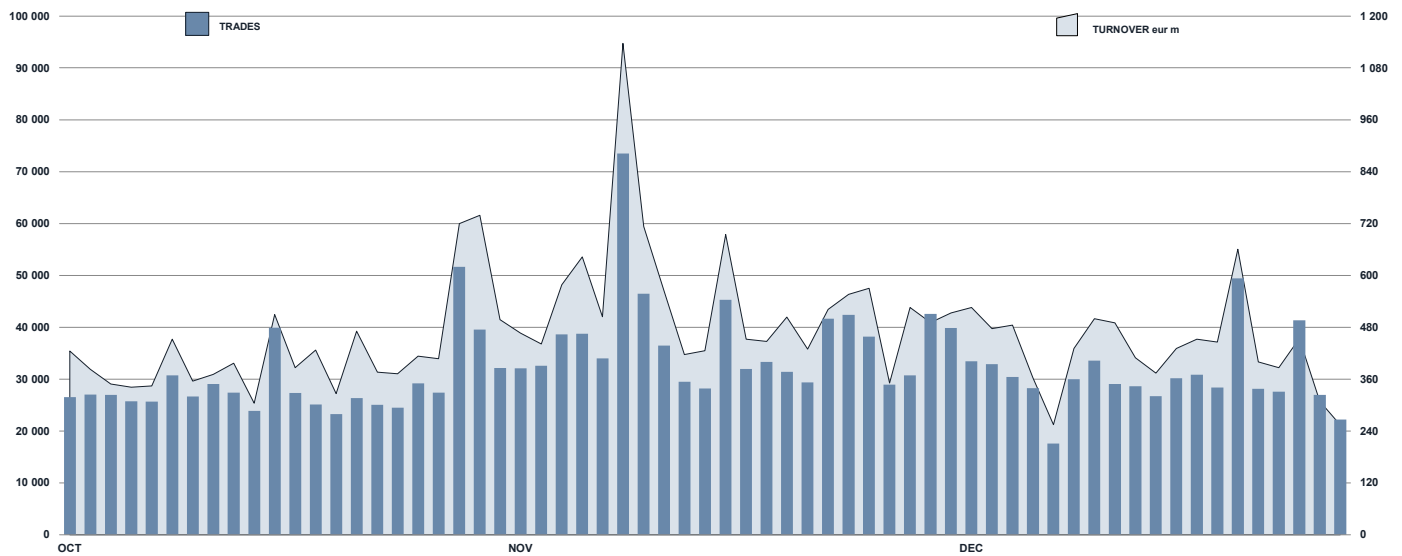




ETPLUS DAILY TURNOVER



MAIN INDICATORS

	LISTED INSTRUMENT				TRADING					
	LISTED END OF MONTH	MONTH NEW LISTED	AUM in MT		NOVEMBER 2020		DECEMBER 2020		JAN - DEC 2020	
			eur m 30/11/2020	eur m 30/12/2020	Trades	Turnover eur m	Trades	Turnover eur m	Trades	Turnover eur m
ETF - DEVELOPED MARKET	279	1	30 001.95	30 728.33	183 035	3 442.03	111 741	2 097.09	2 052 509	44 334.44
ETF - CORPORATE AND GOV BOND	349	2	41 566.05	41 994.95	120 974	2 409.17	110 313	2 310.37	1 342 198	30 606.51
ETF - EMERGING MARKETS	102	0	5 111.11	5 595.45	47 808	739.99	39 097	501.02	401 490	7 655.12
ETF - STYLE	102	0	3 159.04	3 101.86	24 908	385.16	19 335	236.89	225 676	3 139.65
OTHERS	284	10	11 354.01	12 546.63	169 616	1 954.51	156 392	1 550.57	1 343 791	14 782.93
ETC/ETN	218	3	7 253.39	7 626.37	239 550	2 500.65	178 374	1 917.66	3 505 736	31 592.24
TOTAL	1 334	16	98 445.54	101 593.58	785 891	11 431.52	615 252	8 613.61	8 871 400	132 110.89
<i>of which RFP</i>						<i>445.47</i>		<i>172.36</i>		<i>7 551.78</i>

