

Exchange Traded Funds

Weekly Statistics - 19 December 2011 to 23 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 | 1 | 0.01% | 348,320 | 0.03% | 348,320 | 36 |
| FTSE 100 TR | 8H81 | LU0488316216 | GBX | 2 | 0.01% | 2,884,000 | 0.21% | 1,442,000 | 70 |
| FTSE 100 LEVERAGED TR | 8H84 | LU0488316646 | GBX | 2 | 0.01% | 269,528 | 0.02% | 134,764 | 181 |
| SPDR MSCI ACWI ETF \$ | ACWD | IE00B4425B48 | USD | 4 | 0.02% | 444,852 | 0.03% | 111,213 | 78 |
| ETF S-NET ITG GLOBAL AGRI BUSINESS FUND | AGRI | IE00B3CNHD93 | USD | 4 | 0.02% | 38,363 | 0.00% | 9,591 | 66 |
| ETF S-NET ITG GLOBAL AGRI BUSINESS FUND | AGRP | IE00B3CNHD93 | GBX | 9 | 0.05% | 43,626 | 0.00% | 4,847 | 69 |
| ETF DAXGLOBAL ALTERNATIVE ENERGY FUND | ALTP | IE00B3CNHC86 | GBX | 7 | 0.04% | 9,333 | 0.00% | 1,333 | 80 |
| AMUNDI ETF NASDAQ-100 - A | ANX | FR0010892216 | GBX | 3 | 0.02% | 1,122,500 | 0.08% | 374,167 | 33 |
| AMUNDI ETF NASDAQ-100 - B | ANXU | FR0010912568 | USD | 5 | 0.03% | 472,890 | 0.03% | 94,578 | 44 |
| ETF DAXGLOBAL GOLD MINING FUND | AUCO | IE00B3CNHG25 | USD | 4 | 0.02% | 117,268 | 0.01% | 29,317 | 326 |
| ETF DAXGLOBAL GOLD MINING FUND £ | AUCP | IE00B3CNHG25 | GBX | 20 | 0.12% | 358,411 | 0.03% | 17,921 | 229 |
| ETF DJ BROOKFIELD EMERGING MKTS INFR FD | BIEM | IE00B3RHC080 | USD | 1 | 0.01% | 5,768 | 0.00% | 5,768 | 76 |
| ISHARES FTSE BRIC 50 | BRIC | IE00B1W57M07 | GBX | 141 | 0.85% | 2,649,455 | 0.19% | 18,790 | 45 |
| AMUNDI ETF MSCI EUROPE BANKS | CB5 | FR0010688176 | GBX | 1 | 0.01% | 874 | 0.00% | 874 | 21 |
| CS ETF (IE) ON IBOXX EUR GOVT 1-3 | CBE3 | IE00B3VTMJ91 | EUR | 1 | 0.01% | 4,303 | 0.00% | 4,303 | 40 |
| CS ETF (IE) ON IBOXX USD INFL. LINKED | CBUI | IE00B3VTPS97 | USD | 1 | 0.01% | 11,620 | 0.00% | 11,620 | 73 |
| CS ETF (IE) ON IBOXX USD GOVT 3-7 | CBU7 | IE00B3VWN393 | USD | 1 | 0.01% | 5,770 | 0.00% | 5,770 | 52 |
| AMUNDI ETF MSCI CHINA | CC1U | FR0010871111 | USD | 2 | 0.01% | 288,567 | 0.02% | 144,284 | 79 |
| CS ETF (IE) ON MSCI CHILE £ | CCL1 | IE00B5NLL897 | GBX | 1 | 0.01% | 119,579 | 0.01% | 119,579 | 87 |
| CS ETF (IE) ON CSI 300 £ | CCS1 | IE00B5VG7J94 | GBX | 1 | 0.01% | 4,065 | 0.00% | 4,065 | 242 |
| AMUNDI ETF MSCI EUROPE CONSUMER DISC | CD6 | FR0010688184 | GBX | 1 | 0.01% | 324,660 | 0.02% | 324,660 | 15 |
| CS ETF (IE) ON IBOXX EUR GOVT 3-7 £ | CE71 | IE00B3VTML14 | GBX | 1 | 0.01% | 26,550 | 0.00% | 26,550 | 52 |
| CS ETF (IE) ON MSCI EM LATIN AMERICA | CEML | IE00B5KMF747 | USD | 1 | 0.01% | 185,783 | 0.01% | 185,783 | 85 |
| AMUNDI ETF MSCI EUROPE | CEUR | FR0010655696 | GBX | 1 | 0.01% | 119,545 | 0.01% | 119,545 | 16 |
| AMUNDI ETF MSCI FRANCE | CFR | FR0010655704 | GBX | 2 | 0.01% | 561,390 | 0.04% | 280,695 | 8 |
| AMUNDI ETF MSCI GERMANY | CG1 | FR0010655712 | GBX | 3 | 0.02% | 808,440 | 0.06% | 269,480 | 28 |
| AMUNDI ETF MSCI ITALY | CI1 | FR0010655720 | GBX | 1 | 0.01% | 2,743 | 0.00% | 2,743 | 13 |
| AMUNDI ETF MSCI INDIA | CI2 | FR0010713727 | GBX | 2 | 0.01% | 5,353 | 0.00% | 2,677 | 52 |
| AMUNDI ETF MSCI INDIA | CI2U | FR0010869784 | USD | 1 | 0.01% | 223,593 | 0.02% | 223,593 | 58 |
| CS ETF (IE) ON DOW JONES INDUS.AVERAGE £ | CID1 | IE00B53L4350 | GBX | 2 | 0.01% | 97,167 | 0.01% | 48,584 | 64 |
| CS ETF (IE) ON DOW JONES INDUS.AVERAGE | CIND | IE00B53L4350 | USD | 7 | 0.04% | 450,638 | 0.03% | 64,377 | 63 |
| AMUNDI ETF MSCI JAPAN - A | CJ1 | FR0010688242 | GBX | 4 | 0.02% | 1,216,494 | 0.09% | 304,124 | 23 |
| CS ETF (IE) ON MSCI JAPAN LARGE CAP | CJPL | IE00B3VVM213 | GBX | 2 | 0.01% | 336,024 | 0.02% | 168,012 | 45 |
| CS ETF (IE) ON MSCI KOREA £ | CKR1 | IE00B5W4TY14 | GBX | 1 | 0.01% | 91,533 | 0.01% | 91,533 | 65 |
| ETF DJ-UBS ALL COMMS FWD 3 MNTH FD £ | CMFP | IE00B4WPHX27 | GBX | 4 | 0.02% | 16,713 | 0.00% | 4,178 | 75 |
| CS ETF (IE) ON MSCI EM LATIN AMERICA £ | CML1 | IE00B5KMF747 | GBX | 1 | 0.01% | 182,317 | 0.01% | 182,317 | 82 |
| AMUNDI ETF MSCI EMU | CMU | FR0010655688 | GBX | 3 | 0.02% | 534,039 | 0.04% | 178,013 | 20 |
| CS ETF (IE) ON MSCI MEXICO CAPPED | CMXC | IE00B5WHFQ43 | USD | 1 | 0.01% | 757,346 | 0.06% | 757,346 | 66 |
| AMUNDI ETF MSCI NORDIC | CN1 | FR0010655738 | GBX | 2 | 0.01% | 302,100 | 0.02% | 151,050 | 19 |
| CS ETF (IE) ON NASDAQ 100 £ | CN1 | IE00B535ZB19 | GBX | 17 | 0.10% | 47,656 | 0.00% | 2,803 | 42 |
| ETF DAXGLOBAL COAL MINING FUND £ | COAP | IE00B3CNHF18 | GBX | 4 | 0.02% | 29,146 | 0.00% | 7,287 | 1694 |
| ETF DJ-UBS ALL COMMS FWD 3 MNTH FD | COMF | IE00B4WPHX27 | USD | 2 | 0.01% | 41,233 | 0.00% | 20,617 | 58 |
| LYXOR ETF MSCI AC ASIA EX JAP CONS.STAPE | COSG | FR0010934877 | GBX | 2 | 0.01% | 953 | 0.00% | 476 | 288 |
| LYXOR ETF IBOXX £ LQD CORP LNG DTD | COUK | FR0010961037 | GBX | 1 | 0.01% | 1,484 | 0.00% | 1,484 | 80 |
| AMUNDI ETF MSCI PACIFIC EX JAPAN - B | CP9U | FR0010871137 | USD | 4 | 0.02% | 771,263 | 0.06% | 192,816 | 46 |
| CS ETF (IE) ON MSCI PACIFIC EX JAPAN £ | CPJ1 | IE00B52MJY50 | GBX | 2 | 0.01% | 20,965 | 0.00% | 10,482 | 54 |
| AMUNDI ETF MSCI SPAIN | CS1 | FR0010655746 | GBX | 1 | 0.01% | 254,541 | 0.02% | 254,541 | 14 |
| CS ETF (IE) ON CS GBL ALTRN. ENGYUSD | CSAE | IE00B3YKW880 | USD | 1 | 0.01% | 5,623 | 0.00% | 5,623 | 291 |
| CS ETF (LUX) ON MSCI EMERGING MARKETS | CSEM | LU0254097446 | USD | 3 | 0.02% | 1,131,469 | 0.08% | 377,156 | 51 |
| CS ETF (IE) ON MSCI INDIA | CSIN | IE00B564MX78 | USD | 2 | 0.01% | 84,568 | 0.01% | 42,284 | 69 |
| CS ETF (IE) ON MSCI KOREA | CSKR | IE00B5W4TY14 | USD | 1 | 0.01% | 91,661 | 0.01% | 91,661 | 64 |
| CS ETF (IE) ON S&P 500 £ | CSP1 | IE00B5BMR087 | GBX | 3 | 0.02% | 11,967 | 0.00% | 3,989 | 21 |
| CS ETF (IE) ON S&P 500 | CSPX | IE00B5BMR087 | USD | 2 | 0.01% | 13,326,138 | 0.97% | 6,663,069 | 19 |
| CS ETF (IE) ON MSCI RUSSIA | CSRU | IE00B5V87390 | USD | 3 | 0.02% | 423,780 | 0.03% | 141,260 | 60 |
| CS ETF (IE) ON MSCI TAIWAN | CSTW | IE00B5VL1928 | USD | 1 | 0.01% | 63,805 | 0.00% | 63,805 | 65 |
| CS ETF (IE) ON MSCI UK | CSUK | IE00B539F030 | GBX | 11 | 0.07% | 341,816 | 0.02% | 31,074 | 129 |
| CS ETF (IE) ON MSCI USA | CSUS | IE00B525FT06 | USD | 1 | 0.01% | 171,690 | 0.01% | 171,690 | 19 |
| AMUNDI ETF MSCI SWITZERLAND - A | CSW | FR0010655753 | GBX | 3 | 0.02% | 1,001,100 | 0.07% | 333,700 | 16 |
| AMUNDI ETF MSCI USA - A | CU2 | FR0010688275 | GBX | 1 | 0.01% | 347,000 | 0.03% | 347,000 | 21 |
| CS ETF (IE) ON MSCI UK SMALL CAP | CUKS | IE00B3VWLG82 | GBX | 2 | 0.01% | 345 | 0.00% | 172 | 126 |
| CS ETF (IE) ON FTSE 100 | CUKX | IE00B53HP851 | GBX | 1 | 0.01% | 7,814 | 0.00% | 7,814 | 17 |
| CS ETF (IE) ON MSCI USA SMALL CAP £ | CUS1 | IE00B3VVM098 | GBX | 3 | 0.02% | 130,719 | 0.01% | 43,573 | 56 |
| ISHARES \$ FTSE BRIC 50 | DBRC | IE00B1W57M07 | USD | 103 | 0.62% | 7,467,126 | 0.54% | 72,496 | 64 |
| ISHARES S&P EMERGING MKTS INFRSTRUCTURES | DEIN | IE00B2NPL135 | USD | 11 | 0.07% | 247,846 | 0.02% | 22,531 | 70 |
| ETF DAX 2X LONG FUND | DEL2 | IE00B4QNH688 | EUR | 2 | 0.01% | 155,776 | 0.01% | 77,888 | 145 |
| ETF DAX 2X SHORT FUND | DES2 | IE00B4QNHZ41 | EUR | 4 | 0.02% | 106,762 | 0.01% | 26,691 | 149 |
| LYXOR ETF MSCI WORLD CONS.DISCRETION.TRE | DISG | LU0533032180 | GBX | 1 | 0.01% | 864 | 0.00% | 864 | 58 |
| ISHARES EURO STOXX MID | DJMC | IE00B02KXL92 | GBX | 15 | 0.09% | 214,719 | 0.02% | 14,315 | 33 |
| ISHARES EURO STOXX SMALL | DJSC | IE00B02KXMO0 | GBX | 64 | 0.39% | 399,600 | 0.03% | 6,244 | 37 |
| ETF DAX 2X LONG FUND | DL2P | IE00B4QNH688 | GBX | 52 | 0.31% | 1,773,349 | 0.13% | 34,103 | 155 |
| ISHARES MSCI EM LATIN AMERICA \$ | DLTM | IE00B27YCK28 | USD | 7 | 0.04% | 327,751 | 0.02% | 46,822 | 53 |
| ISHARES GLOBAL CLEAN ENERGY | DNRG | IE00B1XNHC34 | USD | 4 | 0.02% | 41,432 | 0.00% | 10,358 | 371 |
| ETF DAX 2X SHORT FUND | DS2P | IE00B4QNHZ41 | GBX | 39 | 0.24% | 830,430 | 0.06% | 21,293 | 140 |
| ISHARES S&P TIMBER AND FORESTRY (USD) | DWOD | IE00B27YCF74 | USD | 2 | 0.01% | 1,147 | 0.00% | 574 | 609 |
| SPDR S&P EMERGING MARKETS DIVIDEND ETF \$ | EDVD | IE00B6YX5B26 | USD | 1 | 0.01% | 6,321 | 0.00% | 6,321 | 131 |
| ISHARES JPMORGAN USD EMERG. MKTS BND EUR | EEMB | IE00B2NPKV68 | EUR | 9 | 0.05% | 222,726 | 0.02% | 24,747 | 46 |
| ISHARES BARCAP EURO CORP BOND EX-FI 1-5£ | EEX5 | IE00B4LSZV03 | GBP | 3 | 0.02% | 31,678 | 0.00% | 10,559 | 55 |
| ISHARES BARCAP EURO CORP BOND EX-FINE | EEXF | IE00B4LSZG21 | GBP | 8 | 0.05% | 66,973 | 0.00% | 8,372 | 23 |
| ISHARES BARCAP GLOBAL INFLATION-LINK BND | EGIL | IE00B3B8PX14 | EUR | 2 | 0.01% | 177,155 | 0.01% | 88,578 | 73 |
| FTSE EMERGING EMEA | EM40 | IE00B646J647 | USD | 1 | 0.01% | 127,989 | 0.01% | 127,989 | 150 |
| SPDR MSCI EM ASIA ETF \$ | EMAD | IE00B466KX20 | USD | 1 | 0.01% | 50,710 | 0.00% | 50,710 | 112 |
| SPDR BARCAP EM LOCAL BOND ETF \$ | EMDD | IE00B4613386 | USD | 10 | 0.06% | 108,057 | 0.01% | 10,806 | 113 |
| SPDR BARCAP EM LOCAL BOND ETF | EMDL | IE00B4613386 | GBP | 9 | 0.05% | 94,814 | 0.01% | 10,535 | 125 |
| SPDR S&P EMERGING MARKETS DIVIDEND ETF | EMDV | IE00B6YX5B26 | GBP | 14 | 0.08% | 225,842 | 0.02% | 16,132 | 133 |
| PIMCO EMERGING MARKETS BOND INDEX ETF | EMLB | IE00B4P11460 | USD | 3 | 0.02% | 10,034 | 0.00% | 3,345 | 85 |
| SPDR MSCI EM LATIN AMERICA ETF \$ | EMLD | IE00B454X613 | USD | 3 | 0.02% | 109,844 | 0.01% | 36,615 | 140 |
| SPDR MSCI EMERGING MARKETS SMALL CAP ETF | EMSM | IE00B48X4842 | GBP | 1 | 0.01% | 395 | 0.00% | 395 | 266 |
| POWERSHARES EQQQ FUND | EQQQ | IE0032077012 | GBX | 127 | 0.77% | 16,246,360 | 1.18% | 127,924 | 19 |
| AMUNDI ETF EURO STOXX SMALL CAP | ESM | FR0010900076 | GBX | 2 | 0.01% | 589,440 | 0.04% | 294,720 | 27 |
| ISHARES EURO STOXX 50 | EUE | IE0008471009 | GBX | 69 | 0.42% | 1,255,281 | 0.09% | 18,192 | 22 |
| ISHARES STOXX EUROPE 50 | EUN | IE0008470928 | GBX | 14 | 0.08% | 2,495,528 | 0.18% | 178,252 | 25 |
| ISHARES FTSE CHINA 25 | FXC | IE00B02KXK85 | GBX | 123 | 0.74% | 2,089,465 | 0.15% | 16,988 | 42 |
| ETF DJ GLBL SELECT DIV FD | GDIV | IE00B67DFL95 | USD | 2 | 0.01% | 41,104 | 0.00% | 20,552 | 51 |
| LYXOR ETF IBOXX UK GILT INFL-LNKD | GILI | FR0010961045 | GBX | 2 | 0.01% | 10,855 | 0.00% | 5,427 | 69 |
| LYXOR ETF IBOXX £ GILTS | GILS | FR0010961029 | GBX | 2 | 0.01% | 4,993 | 0.00% | 2,496 | 20 |

