

## Exchange Traded Funds

Weekly Statistics - 16 January 2012 to 20 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
FTSE 100 TR	8H81	LU0488316216	GBX	1	0.00%	922	0.00%	922	52
FTSE 250 TR	8H82	LU0488316307	GBX	2	0.01%	21,326	0.00%	10,663	51
FTSE 100 SHORT STRATEGY TR	8H83	LU0488316562	GBX	2	0.01%	88,564	0.00%	44,282	52
SPDR MSCI ACWI ETF \$	ACWD	IE00B44Z5B48	USD	3	0.01%	1,544,201	0.08%	514,734	86
ETF S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	2	0.01%	11,218	0.00%	5,609	260
ETF S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	9	0.04%	60,173	0.00%	6,686	201
ETF DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	1	0.00%	823	0.00%	823	106
AMUNDI ETF NASDAQ-100 - A	ANX	FR0010892216	GBX	16	0.06%	62,007	0.00%	3,875	22
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	2	0.01%	237,599	0.01%	118,800	27
ETF DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	15	0.06%	133,566	0.01%	8,904	169
ETF DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	22	0.09%	802,187	0.04%	36,463	115
ETF DJ BROOKFIELD GLBL INFR FD	BGIT	IE00B3MTKB68	USD	1	0.00%	7,468	0.00%	7,468	76
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	285	1.12%	6,200,498	0.30%	21,756	32
ETF S BRENT CRUDE	BRNT	JE00B78CGV99	USD	1	0.00%	66,470	0.00%	66,470	28
AMUNDI ETF MSCI BRAZIL	BRZ	FR0010821793	USD	2	0.01%	230,859	0.01%	115,430	46
CS ETF (IE) ON MSCI AUSTRALIA £	CAU1	IE00B5V70487	GBX	2	0.01%	531,572	0.03%	265,786	31
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	1	0.00%	89,661	0.00%	89,661	112
CS ETF (IE) ON CSI 300	CCSI	IE00B5V7J94	USD	2	0.01%	186,580	0.01%	93,290	180
AMUNDI ETF MSCI EASTERN EUROPE EX RUSSIA	CE9	FR0010717074	GBX	1	0.00%	188,300	0.01%	188,300	28
CS ETF (LUX) ON MSCI EMU LARGE CAP £	CEL1	LU0154139132	GBX	4	0.02%	638,792	0.03%	159,698	20
CS ETF (IE) ON MSCI EM EMEA	CEME	IE00B5W0VQ55	USD	2	0.01%	170,852	0.01%	85,426	60
CS ETF (IE) ON MSCI EMU £	CEU1	IE00B53QG562	GBX	1	0.00%	35,204	0.00%	35,204	20
CS ETF (LUX) ON MSCI EMU LARGE CAP	CEUL	LU0154139132	EUR	1	0.00%	129,199	0.01%	129,199	19
AMUNDI ETF MSCI EUROPE	CEUR	FR0010655696	GBX	2	0.01%	323,168	0.02%	161,584	19
AMUNDI ETF MSCI FRANCE	CFR	FR0010655704	GBX	11	0.04%	3,223,140	0.16%	293,013	8
AMUNDI ETF MSCI GERMANY	CG1	FR0010655712	GBX	6	0.02%	1,150,969	0.06%	191,828	24
AMUNDI ETF MSCI ITALY	CI1	FR0010655720	GBX	8	0.03%	1,452,124	0.07%	181,516	23
AMUNDI ETF MSCI EUROPE IT	CI6	FR0010713768	GBX	1	0.00%	320,456	0.02%	320,456	17
CS ETF (IE) ON DOW JONES INDUS.AVERAGE £	CID1	IE00B53L4350	GBX	3	0.01%	568,108	0.03%	189,369	24
CS ETF (IE) ON MSCI INDIA £	CIN1	IE00B564MX78	GBX	5	0.02%	484,199	0.02%	96,840	60
CS ETF (IE) ON DOW JONES INDUS.AVERAGE	CIND	IE00B53L4350	USD	3	0.01%	566,842	0.03%	188,947	24
AMUNDI ETF MSCI JAPAN - A	CJ1	FR0010688242	GBX	12	0.05%	3,729,020	0.18%	310,752	23
CS ETF (IE) ON MSCI JAPAN LARGE CAP	CJPL	IE00B3VWM213	GBX	3	0.01%	199,756	0.01%	66,585	40
CS ETF (LUX) ON MSCI EMERGING MARKETS £	CM1	LU0254097446	GBX	10	0.04%	2,770,696	0.13%	277,070	36
CS ETF (IE) ON FTSE MIB £	CMB1	IE00B53L4X51	GBX	3	0.01%	600,983	0.03%	200,328	25
CS ETF (IE) ON MSCI EM EMEA £	CME1	IE00B5W0VQ55	GBX	3	0.01%	212,686	0.01%	70,895	59
ETF DJ-UBS ALL COMMS FWD 3 MNTH FD £	CMFP	IE00B4WPHX27	GBX	8	0.03%	126,535	0.01%	15,817	81
CS ETF (IE) ON FTSE MIB	CMIB	IE00B53L4X51	EUR	3	0.01%	545,098	0.03%	181,699	25
AMUNDI ETF MSCI EMU	CMU	FR0010655688	GBX	2	0.01%	562,518	0.03%	281,259	18
AMUNDI ETF MSCI NORDIC	CN1	FR0010655738	GBX	2	0.01%	355,929	0.02%	177,965	21
CS ETF (IE) ON NASDAQ 100	CNDX	IE00B53SZB19	USD	2	0.01%	49,404	0.00%	24,520	16
CS ETF (IE) ON NIKKEI 225	CNKY	IE00B52MJD48	GBX	3	0.01%	6,265	0.00%	2,088	20
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	67	0.26%	229,871	0.01%	3,431	20
ETF DAXGLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	1	0.00%	2,318	0.00%	2,318	107
ETF DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	1	0.00%	29	0.00%	29	637
ETF DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	6	0.02%	374,623	0.02%	62,437	101
AMUNDI ETF MSCI PACIFIC EX JAPAN - A	CP9	FR0010713669	GBX	7	0.03%	1,848,406	0.09%	264,058	34
AMUNDI ETF MSCI PACIFIC EX JAPAN - B	CP9U	FR0010871137	USD	2	0.01%	347,438	0.02%	173,719	33
CS ETF (IE) ON MSCI PACIFIC EX JAPAN £	CPJ1	IE00B52MJY50	GBX	1	0.00%	189,392	0.01%	189,392	46
CS ETF (IE) ON EURO STOXX 50 £	CS51	IE00B53L3W79	GBX	13	0.05%	2,429,740	0.12%	186,903	20
CS ETF (IE) ON MSCI CANADA	CSCA	IE00B52SF786	GBX	1	0.00%	52,555	0.00%	52,555	40
CS ETF (IE) ON MSCI CHILE	CSCCL	IE00B5NLL897	USD	1	0.00%	89,633	0.00%	89,633	112
CS ETF (IE) ON MSCI EUROPE £	CSE1	IE00B53QFR17	GBX	1	0.00%	1,128	0.00%	1,128	19
CS ETF (LUX) ON MSCI EMERGING MARKETS	CSEM	LU0254097446	USD	10	0.04%	2,589,687	0.13%	258,969	34
CS ETF (IE) ON MSCI EUROPE	CSEU	IE00B53QFR17	EUR	2	0.01%	36,079	0.00%	18,039	19
CS ETF (IE) ON MSCI INDIA	CSIN	IE00B564MX78	USD	5	0.02%	661,407	0.03%	132,281	60
CS ETF (IE) ON MSCI JAPAN	CSJP	IE00B53QDK08	GBX	1	0.00%	283,299	0.01%	283,299	23
CS ETF (IE) ON S&P 500 £	CSP1	IE00B5BMR087	GBX	6	0.02%	80,035	0.00%	13,339	10
CS ETF (IE) ON S&P 500	CSPX	IE00B5BMR087	USD	1	0.00%	7,553	0.00%	7,553	10
CS ETF (IE) ON MSCI RUSSIA	CSRU	IE00B5V87390	USD	3	0.01%	601,589	0.03%	200,530	52
CS ETF (IE) ON MSCI TAIWAN	CSTW	IE00B5VL1928	USD	1	0.00%	221,367	0.01%	221,367	48
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	17	0.07%	749,228	0.04%	44,072	37
CS ETF (IE) ON EURO STOXX 50	CSX5	IE00B53L3W79	EUR	7	0.03%	2,096,757	0.10%	299,536	20
CS ETF (IE) ON MSCI SOUTH AFRICA	CSZA	IE00B4ZTP716	USD	11	0.04%	1,469,667	0.07%	133,552	48
CS ETF (IE) ON MSCI USA £	CU1	IE00B52SFT06	GBX	1	0.00%	53,793	0.00%	53,793	12
CS ETF (IE) ON MSCI UK SMALL CAP	CUKS	IE00B3VWLJ82	GBX	5	0.02%	71,539	0.00%	14,308	59
CS ETF (IE) ON FTSE 100	CUKX	IE00B53HP851	GBX	14	0.06%	303,527	0.01%	21,680	15
CS ETF (IE) ON MSCI USA LARGE CAP £	CUL1	IE00B3VWLJ14	GBX	1	0.00%	5,224	0.00%	5,224	20
CS ETF (IE) ON MSCI USA SMALL CAP £	CUS1	IE00B3VWM098	GBX	3	0.01%	150,205	0.01%	50,068	37
CS ETF (IE) ON MSCI USA SMALL CAP	CUSS	IE00B3VWM098	USD	2	0.01%	48,249	0.00%	24,124	49
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	12	0.05%	913,371	0.04%	76,114	32
ISHARES S&P EMERGING MKTS INFRSTRUCTURES	DEIN	IE00B2NPL135	USD	4	0.02%	263,283	0.01%	65,821	66
ETF DAX 2X LONG FUND	DEL2	IE00B4QNH668	EUR	8	0.03%	380,524	0.02%	47,566	26
ETF DAX 2X SHORT FUND	DES2	IE00B4QNH668	EUR	9	0.04%	403,148	0.02%	44,794	530
ISHARES \$ S&P GLBL WATER	DH2O	IE00B1TXK627	USD	10	0.04%	2,091,654	0.10%	209,165	462
LYXOR ETF EUROSTOXX50 DIVIDENDS	DIV	FR0010869529	EUR	2	0.01%	7,189	0.00%	3,594	133
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	20	0.08%	413,411	0.02%	20,671	22
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXMM0	GBX	74	0.29%	488,559	0.02%	6,602	28
ETF DAX 2X LONG FUND	DL2P	IE00B4QNH668	GBX	58	0.23%	2,297,294	0.11%	39,609	27
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	11	0.04%	30,186	0.00%	2,744	40
ISHARES GLOBAL CLEAN ENERGY	DNRG	IE00B1XNHC34	USD	52	0.21%	2,516,921	0.12%	48,402	84
ETF DAX 2X SHORT FUND	DS2P	IE00B4QNH668	GBX	63	0.25%	1,017,502	0.05%	16,151	31
ISHARES S&P TIMBER AND FORESTRY (USD)	DWOD	IE00B27YCF74	USD	33	0.13%	3,977,535	0.19%	120,531	424
SPDR S&P EMERGING MARKETS DIVIDEND ETF \$	EDVD	IE00B6YX5B26	USD	13	0.05%	422,075	0.02%	32,467	77
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	22	0.09%	1,078,410	0.05%	49,019	40
ISHARES BARCAP EURO CORP BOND EX-FI 1-5£	EEEX	IE00B4L5Z703	GBP	9	0.04%	475,710	0.02%	52,857	122
ISHARES BARCAP EURO CORP BOND EX-FIN£	EEFX	IE00B4L5ZG21	GBP	1	0.00%	802	0.00%	802	32
ISHARES BARCAP GLOBAL INFLATION-LINK BND	EGIL	IE00B3B8PX14	EUR	8	0.03%	191,569	0.01%	23,946	35
SPDR MSCI EM ASIA ETF	EMAS	IE00B466KX20	GBP	1	0.00%	14,981	0.00%	14,981	181
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	59	0.23%	496,603	0.02%	8,417	212
SPDR BARCAP EM LOCAL BOND ETF	EMDL	IE00B4613386	GBP	13	0.05%	384,044	0.02%	29,542	195
SPDR S&P EMERGING MARKETS DIVIDEND ETF	EMDV	IE00B6YX5B26	GBP	37	0.15%	1,245,447	0.06%	33,661	74
SPDR MSCI EM EUROPE ETF	EMEO	IE00B431K857	GBP	1	0.00%	25,740	0.00%	25,740	153
PIMCO EMERGING MARKETS BOND INDEX ETF	EMLB	IE00B4P11460	USD	1	0.00%	13,167	0.00%	13,167	123

