

Exchange Traded Funds

Weekly Statistics - 13 October 2014 to 17 October 2014



London

Stock Exchange Group

Table with 11 columns: Name, TIDM, ISIN, Traded Currency, Number Of Trades, Trades %, GBP Turnover, Turnover %, Average Trade Size, Time Weighted Spread (bps). Lists various Exchange Traded Funds with their performance metrics.

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DBX MSCI TAIWAN ETF	XMTD	LU0292109187	USD	4	0.01%	101,354	0.00%	25,339	47
DBX MSCI TAIWAN ETF	XMTW	LU0292109187	GBX	6	0.01%	174,788	0.00%	29,131	48
DBX MSCI USA ETF	XMUD	LU0274210672	USD	33	0.05%	7,274,101	0.11%	220,427	11
DBXT MSCI JAPAN TRN USD 2C	XMUJ	LU0927735406	USD	20	0.03%	3,865,400	0.06%	193,270	39
DBX MSCI USA ETF	XMUS	LU0274210672	GBX	23	0.04%	784,635	0.01%	34,115	13
DBX MSCI WORLD ETF	XMWD	LU0274208692	USD	60	0.09%	12,457,074	0.18%	207,618	8
DBX MSCI WORLD ETF	XMWO	LU0274208692	GBX	40	0.06%	1,140,093	0.02%	28,502	13
DBX CNX NIFTY UCITS ETF	XNID	LU0292109690	USD	2	0.00%	57,273	0.00%	28,637	44
DBX CNX NIFTY UCITS ETF	XNIF	LU0292109690	GBX	17	0.03%	412,876	0.01%	24,287	43
DBX MSCI PHILIPPINES ETF £	XPHG	LU0592215403	GBX	34	0.05%	1,390,300	0.02%	40,597	103
DBX MSCI PHILIPPINES ETF \$	XPHI	LU0592215403	USD	38	0.06%	1,391,892	0.02%	36,629	103
DBX MSCI PACIFIC EX JAPAN ETF \$	XPXD	LU0322252338	USD	10	0.02%	1,000,851	0.01%	100,085	38
DBX MSCI PACIFIC EX JAPAN ETF £	XPXJ	LU0322252338	GBX	12	0.02%	5,264,378	0.08%	438,698	31
DBX RUSSELL MIDCAP INDEX ETF	XRMD	LU0592217953	GBX	12	0.02%	434,350	0.01%	36,196	36
DBX RUSSELL 2000 ETF	XRUI	LU0322248658	GBX	50	0.08%	1,880,675	0.03%	37,614	24
DBX RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	69	0.11%	3,664,084	0.05%	53,103	24
DBX RUSSELL MIDCAP INDEX ETF	XRUM	LU0592217953	USD	14	0.02%	887,721	0.01%	63,409	31
DBX S&P 500 2X LEVERAGED ETF	XSD2	LU0411078552	USD	7	0.01%	948,142	0.01%	135,449	28
DBX STOXX EUROPE 600 FOOD & BEVERAGE ETF	XS3R	LU0292105359	GBX	10	0.02%	275,906	0.00%	27,591	26
DBX STOXX EUROPE 600 UTILITIES ETF	XS6R	LU0292104899	GBX	6	0.01%	24,278	0.00%	4,046	25
DB X-TRACKERS SCM MULTI ASSET UCITS ETF	XST7M	IE00B6TTP151	GBX	2	0.00%	65	0.00%	32	273
DBX STOXX EUROPE 600 BANKS ETF	XST7R	LU0292103651	GBX	22	0.03%	420,112	0.01%	19,096	17
DBX STOXX EU 600 BANKS SHORT DAILY ETF	XST5	LU0322249037	GBX	17	0.03%	1,088,639	0.02%	64,038	22
DBX SHORTDAX X2 DAILY ETF	XSD2	LU0411075020	GBX	56	0.09%	433,636	0.01%	7,744	32
DBX STOXX EUROPE 600 HEALTHCARE ETF	XSDR	LU0292103222	GBX	23	0.04%	242,545	0.00%	10,545	26
DBX STOXX EUR 600 HEALTHCARE SHORT ETF	XSDS	LU0322249466	GBX	17	0.03%	1,685,209	0.02%	99,130	30
DBX SHORTDAX DAILY ETF	XSDX	LU0292106241	GBX	45	0.07%	555,370	0.01%	12,342	20
DBX STOXX EUROPE 600 OIL & GAS ETF	XSER	LU0292101796	GBX	9	0.01%	76,988	0.00%	8,554	25
DBX STOXX EUROPE 600 OIL & GAS SHORT ETF	XSES	LU0322249623	GBX	9	0.01%	1,111,614	0.02%	123,513	29
DBX S&P 500 EQUAL WEIGHT ETF	XSEW	LU0659579493	GBX	8	0.01%	222,118	0.00%	27,765	36
DBX S&P SELECT FRONTIER ETF \$	XSFD	LU0328476410	USD	5	0.01%	58,439	0.00%	11,688	107
DBX S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	9	0.01%	70,956	0.00%	7,884	107