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| Name | TIDM | ISIN | Traded Currency | Number Of Trades | Trades % | GBP Turnover | Turnover % | Average Trade Size | Time Weighted Spread (bps) |
|--|-------|--------------|-----------------|------------------|----------|--------------|------------|--------------------|----------------------------|
| RBS MARKET ACCESS NYSE ARCA GOLD BUGS IF | GOLB | LU0259322260 | GBP | 4 | 0.02% | 353,297 | 0.03% | 88,324 | 87 |
| HSBC EURO STOXX 50 ETF | H50E | IE00B4K6B022 | GBX | 32 | 0.19% | 7,742,566 | 0.56% | 241,955 | 34 |
| HSBC MSCI BRAZIL ETF £ | HBRIL | IE00B5W34K94 | GBX | 4 | 0.02% | 71,343 | 0.01% | 17,836 | 80 |
| HSBC MSCI CDN USD | HCAD | IE00B51B7202 | USD | 9 | 0.05% | 220,345 | 0.02% | 24,483 | 48 |
| HSBC MSCI CDN | HCAN | IE00B51B7202 | GBX | 2 | 0.01% | 65,427 | 0.00% | 32,714 | 48 |
| HSBC MSCI INDONESIA ETF \$ | HIDD | IE00B46G8275 | USD | 16 | 0.10% | 2,278,565 | 0.17% | 142,410 | 71 |
| HSBC MSCI INDONESIA ETF | HIDR | IE00B46G8275 | GBX | 17 | 0.10% | 1,949,254 | 0.14% | 114,662 | 72 |
| HSBC MSCI KR ETF SHS OF NPV \$ | HKOD | IE00B3Z0X395 | USD | 3 | 0.02% | 274,715 | 0.02% | 91,572 | 81 |
| LYXOR ETF MSCI WORLD HEALTH CARE TR | HLTW | LU0533033311 | USD | 2 | 0.01% | 65,781 | 0.00% | 32,890 | 98 |
| HSBC MSCI BRAZIL ETF | HMBR | IE00B5W34K94 | USD | 2 | 0.01% | 4,864 | 0.00% | 2,432 | 78 |
| HSBC MSCI CHINA ETF \$ | HMCD | IE00B44T3H88 | USD | 7 | 0.04% | 289,837 | 0.02% | 41,405 | 59 |
| HSBC MSCI CHINA ETF | HMCH | IE00B44T3H88 | GBX | 27 | 0.16% | 438,151 | 0.03% | 16,228 | 51 |
| HSBC FTSE 250 ETF | HMCX | IE00B64PTF05 | GBX | 13 | 0.08% | 336,837 | 0.02% | 25,911 | 31 |
| HSBC MSCI MEXICO CAPPED ETF \$ | HMED | IE00B3QMYK80 | USD | 5 | 0.03% | 565,371 | 0.04% | 113,074 | 71 |
| HSBC MSCI EMERGING MARKETS ETF | HMEF | IE00B5SSQT16 | GBX | 114 | 0.69% | 1,602,682 | 0.12% | 14,059 | 85 |
| HSBC MSCI EMERGING MARKETS ETF \$ | HMEM | IE00B5SSQT16 | USD | 13 | 0.08% | 3,815,811 | 0.28% | 293,524 | 103 |
| HSBC MSCI EUROPE ETF | HMEU | IE00B5BD5K76 | GBX | 9 | 0.05% | 141,793 | 0.01% | 15,755 | 25 |
| HSBC MSCI MEXICO CAPPED ETF | HMEY | IE00B3QMYK80 | GBX | 4 | 0.02% | 189,590 | 0.01% | 47,398 | 208 |
| HSBC MSCI EM FAR EAST ETF \$ | HMFD | IE00B5LP3W10 | USD | 2 | 0.01% | 210,548 | 0.02% | 105,274 | 73 |
| HSBC MSCI EM FAR EAST ETF | HMFE | IE00B5LP3W10 | GBX | 4 | 0.02% | 218,454 | 0.02% | 54,614 | 73 |
| HSBC MSCI JAPAN ETF \$ | HMJD | IE00B5VX7566 | USD | 22 | 0.13% | 1,429,722 | 0.10% | 64,987 | 21 |
| HSBC MSCI JAPAN ETF | HMJP | IE00B5VX7566 | GBX | 43 | 0.26% | 1,339,999 | 0.10% | 31,163 | 24 |
| HSBC MSCI EM LATIN AMERICA ETF | HMLA | IE00B4T53815 | GBX | 2 | 0.01% | 189 | 0.00% | 95 | 86 |
| HSBC MSCI EM LATIN AMERICA ETF \$ | HMLD | IE00B4T53815 | USD | 1 | 0.01% | 83,473 | 0.01% | 83,473 | 84 |
| HSBC MSCI USA ETF \$ | HMUD | IE00B5WFF036 | USD | 15 | 0.09% | 1,225,446 | 0.09% | 81,696 | 30 |
| HSBC MSCI USA ETF | HMUS | IE00B5WFF036 | GBX | 152 | 0.92% | 6,504,425 | 0.47% | 42,792 | 29 |
| HSBC MSCI WORLD ETF | HMWO | IE00B4X9L533 | GBX | 49 | 0.30% | 301,394 | 0.02% | 6,151 | 41 |
| HSBC MSCI PACIFIC EX JAPAN ETF \$ | HMXD | IE00B5SG8257 | USD | 7 | 0.04% | 213,729 | 0.02% | 30,533 | 39 |
| HSBC MSCI PACIFIC EX JAPAN ETF | HMXJ | IE00B5SG8257 | GBX | 112 | 0.68% | 1,770,453 | 0.13% | 15,808 | 49 |
| HSBC MSCI MALAYSIA ETF \$ | HMYD | IE00B3X3R831 | USD | 6 | 0.04% | 676,123 | 0.05% | 112,687 | 66 |
| HSBC MSCI MALAYSIA ETF | HMYR | IE00B3X3R831 | GBX | 5 | 0.03% | 928,598 | 0.07% | 185,720 | 67 |
| HSBC FTSE EPRA \$ | HPRD | IE00B5L01S80 | USD | 3 | 0.02% | 280,219 | 0.02% | 93,406 | 71 |
| HSBC FTSE EPRA £ | HPRO | IE00B5L01S80 | GBX | 3 | 0.02% | 93,946 | 0.01% | 31,315 | 84 |
| HSBC MSCI RUSSIA CAPPED ETF | HRUB | IE00B5LJZQ16 | GBX | 2 | 0.01% | 92,243 | 0.01% | 46,121 | 85 |
| HSBC MSCI RUSSIA CAPPED ETF \$ | HRUD | IE00B5LJZQ16 | USD | 3 | 0.02% | 166,905 | 0.01% | 55,635 | 94 |
| HSBC S&P BRIC 40 ETF \$ | HSPR | IE00B5YK706 | USD | 1 | 0.01% | 1,424,817 | 0.10% | 1,424,817 | 109 |
| HSBC S&P BRIC 40 ETF | HSPB | IE00B5YK706 | GBX | 3 | 0.02% | 53,876 | 0.00% | 17,959 | 116 |
| HSBC S&P 500 ETF \$ | HSPD | IE00B5KQNG97 | USD | 50 | 0.30% | 27,221,929 | 1.98% | 544,439 | 12 |
| HSBC S&P 500 ETF | HSPX | IE00B5KQNG97 | GBX | 107 | 0.65% | 12,309,854 | 0.90% | 115,045 | 17 |
| HSBC MSCI TURKEY ETF \$ | HTRD | IE00B5BRQB73 | USD | 5 | 0.03% | 241,595 | 0.02% | 48,319 | 60 |
| HSBC MSCI TURKEY ETF | HTRY | IE00B5BRQB73 | GBX | 6 | 0.04% | 258,966 | 0.02% | 43,161 | 134 |
| HSBC MSCI TAIWAN ETF | HTWN | IE00B3S1J086 | GBX | 2 | 0.01% | 6,328 | 0.00% | 3,164 | 84 |
| HSBC FTSE 100 ETF | HUKX | IE00B42TW061 | GBX | 434 | 2.63% | 21,440,579 | 1.56% | 49,402 | 10 |
| HSBC MSCI SOUTH AFRICA ETF \$ | HZAD | IE00B57S5Q22 | USD | 12 | 0.07% | 1,295,602 | 0.09% | 107,967 | 91 |
| HSBC MSCI SOUTH AFRICA ETF | HZAR | IE00B57S5Q22 | GBX | 13 | 0.08% | 1,167,205 | 0.08% | 89,785 | 123 |
| ISHARES S&P 500 (ACC) | IACC | IE00B4L5ZD99 | USD | 22 | 0.13% | 1,267,101 | 0.09% | 57,595 | 33 |
| ISHARES AEX | IAEX | IE00B0M62Y33 | GBX | 2 | 0.01% | 102 | 0.00% | 51 | 14 |
| ISHARES DJ ASIA/PAC SELECT DIVIDEND 30£ | IAPD | IE00B14X4T88 | GBX | 99 | 0.60% | 2,828,176 | 0.21% | 28,567 | 52 |
| ISHARES FTSE EPRA/NAREIT ASIA FD | IASP | IE00B1FZS244 | GBX | 66 | 0.40% | 429,722 | 0.03% | 6,511 | 63 |
| S&P COMMODITY PRODUCERS GOLD | IAUP | IE00B6R52036 | USD | 5 | 0.03% | 178,518 | 0.01% | 35,704 | 107 |
| ISHARES MSCI AUSTRALIA | IAUS | IE00B5377D42 | USD | 40 | 0.24% | 2,011,275 | 0.15% | 50,282 | 34 |
| ISHARES BARCAP EURO INFLATION LINK BOND | IBCI | IE00B0M62X26 | GBP | 17 | 0.10% | 224,307 | 0.02% | 13,195 | 42 |
| ISHARES MARKIT IBOXX EURO CORPORATE BOND | IBCX | IE0032523478 | EUR | 608 | 0.36% | 14,388,862 | 1.05% | 239,814 | 33 |
| ISHARES BARCAP EURO TREASURY BND 0-1£ | IBGE | IE00B3FH7618 | GBP | 3 | 0.02% | 850,844 | 0.06% | 283,615 | 20 |
| ISHARES BARCAP EURO GOVERNMENT BOND 15-30£ | IBGL | IE00B1FZS913 | GBP | 6 | 0.04% | 11,428 | 0.00% | 1,905 | 43 |
| ISHARES BARCAP EURO GOVERNMENT BOND 7-10£ | IBGM | IE00B1FZS906 | GBP | 6 | 0.04% | 527,444 | 0.04% | 87,907 | 20 |
| ISHARES BARCAP EURO GOVERNMENT BOND 1-3 | IBGS | IE00B14X4Q57 | GBP | 13 | 0.08% | 274,964 | 0.02% | 21,151 | 20 |
| ISHARES BARCAP EURO GOVERNMENT BOND 3-5£ | IBGX | IE00B1FZS681 | GBP | 15 | 0.09% | 25,786,293 | 1.88% | 1,719,086 | 20 |
| ISHARES BARCAP EURO GOVERNMENT BD 10-15£ | IBGZ | IE00B4WXJH41 | GBP | 5 | 0.03% | 11,581 | 0.00% | 2,316 | 19 |
| ISHARES BARCAP £ TREASURY BOND 7-10 | IBTM | IE00B1FZS798 | GBP | 40 | 0.24% | 7,945,083 | 0.58% | 198,627 | 16 |
| ISHARES BARCAP £ TREASURY BOND 1-3 | IBTS | IE00B14X4S71 | GBP | 34 | 0.21% | 1,851,409 | 0.13% | 54,453 | 7 |
| ISHARES MSCI BRAZIL | IBZL | IE00B0M63516 | GBX | 79 | 0.48% | 8,223,062 | 0.60% | 104,089 | 44 |
| ISHARES MSCI CANADA | ICAN | IE00B534JR37 | USD | 38 | 0.23% | 18,132,265 | 1.32% | 477,165 | 55 |
| ISHARES MARKIT IBOXX EURO COVERED BOND | ICOV | IE00B3B8Q275 | EUR | 5 | 0.03% | 5,240,918 | 0.38% | 1,048,184 | 81 |
| ISHARES DJ ASIA/PAC SELECT DIVIDEND 30\$ | IDAP | IE00B14X4T88 | USD | 1 | 0.01% | 445 | 0.00% | 445 | 64 |
| ISHARES FTSE EPRA/NAREIT ASIA FD | IDAR | IE00B1FZS244 | USD | 2 | 0.01% | 260,964 | 0.02% | 130,482 | 179 |
| ISHARES BARCAP \$ TREASURY BOND 1-3 | IDBT | IE00B14X4S71 | USD | 61 | 0.37% | 33,046,036 | 2.41% | 541,738 | 7 |
| MSCI BRAZIL | IDBZ | IE00B0M63516 | USD | 28 | 0.17% | 2,392,923 | 0.17% | 85,462 | 52 |
| MSCI EASTERN EUROPE 10/40 | IDEE | IE00B0M63953 | USD | 4 | 0.02% | 197,609 | 0.01% | 49,402 | 49 |
| MSCI EMERGING MARKETS | IDEM | IE00B0M63177 | USD | 81 | 0.49% | 3,640,805 | 0.27% | 44,948 | 35 |
| ISHARES MSCI AC FAR EST EX-JAPAN SMLCP | IDFE | IE00B2QWDR12 | USD | 2 | 0.01% | 11,261 | 0.00% | 5,630 | 87 |
| MSCI AC FAR EAST EX-JAPAN | IDFF | IE00B0M63730 | USD | 24 | 0.15% | 1,704,604 | 0.12% | 71,025 | 41 |
| ISHARES FTSE CHINA 25 \$ | IDFX | IE00B02KXK85 | USD | 72 | 0.44% | 4,440,304 | 0.32% | 61,671 | 41 |
| ISHARES FTSE/MACQUARIE GLOBAL INF. 100 | IDIN | IE00B1FZS467 | USD | 1 | 0.01% | 13,471 | 0.00% | 13,471 | 1560 |
| ISHARES EURO STOXX TOT MKT GROWTH LARGE | IDJG | IE00B0M62V02 | GBX | 15 | 0.09% | 156,666 | 0.01% | 10,444 | 23 |
| ISHARES MSCI JAPAN SMALLCAP | IDJP | IE00B2QWDR88 | USD | 21 | 0.13% | 1,240,755 | 0.09% | 59,084 | 67 |
| ISHARES EURO STOXX TOT MKT VALUE LARGE | IDJV | IE00B0M62T89 | GBX | 8 | 0.05% | 27,189 | 0.00% | 3,399 | 21 |
| MSCI KOREA | IDKO | IE00B0M63391 | USD | 30 | 0.18% | 4,467,984 | 0.33% | 148,933 | 64 |
| MSCI NORTH AMERICA | IDNA | IE00B14X4M10 | USD | 33 | 0.20% | 3,599,082 | 0.26% | 109,063 | 24 |
| ISHARES S&P SMALLCAP 600 | IDP6 | IE00B2QWCY14 | USD | 11 | 0.07% | 1,471,402 | 0.11% | 133,764 | 49 |
| ISHARES \$ S&P LISTED PRIVATE EQTY | IDPE | IE00B1TXHL60 | USD | 1 | 0.01% | 7,280 | 0.00% | 7,280 | 97 |
| ISHARES MSCI TURKEY | IDTK | IE00B1FZS574 | USD | 1 | 0.01% | 86,402 | 0.01% | 86,402 | 210 |
| ISHARES BARCAP \$ TREASURY BOND 7-10 | IDTM | IE00B1FZS798 | USD | 101 | 0.61% | 92,935,481 | 6.77% | 920,153 | 26 |
| ISHARES BARCAP \$ TIPS | IDTP | IE00B1FZSC47 | USD | 26 | 0.16% | 1,122,848 | 0.08% | 43,186 | 36 |
| MSCI TAIWAN | IDTW | IE00B0M63623 | USD | 14 | 0.08% | 775,319 | 0.06% | 55,380 | 45 |
| ISHARES FTSE EPRA/NAREIT US PROP FD | IDUP | IE00B1FZSF77 | USD | 35 | 0.21% | 1,344,735 | 0.10% | 38,421 | 63 |
| S&P 500 | IDUS | IE0031442068 | USD | 162 | 0.98% | 50,120,136 | 3.65% | 309,384 | 8 |
| ISHARES EURO STOXX SELECT DIVIDEND 30 | IDVY | IE00B0M62S72 | GBX | 37 | 0.22% | 147,220 | 0.01% | 3,979 | 22 |
| FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD | IDWP | IE00B1FZS350 | USD | 36 | 0.22% | 2,676,242 | 0.19% | 74,340 | 213 |
| MSCI WORLD | IDWR | IE00B0M62Q58 | USD | 49 | 0.30% | 31,913,143 | 2.32% | 651,289 | 13 |
| ISHARES BARCAP EURO CORP BOND 1-5 | IE15 | IE00B4L60045 | EUR | 6 | 0.04% | 144,402 | 0.01% | 24,007 | 391 |
| ISHARES BARCAP EURO CORPORATE BOND | IEAC | IE00B3F81R35 | EUR | 15 | 0.09% | 361,393 | 0.03% | 24,093 | 42 |
| ISHARES BARCAP EURO AGGREGATE BOND | IEAG | IE00B3DKXQ41 | EUR | 222 | 1.34% | 7,665,062 | 0.56% | 34,527 | 290 |
| ISHARES BARCAP EURO CORPORATE BND£ | IEBC | IE00B3F81R35 | GBP | 4 | 0.02% | 5,654 | 0.00% | 1,413 | 47 |
| ISHARES DJ EM SELECT DIVIDEND \$ | IEDY | IE00B652H904 | USD | 18 | 0.11% | 943,628 | 0.07% | 52,424 | 921 |