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
SPDR MSCI EMERGING MARKETS ETF \$	EMRD	IE00B469F816	USD	1	0.00%	144,037	0.01%	144,037	125
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	140	0.55%	1,596,696	0.08%	11,405	12
AMUNDI ETF EURO STOXX SMALL CAP	ESM	FR0010900076	GBX	6	0.02%	712,680	0.03%	118,780	19
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	275	1.09%	37,242,322	1.81%	135,427	14
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	5	0.02%	821,286	0.04%	164,257	14
ETF5 FORWARD BRENT CRUDE	FBRT	JE00B78CP782	USD	2	0.01%	319,969	0.02%	159,985	38
LYXOR ETF MSCI WORLD FINANCIALS TR	FINW	LU0533030711	USD	2	0.01%	14,265	0.00%	7,133	60
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	206	0.81%	3,699,687	0.18%	17,960	28
ETF5 DJ GLBL SELECT DIV FD	GDIV	IE00B67DFL95	USD	1	0.00%	1,534,910	0.07%	1,534,910	31
LYXOR ETF IBOXX £ GILTS	GILS	FR0010961029	GBX	2	0.01%	47,551	0.00%	23,775	26
HSBC EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	25	0.10%	378,656	0.02%	15,146	20
HSBC MSCI BRAZIL ETF	HBRL	IE00B5W34K94	GBX	5	0.02%	150,790	0.01%	30,158	61
HSBC MSCI CANADA ETF \$	HCAD	IE00B51B7202	USD	34	0.13%	3,681,155	0.18%	108,269	72
HSBC MSCI CANADA ETF	HCAN	IE00B51B7202	GBX	6	0.02%	514,222	0.03%	85,704	58
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	10	0.04%	1,310,569	0.06%	131,057	58
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	12	0.05%	1,561,405	0.08%	130,117	60
HSBC MSCI KOREA ETF \$	HKOD	IE00B3Z0X395	USD	2	0.01%	20,198	0.00%	10,099	51
HSBC MSCI KOREA ETF	HKOR	IE00B3Z0X395	GBX	6	0.02%	27,253	0.00%	4,542	58
HSBC MSCI BRAZIL ETF \$	HMBR	IE00B5W34K94	USD	12	0.05%	393,978	0.02%	32,832	59
HSBC MSCI CHINA ETF \$	HMCD	IE00B44T3H88	USD	24	0.09%	959,882	0.05%	39,995	39
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	67	0.26%	365,391	0.02%	5,454	43
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	50	0.20%	951,861	0.05%	19,037	40
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	5	0.02%	476,246	0.02%	95,249	54
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5SSQT16	GBX	95	0.37%	1,250,308	0.06%	13,161	41
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5SSQT16	USD	6	0.02%	566,782	0.03%	94,464	43
HSBC MSCI EUROPE ETF	HMEU	IE00B5B5D576	GBX	27	0.11%	637,398	0.03%	23,607	37
HSBC MSCI MEXICO CAPPED ETF	HMEX	IE00B3QMYK80	GBX	4	0.02%	311,587	0.02%	77,897	58
HSBC MSCI EM FAR EAST ETF \$	HMFJ	IE00B5LP3W10	USD	2	0.01%	461,690	0.02%	230,845	42
HSBC MSCI EM FAR EAST ETF	HMF E	IE00B5LP3W10	GBX	3	0.01%	6,499	0.00%	2,166	47
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	4	0.02%	253,239	0.01%	63,310	39
HSBC MSCI JAPAN ETF	HMJP	IE00B5VX7566	GBX	38	0.15%	711,011	0.03%	18,711	32
HSBC MSCI EM LATIN AMERICA ETF	HMLA	IE00B4TS3815	GBX	3	0.01%	94,715	0.00%	31,572	56
HSBC MSCI USA ETF \$	HMUD	IE00B5WFO436	USD	29	0.11%	16,045,953	0.78%	553,309	21
HSBC MSCI USA ETF	HMUS	IE00B5WFO436	GBX	86	0.34%	1,718,238	0.08%	19,980	15
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	17	0.07%	1,449,099	0.07%	85,241	39
HSBC MSCI WORLD ETF	HMWO	IE00B4X9L533	GBX	82	0.32%	811,806	0.04%	9,900	36
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8Z57	USD	8	0.03%	98,459	0.00%	12,307	39
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8Z57	GBX	93	0.37%	990,905	0.05%	10,655	46
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	10	0.04%	732,574	0.04%	73,257	57
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	13	0.05%	1,839,609	0.09%	141,508	58
HSBC FTSE EPRA/NAREIT DEVELOPED ETF \$	HPRD	IE00B5L01S80	USD	20	0.08%	4,580,006	0.22%	229,000	73
HSBC FTSE EPRA/NAREIT DEVELOPED ETF	HPRO	IE00B5L01S80	GBX	25	0.10%	4,802,147	0.23%	192,086	64
HSBC MSCI RUSSIA CAPPED ETF	HRUB	IE00B5LJZQ16	GBX	4	0.02%	38,204	0.00%	9,551	49
HSBC MSCI RUSSIA CAPPED ETF \$	HRUD	IE00B5LJZQ16	USD	6	0.02%	380,446	0.02%	63,408	60
HSBC S&P BRIC 40 ETF \$	HSBR	IE00B5YK706	USD	5	0.02%	297,471	0.01%	59,494	62
HSBC S&P BRIC 40 ETF	HSPB	IE00B5YK706	GBX	2	0.01%	31,763	0.00%	15,881	75
HSBC S&P 500 ETF \$	HSPD	IE00B5KQNG97	USD	40	0.16%	4,136,135	0.20%	103,403	11
HSBC S&P 500 ETF	HSPX	IE00B5KQNG97	GBX	229	0.90%	5,865,459	0.29%	25,613	14
HSBC MSCI TURKEY ETF \$	HTRD	IE00B5BRQB73	USD	4	0.02%	445,031	0.02%	111,258	62
HSBC MSCI TURKEY ETF	HTRY	IE00B5BRQB73	GBX	16	0.06%	243,219	0.01%	15,201	66
HSBC MSCI TAIWAN ETF \$	HTWD	IE00B3S1J086	USD	2	0.01%	182,807	0.01%	91,404	41
HSBC MSCI TAIWAN ETF	HTWN	IE00B3S1J086	GBX	2	0.01%	359,665	0.02%	179,833	42
HSBC FTSE 100 ETF	HUKX	IE00B42TWO61	GBX	368	1.45%	8,879,205	0.43%	24,128	18
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	8	0.03%	847,573	0.04%	105,947	64
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	7	0.03%	500,549	0.02%	71,507	81
ISHARES S&P 500 (ACC)	IACC	IE00B4L5ZD99	USD	11	0.04%	251,968	0.01%	22,906	13
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	4	0.02%	41,529	0.00%	10,382	11
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30E	IAPD	IE00B14X4T88	GBX	147	0.58%	895,306	0.04%	6,091	52
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	82	0.32%	254,364	0.01%	3,102	82
S&P COMMODITY PRODUCERS GOLD	IAUP	IE00B6R52036	USD	3	0.01%	89,526	0.00%	29,842	338
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	7	0.03%	1,014,254	0.05%	144,893	29
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	14	0.06%	19,663,443	0.96%	1,404,532	24
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	101	0.40%	79,236,010	3.86%	784,515	23
ISHARES BARCAP EURO GOVERNMENT BOND 15-30E	IBGL	IE00B1FZS913	GBP	7	0.03%	68,502	0.00%	9,786	26
ISHARES BARCAP EURO GOVERNMENT BOND 7-10E	IBGM	IE00B1FZS806	GBP	2	0.01%	105,560	0.01%	52,780	11
ISHARES BARCAP EURO GOVERNMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	5	0.02%	9,104,136	0.44%	1,820,827	9
ISHARES BARCAP EURO GOVERNMENT BOND 3-5E	IBGX	IE00B1FZS681	GBP	4	0.02%	216,546	0.01%	54,137	10
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	64	0.25%	7,088,907	0.35%	110,764	11
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	19	0.07%	3,202,101	0.16%	168,532	5
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	105	0.41%	2,779,268	0.14%	26,469	31
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	21	0.08%	179,512	0.01%	8,548	35
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B8Q275	EUR	1	0.00%	8,068	0.00%	8,068	81
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30E	IDAP	IE00B14X4T88	USD	4	0.02%	124,053	0.01%	31,013	38
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	4	0.02%	420,812	0.02%	105,203	78
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	57	0.22%	37,964,389	1.85%	666,042	5
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	15	0.06%	280,366	0.01%	18,691	32
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	11	0.04%	262,642	0.01%	23,877	30
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	223	0.88%	12,186,003	0.59%	54,646	20
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	19	0.07%	908,697	0.04%	47,826	34
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	119	0.47%	3,090,373	0.15%	25,970	30
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	IDIN	IE00B1FZS467	USD	2	0.01%	36,699	0.00%	18,349	59
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDJG	IE00B0M62V02	GBX	11	0.04%	419,940	0.02%	38,176	14
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDY88	USD	1	0.00%	19,476	0.00%	19,476	45
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	27	0.11%	582,857	0.03%	21,587	13
MSCI KOREA	IDKO	IE00B0M63391	USD	4	0.02%	405,049	0.02%	101,262	38
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	78	0.31%	7,986,393	0.39%	102,390	16
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWCY14	USD	7	0.03%	38,375	0.00%	5,482	52
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	4	0.02%	287,861	0.01%	71,965	85
ISHARES S&P GSCI COMMODITY SWAP	IDRC	IE00B3SD0F69	USD	3	0.01%	362,082	0.02%	120,694	147
ISHARES S&P GSCI ENERGY SWAP	IDRE	IE00B658VJ64	USD	1	0.00%	4,686	0.00%	4,686	145
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	19	0.07%	1,232,432	0.06%	64,865	50
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	47	0.19%	30,151,076	1.47%	641,512	11
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZSC47	USD	24	0.09%	6,840,322	0.33%	285,013	28
MSCI TAIWAN	IDTW	IE00B0M63623	USD	5	0.02%	105,785	0.01%	21,157	39

