

Exchange Traded Funds

Weekly Statistics - 07 December to 11 December 2015



London Stock Exchange Group

Table with columns: Name, TIDM, ISIN, Traded Currency, Number Of Trades, Trades %, GBP Turnover, Turnover %, Average Trade Size, Time Weighted Spread (bps). Contains 100 rows of fund performance data.

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DBX STOXX EUROPE 600 FOOD & BEVERAGE ETF	XSSR	LU0292105359	GBX	3	0.01%	32,982	0.00%	10,994	29
DBX STOXX EUROPE 600 UTILITIES ETF	XS6R	LU0292104899	GBX	6	0.01%	27,380	0.00%	4,563	29
DBX STOXX EUROPE 600 BANKS ETF	XS7R	LU0292103651	GBX	84	0.17%	297,604	0.01%	3,543	16
DBX STOXX EU 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	4	0.01%	1,922	0.00%	480	21
DBX STOXX EUROPE 600 TECHNOLOGY ETF	XS8R	LU0292104469	GBX	4	0.01%	170,712	0.00%	42,678	27
DBX SHORTDAX X2 DAILY ETF	XSD2	LU0411075020	GBX	27	0.05%	601,539	0.01%	22,279	26
DBX STOXX EUROPE 600 HEALTHCARE ETF	XSDR	LU0292103222	GBX	29	0.06%	661,021	0.01%	22,794	24
DBX SHORTDAX DAILY ETF	XSDX	LU0292106241	GBX	17	0.03%	187,955	0.00%	11,056	13
DBX STOXX EUROPE 600 OIL & GAS ETF	XSER	LU0292101796	GBX	11	0.02%	101,328	0.00%	9,212	28
DBX S&P SELECT FRONTIER ETF \$	XSFD	LU0328476410	USD	89	0.18%	1,147,791	0.02%	12,897	66
DBX S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	66	0.13%	644,243	0.01%	9,761	101
DBX S&P GLOBAL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	14	0.03%	220,807	0.00%	15,772	29
DBX STOXX EUROPE 600 INSURANCE	XSIR	LU0292105193	GBX	4	0.01%	20,983	0.00%	5,246	30
DBX STOXX EUROPE 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	1	0.00%	231	0.00%	231	29
DBX S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	16	0.03%	1,202,857	0.03%	75,179	16
DBX STOXX EUROPE 600 BASIC RESOURCES ETF	XSPR	LU0292100806	GBX	24	0.05%	478,918	0.01%	19,955	20
DBX S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	35	0.07%	2,125,253	0.05%	60,722	13
DBX S&P 500 ETF \$	XSPU	LU0490618542	USD	49	0.10%	5,399,386	0.12%	110,192	7
DBX S&P 500 ETF	XSPX	LU0490618542	GBX	20	0.04%	373,035	0.01%	18,652	8
DBX EURO STOXX 50 SHORT DAILY ETF	XSSX	LU0292106753	GBX	17	0.03%	4,025,281	0.09%	236,781	12
DBX STERLING CASH ETF	XSTR	LU0321464652	GBX	21	0.04%	4,479,142	0.10%	213,292	1
DBX STOXX EUROPE 600 UCITS ETF (DR)	XSX6	LU0328475792	GBX	34	0.07%	276,191	0.01%	8,123	12
DBX S&P 500 2X INVERSE DAILY ETF	XT2D	LU0411078636	USD	38	0.08%	992,666	0.02%	26,123	16
DBX UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	6	0.01%	42,872	0.00%	7,145	13
DBX FTSE 100 DAILY SHORT ETF	XUKS	LU0328473581	GBX	101	0.20%	5,590,656	0.12%	55,353	11
DB X-TRACKERS FTSE 100 UCITS ETF (DR)	XUKX	LU0292097234	GBX	160	0.32%	23,344,134	0.50%	145,901	13
DBX US DOLLAR CASH ETF	XUSD	LU0356591882	USD	13	0.03%	571,242	0.01%	43,942	3
DBX IBOXX \$ TREASURIES 1-3 ETF	XUT3	LU0429458895	USD	2	0.00%	555,618	0.01%	277,809	7
DBX IBOXX USD TREASURIES ETF	XUTD	LU0429459356	USD	7	0.01%	5,633,742	0.12%	804,820	10
DBX US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	5	0.01%	312,880	0.01%	62,576	10
DBX FTSE VIETNAM ETF \$	XVTD	LU0322252924	USD	29	0.06%	980,124	0.02%	33,797	97
DBX MSCI WORLD CONSUMER DISCR ETF	XWCD	LU0540979720	USD	2	0.00%	4,207,282	0.09%	2,103,641	46
DBX MSCI WORLD ENERGY ETF	XWED	LU0540980736	USD	33	0.07%	2,343,969	0.05%	71,029	45
DBX MSCI WORLD FINANCIALS ETF	XWFD	LU0540980140	USD	8	0.02%	1,191,252	0.03%	148,907	39
DBX MSCI WORLD HEALTHCARE ETF	XWHD	LU0540980223	USD	28	0.06%	308,187	0.01%	11,007	36
DBX MSCI WORLD INDUSTRIALS ETF	XWID	LU0540981387	USD	3	0.01%	240,418	0.01%	80,139	51
DBX MSCI WORLD (DR) ACC 1C	XWLD	IE00B0JKDQ92	GBX	5	0.01%	20,119	0.00%	4,024	26
DBX MSCI WORLD MATERIALS ETF	XWMD	LU0540980819	USD	6	0.01%	278,410	0.01%	46,402	54
DBX MSCI WORLD INFO TECHNOLOGY ETF	XWND	LU0540980496	USD	27	0.05%	4,578,566	0.10%	169,577	27
DB X-TRACKERS MSCI W CONSTAPTRN ETF	XWSD	LU0540980066	USD	8	0.02%	4,074,958	0.09%	509,370	39
DB X-TRACKERS MSCI W UTILTRN ETF	XWUT	LU0540980652	USD	2	0.00%	143,064	0.00%	71,532	45
DB X-TRACKERS FTSE CHINA50 UCITS ETF DR	XX25	LU0292109856	GBX	35	0.07%	677,506	0.01%	19,357	24
DB X-TRACKERS FTSE CHINA50 UCITS ETF SDR	XX2D	LU0292109856	USD	7	0.01%	174,718	0.00%	24,960	23
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	22	0.04%	316,879	0.01%	14,404	19
LYXOR ETF IBOXX EUR LIQUID HIGH YIELD 30	YIEL	FR0010975771	EUR	10	0.02%	10,281,040	0.22%	1,028,104	34
BMO BARCLAYS 1-3 GCB GBP UCITS ETF	ZC1G	IE00B2053K08	GBP	2	0.00%	123,742	0.00%	61,871	18