Exchange Traded Funds

Weekly Statistics - 19 December 2011 to 23 December 2011



| Name | TIDM | ISIN | Traded Currency | Number Of Trades | Trades % | GBP Turnover | Turnover % | Average Trade Size | Time Weighted Spread (bps) |
|---|------|--------------|-----------------|------------------|----------|--------------|------------|--------------------|----------------------------|
| ISHARES MSCI EMERGING MARKET | IEEM | IE00B0M63177 | GBX | 661 | 4.00% | 42,429,945 | 3.09% | 64,191 | 29 |
| ISHARES MSCI EASTERN EUROPE 10/40 | IEER | IE00B0M63953 | GBX | 70 | 0.42% | 2,565,993 | 0.19% | 36,657 | 48 |
| ISHARES BARCAP EURO TREASURY BOND | IEGA | IE00B4WXJG64 | EUR | 3 | 0.02% | 852,252 | 0.06% | 284,084 | 26 |
| ISHARES BARCAP EURO TREASURY BOND 0-1 | IEGE | IE00B3FH7618 | EUR | 1 | 0.01% | 842,207 | 0.06% | 842,207 | 21 |
| ISHARES BARCAP EURO GOVNMNT BOND 7-10 | IEGM | IE00B1FZS806 | EUR | 7 | 0.04% | 698,519 | 0.05% | 99,788 | 16 |
| ISHARES BARCAP EURO GOVERNMENT BOND 3-5 | IEGX | IE00B1FZS681 | EUR | 3 | 0.02% | 531,016 | 0.04% | 177,005 | 14 |
| ISHARES BARCAP EURO GOVERNMENT BOND 5-7 | IEGY | IE00B4WXJG34 | EUR | 8 | 0.05% | 798,748 | 0.06% | 99,844 | 15 |
| ISHARES BARCAP EURO GOVERNMENT BND 10-15 | IEGZ | IE00B4WXJH41 | EUR | 3 | 0.02% | 24,956 | 0.00% | 8,319 | 19 |
| ISHARES MSCI EMERGING MARKETS (ACC) | IEMA | IE00B4L5Y218 | USD | 13 | 0.08% | 1,204,514 | 0.09% | 92,655 | 58 |
| ISHARES JPMORGAN USD EMERGING MKTS BOND | IEMB | IE00B2NPKV68 | USD | 144 | 0.87% | 20,570,260 | 1.50% | 142,849 | 36 |
| ISHARES S&P EMERGING MKTS INFRASTRUCTURE | IEMI | IE00B2NPL135 | GBX | 36 | 0.22% | 204,452 | 0.01% | 5,679 | 73 |
| ISHARES BARC CAP EMG MKT LOC GVT \$ | IEML | IE00B5M4WH52 | USD | 15 | 0.09% | 2,262,645 | 0.16% | 150,843 | 292 |
| ISHARES MSCI EMERGING MARKETS SMALLCAP \$ | IEMS | IE00B3F81G20 | USD | 75 | 0.45% | 557,443 | 0.04% | 7,433 | 70 |
| ISHARES EURO STOXX 50 (ACC) | IEUA | IE00B4L5YV07 | EUR | 1 | 0.01% | 35,254 | 0.00% | 35,254 | 297 |
| ISHARES FTSEUROFIRST 80 | IEUR | IE0004855221 | GBX | 23 | 0.14% | 445,255 | 0.03% | 19,359 | 37 |
| ISHARES FTSEUROFIRST 100 | IEUT | IE0030974079 | GBX | 13 | 0.08% | 238,583 | 0.02% | 18,353 | 34 |
| ISHARES MSCI EUROPE EX-UK | IEUX | IE00B14X4N27 | GBX | 282 | 1.71% | 57,696,138 | 4.20% | 204,596 | 89 |
| ISHARES BARCAP EURO CORP BOND EX-FIN 1-5 | IEX5 | IE00B4L5ZG21 | EUR | 12 | 0.07% | 491,889 | 0.04% | 40,991 | 49 |
| ISHARES BARCAP EURO CORP BOND EX-FIN | IEXF | IE00B4L5ZG21 | EUR | 37 | 0.22% | 4,711,444 | 0.34% | 127,336 | 19 |
| ISHARES MSCI AC FAR EAST EX JAPAN | IEFF | IE00B0M63730 | GBX | 297 | 1.80% | 10,690,711 | 0.78% | 35,996 | 39 |
| LYXOR ETF MSCI AC ASIA EX JAPAN INFTECH | IFNG | FR0010934562 | GBX | 1 | 0.01% | 436 | 0.00% | 436 | 296 |
| ISHARES BARCAP GLOBAL INFLATION-LINK BDS | IGIL | IE00B3B8PX14 | USD | 23 | 0.14% | 1,731,681 | 0.13% | 75,290 | 324 |
| ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$ | IGLO | IE00B3F81K65 | USD | 51 | 0.31% | 12,565,948 | 0.92% | 246,391 | 18 |
| ISHARES FTSE UK GILTS 0-5 £ | IGLS | IE00B4WXJK79 | GBP | 458 | 2.77% | 65,749,971 | 4.79% | 143,559 | 17 |
| ISHARES FTSE UK ALL STKS GILT | IGLT | IE00B1FZSB30 | GBP | 421 | 2.55% | 59,744,534 | 4.35% | 141,911 | 20 |
| ISHARES DOW JONES GLOBAL SUSTAIN.SCREEN | IGSU | IE00B57X3V84 | USD | 2 | 0.01% | 502,310 | 0.04% | 251,155 | 62 |
| ISHARES S&P500 MONTHLY GBP HEDGED | IGUS | IE00B3Y8X563 | GBX | 52 | 0.31% | 2,903,550 | 0.21% | 55,838 | 68 |
| ISHARES MSCI WORLD MONTHLY GBP HEDGED | IGWD | IE00B42Y5929 | GBX | 56 | 0.34% | 798,626 | 0.06% | 14,261 | 89 |
| ISHARES S&P GLBL WATER | IHZO | IE00B1TXK627 | GBX | 36 | 0.22% | 156,884 | 0.01% | 4,358 | 71 |
| ISHARES MARKIT IBOXX EUR HIGH YIELD BD | IHYG | IE00B66F4759 | EUR | 173 | 1.05% | 78,161,905 | 5.69% | 451,803 | 47 |
| ISHARES MARKIT IBOXX \$ HIGH YIELD BOND | IHYU | IE00B4PY7Y77 | USD | 20 | 0.12% | 9,914,164 | 0.72% | 495,708 | 320 |
| ISHARES MSCI JAPAN (ACC) | IJPA | IE00B4L5YX21 | USD | 3 | 0.02% | 1,038,102 | 0.08% | 346,034 | 41 |
| ISHARES MSCI JAPAN MONTHLY EURO HEDGED | IJPE | IE00B42Z5J44 | EUR | 30 | 0.18% | 13,022,234 | 0.95% | 434,074 | 431 |
| ISHARES MSCI JAPAN | IJPN | IE00B02KXH56 | GBX | 206 | 1.25% | 10,257,564 | 0.75% | 49,794 | 18 |
| ISHARES MSCI JAPAN \$ | IJPU | IE00B02KXH56 | USD | 7 | 0.04% | 197,008 | 0.01% | 28,144 | 247 |
| ISHARES MSCI KOREA | IKOR | IE00B0M63391 | GBX | 85 | 0.51% | 2,887,029 | 0.21% | 33,965 | 44 |
| ISHARES MSCI EUROPE | IMEU | IE00B1YZSC51 | GBX | 51 | 0.31% | 5,717,709 | 0.42% | 112,112 | 22 |
| ISHARES FTSE MIB | IMIB | IE00B1XNH568 | GBX | 5 | 0.03% | 56,197 | 0.00% | 11,239 | 37 |
| ISHARES MSCI NORTH AMERICA | INAA | IE00B14X4M10 | GBX | 61 | 0.37% | 1,047,591 | 0.08% | 17,174 | 27 |
| LYXOR ETF MSCI WORLD INDUSTRIALS TR | INDW | LU0533033584 | USD | 2 | 0.01% | 266,159 | 0.02% | 133,079 | 58 |
| ISHARES FTSE/MACQUARIE GLOBAL INF. 100 | INFR | IE00B1FZS467 | GBX | 32 | 0.19% | 3,670,679 | 0.27% | 114,709 | 1559 |
| ISHARES GLOBAL CLEAN ENERGY | INRG | IE00B1XNHC34 | GBX | 33 | 0.20% | 123,156 | 0.01% | 3,732 | 91 |
| ISHARES BARCAP £ INDEX-LINKED GILTS | INXG | IE00B1FZSD53 | GBP | 524 | 3.17% | 36,771,169 | 2.68% | 70,174 | 43 |
| S&P COMMODITY PRODUCERS OIL AND GAS | IOGP | IE00B6R51Z18 | USD | 1 | 0.01% | 65,504 | 0.00% | 65,504 | 198 |
| ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND | IPRP | IE00B0M63284 | GBX | 27 | 0.16% | 5,894,453 | 0.43% | 218,313 | 58 |
| ISHARES S&P LISTED PRIVATE EQTY | IPRV | IE00B1TXHL60 | GBX | 17 | 0.10% | 1,730,993 | 0.13% | 101,823 | 688 |
| ISHARES MSCI PACIFIC EX-JAPAN \$ | IPXJ | IE00B4WXJD03 | USD | 34 | 0.21% | 1,934,641 | 0.14% | 56,901 | 85 |
| ISHARES MSCI SOUTH AFRICA | IRSA | IE00B52XQP83 | USD | 15 | 0.09% | 1,711,002 | 0.12% | 114,067 | 350 |
| ISHARES MSCI RUSSIA CAPPED SWAP \$ | IRSS | IE00B3Y06D14 | USD | 3 | 0.02% | 191,437 | 0.01% | 63,812 | 59 |
| ISHARES MARKIT IBOXX £ CORP BD 1-5 | IS15 | IE00B5L65R35 | GBP | 86 | 0.52% | 2,735,280 | 0.20% | 31,806 | 173 |
| S&P COMMODITY PRODUCERS AGRIBUSINESS | ISAG | IE00B6R52143 | USD | 8 | 0.05% | 1,626,477 | 0.12% | 203,310 | 126 |
| ISHARES MSCI USA \$ | ISAM | IE00B60YJY07 | USD | 9 | 0.05% | 1,438,399 | 0.10% | 159,822 | 32 |
| ISHARES MSCI USA ISLAMIC | ISDU | IE00B296QM64 | USD | 3 | 0.02% | 247,924 | 0.02% | 82,641 | 45 |
| ISHARES MSCI WORLD ISLAMIC | ISDW | IE00B27YCN58 | USD | 1 | 0.01% | 2,440 | 0.00% | 2,440 | 73 |
| ISHARES MSCI EMERGING MARKETS ISLAMIC | ISEM | IE00B27YCP72 | GBX | 5 | 0.03% | 9,148 | 0.00% | 1,830 | 76 |
| ISHARES FTSE 100 | ISF | IE0005042456 | GBX | 3426 | 20.74% | 138,399,631 | 10.08% | 40,397 | 4 |
| ISHARES MSCI AC FAR EST EX-JAPAN SMLCP | ISFE | IE00B2QWDR12 | GBX | 11 | 0.07% | 114,961 | 0.01% | 10,451 | 87 |
| ISHARES MSCI JAPAN SMALLCAP | ISJP | IE00B2QWDY88 | GBX | 29 | 0.18% | 552,423 | 0.04% | 19,049 | 68 |
| ISHARES S&P SMALLCAP 600 | ISP6 | IE00B2QWCY14 | GBX | 30 | 0.18% | 1,671,580 | 0.12% | 55,719 | 46 |
| ISHARES MSCI USA ISLAMIC | ISUS | IE00B296QM64 | GBX | 5 | 0.03% | 82,095 | 0.01% | 16,419 | 50 |
| ISHARES MSCI WORLD ISLAMIC | ISWD | IE00B27YCN58 | GBX | 6 | 0.04% | 26,462 | 0.00% | 4,410 | 73 |
| ISHARES MARKIT IBOXX £ CORP BOND EX-FIN | ISXF | IE00B4L60H17 | GBP | 236 | 1.43% | 23,640,660 | 1.72% | 100,172 | 29 |
| ISHARES MSCI TURKEY | ITKY | IE00B1FZS574 | GBX | 38 | 0.23% | 239,323 | 0.02% | 6,298 | 113 |
| ISHARES BARCAP £ TIPS | ITPS | IE00B1FZSC47 | GBP | 46 | 0.28% | 1,037,455 | 0.08% | 22,553 | 35 |
| ISHARES MSCI TAIWAN | ITWN | IE00B0M63623 | GBX | 59 | 0.36% | 1,154,368 | 0.08% | 19,566 | 45 |
| ISHARES BARCLAYS CAPITAL US AGG BOND | IUAG | IE00B44CGS96 | USD | 14 | 0.08% | 279,197 | 0.02% | 19,943 | 35 |
| ISHARES FTSE UK DIVIDEND PLUS | IUKD | IE00B0M63060 | GBX | 368 | 2.23% | 5,911,471 | 0.43% | 16,064 | 30 |
| ISHARES FTSE EPRA/NAREIT UK PTY | IUKP | IE00B1TXLS18 | GBX | 158 | 0.96% | 2,464,202 | 0.18% | 15,596 | 57 |
| ISHARES S&P 500 | IUSA | IE0031442068 | GBX | 726 | 4.40% | 33,026,975 | 2.41% | 45,492 | 11 |
| ISHARES S&P500 MONTHLY EURO HEDGED | IUSE | IE00B3ZWK018 | EUR | 32 | 0.19% | 7,594,502 | 0.55% | 237,328 | 40 |
| ISHARES FTSE EPRA/NAREIT US PROP FD | IUSP | IE00B1FZSF77 | GBX | 48 | 0.29% | 9,185,729 | 0.67% | 191,369 | 69 |
| ISHARES MSCI WORLD (ACC) | IWDA | IE00B4L5Y983 | USD | 7 | 0.04% | 4,554,459 | 0.33% | 650,637 | 207 |
| ISHARES MSCI WORLD MONTHLY EURO HEDGED | IWDE | IE00B441G979 | EUR | 11 | 0.07% | 2,586,171 | 0.19% | 235,106 | 88 |
| FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP | IWDP | IE00B1FZS350 | GBX | 156 | 0.94% | 11,144,189 | 0.81% | 71,437 | 57 |
| ISHARES MSCI WORLD | IWRD | IE00B0M62Q58 | GBX | 412 | 2.49% | 32,540,021 | 2.37% | 78,981 | 14 |
| ISHARES FTSE DEVELOPED WORLD EX-UK \$ | IWXU | IE00B4WXJF27 | USD | 1 | 0.01% | 884 | 0.00% | 884 | 55 |
| ISHARES MSCI EUROPE EX-EMU \$ | IXMU | IE00B4WXJC95 | USD | 1 | 0.01% | 797,618 | 0.06% | 797,618 | 47 |
| LYXOR ETF FTSE 100 | L100 | FR0010438127 | GBX | 219 | 1.33% | 3,251,398 | 0.24% | 14,847 | 14 |
| LYXOR ETF FTSE 250 | L250 | FR0010438135 | GBX | 14 | 0.08% | 313,272 | 0.02% | 22,377 | 101 |
| LYXOR ETF AUSTRALIA S&P ASX 200 CLS B £ | LAUS | LU0496787036 | GBX | 1 | 0.01% | 14,348 | 0.00% | 14,348 | 124 |
| LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD | LBRU | FR0010499731 | USD | 4 | 0.02% | 70,204 | 0.01% | 17,551 | 69 |
| LYXOR ETF BRAZIL (IBOVESPA) (GBP) | LBRZ | FR0010499731 | GBX | 8 | 0.05% | 150,732 | 0.01% | 18,841 | 71 |
| LYXOR ETF CANADA S&P TSX 60 CLASS B £ | LCAN | LU0496786814 | GBX | 1 | 0.01% | 499 | 0.00% | 499 | 120 |
| LYXOR CHINA ENTERPRISE (HSCEI) (GBP) | LCHN | FR0010499749 | GBX | 6 | 0.04% | 103,348 | 0.01% | 17,225 | 90 |
| LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD | LCHU | FR0010499749 | USD | 2 | 0.01% | 1,017 | 0.00% | 509 | 93 |
| LYXOR ETF CRB NON EGY (REUTERS/JEFF) £ | LCNE | FR0010455493 | GBX | 18 | 0.11% | 999,750 | 0.07% | 55,542 | 53 |
| LYXOR ETF CRB NON EGY (REUTERS/JEFF) \$ | LCNU | FR0010455493 | USD | 1 | 0.01% | 261,161 | 0.02% | 261,161 | 59 |
| LYXOR ETF CRB IDX (REUTERS/JEFF) £ | LCTU | FR0010455485 | USD | 2 | 0.01% | 59,712 | 0.00% | 29,856 | 57 |
| LYXOR ETF CRB IDX (REUTERS/JEFF) \$ | LCTY | FR0010455485 | GBX | 59 | 0.36% | 1,380,832 | 0.10% | 23,404 | 38 |
| LYXOR ETF EUROSTOXX50 DIVIDENDS £ | LDIV | FR0010869529 | GBX | 14 | 0.08% | 59,212 | 0.00% | 4,229 | 109 |
| ETF DJ EURO STOXX 50 LEV 2X FD | LE2P | IE00B4QNJG91 | GBX | 27 | 0.16% | 1,006,066 | 0.07% | 37,262 | 442 |
| LYXOR ETF MSCI EMERGING MARKETS (GBP) | LEME | FR0010526780 | GBX | 28 | 0.17% | 485,768 | 0.04% | 17,349 | 94 |
| LYXOR ETF MSCI EMERGING MARKETS (GBP) \$ | LEMU | FR0010526780 | USD | 1 | 0.01% | 127,495 | 0.01% | 127,495 | 93 |
| ETF DJ EURO STOXX 50 LEV 2X FD | LEU2 | IE00B4QNJG91 | EUR | 3 | 0.02% | 182,678 | 0.01% | 60,893 | 99 |
| LYXOR ETF FTSE ALL SHARE | LFAS | FR0010438150 | GBX | 26 | 0.16% | 1,382,014 | 0.10% | 53,154 | 47 |