MOST TRADED IN THE MONTH BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	BBO	SPREAD 25 000 €
1 ISHARES GLOBAL CLEAN ENERGY UCITS ETI INRG		IE0081XNHC34	22 797	3.7%	0.12%	0.16%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV LOIL		JE008DD9Q840	11 884	1.9%	0.18%	0.19%
3 WISDOMTREE PHYSICAL GOLD PHAU		JE0081VS3770	8 676	1.4%	0.06%	0.10%
4 WISDOMTREE NATURAL GAS 3X DAILY LEV 3NGL		IE008LRPRG98	8 187	1.3%	0.36%	0.62%
5 ISHARES HIGH YLD CORP UCITS ETF DIST IHYG		IE00866F4759	7 887	1.3%	0.06%	0.07%
6 WISDOMTREE NATURAL GAS 3X DAILY SHOR 3NGS		IE008768RD76	7 653	1.2%	0.47%	0.51%
7 WISDOMTREE FTSE MIB 3X DAILY SHORT 3ITL		IE00873CW36	7 001	1.1%	0.13%	0.14%
8 WISDOMTREE CLOUD COMPUT UCITS ETF US WCLD		IE008JGWQNT2	6 862	1.1%	0.19%	0.21%
9 WISDOMTREE SILVER 3X DAILY LEVERAGED 3SIL		IE0087XKD2195	6 822	1.1%	0.41%	0.52%
10 WISDOMTREE WTI CRUDE OIL CRUD		GB00815KXV33	6 736	1.1%	0.08%	0.09%

MOST TRADED IN THE MONTH BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	BBO	SPREAD 25 000 €
1 ISHARES GLOBAL CLEAN ENERGY UCITS ETI INRG		IE0081XNHC34	213	2.5%	0.12%	0.16%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV LOIL		JE008DD9Q840	195	2.3%	0.18%	0.19%
3 WISDOMTREE WTI CRUDE OIL CRUD		GB00815KXV33	132	1.5%	0.08%	0.09%
4 ISHARES CORE S&P 500 UCITS ETF USD ACC CSSPX		IE0085BMR087	110	1.3%	0.03%	0.04%
5 ISHARES HIGH YLD CORP UCITS ETF DIST IHYG		IE00866F4759	109	1.3%	0.06%	0.07%
6 WISDOMTREE PHYSICAL GOLD PHAU		JE0081VS3770	105	1.2%	0.06%	0.10%
7 INVESCO PHYSICAL GOLD ETC SGLD		IE008579F325	104	1.2%	0.05%	0.06%
8 XTRACKERS PHYSICAL GOLD EUR HEDGED ETC XAD1		DE000A1EK0G3	99	1.2%	0.04%	0.04%
9 ISHARES CORE MSCI WORLD UCITS ETF ACC SWDA		IE0084LSY983	95	1.1%	0.05%	0.05%
10 LYXOR FTSE MIB 3X DAILY LEVERAGED 3ITL		FR0010446658	86	1.0%	0.09%	0.09%

MOST TRADED IN THE YEAR BY TRADES AND RELATIVE SPREAD

Name	Alphab.	ISIN	TRADES number	% TOT	BBO	SPREAD 25 000 €
1 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV LOIL		JE008DD9Q840	308 400	3.5%	0.38%	0.45%
2 WISDOMTREE WTI CRUDE OIL CRUD		GB00815KXV33	299 204	3.4%	0.11%	0.13%
3 WISDOMTREE FTSE MIB 3X DAILY SHORT 3ITL		IE00873CW36	212 541	2.4%	0.16%	0.18%
4 LYXOR FTSE MIB DAI -2X XBR UCITS ETF ACC XBRMB		FR0010446666	168 722	1.9%	0.11%	0.12%
5 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED 3ITL		IE0088NB3063	160 431	1.8%	0.17%	0.18%
6 LYXOR FTSE MIB DAI 2X LEV UCITS ETF DIST LEVMB		FR0010446658	154 742	1.7%	0.11%	0.12%
7 WISDOMTREE PHYSICAL GOLD PHAU		JE0081VS3770	152 619	1.7%	0.06%	0.10%
8 WISDOMTREE NATURAL GAS 3X DAILY LEV 3NGL		IE008LRPRG98	140 001	1.6%	0.37%	0.56%
9 ISHARES GLOBAL CLEAN ENERGY UCITS ETI INRG		IE0081XNHC34	107 677	1.2%	0.23%	0.33%
10 WISDOMTREE S&P 500 VIX 2.25X DAILY LEV VIXL		IE008LRPRH06	104 611	1.2%	0.66%	0.76%

