

# Exchange Traded Funds

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
AMUNDI ETF S&P 500 - A	500	FR0010892224	GBX	6	0.02%	2,110,640	0.11%	351,773	66
SPDR MSCI ACWI ETF \$	ACWD	IE00B4425B48	USD	6	0.02%	630,975	0.03%	105,162	70
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	4	0.02%	61,802	0.00%	15,451	95
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	15	0.06%	93,936	0.00%	6,262	69
ETFX DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTE	IE00B3CNHC86	EUR	1	0.00%	108,326	0.01%	108,326	89
ETFX DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	5	0.02%	163,655	0.01%	32,731	91
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	5	0.02%	109,237	0.01%	21,847	67
RBS MARKET ACCESS DAXGLOBAL ASIA IDX FND	ASDX	LU0259323235	GBP	2	0.01%	255,224	0.01%	127,612	100
ETFX DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	5	0.02%	200,935	0.01%	40,187	196
ETFX DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	58	0.23%	1,849,743	0.09%	31,892	156
ETFX STOXX 600 BASIC RES. FD £	BASP	IE00B3CNH733	GBX	2	0.01%	3,742	0.00%	1,871	30
ETFX STOXX 600 BASIC RES. FD	BASR	IE00B3CNH733	EUR	4	0.02%	212,442	0.01%	53,110	94
RBS MARKET ACCESS DAXGLOBAL BRIC IDX FND	BRDX	LU0269999792	GBP	3	0.01%	502,856	0.03%	167,619	71
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	243	0.98%	5,740,604	0.29%	23,624	40
CS ETF (IE) ON IBOXX EUR GOVT 7-10	CBE0	IE00B3VTN290	EUR	2	0.01%	544,563	0.03%	272,282	81
CS ETF (IE) ON IBOXX EUR GOVT 1-3	CBE3	IE00B3VTMJ91	EUR	1	0.00%	4,332	0.00%	4,332	40
CS ETF (IE) ON IBOXX EUR GOVT 3-7	CBE7	IE00B3VTML14	EUR	1	0.00%	178,514	0.01%	178,514	40
CS ETF (IE) ON IBOXX USD GOVT 1-3	CBU3	IE00B3VWN179	USD	1	0.00%	1,345	0.00%	1,345	45
CS ETF (IE) ON IBOXX USD GOVT 3-7	CBU7	IE00B3VWN393	USD	5	0.02%	1,231,652	0.06%	246,330	47
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	2	0.01%	269,565	0.01%	134,783	85
CS ETF (IE) ON CSI 300	CCSI	IE00B5VG7J94	USD	2	0.01%	6,789	0.00%	3,395	250
CS ETF (IE) ON MSCI EM EMEA	CEME	IE00B5W0VQ55	USD	5	0.02%	538,299	0.03%	107,660	61
CS ETF (LUX) ON MSCI EMU LARGE CAP	CEUL	LU0154139132	EUR	1	0.00%	1,522,884	0.08%	1,522,884	58
AMUNDI ETF MSCI FRANCE	CFR	FR0010655704	GBX	1	0.00%	277,830	0.01%	277,830	9
AMUNDI ETF MSCI GERMANY	CG1	FR0010655712	GBX	10	0.04%	2,464,110	0.12%	246,411	27
AMUNDI ETF MSCI INDIA	CI2	FR0010713727	GBX	3	0.01%	695,080	0.03%	231,693	64
AMUNDI ETF MSCI INDIA	CI2U	FR0010869784	USD	1	0.00%	229,574	0.01%	229,574	60
CS ETF (IE) ON MSCI INDIA £	CIN1	IE00B564MX78	GBX	11	0.04%	1,137,138	0.06%	103,376	73
CS ETF (IE) ON DOW JONES INDUS.AVERAGE	CIND	IE00B53L4350	USD	9	0.04%	373,229	0.02%	41,470	67
AMUNDI ETF MSCI JAPAN - A	CJ1	FR0010688242	GBX	7	0.03%	1,903,980	0.09%	271,997	27
CS ETF (IE) ON MSCI JAPAN SMALL CAP	CJPS	IE00B3VWVK93	GBX	6	0.02%	697,170	0.03%	116,195	80
CS ETF (IE) ON MSCI EM EMEA £	CME1	IE00B5W0VQ55	GBX	1	0.00%	127,187	0.01%	127,187	61
AMUNDI ETF MSCI EMU	CMU	FR0010655688	GBX	4	0.02%	748,768	0.04%	187,192	20
CS ETF (IE) ON MSCI MEXICO CAPPED	CMXC	IE00B5WHFQ43	USD	1	0.00%	508,687	0.03%	508,687	66
AMUNDI ETF MSCI NORDIC	CN1	FR0010655738	GBX	2	0.01%	303,320	0.02%	151,660	19
CS ETF (IE) ON NASDAQ 100	CNDX	IE00B53SZB19	USD	2	0.01%	271,878	0.01%	135,939	24
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	42	0.17%	110,232	0.01%	2,625	25
ETFX DAXGLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	1	0.00%	157,377	0.01%	157,377	485
ETFX DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	8	0.03%	216,460	0.01%	27,057	506
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	2	0.01%	8,718,961	0.43%	4,359,480	55
LYXOR ETF MSCI AC ASIA EX JAP CONS.STAPE	COSG	FR0010934877	GBX	1	0.00%	487	0.00%	487	194
AMUNDI ETF MSCI PACIFIC EX JAPAN - A	CP9	FR0010713669	GBX	3	0.01%	325,247	0.02%	108,416	37
CS ETF (IE) ON MSCI PACIFIC EX JAPAN £	CPJ1	IE00B52MJY50	GBX	2	0.01%	6,002	0.00%	3,001	55
CS ETF (IE) ON MSCI RUSSIA £	CRU1	IE00B5V87390	GBX	5	0.02%	626,885	0.03%	125,377	69
CS ETF (IE) ON EURO STOXX 50 £	CS51	IE00B53L3W79	GBX	2	0.01%	462,381	0.02%	231,190	40
CS ETF (IE) ON MSCI CHILE	CSCL	IE00B5NLL897	USD	1	0.00%	90,297	0.00%	90,297	86
CS ETF (IE) ON MSCI EUROPE £	CSE1	IE00B53QFR17	GBX	1	0.00%	1,628	0.00%	1,628	43
CS ETF (IE) ON MSCI INDIA	CSIN	IE00B564MX78	USD	11	0.04%	1,051,756	0.05%	95,614	71
CS ETF (IE) ON S&P 500 £	CSP1	IE00B5BMR087	GBX	2	0.01%	274,861	0.01%	137,431	26
CS ETF (IE) ON S&P 500	CSPX	IE00B5BMR087	USD	3	0.01%	308,881	0.02%	102,960	21
CS ETF (IE) ON MSCI RUSSIA	CSRU	IE00B5V87390	USD	3	0.01%	303,873	0.02%	101,291	68
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	7	0.03%	98,435	0.00%	14,062	150
CS ETF (IE) ON MSCI USA	CSUS	IE00B52SFT06	USD	1	0.00%	169,305	0.01%	169,305	21
AMUNDI ETF MSCI SWITZERLAND - A	CSW	FR0010655753	GBX	2	0.01%	653,880	0.03%	326,940	15
CS ETF (IE) ON EURO STOXX 50	CSX5	IE00B53L3W79	EUR	1	0.00%	233,060	0.01%	233,060	37
CS ETF (IE) ON MSCI SOUTH AFRICA	CSZA	IE00B4ZTP716	USD	1	0.00%	135,026	0.01%	135,026	69
AMUNDI ETF MSCI USA - A	CU2	FR0010688275	GBX	2	0.01%	705,036	0.04%	352,518	26
CS ETF (IE) ON FTSE 100	CUKX	IE00B53HP851	GBX	2	0.01%	931	0.00%	465	19
CS ETF (IE) ON MSCI USA SMALL CAP £	CUS1	IE00B3VWV098	GBX	4	0.02%	228,768	0.01%	57,192	56
CS ETF (IE) ON MSCI USA SMALL CAP	CUSS	IE00B3VWV098	USD	1	0.00%	98,309	0.00%	98,309	49
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	39	0.16%	2,256,110	0.11%	57,849	70
ISHARES S&P EMERGING MKTS INFRASTRUCTURE\$	DEIN	IE00B2NPL135	USD	25	0.10%	1,146,607	0.06%	45,864	93
ETFX DAX 2X LONG FUND	DEL2	IE00B4QNH668	EUR	1	0.00%	76,001	0.00%	76,001	145
ETFX DAX 2X SHORT FUND	DES2	IE00B4QNH668	EUR	2	0.01%	16,526	0.00%	8,263	143
ISHARES \$ S&P GLBL WATER	DH2O	IE00B1TXK627	USD	3	0.01%	156,544	0.01%	52,181	369
LYXOR ETF MSCI WORLD CONS.DISCRETION.TRE	DISG	LU0533032180	GBX	2	0.01%	323,203	0.02%	161,601	60
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	32	0.13%	1,701,540	0.08%	53,173	30
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXMO0	GBX	82	0.33%	1,806,243	0.09%	22,027	30
ETFX DAX 2X LONG FUND	DL2P	IE00B4QNH668	GBX	80	0.32%	2,129,538	0.11%	26,619	154
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	31	0.13%	1,925,964	0.10%	62,128	55
ISHARES GLOBAL CLEAN ENERGY	DNRG	IE00B1XNHC34	USD	1	0.00%	4,405	0.00%	4,405	1324
ETFX DAX 2X SHORT FUND	DS2P	IE00B4QNH668	GBX	83	0.34%	2,352,973	0.12%	28,349	147
SPDR S&P EMERGING MARKETS DIVIDEND ETF \$	EDVD	IE00B6YX5B26	USD	2	0.01%	18,142	0.00%	9,071	120
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	4	0.02%	15,237	0.00%	3,809	65
ISHARES BARCAP EURO CORP BOND EX-FI 1-5£	EEEX	IE00B4L5ZV03	GBP	3	0.01%	72,551	0.00%	24,184	60
ISHARES BARCAP EURO CORP BOND EX-FINE	EEFX	IE00B4L5ZV03	GBP	2	0.01%	2,331	0.00%	1,165	25
ISHARES BARCAP GLOBAL INFLATION-LINK BND	EGIL	IE00B3B8PX14	EUR	5	0.02%	914,031	0.05%	182,806	68
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	13	0.05%	810,868	0.04%	62,374	113
SPDR BARCAP EM LOCAL BOND ETF	EMDL	IE00B4613386	GBP	12	0.05%	35,620	0.00%	2,968	119
SPDR S&P EMERGING MARKETS DIVIDEND ETF	EMDV	IE00B6YX5B26	GBP	16	0.06%	645,313	0.03%	40,332	254
PIMCO EMERGING MARKETS BOND INDEX ETF	EMLB	IE00B4P11460	USD	2	0.01%	101,898	0.01%	50,949	171
SPDR MSCI EM LATIN AMERICA ETF \$	EMLD	IE00B454X613	USD	1	0.00%	13,960	0.00%	13,960	125
SPDR MSCI EMRG MRKTS SM CAP ETF \$	EMSD	IE00B48X4842	USD	1	0.00%	90,886	0.00%	90,886	78
SPDR MSCI EMERGING MARKETS SMALL CAP ETF	EMSM	IE00B48X4842	GBP	1	0.00%	570	0.00%	570	269
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	159	0.64%	21,107,505	1.05%	132,752	19
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	115	0.47%	9,935,218	0.49%	86,393	22
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	27	0.11%	6,277,746	0.31%	232,509	24
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	246	1.00%	5,355,888	0.27%	21,772	44
ETFX DJ GLBL SELECT DIV FD	GDIV	IE00B67DFL95	USD	1	0.00%	10,763	0.00%	10,763	53
LYXOR ETF IBOXX UK GILT INFL-LNKD	GILI	FR0010961045	GBX	1	0.00%	9,944	0.00%	9,944	67
LYXOR ETF IBOXX £ GILTS	GILS	FR0010961029	GBX	2	0.01%	229	0.00%	115	19
RBS MARKET ACCESS NYSE ARCA GOLD BUGS IF	GOLB	LU0259322260	GBP	3	0.01%	2,455,638	0.12%	818,546	87
HSBC EURO STOXX 50 ETF	HSO£	IE00B4K6B022	GBX	28	0.11%	7,496,924	0.37%	267,747	35
HSBC MSCI BRAZIL ETF £	HBR£	IE00B5W34K94	GBX	6	0.02%	287,361	0.01%	47,893	79
HSBC MSCI CDN USD	HCAD	IE00B51B7Z02	USD	22	0.09%	2,447,937	0.12%	111,270	50