## Exchange Traded Funds

Weekly Statistics - 16 January 2012 to 20 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUP	IE00B1FZSF77	USD	2	0.01%	4,666	0.00%	2,333	44
S&P 500	IDUS	IE0031442068	USD	332	1.31%	35,857,425	1.75%	108,004	6
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	103	0.41%	963,239	0.05%	9,352	27
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	83	0.33%	5,385,746	0.26%	64,889	51
MSCI WORLD	IDWR	IE00B0M62Q58	USD	55	0.22%	4,761,124	0.23%	86,566	11
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	9	0.04%	12,170,821	0.59%	1,352,313	37
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	29	0.11%	1,730,703	0.08%	59,679	20
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DKXQ41	EUR	55	0.22%	1,329,541	0.06%	24,173	42
ISHARES BARCAP EURO CORPORATE BNDE	IEBC	IE00B3F81R35	GBP	6	0.02%	10,858	0.00%	1,810	28
ISHARES DJ EM SELECT DIVIDEND \$	IEDY	IE00B652H904	USD	6	0.02%	171,199	0.01%	28,533	154
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	668	2.64%	20,614,274	1.00%	30,860	17
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	49	0.19%	1,275,223	0.06%	26,025	42
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WXJ64	EUR	13	0.05%	2,620,267	0.13%	201,559	21
ISHARES BARCAP EURO TREASURY BOND 0-1	IEGE	IE00B3FH7618	EUR	4	0.02%	213,612	0.01%	53,403	21
ISHARES BARCAP EURO GOVNMNT BOND 15-30	IEGL	IE00B1FZS913	EUR	2	0.01%	15,503	0.00%	7,751	27
ISHARES BARCAP EURO GOVERNMENT BOND 3-5	IEGX	IE00B1FZS681	EUR	4	0.02%	10,141,312	0.49%	2,535,328	10
ISHARES BARCAP EURO GOVERNMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	4	0.02%	239,907	0.01%	59,977	10
ISHARES BARCAP EURO GOVERNMENT BND 10-15	IEGZ	IE00B4WXJH41	EUR	1	0.00%	417,690	0.02%	417,690	19
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	9	0.04%	47,579	0.00%	5,287	48
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	118	0.47%	6,174,996	0.30%	52,330	33
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	45	0.18%	2,034,411	0.10%	45,209	66
ISHARES BARC CAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH62	USD	11	0.04%	2,008,369	0.10%	182,579	49
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	69	0.27%	662,718	0.03%	9,605	66
ISHARES EURO STOXX 50 (ACC)	IEUA	IE00B4L5YV07	EUR	5	0.02%	660,913	0.03%	132,183	152
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	25	0.10%	276,112	0.01%	11,044	17
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	10	0.04%	504,001	0.02%	50,400	13
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	209	0.82%	4,359,997	0.21%	20,861	18
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4L5Z703	EUR	19	0.07%	1,168,789	0.06%	61,515	54
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4L5ZG21	EUR	133	0.52%	17,233,251	0.84%	129,573	25
ISHARES MSCI AC FAR EAST EX JAPAN	IEFF	IE00B0M63730	GBX	315	1.24%	7,441,521	0.36%	23,624	30
ISHARES BARCAP GLOBAL INFLATION-LINK BDS	IGIL	IE00B3B8PX14	USD	17	0.07%	4,097,690	0.20%	241,041	35
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IGLO	IE00B3F81K65	USD	40	0.16%	306,790	0.01%	7,670	15
ISHARES FTSE UK GILTS 0-5 £	IGLS	IE00B4WXJK79	GBP	415	1.64%	449,295,110	21.87%	1,082,639	8
ISHARES FTSE UK ALL STKS GILT	IGLT	IE00B1FZS830	GBP	425	1.68%	24,102,910	1.17%	56,713	14
ISHARES DOW JONES GLOBAL SUSTAIN.SCREENE	IGSG	IE00B57X3V84	GBX	18	0.07%	658,778	0.03%	36,599	102
ISHARES S&P500 MONTHLY GBP HEDGED	IGUS	IE00B3Y8X563	GBX	78	0.31%	14,064,179	0.68%	180,310	24
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IGWD	IE00B42Y9S29	GBX	79	0.31%	903,021	0.04%	11,431	37
ISHARES S&P GBL WATER	IHZO	IE00B1TXK627	GBX	43	0.17%	264,962	0.01%	6,162	59
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IHYG	IE00B66F4759	EUR	227	0.90%	50,376,853	2.45%	221,924	28
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IHYU	IE00B4PY7Y77	USD	31	0.12%	7,013,034	0.34%	226,227	66
ISHARES MSCI JAPAN (ACC)	IJPA	IE00B4L5YX21	USD	1	0.00%	4,732	0.00%	4,732	28
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IJPE	IE00B42Z5J44	EUR	34	0.13%	10,469,631	0.51%	307,930	243
ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	GBX	197	0.78%	4,354,173	0.21%	22,102	17
ISHARES MSCI JAPAN \$	IJPU	IE00B02KXH56	USD	5	0.02%	176,796	0.01%	35,359	177
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	50	0.20%	2,566,528	0.12%	51,331	36
ISHARES MSCI EUROPE (ACC)	IMEA	IE00B4K48X80	EUR	2	0.01%	38,278	0.00%	19,139	19
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	51	0.20%	9,111,448	0.44%	178,656	13
ISHARES FTSE MIB	IMIB	IE00B1XNH568	GBX	15	0.06%	412,414	0.02%	27,494	22
SPDR MSCI ACWI IMI ETF \$	IMID	IE00B3YLT66	USD	1	0.00%	12,055	0.00%	12,055	159
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	91	0.36%	2,642,534	0.13%	29,039	19
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZS467	GBX	36	0.14%	336,293	0.02%	9,341	157
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNH834	GBX	55	0.22%	329,715	0.02%	5,995	69
ISHARES BARCAP £ INDEX-LINKED GILTS	INXG	IE00B1FZS053	GBP	523	2.06%	27,634,942	1.35%	52,839	24
S&P COMMODITY PRODUCERS OIL AND GAS	IOGP	IE00B6R51218	USD	1	0.00%	1,567,488	0.08%	1,567,488	182
SHARES MSCI POLAND	IPOL	IE00B4M7GH52	USD	11	0.04%	2,068,848	0.10%	188,077	40
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBX	19	0.07%	840,381	0.04%	44,231	29
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	26	0.10%	120,153	0.01%	4,621	397
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	39	0.15%	1,253,522	0.06%	32,142	43
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52XQP83	USD	3	0.01%	4,559	0.00%	1,520	440
ISHARES MSCI RUSSIA CAPPED SWAP \$	IRSS	IE00B3Y06D14	USD	8	0.03%	938,539	0.05%	117,317	33
ISHARES MARKIT IBOXX £ CORP BD 1-5	IS15	IE00B5L65R35	GBP	194	0.77%	9,359,981	0.46%	48,247	27
ISHARES V MSCI ACWI	ISAC	IE00B6R52259	USD	2	0.01%	31,268	0.00%	15,634	36
S&P COMMODITY PRODUCERS AGRIBUSINESS	ISAG	IE00B6R52143	USD	6	0.02%	282,343	0.01%	47,057	317
ISHARES MSCI USA \$	ISAM	IE00B60YJY07	USD	2	0.01%	24,732	0.00%	12,366	15
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	3	0.01%	107,106	0.01%	35,702	57
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	2	0.01%	9,653	0.00%	4,826	54
ISHARES FTSE 100	ISF	IE0005042456	GBX	4242	16.74%	158,220,695	7.70%	37,299	4
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	14	0.06%	116,068	0.01%	8,291	104
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDR12	GBX	12	0.05%	75,971	0.00%	6,331	51
ISHARES S&P SMALLCAP 600	ISP6	IE00B2QWCY14	GBX	29	0.11%	3,516,694	0.17%	121,265	41
ISHARES MSCI USA ISLAMIC	ISUS	IE00B296QM64	GBX	2	0.01%	98	0.00%	49	32
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	258	1.02%	4,654,323	0.23%	18,040	41
ISHARES MSCI TURKEY	ITKY	IE00B1FZS574	GBX	47	0.19%	2,749,849	0.13%	58,507	59
ISHARES BARCAP £ TIPS	ITPS	IE00B1FZS547	GBP	34	0.13%	634,394	0.03%	18,659	27
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	16	0.06%	655,179	0.03%	40,949	37
ISHARES BARCLAYS CAPITAL US AGG BOND	IUAG	IE00B44CGS96	USD	1	0.00%	24,186	0.00%	24,186	107
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	527	2.08%	8,963,731	0.44%	17,009	19
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	155	0.61%	2,759,717	0.13%	17,805	41
ISHARES S&P 500	IUSA	IE0031442068	GBX	932	3.68%	31,756,787	1.55%	34,074	7
ISHARES S&P500 MONTHLY EURO HEDGED	IUSE	IE00B3ZW0K18	EUR	46	0.18%	9,137,990	0.44%	198,652	16
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	40	0.16%	512,060	0.02%	12,801	175
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	24	0.09%	490,516	0.02%	20,438	55
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IWDE	IE00B441G979	EUR	16	0.06%	6,421,814	0.31%	401,363	132
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	293	1.16%	6,668,900	0.32%	22,761	30
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	347	1.37%	21,175,424	1.03%	61,024	13
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IWXU	IE00B4WXJF27	USD	6	0.02%	26,014	0.00%	4,336	41
ISHARES MSCI EUROPE EX-EMU \$	IXMU	IE00B4WXJC95	USD	8	0.03%	4,316,135	0.21%	539,517	30
SPDR BARCLAYS CAPITAL EURO HY BOND	JNKE	IE00B6YX5M31	EUR	6	0.02%	94,712	0.00%	15,785	176
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	200	0.79%	1,794,412	0.09%	8,972	10
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	9	0.04%	6,314,876	0.31%	701,653	144
ETF'S LEVERAGED BRENT CRUDE	LBRT	JE00B789ZG89	USD	1	0.00%	141,535	0.01%	141,535	50
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	5	0.02%	261,337	0.01%	52,267	47
LYXOR ETF CANADA S&P TSX 60 CLASS B £	LCAN	LU0496786814	GBX	6	0.02%	24,386	0.00%	4,064	137
LYXOR ETF CANADA S&P TSX 60 CLASS B \$	LCAU	LU0496786814	USD	4	0.02%	18,614	0.00%	4,653	127