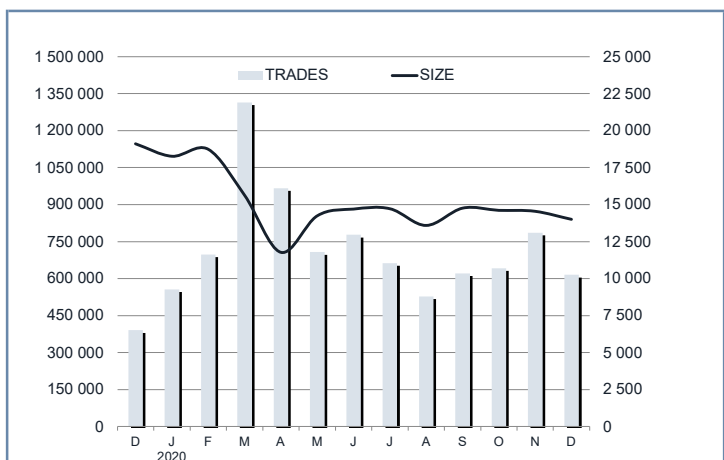
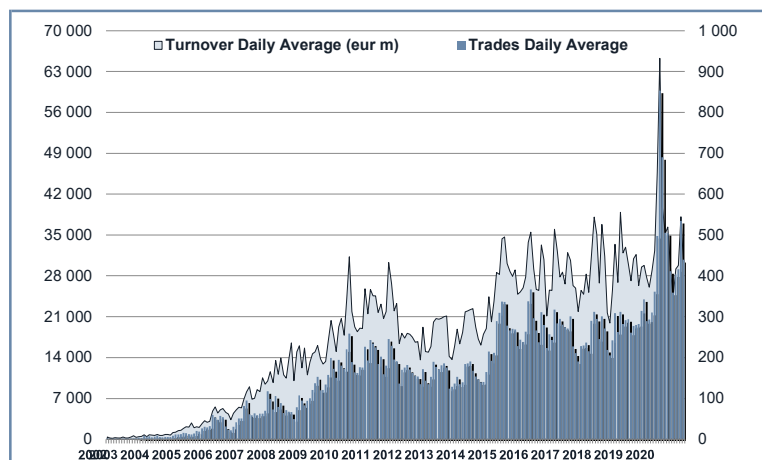
MOST TRADED IN THE YEAR BY TURNOVER AND RELATIVE SPREAD

Name	Alphab.	ISIN	TURNOVER eur m	% TOT	BBO	SPREAD 25 000 €
1 WISDOMTREE WTI CRUDE OIL CRUD		GB00815KXV33	3 446	2.6%	0.11%	0.13%
2 WISDOMTREE WTI CRUDE OIL 2X DAILY LEV LOIL		JE008DD9Q840	2 317	1.8%	0.38%	0.45%
3 LYXOR FTSE MIB DAI -2X XBR UCITS ETF ACC XBRMB		FR0010446666	2 013	1.5%	0.11%	0.12%
4 WISDOMTREE PHYSICAL GOLD PHAU		JE0081VS3770	1 915	1.4%	0.06%	0.10%
5 LYXOR FTSE MIB DAI 2X LEV UCITS ETF DIST LEVMB		FR0010446658	1 915	1.4%	0.11%	0.12%
6 ISHARES CORE EUROSTOXX50E(DIST) UCITS ETF EUE		IE0008471009	1 742	1.3%	0.07%	0.07%
7 WISDOMTREE FTSE MIB 3X DAILY SHORT 3ITL		IE00873CW36	1 728	1.3%	0.16%	0.18%
8 ISHARES CORE S&P 500 UCITS ETF USD ACC CSSPX		IE0085BMR087	1 703	1.3%	0.05%	0.06%
9 WISDOMTREE FTSE MIB 3X DAILY LEVERAGED 3ITL		IE0088NB3063	1 689	1.3%	0.17%	0.18%
10 ISHARES HIGH YLD CORP UCITS ETF DIST IHYG		IE00866F4759	1 562	1.2%	0.12%	0.15%

