

Exchange Traded Funds

Weekly Statistics - 21 November 2011 to 25 November 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	0.00%	334,600	0.02%	334,600	47
SPDR MSCI ACWI ETF \$	ACWD	IE00B4425B48	USD	18	0.08%	1,176,297	0.08%	65,350	95
SPDR MSCI ACWI ETF	ACWI	IE00B4425B48	GBP	3	0.01%	137,586	0.01%	45,862	129
AMUNDI ETF MSCI EMERGING MARKETS	AEMM	FR0010959676	GBX	4	0.02%	722,436	0.05%	180,609	33
ETF S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	9	0.04%	5,264,777	0.34%	584,975	348
ETF S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	10	0.04%	50,520	0.00%	5,052	122
ETF DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTE	IE00B3CNHC86	EUR	1	0.00%	11,080	0.00%	11,080	100
ETF DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	5	0.02%	2,367	0.00%	473	75
AMUNDI ETF NASDAQ-100 - A	ANX	FR0010892216	GBX	1	0.00%	1,319	0.00%	1,319	46
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	6	0.03%	329,670	0.02%	54,945	59
ETF DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	15	0.07%	1,283,309	0.08%	85,554	218
ETF DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	53	0.24%	3,079,832	0.20%	58,110	343
AMUNDI ETF MSCI EMERGING MARKETS	AUEM	FR0010959692	USD	2	0.01%	324,776	0.02%	162,388	33
AMUNDI ETF GREEN TECH LIVING PLANET	AWWF	FR0010949479	GBX	1	0.00%	836,401	0.05%	836,401	19
ETF STOXX 600 BASIC RES. FD £	BASP	IE00B3CNH733	GBX	9	0.04%	61,559	0.00%	6,840	33
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	245	1.09%	7,725,748	0.50%	31,534	42
CS ETF (IE) ON MSCI AUSTRALIA £	CAU1	IE00B5V70487	GBX	6	0.03%	1,404,874	0.09%	234,146	37
CS ETF (IE) ON MSCI BRAZIL £	CBR1	IE00B59L7C92	GBX	2	0.01%	173,250	0.01%	86,625	95
AMUNDI ETF MSCI CHINA	CC1	FR0010713784	GBX	4	0.02%	690,525	0.04%	172,631	78
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	2	0.01%	363,542	0.02%	181,771	110
CS ETF (IE) ON CSI 300 £	CCS1	IE00B5VG7J94	GBX	4	0.02%	15,603	0.00%	3,901	200
CS ETF (IE) ON CSI 300	CCSI	IE00B5VG7J94	USD	7	0.03%	2,269,635	0.15%	324,234	231
AMUNDI ETF MSCI EASTERN EUROPE EX RUSSIA	CE9	FR0010717074	GBX	2	0.01%	588,795	0.04%	294,398	28
AMUNDI ETF MSCI EASTERN EUROPE EX RUSSIA	CE9U	FR0010871129	USD	2	0.01%	588,427	0.04%	294,214	30
CS ETF (LUX) ON MSCI EMU MID CAP £	CEM1	LU0312694234	GBX	1	0.00%	2,284	0.00%	2,284	101
CS ETF (IE) ON MSCI EM LATIN AMERICA	CEML	IE00B5KMF747	USD	2	0.01%	521,803	0.03%	260,901	94
CS ETF (IE) ON MSCI EMU SMALL CAP £	CES1	IE00B3VWMM18	GBX	1	0.00%	2,293	0.00%	2,293	95
CS ETF (IE) ON MSCI EMU £	CEU1	IE00B53QG562	GBX	1	0.00%	2,257	0.00%	2,257	60
AMUNDI ETF MSCI EUROPE	CEUR	FR0010655696	GBX	3	0.01%	732,030	0.05%	244,010	17
AMUNDI ETF MSCI FRANCE	CFR	FR0010655704	GBX	4	0.02%	1,074,090	0.07%	268,523	8
AMUNDI ETF MSCI GERMANY	CG1	FR0010655712	GBX	10	0.04%	2,584,640	0.17%	258,464	21
AMUNDI ETF MSCI ITALY	CI1	FR0010655720	GBX	1	0.00%	249,975	0.02%	249,975	14
AMUNDI ETF MSCI INDIA	CI2U	FR0010869784	USD	2	0.01%	471,522	0.03%	235,761	65
CS ETF (IE) ON MSCI INDIA £	CIN1	IE00B564MX78	GBX	3	0.01%	155,201	0.01%	51,734	66
CS ETF (IE) ON DOW JONES INDUS.AVERAGE	CIND	IE00B53L4350	USD	2	0.01%	102,238	0.01%	51,119	80
AMUNDI ETF MSCI JAPAN - A	CJ1	FR0010688242	GBX	18	0.08%	6,773,252	0.44%	376,292	24
CS ETF (LUX) ON MSCI EMERGING MARKETS £	CM1	LU0254097446	GBX	31	0.14%	2,863,783	0.19%	92,380	49
CS ETF (IE) ON MSCI EM EMEA £	CME1	IE00B5W0VQ55	GBX	6	0.03%	61,317	0.00%	10,220	61
