

## Exchange Traded Funds

Weekly Statistics - 30 January 2012 to 3 February 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
SPDR MSCI ACWI ETF \$	ACWD	IE00B44Z5B48	USD	324	0.35%	16,903,528	0.26%	52,171	113
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	24	0.03%	365,866	0.01%	15,244	71
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	72	0.08%	611,756	0.01%	8,497	82
ETFX DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	20	0.02%	209,702	0.00%	10,485	153
AMUNDI ETF NASDAQ-100 - A	ANX	FR0010892216	GBX	8	0.01%	48,744	0.00%	6,093	35
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	20	0.02%	147,225	0.00%	7,361	41
ETFX DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	36	0.04%	848,785	0.01%	23,577	383
ETFX DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	72	0.08%	1,033,134	0.02%	14,349	268
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	1688	1.82%	62,148,716	0.97%	36,818	42
AMUNDI ETF FTSE 100 - A	C1UG	FR0010791129	GBX	4	0.00%	1,403,208	0.02%	350,802	12
CS ETF (IE) ON IBOXX EUR GOVT 7-10	CBE0	IE00B3VTN290	EUR	4	0.00%	2,238	0.00%	559	52
CS ETF (IE) ON IBOXX EUR GOVT 3-7	CBE7	IE00B3VTML14	EUR	4	0.00%	364,898	0.01%	91,224	34
CS ETF (IE) ON IBOXX USD GOVT 3-7	CBU7	IE00B3VWN393	USD	20	0.02%	2,798,670	0.04%	139,934	39
AMUNDI ETF MSCI CHINA	CC1U	FR0010871111	USD	12	0.01%	2,654,976	0.04%	221,248	71
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	16	0.02%	1,605,320	0.03%	100,332	101
CS ETF (IE) ON CSI 300	CCSI	IE00B5VG7J94	USD	12	0.01%	38,721	0.00%	3,227	206
CS ETF (LUX) ON MSCI EMU MID CAP £	CEM1	LU0312694234	GBX	4	0.00%	17,800	0.00%	4,450	51
CS ETF (IE) ON MSCI EMU SMALL CAP £	CES1	IE00B3VWMM18	GBX	4	0.00%	18,240	0.00%	4,560	37
CS ETF (IE) ON MSCI EMU £	CEU1	IE00B53QG562	GBX	4	0.00%	19,824	0.00%	4,956	50
CS ETF (LUX) ON MSCI EMU LARGE CAP	CEUL	LU0154139132	EUR	16	0.02%	17,880,941	0.28%	1,117,559	34
AMUNDI ETF MSCI EUROPE	CEUR	FR0010655696	GBX	4	0.00%	957,139	0.01%	239,285	16
AMUNDI ETF MSCI GERMANY	CG1	FR0010655712	GBX	24	0.03%	3,845,304	0.06%	160,221	28
AMUNDI ETF MSCI ITALY	CI1	FR0010655720	GBX	28	0.03%	172,271	0.00%	6,153	13
AMUNDI ETF MSCI INDIA	CI2	FR0010713727	GBX	4	0.00%	1,131,080	0.02%	282,700	44
AMUNDI ETF MSCI INDIA	CI2U	FR0010869784	USD	12	0.01%	3,270,895	0.05%	272,575	44
CS ETF (IE) ON MSCI INDIA £	CIN1	IE00B564MX78	GBX	12	0.01%	1,092,747	0.02%	91,062	61
AMUNDI ETF MSCI JAPAN - A	CJ1	FR0010688242	GBX	16	0.02%	6,234,862	0.10%	389,679	25
CS ETF (LUX) ON MSCI EMERGING MARKETS £	CM1	LU0254097446	GBX	36	0.04%	1,465,498	0.02%	40,708	37
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD £	CMFP	IE00B4WPHX27	GBX	112	0.12%	26,476,678	0.41%	236,399	59
AMUNDI ETF MSCI NORDIC	CN1	FR0010655738	GBX	4	0.00%	8,560	0.00%	2,140	20
CS ETF (IE) ON NASDAQ 100	CNDX	IE00B53SZB19	USD	12	0.01%	2,566,418	0.04%	213,868	25
CS ETF (IE) ON NIKKEI 225	CNKY	IE00B52MDJ48	GBX	12	0.01%	14,848	0.00%	1,237	21
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	164	0.18%	4,947,814	0.08%	30,170	26
ETFX DAXGLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	16	0.02%	415,597	0.01%	25,975	123
ETFX DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	8	0.01%	20,986	0.00%	2,623	1440
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	16	0.02%	437,109	0.01%	27,319	46
LYXOR ETF MSCI AC ASIA EX JAP CONS.STAPE	COSG	FR0010934877	GBX	8	0.01%	58,649	0.00%	7,331	78
LYXOR ETF IBOXX £ LQD CORP LNG DTD	COUK	FR0010961037	GBX	12	0.01%	55,150	0.00%	4,596	80
AMUNDI ETF MSCI PACIFIC EX JAPAN - A	CP9	FR0010713669	GBX	48	0.05%	10,601,315	0.17%	220,861	39
AMUNDI ETF MSCI PACIFIC EX JAPAN - B	CP9U	FR0010871137	USD	8	0.01%	1,405,394	0.02%	175,674	37
CS ETF (IE) ON MSCI PACIFIC EX JAPAN £	CPJ1	IE00B52MJY50	GBX	32	0.03%	8,934,608	0.14%	279,207	53
CS ETF (IE) ON MSCI RUSSIA £	CRU1	IE00B5V87390	GBX	44	0.05%	5,017,617	0.08%	114,037	48
CS ETF (IE) ON CS GBL ALTRN.ENGYSUD	CSAE	IE00B3YKWM80	USD	4	0.00%	1,558,879	0.02%	389,720	140
CS ETF (IE) ON MSCI CHILE	CSSL	IE00B5NLL897	USD	16	0.02%	3,103,944	0.05%	193,997	100
CS ETF (LUX) ON MSCI EMERGING MARKETS	CSEM	LU0254097446	USD	60	0.06%	44,638,544	0.70%	743,976	38
CS ETF (IE) ON MSCI EUROPE	CSEU	IE00B53QFR17	EUR	4	0.00%	6,562,205	0.10%	1,640,551	31
CS ETF (IE) ON MSCI INDIA	CSIN	IE00B564MX78	USD	12	0.01%	1,092,755	0.02%	91,063	60
CS ETF (IE) ON S&P 500 £	CSP1	IE00B5BMR087	GBX	4	0.00%	2,721,307	0.04%	680,327	19
CS ETF (IE) ON S&P 500	CSPX	IE00B5BMR087	USD	8	0.01%	2,978,892	0.05%	372,362	16
CS ETF (IE) ON MSCI RUSSIA	CSRU	IE00B5V87390	USD	16	0.02%	2,868,911	0.04%	179,307	48
CS ETF (IE) ON MSCI TAIWAN	CSTW	IE00B5VL1928	USD	12	0.01%	1,767,259	0.03%	147,272	46
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	64	0.07%	1,802,448	0.03%	28,163	61
CS ETF (IE) ON MSCI USA	CSUS	IE00B52SFT06	USD	12	0.01%	2,711,182	0.04%	225,932	19
CS ETF (IE) ON MSCI TAIWAN £	CTW1	IE00B5VL1928	GBX	8	0.01%	582,624	0.01%	72,828	47
CS ETF (IE) ON MSCI USA £	CU1	IE00B52SFT06	GBX	12	0.01%	1,576,909	0.02%	131,409	21
CS ETF (IE) ON MSCI UK LARGE CAP	CUKL	IE00B3VWKZ07	GBX	16	0.02%	1,819,457	0.03%	113,716	65
CS ETF (IE) ON MSCI UK SMALL CAP	CUKS	IE00B3VWL828	GBX	4	0.00%	15,154	0.00%	3,788	75
CS ETF (IE) ON FTSE 100	CUKX	IE00B53HP851	GBX	20	0.02%	9,546,287	0.15%	477,314	14
CS ETF (IE) ON MSCI USA SMALL CAP £	CUS1	IE00B3VWM098	GBX	8	0.01%	43,797	0.00%	5,475	42
CS ETF (IE) ON MSCI USA SMALL CAP	CUSS	IE00B3VWM098	USD	4	0.00%	429,271	0.01%	107,318	41
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	208	0.22%	4,779,904	0.07%	22,980	50
ISHARES S&P EMERGING MKTS INFRASTRUCTURES	DEIN	IE00B2NPL135	USD	52	0.06%	2,481,100	0.04%	47,713	84
ETFX DAX 2X LONG FUND	DEL2	IE00B4QNH688	EUR	48	0.05%	3,306,840	0.05%	68,892	211
ETFX DAX 2X SHORT FUND	DES2	IE00B4QNHZ41	EUR	28	0.03%	963,321	0.02%	34,404	128
ISHARES \$ S&P GLBL WATER	DH2O	IE00B1TXK627	USD	24	0.03%	366,765	0.01%	15,282	1032
LYXOR ETF MSCI WORLD CONS.DISCRETION.TRE	DISG	LU0533032180	GBX	4	0.00%	1,048,920	0.02%	262,230	89
LYXOR ETF MSCI WORLD CONS.DISCRETION.TR	DISW	LU0533032180	USD	4	0.00%	1,049,379	0.02%	262,345	89
LYXOR ETF EUROSTOXX50 DIVIDENDS	DIV	FR0010869529	EUR	4	0.00%	322,512	0.01%	80,628	124
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	48	0.05%	395,621	0.01%	8,242	32
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXM00	GBX	288	0.31%	3,954,284	0.06%	13,730	38
ETFX DAX 2X LONG FUND	DL2P	IE00B4QNH688	GBX	148	0.16%	8,226,085	0.13%	55,582	47
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	196	0.21%	10,661,746	0.17%	54,397	52
ETFX DAX 2X SHORT FUND	DS2P	IE00B4QNHZ41	GBX	260	0.28%	3,645,496	0.06%	14,021	39
SPDR S&P EMERGING MARKETS DIVIDEND ETF \$	EDVD	IE00B6YX5B26	USD	180	0.19%	82,775,489	1.29%	459,864	145
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	60	0.06%	1,903,495	0.03%	31,725	35
ISHARES BARCAP EURO CORP BOND EX-FI 1-5£	EEX5	IE00B4L5ZY03	GBP	20	0.02%	676,822	0.01%	33,841	529
ISHARES BARCAP EURO CORP BOND EX-FIN£	EEXF	IE00B4L5ZG21	GBP	8	0.01%	13,410	0.00%	1,676	18
ISHARES BARCAP GLOBAL INFLATION-LINK BND	EGIL	IE00B3B8PX14	EUR	4	0.00%	269,305	0.00%	67,326	40
FTSE EMERGING EMEA	EM40	IE00B646J647	USD	4	0.00%	1,057,064	0.02%	264,266	139
SPDR MSCI EM ASIA ETF \$	EMAD	IE00B466KX20	USD	8	0.01%	291,216	0.00%	36,402	118
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	68	0.07%	291,125	0.00%	4,281	1540
SPDR BARCAP EM LOCAL BOND ETF	EMDL	IE00B4613386	GBP	36	0.04%	826,445	0.01%	22,957	65
SPDR S&P EMERGING MARKETS DIVIDEND ETF	EMDV	IE00B6YX5B26	GBP	140	0.15%	9,040,571	0.14%	64,576	156
PIMCO EMERGING MARKETS BOND INDEX ETF	EMLB	IE00B4P11460	USD	12	0.01%	485,435	0.01%	40,453	711
SPDR MSCI EMERGING MARKETS ETF \$	EMRD	IE00B469F816	USD	4	0.00%	37,659	0.00%	9,415	113
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	648	0.70%	17,729,652	0.28%	27,361	12
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	768	0.83%	290,245,840	4.53%	377,924	20
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	64	0.07%	7,273,138	0.11%	113,643	22
LYXOR ETF MSCI WORLD FINANCIALS TR £	FING	LU0533033071	GBX	4	0.00%	3,753	0.00%	938	79
LYXOR ETF MSCI WORLD FINANCIALS TR	FINW	LU0533033071	USD	12	0.01%	1,695,998	0.03%	141,333	88
LYXOR ETF FTSE ALL SHARE ORD SHS NPV	FTAS	LU0410625502	GBX	8	0.01%	13,901,082	0.22%	1,737,635	82
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	692	0.75%	11,308,157	0.18%	16,341	27
RBS MARKET ACCESS NYSE ARCA GOLD BUGS IF	GOLB	LU0259322260	GBP	4	0.00%	2,862	0.00%	716	87
HSBC EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	64	0.07%	3,237,745	0.05%	50,590	27