TRADING BY SIZE OF TURNOVER

SIZE OF TURNOVER		NOVEMBER 2020		DECEMBER 2020		YEAR 2020			
		Trades	Turnover eur m	Trades	Turnover eur m	Trades	% TOT	Turnover eur m	% TOT
-	500	89 010	20.5	78 906	18.3	1 093 074	12.3%	257.5	0.2%
500	1 000	66 826	49.6	56 349	42.2	813 017	9.2%	603.3	0.5%
1 000	2 000	126 807	180.4	92 589	130.5	1 384 769	15.6%	1 973.6	1.5%
2 000	3 000	77 678	191.0	56 354	138.3	865 429	9.8%	2 130.1	1.6%
3 000	4 000	46 098	159.8	37 523	130.1	550 894	6.2%	1 909.3	1.4%
4 000	5 000	41 298	187.1	36 092	163.5	480 145	5.4%	2 173.8	1.6%
5 000	6 000	38 372	208.8	27 739	150.7	415 095	4.7%	2 258.9	1.7%
6 000	7 000	27 090	174.5	22 036	142.3	271 884	3.1%	1 757.1	1.3%
7 000	8 000	22 671	169.3	16 729	124.7	225 797	2.5%	1 690.5	1.3%
8 000	9 000	16 589	140.7	12 453	105.7	187 329	2.1%	1 589.9	1.2%
9 000	10 000	16 969	162.3	13 643	130.6	202 408	2.3%	1 932.0	1.5%
10 000	15 000	60 618	731.4	46 862	565.5	676 064	7.6%	8 119.3	6.1%
15 000	20 000	31 483	547.6	24 360	423.0	357 641	4.0%	6 196.9	4.7%
20 000	25 000	25 889	576.5	18 267	404.6	262 168	3.0%	5 837.7	4.4%
25 000	30 000	13 956	381.5	11 135	303.1	164 741	1.9%	4 489.5	3.4%
30 000	35 000	10 563	342.3	7 720	249.6	116 990	1.3%	3 786.2	2.9%
35 000	40 000	8 276	309.6	6 269	234.5	91 829	1.0%	3 435.4	2.6%
40 000	45 000	6 594	280.3	4 863	205.7	76 060	0.9%	3 224.7	2.4%
45 000	50 000	7 097	338.1	4 855	232.1	71 957	0.8%	3 427.8	2.6%
50 000	75 000	24 932	1 480.5	19 255	1 144.4	247 784	2.8%	14 854.6	11.2%
75 000	100 000	9 791	847.6	7 456	647.7	111 717	1.3%	9 722.5	7.4%
100 000	125 000	6 367	698.9	4 682	513.4	69 266	0.8%	7 600.8	5.8%
125 000	150 000	2 901	396.8	2 448	336.7	33 566	0.4%	4 593.6	3.5%
150 000		8 016	2 856.4	6 667	2 076.4	101 776	1.1%	38 545.9	29.2%
TOTAL		785 891	11 431.5	615 252	8 613.6	8 871 400		132 110.9	