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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 CDN	HGCAN	IE00B51B7202	GBX	7	0.03%	631,345	0.03%	90,192	52
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	35	0.14%	6,181,301	0.31%	176,609	69
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	33	0.13%	5,015,421	0.25%	151,982	70
HSBC MSCI KR ETF SHS OF NPV \$	HKOD	IE00B3Z0X395	USD	6	0.02%	859,703	0.04%	143,284	74
HSBC MSCI KR ETF SHS OF NPV	HKOR	IE00B3Z0X395	GBX	3	0.01%	487,040	0.02%	162,347	74
HSBC MSCI BRAZIL ETF	HMBR	IE00B5W34K94	USD	7	0.03%	358,720	0.02%	51,246	78
HSBC MSCI CHINA ETF \$	HMCD	IE00B44T3H88	USD	5	0.02%	182,359	0.01%	36,472	56
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	42	0.17%	686,834	0.03%	16,353	52
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	12	0.05%	259,067	0.01%	21,589	33
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	12	0.05%	1,055,116	0.05%	87,926	98
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5SQT16	GBX	119	0.48%	1,060,422	0.05%	8,911	70
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5SQT16	USD	13	0.05%	4,362,976	0.22%	335,614	56
HSBC MSCI EUROPE ETF	HMEU	IE00B5BD5K76	GBX	13	0.05%	622,289	0.03%	47,868	33
HSBC MSCI MEXICO CAPPED ETF	HMEY	IE00B3QMYK80	GBX	5	0.02%	479,465	0.02%	95,893	216
HSBC MSCI EM FAR EAST ETF \$	HMFD	IE00B5LP3W10	USD	1	0.00%	105,516	0.01%	105,516	62
HSBC MSCI EM FAR EAST ETF	HMFE	IE00B5LP3W10	GBX	11	0.04%	649,002	0.03%	59,000	62
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	25	0.10%	2,508,492	0.12%	100,340	27
HSBC MSCI JAPAN ETF	HMJF	IE00B5VX7566	GBX	47	0.19%	990,236	0.05%	21,069	29
HSBC MSCI EM LATIN AMERICA ETF	HMLA	IE00B4TS3815	GBX	2	0.01%	336,062	0.02%	168,031	100
HSBC MSCI EM LATIN AMERICA ETF \$	HMLD	IE00B4TS3815	USD	3	0.01%	253,171	0.01%	84,390	88
HSBC MSCI USA ETF \$	HMUD	IE00B5WFO436	USD	23	0.09%	14,110,225	0.70%	613,488	29
HSBC MSCI USA ETF	HMUS	IE00B5WFO436	GBX	115	0.47%	743,948	0.04%	6,469	27
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	36	0.15%	2,697,002	0.13%	74,917	41
HSBC MSCI WORLD ETF	HMWO	IE00B4X9L533	GBX	72	0.29%	667,736	0.03%	9,274	38
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8Z57	USD	22	0.09%	2,062,236	0.10%	93,738	39
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8Z57	GBX	136	0.55%	1,778,122	0.09%	13,074	48
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	11	0.04%	1,238,176	0.06%	112,561	78
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	4	0.02%	473,279	0.02%	118,320	67
HSBC FTSE EPRA \$	HPRD	IE00B5L01S80	USD	2	0.01%	181,602	0.01%	90,801	75
HSBC MSCI RUSSIA CAPPED ETF	HRUB	IE00B5LJZ016	GBX	12	0.05%	643,231	0.03%	53,603	78
HSBC MSCI RUSSIA CAPPED ETF \$	HRUD	IE00B5LJZ016	USD	13	0.05%	810,918	0.04%	62,378	90
HSBC S&P BRIC 40 ETF \$	HSBR	IE00B5YLLK706	USD	4	0.02%	109,202	0.01%	27,300	100
HSBC S&P BRIC 40 ETF	HSPB	IE00B5YLLK706	GBX	1	0.00%	54,531	0.00%	54,531	105
HSBC S&P 500 ETF \$	HSPD	IE00B5KQNG97	USD	36	0.15%	7,201,678	0.36%	200,047	12
HSBC S&P 500 ETF	HSPX	IE00B5KQNG97	GBX	119	0.48%	3,588,751	0.18%	30,158	16
HSBC MSCI TURKEY ETF \$	HTRD	IE00B5BRQB73	USD	3	0.01%	164,252	0.01%	54,751	66
HSBC MSCI TURKEY ETF	HTRY	IE00B5BRQB73	GBX	1	0.00%	25,590	0.00%	25,590	142
HSBC MSCI TAIWAN ETF \$	HTWD	IE00B3S1J086	USD	2	0.01%	206,415	0.01%	103,208	74
HSBC FTSE 100 ETF	HUKX	IE00B42TW061	GBX	477	1.93%	12,357,870	0.62%	25,907	11
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	12	0.05%	1,112,381	0.06%	92,698	87
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	19	0.08%	1,813,433	0.09%	95,444	99
ISHARES S&P 500 (ACC)	IACC	IE00B44LSD99	USD	24	0.10%	566,344	0.03%	23,598	20
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	5	0.02%	16,010	0.00%	3,202	16
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30E	IAPD	IE00B14X4T88	GBX	138	0.56%	12,131,917	0.60%	87,912	49
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	94	0.38%	625,653	0.03%	6,656	56
S&P COMMODITY PRODUCERS GOLD	IAPU	IE00B6R52036	USD	1	0.00%	212,142	0.01%	212,142	209
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	3	0.01%	9,664	0.00%	3,221	36
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	24	0.10%	288,053	0.01%	12,002	44
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	115	0.47%	89,865,151	4.48%	781,436	41
ISHARES BARCAP EURO GOVNTMENT BOND 15-30E	IBGL	IE00B1FZS913	GBP	12	0.05%	202,606	0.01%	16,884	66
ISHARES BARCAP EURO GOVNTMENT BOND 7-10E	IBGM	IE00B1FZS906	GBP	9	0.04%	5,039,743	0.25%	559,971	41
ISHARES BARCAP EURO GOVNTMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	14	0.06%	13,858,943	0.69%	989,925	43
ISHARES BARCAP EURO GOVNTMENT BOND 3-5E	IBGX	IE00B1FZS681	GBP	11	0.04%	486,279	0.02%	44,207	40
ISHARES BARCAP EURO GOVNTMENT BND 5-7E	IBGY	IE00B4WJXJ34	GBP	2	0.01%	11,223	0.00%	5,611	26
ISHARES BARCAP EURO GOVNTMENT BD 10-15E	IBGZ	IE00B4WJXJ41	GBP	2	0.01%	4,117	0.00%	2,059	21
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	71	0.29%	6,415,257	0.32%	90,356	14
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	103	0.42%	12,275,184	0.61%	119,177	7
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	98	0.40%	3,343,019	0.17%	34,112	47
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	16	0.06%	578,941	0.03%	36,184	63
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B8Q275	EUR	12	0.05%	7,269,330	0.36%	605,777	96
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30S	IDAP	IE00B14X4T88	USD	15	0.06%	183,820	0.01%	12,255	71
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	5	0.02%	6,083,725	0.30%	1,216,745	73
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	71	0.29%	38,468,755	1.92%	541,813	6
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	38	0.15%	1,840,628	0.09%	48,438	54
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	28	0.11%	306,117	0.02%	10,933	49
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	303	1.23%	20,671,142	1.03%	68,222	33
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	37	0.15%	1,410,912	0.07%	38,133	40
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	32	0.13%	1,591,481	0.08%	49,734	41
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	IDIN	IE00B1FZS467	USD	2	0.01%	583,904	0.03%	291,952	1203
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDJG	IE00B0M62V02	GBX	20	0.08%	469,091	0.02%	23,455	19
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDY88	USD	7	0.03%	227,108	0.01%	32,444	78
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	10	0.04%	744,532	0.04%	74,453	17
MSCI KOREA	IDKO	IE00B0M63391	USD	73	0.30%	4,907,156	0.24%	67,221	79
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	61	0.25%	6,812,013	0.34%	111,672	22
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWCY14	USD	9	0.04%	1,066,945	0.05%	118,549	53
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	7	0.03%	687,921	0.03%	98,274	177
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	4	0.02%	169,272	0.01%	42,318	93
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	86	0.35%	25,211,827	1.26%	293,161	14
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZSC47	USD	31	0.13%	1,943,605	0.10%	62,697	33
MSCI TAIWAN	IDTW	IE00B0M63623	USD	5	0.02%	194,609	0.01%	38,922	49
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUP	IE00B1FZSF77	USD	59	0.24%	3,462,527	0.17%	58,687	63
S&P 500	IDUS	IE0031442068	USD	200	0.81%	48,406,091	2.41%	242,030	8
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	47	0.19%	1,487,318	0.07%	31,645	22
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	235	0.95%	31,444,289	1.57%	133,805	54
MSCI WORLD	IDWR	IE00B0M62Q58	USD	137	0.55%	48,594,071	2.42%	354,701	14
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	5	0.02%	625,563	0.03%	125,113	347
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	29	0.12%	82,121,223	4.09%	2,831,766	54
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DKXQ41	EUR	203	0.82%	2,257,038	0.11%	11,118	286
ISHARES BARCAP EURO CORPORATE BOND	IEBC	IE00B3F81R35	GBP	7	0.03%	1,034,208	0.05%	147,744	54
ISHARES DJ EM SELECT DIVIDEND \$	IEDY	IE00B652H904	USD	9	0.04%	98,457	0.00%	10,940	681
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	698	2.83%	72,232,084	3.60%	103,484	30
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	193	0.78%	1,902,882	0.09%	9,859	44
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WJXJ64	EUR	2	0.01%	12,832	0.00%	6,416	23
ISHARES BARCAP EURO TREASURY BOND 0-1	IEGE	IE00B3FH7618	EUR	3	0.01%	1,937,720	0.10%	645,907	21
ISHARES BARCAP EURO GOVNTMENT BOND 7-10	IEGM	IE00B1FZS806	EUR	8	0.03%	2,093,778	0.10%	261,722	16