ETF DJ-UBS ALL COMMS FWD 3 MNTH FD £	CMFP	IE00B4WPHX27	GBX	3	0.01%	956,627	0.06%	318,876	64
CS ETF (IE) ON MSCI EM LATIN AMERICA £	CML1	IE00B5KMF747	GBX	1	0.00%	176,548	0.01%	176,548	90
AMUNDI ETF MSCI EMU	CMU	FR0010655688	GBX	4	0.02%	959,696	0.06%	239,924	17
CS ETF (IE) ON MSCI MEXICO CAPPED £	CMX1	IE00B5WHFQ43	GBX	2	0.01%	282,702	0.02%	141,351	89
CS ETF (IE) ON MSCI MEXICO CAPPED	CMXC	IE00B5WHFQ43	USD	6	0.03%	1,065,971	0.07%	177,662	89
AMUNDI ETF MSCI NORDIC	CN1	FR0010655738	GBX	4	0.02%	322,036	0.02%	80,509	18
CS ETF (IE) ON NASDAQ 100	CNDX	IE00B53SZB19	USD	4	0.02%	225,304	0.01%	56,326	27
CS ETF (IE) ON NIKKEI 225	CNKY	IE00B52MJD48	GBX	1	0.00%	8,916	0.00%	8,916	21
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	34	0.15%	98,556	0.01%	2,899	28
ETF DAXGLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	2	0.01%	46,116	0.00%	23,058	162
ETF DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	3	0.01%	54,255	0.00%	18,085	326
ETF DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	2	0.01%	133,806	0.01%	66,903	47
AMUNDI ETF MSCI PACIFIC EX JAPAN - A	CP9	FR0010713669	GBX	4	0.02%	585,508	0.04%	146,377	51
CS ETF (IE) ON MSCI PACIFIC EX JAPAN £	CPJ1	IE00B52MJY50	GBX	2	0.01%	85,560	0.01%	42,780	49
CS ETF (IE) ON MSCI PACIFIC EX JAPAN	CPXJ	IE00B52MJY50	USD	1	0.00%	6,291	0.00%	6,291	51
CS ETF (IE) ON MSCI RUSSIA £	CRU1	IE00B5V87390	GBX	5	0.02%	841,021	0.05%	168,204	63
CS ETF (IE) ON EURO STOXX 50 £	CS51	IE00B53L3W79	GBX	1	0.00%	232,267	0.02%	232,267	35
CS ETF (IE) ON MSCI BRAZIL	CSBR	IE00B59L7C92	USD	2	0.01%	429,444	0.03%	214,722	95
CS ETF (IE) ON MSCI CHILE	CSCL	IE00B5NLL897	USD	3	0.01%	514,716	0.03%	171,572	110
CS ETF (IE) ON MSCI EUROPE £	CSE1	IE00B53QFR17	GBX	1	0.00%	9,955	0.00%	9,955	45
CS ETF (LUX) ON MSCI EMERGING MARKETS	CSEM	LU0254097446	USD	17	0.08%	3,747,497	0.24%	220,441	51
CS ETF (IE) ON MSCI EUROPE	CSEU	IE00B53QFR17	EUR	1	0.00%	1,589,328	0.10%	1,589,328	43
CS ETF (IE) ON MSCI INDIA	CSIN	IE00B564MX78	USD	2	0.01%	57,961	0.00%	28,981	65
CS ETF (IE) ON S&P 500 £	CSP1	IE00B5BMR087	GBX	3	0.01%	10,240	0.00%	3,413	24
CS ETF (IE) ON S&P 500	CSPX	IE00B5BMR087	USD	2	0.01%	875,800	0.06%	437,540	21
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	19	0.08%	544,775	0.04%	28,672	118
AMUNDI ETF MSCI SWITZERLAND - A	CSW	FR0010655753	GBX	1	0.00%	321,810	0.02%	321,810	14
CS ETF (IE) ON EURO STOXX 50	CSX5	IE00B53L3W79	EUR	2	0.01%	1,768,836	0.11%	884,418	30
CS ETF (IE) ON MSCI TAIWAN £	CTW1	IE00B5VL1928	GBX	1	0.00%	65,762	0.00%	65,762	56
CS ETF (IE) ON MSCI UK SMALL CAP	CUKS	IE00B3VWLG82	GBX	2	0.01%	332	0.00%	166	150
CS ETF (IE) ON FTSE 100	CUKX	IE00B53HP851	GBX	10	0.04%	56,744	0.00%	5,674	19
CS ETF (IE) ON MSCI USA SMALL CAP £	CUS1	IE00B3VWMO98	GBX	5	0.02%	802,042	0.05%	160,408	57
CS ETF (IE) ON MSCI USA SMALL CAP	CUSS	IE00B3VWMO98	USD	6	0.03%	1,852,191	0.12%	308,699	48
AMUNDI ETF MSCI WORLD - A	CW8	FR0010756098	GBX	1	0.00%	323,190	0.02%	323,190	19
AMUNDI ETF MSCI WORLD - B	CW8U	FR0010871160	USD	1	0.00%	321,867	0.02%	321,867	19
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	33	0.15%	4,776,942	0.31%	144,756	49
ISHARES S&P EMERGING MKTS INFRASTRUCTURE\$	DEIN	IE00B2NPL135	USD	23	0.10%	857,234	0.06%	37,271	76
ETF DAX 2X LONG FUND	DEL2	IE00B4QNH868	EUR	15	0.07%	11,544,430	0.75%	769,629	81
ETF DAX 2X SHORT FUND	DES2	IE00B4QNH868	EUR	10	0.04%	226,941	0.01%	22,694	80
