIGH YIELD	0.16%	99.73%	0.17%	99.72%	0.19%	99.69%	0.20%	99.60%
AGGREGATE BOND	0.21%	99.80%	0.22%	99.79%	0.24%	99.78%	0.24%	99.78%
BOND SHORT	0.11%	99.96%	0.11%	99.96%	0.11%	99.96%	0.11%	99.96%
BOND LEVERAGED LONG	0.08%	99.97%	0.08%	99.97%	0.08%	99.97%	0.08%	99.97%
BOND LEVERAGED SHORT	0.07%	99.83%	0.07%	99.83%	0.07%	99.83%	0.07%	99.84%
GOVERNMENT BONDS - EMERGING	0.20%	99.77%	0.22%	99.77%	0.23%	99.75%	0.24%	99.71%
GOVERNMENT BONDS - EURO	0.06%	99.90%	0.06%	99.90%	0.06%	99.90%	0.07%	99.90%
GOVERNMENT BONDS - ITALY	0.07%	99.90%	0.08%	99.91%	0.08%	99.91%	0.08%	99.91%
GOVERNMENT BONDS - WORLD	0.11%	99.95%	0.11%	99.95%	0.12%	99.94%	0.13%	99.93%
GOVERNMENT BONDS - EX EURO	0.09%	99.81%	0.09%	99.82%	0.10%	99.81%	0.10%	99.79%
ETF - STYLE	0.24%	99.80%	0.25%	99.79%	0.26%	99.76%	0.26%	99.65%
EQUITY STYLE (DEVELOPED)	0.24%	99.80%	0.24%	99.79%	0.25%	99.78%	0.26%	99.75%
EQUITY STYLE (EMERGING)	0.40%	99.91%	0.42%	99.70%	0.84%	98.06%	0.85%	90.33%
ETF - OTHERS	0.24%	99.66%	0.26%	99.64%	0.27%	99.57%	0.28%	99.45%
EQUITY SECTORS (DEVELOPED)	0.23%	99.77%	0.23%	99.76%	0.24%	99.75%	0.25%	99.72%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.23%	99.61%	0.25%	99.59%	0.26%	99.50%	0.27%	99.34%
COMMODITIES	0.44%	99.91%	0.45%	99.91%	0.46%	99.90%	0.46%	99.90%
CREDIT INDICES	0.29%	99.99%	0.30%	99.99%	0.37%	99.99%	0.39%	99.99%
REAL ESTATE	0.28%	99.80%	0.30%	99.78%	0.31%	99.74%	0.32%	99.71%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.38%	99.45%	0.40%	99.45%	0.42%	99.40%	0.42%	99.34%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.44%	99.99%	0.45%	99.97%	0.50%	99.78%	0.53%	99.44%
MULTI ASSET	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF	0.14%	99.73%	0.15%	99.73%	0.16%	99.71%	0.16%	99.68%

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 €98.45bn (+14.6% vs November 2019).

ETF AUM reached €91.19bn (+14.79% vs November 2019).