# Exchange Traded Funds

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES BARCAP EURO GOVERNMENT BOND 3-5	IEGX	IE00B1FZS681	EUR	3	0.01%	4,996,384	0.25%	1,665,461	16
ISHARES BARCAP EURO GOVERNMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	4	0.02%	206,753	0.01%	51,688	14
ISHARES BARCAP EURO GOVERNMENT BND 10-15	IEGZ	IE00B4WXJH41	EUR	1	0.00%	8,518	0.00%	8,518	23
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	6	0.02%	412,262	0.02%	68,710	80
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	206	0.83%	26,612,467	1.33%	129,187	54
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	52	0.21%	827,429	0.04%	15,912	67
ISHARES BARC CAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH52	USD	8	0.03%	881,041	0.04%	110,130	181
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	71	0.29%	552,662	0.03%	7,784	89
ISHARES EURO STOXX 50 (ACC)	IEUA	IE00B4L5YV07	EUR	5	0.02%	178,136	0.01%	35,627	130
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	21	0.09%	390,967	0.02%	18,617	23
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	20	0.08%	1,520,646	0.08%	76,032	90
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	239	0.97%	12,939,617	0.64%	54,141	21
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4L5ZY03	EUR	22	0.09%	2,892,830	0.14%	131,492	53
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4L5ZG21	EUR	18	0.07%	6,407,772	0.32%	355,948	23
ISHARES MSCI AC FAR EAST EX JAPAN	IFFF	IE00B0M63730	GBX	373	1.51%	15,183,330	0.76%	40,706	54
ISHARES BARCAP GLOBAL INFLATION-LINK BDS	IGIL	IE00B3B8PX14	USD	32	0.13%	5,376,520	0.27%	168,016	113
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IGLO	IE00B3F81K65	USD	40	0.16%	2,588,407	0.13%	64,710	15
ISHARES FTSE UK GILTS 0-5 £	IGLS	IE00B4WXJK79	GBP	436	1.76%	42,535,085	2.12%	97,558	14
ISHARES S&P FTSE UK ALL STKS GILT	IGLT	IE00B1FZSB30	GBP	441	1.79%	47,886,414	2.38%	108,586	27
ISHARES DOW JONES GLOBAL SUSTAIN.SCREENE	IGSG	IE00B57X3V84	GBX	2	0.01%	5,976	0.00%	2,988	58
ISHARES DOW JONES GLOBAL SUSTAIN.SCREEN	IGSU	IE00B57X3V84	USD	1	0.00%	21,087	0.00%	21,087	56
ISHARES S&P500 MONTHLY GBP HEDGED	IGUS	IE00B3Y8X563	GBX	60	0.24%	1,917,608	0.10%	31,960	45
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IGWD	IE00B42Y5929	GBX	77	0.31%	2,213,031	0.11%	28,741	108
ISHARES S&P GLBL WATER	IHZO	IE00B1TKK627	GBX	36	0.15%	443,722	0.02%	12,326	100
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IHYG	IE00B66F4759	EUR	172	0.70%	10,772,646	0.54%	62,632	61
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IHYU	IE00B4PY7Y77	USD	9	0.04%	154,184	0.01%	17,132	168
ISHARES MSCI JAPAN (ACC)	IJPA	IE00B4L5YX21	USD	1	0.00%	84,570	0.00%	84,570	32
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IJPE	IE00B42Z5J44	EUR	30	0.12%	5,951,763	0.30%	198,392	907
ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	GBX	412	1.67%	21,622,581	1.08%	52,482	19
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	118	0.48%	5,352,884	0.27%	45,363	42
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	31	0.13%	3,313,956	0.17%	106,902	21
ISHARES FTSE MIB	IMB	IE00B1XNH568	GBX	7	0.03%	24,896	0.00%	3,557	65
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	92	0.37%	7,376,229	0.37%	80,176	28
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZS467	GBX	42	0.17%	5,515,146	0.27%	131,313	1329
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNHX34	GBX	27	0.11%	93,092	0.00%	3,448	90
ISHARES BARCAP £ INDEX-LINKED GILTS	INXG	IE00B1FZSD53	GBP	649	2.63%	20,875,076	1.04%	32,165	30
S&P COMMODITY PRODUCERS OIL AND GAS	IOGP	IE00B6R51Z18	USD	2	0.01%	79,957	0.00%	39,978	152
SHARES MSCI POLAND	IPOL	IE00B4M7GH52	USD	1	0.00%	15,031	0.00%	15,031	48
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBX	23	0.09%	9,862,075	0.49%	428,786	49
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	35	0.14%	1,617,669	0.08%	46,219	401
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	56	0.23%	4,967,018	0.25%	88,697	47
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52XQP83	USD	11	0.04%	1,705,698	0.08%	155,063	414
ISHARES MSCI RUSSIA CAPPED SWAP \$	IRSS	IE00B3Y06D14	USD	23	0.09%	1,155,976	0.06%	50,260	97
ISHARES MARKIT IBOXX £ CORP BD 1-5	IS15	IE00B5L65R35	GBP	98	0.40%	2,309,050	0.11%	23,562	142
ISHARES V MSCI ACWI \$	ISAC	IE00B6R52259	USD	1	0.00%	62,714	0.00%	62,714	41
ISHARES MSCI USA \$	ISAM	IE00B60YJY07	USD	2	0.01%	117,928	0.01%	58,964	22
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	4	0.02%	232,602	0.01%	58,150	68
ISHARES MSCI USA ISLAMIC	ISDU	IE00B296QM64	USD	1	0.00%	92,948	0.00%	92,948	47
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	3	0.01%	431,409	0.02%	143,803	77
ISHARES FTSE 100	ISF	IE0005042456	GBX	7821	31.66%	352,470,364	17.55%	45,067	4
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	14	0.06%	389,969	0.02%	27,855	97
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDR12	GBX	30	0.12%	1,234,371	0.06%	41,146	78
ISHARES S&P SMALLCAP 600	ISPB	IE00B2QWDR12	GBX	18	0.07%	1,797,872	0.09%	99,882	55
ISHARES MSCI USA ISLAMIC	ISUS	IE00B296QM64	GBX	2	0.01%	16,211	0.00%	8,106	50
ISHARES MSCI WORLD ISLAMIC	ISWD	IE00B27YCN58	GBX	2	0.01%	21,572	0.00%	10,786	70
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	281	1.14%	75,752,004	3.77%	269,580	41
ISHARES MSCI TURKEY	ITKY	IE00B1FZS574	GBX	47	0.19%	485,036	0.02%	10,320	68
ISHARES BARCAP £ TIPS	ITPS	IE00B1FZSC47	GBP	57	0.23%	3,523,181	0.18%	61,810	34
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	163	0.66%	2,003,498	0.10%	12,291	44
ISHARES BARCLAYS CAPITAL US AGG BOND	IUAG	IE00B44CGS96	USD	5	0.02%	3,481,958	0.17%	696,392	34
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	375	1.52%	5,135,096	0.26%	13,694	29
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	242	0.98%	4,833,386	0.24%	19,973	45
ISHARES S&P 500	IUSA	IE0031442068	GBX	961	3.89%	71,560,010	3.56%	74,464	11
ISHARES S&P500 MONTHLY EURO HEDGED	IUSE	IE00B3ZWK018	EUR	33	0.13%	5,005,894	0.25%	151,694	40
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	61	0.25%	5,725,072	0.29%	93,854	68
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	9	0.04%	14,754,106	0.73%	1,639,345	77
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IWDE	IE00B441G979	EUR	9	0.04%	9,686,507	0.48%	1,076,279	108
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	214	0.87%	5,863,717	0.29%	27,401	55
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	591	2.39%	23,180,588	1.15%	39,223	14
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	240	0.97%	6,277,811	0.31%	26,158	14
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	12	0.05%	173,930	0.01%	14,494	47
LYXOR ETF AUSTRALIA S&P ASX 200 CLS B £	LAUS	LU0496787036	GBX	4	0.02%	58,737	0.00%	14,684	110
LYXOR ETF AUSTRALIA S&P ASX 200 CLS B \$	LAUU	LU0496787036	USD	3	0.01%	44,227	0.00%	14,742	109
LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD	LBRU	FR0010499731	USD	1	0.00%	23,862	0.00%	23,862	70
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	5	0.02%	46,437	0.00%	9,287	72
LYXOR ETF CANADA S&P TSX 60 CLASS B £	LCAN	LU0496786814	GBX	17	0.07%	233,574	0.01%	13,740	118
LYXOR ETF CANADA S&P TSX 60 CLASS B \$	LCAU	LU0496786814	USD	17	0.07%	199,950	0.01%	11,762	117
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	1	0.00%	86,204	0.00%	86,204	83
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	6	0.02%	567,503	0.03%	94,584	88
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LONE	FR0010455493	GBX	24	0.10%	936,220	0.05%	39,009	60
LYXOR ETF CRB IDX (REUTERS/JEFF) \$	LCTU	FR0010455485	USD	5	0.02%	1,020,284	0.05%	204,057	65
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	61	0.25%	7,018,143	0.35%	115,052	62
LYXOR ETF EUROSTOXX50 DIVIDENDS £	LDIV	FR0010869529	GBX	11	0.04%	53,794	0.00%	4,890	110
ETFX DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QJNG91	GBX	33	0.13%	630,482	0.03%	19,106	139
LYXOR ETF IBOXX \$ LIQUID EM MKT SOVEREIGN	LEMB	FR0010967323	USD	2	0.01%	9,949	0.00%	4,974	57
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	22	0.09%	1,215,762	0.06%	55,262	87
LYXOR ETF MSCI EMERGING MARKETS (GBP) \$	LEMU	FR0010526780	USD	3	0.01%	554,663	0.03%	184,888	86
ETFX DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QJNG91	EUR	4	0.02%	153,324	0.01%	38,331	141
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	13	0.05%	337,838	0.02%	25,988	78
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	43	0.17%	6,796,901	0.34%	158,067	39
LYXOR ETF DJ INDUST AVERAGE (GBP) USD	LINU	FR0010551622	USD	8	0.03%	324,203	0.02%	40,525	38
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	2	0.01%	3,501	0.00%	1,751	190
LYXOR ETF MSCI EM LATIN AMERICA (GBP)	LLAT	FR0010526764	GBX	1	0.00%	9,656	0.00%	9,656	154
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	51	0.21%	1,082,556	0.05%	21,227	63
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	11	0.04%	153,899	0.01%	13,991	66