DBX S&P GLOBAL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	24	0.04%	226,659	0.00%	9,444	37
DBX S&P EUROPE 350 SHARIAH ETF	XSHI	LU0328475107	GBX	7	0.01%	285,700	0.00%	40,814	43
DBX S&P JAPAN 500 SHARIAH ETF	XSHJ	LU0328475289	GBX	8	0.01%	316,280	0.00%	39,535	49
DBX S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	15	0.02%	1,800,559	0.03%	120,037	36
DBX STOXX EUROPE 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	2	0.00%	24,865	0.00%	12,432	27
DBX S&P 500 2X LEVERAGED ETF	XSL2	LU0411078552	GBX	67	0.11%	1,508,966	0.02%	22,522	29
DBX S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	120	0.19%	2,887,371	0.04%	24,061	16
DBX S&P 500 (E) ETF	XSPG	LU0490619276	GBX	7	0.01%	975,846	0.01%	139,407	20
DBX STOXX EUROPE 600 BASIC RESOURCES ETF	XSPR	LU0292100806	GBX	22	0.03%	621,927	0.01%	28,269	18
DBX S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	89	0.14%	979,023	0.01%	11,000	19
DBX S&P 500 ETF \$	XSPU	LU0490618542	USD	87	0.14%	13,902,934	0.20%	159,804	10
DBX S&P 500 ETF	XSPX	LU0490618542	GBX	62	0.10%	1,390,606	0.02%	22,429	12
DBX EURO STOXX 50 SHORT DAILY ETF	XSSX	LU0292106753	GBX	48	0.08%	2,291,428	0.03%	47,738	16
DBX STERLING CASH ETF	XSTR	LU0321464652	GBX	17	0.03%	9,914,245	0.14%	583,191	3
DBX STOXX EUROPE 600 UCITS ETF (DR)	XSX6	LU0328475792	GBX	60	0.09%	3,718,577	0.05%	61,976	17
DBX S&P 500 2X INVERSE DAILY ETF	XT21	LU0411078636	GBX	99	0.16%	1,881,221	0.03%	19,002	28
DBX S&P 500 2X INVERSE DAILY ETF	XT2D	LU0411078636	USD	12	0.02%	171,856	0.00%	14,321	27
DBX US TREASURIES 2X DAILY SHORT ETF	XUDS	LU0616016605	USD	31	0.05%	1,074,836	0.02%	34,672	63
DBX UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	22	0.03%	166,464	0.00%	7,567	35
DBX USD IG INFLATION LNKD TREASURIES ETF	XUIT	LU0429459513	USD	5	0.01%	4,011,783	0.06%	802,357	41
DBX FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	311	0.49%	9,226,466	0.13%	29,667	8
DB X-TRACKERS FTSE 100 UCITS ETF (DR)	XUKX	LU0292097234	GBX	264	0.42%	7,169,123	0.10%	27,156	9
DBX US DOLLAR CASH ETF	XUSD	LU0356691882	USD	19	0.03%	2,480,820	0.04%	130,569	1
DBX GILTS 2X DAILY SHORT ETF	XUSS	LU0614583796	GBX	34	0.05%	477,255	0.01%	14,037	118
DBX IBOXX \$ TREASURIES 1-3 ETF	XUT3	LU0429458895	USD	3	0.00%	305,128	0.00%	101,709	6
DBX IBOXX USD TREASURIES ETF	XUTD	LU0429459356	USD	9	0.01%	494,484	0.01%	54,943	14
DBX US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	10	0.02%	247,076	0.00%	24,708	23
DBX FTSE VIETNAM ETF \$	XVTD	LU0322252924	USD	158	0.25%	3,553,063	0.05%	22,488	123
DBX MSCI WORLD ENERGY ETF	XWED	LU0540980736	USD	3	0.00%	17,369	0.00%	5,790	57
DBX MSCI WORLD FINANCIALS ETF	XWFD	LU0540980140	USD	5	0.01%	179,418	0.00%	35,884	58
DBX MSCI WORLD HEALTHCARE ETF	XWHD	LU0540980223	USD	13	0.02%	470,283	0.01%	36,176	58
DBX MSCI WORLD INDUSTRIALS ETF	XWID	LU0540981387	USD	2	0.00%	56,253	0.00%	28,127	47
DBXT MSCI WORLD (DR) ACC 1C	XWLD	IE00BJOKDQ92	GBX	32	0.05%	1,675,659	0.02%	52,364	41
DBX MSCI WORLD INFO TECHNOLOGY ETF	XWND	LU0540980496	USD	21	0.03%	572,268	0.01%	27,251	60
DBX MSCI WORLD ENERGY ETF	XWSE	LU0540980736	GBX	7	0.01%	28,729	0.00%	4,104	59