## Exchange Traded Funds

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	5	0.02%	15,809	0.00%	3,162	51
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	1	0.00%	892	0.00%	892	66
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LCNE	FR0010455493	GBX	20	0.08%	163,194	0.01%	8,160	53
LYXOR ETF CRB IDX (REUTERS/JEFF) \$	LCTU	FR0010455485	USD	1	0.00%	175,520	0.01%	175,520	63
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	97	0.38%	3,455,462	0.17%	35,623	56
LYXOR ETF EUROSTOXX50 DIVIDENDS £	LDIV	FR0010869529	GBX	17	0.07%	319,896	0.02%	18,817	123
ETFX DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QNJG91	GBX	34	0.13%	1,736,874	0.08%	51,085	1318
LYXOR ETF EAST EUROPE (CECE EXT EUR) GBP	LEEU	FR0010542043	GBX	3	0.01%	12,791	0.00%	4,264	45
LYXOR ETF IBOXX\$ LIQUID EM MKT SOVEREIGN	LEMB	FR0010967323	USD	3	0.01%	31,546	0.00%	10,515	80
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	51	0.20%	393,777	0.02%	7,721	43
LYXOR ETF MSCI EMERGING MARKETS (GBP) \$	LEMU	FR0010526780	USD	9	0.04%	229,905	0.01%	25,545	48
ETFX DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QNJG91	EUR	26	0.10%	2,153,504	0.10%	82,827	2949
LYXOR ETF EASTERN EUROPE (GBP) USD	LEUU	FR0010542043	USD	3	0.01%	14,410	0.00%	4,803	45
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	49	0.19%	2,053,317	0.10%	41,904	45
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	3	0.01%	4,931	0.00%	1,644	39
LYXOR ETF DJ INDUST AVERAGE (GBP) USD	LINU	FR0010551622	USD	1	0.00%	160,059	0.01%	160,059	34
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	19	0.07%	533,722	0.03%	28,091	183
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 £	LKUU	FR0010614834	GBX	4	0.02%	41,964	0.00%	10,491	128
LYXOR ETF MSCI EM LATIN AMERICA (GBP)	LLAT	FR0010526764	GBX	2	0.01%	11,182	0.00%	5,591	50
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	7	0.03%	121,333	0.01%	17,333	41
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	2	0.01%	49,445	0.00%	24,723	34
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	21	0.08%	204,831	0.01%	9,754	58
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	2	0.01%	258,381	0.01%	129,191	64
ISHARES MARKET IBOXX \$ CORPORATE BOND	LODE	IE0032895942	USD	187	0.74%	25,879,417	1.26%	138,393	43
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	6	0.02%	338,440	0.02%	56,407	77
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) \$	LSAU	FR0010465633	USD	5	0.02%	862,232	0.04%	172,446	72
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	29	0.11%	1,412,293	0.07%	48,700	18
LYXOR ETF S&P 500 CLASS B £	LSPX	LU0496786657	GBX	2	0.01%	32,939	0.00%	16,469	20
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	34	0.13%	547,762	0.03%	16,111	41
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	5	0.02%	101,406	0.00%	20,281	51
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	27	0.11%	547,536	0.03%	20,279	65
ETFX FTSE 100 LEVERAGED 2X FUND	LUK2	IE00B4QNJJ23	GBX	406	1.60%	20,150,470	0.98%	49,632	43
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	3	0.01%	6,135	0.00%	2,045	85
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	25	0.10%	506,706	0.02%	20,268	203
LYXOR ETF FTSE 100 ORD SHS NPV	LYUK	LU0410617236	GBX	1	0.00%	17,825	0.00%	17,825	32
JP MORGAN MACRO HEDGE DUAL TR SOURCE	MHDD	IE00B675BN95	EUR	62	0.24%	11,400,352	0.55%	183,877	224
J.P. MORGAN MACRO HEDGE US TR SOURCE ETF	MHUU	IE00B3P1F038	USD	48	0.19%	4,663,666	0.23%	97,160	401
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	793	3.13%	27,373,425	1.33%	34,519	28
PIMCO USD SHORT MATURITY SOURCE ETF	MINT	IE00B67B7N93	USD	2	0.01%	99,863	0.00%	49,931	9
MSCI CHINA SOURCE ETF	MXCS	IE00B4LWXW21	USD	2	0.01%	304,407	0.01%	152,204	41
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWW588	USD	39	0.15%	553,422	0.03%	14,190	46
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	139	0.55%	4,971,200	0.24%	35,764	9
MSCI WORLD SOURCE ETF	MXWO	IE00B60SX394	USD	1	0.00%	2,811,932	0.14%	2,811,932	16
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	82	0.32%	3,959,133	0.19%	48,282	51
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	8	0.03%	807,082	0.04%	100,885	43
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKE	IE00B3C94706	USD	2	0.01%	21,906	0.00%	10,953	105
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	6	0.02%	16,911	0.00%	2,819	103
ISHARES \$ CORPORATE BOND (OTC)	O001	DE000A0DPY0R	EUR	2	0.01%	34,305,128	1.67%	17,152,564	0
ISHARES DAX (OTC)	O006	DE0005933931	EUR	11	0.04%	39,061,903	1.90%	3,551,082	0
ISHARES DJ EURO STOXX (OTC)	O010	DE000A0D8Q07	EUR	1	0.00%	169,312	0.01%	169,312	0
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	4	0.02%	49,861	0.00%	12,465	0
ISHARES DJ EURO STOXX BANKS (OTC)	O012	DE0006289309	EUR	1	0.00%	1,593,797	0.08%	1,593,797	0
ISHARES DJ EURO STOXX SMALLCAP (OTC)	O018	DE000A0DPMZ2	EUR	1	0.00%	28,551	0.00%	28,551	0
ISHARES DJ EURO STOXX VALUE (OTC)	O022	DE000A0HG2N9	EUR	1	0.00%	60,678	0.00%	60,678	0
ISHARES DJ STOXX 50 (OTC)	O024	DE0005933949	EUR	1	0.00%	2,003	0.00%	2,003	0
ISHARES DJ STOXX 600 (OTC)	O025	DE0002635307	EUR	3	0.01%	910,528	0.04%	303,509	0
ISHARES DJ STOXX 600 CHEMICALS (OTC)	O029	DE000A0H08E0	EUR	1	0.00%	12,042	0.00%	12,042	0
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	1	0.00%	419,613	0.02%	419,613	0
ISHARES MSCI EMERGING MARKETS (OTC)	O106	DE000A0HGZT7	EUR	1	0.00%	2,782,056	0.14%	2,782,056	0
ISHARES MSCI EUROPE (OTC)	O108	DE000A0M5X28	EUR	2	0.01%	2,685,492	0.13%	1,342,746	0
ISHARES MSCI JAPAN (OTC)	O110	DE000A0DPMW9	EUR	6	0.02%	622,209	0.03%	103,702	0
ISHARES S&P 500 (OTC)	O121	DE0002643889	EUR	5	0.02%	792,336	0.04%	158,467	0
POWERSHARES GLOBAL CLEAN ENERGY FUND	PSBW	IE00B23D9133	GBX	2	0.01%	2,518	0.00%	1,259	51
AGRICULTURE FUND NPV	PSGA	IE00B3BQ0418	GBX	9	0.04%	87,309	0.00%	9,701	85
POWERSHARES NASDAQ OMX GLOBAL WATER FUND	PSHO	IE00B23D9026	GBX	1	0.00%	6,480	0.00%	6,480	47
POWERSHARES FTSE RAFI ASIA PAC EX-JAPAN	PSRA	IE00B23D9463	GBX	2	0.01%	4,368	0.00%	2,184	48
POWERSHARES FTSE RAFI DEVEL. 1000 FUND	PSRD	IE00B23D8W74	GBX	1	0.00%	1,484	0.00%	1,484	48
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	3	0.01%	64,258	0.00%	21,419	49
POWERSHARES FTSE RAFI EMERGING MKTS FD	PSRM	IE00B23D9570	GBX	2	0.01%	16,790	0.00%	8,395	67
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	27	0.11%	1,215,727	0.06%	45,027	33
POWERSHARES FTSE RAFI ALL-WORLD 3000 FD	PSRW	IE00B23LNQ02	GBX	1	0.00%	2,920	0.00%	2,920	48
POWERSHARES GLOB LISTED PRIVATE EQ FUND	PSSP	IE00B23D8206	GBX	1	0.00%	92,740	0.00%	92,740	68
POWERSHARES DYNAMIC US MARKET FUND	PSWC	IE00B23D9240	GBX	1	0.00%	4,991	0.00%	4,991	48
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	19	0.07%	36,452	0.00%	1,919	10
RDX SOURCE ETF	RDXS	IE00B5NDLN01	USD	4	0.02%	251,745	0.01%	62,936	25
RBS MA ESTOXX50 MONTHLY LEV INDEX ETF	REUL	LU0562665694	GBP	2	0.01%	70,356	0.00%	35,178	56
RBS MARKET ACCESS JIM ROGERS INTCOM IDX	RICI	LU0249326488	GBP	2	0.01%	793	0.00%	397	351
ETFX RUSSELL 1000 US LARGE CAP FUND	RONE	IE00B3CNHJ32	USD	5	0.02%	29,951	0.00%	5,990	20
ETFX RUSSELL 1000 FUND	RONP	IE00B3CNHJ32	GBX	2	0.01%	20,855	0.00%	10,427	25
ETFX RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	3	0.01%	312,583	0.02%	104,194	24
ETFX RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	4	0.02%	159,167	0.01%	39,792	31
RUSSELL 2000 SOURCE ETF	RTYS	IE00B60SX402	USD	2	0.01%	317,442	0.02%	158,721	38
RBS MA SH FTSE 100 MONTHLY INDEX ETF	RUKS	LU0562666155	GBP	26	0.10%	16,219,887	0.79%	623,842	57
RBS MARKET ACCESS DAXGLOBAL RSSIA IDX FD	RUSD	LU0269999958	GBP	1	0.00%	2,912	0.00%	2,912	91
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBX	16	0.06%	2,040,402	0.10%	127,525	39
FTSE 250 SOURCE ETF	S250	IE00B60SVW01	GBX	3	0.01%	129,994	0.01%	43,331	88
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	41	0.16%	1,755,224	0.09%	42,810	12
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	21	0.08%	1,102,614	0.05%	52,505	27
ETF SHORT BRENT CRUDE	SBRT	JE00B78DPL57	USD	1	0.00%	77,294	0.00%	77,294	32
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	18	0.07%	372,931	0.02%	20,718	47
ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	70	0.28%	1,822,600	0.09%	26,037	113
ISHARES DJ EM SELECT DIVIDEND £	SEDY	IE00B652H904	GBX	148	0.58%	1,552,260	0.08%	10,488	543
ISHARES BARCLAYS EURO TREASURY BOND £	SEGA	IE00B4WXJ664	GBP	2	0.01%	19,928	0.00%	9,964	21
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	53	0.21%	1,813,893	0.09%	34,224	59