ISHARES \$ S&P GLBL WATER	DH2O	IE00B1TXK627	USD	37	0.16%	760,692	0.05%	20,559	94
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	12	0.05%	298,907	0.02%	24,909	29
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXMM0	GBX	82	0.36%	2,085,205	0.14%	25,429	43
ETF DAX 2X LONG FUND	DL2P	IE00B4QNH868	GBX	79	0.35%	1,485,763	0.10%	18,807	132
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	79	0.35%	3,555,926	0.23%	45,012	56
ISHARES GLOBAL CLEAN ENERGY	DNRG	IE00B1XNHC34	USD	4	0.02%	1,700,675	0.11%	425,169	534
ETF DAX 2X SHORT FUND	DS2P	IE00B4QNH868	GBX	146	0.65%	1,867,489	0.12%	12,791	82
ISHARES S&P TIMBER AND FORESTRY (USD)	DWOD	IE00B27YCF74	USD	4	0.02%	497,790	0.03%	124,448	257
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	20	0.09%	1,387,230	0.09%	69,361	56
ISHARES BARCAP EURO CORP BOND EX-FI 1-5£	EEEX	IE00B4LSZV03	GBP	1	0.00%	12,962	0.00%	12,962	60
ISHARES BARCAP EURO CORP BOND EX-FINE	EEFX	IE00B4LSZG21	GBP	4	0.02%	113,961	0.01%	28,490	26
ISHARES BARCAP GLOBAL INFLATION-LINK BND	EGIL	IE00B3B8PX14	EUR	1	0.00%	16,896	0.00%	16,896	44
FTSE EMERGING EMEA	EM40	IE00B646J647	USD	2	0.01%	218,357	0.01%	109,178	126
SPDR MSCI EM ASIA ETF \$	EMAD	IE00B466KX20	USD	1	0.00%	101,378	0.01%	101,378	151
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	11	0.05%	184,035	0.01%	16,730	125
SPDR BARCAP EM LOCAL BOND ETF	EMDL	IE00B4613386	GBP	24	0.11%	475,811	0.03%	19,825	122
SPDR S&P EMERGING MARKETS DIVIDEND ETF	EMDV	IE00B6YX5B26	GBP	24	0.11%	770,018	0.05%	32,084	298
PIMCO EMERGING MARKETS BOND INDEX ETF	EMLB	IE00B4P11460	USD	9	0.04%	1,040,949	0.07%	115,661	126

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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 EM LATIN AMERICA ETF \$	EMLD	IE00B454X613	USD	7	0.03%	636,861	0.04%	90,980	149
SPDR MSCI EMERGING MARKETS ETF \$	EMRD	IE00B469F816	USD	1	0.00%	74,543	0.00%	74,543	170
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	153	0.68%	5,321,840	0.35%	34,783	21
AMUNDI ETF EURO STOXX SMALL CAP	ESM	FR0010900076	GBX	4	0.02%	1,185,600	0.08%	296,400	17
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	125	0.56%	3,437,849	0.22%	27,503	26
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	44	0.20%	7,480,052	0.49%	170,001	20
LYXOR ETF MSCI WORLD FINANCIALS TR £	FING	LU053303071	GBX	6	0.03%	67,147	0.00%	11,191	60
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	198	0.88%	9,910,588	0.64%	50,053	35
ETFJ DJ GLBL SELECT DIV FD	GDIV	IE00B67DFL95	USD	1	0.00%	5,666	0.00%	5,666	53
RBS MARKET ACCESS NYSE ARCA GOLD BUGS IF	GOLB	LU0259322260	GBP	10	0.04%	36,835	0.00%	3,683	89
HSBC EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	38	0.17%	2,856,842	0.19%	75,180	39
HSBC MSCI BRAZIL ETF £	HBRL	IE00B5W34K94	GBX	24	0.11%	3,008,946	0.20%	125,373	95
HSBC MSCI CDN USD	HCAD	IE00B51B7Z02	USD	10	0.04%	802,616	0.05%	80,262	47
HSBC MSCI CDN	HCAN	IE00B51B7Z02	GBX	10	0.04%	587,758	0.04%	58,776	53
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	20	0.09%	2,210,085	0.14%	110,504	87
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	29	0.13%	1,687,440	0.11%	58,188	86
HSBC MSCI KR ETF SHS OF NPV \$	HKOD	IE00B3Z0X395	USD	9	0.04%	973,549	0.06%	108,172	66
HSBC MSCI KR ETF SHS OF NPV	HKOR	IE00B3Z0X395	GBX	3	0.01%	265,400	0.02%	88,467	65
HSBC MSCI BRAZIL ETF	HMBR	IE00B5W34K94	USD	22	0.10%	1,604,549	0.10%	72,934	122