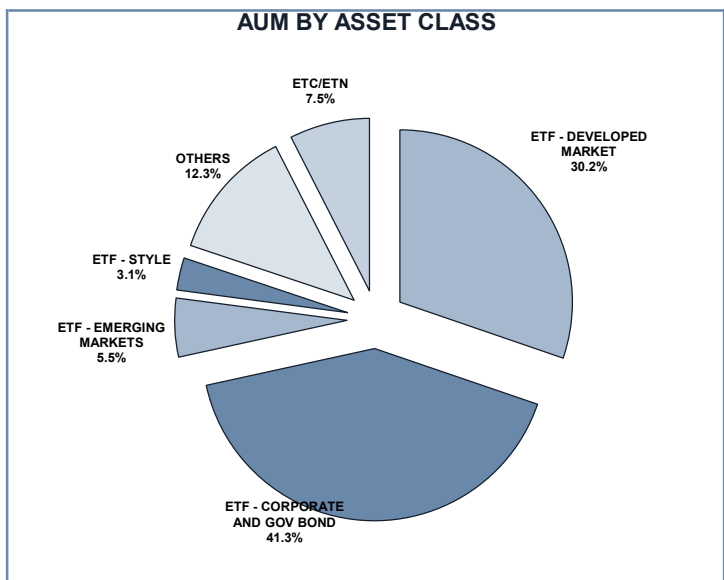
TRADING EVOLUTION



FOCUS

MONTH	INSTRUMENT WITH HIGHEST TURNOVER		INSTRUMENT WITH HIGHEST TRADES NUMBER	
	ALPHA CODE	EUR	ALPHA CODE	NUMBER
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
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
DECEMBER	INRG	212 625 007	INRG	22 797