## Exchange Traded Funds

Weekly Statistics - 16 January 2012 to 20 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES JPMORGAN USD EMERGING MKTS BONDE	SEML	IE00B2NPKV68	GBX	87	0.34%	887,495	0.04%	10,201	35
ISHARES BARC CAP EMG MKT LOC GVT £	SEML	IE00B5M4WH52	GBP	89	0.35%	633,489	0.03%	7,118	54
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	48	0.19%	365,058	0.02%	7,605	61
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QJN141	EUR	17	0.07%	550,692	0.03%	32,394	189
ISHARES EURO STOXX 50 (ACC)£	SEUA	IE00B4L5YV07	GBX	25	0.10%	1,572,874	0.08%	62,915	17
ISHARES MSCI GCC COUNTRIES EX-SAUDIARABE	SGCC	IE00B3F81623	GBX	1	0.00%	10,049	0.00%	10,049	192
ISHARES BARCAP GLOBAL INFLATION-LINK BDE	SGIL	IE00B3B8PX14	GBP	72	0.28%	2,808,143	0.14%	39,002	34
ISHARES CITIGROUP GLOBAL GOVERNMENT BD £	SGLO	IE00B3F81K65	GBP	70	0.28%	608,386	0.03%	8,691	14
ETF DJ DAXGLOBAL SHIPPING FUND £	SHPP	IE00B3C8MS880	GBX	4	0.02%	23,113	0.00%	5,778	106
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	50	0.20%	3,090,249	0.15%	61,805	48
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	47	0.19%	1,998,793	0.10%	42,528	58
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	14	0.06%	289,118	0.01%	20,651	30
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B00FV011	GBP	443	1.75%	35,535,327	1.73%	80,215	36
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	4	0.02%	91,678	0.00%	22,919	19
S&P COMMODITY PRODUCERS AGRIBUSINESS	SPAG	IE00B6R52143	GBX	14	0.06%	359,588	0.02%	25,685	133
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	78	0.31%	807,897	0.04%	10,358	345
S&P COMMODITY PRODUCERS OIL AND GAS	SPOG	IE00B6R51218	GBX	12	0.05%	179,419	0.01%	14,952	77
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	12	0.05%	309,301	0.02%	25,775	262
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WXJD03	GBX	12	0.05%	138,008	0.01%	11,501	45
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	19	0.07%	4,797,616	0.23%	252,506	14
SPDR S&P 400 US MID CAP ETF	SPY4	IE00B4YBJ215	USD	32	0.13%	652,206	0.03%	20,381	124
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	10	0.04%	37,449	0.00%	3,745	441
ISHARES V MSCI ACWI	SSAC	IE00B6R52259	GBX	6	0.02%	284,081	0.01%	47,347	53
ISHARES MSCI USA £	SSAM	IE00B60YJV07	GBX	11	0.04%	1,284,074	0.06%	116,734	16
ETF FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	447	1.76%	8,027,381	0.39%	17,958	25
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	23	0.09%	1,373,130	0.07%	59,701	44
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WJXF27	GBX	14	0.06%	90,054	0.00%	6,432	58
ISHARES MSCI EUROPE EX-EMU £	SXMU	IE00B4WXCJ95	GBX	1	0.00%	24	0.00%	24	30
SPDR BARCLAYS CAPITAL US TREAS BOND ETF	TRSY	IE00B44CND37	USD	3	0.01%	8,965	0.00%	2,988	62
SPDR S&P US DIVIDEND ARISTOCRATS ETF \$	UDVD	IE00B6YX5D40	USD	45	0.18%	1,819,098	0.09%	40,424	111
LYXOR ETF IBOXX \$ TREASURIES 10Y+	US10	FR0010961003	USD	2	0.01%	479,919	0.02%	239,960	55
SPDR S&P US DIVIDEND ARISTOCRATS ETF	USDV	IE00B6YX5D40	GBP	178	0.70%	2,519,522	0.12%	14,155	64
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	272	1.07%	14,319,971	0.70%	52,647	149
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3LK4075	USD	129	0.51%	14,680,611	0.71%	113,803	72
ETF BOFAML IVSTOXX ETF	VSTX	IE00B3T1VR88	EUR	13	0.05%	2,007,933	0.10%	154,456	247
ETF S-NETWORK GLOBAL £	WATP	IE00B3CNH879	GBX	2	0.01%	5,848	0.00%	2,924	105
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	39	0.15%	233,335	0.01%	5,983	170
STOXX EUR 600 OPTIMISED BANKS SOURCE ETF	X7PS	IE00B5MTWD60	EUR	4	0.02%	5,392,497	0.26%	1,348,124	40
DB X-TRACKERS MSCI AC ASIA EX JAPAN £	XAHG	LU0592215825	GBX	3	0.01%	14,953	0.00%	4,984	90
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	145	0.57%	1,802,162	0.09%	12,429	33
DB X-TRACKERS S&P/ASX 200 ETF	XAUS	LU0328474803	GBX	4	0.02%	730,448	0.04%	182,612	47
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	101	0.40%	885,339	0.04%	8,766	29
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBX	35	0.14%	243,291	0.01%	6,951	28
DBX DBLCl - OY BALANCED ETF	XBCU	LU0460391732	USD	8	0.03%	80,115	0.00%	10,014	38
DJ STOXX EUR600 BASIC RES SHRT DAILY ETF	XBR5	LU0412624354	GBX	3	0.01%	4,183	0.00%	1,394	42
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBU1	LU0321464223	GBX	4	0.02%	51,785	0.00%	12,946	33
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUT	LU0321464066	GBX	5	0.02%	156,601	0.01%	31,320	33
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	6	0.02%	25,032	0.00%	4,172	21
MSCI CANADA TRN INDEX ETF (USD)USD	XCAD	LU0476289540	USD	1	0.00%	280	0.00%	280	83
MSCI CANADA TRN INDEX ETF (USD)GBP	XCAN	LU0476289540	GBX	1	0.00%	83,880	0.00%	83,880	74
DB X-TRACKERS CURRENCY RETURNS ETF \$ 2C	XCRD	LU0511381047	USD	1	0.00%	28,001	0.00%	28,001	13
MSCI THAILAND TRN IDX ETF\$	XCS4	LU0514694701	USD	3	0.01%	474,581	0.02%	158,194	83
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	17	0.07%	696,825	0.03%	40,990	71
MSCI CHINA TRN IDX ETF\$	XCS6	LU0514695690	USD	1	0.00%	35,081	0.00%	35,081	51
MSCI MALAYSIA TRN INDEX ETF	XCX3	LU0514694370	GBX	5	0.02%	64,605	0.00%	12,921	57
MSCI THAILAND TRN INDEX ETF	XCX4	LU0514694701	GBX	1	0.00%	116,300	0.01%	116,300	83
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	2	0.01%	5,305	0.00%	2,653	71
MSCI CHINA TRN INDEX ETF	XCX6	LU0514695690	GBX	2	0.01%	523	0.00%	261	56
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	6	0.02%	37,095	0.00%	6,182	48
DBLCl OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	11	0.04%	114,616	0.01%	10,420	122
DBLCl OY BALANCED ETF	XDBD	LU0292106167	USD	7	0.03%	127,006	0.01%	18,144	118
DB X-TRACKERS DBLCl OY BALANCED ETF	XDBG	LU0460391906	GBX	9	0.04%	202,944	0.01%	22,549	49
DBX FTSE EPRA/NAR DEV EUR REAL EST ETF	XDER	LU0489337690	GBX	3	0.01%	9,369	0.00%	3,123	76
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP	XEDS	LU0417510616	GBX	21	0.08%	318,673	0.02%	15,175	210
DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP	XEL2	LU0411077828	GBX	5	0.02%	18,624	0.00%	3,725	58
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	22	0.09%	684,314	0.03%	31,105	21
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	4	0.02%	88,869	0.00%	22,217	83
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	22	0.09%	1,484,545	0.07%	67,479	16
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	11	0.04%	54,331	0.00%	4,939	165
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	27	0.11%	252,522	0.01%	9,353	538
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	7	0.03%	2,057,473	0.10%	293,925	1
DJ STOXX GLOBAL SELECT DIV 100 ETF \$	XGDD	LU0292096186	USD	2	0.01%	3,885,025	0.19%	1,942,513	47
DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$	XGDI	LU0322253229	USD	3	0.01%	152,300	0.01%	50,677	79
IBOXX EURO SOVEREIGNS EU ZONE TR IDX ETF	XGLE	LU0290355717	EUR	2	0.01%	3,200	0.00%	1,600	179
S&P U.S. CARBON EFFICIENT ETF £	XGRC	LU0411076002	GBX	2	0.01%	26,618	0.00%	13,309	63
DB X-TRACKERS STOXX GLBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	45	0.18%	790,578	0.04%	17,568	47
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	3	0.01%	202,328	0.01%	67,443	121
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	37	0.15%	269,631	0.01%	7,287	59
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	5	0.02%	259,905	0.01%	51,981	53
DBX MSCI INDONESIA TRN INDEX ETF USD	XIDD	LU0476289623	USD	3	0.01%	33,029	0.00%	11,010	103
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475529	GBX	1	0.00%	4,895	0.00%	4,895	34
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	33	0.13%	2,272,193	0.11%	68,854	52
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	24	0.09%	3,045,823	0.15%	126,909	51
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XMR314	USD	5	0.02%	187,042	0.01%	37,408	49
LEVDAVX ETF GBP	XLDX	LU0411075376	GBX	14	0.06%	316,494	0.02%	22,607	65
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	3	0.01%	203,169	0.01%	67,723	48
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B4204896	USD	15	0.06%	2,612,453	0.13%	174,164	61
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	7	0.03%	490,683	0.02%	70,098	48
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	30	0.12%	46,886,504	2.28%	1,562,883	48
DB X-TRACKERS LPX @ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	13	0.05%	626,762	0.03%	48,212	49
CONS STAPLE S&P US SEL SECTOR SOURCE ETF	XLPS	IE00B435BG20	USD	5	0.02%	198,199	0.01%	39,640	48
UTILITIES S&P US SEL SECTOR SOURCE ETF	XLUS	IE00B3VPKB53	USD	4	0.02%	135,594	0.01%	33,899	48
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	6	0.02%	327,521	0.02%	54,587	36
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	8	0.03%	42,620	0.00%	5,328	36