# Exchange Traded Funds

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES MARKIT IBOXX \$ CORPORATE BOND	LQDE	IE0032895942	USD	187	0.76%	13,181,806	0.66%	70,491	34
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	5	0.02%	69,208	0.00%	13,806	84
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) \$	LSAU	FR0010465633	USD	9	0.04%	955,654	0.05%	106,184	83
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	43	0.17%	763,067	0.04%	17,746	25
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	54	0.22%	2,388,830	0.12%	44,238	57
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	4	0.02%	274,060	0.01%	68,515	71
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	13	0.05%	228,282	0.01%	17,560	73
ETF FTSE 100 LEVERAGED 2X FUND	LUK2	IE00B4QNJ23	GBX	332	1.34%	11,937,317	0.59%	35,966	27
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	6	0.02%	30,694	0.00%	5,116	113
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	4	0.02%	56,404	0.00%	14,101	98
LYXOR ETF MSCI WORLD MATERIALS TR	MATW	LU0533034046	USD	5	0.02%	339,070	0.02%	67,814	107
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	836	3.38%	21,397,347	1.07%	25,595	21
PIMCO USD SHORT MATURITY SOURCE ETF	MINT	IE00B67B7N93	USD	2	0.01%	505,385	0.03%	252,692	12
TOPS GLOBAL ALPHA ETF GBP SHS	MWTS	IE00B51SRD92	GBX	1	0.00%	3,571	0.00%	3,571	25
TOPS GLOBAL ALPHA ETF USD SHS	MWTU	IE00B52F6F48	USD	3	0.01%	17,476	0.00%	5,825	25
MSCI BRAZIL SOURCE ETF	MXBS	IE00B4MYWN47	USD	1	0.00%	185,794	0.01%	185,794	83
MSCI CHINA SOURCE ETF	MXCS	IE00B4LWX21	USD	16	0.06%	1,649,980	0.08%	103,124	59
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWW588	USD	36	0.15%	1,477,838	0.07%	41,051	51
MSCI INDIA SOURCE ETF	MXIS	IE00B4Z17P98	USD	4	0.02%	722,343	0.04%	180,586	80
MSCI JAPAN SOURCE ETF	MXJP	IE00B60SX287	USD	12	0.05%	3,750,544	0.19%	312,545	26
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	150	0.61%	4,041,475	0.20%	26,943	21
MSCI WORLD SOURCE ETF	MXWO	IE00B60SX394	USD	1	0.00%	62,830	0.00%	62,830	17
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	37	0.15%	2,012,037	0.10%	54,379	66
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	33	0.13%	1,822,465	0.09%	55,226	67
LYXOR ETF MSCI WORLD ENERGY TR £	NRGG	LU0533032776	GBX	3	0.01%	222,253	0.01%	74,084	102
ETF WNA GLOBAL NUCLEAR ENERGY FUND	NUKE	IE00B3C94706	USD	7	0.03%	379,946	0.02%	54,278	414
ETF WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	9	0.04%	131,496	0.01%	14,611	90
ISHARES DAX (OTC)	O006	DE0005933931	EUR	37	0.15%	5,836,561	0.29%	157,745	n/a
ISHARES DJ EURO STOXX (OTC)	O010	DE000A0D8Q07	EUR	2	0.01%	139,798	0.01%	69,899	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	2	0.01%	13,135	0.00%	6,568	n/a
ISHARES DJ STOXX 600 (OTC)	O025	DE0002635307	EUR	1	0.00%	410,290	0.02%	410,290	n/a
ISHARES DJ STOXX 600 HEALTH CARE (OTC)	O034	DE000A0Q4R36	EUR	2	0.01%	3,567,935	0.18%	1,783,967	n/a
ISHARES DJ STOXX 600 IND GOODS&SVS (OTC)	O036	DE000A0H08J9	EUR	2	0.01%	3,167,340	0.16%	1,583,670	n/a
ISHARES DOW JONES GLOBAL TITANS 50 (OTC)	O071	DE0006289382	EUR	1	0.00%	127,298	0.01%	127,298	n/a
ISHARES EUR CORPORATE BOND (OTC)	O080	DE0002511243	EUR	1	0.00%	2,036,362	0.10%	2,036,362	n/a
ISHARES FTSE/EPRA EURO PTY INDEX FD(OTC)	O092	DE000A0HG2Q2	EUR	1	0.00%	3,702	0.00%	3,702	n/a
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	1	0.00%	244,650	0.01%	244,650	n/a
ISHARES MSCI EMERGING MARKETS (OTC)	O106	DE000A0HGZ77	EUR	2	0.01%	4,111,613	0.20%	2,055,806	n/a
ISHARES MSCI JAPAN (OTC)	O110	DE000A0DPMW9	EUR	3	0.01%	931,676	0.05%	310,559	n/a
ETF STOXX 600 OIL & GAS FUND	OILG	IE00B3CNH840	EUR	1	0.00%	41,407	0.00%	41,407	27
ETF STOXX 600 OIL & GAS FUND £	OILS	IE00B3CNH840	GBX	5	0.02%	286,982	0.01%	57,396	25
POWERSHARES FTSE RAFI EU MID-SMALL FUND	PSSE	IE00B23D8Y98	GBX	2	0.01%	1,104	0.00%	552	49
AGRICULTURE FUND NPV	PSGA	IE00B3BQ0418	GBX	8	0.03%	60,473	0.00%	7,559	87
POWERSHARES PALISADES GLOBAL WATER FUND	PSHO	IE00B23D9026	GBX	2	0.01%	606	0.00%	303	112
POWERSHARES FTSE RAFI ASIA PAC EX-JAPN	PSRA	IE00B23D9463	GBX	2	0.01%	372	0.00%	186	58
POWERSHARES FTSE RAFI EUROPE FUND	PSRE	IE00B23D8X81	GBX	1	0.00%	983	0.00%	983	23
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	2	0.01%	23,100	0.00%	11,550	107
POWERSHARES FTSE RAFI HONG KONG CHINA FD	PSRH	IE00B3BPCG45	GBX	4	0.02%	109,512	0.01%	27,378	72
POWERSHARES FTSE RAFI EMERGING MKTS FD	PSRM	IE00B23D9570	GBX	6	0.02%	55,812	0.00%	9,302	69
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	24	0.10%	704,458	0.04%	29,352	137
POWERSHARES FTSE RAFI ALL-WORLD 3000 FD	PSRW	IE00B23LNNQ2	GBX	2	0.01%	115,645	0.01%	57,823	173
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	56	0.23%	548,282	0.03%	9,791	10
RBS MA LEVDAX X2 MONTHLY INDEX ETF	RDEL	LU0562665348	GBP	4	0.02%	29,722	0.00%	7,430	52
RDX SOURCE ETF	RDXS	IE00B5NDLN01	USD	161	0.65%	14,584,805	0.73%	90,589	67
RBS MA ESTOXX50 MONTHLY LEV INDEX ETF	REUL	LU0562665694	GBP	2	0.01%	124,960	0.01%	62,480	61
RBS MA ESTOXX50 MONTHLY DBL SH INDEX ETF	REUS	LU0562665777	GBP	1	0.00%	162,600	0.01%	162,600	83
RBS MARKET ACCESS JIM ROGERS INTCOM IDX	RICI	LU0249326488	GBP	4	0.02%	241,972	0.01%	60,493	52
ETF RUSSELL 1000 US LARGE CAP FUND	RONE	IE00B3CNHJ32	USD	5	0.02%	276,676	0.01%	55,335	31
ETF RUSSELL 1000 FUND	RONP	IE00B3CNHJ32	GBX	5	0.02%	362,552	0.02%	72,510	38
ETF RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	7	0.03%	412,709	0.02%	58,958	32
ETF RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	5	0.02%	228,603	0.01%	45,721	41
RBS MA LEV FTSE 100 MONTHLY INDEX ETF	RUKL	LU0562666072	GBP	3	0.01%	49,131	0.00%	16,377	63
RBS MA SH FTSE 100 MONTHLY INDEX ETF	RUKS	LU0562666155	GBP	3	0.01%	36,571	0.00%	12,190	59
RBS MARKET ACCESS DAXGLOBAL RSSIA IDX FD	RUSD	LU0269999588	GBP	5	0.02%	150,171	0.01%	30,034	114
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBP	46	0.19%	2,296,815	0.11%	49,931	53
FTSE 100 SOURCE ETF	S100	IE00B60SWT88	GBX	20	0.08%	235,393,823	11.72%	11,769,691	16
FTSE 250 SOURCE ETF	S250	IE00B60SWV01	GBX	3	0.01%	12,999	0.00%	4,333	62
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	29	0.12%	338,578	0.02%	11,681	24
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	10	0.04%	210,518	0.01%	21,052	49
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	7	0.03%	513,026	0.03%	73,289	66
ISHARES MARKIT IBOXX EURO COVERED BND£	SCOV	IE00B3B8Q275	GBP	1	0.00%	1,820	0.00%	1,820	115
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	72	0.29%	1,720,564	0.09%	23,897	154
ISHARES DJ EM SELECT DIVIDEND £	SEDP	IE00B652H904	GBX	35	0.14%	890,992	0.04%	25,457	199
ISHARES BARCLAYS EURO TREASURY BOND £	SEGA	IE00B4WJXJ64	GBP	2	0.01%	167,782	0.01%	83,891	41
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	14	0.06%	489,556	0.02%	34,968	52
ISHARES JPMORGAN USD EMERGING MKTS BONDE	SEMB	IE00B2NPKV68	GBX	117	0.47%	5,340,928	0.27%	45,649	63
ISHARES BARC CAP EMG MKT LOC GVT £	SEML	IE00B5M4WH52	GBP	25	0.10%	206,240	0.01%	8,250	126
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	22	0.09%	121,255	0.01%	5,512	70
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QNJ141	EUR	1	0.00%	49,315	0.00%	49,315	138
ISHARES EURO STOXX 50 (ACC)£	SEUA	IE00B4L5YV07	GBX	5	0.02%	227,280	0.01%	45,456	32
ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB£	SGCC	IE00B3F81623	GBX	2	0.01%	54,391	0.00%	27,195	213
ISHARES BARCAP GLOBAL INFLATION-LINK BD£	SGIL	IE00B3B8PX14	GBP	89	0.36%	6,640,640	0.33%	74,614	35
ISHARES CITIGROUP GLOBAL GOVERNMENT BD £	SGLO	IE00B3F81K65	GBP	34	0.14%	559,585	0.03%	16,458	14
ETF DAXGLOBAL SHIPPING FUND £	SHPP	IE00B3C8MS80	GBP	2	0.01%	154,582	0.01%	77,291	89
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	30	0.12%	2,559,287	0.13%	85,310	94
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	37	0.15%	665,359	0.03%	17,983	199
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	6	0.02%	66,520	0.00%	11,087	32
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B00FV011	GBP	687	2.78%	124,886,190	6.22%	181,785	45
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	3	0.01%	37,579	0.00%	12,526	27
S&P COMMODITY PRODUCERS AGRIBUSINESS	SPAG	IE00B6R52143	GBX	6	0.02%	82,202	0.00%	13,700	164
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	56	0.23%	726,788	0.04%	12,978	164
S&P COMMODITY PRODUCERS OIL AND GAS	SPOG	IE00B6R51Z18	GBX	1	0.00%	4,997	0.00%	4,997	154
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	7	0.03%	49,543	0.00%	7,078	52
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WJXD03	GBX	65	0.26%	10,425,037	0.52%	160,385	49
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	15	0.06%	895,427	0.04%	59,695	23