Exchange Traded Funds

Weekly Statistics - 19 December 2011 to 23 December 2011



| Name | TIDM | ISIN | Traded Currency | Number Of Trades | Trades % | GBP Turnover | Turnover % | Average Trade Size | Time Weighted Spread (bps) |
|--|------|--------------|-----------------|------------------|----------|--------------|------------|--------------------|----------------------------|
| LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP) | LIND | FR0010551622 | GBX | 2 | 0.01% | 210 | 0.00% | 105 | 47 |
| LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$ | LKUU | FR0010614834 | USD | 3 | 0.02% | 6,999 | 0.00% | 2,333 | 215 |
| LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 £ | LKUU | FR0010614834 | GBX | 4 | 0.02% | 4,781 | 0.00% | 1,195 | 256 |
| LYXOR ETF MSCI EM LATIN AMERICA (GBP) | LLAT | FR0010526764 | GBX | 2 | 0.01% | 32,875 | 0.00% | 16,437 | 116 |
| LYXOR ETF INDIA (S&P CNX NIFTY) £ | LNFT | FR0010465609 | GBX | 40 | 0.24% | 268,137 | 0.02% | 6,703 | 70 |
| LYXOR ETF INDIA (S&P CNX NIFTY) \$ | LNFU | FR0010465609 | USD | 2 | 0.01% | 1,434 | 0.00% | 717 | 75 |
| ISHARES MARKIT IBOXX \$ CORPORATE BOND | LQDE | IE0032895942 | USD | 222 | 1.34% | 19,826,480 | 1.44% | 89,308 | 25 |
| LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £ | LSAF | FR0010465633 | GBX | 1 | 0.01% | 351 | 0.00% | 351 | 82 |
| LYXOR ETF S&P 500 CLASS B \$ | LSPU | LU0496786657 | USD | 32 | 0.19% | 179,125 | 0.01% | 5,598 | 27 |
| ISHARES MSCI EM LATIN AMERICA £ | LTAM | IE00B27YCK28 | GBX | 27 | 0.16% | 367,937 | 0.03% | 13,627 | 57 |
| LYXOR ETF JAPAN TOPIX £ | LTPX | FR0010489450 | GBX | 6 | 0.04% | 24,658 | 0.00% | 4,110 | 74 |
| ETFX FTSE 100 LEVERAGED 2X FUND | LUK2 | IE00B4QNJJ23 | GBX | 286 | 1.73% | 8,179,258 | 0.60% | 28,599 | 47 |
| LYXOR ETF WORLD WATER (GBP) | LWAT | FR0010542134 | GBX | 13 | 0.08% | 64,248 | 0.00% | 4,942 | 303 |
| LYXOR ETF MSCI WORLD (GBP) | LWOR | FR0010551648 | GBX | 3 | 0.02% | 158,049 | 0.01% | 52,683 | 143 |
| LYXOR ETF FTSE 100 ORD SHS NPV | LYUK | LU0410617236 | GBX | 3 | 0.02% | 4,811 | 0.00% | 1,604 | 43 |
| LYXOR ETF MSCI WORLD MATERIALS TR £ | MATG | LU0533034046 | GBX | 1 | 0.01% | 13,082 | 0.00% | 13,082 | 116 |
| LYXOR ETF MSCI WORLD MATERIALS TR | MATW | LU0533034046 | USD | 4 | 0.02% | 188,037 | 0.01% | 47,009 | 115 |
| ISHARES FTSE 250 | MIDD | IE00B00FV128 | GBX | 514 | 3.11% | 9,732,136 | 0.71% | 18,934 | 25 |
| TOPS GLOBAL ALPHA ETF GBP SHS | MWTS | IE00B51SRD92 | GBX | 2 | 0.01% | 40,760 | 0.00% | 20,380 | 33 |
| MSCI BRAZIL SOURCE ETF | MXBS | IE00B4MYWN47 | USD | 4 | 0.02% | 4,314,238 | 0.31% | 1,078,560 | 88 |
| MSCI CHINA SOURCE ETF | MXCS | IE00B4LWX221 | USD | 26 | 0.16% | 1,686,548 | 0.12% | 64,867 | 61 |
| MSCI EMERGING MARKETS SOURCE ETF | MXFS | IE00B3DWVS88 | USD | 37 | 0.22% | 1,650,033 | 0.12% | 44,595 | 52 |
| MSCI INDIA SOURCE ETF | MXIS | IE00B4Z17P98 | USD | 2 | 0.01% | 280,971 | 0.02% | 140,485 | 85 |
| MSCI USA SOURCE ETF | MXUS | IE00B605X170 | USD | 153 | 0.93% | 1,460,400 | 0.11% | 9,545 | 21 |
| ISHARES INDIA S&P CNX NIFTY SWAP £ | NFTY | IE00B3YX1R94 | GBX | 9 | 0.05% | 474,671 | 0.03% | 52,741 | 65 |
| ISHARES INDIA S&P CNX NIFTY SWAP \$ | NIFT | IE00B3YX1R94 | USD | 3 | 0.02% | 447,355 | 0.03% | 149,118 | 64 |
| ETFX WNA GLOBAL NUCLEAR ENERGY FUND | NUKE | IE00B3C94706 | USD | 3 | 0.02% | 39,369 | 0.00% | 13,123 | 147 |
| ETFX WNA GLOBAL NUCLEAR ENERGY FUND | NUKP | IE00B3C94706 | GBX | 8 | 0.05% | 33,967 | 0.00% | 4,246 | 78 |
| ISHARES DAX (OTC) | O006 | DE0005933931 | EUR | 8 | 0.05% | 2,521,890 | 0.18% | 315,236 | n/a |
| ISHARES DJ EURO STOXX 50 (OTC) | O011 | DE0005933956 | EUR | 5 | 0.03% | 20,080,617 | 1.46% | 4,016,123 | n/a |
| ISHARES DJ STOXX 50 (OTC) | O024 | DE0005933949 | EUR | 2 | 0.01% | 54,362 | 0.00% | 27,181 | n/a |
| ISHARES DJ STOXX 600 (OTC) | O025 | DE0002635307 | EUR | 1 | 0.01% | 203,740 | 0.01% | 203,740 | n/a |
| ISHARES DJ STOXX 600 BANKS (OTC) | O026 | DE000A0F5UJ7 | EUR | 1 | 0.01% | 639,544 | 0.05% | 639,544 | n/a |
| ISHARES DJ STOXX 600 FOOD&BEVERAGE(OTC) | O033 | DE000A0H08H3 | EUR | 1 | 0.01% | 12,544 | 0.00% | 12,544 | n/a |
| ISHARES DJ STOXX 600 IND GOODS&SVS (OTC) | O036 | DE000A0H08J9 | EUR | 2 | 0.01% | 29,663 | 0.00% | 14,831 | n/a |
| ISHARES DOW JONES GLOBAL TITANS 50 (OTC) | O071 | DE0006289382 | EUR | 1 | 0.01% | 12,821 | 0.00% | 12,821 | n/a |
| ISHARES EUR CORPORATE BOND (OTC) | O080 | DE0002511243 | EUR | 1 | 0.01% | 52,329 | 0.00% | 52,329 | n/a |
| ISHARES IBOXX EUR LIQSOVCP 1.5-2.5(OTC) | O098 | DE000A0H0793 | EUR | 1 | 0.01% | 4,267,333 | 0.31% | 4,267,333 | n/a |
| ISHARES IBOXX EUR LIQSOVCP 2.5-5.5(OTC) | O099 | DE000A0H08A8 | EUR | 2 | 0.01% | 3,871,557 | 0.28% | 1,935,778 | n/a |
| ISHARES MSCI JAPAN (OTC) | O110 | DE000A0DPMW9 | EUR | 2 | 0.01% | 72,513 | 0.01% | 36,257 | n/a |
| ISHARES MSCI WORLD (OTC) | O117 | DE000A0HGZR1 | EUR | 2 | 0.01% | 534,070 | 0.04% | 267,035 | n/a |
| ISHARES S&P 500 (OTC) | O121 | DE0002643889 | EUR | 3 | 0.02% | 59,560 | 0.00% | 19,853 | n/a |
| POWERSHARES FTSE RAFI EU MID-SMALL FUND | PSES | IE00B23D8Y98 | GBX | 2 | 0.01% | 668,347 | 0.05% | 334,173 | 270 |
| AGRICULTURE FUND NPV | PSGA | IE00B3BQ0418 | GBX | 8 | 0.05% | 132,760 | 0.01% | 16,595 | 89 |
| POWERSHARES PALISADES GLOBAL WATER FUND | PSHO | IE00B23D9026 | GBX | 2 | 0.01% | 29,646 | 0.00% | 14,823 | 113 |
| POWERSHARES FTSE RAFI ASIA PAC EX-JAPN | PSRA | IE00B23D9463 | GBX | 1 | 0.01% | 209 | 0.00% | 209 | 59 |
| POWERSHARES FTSE RAFI EUROPE FUND | PSRE | IE00B23D8X81 | GBX | 1 | 0.01% | 15,128 | 0.00% | 15,128 | 2369 |
| POWERSHARES FTSE RAFI US 1000 FUND | PSRF | IE00B23D8S39 | GBX | 1 | 0.01% | 896 | 0.00% | 896 | 110 |
| POWERSHARES FTSE RAFI HONG KONG CHINA FD | PSRH | IE00B3BPCG45 | GBX | 4 | 0.02% | 42,457 | 0.00% | 10,614 | 74 |
| POWERSHARES FTSE RAFI UK 100 FUND | PSRU | IE00B23LNN70 | GBX | 42 | 0.25% | 2,467,121 | 0.18% | 58,741 | 287 |
| PIMCO STERLING SHORT MATURITY SOURCE ETF | QUID | IE00B622SG73 | GBP | 33 | 0.20% | 131,521 | 0.01% | 3,985 | 13 |
| RBS MA LEVDAX X2 MONTHLY INDEX ETF | RDEL | LU0562665348 | GBP | 3 | 0.02% | 159,300 | 0.01% | 53,100 | 90 |
| RDX SOURCE ETF | RDXS | IE00B5NDLN01 | USD | 36 | 0.22% | 4,168,240 | 0.30% | 115,784 | 84 |
| RBS MA ESTOXX50 MONTHLY LEV INDEX ETF | REUL | LU0562665694 | GBP | 1 | 0.01% | 62,560 | 0.00% | 62,560 | 52 |
| RBS MA ESTOXX50 MONTHLY DBL SH INDEX ETF | REUS | LU0562665777 | GBP | 1 | 0.01% | 81,520 | 0.01% | 81,520 | 72 |
| RBS MARKET ACCESS JIM ROGERS INTCOM IDX | RICI | LU0249326488 | GBP | 3 | 0.02% | 1,001,858 | 0.07% | 333,953 | 52 |
| RBS MARKET ACCESS RICIM INDEX FUND | RICM | LU0259320728 | GBP | 2 | 0.01% | 607,342 | 0.04% | 303,671 | 30 |
| ETFX RUSSELL 1000 US LARGE CAP FUND | RONE | IE00B3CNHH32 | USD | 1 | 0.01% | 978 | 0.00% | 978 | 35 |
| ETFX RUSSELL 2000 US SMALL CAP FUND | RTWO | IE00B3CNHJ55 | USD | 5 | 0.03% | 391,584 | 0.03% | 78,317 | 33 |
| ETFX RUSSELL 2000 FUND | RTWP | IE00B3CNHJ55 | GBX | 5 | 0.03% | 282,954 | 0.02% | 56,591 | 44 |
| RUSSELL 2000 SOURCE ETF | RTYS | IE00B605X402 | USD | 3 | 0.02% | 636,709 | 0.05% | 212,236 | 107 |
| RBS MA SH FTSE 100 MONTHLY INDEX ETF | RUKS | LU0562666155 | GBP | 5 | 0.03% | 45,644 | 0.00% | 9,129 | 56 |
| RBS MARKET ACCESS DAXGLOBAL RSSIA IDX FD | RUSD | LU0269999958 | GBP | 6 | 0.04% | 402,287 | 0.03% | 67,048 | 114 |
| ISHARES MSCI RUSSIA CAPPED SWAP £ | RUSS | IE00B3Y06D14 | GBX | 11 | 0.07% | 329,826 | 0.02% | 29,984 | 49 |
| FTSE 100 SOURCE ETF | S100 | IE00B605W788 | GBX | 4 | 0.02% | 127,540 | 0.01% | 31,885 | 16 |
| FTSE 250 SOURCE ETF | S250 | IE00B605WV01 | GBX | 2 | 0.01% | 357,545 | 0.03% | 178,772 | 53 |
| ISHARES S&P 500 (ACC) | SACC | IE00B4LSZD99 | GBX | 20 | 0.12% | 149,698 | 0.01% | 7,485 | 30 |
| ISHARES MSCI AUSTRALIA | SAUS | IE00B5377D42 | GBX | 17 | 0.10% | 411,403 | 0.03% | 24,200 | 58 |
| ISHARES MSCI CANADA | SCAN | IE00B534JR37 | GBX | 15 | 0.09% | 1,594,605 | 0.12% | 106,307 | 423 |
| ISHARES MARKIT IBOXX EURO COVERED BND£ | SCOV | IE00B3B8Q275 | GBP | 2 | 0.01% | 225,911 | 0.02% | 112,955 | 81 |
| ISHARES BARCAP EURO CORP BOND 1-5£ | SE15 | IE00B4L60045 | GBP | 3 | 0.02% | 17,076 | 0.00% | 5,692 | 47 |
| ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD | SE2P | IE00B4QNJ141 | GBX | 36 | 0.22% | 915,391 | 0.07% | 25,428 | 237 |
| ISHARES DJ EM SELECT DIVIDEND £ | SEDY | IE00B652H904 | GBX | 20 | 0.12% | 195,504 | 0.01% | 9,775 | 155 |
| ISHARES BARCLAYS EURO TREASURY BOND £ | SEGA | IE00B4WXJ64 | GBP | 2 | 0.01% | 4,396 | 0.00% | 2,198 | 27 |
| ISHARES MSCI EMERGING MARKETS (ACC) | SEMA | IE00B4LSYC18 | GBX | 17 | 0.10% | 1,732,406 | 0.13% | 101,906 | 54 |
| ISHARES JPMORGAN USD EMERGING MKTS BONDE | SEMB | IE00B2NPKV68 | GBX | 117 | 0.71% | 3,295,974 | 0.24% | 28,171 | 42 |
| ISHARES BARC CAP EMG MKT LOC GVT £ | SEML | IE00B5M4WH52 | GBP | 48 | 0.29% | 1,307,523 | 0.10% | 27,240 | 104 |
| ISHARES MSCI EMERGING MARKETS SMALLCAP £ | SEMS | IE00B3F81G20 | GBX | 38 | 0.23% | 1,962,188 | 0.14% | 51,637 | 70 |
| ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD | SEU2 | IE00B4QNJ141 | EUR | 1 | 0.01% | 49,967 | 0.00% | 49,967 | 97 |
| ISHARES EURO STOXX 50 (ACC)£ | SEUA | IE00B4LSYV07 | GBP | 2 | 0.01% | 70,791 | 0.01% | 35,395 | 32 |
| ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB£ | SGCC | IE00B3F81623 | GBX | 1 | 0.01% | 84 | 0.00% | 84 | 205 |
| ISHARES BARCAP GLOBAL INFLATION-LINK BD£ | SGIL | IE00B3B8PX14 | GBP | 82 | 0.50% | 4,847,086 | 0.35% | 59,111 | 40 |
| ISHARES CITIGROUP GLOBAL GOVERNMENT BD £ | SGLO | IE00B3F81K65 | GBP | 41 | 0.25% | 1,056,480 | 0.08% | 25,768 | 17 |
| ETFX DAXGLOBAL SHIPPING FUND | SHIP | IE00B3CMS880 | USD | 1 | 0.01% | 16,317 | 0.00% | 16,317 | 86 |
| ETFX DAXGLOBAL SHIPPING FUND £ | SHPP | IE00B3CMS880 | GBX | 4 | 0.02% | 20,614 | 0.00% | 5,153 | 84 |
| ISHARES MARKIT IBOXX EUR HIGH YIELD BD £ | SHYG | IE00B66F4759 | GBP | 28 | 0.17% | 1,855,987 | 0.14% | 66,285 | 55 |
| ISHARES MARKIT IBOXX \$ HIGH YIELD BOND | SHYU | IE00B4PY7777 | GBP | 30 | 0.18% | 594,001 | 0.04% | 19,800 | 211 |
| ISHARES MSCI JAPAN (ACC) | SJPA | IE00B4LSYX21 | GBX | 5 | 0.03% | 26,356 | 0.00% | 5,271 | 35 |
| ISHARES MARKIT IBOXX £ CORPORATE BOND | SLXX | IE00B00FV011 | GBP | 460 | 2.79% | 21,608,659 | 1.57% | 46,975 | 52 |
| S&P COMMODITY PRODUCERS AGRIBUSINESS | SPAG | IE00B6R52143 | GBX | 3 | 0.02% | 70,087 | 0.01% | 23,362 | 126 |
| S&P COMMODITY PRODUCERS GOLD | SPGP | IE00B6R52036 | GBX | 38 | 0.23% | 1,876,950 | 0.14% | 49,393 | 140 |
| ISHARES MSCI POLAND £ | SPOL | IE00B4M7GH52 | GBX | 2 | 0.01% | 32,145 | 0.00% | 16,073 | 50 |
| ISHARES MSCI PACIFIC EX-JAPAN £ | SPXJ | IE00B4WXJD03 | GBX | 18 | 0.11% | 885,300 | 0.06% | 49,183 | 39 |
| S & P 500 SOURCE ETF | SPXS | IE00B3YCGJ38 | USD | 229 | 1.39% | 70,092,483 | 5.10% | 306,081 | 22 |
| ISHARES MSCI SOUTH AFRICA | SRSA | IE00B52XQP83 | GBX | 14 | 0.08% | 3,255,497 | 0.24% | 232,535 | 76 |