## Exchange Traded Funds

Weekly Statistics - 16 January 2012 to 20 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	80	0.32%	4,465,813	0.22%	55,823	27
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	29	0.11%	1,336,038	0.07%	46,070	30
DB X-TRACKERS MSCI CHILE TRN INDEX ETF	XMCL	LU0592217797	USD	5	0.02%	170,855	0.01%	34,171	87
DB X-TRACKERS FTSE 250 ETF	XMCX	LU0292097317	GBX	22	0.09%	321,881	0.02%	14,631	43
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMEA	LU0292109005	GBX	7	0.03%	299,186	0.01%	42,741	56
DB X-TRACKERS MSCI EM FINANCIALS TRN ETF	XMEF	LU0592216807	USD	1	0.00%	2,638	0.00%	2,638	85
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	256	1.01%	3,592,986	0.17%	14,035	18
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	3	0.01%	100,657	0.00%	33,552	62
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	4	0.02%	511,902	0.02%	127,975	24
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	10	0.04%	273,118	0.01%	27,312	62
DBX MSCI INDONESIA TRN INDEX ETF	XMID	LU0476289623	GBX	22	0.09%	613,550	0.03%	27,889	66
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	20	0.08%	573,151	0.03%	28,658	19
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	26	0.10%	3,037,959	0.15%	116,845	20
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	18	0.07%	1,833,229	0.09%	101,846	42
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	23	0.09%	1,788,546	0.09%	77,763	42
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	101	0.40%	52,330,819	2.55%	518,127	17
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	46	0.18%	3,679,273	0.18%	79,984	38
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	27	0.11%	1,003,162	0.05%	37,154	38
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	4	0.02%	119,063	0.01%	29,766	38
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	6	0.02%	1,957,942	0.10%	326,324	12
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	16	0.06%	8,659,750	0.42%	541,234	17
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	75	0.30%	64,750,472	3.15%	863,340	12
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	123	0.49%	2,711,916	0.13%	22,048	13
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMXD	LU0292109005	USD	1	0.00%	104,759	0.01%	104,759	56
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	9	0.04%	679,363	0.03%	75,485	48
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	12	0.05%	258,180	0.01%	21,515	51
DB X-TRACKERS MSCI PHILIPPINES IDX £	XPHG	LU0592215403	GBX	9	0.04%	62,288	0.00%	6,921	97
DB X-TRACKERS MSCI PHILIPPINES IDX \$	XPHI	LU0592215403	USD	7	0.03%	57,438	0.00%	8,205	90
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	24	0.09%	140,774	0.01%	5,866	31
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	12	0.05%	1,307,763	0.06%	108,980	31
DB X-TRACKERS RUSSELL MIDCAP INDEX ETF	XRMD	LU0592217953	GBX	1	0.00%	6,655	0.00%	6,655	45
RUSSELL 2000 ETF	XRU2	LU0322248658	GBX	17	0.07%	1,376,840	0.07%	80,991	19
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	11	0.04%	1,245,021	0.06%	113,184	17
S&P 500 2X LEVERAGED INDEX ETF(USD)USD	XS2D	LU0411078552	USD	2	0.01%	107,526	0.01%	53,763	43
STOXX EUROPE 600 UTILITIES	XS6R	LU0292104899	GBX	4	0.02%	25,274	0.00%	6,319	33
DB X-TRACKERS SCM MULTI ASSET ETF	XS7M	IE00B6TTP151	GBX	4	0.02%	117,610	0.01%	29,402	91
STOXX EUROPE 600 BANKS	XS7R	LU0292103651	GBX	19	0.07%	459,260	0.02%	24,172	44
STOXX EUROPE 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	14	0.06%	207,811	0.01%	14,844	42
SHORTDAX X2 ETF(EUR)GBP	XSD2	LU0411075020	GBX	17	0.07%	247,211	0.01%	14,542	70
STOXX EUROPE 600 HEALTH CARE	XSDR	LU0292103222	GBX	14	0.06%	55,994	0.00%	4,000	44
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	11	0.04%	57,203	0.00%	5,200	19
STOXX EUROPE 600 OIL & GAS	XSER	LU0292101796	GBX	8	0.03%	127,126	0.01%	15,891	44
STOXX EUROPE 600 OIL&GAS SHORT DAILY ETF	XSES	LU0322249623	GBX	4	0.02%	82,325	0.00%	20,581	47
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	2	0.01%	1,319	0.00%	659	171
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	11	0.04%	29,818	0.00%	2,711	121
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	11	0.04%	235,566	0.01%	21,415	49
S&P EUROPE 350 SHARIAH ETF	XSHE	LU0328475107	GBX	5	0.02%	241,606	0.01%	48,321	67
S&P JAPAN 500 SHARIAH ETF	XSHJ	LU0328475289	GBX	6	0.02%	223,259	0.01%	37,210	42
S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	2	0.01%	30,433	0.00%	15,217	33
STOXX EUROPE 600 INSURANCE	XSIR	LU0292105193	GBX	4	0.02%	109,798	0.01%	27,450	45
STOXX EUROPE 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	7	0.03%	60,761	0.00%	8,680	36
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	12	0.05%	97,823	0.00%	8,152	56
STOXX EUROPE 600 INDUSTRIAL GOODS	XSNR	LU0292106084	GBX	4	0.02%	7,138	0.00%	1,784	36
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	17	0.07%	1,228,191	0.06%	72,247	13
STOXX EUROPE 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	6	0.02%	31,179	0.00%	5,196	48
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	29	0.11%	1,719,193	0.08%	59,283	19
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	13	0.05%	1,785,782	0.09%	137,368	15
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	18	0.07%	920,946	0.04%	51,164	20
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	37	0.15%	1,761,772	0.09%	47,615	17
STOXX EUROPE 600 ETF	XSX6	LU0328475792	GBX	8	0.03%	589,185	0.03%	73,648	40
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT21	LU0411078636	GBX	30	0.12%	644,753	0.03%	21,492	63
S&P 500 2X INVERSE INDEX ETF(USD)USD	XT2D	LU0411078636	USD	2	0.01%	3,967	0.00%	1,983	60
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	13	0.05%	354,242	0.02%	27,249	195
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	2	0.01%	1,722,946	0.08%	861,473	36
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	210	0.83%	7,791,306	0.38%	37,101	12
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	610	2.41%	5,432,925	0.26%	8,906	10
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	13	0.05%	61,362	0.00%	4,720	53
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	9	0.04%	94,835	0.00%	10,537	56
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	5	0.02%	352,270	0.02%	70,454	1
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	3	0.01%	5,142,695	0.25%	1,714,232	346
DBX2 US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	1	0.00%	1,147,117	0.06%	1,147,117	107
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	3	0.01%	49,019	0.00%	16,340	301
DB X-TRACKERS MSCI WCONDIS TRN ETF	XWSE	LU0540979720	GBX	3	0.01%	8,233	0.00%	2,744	53
DB X-TRACKERS MSCI W ENERGYTRN ETF	XWSE	LU0540980736	GBX	2	0.01%	12,819	0.00%	6,409	55
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	4	0.02%	17,986	0.00%	4,496	54
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWSN	LU0540980496	GBX	8	0.03%	87,810	0.00%	10,976	54
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	7	0.03%	108,590	0.01%	15,513	56
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWST	LU0540980579	GBX	5	0.02%	53,542	0.00%	10,708	53
DB X-TRACKERS MSCI W UTILTRN ETF	XWSU	LU0540980652	GBX	2	0.01%	2,063	0.00%	1,032	53
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	17	0.07%	217,810	0.01%	12,812	54
DB X-TRACKERS FTSE CHINA 25 ETF	XX2S	LU0292109856	GBX	25	0.10%	710,197	0.03%	28,408	32
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	11	0.04%	637,914	0.03%	57,992	33
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	53	0.21%	186,673	0.01%	3,522	180