# Exchange Traded Funds

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	50	0.20%	9,766,137	0.49%	195,323	149
ISHARES V MSCI ACWI	SSAC	IE00B6R52259	GBX	3	0.01%	131,350	0.01%	43,783	43
ISHARES MSCI USA £	SSAM	IE00B60YJY07	GBX	10	0.04%	2,281,917	0.11%	228,192	27
ISHARES MARKIT IBOXX CORP BOND EX-FIN	SSXF	IE00B4L60H17	EUR	1	0.00%	27,659	0.00%	27,659	48
LYXOR ETF MSCI AC ASIA EX JAP CONS.STAP	STAA	FR0010934877	USD	1	0.00%	95,672	0.00%	95,672	169
ETFX DAXGLOBAL STEEL FUND	STEE	IE00B3CNJ002	USD	1	0.00%	38,633	0.00%	38,633	285
ETFX DAXGLOBAL STEEL FUND £	STEP	IE00B3CNJ002	GBX	4	0.02%	101,218	0.01%	25,305	464
ISHARES BARCLAYS CAPITAL US AGG BOND	SUAG	IE00B44CGS96	GBP	3	0.01%	840,003	0.04%	280,001	34
ETFX FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	652	2.64%	15,209,135	0.76%	23,327	29
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	9	0.04%	213,517	0.01%	23,724	55
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WXJF27	GBX	9	0.04%	102,458	0.01%	11,384	56
ISHARES MSCI EUROPE EX-EMU £	SXMU	IE00B4WXJC95	GBX	1	0.00%	9,976	0.00%	9,976	649
LYXOR ETF MSCI WORLD INFO TECH TR	TNOW	LU0533033741	USD	3	0.01%	141,395	0.01%	47,132	122
SPDR S&P US DIVIDEND ARISTOCRATS ETF \$	UDVD	IE00B6YX5D40	USD	40	0.16%	2,701,952	0.13%	67,549	69
LYXOR ETF IBOXX \$ TREASURIES 10Y+	US10	FR0010961003	USD	3	0.01%	205,343	0.01%	68,448	45
LYXOR ETF IBOXX \$ TREASURIES 1-3Y	US13	FR0010960955	USD	2	0.01%	332,716	0.02%	166,358	15
LYXOR ETF IBOXX \$ TREASURIES 5-7Y	US57	FR0010961011	USD	3	0.01%	17,694	0.00%	5,898	27
SPDR BARCLAYS CAPITAL US AGG BOND ETF	USAG	IE00B459R192	USD	4	0.02%	576,431	0.03%	144,108	150
SPDR S&P US DIVIDEND ARISTOCRATS ETF	USDV	IE00B6YX5D40	GBP	133	0.54%	4,611,966	0.23%	34,676	323
ETFX STOXX 600 UTILITIES FUND £	UTIP	IE00B3CNH956	GBX	1	0.00%	1,312	0.00%	1,312	29
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	33	0.13%	875,747	0.04%	26,538	160
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3LK4075	USD	28	0.11%	17,689,352	0.88%	631,763	44
ETFX S-NETWORK GLOBAL	WATE	IE00B3CNH879	USD	1	0.00%	71,612	0.00%	71,612	78
ETFX S-NETWORK GLOBAL £	WATP	IE00B3CNH879	GBX	3	0.01%	165,125	0.01%	55,042	80
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	26	0.11%	202,839	0.01%	7,802	104
STOXX EUR 600 OPTIMISED BANKS SOURCE ETF	X7PS	IE00B5MTWD60	EUR	2	0.01%	4,516,979	0.22%	2,258,489	33
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	63	0.26%	1,873,695	0.09%	29,741	52
DB X-TRACKERS S&P/ASX 200 ETF	XAUS	LU0328474803	GBX	5	0.02%	1,134,000	0.06%	226,800	46
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	21	0.09%	1,664,122	0.08%	79,244	45
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBX	27	0.11%	134,360	0.01%	4,976	42
DBX DBLCI - OY BALANCED ETF	XBCU	LU0460391732	USD	14	0.06%	347,719	0.02%	24,837	42
DB X-TRACKERS MSCI BRIC TRN IDX ETF \$	XBRD	LU0589685956	USD	10	0.04%	545,978	0.03%	54,598	61
DB X-TRACKERS MSCI BRIC TRN IDX ETF £	XBRI	LU0589685956	GBX	4	0.02%	670,179	0.03%	167,545	63
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBRS	LU0412624354	GBX	13	0.05%	315,194	0.02%	24,246	79
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBUI	LU0321464223	GBX	10	0.04%	174,357	0.01%	17,436	49
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUS	LU0321464066	GBX	9	0.04%	149,148	0.01%	16,572	108
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	48	0.19%	820,296	0.04%	17,090	26
DB X-TRACKERS CURRENCY RETURNS ETF £ 3C	XCRG	LU0511381559	GBX	1	0.00%	5,670	0.00%	5,670	42
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	29	0.12%	226,971	0.01%	7,827	79
MSCI CHINA TRN IDX ETF\$	XCS6	LU0514695690	USD	8	0.03%	769,922	0.04%	96,240	69
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	19	0.08%	101,899	0.01%	5,363	76
MSCI CHINA TRN INDEX ETF	XCX6	LU0514695690	GBX	2	0.01%	57,572	0.00%	28,786	66
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	4	0.02%	29,094	0.00%	7,274	68
DBLCI OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	20	0.08%	600,446	0.03%	30,022	116
DBLCI OY BALANCED ETF	XDBD	LU0292106167	USD	5	0.02%	149,564	0.01%	29,913	115
DB X-TRACKERS DBLCI OY BALANCED ETF	XDBG	LU0460391906	GBX	12	0.05%	304,387	0.02%	25,366	54
DBX FTSE EPRA/NAR DEV EUR REAL EST ETF	XDER	LU0489337690	GBX	1	0.00%	953	0.00%	953	73
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP	XEDS	LU04117510616	GBX	26	0.11%	810,522	0.04%	31,174	68
DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP	XEL2	LU0411077828	GBX	30	0.12%	423,274	0.02%	14,109	184
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XEMD	LU0518622286	USD	1	0.00%	75,642	0.00%	75,642	154
EONIA TOTAL RETURN INDEX ETF 2C	XEO2	LU0378820202	GBX	1	0.00%	11,842	0.00%	11,842	25
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	33	0.13%	1,424,298	0.07%	43,161	31
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	7	0.03%	428,233	0.02%	61,176	135
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	49	0.20%	1,279,554	0.06%	26,113	22
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	58	0.23%	1,210,991	0.06%	20,879	233
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	20	0.08%	33,436	0.00%	1,672	120
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	4	0.02%	1,418,325	0.07%	354,581	5
DJ STOXX GLOBAL SELECT DIV 100 ETF \$	XGDD	LU0292096186	USD	1	0.00%	6,689	0.00%	6,689	42
DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$	XGID	LU0322253229	USD	3	0.01%	37,481	0.00%	12,494	61
DB X-TRACKERS STOXX GBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	45	0.18%	1,305,525	0.07%	29,012	35
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	9	0.04%	64,539	0.00%	7,171	159
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	40	0.16%	1,351,490	0.07%	33,787	162
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	8	0.03%	178,368	0.01%	22,296	54
DJ STOXX 600 IND GOODS SHORT DAILY ETF	XIGS	LU0412624511	GBX	2	0.01%	146,014	0.01%	73,007	49
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475529	GBX	3	0.01%	79,682	0.00%	26,561	44
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	51	0.21%	3,332,505	0.17%	65,343	42
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	25	0.10%	2,933,641	0.15%	117,346	45
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XM3R14	USD	9	0.04%	424,259	0.02%	47,140	143
LEVDAV ETF GBP	XLDX	LU0411075376	GBX	30	0.12%	1,353,944	0.07%	45,131	99
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	2	0.01%	124,909	0.01%	62,454	369
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B42Q4806	USD	13	0.05%	1,681,983	0.08%	129,383	143
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	13	0.05%	185,514	0.01%	14,270	138
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	36	0.15%	5,853,293	0.29%	162,591	217
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	8	0.03%	94,109	0.00%	11,764	65
CONS STAPLE S&P US SEL SECTOR SOURCE ETF	XLPS	IE00B435BG20	USD	3	0.01%	5,465	0.00%	1,822	140
HEALTH CARE S&P US SEL SECTOR SOURCE ETF	XLVS	IE00B3WMT443	USD	7	0.03%	143,209	0.01%	20,458	140
CONS DISC S&P US SEL SECTOR SOURCE ETF	XLYS	IE00B449XP68	USD	1	0.00%	5,637	0.00%	5,637	139
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	7	0.03%	26,636	0.00%	3,805	47
DB X-TRACKERS MSCI EFMAFRICA T50 TRNETF	XMAF	LU0592217524	USD	6	0.02%	469,992	0.02%	78,332	59
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	20	0.08%	496,857	0.02%	24,843	45
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	61	0.25%	3,129,423	0.16%	51,302	38
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	55	0.22%	4,001,265	0.20%	72,750	38
DB X-TRACKERS FTSE 250 ETF	XMCX	LU0292097317	GBX	17	0.07%	332,904	0.02%	19,583	149
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMEA	LU0292109005	GBX	8	0.03%	67,951	0.00%	8,494	58
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	309	1.25%	16,658,763	0.83%	53,912	24
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	10	0.04%	267,888	0.01%	26,789	77
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	3	0.01%	55,064	0.00%	18,355	40
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	12	0.05%	1,023,239	0.05%	85,270	65
DB X-TRACKERS MSCI EM ENERGY TRN ETF	XMEY	LU0592216633	USD	5	0.02%	327,905	0.02%	65,581	91
DBX MSCI INDONESIA TRN INDEX ETF	XMID	LU0476289623	GBX	27	0.11%	1,272,092	0.06%	47,115	87
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	15	0.06%	1,378,842	0.07%	91,923	23
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	19	0.08%	399,789	0.02%	21,042	22
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	12	0.05%	161,562	0.01%	13,464	52
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	3	0.01%	123,994	0.01%	41,331	53
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	110	0.45%	12,673,105	0.63%	115,210	30