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
HSBC MSCI BRAZIL ETF £	HBRLE	IE00B5W34K94	GBX	40	0.04%	4,585,729	0.07%	114,643	68
HSBC MSCI CDN USD	HCADL	IE00B51B7Z02	USD	52	0.06%	1,520,246	0.02%	29,236	46
HSBC MSCI CDN	HCCAN	IE00B51B7Z02	GBX	12	0.01%	540,014	0.01%	45,001	49
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	84	0.09%	12,664,021	0.20%	150,762	61
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	84	0.09%	13,198,052	0.21%	157,120	61
HSBC MSCI KR ETF SHS OF NPV \$	HKOD	IE00B3Z0X395	USD	24	0.03%	2,820,416	0.04%	117,517	58
HSBC MSCI KR ETF SHS OF NPV	HKOR	IE00B3Z0X395	GBX	16	0.02%	2,011,562	0.03%	125,723	60
HSBC MSCI BRAZIL ETF	HMBR	IE00B5W34K94	USD	40	0.04%	4,642,349	0.07%	116,059	65
HSBC MSCI CHINA ETF \$	HMCD	IE00B44T3H88	USD	28	0.03%	1,406,276	0.02%	50,224	44
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	116	0.13%	2,485,219	0.04%	21,424	45
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	248	0.27%	12,607,411	0.20%	50,836	286
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	8	0.01%	831,172	0.01%	103,896	88
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5SSQT16	GBX	424	0.46%	3,103,128	0.05%	7,319	90
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5SSQT16	USD	24	0.03%	683,248	0.01%	28,469	92
HSBC MSCI EUROPE ETF	HMEU	IE00B5BD5K76	GBX	116	0.13%	1,621,267	0.03%	13,976	29
HSBC MSCI MEXICO CAPPED ETF	HMEX	IE00B3QMYK80	GBX	20	0.02%	1,311,712	0.02%	65,586	138
HSBC MSCI EM FAR EAST ETF \$	HMFD	IE00B5LP3W10	USD	12	0.01%	1,393,569	0.02%	116,131	56
HSBC MSCI EM FAR EAST ETF	HMFE	IE00B5LP3W10	GBX	20	0.02%	959,641	0.01%	47,982	59
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	24	0.03%	1,047,699	0.02%	43,654	28
HSBC MSCI JAPAN ETF	HMJJP	IE00B5VX7566	GBX	320	0.35%	34,985,746	0.55%	109,330	30
HSBC MSCI EM LATIN AMERICA ETF	HMLA	IE00B4TS3815	GBX	8	0.01%	16,274	0.00%	2,034	81
HSBC MSCI EM LATIN AMERICA ETF \$	HMLD	IE00B4TS3815	USD	16	0.02%	1,471,502	0.02%	91,969	83
HSBC MSCI USA ETF \$	HMUD	IE00B5WF0436	USD	40	0.04%	2,017,784	0.03%	50,445	29
HSBC MSCI USA ETF	HMUS	IE00B5WF0436	GBX	456	0.49%	4,615,755	0.07%	10,122	24
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	16	0.02%	1,698,495	0.03%	106,156	43
HSBC MSCI WORLD ETF	HMWO	IE00B4X9L533	GBX	260	0.28%	3,982,832	0.06%	15,319	41
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8Z57	USD	60	0.06%	1,898,579	0.03%	31,646	42
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8Z57	GBX	596	0.64%	9,263,233	0.14%	15,542	52
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	20	0.02%	1,305,839	0.02%	65,292	56
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	20	0.02%	2,102,165	0.03%	105,108	55
HSBC FTSE EPRA £	HPRO	IE00B5L01S80	GBX	16	0.02%	143,873	0.00%	8,992	80
HSBC MSCI RUSSIA CAPPED ETF	HRUB	IE00B5LJZ016	GBX	20	0.02%	214,807	0.00%	10,740	65
HSBC MSCI RUSSIA CAPPED ETF \$	HRUD	IE00B5LJZ016	USD	16	0.02%	2,224,093	0.03%	139,006	75
HSBC S&P BRIC 40 ETF \$	HSBR	IE00B5YLK706	USD	48	0.05%	5,748,754	0.09%	119,766	126
HSBC S&P BRIC 40 ETF	HSPB	IE00B5YLK706	GBX	36	0.04%	1,313,394	0.02%	36,483	116
HSBC S&P 500 ETF \$	HSPD	IE00B5KQNG97	USD	116	0.13%	82,105,179	1.28%	707,803	20
HSBC S&P 500 ETF	HSPX	IE00B5KQNG97	GBX	436	0.47%	17,060,537	0.27%	39,130	13
HSBC MSCI TURKEY ETF \$	HTRD	IE00B5BR0B73	USD	24	0.03%	1,626,695	0.03%	67,779	51
HSBC MSCI TURKEY ETF	HTRY	IE00B5BR0B73	GBX	24	0.03%	1,146,250	0.02%	47,760	57
HSBC MSCI TAIWAN ETF \$	HTWD	IE00B3S1J086	USD	8	0.01%	733,079	0.01%	91,635	51
HSBC MSCI TAIWAN ETF	HTWN	IE00B3S1J086	GBX	28	0.03%	2,147,080	0.03%	76,681	52
HSBC FTSE 100 ETF	HUKX	IE00B42TW061	GBX	1776	1.92%	46,534,833	0.73%	26,202	41
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	12	0.01%	755,266	0.01%	62,939	67
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	40	0.04%	2,796,530	0.04%	69,913	98
ISHARES S&P 500 (ACC)	IACC	IE00B4L5ZD99	USD	92	0.10%	5,662,398	0.09%	61,548	19
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	16	0.02%	1,516,651	0.02%	94,791	11
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30£	IAPD	IE00B14X4788	GBX	376	0.41%	8,115,447	0.13%	21,584	66
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	312	0.34%	8,233,749	0.13%	26,390	70
S&P COMMODITY PRODUCERS GOLD	IAPU	IE00B6R52036	USD	44	0.05%	6,691,526	0.10%	152,080	362
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	200	0.22%	14,600,297	0.23%	73,001	37
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	56	0.06%	25,718,945	0.40%	459,267	32
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	344	0.37%	16,898,270	0.26%	49,123	38
ISHARES BARCAP EURO GOVERNMENT BOND 15-30£	IBGL	IE00B1FZS913	GBP	32	0.03%	1,753,210	0.03%	54,788	30
ISHARES BARCAP EURO GOVERNMENT BOND 7-10£	IBGM	IE00B1FZS806	GBP	4	0.00%	3,981,417	0.06%	995,354	16
ISHARES BARCAP EURO GOVERNMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	44	0.05%	21,624,837	0.34%	491,474	14
ISHARES BARCAP EURO GOVERNMENT BOND 3-5£	IBGX	IE00B1FZS681	GBP	20	0.02%	150,258	0.00%	7,513	14
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	224	0.24%	8,903,224	0.14%	39,747	19
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4571	GBP	136	0.15%	9,884,469	0.15%	72,680	10
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	644	0.70%	42,657,233	0.67%	66,238	44
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	160	0.17%	35,764,972	0.56%	223,531	71
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30\$	IDAP	IE00B14X4788	USD	16	0.02%	104,992	0.00%	6,562	102
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	8	0.01%	15,577,589	0.24%	1,947,199	105
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4571	USD	240	0.26%	36,647,023	0.57%	152,696	8
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	368	0.40%	16,475,780	0.26%	44,771	48
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	24	0.03%	110,656	0.00%	4,611	48
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	1180	1.28%	176,749,037	2.76%	149,787	21
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IDFE	IE00B2QWDR12	USD	36	0.04%	2,411,855	0.04%	66,996	198
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	424	0.46%	15,987,599	0.25%	37,707	37
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	368	0.40%	28,400,538	0.44%	77,175	31
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	IDIN	IE00B1FZS467	USD	12	0.01%	10,633,618	0.17%	886,135	107
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDJG	IE00B0M62V02	GBX	44	0.05%	824,169	0.01%	18,731	22
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDR12	USD	16	0.02%	224,394	0.00%	14,025	65
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	48	0.05%	1,075,477	0.02%	22,406	22
MSCI KOREA	IDKO	IE00B0M63391	USD	12	0.01%	153,735	0.00%	12,811	49
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	264	0.29%	16,046,658	0.25%	60,783	27
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWCY14	USD	68	0.07%	5,678,033	0.09%	83,500	49
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	8	0.01%	24,070	0.00%	3,009	108
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	136	0.15%	2,831,259	0.04%	20,818	72
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	172	0.19%	28,351,024	0.44%	164,832	22
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZS47	USD	256	0.28%	30,555,818	0.48%	119,359	33
MSCI TAIWAN	IDTW	IE00B0M63623	USD	100	0.11%	1,385,398	0.02%	13,854	45
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUP	IE00B1FZSF77	USD	84	0.09%	8,561,639	0.13%	101,924	50
S&P 500	IDUS	IE0031442068	USD	2492	2.69%	190,795,745	2.98%	76,563	6
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	312	0.34%	8,838,378	0.14%	28,328	26
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	356	0.38%	14,678,208	0.23%	41,231	77
MSCI WORLD	IDWR	IE00B0M62Q58	USD	328	0.35%	43,768,079	0.68%	133,439	13
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	12	0.01%	815,117	0.01%	67,926	276
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	76	0.08%	44,150,117	0.69%	580,923	20
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DKXQ41	EUR	576	0.62%	24,352,596	0.38%	42,279	210
ISHARES BARCAP EURO CORPORATE BOND	IEBC	IE00B3F81R35	GBP	16	0.02%	19,873	0.00%	1,242	26
ISHARES DJ EM SELECT DIVIDEND \$	IEDY	IE00B652H904	USD	24	0.03%	2,146,223	0.03%	89,451	1399
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	3348	3.62%	211,410,291	3.30%	63,145	20
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	400	0.43%	2,827,007	0.04%	7,068	43
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WXJ64	EUR	20	0.02%	7,186,031	0.11%	359,302	25