Exchange Traded Funds

Weekly Statistics - 19 December 2011 to 23 December 2011



| Name | TIDM | ISIN | Traded Currency | Number Of Trades | Trades % | GBP Turnover | Turnover % | Average Trade Size | Time Weighted Spread (bps) |
|---|------|--------------|-----------------|------------------|----------|--------------|------------|--------------------|----------------------------|
| ISHARES MSCI USA £ | SSAM | IE00B60YJY07 | GBX | 10 | 0.06% | 92,123 | 0.01% | 9,212 | 36 |
| LYXOR ETF MSCI AC ASIA EX JAP CONS.STAP | STAA | FR0010934877 | USD | 1 | 0.01% | 7,720 | 0.00% | 7,720 | 262 |
| ETF DAXGLOBAL STEEL FUND £ | STEF | IE00B3CNJ002 | GBX | 3 | 0.02% | 45,285 | 0.00% | 15,095 | 263 |
| ISHARES BARCLAYS CAPITAL US AGG BOND | SUAG | IE00B44CGS96 | GBP | 1 | 0.01% | 4,076 | 0.00% | 4,076 | 35 |
| ETF FTSE 100 SUPER SHORT STRATEGY 2X FD | SUK2 | IE00B4QNK008 | GBX | 543 | 3.29% | 12,221,813 | 0.89% | 22,508 | 27 |
| ISHARES MSCI WORLD (ACC) | SWDA | IE00B4L5Y983 | GBX | 12 | 0.07% | 2,419,413 | 0.18% | 201,618 | 62 |
| ISHARES FTSE DEVELOPED WORLD EX-UK £ | SWXU | IE00B4WXJF27 | GBX | 6 | 0.04% | 20,517 | 0.00% | 3,420 | 54 |
| SPDR S&P US DIVIDEND ARISTOCRATS ETF \$ | UDVD | IE00B6YX5D40 | USD | 39 | 0.24% | 3,057,373 | 0.22% | 78,394 | 206 |
| SPDR BARCAP STERLING AGGREGATE BOND ETF | UKAG | IE00B3T8LK23 | GBP | 2 | 0.01% | 31,972 | 0.00% | 15,986 | 102 |
| LYXOR ETF IBOXX \$ TREASURIES 10Y+ | US10 | FR0010961003 | USD | 3 | 0.02% | 231,213 | 0.02% | 77,071 | 44 |
| LYXOR ETF IBOXX \$ TREASURIES 1-3Y | US13 | FR0010960955 | USD | 1 | 0.01% | 1,292 | 0.00% | 1,292 | 15 |
| SPDR BARCLAYS CAPITAL US AGG BOND ETF | USAG | IE00B459R192 | USD | 4 | 0.02% | 2,116,775 | 0.15% | 529,194 | 52 |
| SPDR S&P US DIVIDEND ARISTOCRATS ETF | USDV | IE00B6YX5D40 | GBP | 112 | 0.68% | 6,532,981 | 0.48% | 58,330 | 350 |
| S&P 500 VIX SOURCE ETF | VIXS | IE00B46HPB89 | USD | 36 | 0.22% | 284,960 | 0.02% | 7,916 | 157 |
| NOMURA VOLTAGE MID-TERM SOURCE ETF | VOLT | IE00B3LK4075 | USD | 23 | 0.14% | 12,050,606 | 0.88% | 523,939 | 44 |
| ETF S-NETWORK GLOBAL £ | WATP | IE00B3CNHB79 | GBX | 5 | 0.03% | 6,700 | 0.00% | 1,340 | 79 |
| ISHARES S&P TIMBER AND FORESTRY (GBP) | WOOD | IE00B27YCF74 | GBX | 24 | 0.15% | 103,818 | 0.01% | 4,326 | 87 |
| STOXX EUR 600 OPTIMISED BANKS SOURCE ETF | X7PS | IE00B5MTWV60 | EUR | 9 | 0.05% | 10,556,991 | 0.77% | 1,172,999 | 28 |
| DB X-TRACKERS FTSE ALL-SHARE ETF | XASX | LU0292097747 | GBX | 68 | 0.41% | 1,201,828 | 0.09% | 17,674 | 47 |
| DB X-TRACKERS S&P/ASX 200 ETF | XAUS | LU0328474803 | GBX | 8 | 0.05% | 237,931 | 0.02% | 29,741 | 39 |
| MSCI AC ASIA EX JAPAN TRN INDEX ETF \$ | XAXD | LU0322252171 | USD | 10 | 0.06% | 506,571 | 0.04% | 50,657 | 45 |
| MSCI AC ASIA EX JAPAN TRN INDEX ETF £ | XAXJ | LU0322252171 | GBX | 41 | 0.25% | 456,547 | 0.03% | 11,135 | 40 |
| DBX DBLCL - OY BALANCED ETF | XBCU | LU0460391732 | USD | 3 | 0.02% | 86,544 | 0.01% | 28,848 | 53 |
| DB X-TRACKERS MSCI BRIC TRN IDX ETF \$ | XBRD | LU0589685956 | USD | 1 | 0.01% | 111,382 | 0.01% | 111,382 | 58 |
| DJ STOXX 600 BASIC RES SHORT DAILY ETF | XBRU | LU0412624354 | GBX | 2 | 0.01% | 2,660 | 0.00% | 1,330 | 58 |
| IBOXX UK GILT INFLATION-LKD TR IDX ETF | XBUI | LU0321464223 | GBX | 11 | 0.07% | 329,977 | 0.02% | 29,989 | 47 |
| IBOXX £ GILTS TOTAL RETURN INDEX ETF | XBUT | LU0321464066 | GBX | 11 | 0.07% | 136,064 | 0.01% | 12,369 | 260 |
| CAC 40 SHORT DAILY ETF | XC4S | LU0322251280 | GBX | 15 | 0.09% | 148,555 | 0.01% | 9,904 | 26 |
| DB X-TRACKERS CURRENCY RETURNS ETF \$ 2C | XCRD | LU0511381047 | USD | 2 | 0.01% | 8,879 | 0.00% | 4,440 | 639 |
| DB X-TRACKERS CURRENCY RETURNS ETF £ 3C | XCRG | LU0511381559 | GBX | 2 | 0.01% | 119,322 | 0.01% | 59,661 | 41 |
| MSCI MALAYSIA TRN IDX ETF\$ | XCS3 | LU0514694370 | USD | 2 | 0.01% | 309,637 | 0.02% | 154,533 | 71 |
| MSCI THAILAND TRN IDX ETF\$ | XCS4 | LU0514694701 | USD | 1 | 0.01% | 100,553 | 0.01% | 100,553 | 111 |
| MSCI INDIA TRN IDX ETF\$ | XCS5 | LU0514695187 | USD | 8 | 0.05% | 230,492 | 0.02% | 28,812 | 82 |
| MSCI CHINA TRN IDX ETF\$ | XCS6 | LU0514695690 | USD | 3 | 0.02% | 194,436 | 0.01% | 64,812 | 72 |
| MSCI MALAYSIA TRN INDEX ETF | XCX3 | LU0514694370 | GBX | 6 | 0.04% | 456,487 | 0.03% | 76,081 | 68 |
| MSCI THAILAND TRN INDEX ETF | XCX4 | LU0514694701 | GBX | 6 | 0.04% | 14,103 | 0.00% | 2,351 | 112 |
| MSCI INDIA TRN INDEX ETF | XCX5 | LU0514695187 | GBX | 2 | 0.01% | 92,450 | 0.01% | 46,225 | 80 |
| MSCI CHINA TRN INDEX ETF | XCX6 | LU0514695690 | GBX | 9 | 0.05% | 492,496 | 0.04% | 54,722 | 70 |
| DB X-TRACKERS EURO STOXX SEL.DIV30ETF | XD3E | LU0292095535 | GBX | 4 | 0.02% | 23,362 | 0.00% | 5,840 | 66 |
| DBLCL OY BALANCED ETF (£) | XDBC | LU0292106167 | GBX | 16 | 0.10% | 431,677 | 0.03% | 26,980 | 128 |
| DBLCL OY BALANCED ETF | XDBD | LU0292106167 | USD | 18 | 0.11% | 1,856,584 | 0.14% | 103,159 | 129 |
| DB X-TRACKERS DBLCL OY BALANCED ETF | XDBG | LU0460391906 | GBX | 17 | 0.10% | 1,582,624 | 0.12% | 93,096 | 57 |
| DBX FTSE EPRA/NAR DEV EUR REAL EST ETF | XDER | LU0489337690 | GBX | 47 | 0.28% | 226,413 | 0.02% | 4,817 | 663 |
| DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP | XEDS | LU0417510616 | GBX | 3 | 0.02% | 11,771 | 0.00% | 3,924 | 66 |
| DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP | XEL2 | LU0411077828 | GBX | 1 | 0.01% | 808 | 0.00% | 808 | 66 |
| EONIA TOTAL RETURN INDEX ETF 2C | XEO2 | LU0378820202 | GBX | 1 | 0.01% | 11,711 | 0.00% | 11,711 | 25 |
| EURO STOXX 50 ETF 1C | XESC | LU0380865021 | GBX | 40 | 0.24% | 963,738 | 0.07% | 24,093 | 32 |
| DB X-TRACKERS EURO STOXX 50 ETF | XESX | LU0274211217 | GBX | 55 | 0.33% | 1,633,464 | 0.12% | 29,699 | 22 |
| MSCI EUROPE MID CAP TRN INDEX ETF | XEUM | LU0322253732 | GBX | 69 | 0.42% | 867,113 | 0.06% | 12,567 | 513 |
| DB X-TRACKERS FTSE VIETNAM ETF | XFVT | LU0322252924 | GBX | 20 | 0.12% | 161,397 | 0.01% | 8,070 | 116 |
| DB X-TRACKERS £ MONEY MKT ETF CAP | XGBP | LU0356592187 | GBX | 11 | 0.07% | 288,257 | 0.02% | 26,205 | 9 |
| DJ STOXX GLOBAL SELECT DIV 100 ETF \$ | XGDD | LU0292096186 | USD | 6 | 0.04% | 806,166 | 0.06% | 134,361 | 44 |
| DBX GBL FD SUPPORTERS ETF (DR) USD | XGUF | IE00B46F7724 | USD | 2 | 0.01% | 121 | 0.00% | 61 | 32 |
| DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$ | XGID | LU0322253229 | USD | 2 | 0.01% | 88,525 | 0.01% | 44,263 | 73 |
| IBOXX EURO SOVEREIGNS EU ZONE TR IDX ETF | XGLE | LU0290355717 | EUR | 1 | 0.01% | 4,304 | 0.00% | 4,304 | 21 |
| S&P U.S. CARBON EFFICIENT ETF £ | XGRC | LU0411076002 | GBX | 3 | 0.02% | 11,629 | 0.00% | 3,876 | 96 |
| DB X-TRACKERS STOXX GLBL SEL.DIV100ETF | XGSD | LU0292096186 | GBX | 49 | 0.30% | 945,929 | 0.07% | 19,305 | 41 |
| DB HEDGE FUND INDEX ETF 2C | XHFD | LU0434446117 | USD | 20 | 0.12% | 279,354 | 0.02% | 13,968 | 579 |
| DB HEDGE FUND INDEX ETF 3C | XHFG | LU0434446208 | GBX | 24 | 0.15% | 438,179 | 0.03% | 18,257 | 622 |
| HSI SHORT DAILY INDEX ETF 2C | XHSD | LU0429790313 | USD | 4 | 0.02% | 147,089 | 0.01% | 36,772 | 58 |
| DBX MSCI INDONESIA TRN INDEX ETF USD | XIDD | LU0476289623 | USD | 3 | 0.02% | 187,010 | 0.01% | 62,337 | 101 |
| DJ STOXX 600 IND GOODS SHORT DAILY ETF | XIGS | LU0412624511 | GBX | 4 | 0.02% | 287,362 | 0.02% | 71,841 | 52 |
| DJ ISLAMIC MARKET TITANS 100(SM) ETF | XIMT | LU0328475529 | GBX | 3 | 0.02% | 1,865 | 0.00% | 622 | 53 |
| DB X-TRACKERS MSCI KOREA TRN INDEX ETF | XKS2 | LU0292100046 | GBX | 44 | 0.27% | 1,387,867 | 0.10% | 31,542 | 45 |
| DB X-TRACKERS MSCI KOREA TRN INDEX ETF | XKSD | LU0292100046 | USD | 22 | 0.13% | 778,691 | 0.06% | 35,395 | 47 |
| MATERIALS S&P US SEL SECTOR SOURCE ETF | XLBS | IE00B3XM3R14 | USD | 12 | 0.07% | 91,995 | 0.01% | 7,666 | 258 |
| LEVDAV ETF GBP | XLDX | LU0411075376 | GBX | 20 | 0.12% | 1,006,034 | 0.07% | 50,302 | 111 |
| ENERGY S&P US SEL SECTOR SOURCE ETF | XLES | IE00B435CG94 | USD | 5 | 0.03% | 348,460 | 0.03% | 69,692 | 213 |
| FINANCIALS S&P US SEL SECTOR SOURCE ETF | XLFS | IE00B42Q4896 | USD | 22 | 0.13% | 643,220 | 0.05% | 29,237 | 127 |
| INDUSTRIALS S&P US SEL SECTOR SOURCE ETF | XLIS | IE00B3YC1100 | USD | 16 | 0.10% | 501,331 | 0.04% | 31,333 | 212 |
| TECHNOLOGY S&P US SEL SECTOR SOURCE ETF | XLKS | IE00B3VSSL01 | USD | 25 | 0.15% | 6,542,152 | 0.48% | 261,686 | 222 |
| DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF | XLPE | LU0322250712 | GBX | 9 | 0.05% | 26,291 | 0.00% | 2,921 | 76 |
| CONS STAPLE S&P US SEL SECTOR SOURCE ETF | XLPS | IE00B435BG20 | USD | 5 | 0.03% | 9,108,210 | 0.66% | 1,821,642 | 135 |
| HEALTH CARE S&P US SEL SECTOR SOURCE ETF | XLVS | IE00B3WMTM43 | USD | 7 | 0.04% | 166,030 | 0.01% | 23,719 | 132 |
| DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF | XMAD | LU0292107991 | USD | 37 | 0.22% | 796,260 | 0.06% | 21,521 | 48 |
| DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF | XMAS | LU0292107991 | GBX | 30 | 0.18% | 614,955 | 0.04% | 20,498 | 46 |
| DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF | XMBD | LU0292109344 | USD | 24 | 0.15% | 2,351,838 | 0.17% | 97,993 | 37 |
| DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF | XMBR | LU0292109344 | GBX | 67 | 0.41% | 3,532,595 | 0.26% | 52,725 | 37 |
| DB X-TRACKERS FTSE 250 ETF | XMCX | LU0292097317 | GBX | 9 | 0.05% | 62,033 | 0.00% | 6,893 | 138 |
| DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF | XMEA | LU0292109005 | GBX | 11 | 0.07% | 348,451 | 0.03% | 31,677 | 57 |
| DB X-TRACKERS MSCI EM HEALTHCARE TRN ETF | XMEH | LU0592216989 | USD | 1 | 0.01% | 10,423 | 0.00% | 10,423 | 89 |
| DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF | XMEM | LU0292107645 | GBX | 260 | 1.57% | 13,804,983 | 1.01% | 53,096 | 25 |
| DBX MSCI MEX TRN IDX ETF\$ | XMES | LU0476289466 | USD | 17 | 0.10% | 190,485 | 0.01% | 11,205 | 74 |
| DB X-TRACKERS MSCI EUROPE TRN INDEX ETF | XMEU | LU0274209237 | GBX | 2 | 0.01% | 2,230 | 0.00% | 1,115 | 40 |
| DBX MSCI MEX TRN IDX ETF | XMEX | LU0476289466 | GBX | 20 | 0.12% | 278,263 | 0.02% | 13,913 | 61 |
| DBX MSCI INDONESIA TRN INDEX ETF | XMID | LU0476289623 | GBX | 13 | 0.08% | 1,096,926 | 0.08% | 84,379 | 81 |
| DB X-TRACKERS MSCI JAPAN TRN INDEX ETF | XMJD | LU0274209740 | USD | 13 | 0.08% | 2,582,692 | 0.19% | 198,669 | 20 |
| DB X-TRACKERS MSCI JAPAN TRN INDEX ETF | XMJP | LU0274209740 | GBX | 20 | 0.12% | 1,609,107 | 0.12% | 80,455 | 23 |
| DB X-TRACKERS MSCI EM LATAM TRN IDX ETF | XMLA | LU0292108619 | GBX | 27 | 0.16% | 800,610 | 0.06% | 29,652 | 52 |
| DB X-TRACKERS MSCI EM LATAM TRN IDX ETF | XMLD | LU0292108619 | USD | 20 | 0.12% | 1,123,649 | 0.08% | 56,182 | 54 |
| DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF | XMMD | LU0292107645 | USD | 76 | 0.46% | 2,758,644 | 0.20% | 36,298 | 28 |
| DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF | XMRC | LU0322252502 | GBX | 64 | 0.39% | 1,326,930 | 0.10% | 20,733 | 53 |
| DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$ | XMRD | LU0322252502 | USD | 20 | 0.12% | 696,648 | 0.05% | 34,832 | 54 |
| DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF | XMTD | LU0292109187 | USD | 22 | 0.13% | 636,310 | 0.05% | 28,923 | 43 |
| DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF | XMTW | LU0292109187 | GBX | 21 | 0.13% | 586,098 | 0.04% | 27,909 | 38 |