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%	99.67%	0.10%	99.67%	0.10%	99.67%	0.11%	99.66%
EQUITY ITALY	0.12%	99.76%	0.12%	99.76%	0.13%	99.77%	0.13%	99.77%
EQUITY EUROPE - REGIONAL	0.11%	99.78%	0.11%	99.78%	0.11%	99.78%	0.11%	99.75%
EQUITY EUROPE - SINGLE COUNTRY	0.13%	99.69%	0.13%	99.68%	0.13%	99.67%	0.14%	99.65%
EQUITY WORLD	0.09%	99.56%	0.09%	99.56%	0.10%	99.55%	0.10%	99.55%
EQUITY NORTH AMERICA	0.07%	99.62%	0.07%	99.62%	0.08%	99.62%	0.08%	99.61%
EQUITY PACIFIC	0.14%	99.80%	0.14%	99.80%	0.16%	99.79%	0.16%	99.79%
EQUITY SHORT (DEVELOPED)	0.09%	99.74%	0.09%	99.74%	0.10%	99.74%	0.10%	99.74%
BUYWRITE - COVERED CALL	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LEVERAGED LONG	0.11%	99.37%	0.11%	99.41%	0.11%	99.42%	0.11%	99.41%
LEVERAGED SHORT	0.12%	99.54%	0.12%	99.55%	0.13%	99.54%	0.13%	99.53%
PROTECTIVE PUT	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - EMERGING MARKETS	0.19%	99.60%	0.20%	99.61%	0.21%	99.58%	0.21%	99.56%
EQUITY EMERGING - AFRICA/MIDDLE EAST	0.68%	99.96%	0.72%	99.79%	0.76%	99.67%	0.78%	99.54%
EQUITY EMERGING - ASIA	0.22%	99.67%	0.23%	99.68%	0.24%	99.65%	0.25%	99.62%
EQUITY EMERGING - CENTRE/SOUTH AMERICA	0.47%	99.86%	0.50%	99.85%	0.52%	99.55%	0.53%	99.49%
EQUITY EMERGING - EAST EUROPE	0.35%	99.78%	0.36%	99.78%	0.37%	99.77%	0.38%	99.75%
EQUITY EMERGING - WORLD	0.14%	99.53%	0.14%	99.54%	0.14%	99.53%	0.15%	99.53%
EQUITY SHORT (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF - CORPORATE GOVERNMENT BONDS	0.12%	99.87%	0.12%	99.87%	0.13%	99.86%	0.14%	99.84%
INFLATION	0.13%	99.91%	0.14%	99.91%	0.15%	99.90%	0.15%	99.89%
LIQUIDITY	0.03%	99.93%	0.03%	99.93%	0.03%	99.93%	0.03%	99.92%
CORPORATE BOND - EURO	0.09%	99.92%	0.09%	99.92%	0.10%	99.92%	0.10%	99.92%
CORPORATE BOND - EX EURO	0.25%	99.95%	0.26%	99.95%	0.26%	99.93%	0.27%	99.91%
CORPORATE BOND - EMERGING	0.23%	100.00%	0.24%	100.00%	0.26%	100.00%	0.27%	100.00%
CORPORATE BOND - WORLD	0.17%	99.80%	0.18%	99.80%	0.20%	99.80%	0.22%	99.67%
CORPORATE BOND - HIGH YIELD	0.13%	99.76%	0.14%	99.77%	0.15%	99.75%	0.16%	99.71%
AGGREGATE BOND	0.20%	99.84%	0.21%	99.84%	0.22%	99.81%	0.23%	99.80%
BOND SHORT	0.11%	99.99%	0.11%	99.99%	0.11%	99.98%	0.11%	99.98%
BOND LEVERAGED LONG	0.08%	99.98%	0.08%	99.98%	0.08%	99.98%	0.08%	99.98%
BOND LEVERAGED SHORT	0.08%	99.86%	0.08%	99.86%	0.08%	99.86%	0.09%	99.86%
GOVERNMENT BONDS - EMERGING	0.17%	99.81%	0.18%	99.81%	0.19%	99.78%	0.20%	99.72%
GOVERNMENT BONDS - EURO	0.06%	99.91%	0.06%	99.92%	0.06%	99.91%	0.07%	99.91%
GOVERNMENT BONDS - ITALY	0.07%	99.85%	0.07%	99.85%	0.08%	99.85%	0.08%	99.85%
GOVERNMENT BONDS - WORLD	0.11%	99.87%	0.11%	99.88%	0.12%	99.86%	0.13%	99.84%
GOVERNMENT BONDS - EX EURO	0.08%	99.80%	0.08%	99.80%	0.09%	99.79%	0.09%	99.77%
ETF - STYLE	0.21%	99.84%	0.22%	99.83%	0.23%	99.81%	0.23%	99.77%
EQUITY STYLE (DEVELOPED)	0.21%	99.84%	0.22%	99.83%	0.23%	99.82%	0.23%	99.80%
EQUITY STYLE (EMERGING)	0.37%	99.94%	0.39%	99.77%	0.58%	99.22%	0.67%	97.12%
ETF - OTHERS	0.21%	99.69%	0.22%	99.68%	0.23%	99.60%	0.24%	99.50%
EQUITY SECTORS (DEVELOPED)	0.19%	99.83%	0.20%	99.83%	0.21%	99.82%	0.21%	99.80%
EQUITY SECTORS (EMERGING)	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EQUITY THEMATIC	0.20%	99.64%	0.22%	99.63%	0.23%	99.52%	0.24%	99.40%
COMMODITIES	0.36%	99.85%	0.37%	99.84%	0.37%	99.83%	0.38%	99.83%
CREDIT INDICES	0.27%	100.00%	0.28%	100.00%	0.32%	100.00%	0.34%	100.00%
REAL ESTATE	0.23%	99.78%	0.25%	99.79%	0.26%	99.78%	0.26%	99.77%
LEVERAGED CREDIT INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VOLATILITY INDICES	0.35%	99.58%	0.37%	99.58%	0.38%	99.56%	0.39%	99.54%
CURRENCIES INDICES	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FLEXIBLE	0.35%	99.96%	0.37%	99.93%	0.45%	99.91%	0.49%	99.89%
MULTI ASSET	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETF	0.13%	99.77%	0.13%	99.77%	0.14%	99.75%	0.15%	99.72%

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 record of €101.59bn (+15.11% vs December 2019).

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