# Exchange Traded Funds

Weekly Statistics - 30 January 2012 to 3 February 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES BARCAP EURO TREASURY BOND 0-1	IEGE	IE00B3FH7618	EUR	20	0.02%	36,007,304	0.56%	1,800,365	25
ISHARES BARCAP EURO GOVERNMENT BOND 7-10	IEGM	IE00B1FZS806	EUR	40	0.04%	18,104,079	0.28%	452,602	16
ISHARES BARCAP EURO GOVERNMENT BOND 3-5	IEGX	IE00B1FZS681	EUR	20	0.02%	894,722	0.01%	44,736	14
ISHARES BARCAP EURO GOVERNMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	32	0.03%	5,118,862	0.08%	159,964	18
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	76	0.08%	3,023,665	0.05%	39,785	75
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	864	0.93%	71,457,305	1.12%	82,705	26
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	160	0.17%	2,705,284	0.04%	16,908	85
ISHARES BARC CAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH52	USD	84	0.09%	91,902,701	1.43%	1,094,080	491
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	340	0.37%	42,631,588	0.67%	125,387	155
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	96	0.10%	1,303,449	0.02%	13,578	27
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	64	0.07%	310,036	0.00%	4,844	33
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	808	0.87%	19,705,087	0.31%	24,387	22
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4L5ZG21	EUR	96	0.10%	1,801,855	0.03%	18,769	359
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4L5ZG21	EUR	240	0.26%	138,831,287	2.17%	578,464	40
ISHARES MSCI AC FAR EAST EX JAPAN	IFFF	IE00B0M63730	GBX	1208	1.31%	45,717,557	0.71%	37,846	30
ISHARES MSCI GCC COUNTRIES EX-SAUDIARABS	IGCC	IE00B3F81623	USD	16	0.02%	689,863	0.01%	43,116	207
ISHARES BARCAP GLOBAL INFLATION-LINK BD\$	IGIL	IE00B3B8PX14	USD	108	0.12%	35,231,067	0.55%	326,214	113
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IGLO	IE00B3F81K65	USD	112	0.12%	9,720,796	0.15%	86,793	19
ISHARES FTSE UK GILTS 0-5 £	IGLS	IE00B4WXJK79	GBP	1644	1.78%	186,617,165	2.91%	113,514	39
ISHARES FTSE UK ALL STKS GILT	IGLT	IE00B1FZSB30	GBP	2180	2.36%	262,414,916	4.10%	120,374	12
ISHARES DOW JONES GLOBAL SUSTAIN.SCREENE	IGSG	IE00B57X3V84	GBX	20	0.02%	78,535	0.00%	3,927	67
ISHARES S&P500 MONTHLY GBP HEDGED	IGUS	IE00B3Y8X563	GBX	296	0.32%	18,907,466	0.30%	63,877	34
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IGWD	IE00B42Y9229	GBX	284	0.31%	21,578,664	0.34%	75,981	115
ISHARES S&P GLBL WATER	IHZO	IE00B1TXK627	GBX	160	0.17%	6,326,137	0.10%	39,538	379
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IHYG	IE00B66F4759	EUR	1344	1.45%	334,459,426	5.22%	248,854	17
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IHYU	IE00B4PY7Y77	USD	92	0.10%	23,020,884	0.36%	250,227	156
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IJPE	IE00B42Z5J44	EUR	40	0.04%	10,360,164	0.16%	259,004	1891
ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	GBX	3368	3.64%	32,744,395	0.51%	9,722	20
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	312	0.34%	20,790,542	0.32%	66,636	45
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	124	0.13%	15,289,054	0.24%	123,299	19
ISHARES FTSE MIB	IMIB	IE00B1XNH568	GBX	52	0.06%	5,268,888	0.08%	101,325	33
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	368	0.40%	13,151,602	0.21%	35,738	25
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZS467	GBX	136	0.15%	2,798,173	0.04%	20,575	1032
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNH334	GBX	148	0.16%	309,669	0.00%	2,092	399
ISHARES BARCAP £ INDEX-LINKED GILTS	INXG	IE00B1FZSD53	GBP	2772	3.00%	147,339,410	2.30%	53,153	27
S&P COMMODITY PRODUCERS OIL AND GAS	IOGP	IE00B6R51Z18	USD	48	0.05%	2,859,734	0.04%	59,578	388
SHARES MSCI POLAND	IPLD	IE00B4M7GH52	USD	44	0.05%	7,322,404	0.11%	166,418	53
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBX	236	0.26%	26,141,849	0.41%	110,771	60
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	68	0.07%	3,343,202	0.05%	49,165	106
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	236	0.26%	9,416,191	0.15%	39,899	119
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52XQP83	USD	20	0.02%	1,158,055	0.02%	57,903	571
ISHARES MSCI RUSSIA CAPPED SWAP \$	IRSS	IE00B3Y06D14	USD	36	0.04%	4,459,343	0.07%	123,871	51
ISHARES MARKIT IBOXX £ CORP BD 1-5	IS15	IE00B5L6R535	GBP	476	0.51%	31,132,814	0.49%	65,405	84
S&P COMMODITY PRODUCERS AGRIBUSINESS	ISAG	IE00B6R52143	USD	12	0.01%	484,287	0.01%	40,357	168
ISHARES MSCI USA \$	ISAM	IE00B60YJY07	USD	12	0.01%	291,831	0.00%	24,319	22
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	44	0.05%	13,000,418	0.20%	295,464	82
ISHARES MSCI USA ISLAMIC	ISDU	IE00B296QM64	USD	16	0.02%	4,059,299	0.06%	253,706	44
ISHARES MSCI WORLD ISLAMIC	ISDW	IE00B27YCN58	USD	12	0.01%	838,480	0.01%	69,873	69
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	12	0.01%	35,592	0.00%	2,966	87
ISHARES FTSE 100	ISF	IE0005042456	GBX	18288	19.77%	952,408,081	14.87%	52,078	3
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	68	0.07%	413,756	0.01%	6,085	151
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDY88	GBX	64	0.07%	14,606,921	0.23%	228,233	269
ISHARES S&P SMALLCAP 600	ISPE	IE00B2QWCY14	GBX	200	0.22%	6,606,421	0.10%	33,032	95
ISHARES MSCI USA ISLAMIC	ISUS	IE00B296QM64	GBX	8	0.01%	52,855	0.00%	6,607	51
ISHARES MSCI WORLD ISLAMIC	ISWD	IE00B27YCN58	GBX	16	0.02%	283,443	0.00%	17,715	71
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	1476	1.60%	89,322,450	1.39%	60,517	27
ISHARES MSCI TURKEY	ITKY	IE00B1FZS574	GBX	524	0.57%	6,756,595	0.11%	12,894	114
ISHARES BARCAP £ TIPS	ITPS	IE00B1FZSC47	GBP	300	0.32%	13,758,959	0.21%	45,863	38
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	416	0.45%	23,478,879	0.37%	56,440	43
ISHARES BARCLAYS CAPITAL US AGG BOND	IUAG	IE00B44CCS96	USD	12	0.01%	28,357,310	0.44%	2,363,109	26
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	2036	2.20%	70,110,469	1.09%	34,435	30
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	688	0.74%	27,880,298	0.44%	40,524	52
ISHARES S&P 500	IUSA	IE0031442068	GBX	5844	6.32%	208,938,075	3.26%	35,753	7
ISHARES S&P500 MONTHLY EURO HEDGED	IUSE	IE00B3ZWK018	EUR	264	0.29%	114,542,025	1.79%	433,871	28
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	216	0.23%	11,345,606	0.18%	52,526	54
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	56	0.06%	7,431,462	0.12%	132,705	68
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IWDE	IE00B441G979	EUR	36	0.04%	1,191,350	0.02%	33,093	123
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	704	0.76%	24,559,016	0.38%	34,885	37
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	2316	2.50%	123,741,206	1.93%	53,429	14
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IWXU	IE00B4WXJF27	USD	8	0.01%	32,106	0.00%	4,013	55
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	744	0.80%	9,528,017	0.15%	12,806	9
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	68	0.07%	3,280,082	0.05%	48,236	243
LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD	LBRU	FR0010499731	USD	16	0.02%	378,210	0.01%	23,638	44
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	60	0.06%	2,676,388	0.04%	44,606	46
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	124	0.13%	1,686,276	0.03%	13,599	136
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	24	0.03%	298,143	0.00%	12,423	68
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LCNE	FR0010455493	GBX	52	0.06%	748,146	0.01%	14,387	39
LYXOR ETF CRB NON EGY (REUTERS/JEFF) \$	LCNU	FR0010455493	USD	4	0.00%	583,739	0.01%	145,935	37
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTU	FR0010455485	USD	20	0.02%	1,326,101	0.02%	66,305	36
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	244	0.26%	4,285,490	0.07%	17,563	54
LYXOR ETF EUROSTOXX50 DIVIDENDS £	LDIV	FR0010869529	GBX	32	0.03%	88,281	0.00%	2,759	119
ETFX DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QJN919	GBX	88	0.10%	1,637,616	0.03%	18,609	1105
LYXOR ETF EAST EUROPE (CECE EXT EUR) GBP	LEEU	FR0010542043	GBX	20	0.02%	101,158	0.00%	5,058	52
LYXOR ETF IBOXX\$ LIQUID EM MKT SOVEREIGN	LEMB	FR0010967233	USD	4	0.00%	21,445	0.00%	5,361	207
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	84	0.09%	3,736,867	0.06%	44,487	85
LYXOR ETF MSCI EMERGING MARKETS (GBP) \$	LEMU	FR0010526780	USD	72	0.08%	2,240,970	0.03%	31,125	77
ETFX DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QJN919	EUR	4	0.00%	257	0.00%	64	28
LYXOR ETF EASTERN EUROPE (GBP) USD	LEUU	FR0010542043	USD	16	0.02%	81,571	0.00%	5,098	47
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	96	0.10%	2,649,738	0.04%	27,601	32
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	4	0.00%	9,170	0.00%	2,293	145
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 £	LKUW	FR0010614834	GBX	8	0.01%	7,023	0.00%	878	138
LYXOR ETF MSCI EM LATIN AMERICA (GBP)	LLAT	FR0010526764	GBX	24	0.03%	368,791	0.01%	15,366	61
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	4	0.00%	8,598	0.00%	2,149	47
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	8	0.01%	259,047	0.00%	32,381	38

