

Exchange Traded Funds

Weekly Statistics - 24 March 2014 to 28 March 2014



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 S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	4	0.01%	538,157	0.02%	134,539	24
DBX S&P 500 (£) ETF	XSPG	LU0490619276	GBX	2	0.00%	7,908	0.00%	3,954	48
DBX STOXX EUROPE 600 BASIC RESOURCES ETF	XSPR	LU0292100806	GBX	25	0.06%	374,457	0.02%	14,978	44
DBX S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	39	0.10%	573,137	0.02%	14,696	17
DBX S&P 500 ETF \$	XSPU	LU0490618542	USD	5	0.01%	288,270	0.01%	57,654	13
DBX S&P 500 ETF	XSPX	LU0490618542	GBX	39	0.10%	1,083,101	0.05%	27,772	16
DBX EURO STOXX 50 SHORT DAILY ETF	XSSX	LU0292106753	GBX	9	0.02%	173,417	0.01%	19,269	21
DBX STERLING CASH ETF	XSTR	LU0321464652	GBX	6	0.01%	1,105,094	0.05%	184,182	90
DBX STOXX EUROPE 600 UCITS ETF (DR)	XSX6	LU0328475792	GBX	47	0.12%	108,006	0.00%	2,298	21
DBX S&P 500 2X INVERSE DAILY ETF	XT21	LU0411078636	GBX	24	0.06%	194,496	0.01%	8,104	60
DBX S&P 500 2X INVERSE DAILY ETF	XT2D	LU0411078636	USD	4	0.01%	18,755	0.00%	4,689	52
DBX US TREASURIES 2X DAILY SHORT ETF	XUDS	LU0616016605	USD	1	0.00%	5,895	0.00%	5,895	58
DBX UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	43	0.11%	1,414,204	0.06%	32,888	202
DBX FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	95	0.24%	11,144,098	0.47%	117,306	22
DB X-TRACKERS FTSE 100 UCITS ETF (DR)	XUKX	LU0292097234	GBX	134	0.33%	4,004,765	0.17%	29,886	16
DBX US DOLLAR CASH ETF	XUSD	LU0356591882	USD	15	0.04%	1,531,547	0.06%	102,103	1
DBX GILTS 2X DAILY SHORT ETF	XUSS	LU0614583796	GBX	6	0.01%	38,047	0.00%	6,341	119
DBX IBOXX \$ TREASURIES 1-3 ETF	XUT3	LU0429458895	USD	1	0.00%	49,765	0.00%	49,765	6
DBX IBOXX USD TREASURIES ETF	XUTD	LU0429459356	USD	1	0.00%	62,088	0.00%	62,088	14
DBX US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	5	0.01%	50,998	0.00%	10,200	21
DBX FTSE VIETNAM ETF \$	XVTD	LU0322252924	USD	31	0.08%	2,256,045	0.09%	72,776	105
DBX MSCI WORLD CONSUMER DISCR ETF	XWCD	LU0540979720	USD	2	0.00%	8,022	0.00%	4,011	60
DBX MSCI WORLD ENERGY ETF	XWED	LU0540980736	USD	1	0.00%	13,030	0.00%	13,030	59
DBX MSCI WORLD HEALTHCARE ETF	XWHD	LU0540980223	USD	1	0.00%	20,232	0.00%	20,232	88
DBX MSCI WORLD INFO TECHNOLOGY ETF	XWND	LU0540980496	USD	14	0.03%	176,496	0.01%	12,607	74
DBX MSCI WORLD CONSUMER DISCR ETF	XWSC	LU0540979720	GBX	4	0.01%	16,208	0.00%	4,052	64
DBX MSCI WORLD ENERGY ETF	XWSE	LU0540980736	GBX	4	0.01%	9,759	0.00%	2,440	59
DBX MSCI WORLD HEALTHCARE ETF	XWSH	LU0540980223	GBX	7	0.02%	34,007	0.00%	4,858	67
DBX MSCI WORLD INDUSTRIALS ETF	XWSI	LU0540981387	GBX	2	0.00%	8,522	0.00%	4,261	41
DBX MSCI WORLD INFO TECHNOLOGY ETF	XWSN	LU0540980496	GBX	8	0.02%	182,754	0.01%	22,844	69
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	4	0.01%	90,425	0.00%	22,606	63
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	50	0.12%	604,474	0.03%	12,089	64
DB X-TRACKERS FTSE CHINA 25 ETF	XX25	LU0292109856	GBX	28	0.07%	1,593,004	0.07%	56,893	34
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	6	0.01%	107,911	0.00%	17,985	35
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	24	0.06%	540,167	0.02%	22,507	28
LYXOR ETF IBOXX EUR LIQUID HIGH YIELD 30	YIEL	FR0010975771	EUR	2	0.00%	2,019	0.00%	1,010	35

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	10	5.99%	255,691	11.25%	25,569	46.9893
BOOST SHORTDAX 3X DAILY ETP SECS30/11/62	3DES	IE00B8GKPP93	EUR	2	1.20%	62,433	2.75%	31,216	56.5639
BOOST EURO STOXX50 3XLEV.DAY ETP30/11/62	3EUL	IE00B7SD4R47	EUR	22	13.17%	408,835	17.98%	18,583	48.7144
BOOST EURO STOXX50 3X SHTDAYETP 30/11/62	3EUS	IE00B8JF9153	EUR	1	0.60%	1,662	0.07%	1,662	47.9114
BOOST FTSE 100 3X LEVERAGE DAILY ETP	3UKL	IE00B88D2999	GBX	57	34.13%	862,685	37.95%	15,135	54.6482
BOOST FTSE 100 3X SHORT DAILY ETP	3UKS	IE00B7VB3908	GBX	19	11.38%	110,843	4.88%	5,834	56.3314
BOOST US LARGE CAP 3XSHT DAYETP 30/11/62	3USS	IE00B8K7KM88	USD	1	0.60%	746	0.03%	746	70.8899
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	4	2.40%	29,214	1.28%	7,303	35.388
BOOST NASDAQ 100 3X LEV.DAY ETP 30/11/62	QQQ3	IE00B8W5C578	USD	14	8.38%	123,542	5.43%	8,824	51.1452
BOOST NASDAQ 100 3X SHT DAY ETP 30/11/62	QQQS	IE00B8VZH32	USD	25	14.97%	260,475	11.46%	10,419	154.2786
IPATH VSTOXX MID TERM FUT.ETN SRS IPVSM1	VSXY	DE000BC2KYE1	EUR	3	1.80%	15,574	0.69%	5,191	395.7725
IPATH S&P 500 VIX MID-TERM FUTURES ETN	VXIM	DE000BC1C7R4	GBX	3	1.80%	10,724	0.47%	3,575	448.6743
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	6	3.59%	131,051	5.76%	21,842	372.3982

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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.