HSBC MSCI CHINA ETF \$	HMCD	IE00B44T3H88	USD	7	0.03%	366,246	0.02%	52,321	52
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	38	0.17%	678,255	0.04%	17,849	49
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	31	0.14%	1,008,710	0.07%	32,539	28
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	19	0.08%	1,850,012	0.12%	97,369	120
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5SSQT16	GBX	108	0.48%	2,159,441	0.14%	19,995	78
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5SSQT16	USD	7	0.03%	1,552,819	0.10%	221,831	60
HSBC MSCI EUROPE ETF	HMEU	IE00B5BD5K76	GBX	24	0.11%	1,387,928	0.09%	57,830	34
HSBC MSCI MEXICO CAPPED ETF	HMEY	IE00B3QMYK80	GBX	16	0.07%	1,640,199	0.11%	102,512	203
HSBC MSCI EM FAR EAST ETF \$	HMFDF	IE00B5LP3W10	USD	4	0.02%	379,797	0.02%	94,949	62
HSBC MSCI EM FAR EAST ETF	HMFE	IE00B5LP3W10	GBX	10	0.04%	840,048	0.05%	84,005	62
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	3	0.01%	203,859	0.01%	67,953	40
HSBC MSCI JAPAN ETF	HMJP	IE00B5VX7566	GBX	39	0.17%	835,873	0.05%	21,433	37
HSBC MSCI EM LATIN AMERICA ETF	HMLA	IE00B4TS3815	GBX	31	0.14%	3,087,318	0.20%	99,591	186
HSBC MSCI EM LATIN AMERICA ETF \$	HMLD	IE00B4TS3815	USD	18	0.08%	2,519,609	0.16%	139,978	191
HSBC MSCI USA ETF \$	HMUD	IE00B5WFQ436	USD	5	0.02%	1,373,116	0.09%	274,623	32
HSBC MSCI USA ETF	HMUS	IE00B5WFQ436	GBX	102	0.45%	767,853	0.05%	7,528	28
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	10	0.04%	860,855	0.06%	86,085	47
HSBC MSCI WORLD ETF	HMWO	IE00B4X9L533	GBX	73	0.32%	739,684	0.05%	10,133	43
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8Z57	USD	11	0.05%	901,665	0.06%	81,970	42
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8Z57	GBX	134	0.60%	1,456,339	0.09%	10,868	48
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	3	0.01%	112,202	0.01%	37,401	94
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	1	0.00%	2,974	0.00%	2,974	95
HSBC FTSE EPRA \$	HPRD	IE00B5L01S80	USD	1	0.00%	88,710	0.01%	88,710	77
HSBC FTSE EPRA £	HPRO	IE00B5L01S80	GBX	1	0.00%	89,640	0.01%	89,640	181
HSBC MSCI RUSSIA CAPPED ETF	HRUB	IE00B5LJZQ16	GBX	14	0.06%	845,807	0.05%	60,415	196
HSBC MSCI RUSSIA CAPPED ETF \$	HRUD	IE00B5LJZQ16	USD	27	0.12%	1,714,269	0.11%	63,491	448
HSBC S&P BRIC 40 ETF \$	H5BR	IE00B5YK706	USD	10	0.04%	540,013	0.04%	54,001	112
HSBC S&P BRIC 40 ETF	H5PB	IE00B5YK706	GBX	10	0.04%	1,060,676	0.07%	106,068	109
HSBC S&P 500 ETF \$	HSPD	IE00B5KQNG97	USD	69	0.31%	8,020,395	0.52%	116,238	11
HSBC S&P 500 ETF	HSPX	IE00B5KQNG97	GBX	156	0.69%	3,263,002	0.21%	20,917	15
HSBC MSCI TURKEY ETF \$	HTRD	IE00B5BRQB73	USD	11	0.05%	788,665	0.05%	71,697	70
HSBC MSCI TURKEY ETF	HTRY	IE00B5BRQB73	GBX	11	0.05%	405,989	0.03%	36,908	80
HSBC MSCI TAIWAN ETF \$	HTWD	IE00B3S1J086	USD	10	0.04%	1,077,991	0.07%	107,799	71
HSBC MSCI TAIWAN ETF	HTWN	IE00B3S1J086	GBX	6	0.03%	690,593	0.04%	115,099	73
HSBC FTSE 100 ETF	HUKX	IE00B42TW061	GBX	581	2.58%	14,768,812	0.96%	25,420	11
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	14	0.06%	3,239,659	0.21%	231,404	100
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	7	0.03%	890,204	0.06%	127,172	116
ISHARES S&P 500 (ACC)	IACC	IE00B4L5ZD99	USD	44	0.20%	3,548,907	0.23%	80,657	22
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	3	0.01%	122,766	0.01%	40,922	16
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30£	IAPD	IE00B14X4T88	GBX	106	0.47%	811,147	0.05%	7,655	167