Exchange Traded Funds

Weekly Statistics - 19 December 2011 to 23 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 USA TRN INDEX ETF | XMUD | LU0274210672 | USD | 8 | 0.05% | 320,999 | 0.02% | 40,125 | 19 |
| DB X-TRACKERS MSCI USA TRN INDEX ETF | XMUS | LU0274210672 | GBX | 39 | 0.24% | 1,594,475 | 0.12% | 40,884 | 23 |
| DB X-TRACKERS MSCI WORLD TRN INDEX ETF | XMWD | LU0274208692 | USD | 6 | 0.04% | 1,768,354 | 0.13% | 294,726 | 14 |
| DB X-TRACKERS MSCI WORLD TRN INDEX ETF | XMWO | LU0274208692 | GBX | 18 | 0.11% | 2,384,230 | 0.17% | 132,457 | 13 |
| DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF | XMXD | LU0292109005 | USD | 5 | 0.03% | 147,887 | 0.01% | 29,577 | 60 |
| DB X-TRACKERS S&P CNX NIFTY ETF | XNID | LU0292109690 | USD | 258 | 1.56% | 1,577,405 | 0.11% | 6,114 | 65 |
| DB X-TRACKERS S&P CNX NIFTY ETF | XNIF | LU0292109690 | GBX | 26 | 0.16% | 388,472 | 0.03% | 14,941 | 67 |
| DB X-TRACKERS MSCI PHILIPPINES IDX £ | XPHG | LU0592215403 | GBX | 16 | 0.10% | 127,920 | 0.01% | 7,995 | 107 |
| DB X-TRACKERS MSCI PHILIPPINES IDX \$ | XPHI | LU0592215403 | USD | 35 | 0.21% | 274,492 | 0.02% | 7,843 | 107 |
| MSCI PACIFIC EX JAPAN TRN INDEX ETF \$ | XPXD | LU0322252338 | USD | 25 | 0.15% | 2,048,526 | 0.15% | 81,941 | 35 |
| MSCI PACIFIC EX JAPAN TRN INDEX ETF £ | XPXJ | LU0322252338 | GBX | 19 | 0.12% | 20,171,634 | 1.47% | 1,061,665 | 34 |
| DB X-TRACKERS RUSSELL MIDCAP INDEX ETF | XRMD | LU0592217953 | GBX | 3 | 0.02% | 252,983 | 0.02% | 84,328 | 62 |
| RUSSELL 2000 ETF | XRU2 | LU0322248658 | GBX | 7 | 0.04% | 1,235,822 | 0.09% | 176,546 | 40 |
| RUSSELL 2000 ETF \$ | XRUD | LU0322248658 | USD | 9 | 0.05% | 1,642,309 | 0.12% | 182,479 | 34 |
| S&P 500 2X LEVERAGED INDEX ETF(USD)USD | XS2D | LU0411078552 | USD | 1 | 0.01% | 27,805 | 0.00% | 27,805 | 63 |
| STOXX 600 FOOD & BEVERAGE | XS3R | LU0292105359 | GBX | 5 | 0.03% | 57,780 | 0.00% | 11,556 | 56 |
| STOXX 600 UTILITIES | XS6R | LU0292104899 | GBX | 17 | 0.10% | 320,447 | 0.02% | 18,550 | 53 |
| STOXX 600 BANKS | XS7R | LU0292103651 | GBX | 16 | 0.10% | 240,497 | 0.02% | 15,031 | 58 |
| STOXX 600 BANKS SHORT DAILY ETF | XS7S | LU0322249037 | GBX | 33 | 0.20% | 372,016 | 0.03% | 11,273 | 59 |
| STOXX 600 TECHNOLOGY | XS8R | LU0292104469 | GBX | 2 | 0.01% | 15,509 | 0.00% | 7,754 | 69 |
| STOXX 600 TECHNOLOGY SHORT DAILY ETF | XS8S | LU0322250043 | GBX | 1 | 0.01% | 77,932 | 0.01% | 77,932 | 70 |
| SHORTDAX X2 ETF(EUR)GBP | XSD2 | LU0411075020 | GBX | 21 | 0.13% | 992,624 | 0.07% | 47,268 | 112 |
| STOXX 600 HEALTH CARE | XSDR | LU0292103222 | GBX | 9 | 0.05% | 42,930 | 0.00% | 4,770 | 56 |
| DB X-TRACKERS SHORTDAX ETF | XSDX | LU0292106241 | GBX | 38 | 0.23% | 2,560,560 | 0.19% | 67,383 | 18 |
| STOXX 600 OIL & GAS | XSER | LU0292101796 | GBX | 5 | 0.03% | 80,118 | 0.01% | 16,024 | 60 |
| DB X-TRACKERS S&P SELECT FRONTIER ETF | XSFR | LU0328476410 | GBX | 6 | 0.04% | 15,780 | 0.00% | 2,630 | 100 |
| DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF | XSGI | LU0322253229 | GBX | 2 | 0.01% | 66,641 | 0.00% | 33,321 | 101 |
| S&P JAPAN 500 SHARIAH ETF | XSHJ | LU0328475289 | GBX | 2 | 0.01% | 67,392 | 0.00% | 33,696 | 71 |
| STOXX 600 INSURANCE | XSIR | LU0292105193 | GBX | 1 | 0.01% | 7,976 | 0.00% | 7,976 | 55 |
| DJ STOXX 600 INSURANCE SHORT DAILY ETF | XSIS | LU0412624602 | GBX | 1 | 0.01% | 635 | 0.00% | 635 | 55 |
| S&P 500 2X LEVERAGED INDEX ETF(USD)GBP | XSL2 | LU0411078552 | GBX | 5 | 0.03% | 16,091 | 0.00% | 3,218 | 76 |
| STOXX 600 INDUSTRIAL GOODS | XSNR | LU0292106084 | GBX | 3 | 0.02% | 246,481 | 0.02% | 82,160 | 53 |
| S&P 500 INVERSE DAILY ETF | XSPD | LU0322251520 | USD | 4 | 0.02% | 37,135 | 0.00% | 9,284 | 33 |
| STOXX 600 BASIC RESOURCES | XSPR | LU0292100806 | GBX | 8 | 0.05% | 24,545 | 0.00% | 3,068 | 58 |
| S&P 500 INVERSE DAILY ETF | XSPS | LU0322251520 | GBX | 40 | 0.24% | 1,860,291 | 0.14% | 46,507 | 42 |
| DBX S&P 500 ETF CLASS 1 \$ | XSPU | LU0490618542 | USD | 13 | 0.08% | 509,745 | 0.04% | 39,211 | 19 |
| DBX S&P 500 ETF CLASS 1 | XSPX | LU0490618542 | GBX | 7 | 0.04% | 689,136 | 0.05% | 98,448 | 24 |
| DB X-TRACKERS EURO STOXX 50 SHORT ETF | XSSX | LU0292106753 | GBX | 41 | 0.25% | 3,163,465 | 0.23% | 77,158 | 15 |
| STOXX 600 ETF | XSX6 | LU0328475792 | GBX | 2 | 0.01% | 24,000 | 0.00% | 12,000 | 58 |
| S&P 500 2X INVERSE INDEX ETF(USD)GBP | XT21 | LU0411078636 | GBX | 20 | 0.12% | 203,803 | 0.01% | 10,190 | 68 |
| S&P 500 2X INVERSE INDEX ETF(USD)USD | XT2D | LU0411078636 | USD | 1 | 0.01% | 13,152 | 0.00% | 13,152 | 52 |
| DBX2 UK GILTS SHORT DAILY ETF | XUGS | LU0429459430 | GBX | 11 | 0.07% | 75,807 | 0.01% | 6,892 | 36 |
| USD IG INFLATION LKD TREAS TR IDX ETF | XUIT | LU0429459513 | USD | 1 | 0.01% | 5,237 | 0.00% | 5,237 | 48 |
| FTSE 100 SHORT DAILY ETF | XUKS | LU0328473581 | GBX | 256 | 1.55% | 13,605,626 | 0.99% | 53,147 | 17 |
| DB X-TRACKERS FTSE 100 ETF | XUKX | LU0292097234 | GBX | 479 | 2.90% | 6,255,497 | 0.46% | 13,059 | 9 |
| FTSE100 LEVERAGED ETF GBP | XUL2 | LU0412625088 | GBX | 7 | 0.04% | 95,271 | 0.01% | 13,610 | 65 |
| DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF | XULS | LU0412624941 | GBX | 22 | 0.13% | 432,579 | 0.03% | 19,663 | 599 |
| DB X-TRACKERS \$ MONEY MKT ETF CAP | XUSD | LU0356591882 | USD | 3 | 0.02% | 424,315 | 0.03% | 141,438 | 17 |
| IBOXX \$ TREASURIES TR INDEX ETF | XUTD | LU0429459356 | USD | 6 | 0.04% | 76,818 | 0.01% | 12,803 | 483 |
| DBX2 US TREASURIES SHORT DAILY ETF | XUTS | LU0429458622 | USD | 1 | 0.01% | 14,296 | 0.00% | 14,296 | 38 |
| DB X-TRACKERS FTSE VIETNAM ETF\$ | XVTD | LU0322252924 | USD | 17 | 0.10% | 58,672 | 0.00% | 3,451 | 712 |
| DB X-TRACKERS MSCI W ENERGYTRN ETF | XWSE | LU0540980736 | GBX | 2 | 0.01% | 1,882 | 0.00% | 941 | 651 |
| DB X-TRACKERS MSCI WHEALTHTRN ETF | XWSH | LU0540980223 | GBX | 2 | 0.01% | 43,662 | 0.00% | 21,831 | 73 |
| DB X-TRACKERS MSCIWINFOTECHTRN ETF | XWSN | LU0540980496 | GBX | 2 | 0.01% | 27,341 | 0.00% | 13,670 | 75 |
| DB X-TRACKERS MSCI WCONSTAPTRN ETF | XWSS | LU0540980066 | GBX | 3 | 0.02% | 42,663 | 0.00% | 14,221 | 78 |
| DB X-TRACKERS MSCIWTELECSVCTRN ETF | XWST | LU0540980579 | GBX | 3 | 0.02% | 51,314 | 0.00% | 17,105 | 74 |
| DB X-TRACKERS MSCI W UTILTRN ETF | XWSU | LU0540980652 | GBX | 2 | 0.01% | 44,664 | 0.00% | 22,332 | 73 |
| DB X-TRACKERS FTSE ALL-WORLD EX UK ETF | XWXU | LU0322254383 | GBX | 16 | 0.10% | 1,055,500 | 0.08% | 65,969 | 372 |
| DB X-TRACKERS FTSE CHINA 25 ETF | XX25 | LU0292109856 | GBX | 41 | 0.25% | 720,179 | 0.05% | 17,579 | 43 |
| DB X-TRACKERS FTSE CHINA 25 ETF \$ | XX2D | LU0292109856 | USD | 23 | 0.14% | 624,171 | 0.05% | 27,138 | 45 |
| MSCI EUROPE SMALL CAP TRN INDEX ETF | XXSC | LU0322253906 | GBX | 43 | 0.26% | 400,025 | 0.03% | 9,303 | 211 |