## Exchange Traded Funds

Weekly Statistics - 30 January 2012 to 3 February 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	344	0.37%	4,468,718	0.07%	12,990	47
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	180	0.19%	3,057,489	0.05%	16,986	55
ISHARES MARKIT IBOXX \$ CORPORATE BOND	LODE	IE0032895942	USD	796	0.86%	82,298,082	1.28%	103,390	25
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	76	0.08%	3,736,770	0.06%	49,168	68
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) \$	LSAU	FR0010465633	USD	24	0.03%	5,875,943	0.09%	244,831	63
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	44	0.05%	620,819	0.01%	14,110	22
LYXOR ETF S&P 500 CLASS B £	LSPX	LU0496786657	GBX	8	0.01%	105,723	0.00%	13,215	24
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	320	0.35%	12,898,767	0.20%	40,309	52
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	8	0.01%	359,268	0.01%	44,909	66
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	84	0.09%	1,556,097	0.02%	18,525	84
ETF FTSE 100 LEVERAGED 2X FUND	LUK2	IE00B4QJNJ23	GBX	1076	1.16%	56,174,655	0.88%	52,207	35
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	8	0.01%	9,587	0.00%	1,198	83
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	8	0.01%	159,567	0.00%	19,946	41
LYXOR ETF MSCI WORLD MATERIALS TR	MATW	LU0533034046	USD	4	0.00%	151,511	0.00%	37,878	77
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	2976	3.22%	176,435,262	2.75%	59,286	32
PIMCO USD SHORT MATURITY SOURCE ETF	MINT	IE00B67B7N93	USD	24	0.03%	1,016,329	0.02%	42,347	13
MSCI BRAZIL SOURCE ETF	MXBS	IE00B4MYWN47	USD	4	0.00%	169,179	0.00%	42,295	64
MSCI CHINA SOURCE ETF	MXCS	IE00B4LWXK21	USD	24	0.03%	2,197,782	0.03%	91,574	42
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWVS88	USD	224	0.24%	27,166,368	0.42%	121,278	40
MSCI INDIA SOURCE ETF	MXIS	IE00B4Z17P98	USD	68	0.07%	13,467,897	0.21%	198,057	48
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	568	0.61%	11,733,462	0.18%	20,658	16
MSCI WORLD SOURCE ETF	MXWO	IE00B60SX394	USD	12	0.01%	1,752,480	0.03%	146,040	24
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	144	0.16%	1,941,803	0.03%	13,485	53
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	180	0.19%	6,203,778	0.10%	34,465	54
LYXOR ETF MSCI WORLD ENERGY TR	NRGW	LU0533032776	USD	4	0.00%	250,298	0.00%	62,575	300
ETF WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	20	0.02%	122,235	0.00%	6,112	99
ISHARES DAX (OTC)	O006	DE0005933931	EUR	48	0.05%	1,553,593	0.02%	32,366	n/a
ISHARES DJ EURO STOXX (OTC)	O010	DE000A0D8Q07	EUR	4	0.00%	15,571,615	0.24%	3,892,904	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	156	0.17%	34,641,230	0.54%	222,059	n/a
ISHARES DJ EURO STOXX BANKS (OTC)	O012	DE0006289309	EUR	8	0.01%	149,633	0.00%	18,704	n/a
ISHARES DJ EURO STOXX SMALLCAP (OTC)	O018	DE000A0DPM22	EUR	4	0.00%	4,974	0.00%	1,243	n/a
ISHARES DJ STOXX 600 (OTC)	O025	DE0002635307	EUR	4	0.00%	186,250	0.00%	46,562	n/a
ISHARES DJ STOXX 600 BASICRESOURCES(OTC)	O028	DE000A0F5UK5	EUR	4	0.00%	109,892	0.00%	27,473	n/a
ISHARES DOW JONES-AIG COMMODITYSWAP(OTC)	O073	DE000A0H0728	EUR	8	0.01%	902,375	0.01%	112,797	n/a
ISHARES EUR INFLATION LINKED BOND (OTC)	O082	DE000A0HG2S8	EUR	4	0.00%	4,918	0.00%	1,230	n/a
ISHARES EURO GOVERNMENT BOND 3-5 (OTC)	O084	DE000A0LQGD2	EUR	4	0.00%	165,017	0.00%	41,254	n/a
ISHARES MSCI EMERGING MARKETS (OTC)	O106	DE000A0HGZT7	EUR	20	0.02%	31,105,018	0.49%	1,555,251	n/a
ISHARES MSCI WORLD (OTC)	O117	DE000A0HGZR1	EUR	4	0.00%	887,540	0.01%	221,885	n/a
ISHARES NIKKEI 225 (OTC)	O120	DE000A0H08D2	EUR	4	0.00%	419	0.00%	105	n/a
ISHARES S&P 500 (OTC)	O121	DE0002643889	EUR	12	0.01%	575,860	0.01%	47,988	n/a
POWERSHARES FTSE RAFI EU MID-SMALL FUND	PSE5	IE00B23D8Y98	GBX	8	0.01%	4,374,776	0.07%	546,847	49
AGRICULTURE FUND NPV	PSGA	IE00B3BQQ418	GBX	16	0.02%	2,773,901	0.04%	173,369	97
POWERSHARES PALISADES GLOBAL WATER FUND	PSHO	IE00B23D9026	GBX	4	0.00%	40,766	0.00%	10,192	121
POWERSHARES FTSE RAFI ASIA PAC EX-JAPN	PSRA	IE00B23D9463	GBX	16	0.02%	278,788	0.00%	17,424	59
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	16	0.02%	27,490,760	0.43%	1,718,172	110
POWERSHARES FTSE RAFI EMERGING MKTS FD	PSRM	IE00B23D9570	GBX	4	0.00%	505	0.00%	126	71
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	88	0.10%	5,951,076	0.09%	67,626	52
POWERSHARES FTSE RAFI ALL-WORLD 3000 FD	PSRW	IE00B23LNNQ02	GBX	8	0.01%	161,961	0.00%	20,245	58
POWERSHARES DYNAMIC US MARKET FUND	PSWC	IE00B23D9240	GBX	4	0.00%	21	0.00%	5	129
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	64	0.07%	221,890	0.00%	3,467	10
RBS MA LEVDAX X2 MONTHLY INDEX ETF	RDEL	LU0562665348	GBP	8	0.01%	312	0.00%	39	35
RBS MA SHORTEX X2 MONTHLY INDEX ETF	RDES	LU0562665421	GBP	8	0.01%	437	0.00%	55	55
RDX SOURCE ETF	RDXS	IE00B5NDLNO1	USD	120	0.13%	21,095,792	0.33%	175,798	76
RBS MA ESTOXX50 MONTHLY LEV INDEX ETF	REUL	LU0562665694	GBP	36	0.04%	1,344,082	0.02%	37,336	55
RBS MA ESTOXX50 MONTHLY DBL SH INDEX ETF	REUS	LU0562665777	GBP	8	0.01%	568	0.00%	71	89
RBS MA S&P GSCI CPD 2X LEV MTH INDEX ETF	RGLS	LU0562665850	GBP	4	0.00%	174	0.00%	43	75
RBS MARKET ACCESS JIM ROGERS INTCOM IDX	RICI	LU0249326488	GBP	24	0.03%	8,718,401	0.14%	363,267	57
RBS MA LEV FTSE MIB MONTHLY INDEX ETF	RITL	LU0562666239	GBP	8	0.01%	218	0.00%	27	63
RBS MA SH FTSE MIB MONTHLY INDEX ETF	RITS	LU0562666312	GBP	8	0.01%	3,507,161	0.05%	438,395	67
ETF RUSSELL 1000 US LARGE CAP FUND	RONE	IE00B3CNHH32	USD	4	0.00%	59,670	0.00%	14,918	24
ETF RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	20	0.02%	1,943,206	0.03%	97,160	25
ETF RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	48	0.05%	1,497,110	0.02%	31,190	30
RBS MA LEV FTSE 100 MONTHLY INDEX ETF	RUKL	LU0562666072	GBP	8	0.01%	2,042,717	0.03%	255,340	60
RBS MA SH FTSE 100 MONTHLY INDEX ETF	RUKS	LU0562666155	GBP	32	0.03%	2,546,469	0.04%	79,577	56
RBS MARKET ACCESS DAXGLOBAL RSSIA IDX FD	RUSD	LU0269999958	GBP	24	0.03%	1,976,667	0.03%	82,361	86
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBX	80	0.09%	5,010,968	0.08%	62,637	53
FTSE 250 SOURCE ETF	S250	IE00B60SVV01	GBX	4	0.00%	17,398	0.00%	4,349	77
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	92	0.10%	5,445,689	0.09%	59,192	22
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	80	0.09%	12,849,914	0.20%	160,624	67
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	64	0.07%	7,307,481	0.11%	114,179	116
ISHARES BARCAP EURO CORP BOND 1-5E	SE15	IE00B4L60045	GBP	8	0.01%	47,693	0.00%	5,962	46
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QJNJ141	GBX	184	0.20%	5,363,538	0.08%	29,150	42
ISHARES DJ EM SELECT DIVIDEND £	SEGY	IE00B652J904	GBX	280	0.30%	14,194,294	0.22%	50,694	912
ISHARES BARCLAYS EURO TREASURY BOND £	SEDA	IE00B4WXJ664	GBP	8	0.01%	2,255,616	0.04%	281,952	25
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	112	0.12%	6,223,380	0.10%	55,566	79
ISHARES JPMORGAN USD EMERGING MKTS BONDE	SEMB	IE00B2NPKV68	GBX	468	0.51%	6,431,073	0.10%	13,742	42
ISHARES BARC CAP EMG MKT LOC VGT £	SEML	IE00B5M4WH52	GBP	216	0.23%	3,290,744	0.05%	15,235	711
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	224	0.24%	4,953,076	0.08%	22,112	79
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QJNJ141	EUR	40	0.04%	173,410	0.00%	4,335	1127
ISHARES EURO STOXX 50 (ACC)£	SEUA	IE00B4L5YV07	GBX	28	0.03%	1,467,310	0.02%	52,404	28
ISHARES BARCAP GLOBAL INFLATION-LINK BDE	SGIL	IE00B3B8PX14	GBP	184	0.20%	6,944,065	0.11%	37,739	37
ISHARES CITIGROUP GLOBAL GOVERNMENT BD £	SGLO	IE00B3F81K65	GBP	216	0.23%	27,817,775	0.43%	128,786	18
ETF DAXGLOBAL SHIPPING FUND £	SHPP	IE00B3C8MS80	GBX	16	0.02%	41,535	0.00%	2,596	101
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	220	0.24%	7,437,793	0.12%	33,808	35
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	244	0.26%	3,260,958	0.05%	13,365	212
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	16	0.02%	45,346	0.00%	2,834	36
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B00FV011	GBP	2028	2.19%	113,478,720	1.77%	55,956	49
S&P COMMODITY PRODUCERS AGRIBUSINESS	SPAG	IE00B6R52143	GBX	12	0.01%	50,875	0.00%	4,240	167
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	156	0.17%	3,954,758	0.06%	25,351	1347
S&P COMMODITY PRODUCERS OIL AND GAS	SPOG	IE00B6R51Z18	GBX	36	0.04%	871,883	0.01%	24,219	114
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	20	0.02%	93,543	0.00%	4,677	56
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WXJD03	GBX	64	0.07%	2,871,052	0.04%	44,860	57
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	228	0.25%	17,312,651	0.27%	75,933	22
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	160	0.17%	11,876,116	0.19%	74,226	143