## Exchange Traded Funds

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	84	0.34%	1,955,736	0.10%	23,283	52
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	102	0.41%	4,296,772	0.21%	42,125	50
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	36	0.15%	1,280,577	0.06%	35,572	44
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	36	0.15%	1,360,546	0.07%	37,793	40
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	9	0.04%	299,614	0.01%	33,290	18
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	28	0.11%	398,509	0.02%	14,232	21
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	20	0.08%	4,131,928	0.21%	206,596	15
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	20	0.08%	2,652,965	0.13%	132,648	15
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	24	0.10%	2,348,047	0.12%	97,835	60
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	36	0.15%	2,544,456	0.13%	70,679	57
DB X-TRACKERS MSCI PHILIPPINES IDX £	XPHG	LU0592215403	GBX	2	0.01%	521,980	0.03%	260,990	101
DB X-TRACKERS MSCI PHILIPPINES IDX \$	XPHI	LU0592215403	USD	3	0.01%	23,679	0.00%	7,893	95
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	44	0.18%	2,125,022	0.11%	48,296	35
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	4	0.02%	178,680	0.01%	44,670	34
RUSSELL 2000 ETF	XRU2	LU0322248658	GBX	1	0.00%	33,242	0.00%	33,242	37
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	1	0.00%	150,840	0.01%	150,840	30
S&P 500 2X LEVERAGED INDEX ETF(USD)USD	XS2D	LU0411078552	USD	6	0.02%	353,088	0.02%	58,848	56
STOXX 600 FOOD & BEVERAGE	XS3R	LU0292105359	GBX	2	0.01%	30,498	0.00%	15,249	54
STOXX 600 UTILITIES	X56R	LU0292104899	GBX	16	0.06%	376,148	0.02%	23,509	49
STOXX 600 BANKS	X57R	LU0292103651	GBX	11	0.04%	2,268,422	0.11%	206,220	55
STOXX 600 BANKS SHORT DAILY ETF	X57S	LU0322249037	GBX	64	0.26%	1,073,250	0.05%	16,770	77
SHORTDAX X2 ETF(EUR)GBP	XSD2	LU0411075020	GBX	40	0.16%	1,734,221	0.09%	43,356	97
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	14	0.06%	115,269	0.01%	8,234	53
STOXX 600 HEALTHCARE SHORT DAILY ETF	XSDS	LU0322249466	GBX	2	0.01%	8,181	0.00%	4,090	53
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	55	0.22%	6,053,628	0.30%	110,066	19
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	6	0.02%	234,407	0.01%	39,068	56
STOXX 600 OIL & GAS SHORT DAILY ETF	XSES	LU0322249623	GBX	1	0.00%	7,098	0.00%	7,098	57
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	2	0.01%	161,917	0.01%	80,959	103
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	3	0.01%	395,507	0.02%	131,836	112
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	12	0.05%	502,446	0.03%	41,870	58
S&P JAPAN 500 SHARIAH ETF	XSHJ	LU0328475289	GBX	3	0.01%	187,908	0.01%	62,636	54
STOXX 600 INSURANCE	XSIR	LU0292105193	GBX	6	0.02%	7,223	0.00%	1,204	50
STOXX 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	4	0.02%	240,627	0.01%	60,157	52
STOXX 600 TELECOMS SHORT DAILY ETF	XSKS	LU0322250126	GBX	4	0.02%	66,763	0.00%	16,691	52
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	19	0.08%	288,025	0.01%	15,159	67
STOXX 600 INDUSTRIAL GOODS	XSNR	LU0292106084	GBX	1	0.00%	866	0.00%	866	49
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	34	0.14%	5,582,323	0.28%	164,186	30
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	20	0.08%	318,737	0.02%	15,937	55
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	62	0.25%	4,871,802	0.24%	78,577	38
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	25	0.10%	2,033,022	0.10%	81,321	18
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	12	0.05%	555,401	0.03%	46,283	24
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	88	0.36%	7,089,039	0.35%	80,557	15
STOXX 600 ETF	X5X6	LU0328475792	GBX	2	0.01%	6,130	0.00%	3,065	56
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT2I	LU0411078636	GBX	28	0.11%	389,289	0.02%	13,903	63
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	33	0.13%	1,020,086	0.05%	30,912	35
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	1	0.00%	32,499	0.00%	32,499	48
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	383	1.55%	23,021,830	1.15%	60,109	15
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	609	2.47%	3,516,823	0.18%	5,775	9
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	2	0.01%	28,319	0.00%	14,160	68
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	16	0.06%	405,485	0.02%	25,343	73
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	15	0.06%	9,425,681	0.47%	628,379	11
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	3	0.01%	304,465	0.02%	101,488	214
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	6	0.02%	47,817	0.00%	7,969	602
DB X-TRACKERS MSCI WCONDIS TRN ETF	XWSC	LU0540979720	GBX	1	0.00%	15,881	0.00%	15,881	66
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	9	0.04%	83,647	0.00%	9,294	69
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWSN	LU0540980496	GBX	3	0.01%	41,935	0.00%	13,978	71
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	13	0.05%	139,776	0.01%	10,752	76
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWST	LU0540980579	GBX	7	0.03%	78,974	0.00%	11,282	71
DB X-TRACKERS MSCI W UTILTRN ETF	XWSU	LU0540980652	GBX	4	0.02%	90,060	0.00%	22,515	70
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	12	0.05%	250,987	0.01%	20,916	61
DB X-TRACKERS FTSE CHINA 25 ETF	XX25	LU0292109856	GBX	67	0.27%	2,730,639	0.14%	40,756	42
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	36	0.15%	588,218	0.03%	16,339	46
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	16	0.06%	202,225	0.01%	12,639	320