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	101	0.45%	757,693	0.05%	7,502	50
S&P COMMODITY PRODUCERS GOLD	IAUP	IE00B6R52036	USD	12	0.05%	4,041,994	0.26%	336,833	178
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	9	0.04%	844,256	0.05%	93,806	35
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	18	0.08%	26,003,960	1.69%	1,444,664	42
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	104	0.46%	36,297,232	2.36%	349,012	39
ISHARES BARCAP EURO GOVERNMENT BOND 15-30£	IBGL	IE00B1FZS913	GBP	28	0.12%	143,263	0.01%	5,117	70
ISHARES BARCAP EURO GOVERNMENT BOND 7-10£	IBGM	IE00B1FZS806	GBP	7	0.03%	400,568	0.03%	57,224	22
ISHARES BARCAP EURO GOVERNMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	10	0.04%	18,571,561	1.21%	1,857,156	16
ISHARES BARCAP EURO GOVERNMENT BOND 3-5£	IBGX	IE00B1FZS681	GBP	11	0.05%	434,977	0.03%	39,543	15
ISHARES BARCAP EURO GOVERNMENT BND 5-7£	IBGY	IE00B4WXJG34	GBP	2	0.01%	2,220,941	0.14%	1,110,470	13
ISHARES BARCAP EURO GOVERNMENT BD 10-15£	IBGZ	IE00B4WXJH41	GBP	5	0.02%	18,505	0.00%	3,701	35
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	48	0.21%	1,706,230	0.11%	35,546	16
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	56	0.25%	5,813,051	0.38%	103,804	7
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	110	0.49%	2,773,461	0.18%	25,213	59
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	13	0.06%	158,074	0.01%	12,160	50
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B8Q275	EUR	3	0.01%	56,973	0.00%	18,991	86
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30\$	IDAP	IE00B14X4T88	USD	16	0.07%	647,409	0.04%	40,463	63
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	11	0.05%	211,985	0.01%	19,271	52
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	754	3.35%	52,059,746	3.38%	69,045	6
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	201	0.89%	4,507,349	0.29%	22,425	53
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	16	0.07%	249,085	0.02%	15,568	47
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	81	0.36%	7,248,548	0.47%	89,488	44
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IDFE	IE00B2QWDR12	USD	2	0.01%	147,543	0.01%	73,771	112
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	39	0.17%	3,881,825	0.25%	99,534	39
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	35	0.16%	3,203,756	0.21%	91,536	35
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDJG	IE00B0M62V02	GBX	6	0.03%	30,899	0.00%	5,150	18
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDR12	USD	2	0.01%	63,467	0.00%	31,734	61
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	8	0.04%	54,258	0.00%	6,782	18
MSCI KOREA	IDKO	IE00B0M63391	USD	51	0.23%	4,203,789	0.27%	82,427	50
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	12	0.05%	1,607,878	0.10%	133,990	22
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWDR12	USD	20	0.09%	2,220,117	0.14%	111,006	46
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	1	0.00%	21,219	0.00%	21,219	96
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	17	0.08%	599,149	0.04%	35,244	60
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	52	0.23%	14,912,163	0.97%	286,772	19
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZSC47	USD	48	0.21%	4,364,820	0.28%	90,934	38
MSCI TAIWAN	IDTW	IE00B0M63623	USD	46	0.20%	2,670,912	0.17%	58,063	47

Exchange Traded Funds