## Exchange Traded Commodities

Weekly Statistics - 16 January 2012 to 20 January 2012



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	71	1.44%	519,226	0.14%	7,313	52
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	42	0.85%	799,337	0.22%	19,032	37
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	9	0.18%	27,343	0.01%	3,038	73
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	56	1.14%	2,285,442	0.63%	40,811	39
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	236	4.79%	2,068,976	0.57%	8,767	25
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	19	0.39%	1,694,541	0.47%	89,186	21
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	11	0.22%	207,944	0.06%	18,904	169
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	25	0.51%	454,820	0.13%	18,193	34
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	10	0.20%	171,490	0.05%	17,149	25
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	59	1.20%	487,299	0.14%	8,259	73
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	4	0.08%	55,079	0.02%	13,770	50
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	9	0.18%	59,009	0.02%	6,557	38
ETFS LONG AUD SHORT USD £	AUDP	JE00B68GQH02	GBX	1	0.02%	1,140	0.00%	1,140	38
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	2	0.04%	16,041	0.00%	8,020	22
ETFS 3X LONG AUD SHORT GBP	AUP3	JE00B3T7LF46	GBX	2	0.04%	39,971	0.01%	19,985	31
ETFS GOLD	BULL	GB00B15KXV56	USD	22	0.45%	295,054	0.08%	13,412	17
ETFS GOLD £	BULP	GB00B15KXV56	GBX	40	0.81%	382,391	0.11%	9,560	132
ETFS CARBON SECURITIES EUR	CARB	JE00B3CG6315	EUR	2	0.04%	10	0.00%	5	1615
ETFS CARBON SECURITIES GBP	CARP	JE00B3CG6315	GBX	1	0.02%	633	0.00%	633	315
ETFS FORWARD LIVE CATTLE	CATF	JE00B24DM245	USD	2	0.04%	37,885	0.01%	18,943	64
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	10	0.20%	992,307	0.28%	99,231	31
ETFS COCOA	COCO	JE00B2QXZK10	USD	44	0.89%	698,737	0.19%	15,880	157
ETFS COFFEE	COFF	GB00B15KXP72	USD	23	0.47%	124,529	0.03%	5,414	82
ETFS COPPER	COPA	GB00B15KXQ89	USD	76	1.54%	20,806,091	5.78%	273,764	16
ETFS CORN	CORN	GB00B15KXS04	USD	43	0.87%	727,743	0.20%	16,924	71
ETFS COTTON	COTN	GB00B15KXT11	USD	7	0.14%	17,535	0.00%	2,505	90
ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	USD	72	1.46%	4,771,923	1.32%	66,277	13
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24DM55	USD	1	0.02%	18,442	0.01%	18,442	69
UBS ETC(UBS BBS CMC1 ESSENCE IDX)USD	ESSU	CH0106346650	USD	3	0.06%	333,623	0.09%	111,208	133
ETFS 3X LONG EUR SHORT GBP	EUP3	JE00B3VJDN05	GBX	2	0.04%	173,457	0.05%	86,729	42
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	11	0.22%	527,520	0.15%	47,956	299
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	51	1.04%	12,400,221	3.44%	243,142	72
ETFS FORWARD PETROLEUM DJ-UBSCI-F3	FPET	JE00B24DMF79	USD	11	0.22%	2,028,186	0.56%	184,381	85
ETFS LONG AUD SHORT GBP	GBAU	JE00B3S7BB10	GBX	1	0.02%	1,010	0.00%	1,010	19
ETFS LONG CAD SHORT GBP	GBCA	JE00B3X07W84	GBX	1	0.02%	9,513	0.00%	9,513	20
ETFS LONG CHF SHORT GBP	GBCH	JE00B3S3X393	GBX	4	0.08%	290,165	0.08%	72,541	20
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5RB71	GBX	16	0.33%	81,400	0.02%	5,087	23
ETFS LONG NZD SHORT GBP	GBNZ	JE00B45W1502	GBX	1	0.02%	3,401	0.00%	3,401	21
ETFS LONG GBP SHORT USD £	GBPP	JE00B68GR111	GBX	2	0.04%	9,243	0.00%	4,621	23
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	292	5.93%	98,642,089	27.38%	337,815	13
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	106	2.15%	1,999,746	0.56%	18,866	30
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	6	0.12%	24,386	0.01%	4,064	22
ETFS FORWARD HEATING OIL	HEAF	JE00B24DM021	USD	2	0.04%	2,846	0.00%	1,423	56
ETFS HEATING OIL	HEAT	GB00B15KYG63	USD	4	0.08%	228,425	0.06%	57,106	38
ETFS FORWARD LEAN HOGS	HOGF	JE00B24DM138	USD	1	0.02%	52,040	0.01%	52,040	73
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	6	0.12%	17,288	0.00%	2,881	45
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	199	4.04%	3,302,338	0.92%	16,595	40
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCWG09	USD	1	0.02%	35,983	0.01%	35,983	40
ETFS SHORT JPY LONG GBP	JPGB	JE00B3QBJ84	GBX	6	0.12%	123,650	0.03%	20,608	22
ETFS 3X LONG JPY SHORT GBP	JPP3	JE00B3TVGH32	GBX	1	0.02%	9,318	0.00%	9,318	39
ETFS LONG JPY SHORT USD £	JYPY	JE00B68GSP26	GBX	1	0.02%	3,089	0.00%	3,089	23
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	5	0.10%	73,579	0.02%	14,716	1191
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFT571	USD	2	0.04%	7,307	0.00%	3,653	115
ETFS LEVERAGED ALUMINIUM	LALU	JE00B2NFTC05	USD	1	0.02%	51,654	0.01%	51,654	283
ETFS 3X LONG AUD SHORT USD	LAU3	JE00B3W2CR59	USD	2	0.04%	20,308	0.01%	10,154	34
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	114	2.32%	9,465,588	2.63%	83,031	42
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	3	0.06%	29,850	0.01%	9,950	649
ETFS LEVERAGED COCOA	LCOC	JE00B2NFTV803	USD	34	0.69%	185,692	0.05%	5,462	307
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	29	0.59%	351,385	0.10%	12,117	264
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	4	0.08%	31,727	0.01%	7,932	149
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	7	0.14%	105,384	0.03%	15,055	126
ETFS LEAD	LEED	JE00B2QY0436	USD	28	0.57%	1,278,614	0.35%	45,665	118
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	2	0.04%	7,707	0.00%	3,854	72
ETFS 3X LONG GBP SHORT USD	LGB3	JE00B3SFBZ51	USD	1	0.02%	2,261	0.00%	2,261	37
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	2	0.04%	9,959	0.00%	4,980	97
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFTV688	USD	1	0.02%	1,489	0.00%	1,489	106
ETFS 3X LONG JPY SHORT USD	LJP3	JE00B3X9GJ56	USD	2	0.04%	297,060	0.08%	148,530	39
ETFS LEVERAGED LIVE CATTLE	LLCT	JE00B2NFTP34	USD	1	0.02%	994	0.00%	994	148
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	4	0.08%	10,361	0.00%	2,590	192
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	3	0.06%	25,516	0.01%	8,505	61
ETFS LEVERAGED EX-ENERGY DJ-UBSCI	LNEY	JE00B2NFT641	USD	2	0.04%	988	0.00%	494	89
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	259	5.26%	1,046,921	0.29%	4,042	90
ETFS LEVERAGED NICKEL	LNICK	JE00B2NFTR57	USD	7	0.14%	148,300	0.04%	21,186	150
ETFS LONG NOK SHORT USD	LNOK	JE00B68GTQ08	USD	1	0.02%	82,327	0.02%	82,327	23
ETFS LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	USD	129	2.62%	2,090,500	0.58%	16,205	25
ETFS LEVERAGED PETROLEUM DJ-UBSCI	LPET	JE00B2NFT971	USD	3	0.06%	13,684	0.00%	4,561	54
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFTV134	USD	8	0.16%	35,480	0.01%	4,435	133
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFTV795	USD	8	0.16%	16,547	0.00%	2,068	70
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	147	2.99%	2,714,598	0.75%	18,467	87
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	10	0.20%	50,771	0.01%	5,077	1150
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	12	0.24%	352,724	0.10%	29,394	614
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	1	0.02%	5,411	0.00%	5,411	98
ETFS LEVERAGED TIN	LTIM	JE00B2NFTV241	USD	1	0.02%	2,257	0.00%	2,257	252
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	36	0.73%	269,814	0.07%	7,495	106
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	2	0.04%	55	0.00%	28	182
ETFS FORWARD NATURAL GAS	NGAF	JE00B24DM351	USD	1	0.02%	69	0.00%	69	588
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	76	1.54%	779,126	0.22%	10,252	41
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	52	1.06%	152,222	0.04%	2,927	62
ETFS NICKEL	NICK	GB00B15KY211	USD	22	0.45%	801,307	0.22%	36,423	47
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	74	1.50%	9,201,744	2.55%	124,348	23
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	7	0.14%	750,599	0.21%	107,228	32
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	31	0.63%	554,515	0.15%	17,888	59
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	6	0.12%	90,811	0.03%	15,135	37
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	4	0.08%	127,888	0.04%	31,972	56