Exchange Traded Commodities

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS SHORT EUR LONG GBP	URGB	JE00B45CYD99	GBX	17	0.26%	67,038	0.02%	3,943	33
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	20	0.31%	417,327	0.12%	20,866	34
ETFS SHORT USD LONG GBP	USGB	JE00B438PT24	GBX	3	0.05%	73,744	0.02%	24,581	34
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCY57	GBX	5	0.08%	53,553	0.02%	10,711	40
ETFS WHEAT	WEAT	GB00B15KY765	USD	53	0.82%	826,581	0.24%	15,596	53
DB COMMODITY BOOSTER ETC	XCT5	GB00B3WH1Q22	USD	2	0.03%	13,777	0.00%	6,889	41
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SC0P31	USD	69	1.07%	8,264,589	2.39%	119,777	23
DB S&P GSCI AGRICULTURE ETC	XET6	GB00B3S0JK55	USD	4	0.06%	23,366	0.01%	5,842	87
DB S&P GSCI INDUSTRIAL METALS ETC	XET7	GB00B3YH0180	USD	1	0.02%	14,609	0.00%	14,609	75
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	263	4.08%	3,260,653	0.94%	12,398	12
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	6	0.09%	14,333	0.00%	2,389	107
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	3	0.05%	87,284	0.03%	29,095	48
DB PHYSICAL PLATINUM ETC	XPLA	GB00B57GJC05	USD	47	0.73%	787,427	0.23%	16,754	37
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	7	0.11%	121,615	0.04%	17,374	249
DB PHYSICAL SILVER GBP HEDGED ETC	XSIH	GB00B65S8K69	GBX	10	0.16%	121,590	0.04%	12,159	39
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	6	0.09%	260,562	0.08%	43,427	59
ETFS ZINC	ZINC	GB00B15KY872	USD	8	0.12%	161,906	0.05%	20,238	94

Exchange Traded Notes

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
BOOST LEVDAX 3X DAILY ETP SECS 30/11/62	3DEL	IE00B878KX55	EUR	38	7.08%	657,666	7.13%	17,307	44.0616
BOOST SHORTDAX 3X DAILY ETP SECS30/11/62	3DES	IE00B8GKPP93	EUR	8	1.49%	94,594	1.03%	11,824	43.292
BOOST EURO STOXX50 3XLEV.DAY ETP30/11/62	3EUL	IE00B7SD4R47	EUR	23	4.28%	289,431	3.14%	12,584	44.9482
BOOST EURO STOXX50 3X SHTDAYETP 30/11/62	3EUS	IE00B8JF9153	EUR	15	2.79%	212,759	2.31%	14,184	42.8819
BOOST FTSE 100 3X LEVERAGE DAILY ETP	3UKL	IE00B88D2999	GBX	224	41.71%	4,438,365	48.14%	19,814	43.5686
BOOST FTSE 100 3X SHORT DAILY ETP	3UKS	IE00B7VB3908	GBX	135	25.14%	2,192,313	23.78%	16,239	43.9595
BOOST US LARGE CAP 3XLEV DAYETP 30/11/62	3USL	IE00B7Y34M31	USD	12	2.23%	68,209	0.74%	5,684	66.6443
BOOST US LARGE CAP 3XSHT DAYETP 30/11/62	3USS	IE00B8K7KM88	USD	9	1.68%	126,234	1.37%	14,026	66.167
BOOST NASDAQ 100 3X LEV.DAY ETP 30/11/62	QQQ3	IE00B8W5C578	USD	25	4.66%	380,782	4.13%	15,231	47.4427
BOOST NASDAQ 100 3X SHT DAY ETP 30/11/62	QQQS	IE00B8VZVH32	USD	27	5.03%	435,404	4.72%	16,126	81.8727
IPATH VSTOXX SHORT TERM FUTURES ETN	V SXG	DE000BC2KTT9	GBX	9	1.68%	256,944	2.79%	28,549	311.2829
IPATH VSTOXX SHORT TERM FUTURES ETN(EUR)	V SXX	DE000BC2KTT9	EUR	4	0.74%	9,619	0.10%	2,405	327.533
IPATH VSTOXX MIDTERM FUT.ETN SRS IPVSM1£	V SYG	DE000BC2KYE1	GBX	1	0.19%	13	0.00%	13	308.0531
IPATH S&P 500 VIX MID-TERM FUTURES ETN	V XIM	DE000BC1C7R4	GBX	7	1.30%	57,943	0.63%	8,278	382.6623

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Source: UK Markets Analysis, London Stock Exchange

NB. The Time Weighted Spread (TWS) is applied to the BBO of each security, taking the spread and time weighted element for which that spread is applicable and then aggregating for the Continuous Trading Period (excluding call auctions at the beginning and end of the period). It is calculated using best price messages and omits OTC trading. Please note that where the Time Weighted Spread is 'n/a' this indicates that the security is only OTC tradable. All trade and turnover figures shown here are a sum of order book, off book and OTC business.