Weekly Statistics - 21 November 2011 to 25 November 2011



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	9	0.04%	649,764	0.04%	72,196	44
S&P 500	IDUS	IE0031442068	USD	276	1.23%	105,778,453	6.87%	383,255	8
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	91	0.40%	800,682	0.05%	8,799	70
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	32	0.14%	7,649,257	0.50%	239,039	49
MSCI WORLD	IDWR	IE00B0M62Q58	USD	59	0.26%	6,004,142	0.39%	101,765	16
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	7	0.03%	143,294	0.01%	20,471	41
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	24	0.11%	3,083,928	0.20%	128,497	54
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DKXQ41	EUR	155	0.69%	7,190,561	0.47%	46,391	42
ISHARES BARCAP EURO CORPORATE BOND	IEBC	IE00B3F81R35	GBP	2	0.01%	9,188	0.00%	4,594	57
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	624	2.78%	35,213,143	2.29%	56,431	31
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	125	0.56%	614,555	0.04%	4,916	45
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WXJG64	EUR	7	0.03%	942,420	0.06%	134,631	22
ISHARES BARCAP EURO TREASURY BOND 0-1	IEGE	IE00B3FH7618	EUR	3	0.01%	71,422	0.00%	23,807	24
ISHARES BARCAP EURO GOVERNMENT BOND 15-30	IEGL	IE00B1FZS913	EUR	3	0.01%	74,315	0.00%	24,772	85
ISHARES BARCAP EURO GOVERNMENT BOND 7-10	IEGM	IE00B1FZS806	EUR	4	0.02%	28,624,816	1.86%	7,156,204	18
ISHARES BARCAP EURO GOVERNMENT BOND 3-5	IEGX	IE00B1FZS681	EUR	2	0.01%	5,014,377	0.33%	2,507,189	11
ISHARES BARCAP EURO GOVERNMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	8	0.04%	13,579,315	0.88%	1,697,414	12
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4LSYC18	USD	3	0.01%	51,651	0.00%	17,217	63
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	111	0.49%	7,392,190	0.48%	66,596	45
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	43	0.19%	229,800	0.01%	5,344	72
ISHARES BARCAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH52	USD	17	0.08%	2,055,773	0.13%	120,928	98
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	44	0.20%	436,060	0.03%	9,910	68
ISHARES EURO STOXX 50 (ACC)	IEUA	IE00B4LSYV07	EUR	3	0.01%	522,186	0.03%	174,062	61
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	47	0.21%	279,753	0.02%	5,952	24
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	16	0.07%	440,076	0.03%	27,505	38
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	217	0.97%	9,790,009	0.64%	45,115	43
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEY5	IE00B4LSZV03	EUR	20	0.09%	369,192	0.02%	18,460	60
ISHARES BARCAP EURO CORP BOND EX-FIN	IEYF	IE00B4LSZG21	EUR	40	0.18%	3,404,923	0.22%	85,123	26
ISHARES MSCI AC FAR EAST EX JAPAN	IEFF	IE00B0M63730	GBX	394	1.75%	28,122,262	1.83%	71,376	35
ISHARES BARCAP GLOBAL INFLATION-LINK BDS	IEGL	IE00B3B8P114	USD	3	0.01%	339,430	0.02%	113,143	37
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IEGL	IE00B3F81K65	USD	20	0.09%	6,558,034	0.43%	327,902	19
ISHARES FTSE UK GILTS 0-5 £	IEGL	IE00B4WXJK79	GBP	320	1.42%	29,195,442	1.90%	91,236	31
ISHARES FTSE UK ALL STKS GILT	IEGL	IE00B1FZSB30	GBP	398	1.77%	24,402,518	1.58%	61,313	24
ISHARES DOW JONES GLOBAL SUSTAIN.SCREENE	IGSG	IE00B57X3V84	GBX	1	0.00%	2,554	0.00%	2,554	70
ISHARES DOW JONES GLOBAL SUSTAIN.SCREEN	IGSU	IE00B57X3V84	USD	2	0.01%	65,942	0.00%	32,971	69
ISHARES S&P500 MONTHLY GBP HEDGED	IGUS	IE00B3Y8X663	GBX	55	0.24%	6,039,036	0.39%	109,801	47