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 WHEAT	WEAT	GB00B15KY765	USD	53	0.71%	379,408	0.14%	7,159	50
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SC0P31	USD	27	0.36%	545,193	0.20%	20,192	93
ETFS EX-AGRICULTURE & LIVESTOCK	XFRM	JE00B6SV8B36	USD	2	0.03%	446,911	0.16%	223,455	38
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	15	0.20%	281,854	0.10%	18,790	16
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	18	0.24%	80,495	0.03%	4,472	119
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	8	0.11%	48,286	0.02%	6,036	104
DB PHYSICAL PLATINIUM ETC	XPLA	GB00B57GJC05	USD	6	0.08%	37,572	0.01%	6,262	92
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	29	0.39%	390,063	0.14%	13,450	271
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	2	0.03%	12,346	0.00%	6,173	72
ETFS ZINC	ZINC	GB00B15KY872	USD	4	0.05%	16,782	0.01%	4,196	97

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	23	3.48%	498,921	5.36%	21,692	42.1056
BOOST SHORTDAX 3X DAILY ETP SECS30/11/62	3DES	IE00B8GKPP93	EUR	11	1.66%	161,178	1.73%	14,653	39.0879
BOOST EURO STOXX50 3X LEV.DAY ETP30/11/62	3EUL	IE00B7SD4R47	EUR	54	8.17%	563,056	6.04%	10,427	42.1912
BOOST EURO STOXX50 3X SHTDAYETP 30/11/62	3EUS	IE00B8JF9153	EUR	16	2.42%	143,116	1.54%	8,945	40.8888
BOOST FTSE 100 3X LEVERAGE DAILY ETP	3UKL	IE00B88D2999	GBX	212	32.07%	2,577,955	27.67%	12,160	33.6742
BOOST FTSE 100 3X SHORT DAILY ETP	3UKS	IE00B7VB3908	GBX	113	17.10%	1,305,129	14.01%	11,550	32.2368
BOOST S&P 500 3X LEVERAGE DAILY 30/11/62	3USL	IE00B7Y34M31	USD	6	0.91%	166,716	1.79%	27,786	42.3098
BOOST S&P 500 3X SHORT DAILY ET 30/11/62	3USS	IE00B8K7KM88	USD	23	3.48%	114,801	1.23%	4,991	37.8496
SG ISSUER - SG DAX X5 DAILY LONG	5DEL	JE00BVXVT099	GBP	46	6.96%	1,224,645	13.15%	26,623	42.2902
SG ISSUER - SG DAX X5 DAILY SHORT	5DES	JE00BVXVT107	GBP	10	1.51%	403,265	4.33%	40,327	41.4942
SG ISSUER - SG FTSE 100 X5 DAILY LONG	5UKL	JE00BVXVSY62	GBP	89	13.46%	1,417,052	15.21%	15,922	42.1098
SG ISSUER - SG FTSE 100 X5 DAILY SHORT	5UKS	JE00BVXVSZ79	GBP	20	3.03%	383,651	4.12%	19,183	40.915
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	2	0.30%	8,752	0.09%	4,376	87.334
BOOST NASDAQ 100 3X LEV.DAY ETP 30/11/62	QQQ3	IE00B8W5C578	USD	14	2.12%	135,994	1.46%	9,714	51.6915
BOOST NASDAQ 100 3X SHT DAY ETP 30/11/62	QQQS	IE00B8VZVH32	USD	8	1.21%	146,826	1.58%	18,353	50.3819
IPATH VSTOXX SHORT TERM FUTURES ETN	V SXG	DE000BC2KTT9	GBX	3	0.45%	1,600	0.02%	533	263.3308
IPATH VSTOXX SHORT TERM FUTURES ETN(EUR)	V SXH	DE000BC2KTT9	EUR	1	0.15%	8,770	0.09%	8,770	250.8583
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	10	1.51%	54,986	0.59%	5,499	263.1561

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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.