## Exchange Traded Commodities

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS AGRICULTURE £ DJ-UBSCI	AGAP	GB00B15KYH63	GBX	77	0.77%	685,488	0.12%	8,902	44
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	30	0.30%	630,405	0.11%	21,013	25
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	16	0.16%	80,694	0.01%	5,043	57
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	157	1.57%	5,068,355	0.88%	32,283	23
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	108	1.08%	8,984,593	1.56%	83,191	23
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	29	0.29%	5,796,423	1.01%	199,877	19
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	9	0.09%	21,271	0.00%	2,363	50
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	16	0.16%	1,262,084	0.22%	78,880	32
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	4	0.04%	10,982	0.00%	2,746	39
ETFS PETROLEUM DJ-UBSCI	AIGO	GB00B15KYC19	USD	3	0.03%	16,594	0.00%	5,531	16
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	55	0.55%	4,723,414	0.82%	85,880	18
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	1	0.01%	58,474	0.01%	58,474	67
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	8	0.08%	137,016	0.02%	17,127	42
ETFS LONG AUD SHORT USD £	AUDP	JE00B68GQH02	GBX	7	0.07%	68,208	0.01%	9,744	21
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	8	0.08%	117,087	0.02%	14,636	20
ETFS GOLD	BULL	GB00B15KXX56	USD	71	0.71%	4,870,703	0.85%	68,601	20
ETFS GOLD £	BULP	GB00B15KXX56	GBX	162	1.62%	2,525,294	0.44%	15,588	39
ETFS LONG CAD SHORT USD £	CADP	JE00B68GRL13	GBX	6	0.06%	59,968	0.01%	9,995	22
ETFS CARBON SECURITIES GBP	CARP	JE00B3CG6315	GBX	4	0.04%	8,615	0.00%	2,154	311
ETFS FORWARD LIVE CATTLE	CATF	JE00B24DM245	USD	2	0.02%	21,733	0.00%	10,867	84
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	18	0.18%	728,255	0.13%	40,459	37
ETFS SHORT CHF LONG GBP	CHGB	JE00B3NKM36	GBX	2	0.02%	128,590	0.02%	64,295	20
UBS ETC(UBS BBG CMCI COMPOSITE IDX)USD	CMCI	CH0106220491	USD	1	0.01%	90,439	0.02%	90,439	102
ETFS COCOA	COCO	JE00B2QXZK10	USD	95	0.95%	563,162	0.10%	5,928	98
ETFS COFFEE	COFF	GB00B15KXP72	USD	10	0.10%	276,327	0.05%	27,633	81
ETFS COPPER	COPA	GB00B15KXQ89	USD	55	0.55%	9,144,735	1.59%	166,268	16
ETFS CORN	CORN	GB00B15KXS04	USD	32	0.32%	489,832	0.09%	15,307	42
ETFS COTTON	COTN	GB00B15KXT11	USD	11	0.11%	326,022	0.06%	29,638	91
ETFS CRUDE OIL	CRUD	GB00B15KXV33	USD	190	1.90%	17,464,446	3.04%	91,918	13
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24DM55	USD	5	0.05%	34,972	0.01%	6,994	35
ETFS 3X LONG EUR SHORT GBP	EUP3	JE00B3VJDN05	GBX	3	0.03%	50,908	0.01%	16,969	44
ETFS LONG EUR SHORT USD £	EURP	JE00B68GS416	GBX	4	0.04%	36,090	0.01%	9,022	23
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	4	0.04%	54,764	0.01%	13,691	63
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	41	0.41%	8,285,707	1.44%	202,090	30
ETFS CRUDE OIL FORWARD	FCRU	JE00B24DLX86	USD	2	0.02%	32,344	0.01%	16,172	36
ETFS FORWARD LIVESTOCK DJ-UBSCI-F3	FLIV	JE00B24DMM47	USD	2	0.02%	138,376	0.02%	69,188	59
ETFS FORWARD PETROLEUM DJ-UBSCI-F3	FPET	JE00B24DMF79	USD	1	0.01%	194,104	0.03%	194,104	70
ETFS LONG AUD SHORT GBP	GBAU	JE00B3S7B10	GBX	3	0.03%	101,089	0.02%	33,696	17
ETFS LONG CAD SHORT GBP	GBCA	JE00B3X07W84	GBX	2	0.02%	99,871	0.02%	49,936	19
ETFS LONG CHF SHORT GBP	GBCH	JE00B3S3X393	GBX	5	0.05%	354,347	0.06%	70,869	17
ETFS LONG JPY SHORT GBP	GBJP	JE00B3XR4V72	GBX	2	0.02%	19,981	0.00%	9,990	46
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5R871	GBX	12	0.12%	48,659	0.01%	4,055	34
ETFS LONG GBP SHORT USD £	GBPP	JE00B68GR11	GBX	11	0.11%	140,028	0.02%	12,730	22
GODL BULLION SECURITIES	GBS	GB00B00FHZ82	USD	1321	13.23%	121,299,208	21.12%	91,824	12
ETFS LONG SEK SHORT GBP	GBSK	JE00B3RKLW80	GBX	3	0.03%	478,939	0.08%	159,646	36
GODL BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	329	3.29%	9,206,975	1.60%	27,985	23
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	9	0.09%	216,016	0.04%	24,002	57
UBS ETC(UBS BBG CMCI GOLD IDX)EUR	GLDE	CH0106346825	EUR	2	0.02%	23,059	0.00%	11,530	88
ETFS FORWARD GRAINS DJ-UBSCI-F3	GRAF	JE00B24DMN53	USD	4	0.04%	622,205	0.11%	155,551	80
ETFS FORWARD HEATING OIL	HEAF	JE00B24DM021	USD	1	0.01%	72,340	0.01%	72,340	63
ETFS HEATING OIL	HEAT	GB00B15KXY63	USD	6	0.06%	36,605	0.01%	6,101	29
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	15	0.15%	102,981	0.02%	6,865	49
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	285	2.85%	10,918,004	1.90%	38,309	36
ISHARES PHYSICAL PALLADIUM ETC	IPDM	IE00B4556L06	USD	2	0.02%	131,766	0.02%	65,883	56
ISHARES PHYSICAL PLATINUM ETC	IPLT	IE00B4LHW6P2	USD	6	0.06%	181,736	0.03%	30,289	38
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCWG09	USD	24	0.24%	1,548,487	0.27%	64,520	39
ETFS SHORT JPY LONG GBP	JPGB	JE00B3QBQJ84	GBX	1	0.01%	8,811	0.00%	8,811	19
ETFS 3X LONG JPY SHORT GBP	JPP3	JE00B3TVGH32	GBX	1	0.01%	969	0.00%	969	37
ETFS LONG JPY SHORT USD £	JPPY	JE00B68GSP26	GBX	4	0.04%	44,448	0.01%	11,112	22
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	12	0.12%	23,807	0.00%	1,984	85
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFTV571	USD	3	0.03%	6,351	0.00%	2,117	74
ETFS LEVERAGED ALUMINIUM	LALU	JE00B2NFTC05	USD	4	0.04%	68,892	0.01%	17,223	107
ETFS 3X LONG AUD SHORT USD	LAU3	JE00B3W2CR59	USD	1	0.01%	11,943	0.00%	11,943	40
ETFS LONG AUD SHORT USD	LAUD	JE00B68GQH02	USD	2	0.02%	49,597	0.01%	24,798	16
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	408	4.09%	7,267,766	1.27%	17,813	44
ETFS LONG CAD SHORT USD	LCAD	JE00B68GRL13	USD	1	0.01%	13,158	0.00%	13,158	18
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	9	0.09%	226,455	0.04%	25,162	141
ETFS LONG CNY SHORT USD £	LCNP	JE00B6822V48	GBX	8	0.08%	21,912	0.00%	2,739	75
ETFS LONG CNY SHORT USD	LCNY	JE00B6822V48	USD	2	0.02%	6,594,221	1.15%	3,297,110	75
ETFS LEVERAGED COCOA	LCOC	JE00B2NFTV803	USD	62	0.62%	402,383	0.07%	6,490	180
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	38	0.38%	2,115,594	0.37%	55,674	32
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	16	0.16%	201,139	0.04%	12,571	87
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	11	0.11%	40,309	0.01%	3,664	140
ETFS 3X LONG EUR SHORT USD	LEU3	JE00B3Y5F176	USD	2	0.02%	14,738	0.00%	7,369	48
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	3	0.03%	206,798	0.04%	68,933	70
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	4	0.04%	3,363	0.00%	841	103
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFTV688	USD	8	0.08%	117,275	0.02%	14,659	78
ETFS LONG INR SHORT USD	LINR	JE00B66M5848	USD	2	0.02%	23,135	0.00%	11,568	75
ETFS LEVERAGED LIVE CATTLE	LLCT	JE00B2NFTP34	USD	1	0.01%	1,401	0.00%	1,401	80
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	6	0.06%	36,714	0.01%	6,119	205
ETFS LEVERAGED LIVESTOCK DJ-UBSCI	LLST	JE00B2NFT864	USD	1	0.01%	120,703	0.02%	120,703	82
ETFS LEVERAGED EX-ENERGY DJ-UBSCI	LNEY	JE00B2NFT641	USD	4	0.04%	199,654	0.03%	49,913	77
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	188	1.88%	1,458,139	0.25%	7,756	105
ETFS LEVERAGED NICKEL	LNKJ	JE00B2NFT857	USD	14	0.14%	101,016	0.02%	7,215	129
ETFS LONG NOK SHORT USD	LNOK	JE00B68GTQ08	USD	2	0.02%	188,411	0.03%	94,205	34
ETFS LEVERAGED CRUDE OIL	LOIL	JE00B2NFTJ73	USD	207	2.07%	3,474,973	0.61%	16,787	29
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFTV134	USD	17	0.17%	210,338	0.04%	12,373	72
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFTV795	USD	24	0.24%	201,615	0.04%	8,401	55
ETFS LONG SEK SHORT USD	LSEK	JE00B68GV642	USD	1	0.01%	97,145	0.02%	97,145	34
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	507	5.08%	7,758,923	1.35%	15,304	99
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	9	0.09%	90,503	0.02%	10,056	116
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	1	0.01%	1,675	0.00%	1,675	111
ETFS LEVERAGED TIN	LTIM	JE00B2NFTV241	USD	1	0.01%	952	0.00%	952	335
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	70	0.70%	837,857	0.15%	11,969	78
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	1	0.01%	228	0.00%	228	123