Exchange Traded Commodities

Weekly Statistics - 19 December 2011 to 23 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 | 58 | 0.91% | 398,304 | 0.06% | 6,867 | 52 |
| ETFS ALL COMMODITIES DJ-UBSCI | AGCP | GB00B15KY989 | GBX | 33 | 0.52% | 158,103 | 0.02% | 4,791 | 24 |
| ETFS GRAINS DJ-UBSCI | AGGP | GB00B15KYL00 | GBX | 15 | 0.23% | 151,448 | 0.02% | 10,097 | 66 |
| ETFS AGRICULTURE DJ-UBSCI | AIGA | GB00B15KYH63 | USD | 167 | 2.61% | 1,986,866 | 0.28% | 11,897 | 23 |
| ETFS ALL COMMODITIES £ DJ-UBSCI | AIGC | GB00B15KY989 | USD | 64 | 1.00% | 4,792,999 | 0.68% | 74,891 | 23 |
| ETFS ENERGY DJ-UBSCI | AIGE | GB00B15KYB02 | USD | 23 | 0.36% | 1,696,602 | 0.24% | 73,765 | 21 |
| ETFS GRAINS £ DJ-UBSCI | AIGG | GB00B15KYL00 | USD | 15 | 0.23% | 754,660 | 0.11% | 50,311 | 48 |
| ETFS INDUSTRIAL METALS DJ-UBSCI | AIGI | GB00B15KYG56 | USD | 10 | 0.16% | 93,478 | 0.01% | 9,348 | 33 |
| ETFS LIVESTOCK DJ-AIGCI | AIGL | GB00B15KYK92 | USD | 45 | 0.70% | 529,170 | 0.08% | 11,759 | 205 |
| ETFS PRECIOUS METALS DJ-UBSCI | AIGP | GB00B15KYF40 | USD | 76 | 1.19% | 451,519 | 0.06% | 5,941 | 20 |
| ETFS SOFT DJ-AIGCI | AIGS | GB00B15KYJ87 | USD | 3 | 0.05% | 57,270 | 0.01% | 19,090 | 73 |
| ETFS EX-ENERGY DJ-UBSCI | AIGX | GB00B15KYD26 | USD | 2 | 0.03% | 44,433 | 0.01% | 22,217 | 43 |
| ETFS ALUMINIUM | ALUM | GB00B15KXN58 | USD | 24 | 0.37% | 923,282 | 0.13% | 38,470 | 50 |
| ETFS LONG AUD SHORT USD £ | AUDP | JE00B68GQH02 | GBX | 4 | 0.06% | 42,130 | 0.01% | 10,532 | 21 |
| ETFS SHORT AUD LONG GBP | AUGB | JE00B3WMCJ71 | GBX | 2 | 0.03% | 15,976 | 0.00% | 7,988 | 21 |
| ETFS GOLD | BULL | GB00B15KXX56 | USD | 45 | 0.70% | 1,619,601 | 0.23% | 35,991 | 20 |
| ETFS GOLD £ | BULP | GB00B15KXX56 | GBX | 66 | 1.03% | 602,406 | 0.09% | 9,127 | 51 |
| ETFS LONG CAD SHORT USD £ | CADP | JE00B68GRL13 | GBX | 1 | 0.02% | 16,424 | 0.00% | 16,424 | 21 |
| ETFS CARBON SECURITIES GBP | CARP | JE00B3CGG315 | GBX | 3 | 0.05% | 14,332 | 0.00% | 4,777 | 323 |
| ETFS LIVE CATTLE | CATL | GB00B15KY096 | USD | 76 | 1.19% | 407,958 | 0.06% | 5,368 | 44 |
| ETFS LONG CHF SHORT USD £ | CHFP | JE00B68GVR52 | GBX | 2 | 0.03% | 2,021 | 0.00% | 1,010 | 21 |
| UBS ETC(UBS BBG CMCI COMPOSITE IDX)USD | CMCI | CH0106220491 | USD | 1 | 0.02% | 36,959 | 0.01% | 36,959 | 98 |
| ETFS COCOA | COCO | JE00B2QXZK10 | USD | 25 | 0.39% | 540,788 | 0.08% | 21,632 | 169 |
| ETFS COFFEE | COFF | GB00B15KXP72 | USD | 10 | 0.16% | 18,485 | 0.00% | 1,848 | 85 |
| ETFS COPPER | COPA | GB00B15KXQ89 | USD | 58 | 0.91% | 5,090,822 | 0.72% | 87,773 | 19 |
| ETFS CORN | CORN | GB00B15KXS04 | USD | 36 | 0.56% | 8,193,199 | 1.17% | 227,589 | 43 |
| ETFS COTTON | COTN | GB00B15KXT11 | USD | 8 | 0.12% | 38,867 | 0.01% | 4,858 | 104 |
| ETFS CRUDE OIL | CRUD | GB00B15KXV33 | USD | 102 | 1.59% | 3,158,486 | 0.45% | 30,966 | 13 |
| ETFS FORWARD ENERGY DJ-UBSCI-F3 | ENEF | JE00B24DM55 | USD | 1 | 0.02% | 5,034 | 0.00% | 5,034 | 88 |
| UBS ETC(UBS BBG CMCI ESSENCE IDX)GBP | ESSG | CH0106385914 | GBP | 1 | 0.02% | 10,493 | 0.00% | 10,493 | 96 |
| ETFS 3X LONG EUR SHORT GBP | EUP3 | JE00B3VJDN05 | GBX | 2 | 0.03% | 47,643 | 0.01% | 23,822 | 45 |
| ETFS FORWARD AGRICULTURE DJ-UBSCI-F3 | FAGR | JE00B24DMK23 | USD | 11 | 0.17% | 85,918 | 0.01% | 7,811 | 90 |
| ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3 | FAIG | JE00B24DMC49 | USD | 63 | 0.98% | 6,540,791 | 0.93% | 103,822 | 31 |
| ETFS CRUDE OIL FORWARD | FCRU | JE00B24DLX86 | USD | 3 | 0.05% | 62,039 | 0.01% | 20,680 | 45 |
| ETFS FORWARD INDUSTRIAL METALS DJUBSCIF3 | FIND | JE00B24DMJ18 | USD | 1 | 0.02% | 1,435 | 0.00% | 1,435 | 45 |
| ETFS LONG AUD SHORT GBP | GBAU | JE00B3S7BB10 | GBX | 5 | 0.08% | 91,410 | 0.01% | 18,282 | 17 |
| ETFS LONG CHF SHORT GBP | GBCH | JE00B3S3R93 | GBX | 4 | 0.06% | 35,426 | 0.01% | 8,856 | 18 |
| ETFS LONG NOK SHORT GBP | GBNO | JE00B3S5RB71 | GBX | 8 | 0.12% | 40,900 | 0.01% | 5,113 | 34 |
| GOLD BULLION SECURITIES | GBS | GB00B00FHZ82 | USD | 916 | 14.30% | 211,059,852 | 30.04% | 230,415 | 10 |
| GOLD BULLION SECURITIES | GBSS | GB00B00FHZ82 | GBX | 135 | 2.11% | 4,357,326 | 0.62% | 32,276 | 23 |
| ETFS LONG USD SHORT GBP | GBUS | JE00B3WPFZ34 | GBX | 2 | 0.03% | 5,873 | 0.00% | 2,937 | 141 |
| ETFS FORWARD GRAINS DJ-UBSCI-F3 | GRAF | JE00B24DMN53 | USD | 11 | 0.17% | 2,019,912 | 0.29% | 183,628 | 79 |
| ETFS FORWARD HEATING OIL | HEAF | JE00B24DM021 | USD | 1 | 0.02% | 69,203 | 0.01% | 69,203 | 88 |
| ETFS HEATING OIL | HEAT | GB00B15KXY63 | USD | 9 | 0.14% | 371,384 | 0.05% | 41,265 | 39 |
| ETFS FORWARD LEAN HOGS | HOGF | JE00B24DM138 | USD | 1 | 0.02% | 282,056 | 0.04% | 282,056 | 141 |
| ETFS LEAN HOGS | HOGS | GB00B15KXZ70 | USD | 29 | 0.45% | 886,623 | 0.13% | 30,573 | 41 |
| ISHARES PHYSICAL GOLD ETC | IGLN | IE00B4ND3602 | USD | 232 | 3.62% | 14,454,506 | 2.06% | 62,304 | 39 |
| ISHARES PHYSICAL PALLADIUM ETC | IPDM | IE00B4556L06 | USD | 1 | 0.02% | 31,683 | 0.00% | 31,683 | 67 |
| ISHARES PHYSICAL PLATINUM ETC | IPLT | IE00B4LHWP62 | USD | 2 | 0.03% | 46,922 | 0.01% | 23,461 | 48 |
| ISHARES PHYSICAL SILVER ETC | ISLN | IE00B4NCWG09 | USD | 5 | 0.08% | 106,195 | 0.02% | 21,239 | 43 |
| ETFS SHORT JPY LONG GBP | JPGB | JE00B3QBQJ84 | GBX | 2 | 0.03% | 5,472 | 0.00% | 2,736 | 19 |
| ETFS LEVERAGED AGRICULTURE DJ-UBS | LAGR | JE00B2NFT427 | USD | 10 | 0.16% | 47,765 | 0.01% | 4,776 | 89 |
| ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI | LALL | JE00B2NFTV571 | USD | 4 | 0.06% | 3,625 | 0.00% | 906 | 83 |
| ETFS LEVERAGED ALUMINIUM | LALU | JE00B2NFTC05 | USD | 3 | 0.05% | 86,215 | 0.01% | 28,738 | 122 |
| ETFS LONG AUD SHORT USD | LAUD | JE00B68GQH02 | USD | 2 | 0.03% | 41,971 | 0.01% | 20,985 | 16 |
| ETFS LEVERAGED GOLD | LBUL | JE00B2NFTL95 | USD | 174 | 2.72% | 3,127,179 | 0.45% | 17,972 | 45 |
| ETFS LONG CAD SHORT USD | LCAD | JE00B68GRL13 | USD | 1 | 0.02% | 16,527 | 0.00% | 16,527 | 18 |
| ETFS LEVERAGED COFFEE | LCFE | JE00B2NFTD12 | USD | 4 | 0.06% | 74,257 | 0.01% | 18,564 | 144 |
| ETFS LONG CNY SHORT USD £ | LCNP | JE00B6822V48 | GBX | 1 | 0.02% | 260 | 0.00% | 260 | 73 |
| ETFS LONG CNY SHORT USD | LCNY | JE00B6822V48 | USD | 3 | 0.05% | 171,490 | 0.02% | 57,163 | 74 |
| ETFS LEVERAGED COCOA | LCOC | JE00B2NFTV803 | USD | 22 | 0.34% | 179,851 | 0.03% | 8,175 | 231 |
| ETFS LEVERAGED COPPER | LCOP | JE00B2NFTF36 | USD | 57 | 0.89% | 1,976,747 | 0.28% | 34,680 | 46 |
| ETFS LEVERAGED CORN | LCOR | JE00B2NFTG43 | USD | 8 | 0.12% | 77,353 | 0.01% | 9,669 | 99 |
| ETFS LEVERAGED COTTON | LCTO | JE00B2NFTH59 | USD | 4 | 0.06% | 11,350 | 0.00% | 2,837 | 145 |
| ETFS LEVERAGED GASOLINE | LGAS | JE00B2NFTK88 | USD | 8 | 0.12% | 287,905 | 0.04% | 35,988 | 94 |
| ETFS 3X LONG GBP SHORT USD | LGB3 | JE00B3SFBZ51 | USD | 2 | 0.03% | 3,173 | 0.00% | 1,587 | 47 |
| ETFS LEVERAGED GRAINS DJ-UBSCI | LGRA | JE00B2NFT757 | USD | 1 | 0.02% | 1,072 | 0.00% | 1,072 | 105 |
| ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI | LIME | JE00B2NFTV688 | USD | 1 | 0.02% | 4,699 | 0.00% | 4,699 | 83 |
| ETFS LONG INR SHORT USD | LINR | JE00B66M5848 | USD | 2 | 0.03% | 51,347 | 0.01% | 25,673 | 70 |
| ETFS LEVERAGED LEAD | LLEA | JE00B2NFTZ32 | USD | 1 | 0.02% | 4,201 | 0.00% | 4,201 | 220 |
| ETFS LEVERAGED LEAN HOGS | LLHO | JE00B2NFTN10 | USD | 1 | 0.02% | 2,989 | 0.00% | 2,989 | 236 |
| ETFS LEVERAGED EX-ENERGY DJ-UBSCI | LNEY | JE00B2NFT641 | USD | 1 | 0.02% | 672 | 0.00% | 672 | 91 |
| ETFS LEVERAGED NATURAL GAS | LNGA | JE00B2NFTQ41 | USD | 97 | 1.51% | 643,939 | 0.09% | 6,639 | 108 |
| ETFS LEVERAGED NICKEL | LNICK | JE00B2NFTR57 | USD | 19 | 0.30% | 203,579 | 0.03% | 10,715 | 117 |
| ETFS LONG NOK SHORT USD | LNOK | JE00B68GQ008 | USD | 2 | 0.03% | 1,245 | 0.00% | 622 | 34 |
| ETFS LEVERAGED ENERGY DJ-UBSCI | LNRG | JE00B2NFT534 | USD | 3 | 0.05% | 11,537 | 0.00% | 3,846 | 42 |
| ETFS LEVERAGED CRUDE OIL | LOIL | JE00B2NFTJ73 | USD | 155 | 2.42% | 2,654,237 | 0.38% | 17,124 | 37 |
| ETFS LEVERAGED PLATINUM | LPLA | JE00B2NFTV134 | USD | 10 | 0.16% | 22,279 | 0.00% | 2,228 | 74 |
| ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI | LPMT | JE00B2NFTV795 | USD | 12 | 0.19% | 275,863 | 0.04% | 22,989 | 70 |
| ETFS LEVERAGED SILVER | LSIL | JE00B2NFTS64 | USD | 223 | 3.48% | 4,958,061 | 0.71% | 22,233 | 110 |
| ETFS LEVERAGED SOYBEANS | LSOB | JE00B2NFTV93 | USD | 5 | 0.08% | 15,954 | 0.00% | 3,191 | 85 |
| ETFS LEVERAGED SUGAR | LSUG | JE00B2NFTW01 | USD | 10 | 0.16% | 323,546 | 0.05% | 32,355 | 204 |
| ETFS LEVERAGED SOYBEAN OIL | LSYO | JE00B2NFTT71 | USD | 1 | 0.02% | 1,704 | 0.00% | 1,704 | 115 |
| ETFS LEVERAGED TIN | LTIM | JE00B2NFTV241 | USD | 6 | 0.09% | 60,841 | 0.01% | 10,140 | 459 |
| ETFS LEVERAGED WHEAT | LWEA | JE00B2NFTX18 | USD | 45 | 0.70% | 204,923 | 0.03% | 4,554 | 84 |
| IPATH S&P GSCI LIVESTOCK INDEX TR ETN | MOOO | DE000B1DBM89 | GBX | 1 | 0.02% | 10,875 | 0.00% | 10,875 | 116 |
| ETFS FORWARD NATURAL GAS | NGAF | JE00B24DM351 | USD | 1 | 0.02% | 3,103 | 0.00% | 3,103 | 67 |
| ETFS NATURAL GAS | NGAS | GB00B15KY104 | USD | 78 | 1.22% | 1,723,122 | 0.25% | 22,091 | 45 |
| ETFS NATURAL GAS £ | NGSP | GB00B15KY104 | GBX | 50 | 0.78% | 289,241 | 0.04% | 5,785 | 99 |
| ETFS NICKEL | NICK | GB00B15KY211 | USD | 8 | 0.12% | 61,308 | 0.01% | 7,664 | 47 |
| ETFS BRENT OIL | OILB | GB00B0CTWC01 | USD | 56 | 0.87% | 3,277,015 | 0.47% | 58,518 | 26 |
| ETFS WTI OIL | OILW | GB00B0CTWK84 | USD | 2 | 0.03% | 67,598 | 0.01% | 33,799 | 25 |
| ETFS BRENT 1MTH £ | OLBP | GB00B0CTWC01 | GBX | 15 | 0.23% | 71,443 | 0.01% | 4,763 | 53 |
| ETFS WTI 2MTH £ | OLWP | GB00B0CTWK84 | GBX | 1 | 0.02% | 58,799 | 0.01% | 58,799 | 43 |
| ETFS BRENT 1YR | OSB1 | JE00B1YN4R61 | USD | 2 | 0.03% | 10,513 | 0.00% | 5,257 | 54 |