# Exchange Traded Funds

Weekly Statistics - 30 January 2012 to 3 February 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES V MSCI ACWI	SSAC	IE00B6R52259	GBX	8	0.01%	577,018	0.01%	72,127	35
ISHARES MSCI USA £	SSAM	IE00B60YJY07	GBX	24	0.03%	79,749	0.00%	3,323	26
ISHARES MARKIT IBOXX CORP BOND EX-FIN	SSXF	IE00B4L60H17	EUR	4	0.00%	15,438	0.00%	3,859	26
ETF DAXGLOBAL STEEL FUND £	STEP	IE00B3CNJ002	GBX	4	0.00%	17,417	0.00%	4,354	98
ETF FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	2872	3.10%	64,271,813	1.00%	22,379	39
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	104	0.11%	21,685,853	0.34%	208,518	71
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WXJF27	GBX	36	0.04%	881,190	0.01%	24,478	55
SPDR S&P US DIVIDEND ARISTOCRATS ETF \$	UDVD	IE00B6YX5D40	USD	112	0.12%	3,354,786	0.05%	29,953	41
LYXOR ETF IBOXX \$ TREASURIES 10Y+	US10	FR0010961003	USD	16	0.02%	3,432,799	0.05%	214,550	40
SPDR BARCLAYS CAPITAL US AGG BOND ETF	USAG	IE00B459R192	USD	12	0.01%	2,338,208	0.04%	194,851	65
SPDR S&P US DIVIDEND ARISTOCRATS ETF	USDV	IE00B6YX5D40	GBP	836	0.90%	26,916,118	0.42%	32,196	270
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	616	0.67%	8,620,215	0.13%	13,994	50
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3LK4075	USD	412	0.45%	143,904,955	2.25%	349,284	151
ETF X-BOFAML IVSTOXX ETF	VSTX	IE00B3T1VR88	EUR	20	0.02%	122,670	0.00%	6,134	256
ETF X-S-NETWORK GLOBAL	WATE	IE00B3CNHB79	USD	4	0.00%	1,918	0.00%	480	96
ETF X-S-NETWORK GLOBAL £	WATP	IE00B3CNHB79	GBX	4	0.00%	11,926	0.00%	2,982	97
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	136	0.15%	3,434,016	0.05%	25,250	357
STOXX EUR 600 OPTIMISED BANKS SOURCE ETF	X7PS	IE00B5MTW060	EUR	16	0.02%	13,541,916	0.21%	846,370	29
DB X-TRACKERS MSCI AC ASIA EX JAPAN £	XAHG	LU0592215825	GBX	20	0.02%	191,720	0.00%	9,586	345
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	340	0.37%	28,409,735	0.44%	83,558	45
DB X-TRACKERS S&P/ASX 200 ETF	XAUS	LU0328474803	GBX	8	0.01%	25,371	0.00%	3,171	45
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	436	0.47%	17,096,780	0.27%	39,213	38
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBX	300	0.32%	6,313,074	0.10%	21,044	44
DBX DBLCI - OY BALANCED ETF	XBCU	LU0460391732	USD	76	0.08%	2,207,365	0.03%	29,044	41
DB X-TRACKERS MSCI BRIC TRN IDX ETF £	XBRI	LU0589685956	GBX	8	0.01%	280,196	0.00%	35,024	71
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBR5	LU0412624354	GBX	16	0.02%	63,325	0.00%	3,958	61
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBU1	LU0321464223	GBX	32	0.03%	1,263,876	0.02%	39,496	45
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUS	LU0321464066	GBX	20	0.02%	365,997	0.01%	18,300	33
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	84	0.09%	368,033	0.01%	4,381	14
MSCI CANADA TRN INDEX ETF (USD)USD	XCAD	LU0476289540	USD	20	0.02%	2,013,125	0.03%	100,656	90
MSCI CANADA TRN INDEX ETF (USD)GBP	XCAN	LU0476289540	GBX	12	0.01%	516,919	0.01%	43,077	89
MSCI MALAYSIA TRN IDX ETF\$	XCS3	LU0514694370	USD	4	0.00%	336,249	0.01%	84,062	67
MSCI THAILAND TRN IDX ETF\$	XCS4	LU0514694701	USD	16	0.02%	1,691,587	0.03%	105,724	91
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	36	0.04%	980,007	0.02%	27,222	84
MSCI CHINA TRN IDX ETF\$	XCS6	LU0514695690	USD	20	0.02%	1,164,630	0.02%	58,231	73
MSCI MALAYSIA TRN INDEX ETF	XCX3	LU0514694370	GBX	28	0.03%	101,056	0.00%	3,609	60
MSCI THAILAND TRN INDEX ETF	XCX4	LU0514694701	GBX	16	0.02%	873,509	0.01%	54,594	92
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	52	0.06%	749,004	0.01%	14,404	79
MSCI CHINA TRN INDEX ETF	XCX6	LU0514695690	GBX	48	0.05%	2,822,088	0.04%	58,793	70
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	24	0.03%	388,132	0.01%	16,172	77
DBLCI OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	100	0.11%	1,428,718	0.02%	14,287	124
DBLCI OY BALANCED ETF	XDBD	LU0292106167	USD	20	0.02%	108,312	0.00%	5,416	100
DB X-TRACKERS DBLCI OY BALANCED ETF	XDBG	LU0460391906	GBX	16	0.02%	124,785	0.00%	7,799	52
DBX FTSE EPRA/NAR DEV EUR REAL EST ETF	XDER	LU0489337690	GBX	8	0.01%	28,924	0.00%	3,616	100
DB X-TRACKERS MSCI EM CON STAP TRN ETF	XECS	LU0592216559	USD	4	0.00%	31,149	0.00%	7,787	89
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP	XEDS	LU04117510616	GBX	60	0.06%	662,779	0.01%	11,046	70
DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP	XEL2	LU0411077828	GBX	16	0.02%	222,130	0.00%	13,883	67
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	88	0.10%	3,492,228	0.05%	39,684	29
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	8	0.01%	47,340	0.00%	5,917	156
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	108	0.12%	5,251,386	0.08%	48,624	20
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	20	0.02%	196,800	0.00%	9,840	66
DB X-TRACKERS MSCI EM UTILITIES TRN ETF	XEUT	LU0592217441	USD	8	0.01%	46,218	0.00%	5,777	87
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	132	0.14%	989,478	0.02%	7,496	238
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	44	0.05%	21,606,890	0.34%	491,066	1
DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$	XGID	LU0322253229	USD	28	0.03%	1,312,290	0.02%	46,867	107
IBOXX EURO SOVEREIGNS EU ZONE TR IDX ETF	XGLE	LU0290355717	EUR	4	0.00%	39,825	0.00%	9,956	24
DB X-TRACKERS STOXX GLBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	164	0.18%	2,685,602	0.04%	16,376	194
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	68	0.07%	5,339,443	0.08%	78,521	96
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	216	0.23%	9,943,672	0.16%	46,036	93
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	64	0.07%	1,962,143	0.03%	30,658	53
DBX MSCI INDONESIA TRN INDEX ETF USD	XIDD	LU0476289623	USD	8	0.01%	115,182	0.00%	14,398	270
DJ STOXX 600 IND GOODS SHORT DAILY ETF	XIGS	LU0412624511	GBX	16	0.02%	2,123,520	0.03%	132,720	50
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475529	GBX	36	0.04%	1,970,529	0.03%	54,737	58
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	60	0.06%	4,948,355	0.08%	82,473	43
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	140	0.15%	6,281,995	0.10%	44,871	44
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XMM3R14	USD	8	0.01%	127,448	0.00%	15,931	147
LEVDEX ETF GBP	XLDX	LU0411075376	GBX	36	0.04%	915,163	0.01%	25,421	152
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	28	0.03%	1,077,643	0.02%	38,487	146
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B4204896	USD	44	0.05%	2,802,476	0.04%	63,693	203
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	16	0.02%	355,911	0.01%	22,244	146
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	100	0.11%	3,123,094	0.05%	31,231	130
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	44	0.05%	95,013	0.00%	2,159	83
CONS STAPLE S&P US SEL SECTOR SOURCE ETF	XLPS	IE00B435BG20	USD	60	0.06%	426,794,339	6.66%	7,113,239	147
UTILITIES S&P US SEL SECTOR SOURCE ETF	XLUS	IE00B3VPKB53	USD	8	0.01%	66,143	0.00%	8,268	147
HEALTH CARE S&P US SEL SECTOR SOURCE ETF	XLVS	IE00B3WMTH43	USD	12	0.01%	266,037	0.00%	22,170	146
CONS DISC S&P US SEL SECTOR SOURCE ETF	XLYS	IE00B449XP68	USD	32	0.03%	1,352,610	0.02%	42,269	146
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	112	0.12%	9,629,645	0.15%	85,979	42
DB X-TRACKERS MSCI EFMAFRICA T50 TRNETF	XMAF	LU0592217524	USD	28	0.03%	2,084,712	0.03%	74,454	85
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	96	0.10%	5,302,834	0.08%	55,238	43
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	200	0.22%	16,294,873	0.25%	81,474	36
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	248	0.27%	8,557,600	0.13%	34,506	37
DB X-TRACKERS FTSE 250 ETF	XMCC	LU0292097317	GBX	64	0.07%	2,670,619	0.04%	41,728	66
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMEA	LU0292109005	GBX	16	0.02%	921,377	0.01%	57,586	158
DB X-TRACKERS MSCI EM CON DIS TRN ETF	XMEC	LU0592216476	USD	12	0.01%	185,936	0.00%	15,495	89
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMED	LU0274209237	USD	16	0.02%	1,890,697	0.03%	118,169	40
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	1168	1.26%	71,442,029	1.12%	61,166	20
DB X-TRACKERS MSCI EM TELECOMM TRN ETF	XMEN	LU0592217367	USD	8	0.01%	99,641	0.00%	12,455	112
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	104	0.11%	2,895,260	0.05%	27,839	150
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	20	0.02%	90,270	0.00%	4,514	43
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	80	0.09%	468,145	0.01%	5,852	167
DBX MSCI INDONESIA TRN INDEX ETF	XMID	LU0476289623	GBX	116	0.13%	10,648,408	0.17%	91,797	117
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	12	0.01%	83,365	0.00%	6,947	29
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	40	0.04%	884,524	0.01%	22,113	26
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	36	0.04%	1,991,279	0.03%	55,313	52