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IGWD	IE00B42Y9229	GBX	42	0.19%	899,100	0.06%	21,407	55
ISHARES S&P GLBL WATER	IHZO	IE00B1TXK627	GBX	44	0.20%	457,817	0.03%	10,405	55
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IHYG	IE00B66F4759	EUR	143	0.64%	26,784,439	1.74%	187,304	68
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IHYU	IE00B4PY7Y77	USD	13	0.06%	2,693,189	0.17%	207,168	108
ISHARES MSCI JAPAN (ACC)	IJPA	IE00B4LSYX21	USD	6	0.03%	1,270,909	0.08%	211,818	36
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IJPE	IE00B42Z5J44	EUR	33	0.15%	2,394,967	0.16%	72,575	83
ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	GBX	334	1.49%	21,748,554	1.41%	65,115	21
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	301	1.34%	5,059,781	0.33%	16,810	47
ISHARES MSCI EUROPE (ACC)	IMEA	IE00B4K48X80	EUR	1	0.00%	17,216	0.00%	17,216	24
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	124	0.55%	14,398,038	0.93%	116,113	21
ISHARES FTSE MIB	IMIB	IE00B1XNH568	GBX	19	0.08%	170,520	0.01%	8,975	28
SPDR MSCI ACWI IMI ETF \$	IMID	IE00B3YLT666	USD	1	0.00%	11,677	0.00%	11,677	175
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	45	0.20%	15,379,189	1.00%	341,760	26
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZS467	GBX	39	0.17%	4,906,745	0.32%	125,814	157
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNHC34	GBX	40	0.18%	174,935	0.01%	4,373	80
ISHARES BARCAP £ INDEX-LINKED GILTS	INXG	IE00B1FZSD53	GBP	510	2.27%	20,625,698	1.34%	40,443	43
S&P COMMODITY PRODUCERS OIL AND GAS	IOGP	IE00B6R51218	USD	2	0.01%	221,405	0.01%	110,523	113
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IOPR	IE00B0M63284	GBX	23	0.10%	1,112,571	0.07%	48,373	51
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	38	0.17%	2,707,660	0.18%	71,254	131
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	45	0.20%	5,162,368	0.34%	114,719	41
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52QP883	USD	8	0.04%	366,773	0.02%	45,847	185
ISHARES MSCI RUSSIA CAPPED SWAP \$	IRSS	IE00B3Y06D14	USD	28	0.12%	2,585,718	0.17%	92,347	95
ISHARES MARKIT IBOXX £ CORP BD 1-5	IS15	IE00B5L65R35	GBP	92	0.41%	4,965,026	0.32%	53,968	66
S&P COMMODITY PRODUCERS AGRIBUSINESS	ISAG	IE00B6R52143	USD	4	0.02%	137,112	0.01%	34,278	190
ISHARES MSCI USA \$	ISAM	IE00B60YJY07	USD	2	0.01%	1,588,009	0.10%	794,005	38
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	28	0.12%	4,604,281	0.30%	164,439	66
ISHARES MSCI USA ISLAMIC	ISDU	IE00B296QM64	USD	4	0.02%	317,165	0.02%	79,291	55
ISHARES MSCI WORLD ISLAMIC	ISDW	IE00B27YCN58	USD	1	0.00%	37,846	0.00%	37,846	59
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	9	0.04%	1,827,484	0.12%	203,094	75
ISHARES FTSE 100	ISF	IE0005042456	GBX	5657	25.16%	213,900,328	13.89%	37,812	5
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	16	0.07%	69,463	0.00%	4,341	128
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDR12	GBX	15	0.07%	690,678	0.04%	46,045	66
ISHARES S&P SMALLCAP 600	ISPE	IE00B2QWCY14	GBX	19	0.08%	400,422	0.03%	21,075	52
ISHARES MSCI USA ISLAMIC	ISUS	IE00B296QM64	GBX	9	0.04%	80,234	0.01%	8,915	50
ISHARES MSCI WORLD ISLAMIC	ISWD	IE00B27YCN58	GBX	4	0.02%	71,638	0.00%	17,909	60
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	210	0.93%	19,007,723	1.23%	90,513	38
ISHARES MSCI TURKEY	ITKY	IE00B1FZS574	GBX	55	0.24%	1,212,630	0.08%	22,048	57