## Exchange Traded Commodities

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	172	1.72%	2,472,642	0.43%	14,376	43
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	67	0.67%	469,682	0.08%	7,010	88
ETFS NICKEL	NICK	GB00B15KY211	USD	4	0.04%	163,734	0.03%	40,933	48
ETFS LONG NOK SHORT USD £	NOKP	JE00B68GTQ08	GBX	4	0.04%	42,640	0.01%	10,660	37
ETFS LONG NZD SHORT USD £	NZDP	JE00B68GT711	GBX	4	0.04%	40,997	0.01%	10,249	21
ETFS SHORT NZD LONG GBP	NZGB	JE00B3YHSG97	GBX	4	0.04%	3,918	0.00%	980	19
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	112	1.12%	9,778,739	1.70%	87,310	31
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	18	0.18%	2,297,808	0.40%	127,656	21
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	37	0.37%	721,611	0.13%	19,503	41
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	6	0.06%	21,732	0.00%	3,622	27
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	12	0.12%	497,460	0.09%	41,455	52
ETFS BRENT 2YR	OSB2	JE00B1YNWG12	USD	1	0.01%	155,763	0.03%	155,763	60
ETFS BRENT 3YR	OSB3	JE00B1YP7409	USD	3	0.03%	172,308	0.03%	57,436	73
ETFS WTI 1YR	OSW1	JE00B1YPB605	USD	1	0.01%	137,704	0.02%	137,704	146
ETFS WTI 2YR	OSW2	JE00B1YPB712	USD	12	0.12%	5,250	0.00%	438	62
ETFS WTI 3YR	OSW3	JE00B1YPB936	USD	1	0.01%	4,604	0.00%	4,604	109
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	265	2.65%	17,084,553	2.98%	64,470	37
ETFS PHYSICAL ALUMINIUM	PHAL	JE00B4MG1D30	USD	7	0.07%	32,322	0.01%	4,617	70
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	1501	15.03%	208,712,023	36.34%	139,049	10
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	13	0.13%	401,161	0.07%	30,859	102
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	1578	15.80%	39,381,031	6.86%	24,956	23
ETFS PHYSICAL LEAD	PHPB	JE00B45M6883	USD	1	0.01%	273	0.00%	273	84
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	84	0.84%	2,841,550	0.49%	33,828	55
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	50	0.50%	4,039,876	0.70%	80,798	35
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	88	0.88%	602,764	0.10%	6,850	40
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	247	2.47%	19,508,780	3.40%	78,983	26
ETFS PHYSICAL TIN	PHSN	JE00B4L22R36	USD	2	0.02%	5,995	0.00%	2,997	196
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	422	4.23%	6,802,688	1.18%	16,120	42
ETFS PHYSICAL ZINC	PHZN	JE00B41L4M99	USD	2	0.02%	69	0.00%	35	81
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	1	0.01%	4,989	0.00%	4,989	113
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	13	0.13%	750,259	0.13%	57,712	123
ETFS SHORT AGRICULTURE DJ-UBSCI	SAGR	JE00B24DL056	USD	4	0.04%	12,488	0.00%	3,122	50
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	18	0.18%	1,367,643	0.24%	75,980	44
ETFS SHORT ALUMINIUM	SALU	JE00B24DK421	USD	1	0.01%	2,076	0.00%	2,076	46
ETFS 3X SHORT AUD LONG GBP	SAP3	JE00B3WTTNN91	GBX	3	0.03%	20,747	0.00%	6,916	46
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCN170	USD	11	0.11%	74,382	0.01%	6,762	108
ETFS SHORT AUD LONG USD £	SAUP	JE00B68GQZ83	GBX	10	0.10%	50,902	0.01%	5,090	30
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	142	1.42%	1,764,826	0.31%	12,428	49
ETFS SHORT CAD LONG USD £	SCDP	JE00B68GS291	GBX	2	0.02%	17,119	0.00%	8,559	21
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	7	0.07%	29,493	0.01%	4,213	115
ETFS SHORT CHF LONG USD	SCHF	JE00B68GV776	USD	1	0.01%	34,387	0.01%	34,387	19
ETFS SHORT CHF LONG USD £	SCHP	JE00B68GV776	GBX	3	0.03%	13,882	0.00%	4,627	22
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	16	0.16%	305,110	0.05%	19,069	84
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	79	0.79%	2,148,735	0.37%	27,199	18
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	11	0.11%	237,763	0.04%	21,615	45
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	20	0.20%	318,356	0.06%	15,918	100
ETFS LONG SEK SHORT USD £	SEKP	JE00B68GV642	GBX	5	0.05%	46,032	0.01%	9,206	38
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	87	0.87%	1,721,135	0.30%	19,783	30
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	65	0.65%	725,826	0.13%	11,167	20
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	37	0.37%	3,134,013	0.55%	84,703	61
ETFS SHORT GASOLINE	SGAS	JE00B24DKB91	USD	3	0.03%	285,517	0.05%	95,172	36
ETFS 3X SHORT GBP LONG USD	SGB3	JE00B3XJ8K03	USD	11	0.11%	99,420	0.02%	9,038	42
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	2	0.02%	13,696	0.00%	6,848	19
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	85	0.85%	3,639,154	0.63%	42,814	29
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	179	1.79%	146,081,487	25.44%	816,098	14
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	168	1.68%	3,564,859	0.62%	21,219	40
ETFS SHORT HEATING OIL	SHEA	JE00B24DKD16	USD	1	0.01%	1,977	0.00%	1,977	41
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	3	0.03%	7,504	0.00%	2,501	35
ETFS SHORT INR LONG USD £	SINP	JE00B66M5T54	GBX	1	0.01%	297	0.00%	297	75
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WTFMB84	USD	5	0.05%	1,223,939	0.21%	244,788	46
ETFS SHORT JPY LONG USD £	SJPP	JE00B68GT596	GBX	8	0.08%	31,969	0.01%	3,996	23
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	3	0.03%	18,098	0.00%	6,033	20
ETFS SHORT SEK LONG GBP	SKGB	JE00B3TK4N26	GBX	2	0.02%	269,099	0.05%	134,550	36
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	9	0.09%	131,830	0.02%	14,648	133
ETFS SHORT LEAN HOGS	SLHO	JE00B24DKF30	USD	3	0.03%	12,314	0.00%	4,105	47
ETFS SILVER	SLVR	GB00B15KY328	USD	93	0.93%	5,550,523	0.97%	59,683	50
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	28	0.28%	587,344	0.10%	20,977	33
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	23	0.23%	268,855	0.05%	11,689	111
ETFS SHORT NOK LONG USD £	SNOP	JE00B68GTS22	GBX	2	0.02%	105,071	0.02%	52,535	38
ETFS SHORT ENERGY DJ-UBSCI	SNRG	JE00B24DKV97	USD	1	0.01%	1,016	0.00%	1,016	15
ETFS SHORT NZD LONG USD £	SNZP	JE00B68GTN76	GBX	1	0.01%	12,657	0.00%	12,657	23
ETFS FORWARD SOFTS DJ-UBSCI-F3	SOFF	JE00B24DML30	USD	2	0.02%	35,304	0.01%	17,652	108
ETFS SHORT CRUDE OIL	SOIL	JE00B24DK975	USD	133	1.33%	4,729,347	0.82%	35,559	21
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	10	0.10%	92,171	0.02%	9,217	48
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	1	0.01%	41,760	0.01%	41,760	40
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	3	0.03%	2,380	0.00%	793	41
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHWP62	GBX	13	0.13%	53,901	0.01%	4,146	45
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	5	0.05%	169,289	0.03%	33,858	66
ETFS SHORT SEK LONG USD	SSEK	JE00B68GV865	USD	3	0.03%	264,692	0.05%	88,231	36
ETFS SHORT SEK LONG USD £	SSEP	JE00B68GV865	GBX	4	0.04%	276,944	0.05%	69,236	39
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	136	1.36%	6,672,072	1.16%	49,059	56
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCWV09	GBX	51	0.51%	1,163,256	0.20%	22,809	40
SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VD770	USD	6	0.06%	336,086	0.06%	56,014	43
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	7	0.07%	54,264	0.01%	7,752	45
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	14	0.14%	128,611	0.02%	9,187	102
ETFS SHORT SOYBEAN OIL	SSYO	JE00B24DKL99	USD	1	0.01%	3,465	0.00%	3,465	43
ETFS SHORT TIN	STIM	JE00B2NFT203	USD	4	0.04%	23,253	0.00%	5,813	114
ETFS SUGAR	SUGA	GB00B15KY658	USD	16	0.16%	112,587	0.02%	7,037	56
ETFS 3X SHORT EUR LONG GBP	SUP3	JE00B3W0MY68	GBX	11	0.11%	269,981	0.05%	24,544	40
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	4	0.04%	26,687	0.00%	6,672	45
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TG7R50	GBX	4	0.04%	72,275	0.01%	18,069	46
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	7	0.07%	156,578	0.03%	22,368	88
ETFS TIN	TINM	JE00B2QY0H68	USD	3	0.03%	6,978	0.00%	2,326	225
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	10	0.10%	523,929	0.09%	52,393	29
ETFS SHORT EUR LONG GBP	URGB	JE00B45CYD99	GBX	19	0.19%	635,150	0.11%	33,429	19

## Exchange Traded Commodities

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	12	0.12%	56,022	0.01%	4,668	22
ETFS SHORT USD LONG GBP	USGB	JE00B438PT24	GBX	4	0.04%	8,026	0.00%	2,006	17
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCLY57	GBX	3	0.03%	20,369	0.00%	6,790	38
ETFS WHEAT	WEAT	GB00B15KY765	USD	114	1.14%	3,208,805	0.56%	28,147	43
DB AGRICULTURE BOOSTER ETC	XCT6	GB00B3WKJL25	USD	4	0.04%	308,859	0.05%	77,215	99
DB INDUSTRIAL METALS BOOSTER ETC	XCT7	GB00B3WKDS73	USD	3	0.03%	19,634	0.00%	6,545	49
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SC0P31	USD	4	0.04%	3,569,078	0.62%	892,270	333
DB BRENT CRUDE OIL BOOSTER GBP HEDGD ETC	XCTO	GB00B68S6216	GBX	2	0.02%	12,181	0.00%	6,091	31
DB AGRICULTURE BOOSTER GBP HEDGED ETC	XCTS	GB00B3Q3KG91	GBX	3	0.03%	20,431	0.00%	6,810	87
DB ETC S&P GSCI AGRI ETC SECS 30/04/60	XET5	GB00B3WP6619	USD	2	0.02%	134,589	0.02%	67,295	29
DB S&P GSCI INDUSTRIAL METALS ETC	XET7	GB00B3YH0180	USD	7	0.07%	365,397	0.06%	52,200	78
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	76	0.76%	2,653,132	0.46%	34,910	50
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	8	0.08%	111,451	0.02%	13,931	25
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	20	0.20%	272,027	0.05%	13,601	99
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	2	0.02%	660	0.00%	330	85
DB PHYSICAL PLATINUM ETC	XPLA	GB00B57GJC05	USD	6	0.06%	135,655	0.02%	22,609	46
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	16	0.16%	136,888	0.02%	8,555	329
DB PHYSICAL SILVER GBP HEDGED ETC	XSIH	GB00B65S8K69	GBX	2	0.02%	13,640	0.00%	6,820	32
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	14	0.14%	2,365,726	0.41%	168,980	73
DB ETC URANIUM ETC SECURITIES 09/12/60	XURA	GB00B4JYWV66	USD	5	0.05%	181,982	0.03%	36,396	331
ETFS ZINC	ZINC	GB00B15KY872	USD	13	0.13%	1,167,251	0.20%	89,789	34

## Exchange Traded Notes

Weekly Statistics - 12 December 2011 to 16 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETN ON SPGS CRUDE OIL ER	CRDE	JE00B3MJ8G77	EUR	2	3.13%	153,616	3.67%	76,808	115.047
ETN ON SPGS NATGAS ER	GASE	JE00B3P0Y146	EUR	2	3.13%	79	0.00%	39	82.8473
ETN ON GOLD SPOT	GOLG	JE00B3PMLY21	GBP	8	12.50%	131,510	3.14%	16,439	228.1138
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	40	62.50%	3,266,233	78.05%	81,656	91.8941
IPATH VSTOXX SHORT TERM FUTURES ETN	VSXG	DE000BC2KTT9	GBX	5	7.81%	14,266	0.34%	2,853	355.0217
IPATH VSTOXX SHORT TERM FUTURES ETN(EUR)	VSXX	DE000BC2KTT9	EUR	1	1.56%	489,091	11.69%	489,091	343.3065
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	4	6.25%	68,529	1.64%	17,132	322.3184
ETN ON SPGS WHEAT ER	WHEU	JE00B3P1KP31	USD	2	3.13%	61,415	1.47%	30,707	311.6981

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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.