## Exchange Traded Funds

Weekly Statistics - 30 January 2012 to 3 February 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	56	0.06%	4,587,348	0.07%	81,917	52
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	1372	1.48%	148,969,376	2.33%	108,578	18
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	260	0.28%	3,690,709	0.06%	14,195	43
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	72	0.08%	4,092,853	0.06%	56,845	44
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	164	0.18%	11,535,255	0.18%	70,337	46
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	48	0.05%	1,452,717	0.02%	30,265	48
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	160	0.17%	26,846,671	0.42%	167,792	12
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	100	0.11%	8,559,660	0.13%	85,597	15
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	408	0.44%	334,904,005	5.23%	820,843	16
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	116	0.13%	20,219,621	0.32%	174,307	14
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	32	0.03%	5,185,520	0.08%	162,048	51
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	112	0.12%	3,101,044	0.05%	27,688	50
DB X-TRACKERS MSCI PHILIPPINES IDX £	XPHG	LU0592215403	GBX	44	0.05%	1,098,360	0.02%	24,963	196
DB X-TRACKERS MSCI PHILIPPINES IDX \$	XPHI	LU0592215403	USD	48	0.05%	433,253	0.01%	9,026	231
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	220	0.24%	4,775,674	0.07%	21,708	41
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	12	0.01%	3,910	0.00%	326	40
RUSSELL 2000 ETF	XRUD	LU0322248658	USD	56	0.06%	7,338,520	0.11%	131,045	33
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	44	0.05%	4,088,958	0.06%	92,931	26
DB X-TRACKERS RUSSELL MIDCAP INDEX ETF	XRUN	LU0592217953	USD	8	0.01%	71,882	0.00%	8,985	1142
S&P 500 2X LEVERAGED INDEX ETF(USD)USD	XS2D	LU0411078552	USD	28	0.03%	2,438,732	0.04%	87,098	53
STOXX 600 FOOD & BEVERAGE	XS3R	LU0292105359	GBX	12	0.01%	54,332	0.00%	4,528	54
STOXX 600 UTILITIES	X56R	LU0292104899	GBX	12	0.01%	30,640	0.00%	2,553	51
STOXX 600 BANKS	X57R	LU0292103651	GBX	96	0.10%	1,074,980	0.02%	11,198	59
STOXX 600 BANKS SHORT DAILY ETF	X57S	LU0322249037	GBX	180	0.19%	3,060,213	0.05%	17,001	56
STOXX 600 TECHNOLOGY	X58R	LU0292104469	GBX	8	0.01%	15,604	0.00%	1,951	66
SHORTDAX X2 ETF(EUR)GBP	XSD2	LU0411075020	GBX	52	0.06%	1,168,868	0.02%	22,478	153
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	176	0.19%	1,005,596	0.02%	5,714	52
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	40	0.04%	882,683	0.01%	22,067	18
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	12	0.01%	1,601,067	0.02%	133,422	57
STOXX 600 OIL & GAS SHORT DAILY ETF	XSES	LU0322249623	GBX	16	0.02%	1,248,930	0.02%	78,058	61
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	8	0.01%	6,446	0.00%	806	89
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	52	0.06%	221,738	0.00%	4,264	100
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	40	0.04%	1,976,773	0.03%	49,419	70
S&P EUROPE 350 SHARIAH ETF	XSHE	LU0328475107	GBX	8	0.01%	129,411	0.00%	16,176	81
S&P JAPAN 500 SHARIAH ETF	XSHJ	LU0328475289	GBX	8	0.01%	259,297	0.00%	32,412	73
S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	20	0.02%	587,547	0.01%	29,377	937
STOXX 600 INSURANCE	X5IR	LU0292105193	GBX	16	0.02%	81,356	0.00%	5,085	60
STOXX 600 TELECOMMUNICATIONS	X5KR	LU0292104030	GBX	28	0.03%	380,145	0.01%	13,577	51
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	56	0.06%	687,332	0.01%	12,274	72
STOXX 600 INDUSTRIAL GOODS	XSNR	LU0292106084	GBX	4	0.00%	40,155	0.00%	10,039	51
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	80	0.09%	17,759,798	0.28%	221,997	23
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	100	0.11%	2,515,883	0.04%	25,159	55
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	268	0.29%	46,487,631	0.73%	173,461	29
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	80	0.09%	3,757,839	0.06%	46,973	15
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	48	0.05%	552,866	0.01%	11,518	19
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	64	0.07%	1,766,068	0.03%	27,595	17
STOXX 600 ETF	X5X6	LU0328475792	GBX	12	0.01%	23,198	0.00%	1,933	57
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT21	LU0411078636	GBX	88	0.10%	908,342	0.01%	10,322	72
S&P 500 2X INVERSE INDEX ETF(USD)USD	XT2D	LU0411078636	USD	20	0.02%	1,524,571	0.02%	76,229	54
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	88	0.10%	1,758,163	0.03%	19,979	35
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	1532	1.66%	54,866,824	0.86%	35,814	13
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	1984	2.14%	79,657,020	1.24%	40,150	10
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	36	0.04%	244,335	0.00%	6,787	64
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	96	0.10%	969,700	0.02%	10,101	66
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	56	0.06%	1,874,937	0.03%	33,481	4
IBOX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	40	0.04%	23,969,915	0.37%	599,248	144
DBX2 US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	4	0.00%	22,735	0.00%	5,684	39
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	76	0.08%	588,019	0.01%	7,737	474
DB X-TRACKERS MSCI W ENERGYTRN ETF	XWED	LU0540980736	USD	12	0.01%	97,177	0.00%	8,098	72
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	16	0.02%	165,233	0.00%	10,327	69
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWSN	LU0540980496	GBX	20	0.02%	128,344	0.00%	6,417	72
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	28	0.03%	162,497	0.00%	5,803	76
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWST	LU0540980579	GBX	16	0.02%	112,692	0.00%	7,043	74
DB X-TRACKERS MSCI W UTILTRN ETF	XWSU	LU0540980652	GBX	20	0.02%	164,414	0.00%	8,221	73
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	104	0.11%	944,544	0.01%	9,082	78
DB X-TRACKERS FTSE CHINA 25 ETF	XX2S	LU0292109856	GBX	128	0.14%	2,996,027	0.05%	23,406	31
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	72	0.08%	2,672,417	0.04%	37,117	33
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	104	0.11%	985,318	0.02%	9,474	58