## Exchange Traded Commodities

Weekly Statistics - 16 January 2012 to 20 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS BRENT 2YR	OSB2	JE00B1YNNWG12	USD	4	0.08%	15,488	0.00%	3,872	72
ETFS WTI 1YR	OSW1	JE00B1YYPB605	USD	1	0.02%	29,195	0.01%	29,195	68
ETFS WTI 2YR	OSW2	JE00B1YYPB712	USD	9	0.18%	55,027	0.02%	6,114	84
ETFS WTI 3YR	OSW3	JE00B1YYPB936	USD	2	0.04%	10,061	0.00%	5,031	102
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	176	3.58%	4,259,256	1.18%	24,200	35
ETFS PHYSICAL ALUMINIUM	PHAL	JE00B4MG1D30	USD	1	0.02%	1,494	0.00%	1,494	64
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3370	USD	410	8.33%	18,393,118	5.11%	44,861	10
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	5	0.10%	203,779	0.06%	40,756	96
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	582	11.82%	9,989,658	2.77%	17,164	136
ETFS PHYSICAL NICKEL	PHNI	JE00B3W0N983	USD	1	0.02%	1,493	0.00%	1,493	97
ETFS PHYSICAL LEAD	PHPB	JE00B45M6883	USD	1	0.02%	7	0.00%	7	77
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	97	1.97%	4,120,735	1.14%	42,482	50
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	35	0.71%	534,078	0.15%	15,259	260
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	32	0.65%	325,067	0.09%	10,158	131
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	104	2.11%	4,786,867	1.33%	46,028	30
ETFS PHYSICAL TIN	PHSN	JE00B4L2R36	USD	2	0.04%	11,009	0.00%	5,505	1477
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	142	2.88%	2,146,446	0.60%	15,116	58
ETFS PHYSICAL ZINC	PHZN	JE00B41L4M99	USD	1	0.02%	15	0.00%	15	75
UBS ETC(UBS BBG CMCI PLATINUM IDX)EUR	PLTE	CH0110798631	EUR	1	0.02%	108,912	0.03%	108,912	151
UBS ETC(UBS BBG CMCI PLATINUM IDX)GBP	PLTG	CH0110814404	GBP	1	0.02%	133,331	0.04%	133,331	151
UBS ETC(UBS BBG CMCI PLATINUM IDX)USD	PLTI	CH0110814214	USD	1	0.02%	85,011	0.02%	85,011	151
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	3	0.06%	56,220	0.02%	18,740	485
ETFS 3X SHORT USD LONG GBP	PUS3	JE00B43NB445	GBX	1	0.02%	2,087	0.00%	2,087	37
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	8	0.16%	177,340	0.05%	22,167	24
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	67	1.36%	13,011,620	3.61%	194,203	46
ETFS SHORT ALUMINIUM	SALU	JE00B24DK421	USD	1	0.02%	65,442	0.02%	65,442	67
ETFS 3X SHORT AUD LONG GBP	SAP3	JE00B3W7NN91	GBX	7	0.14%	28,584	0.01%	4,083	47
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCN170	USD	16	0.33%	144,002	0.04%	9,000	46
ETFS SHORT AUD LONG USD £	SAUP	JE00B68GQZ83	GBX	27	0.55%	373,510	0.10%	13,834	26
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	17	0.35%	187,237	0.05%	11,014	85
ETFS SHORT CAD LONG USD £	SCDP	JE00B68GS291	GBX	2	0.04%	3,055	0.00%	1,528	24
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	2	0.04%	1,395	0.00%	698	114
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	5	0.10%	30,002	0.01%	6,000	92
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	55	1.12%	6,089,561	1.69%	110,719	63
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	1	0.02%	12,909	0.00%	12,909	86
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	3	0.06%	18,848	0.01%	6,283	254
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	18	0.37%	558,712	0.16%	31,040	36
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	37	0.75%	252,475	0.07%	6,824	23
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	18	0.37%	1,377,144	0.38%	76,508	20
ETFS 3X SHORT GBP LONG USD	SGB3	JE00B3XJ8K03	USD	8	0.16%	401,691	0.11%	50,211	36
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	1	0.02%	26,932	0.01%	26,932	20
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	31	0.63%	1,630,561	0.45%	52,599	241
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	131	2.66%	79,407,987	22.04%	606,168	20
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	82	1.67%	779,322	0.22%	9,504	45
SOURCE PHYSICAL GOLD P-ETC	SGLP	IE00B579F325	GBX	2	0.04%	127,787	0.04%	63,894	26
ETFS SHORT GRAINS DJ-UBSCI	SGRA	JE00B24DL387	USD	1	0.02%	3,316	0.00%	3,316	85
ETFS SHORT HEATING OIL	SHEA	JE00B24DKD16	USD	6	0.12%	52,461	0.01%	8,743	112
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	10	0.20%	156,818	0.04%	15,682	196
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WFM884	USD	8	0.16%	32,354	0.01%	4,044	38
ETFS SHORT JPY LONG USD £	SJPP	JE00B68GT596	GBX	6	0.12%	73,155	0.02%	12,193	25
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	8	0.16%	54,659	0.02%	6,824	22
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	1	0.02%	924	0.00%	924	125
ETFS SHORT LEAN HOGS	SLHO	JE00B24DKF30	USD	2	0.04%	13,354	0.00%	6,677	33
ETFS SILVER	SLVR	GB00B15KY328	USD	24	0.49%	960,727	0.27%	40,030	67
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	69	1.40%	931,995	0.26%	13,507	37
ETFS SHORT ENERGY DJ-UBSCI	SNRG	JE00B24DKV97	USD	16	0.33%	1,660,370	0.46%	103,773	24
ETFS SHORT NZD LONG USD £	SNZP	JE00B68GTN76	GBX	3	0.06%	79,556	0.02%	26,519	24
ETFS FORWARD SOFTS DJ-UBSCI-F3	SOFF	JE00B24DML30	USD	2	0.04%	1,817	0.00%	909	138
ETFS SHORT WTI CRUDE OIL	SOIL	JE00B24DK975	USD	107	2.17%	6,221,427	1.73%	58,144	25
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	33	0.67%	916,355	0.25%	27,768	69
ETFS SOYBEAN OIL	SOYO	GB00B15KY435	USD	1	0.02%	35,204	0.01%	35,204	142
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	1	0.02%	64,888	0.02%	64,888	37
ISHARES PHYSICAL PALLADIUM ETC	SPDM	IE00B4556106	GBX	1	0.02%	988	0.00%	988	56
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	2	0.04%	42,842	0.01%	21,421	61
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHWP62	GBX	3	0.06%	13,828	0.00%	4,609	51
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	6	0.12%	38,986	0.01%	6,498	73
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	40	0.81%	289,914	0.08%	7,248	197
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCWVG09	GBX	22	0.45%	112,951	0.03%	5,134	48
SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VD770	USD	1	0.02%	15,929	0.00%	15,929	125
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	2	0.04%	3,971	0.00%	1,986	68
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	7	0.14%	121,376	0.03%	17,339	602
ETFS SUGAR	SUGA	GB00B15KY658	USD	9	0.18%	69,352	0.02%	7,706	74
UBS ETC(UBS BBG CMCI SUGAR IDX)GBP	SUGG	CH0106343160	GBP	5	0.10%	574,225	0.16%	114,845	127
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	1	0.02%	4,776	0.00%	4,776	64
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TG7R50	GBX	13	0.26%	850,162	0.24%	65,397	42
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	5	0.10%	79,348	0.02%	15,870	274
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	39	0.79%	432,026	0.12%	11,078	30
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	5	0.10%	47,106	0.01%	9,421	24
ETFS SHORT USD LONG GBP	USGB	JE00B438PT24	GBX	1	0.02%	17,962	0.00%	17,962	20
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCLY57	GBX	2	0.04%	28,823	0.01%	14,411	36
ETFS WHEAT	WEAT	GB00B15KY765	USD	41	0.83%	888,048	0.25%	21,660	60
DB PHYSICAL COPPER ETC SEC 01/07/61	XCO1	GB00B65JPB96	USD	1	0.02%	62,732	0.02%	62,732	37
DB NATURAL GAS BOOSTER ETC	XCT2	GB00B438CS06	USD	1	0.02%	878	0.00%	878	76
DB AGRICULTURE BOOSTER ETC	XCT6	GB00B3WKJL25	USD	7	0.14%	335,438	0.09%	47,920	77
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SC0P31	USD	15	0.30%	1,174,625	0.33%	78,308	23
DB BRENT CRUDE OIL BOOSTER GBP HEDGD ETC	XCTO	GB00B68S6216	GBX	2	0.04%	47,726	0.01%	23,863	28
DB AGRICULTURE BOOSTER GBP HEDGD ETC	XCTS	GB00B3Q3KG91	GBX	2	0.04%	13,119	0.00%	6,560	85
DB S&P GSCI AGRICULTURE ETC	XET6	GB00B3S0JK55	USD	2	0.04%	174,187	0.05%	87,093	79
DB S&P GSCI INDUSTRIAL METALS ETC	XET7	GB00B3YH0180	USD	6	0.12%	26,313	0.01%	4,386	47
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	40	0.81%	1,377,095	0.38%	34,427	34
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	4	0.08%	31,757	0.01%	7,939	28
DB PHYSICAL GOLD GBP HEDGD ETC	XGLS	GB00B68FL050	GBX	20	0.41%	90,834	0.03%	4,542	449
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	1	0.02%	7,058	0.00%	7,058	63
DB PHYSICAL PLATINUM ETC	XPLA	GB00B57GJC05	USD	13	0.26%	826,102	0.23%	63,546	319

## Exchange Traded Commodities

Weekly Statistics - 16 January 2012 to 20 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	4	0.08%	32,422	0.01%	8,105	357
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	17	0.35%	1,393,927	0.39%	81,996	51
DB ETC URANIUM ETC SECURITIES 09/12/60	XURA	GB00B4JYWW66	USD	1	0.02%	3,566	0.00%	3,566	283
ETFS ZINC	ZINC	GB00B15KY872	USD	8	0.16%	479,385	0.13%	59,923	33

## Exchange Traded Notes

Weekly Statistics - 16 January 2012 to 20 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	6	11.54%	438,633	56.92%	73,105	16.3885
ETN ON SPGS NICKEL ER	NCLG	JE00B3Q29B41	GBP	1	1.92%	330	0.04%	330	445.0749
ETN ON SILVER SPOT	SLVG	JE00B3Q4K286	GBP	1	1.92%	1,409	0.18%	1,409	25.6503
IPATH VSTOXX SHORT TERM FUTURES ETN	VSVG	DE000BC2KTT9	GBX	8	15.38%	137,515	17.85%	17,189	274.8128
IPATH S&P 500 VIX MID-TERM FUTURES ETN	VXIM	DE000BC1C7R4	GBX	2	3.85%	1,941	0.25%	971	391.2413
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	34	65.38%	190,737	24.75%	5,610	282.0427

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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.