Exchange Traded Commodities

Weekly Statistics - 19 December 2011 to 23 December 2011



| Name | TIDM | ISIN | Traded Currency | Number Of Trades | Trades % | GBP Turnover | Turnover % | Average Trade Size | Time Weighted Spread (bps) |
|--|------|---------------|-----------------|------------------|----------|--------------|------------|--------------------|----------------------------|
| ETFS WTI 2YR | OSW2 | JE00B1YPB712 | USD | 25 | 0.39% | 44,488 | 0.01% | 1,780 | 73 |
| ETFS WTI 3YR | OSW3 | JE00B1YPB936 | USD | 1 | 0.02% | 6,492 | 0.00% | 6,492 | 143 |
| ETFS PHYSICAL SILVER | PHAG | JE00B1VS3333 | USD | 98 | 1.53% | 2,942,265 | 0.42% | 30,023 | 47 |
| ETFS PHYSICAL ALUMINIUM | PHAL | JE00B4MG1D30 | USD | 16 | 0.25% | 1,195,853 | 0.17% | 74,741 | 1923 |
| ETFS PHYSICAL GOLD | PHAU | JE00B1VS3770 | USD | 628 | 9.80% | 89,094,268 | 12.68% | 141,870 | 10 |
| ETFS PHYSICAL COPPER | PHCU | JE00B419CB89 | USD | 4 | 0.06% | 109,875 | 0.02% | 27,469 | 92 |
| ETFS PHYSICAL GOLD £ | PHGP | JE00B1VS3770 | GBX | 750 | 11.71% | 24,656,252 | 3.51% | 32,875 | 20 |
| ETFS PHYSICAL PALLADIUM | PHPD | JE00B1VS3002 | USD | 46 | 0.72% | 1,300,521 | 0.19% | 28,272 | 69 |
| ETFS PHYSICAL PM BSKT | PHPM | JE00B1VS3W29 | USD | 33 | 0.52% | 874,583 | 0.12% | 26,503 | 40 |
| ETFS PHYSICAL PM BASKET £ | PHPP | JE00B1VS3W29 | GBX | 42 | 0.66% | 417,609 | 0.06% | 9,943 | 52 |
| ETFS PHYSICAL PLATINUM | PHPT | JE00B1VS2W53 | USD | 72 | 1.12% | 2,065,608 | 0.29% | 28,689 | 26 |
| ETFS PHYSICAL TIN | PHSN | JE00B4L2R36 | USD | 1 | 0.02% | 238,612 | 0.03% | 238,612 | 144 |
| ETFS PHYSICAL SILVER £ | PHSP | JE00B1VS3333 | GBX | 175 | 2.73% | 2,863,909 | 0.41% | 16,365 | 54 |
| ETFS PHYSICAL ZINC | PHZN | JE00B41L4M99 | USD | 2 | 0.03% | 91 | 0.00% | 46 | 65 |
| UBS ETC(UBS BBG CMCI PLATINUM IDX)EUR | PLTE | CH0110798631 | EUR | 1 | 0.02% | 73,371 | 0.01% | 73,371 | 89 |
| ETFS PLATINUM | PLTM | JE00B2QY0F45 | USD | 3 | 0.05% | 3,146 | 0.00% | 1,049 | 311 |
| IPATH S&P GSCI PREC METALS IDX TR ETN | PMET | DE000BC1C7L7 | GBX | 4 | 0.06% | 201,656 | 0.03% | 50,414 | 89 |
| ETFS SHORT AUD LONG USD | SAD | JE00B68GQZ83 | USD | 4 | 0.06% | 73,792 | 0.01% | 18,448 | 133 |
| ETFS SHORT ALL COMMODITIES DJ-UBSCI | SALL | JE00B24DKT75 | USD | 9 | 0.14% | 123,425 | 0.02% | 13,714 | 43 |
| ETFS SHORT ALUMINIUM | SALU | JE00B24DK421 | USD | 2 | 0.03% | 97,335 | 0.01% | 48,667 | 52 |
| ETFS 3X SHORT AUD LONG USD | SAU3 | JE00B3VCN170 | USD | 9 | 0.14% | 41,134 | 0.01% | 4,570 | 51 |
| ETFS SHORT AUD LONG USD £ | SAUP | JE00B68GQZ83 | GBX | 18 | 0.28% | 172,391 | 0.02% | 9,577 | 135 |
| ETFS SHORT GOLD | SBUL | JE00B24DKC09 | USD | 68 | 1.06% | 1,091,638 | 0.16% | 16,053 | 70 |
| ETFS SHORT COFFEE | SCFE | JE00B24DK538 | USD | 6 | 0.09% | 21,225 | 0.00% | 3,538 | 122 |
| ETFS SHORT CHF LONG USD | SCHF | JE00B68GV776 | USD | 2 | 0.03% | 40,292 | 0.01% | 20,146 | 19 |
| ETFS SHORT CHF LONG USD £ | SCHP | JE00B68GV776 | GBX | 1 | 0.02% | 976 | 0.00% | 976 | 22 |
| ETFS SHORT COCOA | SCOC | JE00B2NFT310 | USD | 10 | 0.16% | 40,928 | 0.01% | 4,093 | 94 |
| ETFS SHORT COPPER | SCOP | JE00B24DK645 | USD | 43 | 0.67% | 946,275 | 0.13% | 22,006 | 26 |
| ETFS SHORT CORN | SCOR | JE00B24DK751 | USD | 7 | 0.11% | 306,400 | 0.04% | 43,771 | 53 |
| ETFS SHORT COTTON | SCOT | JE00B24DK868 | USD | 16 | 0.25% | 84,271 | 0.01% | 5,267 | 119 |
| ETFS 3X SHORT EUR LONG USD | SEU3 | JE00B3N9C970 | USD | 41 | 0.64% | 577,061 | 0.08% | 14,075 | 29 |
| ETFS SHORT EUR LONG USD £ | SEUP | JE00B68GSM94 | GBX | 57 | 0.89% | 1,105,512 | 0.16% | 19,395 | 20 |
| ETFS SHORT EUR LONG USD | SEUR | JE00B68GSM94 | USD | 20 | 0.31% | 1,153,135 | 0.16% | 57,657 | 14 |
| ETFS SHORT GASOLINE | SGAS | JE00B24DKB91 | USD | 3 | 0.05% | 232,396 | 0.03% | 77,465 | 52 |
| ETFS 3X SHORT GBP LONG USD | SGB3 | JE00B3XJ8K03 | USD | 10 | 0.16% | 100,210 | 0.01% | 10,021 | 42 |
| ETFS SHORT GBP LONG USD | SGBP | JE00B68GRJ90 | USD | 2 | 0.03% | 18,897 | 0.00% | 9,448 | 19 |
| ETFS PHYSICAL SWISS GOLD | SGBS | JE00B588CD74 | USD | 36 | 0.56% | 704,146 | 0.10% | 19,560 | 29 |
| SOURCE PHYSICAL GOLD P-ETC CERTS | SGLD | IE00B579F325 | USD | 489 | 7.63% | 273,657,922 | 38.94% | 559,628 | 15 |
| ISHARES PHYSICAL GOLD ETC | SGLN | IE00B4ND3602 | GBX | 105 | 1.64% | 2,049,863 | 0.29% | 19,523 | 42 |
| ETFS SHORT GRAINS DJ-UBSCI | SGRA | JE00B24DL387 | USD | 3 | 0.05% | 11,219 | 0.00% | 3,740 | 64 |
| UBS ETC(UBS BBG CMCI SILVER IDX)USD | SILU | CH0106346858 | USD | 2 | 0.03% | 268,099 | 0.04% | 134,454 | 88 |
| ETFS SHORT INDUSTRIAL METALS DJ-UBSCI | SIME | JE00B24DKZ36 | USD | 3 | 0.05% | 8,688 | 0.00% | 2,896 | 35 |
| ETFS SHORT INR LONG USD £ | SINP | JE00B66M5T54 | GBX | 1 | 0.02% | 286 | 0.00% | 286 | 71 |
| ETFS 3X SHORT JPY LONG USD | SJP3 | JE00B3WFM884 | USD | 7 | 0.11% | 91,771 | 0.01% | 13,110 | 60 |
| ETFS SHORT LEAN HOGS | SLHO | JE00B24DKF30 | USD | 1 | 0.02% | 7,588 | 0.00% | 7,588 | 63 |
| ETFS SILVER | SLVR | GB00B15KY328 | USD | 29 | 0.45% | 1,256,207 | 0.18% | 43,317 | 58 |
| ETFS SHORT EX-ENERGY DJ-UBSCI | SNEY | JE00B24DKX12 | USD | 1 | 0.02% | 990 | 0.00% | 990 | 58 |
| ETFS SHORT NATURAL GAS | SNGA | JE00B24DKH53 | USD | 21 | 0.33% | 867,538 | 0.12% | 41,311 | 38 |
| ETFS SHORT NICKEL | SNIK | JE00B24DKJ77 | USD | 2 | 0.03% | 3,267 | 0.00% | 1,633 | 122 |
| ETFS SHORT ENERGY DJ-UBSCI | SNRG | JE00B24DKV97 | USD | 1 | 0.02% | 47,156 | 0.01% | 47,156 | 20 |
| ETFS SHORT CRUDE OIL | SOIL | JE00B24DK975 | USD | 81 | 1.26% | 1,196,361 | 0.17% | 14,770 | 29 |
| ETFS SOYBEANS | SOYB | GB00B15KY542 | USD | 9 | 0.14% | 7,073,852 | 1.01% | 785,984 | 49 |
| SOURCE PHYSICAL PALLADIUM P-ETC | SPAL | IE00B4LJ5984 | USD | 1 | 0.02% | 39,966 | 0.01% | 39,966 | 53 |
| ETFS SHORT PLATINUM | SPLA | JE00B2NFT195 | USD | 6 | 0.09% | 20,678 | 0.00% | 3,446 | 43 |
| ISHARES PHYSICAL PLATINUM ETC | SPLT | IE00B4LHWP62 | GBX | 6 | 0.09% | 7,900 | 0.00% | 1,317 | 58 |
| ETFS SHORT PRECIOUS METALS DJ-UBSCI | SPMT | JE00B24DKY29 | USD | 3 | 0.05% | 4,782 | 0.00% | 1,594 | 83 |
| SOURCE PHYSICAL PLATINUM P-ETC | SPPT | IE00B40QP990 | USD | 6 | 0.09% | 434,271 | 0.06% | 72,378 | 23 |
| ETFS SHORT SOFTS DJ-AIGCI | SSFT | JE00B24DL163 | USD | 5 | 0.08% | 7,716 | 0.00% | 1,543 | 95 |
| ETFS SHORT SILVER | SSIL | JE00B24DKK82 | USD | 136 | 2.12% | 5,543,497 | 0.79% | 40,761 | 64 |
| ISHARES PHYSICAL SILVER ETC | SSLN | IE00B4NCW099 | GBX | 22 | 0.34% | 427,790 | 0.06% | 19,445 | 44 |
| SOURCE PHYSICAL SILVER P-ETC | SSLV | IE00B43VDT70 | USD | 4 | 0.06% | 197,468 | 0.03% | 49,367 | 40 |
| ETFS SHORT SOYBEANS | SSOB | JE00B24DKP38 | USD | 9 | 0.14% | 137,390 | 0.02% | 15,266 | 52 |
| ETFS SHORT SUGAR | SSUG | JE00B24DKQ45 | USD | 17 | 0.27% | 286,312 | 0.04% | 16,842 | 157 |
| ETFS SHORT TIN | STIM | JE00B2NFT203 | USD | 2 | 0.03% | 4,894 | 0.00% | 2,447 | 122 |
| ETFS SUGAR | SUGA | GB00B15KY658 | USD | 16 | 0.25% | 851,074 | 0.12% | 53,192 | 57 |
| ETFS 3X SHORT EUR LONG GBP | SUP3 | JE00B3W0MY68 | GBX | 8 | 0.12% | 110,464 | 0.02% | 13,808 | 39 |
| ETFS SHORT WHEAT | SWEA | JE00B24DKR51 | USD | 8 | 0.12% | 179,970 | 0.03% | 22,496 | 51 |
| ETFS 3X SHORT JPY LONG GBP | SYP3 | JE00B3TG7R50 | GBX | 3 | 0.05% | 9,863 | 0.00% | 3,288 | 45 |
| ETFS SHORT ZINC | SZIC | JE00B24DKS68 | USD | 1 | 0.02% | 787 | 0.00% | 787 | 86 |
| ETFS TIN | TINM | JE00B2QY0H68 | USD | 2 | 0.03% | 9,396 | 0.00% | 4,698 | 229 |
| ETFS GASOLINE | UGAS | GB00B15KXW40 | USD | 17 | 0.27% | 890,512 | 0.13% | 52,383 | 41 |
| ETFS SHORT EUR LONG GBP | URGB | JE00B45CYD99 | GBX | 8 | 0.12% | 695,423 | 0.10% | 86,928 | 19 |
| ETFS SHORT GBP LONG USD £ | USD2 | JE00B68GRJ90 | GBX | 2 | 0.03% | 16,051 | 0.00% | 8,026 | 23 |
| ETFS SHORT USD LONG GBP | USGB | JE00B438PT24 | GBX | 1 | 0.02% | 467 | 0.00% | 467 | 17 |
| ETFS WHEAT | WEAT | GB00B15KY765 | USD | 54 | 0.84% | 416,985 | 0.06% | 7,722 | 50 |
| DB PHYSICAL COPPER ETC SEC 01/07/61 | XCO1 | GB00B65JPB96 | USD | 1 | 0.02% | 4,910 | 0.00% | 4,910 | 111 |
| DB NATURAL GAS BOOSTER ETC | XCT2 | GB00B438CS06 | USD | 2 | 0.03% | 66,811 | 0.01% | 33,406 | 147 |
| DB AGRICULTURE BOOSTER ETC | XCT6 | GB00B3WVKJL25 | USD | 6 | 0.09% | 77,579 | 0.01% | 12,930 | 94 |
| DB WTI CRUDE OIL BOOSTER ETC | XCT9 | GB00B3SC0P31 | USD | 2 | 0.03% | 3,416,014 | 0.49% | 1,708,007 | 1086 |
| DB AGRICULTURE BOOSTER GBP HEDGED ETC | XCTS | GB00B3Q3KG91 | GBX | 2 | 0.03% | 15,245 | 0.00% | 7,622 | 78 |
| DB ETC S&P GSCI AGRI ETC SECS 30/04/60 | XETS | GB00B3WVP619 | USD | 1 | 0.02% | 77,160 | 0.01% | 77,160 | 29 |
| DB S&P GSCI AGRICULTURE ETC | XET6 | GB00B3S0JK55 | USD | 1 | 0.02% | 33,424 | 0.00% | 33,424 | 95 |
| DB S&P GSCI INDUSTRIAL METALS ETC | XET7 | GB00B3YH0180 | USD | 8 | 0.12% | 141,832 | 0.02% | 17,729 | 600 |
| DB S&P GSCI ENERGY ETC | XET8 | GB00B455N087 | USD | 2 | 0.03% | 155,404 | 0.02% | 77,702 | 24 |
| DB PHYSICAL GOLD ETC | XGLD | GB00B5840F36 | USD | 49 | 0.76% | 28,373,237 | 4.04% | 579,046 | 89 |
| DB PHYSICAL GOLD ETC | XGLI | GB00B4XVS583 | USD | 6 | 0.09% | 45,419 | 0.01% | 7,570 | 26 |
| DB PHYSICAL GOLD GBP HEDGED ETC | XGLS | GB00B68FL050 | GBX | 12 | 0.19% | 298,285 | 0.04% | 24,857 | 89 |
| DB PHYSICAL PALLADIUM ETC | XPAL | GB00B5YVZ75 | USD | 5 | 0.08% | 154,868 | 0.02% | 30,974 | 94 |
| DB PHYSICAL PLATINUM ETC | XPLA | GB00B57GJC05 | USD | 2 | 0.03% | 57,961 | 0.01% | 28,981 | 71 |
| DB PHYSICAL RHODIUM ETC | XRHO | GB00B684MW17 | USD | 18 | 0.28% | 711,801 | 0.10% | 39,544 | 544 |
| DB PHYSICAL SILVER ETC | XSIL | GB00B57Y9462 | USD | 5 | 0.08% | 43,222 | 0.01% | 8,644 | 129 |
| ETFS ZINC | ZINC | GB00B15KY872 | USD | 6 | 0.09% | 65,882 | 0.01% | 10,980 | 37 |

Exchange Traded Notes

Weekly Statistics - 19 December 2011 to 23 December 2011



| Name | TIDM | ISIN | Traded Currency | Number Of Trades | Trades % | GBP Turnover | Turnover % | Average Trade Size | Time Weighted Spread (bps) |
|--|------|--------------|-----------------|------------------|----------|--------------|------------|--------------------|----------------------------|
| ETN ON GOLD SPOT | GOLG | JE00B3PMLY21 | GBP | 2 | 8.33% | 14,727 | 0.92% | 7,363 | 242.0404 |
| LYXOR ETN LONG GOLD | LTNG | XS0416722857 | USD | 15 | 62.50% | 1,075,115 | 66.85% | 71,674 | 88.9538 |
| IPATH VSTOXX SHORT TERM FUTURES ETN | VSXG | DE000BC2KTT9 | GBX | 2 | 8.33% | 10,734 | 0.67% | 5,367 | 389.2549 |
| IPATH VSTOXX SHORT TERM FUTURES ETN(EUR) | VSXX | DE000BC2KTT9 | EUR | 1 | 4.17% | 469,023 | 29.16% | 469,023 | 424.9457 |
| IPATH S&P 500 VIX SHORT-TERM FUTURES ETN | VXIS | DE000BC1C7Q6 | GBX | 4 | 16.67% | 38,748 | 2.41% | 9,687 | 376.5157 |

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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.