## Exchange Traded Commodities

Weekly Statistics - 30 January 2012 to 3 February 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
UBS ETC(UBS BBG CMCI ACTIVE)GBP	ACTG	CH0110817050	GBP	8	0.02%	34,430	0.00%	4,304	68
ETFS AGRICULTURE £ DJ-UBSCI	AGAP	GB00B15KYH63	GBX	264	0.74%	1,397,406	0.07%	5,293	43
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	152	0.43%	1,299,042	0.07%	8,546	23
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	40	0.11%	971,595	0.05%	24,290	59
UBS ETC(UBS BBG CMCI AGR IDX)GBP	AGRG	CH0106364422	GBP	4	0.01%	6,314	0.00%	1,579	144
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	992	2.78%	48,501,375	2.52%	48,893	24
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	400	1.12%	14,325,232	0.74%	35,813	23
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	284	0.80%	27,856,878	1.45%	98,088	14
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	16	0.04%	69,471	0.00%	4,342	43
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	556	1.56%	34,013,020	1.77%	61,174	31
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	100	0.28%	4,722,821	0.25%	47,228	73
ETFS PETROLEUM DJ-UBSCI	AIGO	GB00B15KYC19	USD	48	0.13%	3,221,022	0.17%	67,105	14
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	348	0.97%	23,127,096	1.20%	66,457	45
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	16	0.04%	117,200	0.01%	7,325	29
ETFS EX-ENERGY DJ-UBSCI	AIGX	GB00B15KYD26	USD	4	0.01%	20,059	0.00%	5,015	44
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	152	0.43%	5,118,142	0.27%	33,672	59
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	28	0.08%	274,493	0.01%	9,803	19
ETFS 3X LONG AUD SHORT GBP	AUP3	JE00B3T7LF46	GBX	8	0.02%	15,962	0.00%	1,995	29
ETFS GOLD	BULL	GB00B15KXX56	USD	548	1.54%	53,987,888	2.80%	98,518	8
ETFS GOLD £	BULP	GB00B15KXX56	GBX	344	0.96%	7,953,260	0.41%	23,120	28
ETFS LONG CAD SHORT USD £	CADP	JE00B68GRL13	GBX	4	0.01%	1,885	0.00%	471	19
ETFS CARBON SECURITIES EUR	CARB	JE00B3CG6315	EUR	8	0.02%	157,506	0.01%	19,688	1287
ETFS CARBON SECURITIES GBP	CARP	JE00B3CG6315	GBX	24	0.07%	137,267	0.01%	5,719	313
ETFS FORWARD LIVE CATTLE	CATF	JE00B24DM245	USD	4	0.01%	15,790	0.00%	3,948	74
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	36	0.10%	3,287,585	0.17%	91,322	36
ETFS LONG CHF SHORT USD £	CHFF	JE00B68GVR52	GBX	4	0.01%	6,778	0.00%	1,695	19
ETFS SHORT CHF LONG GBP	CHGB	JE00B3NKM36	GBX	8	0.02%	165,760	0.01%	20,720	19
UBS ETC(UBS BBG CMCI COMPOSITE IDX)GBP	CMCG	CH0106337634	GBP	4	0.01%	20,859	0.00%	5,215	69
UBS ETC(UBS BBG CMCI COCOA IDX)EUR	COCE	CH0106343566	EUR	12	0.03%	927,283	0.05%	77,274	144
UBS ETC(UBS BBG CMCI COCOA IDX)GBP	COCG	CH0106346015	GBP	8	0.02%	1,051,272	0.05%	131,409	87
ETFS COCOA	COCO	JE00B2QXZK10	USD	80	0.22%	1,699,444	0.09%	21,243	109
UBS ETC(UBS BBG CMCI COCOA IDX)USD	COCU	CH0106345793	USD	8	0.02%	688,089	0.04%	86,011	86
ETFS COFFEE	COFF	GB00B15KXP72	USD	44	0.12%	384,360	0.02%	8,735	78
ETFS COPPER	COPA	GB00B15KXQ89	USD	348	0.97%	34,593,628	1.80%	99,407	12
ETFS CORN	CORN	GB00B15KXS04	USD	316	0.89%	7,411,377	0.38%	23,454	36
ETFS COTTON	COTN	GB00B15KXT11	USD	60	0.17%	344,074	0.02%	5,735	89
ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	USD	756	2.12%	36,527,120	1.90%	48,316	12
IPATH DJ-UBS COMMODITY INDEXSM TR ETN	DJUB	DE000BC1C7J1	GBX	4	0.01%	540,270	0.03%	135,068	79
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24DM55	USD	12	0.03%	9,251,077	0.48%	70,923	36
ETFS 3X LONG EUR SHORT GBP	EUP3	JE00B3VJDN05	GBX	12	0.03%	1,316,844	0.07%	109,737	50
ETFS LONG EUR SHORT USD £	EURP	JE00B68GS416	GBX	4	0.01%	329,980	0.02%	82,495	31
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	32	0.09%	224,521	0.01%	7,016	54
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	280	0.78%	66,133,311	3.43%	236,190	24
ETFS FORWARD INDUSTRIAL METALS DJUBSCIF3	FIND	JE00B24DMJ18	USD	40	0.11%	95,547,257	4.96%	2,388,681	93
UBS ETC(UBS BBG SPGSCI CON MAT)GBP	FLEG	CH0106443218	GBP	4	0.01%	45,056	0.00%	11,264	68
ETFS FORWARD PETROLEUM DJ-UBSCI-F3	FPET	JE00B24DMF79	USD	24	0.07%	1,536,166	0.08%	64,007	71
ETFS LONG AUD SHORT GBP	GBAU	JE00B3S7BB10	GBX	8	0.02%	79,945	0.00%	9,993	15
ETFS LONG CAD SHORT GBP	GBCA	JE00B3X07W84	GBX	4	0.01%	135,134	0.01%	33,784	24
ETFS LONG CHF SHORT GBP	GBCH	JE00B3SX3R93	GBX	16	0.04%	283,780	0.01%	17,736	16
ETFS LONG JPY SHORT GBP	GBJP	JE00B3XR4V72	GBX	12	0.03%	90,538	0.00%	7,545	16
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5RB71	GBX	60	0.17%	573,929	0.03%	9,565	31
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	1736	4.86%	298,651,551	15.50%	172,034	9
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	564	1.58%	25,084,791	1.30%	44,477	13
ETFS LONG EUR SHORT GBP	GBUR	JE00B3Y3S264	GBX	16	0.04%	1,243,693	0.06%	77,731	22
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	16	0.04%	195,395	0.01%	12,212	17
UBS ETC(UBS BBG CMCI GOLD IDX)EUR	GLDE	CH0106346825	EUR	8	0.02%	100,143	0.01%	12,518	85
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	40	0.11%	521,520	0.03%	13,038	42
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	1132	3.17%	51,074,181	2.65%	45,119	29
ISHARES PHYSICAL PALLADIUM ETC	IPDM	IE00B4556L06	USD	12	0.03%	633,854	0.03%	52,821	46
ISHARES PHYSICAL PLATINUM ETC	IPLT	IE00B4LHWP62	USD	8	0.02%	105,850	0.01%	13,231	40
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCWG09	USD	80	0.22%	2,837,121	0.15%	35,464	34
ETFS SHORT JPY LONG GBP	JPGB	JE00B3QBQJ84	GBX	24	0.07%	65,501	0.00%	2,729	18
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	8	0.02%	36,871	0.00%	4,609	78
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFFV71	USD	32	0.09%	876,021	0.05%	27,376	67
ETFS LEVERAGED ALUMINIUM	LALU	JE00B2NFTC05	USD	32	0.09%	162,482	0.01%	5,078	123
ETFS 3X LONG AUD SHORT USD	LAU3	JE00B3W2CR59	USD	4	0.01%	4,032	0.00%	1,008	30
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	892	2.50%	20,233,170	1.05%	22,683	28
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	32	0.09%	300,659	0.02%	9,396	156
ETFS LEVERAGED COCOA	LCOC	JE00B2NFFV83	USD	116	0.32%	602,631	0.03%	5,195	200
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	232	0.65%	4,296,720	0.22%	18,520	28
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	64	0.18%	2,091,396	0.11%	32,678	80
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	56	0.16%	245,830	0.01%	4,390	122
ETFS 3X LONG EUR SHORT USD	LEU3	JE00B3Y5F176	USD	20	0.06%	1,187,197	0.06%	59,360	51
ETFS LONG EUR SHORT USD	LEUR	JE00B68GS416	USD	16	0.04%	668,347	0.03%	41,772	23
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	28	0.08%	749,509	0.04%	26,768	56
ETFS 3X LONG GBP SHORT USD	LGB3	JE00B3S8FZ51	USD	8	0.02%	15,863	0.00%	1,983	52
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	16	0.04%	52,968	0.00%	3,310	93
ETFS LEVERAGED HEATING OIL	LHEA	JE00B2NFTM03	USD	44	0.12%	500,028	0.03%	11,364	52
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFFV688	USD	56	0.16%	319,684	0.02%	5,709	79
ETFS LONG INR SHORT USD £	LINP	JE00B66M5848	GBX	8	0.02%	3,520	0.00%	440	54
ETFS LONG INR SHORT USD	LINR	JE00B66M5848	USD	8	0.02%	99,390	0.01%	12,424	383
ETFS LEVERAGED LIVE CATTLE	LLCT	JE00B2NFTP34	USD	12	0.03%	355,496	0.02%	29,625	95
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	12	0.03%	52,680	0.00%	4,390	199
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	28	0.08%	185,987	0.01%	6,642	105
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	4140	11.60%	27,034,908	1.40%	6,530	54
ETFS LEVERAGED NICKEL	LNIK	JE00B2NFTR57	USD	60	0.17%	195,956	0.01%	3,266	119
ETFS LONG NOK SHORT USD	LNOK	JE00B68GTQ08	USD	4	0.01%	327,038	0.02%	81,760	30
ETFS LEVERAGED ENERGY DJ-UBSCI	LNRG	JE00B2NFTF34	USD	16	0.04%	548,036	0.03%	34,252	32
ETFS LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	USD	1416	3.97%	28,285,080	1.47%	19,975	21
ETFS LEVERAGED PETROLEUM DJ-UBSCI	LPET	JE00B2NFT971	USD	20	0.06%	918,756	0.05%	45,938	31
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFFV134	USD	160	0.45%	2,826,185	0.15%	17,664	61
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFFV795	USD	88	0.25%	1,202,311	0.06%	13,663	51
ETFS LEVERAGED SOFTS DJ-UBSCI	LSFT	JE00B2NFTB97	USD	28	0.08%	36,580	0.00%	1,306	139
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	1644	4.61%	36,499,483	1.89%	22,202	73

## Exchange Traded Commodities

Weekly Statistics - 30 January 2012 to 3 February 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	12	0.03%	206,084	0.01%	17,174	75
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	80	0.22%	2,256,543	0.12%	28,207	117
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	24	0.07%	11,191,204	0.58%	466,300	109
ETFS LEVERAGED TIN	LTIM	JE00B2NFV241	USD	56	0.16%	1,018,258	0.05%	18,183	244
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	776	2.17%	8,256,444	0.43%	10,640	62
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	20	0.06%	61,576	0.00%	3,079	146
UBS ETC(UBS BBG CMCI COPPER IDX)GBP	MSUG	CH0106366229	GBP	4	0.01%	35,435	0.00%	8,859	88
ETFS FORWARD NATURAL GAS	NGAF	JE00B24DM351	USD	32	0.09%	706,469	0.04%	22,077	68
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	1192	3.34%	16,653,629	0.86%	13,971	30
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	496	1.39%	5,166,752	0.27%	10,417	65
ETFS NICKEL	NICK	GB00B15KY211	USD	144	0.40%	2,348,564	0.12%	16,309	42
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	560	1.57%	63,483,232	3.30%	113,363	18
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	128	0.36%	11,051,663	0.57%	86,341	16
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	612	1.71%	5,598,329	0.29%	9,148	32
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	28	0.08%	261,496	0.01%	9,339	28
ETFS BRENT 1YR	OSB1	JE00B1YNN4R61	USD	36	0.10%	1,820,522	0.09%	50,570	42
ETFS BRENT 2YR	OSB2	JE00B1YNNW12	USD	12	0.03%	713,942	0.04%	59,495	55
ETFS BRENT 3YR	OSB3	JE00B1YPP7409	USD	20	0.06%	1,374,076	0.07%	68,704	67
ETFS WTI 2YR	OSW2	JE00B1YPPB712	USD	36	0.10%	186,314	0.01%	5,175	62
ETFS WTI 3YR	OSW3	JE00B1YPPB936	USD	8	0.02%	68,305	0.00%	8,538	106
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	840	2.35%	37,129,514	1.93%	44,202	24
ETFS PHYSICAL ALUMINIUM	PHAL	JE00B4MG1D30	USD	44	0.12%	51,655	0.00%	1,174	57
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	3668	10.28%	409,191,940	21.24%	111,557	5
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	44	0.12%	692,565	0.04%	15,740	97
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	3224	9.03%	145,294,687	7.54%	45,067	13
ETFS PHYSICAL LEAD	PHLP	JE00B45M6883	USD	8	0.02%	5,428	0.00%	679	70
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	208	0.58%	21,397,433	1.11%	102,872	42
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	120	0.34%	7,419,351	0.39%	61,828	106
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	180	0.50%	3,701,699	0.19%	20,565	63
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	1144	3.20%	47,361,680	2.46%	41,400	19
ETFS PHYSICAL TIN	PHSN	JE00B4L22R36	USD	8	0.02%	18,014	0.00%	2,252	171
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	1212	3.40%	20,474,420	1.06%	16,893	39
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	8	0.02%	5,851	0.00%	731	61
ETFS 3X SHORT USD LONG GBP	PUS3	JE00B43NB445	GBX	8	0.02%	79,714	0.00%	9,964	41
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	240	0.67%	45,025,190	2.34%	187,605	2047
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	40	0.11%	19,151,790	0.99%	478,795	39
ETFS 3X SHORT AUD LONG GBP	SAP3	JE00B3WWTNN91	GBX	16	0.04%	237,771	0.01%	14,861	46
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCM170	USD	136	0.38%	3,016,140	0.16%	22,178	70
ETFS SHORT AUD LONG USD £	SAUP	JE00B68GQZ83	GBX	316	0.89%	5,510,008	0.29%	17,437	2189
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	156	0.44%	4,306,098	0.22%	27,603	46
ETFS SHORT CAD LONG USD £	SCDP	JE00B68GS291	GBX	4	0.01%	2,469	0.00%	617	20
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	8	0.02%	24,382	0.00%	3,048	114
ETFS SHORT CHF LONG USD £	SCHP	JE00B68GV776	GBX	12	0.03%	1,948,560	0.10%	162,380	21
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	20	0.06%	131,335	0.01%	6,567	109
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	252	0.71%	19,671,327	1.02%	78,061	16
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	20	0.06%	103,329	0.01%	5,166	46
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	16	0.04%	44,258	0.00%	2,766	119
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	148	0.41%	3,563,829	0.19%	24,080	38
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	276	0.77%	5,358,490	0.28%	19,415	28
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	108	0.30%	7,237,558	0.38%	67,014	35
ETFS SHORT GASOLINE	SGAS	JE00B24DKB91	USD	8	0.02%	300,670	0.02%	37,584	31
ETFS 3X SHORT GBP LONG USD	SGB3	JE00B3XJ8K03	USD	68	0.19%	1,255,545	0.07%	18,464	49
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	12	0.03%	428,817	0.02%	35,735	22
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	136	0.38%	3,885,441	0.20%	28,569	24
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	684	1.92%	344,476,560	17.88%	503,621	7
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	452	1.27%	7,613,211	0.40%	16,843	35
SOURCE PHYSICAL GOLD P-ETC	SGLP	IE00B579F325	GBX	12	0.03%	568,275	0.03%	47,356	10
UBS ETC(UBS BBG CMCI SILVER IDX)EUR	SILE	CH0106347005	EUR	4	0.01%	464,733	0.02%	116,183	87
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	16	0.04%	85,799	0.00%	5,362	46
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WFM884	USD	60	0.17%	1,923,882	0.10%	32,065	138
ETFS SHORT JPY LONG USD £	SJPP	JE00B68GT596	GBX	36	0.10%	464,959	0.02%	12,916	22
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	36	0.10%	873,639	0.05%	24,268	110
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	4	0.01%	45,532	0.00%	11,383	125
ETFS SHORT LEAN HOGS	SLHO	JE00B24DKF30	USD	12	0.03%	38,384	0.00%	3,199	30
ETFS SILVER	SLVR	GB00B15KY328	USD	224	0.63%	4,854,681	0.25%	21,673	42
ETFS SHORT EX-ENERGY DJ-UBSCI	SNEY	JE00B24DKX12	USD	8	0.02%	138,760	0.01%	17,345	62
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	384	1.08%	10,501,826	0.55%	27,349	26
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	24	0.07%	507,813	0.03%	21,159	109
ETFS SHORT ENERGY DJ-UBSCI	SNRG	JE00B24DKV97	USD	12	0.03%	769,152	0.04%	64,096	12
ETFS SHORT NZD LONG USD	SNZD	JE00B68GTN76	USD	8	0.02%	483,514	0.03%	60,439	19
ETFS SHORT NZD LONG USD £	SNZP	JE00B68GTN76	GBX	12	0.03%	34,095	0.00%	2,841	20
IPATH S&P GSCI SOFTS INDEX TR ETN	SOFT	DE000BC1DBL1	GBX	4	0.01%	5,376	0.00%	1,344	102
ETFS SHORT WTI CRUDE OIL	SOIL	JE00B24DK975	USD	452	1.27%	14,025,311	0.73%	31,029	18
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	64	0.18%	1,518,556	0.08%	23,727	39
ETFS SOYBEAN OIL	SOYO	GB00B15KY435	USD	24	0.07%	2,224,545	0.12%	92,689	40
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	240	0.67%	28,949,364	1.50%	120,622	33
ISHARES PHYSICAL PALLADIUM ETC	SPDM	IE00B4556L06	GBX	24	0.07%	498,336	0.03%	20,764	53
ETFS SHORT PETROLEUM DJ-UBSCI	SPET	JE00B24DKW05	USD	4	0.01%	550,408	0.03%	137,602	26
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	24	0.07%	202,987	0.01%	8,458	40
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHWP62	GBX	32	0.09%	136,708	0.01%	4,272	47
ETFS SHORT SEK LONG USD £	SSEP	JE00B68GV865	GBX	4	0.01%	334,303	0.02%	83,576	34
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	148	0.41%	2,866,170	0.15%	19,366	53
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCWVG09	GBX	108	0.30%	2,054,355	0.11%	19,022	39
SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VD170	USD	16	0.04%	443,074	0.02%	27,692	36
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	28	0.08%	328,853	0.02%	11,745	43
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	24	0.07%	199,330	0.01%	8,305	97
ETFS SHORT SOYBEAN OIL	SSYO	JE00B24DKL99	USD	8	0.02%	853,331	0.04%	106,666	43
ETFS SUGAR	SUGA	GB00B15KY658	USD	100	0.28%	18,810,521	0.98%	188,105	58
ETFS 3X SHORT EUR LONG GBP	SUP3	JE00B3W0MY68	GBX	24	0.07%	1,829,091	0.09%	76,212	43
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	84	0.24%	4,695,173	0.24%	55,895	40
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TG7R50	GBX	4	0.01%	31,880	0.00%	7,970	42
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	8	0.02%	39,040	0.00%	4,880	101
ETFS TIN	TINM	JE00B2QY0H68	USD	16	0.04%	90,730	0.00%	5,671	189
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	28	0.08%	1,611,673	0.08%	57,560	24

## Exchange Traded Commodities

Weekly Statistics - 30 January 2012 to 3 February 2012



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	40	0.11%	346,593	0.02%	8,665	32
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	28	0.08%	442,311	0.02%	15,797	31
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCLY57	GBX	20	0.06%	386,333	0.02%	19,317	39
ETFS WHEAT	WEAT	GB00B15KY765	USD	756	2.12%	21,733,211	1.13%	28,748	41
DB PHYSICAL COPPER ETC SEC 01/07/61	XCO1	GB00B65JPB96	USD	228	0.64%	2,722,902	0.14%	11,943	493
DB NATURAL GAS BOOSTER ETC	XCT2	GB00B438CS06	USD	24	0.07%	126,160	0.01%	5,257	91
DB AGRICULTURE BOOSTER ETC	XCT6	GB00B3WKJL25	USD	4	0.01%	2,320,752	0.12%	580,188	93
DB INDUSTRIAL METALS BOOSTER ETC	XCT7	GB00B3WKJL25	USD	4	0.01%	29,084	0.00%	7,271	43
DB ENERGY BOOSTER ETC	XCT8	GB00B3QRNJ57	USD	16	0.04%	657,023	0.03%	41,064	27
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SC0P31	USD	16	0.04%	4,202,919	0.22%	262,682	273
DB S&P GSCI INDUSTRIAL METALS ETC	XET7	GB00B3YH0180	USD	16	0.04%	51,916	0.00%	3,245	43
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	280	0.78%	17,333,064	0.90%	61,904	85
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	20	0.06%	126,333	0.01%	6,317	79
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	24	0.07%	37,754	0.00%	1,573	27
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	4	0.01%	17,830	0.00%	4,457	65
DB PHYSICAL PLATINIUM ETC	XPLA	GB00B57GJC05	USD	4	0.01%	65,687	0.00%	16,422	364
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	56	0.16%	653,198	0.03%	11,664	294
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	28	0.08%	11,176,827	0.58%	399,172	69
ETFS ZINC	ZINC	GB00B15KY872	USD	108	0.30%	605,684	0.03%	5,608	31

## Exchange Traded Notes

Weekly Statistics - 30 January 2012 to 3 February 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETN ON SPGS AGRICULTURAL ER	AGCG	JE00B3Q5KY34	GBP	4	2.38%	14,991	0.08%	3,748	23.8931
ETN ON GOLD SPOT	GOLE	JE00B5PSMK77	EUR	24	14.29%	5,152,683	28.25%	214,695	82.4991
ETN ON GOLD SPOT	GOLG	JE00B3PMLY21	GBP	36	21.43%	8,512,400	46.67%	236,456	50.6402
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	48	28.57%	3,665,256	20.09%	76,360	27.0678
ETN ON SILVER SPOT	SLVU	JE00B3MWWX12	USD	4	2.38%	1,708	0.01%	427	128.4361
IPATH VSTOXX SHORT TERM FUTURES ETN	V SXG	DE000BC2KTT9	GBX	4	2.38%	400,180	2.19%	100,045	354.612
IPATH VSTOXX MID TERM FUT.ETN SRS IPVSM1	V SX Y	DE000BC2KYE1	EUR	8	4.76%	15,219	0.08%	1,902	344.0383
IPATH S&P 500 VIX MID-TERM FUTURES ETN	V XIM	DE000BC1C7R4	GBX	20	11.90%	69,752	0.38%	3,488	387.1654
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	V XIS	DE000BC1C7Q6	GBX	20	11.90%	409,316	2.24%	20,466	360.2113

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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.