ISHARES BARCAP £ TIPS	ITPS	IE00B1FZSC47	GBP	43	0.19%	7,100,423	0.46%	165,126	39
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	78	0.35%	3,488,760	0.23%	44,728	44
ISHARES BARCLAYS CAPITAL US AGG BOND	IUAG	IE00B44CCS96	USD	3	0.01%	1,103,510	0.07%	367,837	34
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	685	3.05%	18,943,939	1.23%	27,655	22
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	169	0.75%	3,175,478	0.21%	18,790	50
ISHARES S&P 500	IUSA	IE0031442068	GBX	937	4.17%	37,893,780	2.46%	40,442	12
ISHARES S&P500 MONTHLY EURO HEDGED	IUSE	IE00B3ZWOK18	EUR	57	0.25%	11,496,150	0.75%	201,687	41
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	42	0.19%	676,427	0.04%	16,105	59
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4LSY983	USD	7	0.03%	3,405,301	0.22%	486,472	45
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IWDE	IE00B441G979	EUR	17	0.08%	2,380,890	0.15%	140,052	54
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	187	0.83%	3,836,660	0.25%	20,517	35
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	690	3.07%	27,834,613	1.81%	40,340	15
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IWXU	IE00B4WXJF27	USD	3	0.01%	13,124	0.00%	4,375	46
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	342	1.52%	2,831,579	0.18%	8,279	20
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	18	0.08%	843,031	0.05%	46,835	230
LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD	LBRU	FR0010499731	USD	3	0.01%	70,788	0.00%	23,596	84
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	4	0.02%	124,610	0.01%	31,153	86
LYXOR ETF CANADA S&P TSX 60 CLASS B £	LCAN	LU0496786814	GBX	3	0.01%	73,253	0.00%	24,418	102
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	4	0.02%	9,770	0.00%	2,443	86
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	8	0.04%	1,303,014	0.08%	162,877	89
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LCNE	FR0010455493	GBX	28	0.12%	19,533,784	1.27%	697,635	64
LYXOR ETF CRB NON EGY (REUTERS/JEFF) \$	LCNU	FR0010455493	USD	1	0.00%	42,357	0.00%	42,357	69

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 ETF CRB IDX (REUTERS/JEFF) \$	LCTU	FR0010455485	USD	4	0.02%	2,238,236	0.15%	559,559	65
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	53	1.24%	19,003,178	1.23%	358,551	64
LYXOR ETF EUROSTOXX50 DIVIDENDS £	LDIV	FR0010869529	GBX	20	0.09%	167,060	0.01%	8,353	206
ETF DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QNJG91	GBX	37	0.16%	4,065,843	0.26%	109,888	94
LYXOR ETF EAST EUROPE (CECE EXT EUR) GBP	LEEU	FR0010542043	GBX	3	0.01%	13,415	0.00%	4,472	72
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	41	0.18%	870,451	0.06%	21,231	98
LYXOR ETF MSCI EMERGING MARKETS (GBP) \$	LEMU	FR0010526780	USD	5	0.02%	661,476	0.04%	132,295	97
ETF DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QNJG91	EUR	1	0.00%	53,090	0.00%	53,090	88
LYXOR ETF EASTERN EUROPE (GBP) USD	LEUU	FR0010542043	USD	4	0.02%	17,848	0.00%	4,462	66
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	100	0.44%	3,287,286	0.21%	32,873	69
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	5	0.02%	21,435	0.00%	4,287	27
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	2	0.01%	3,967	0.00%	1,984	168
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 £	LKUW	FR0010614834	GBX	2	0.01%	115	0.00%	58	172
LYXOR ETF MSCI EM LATIN AMERICA (GBP)	LLAT	FR0010526764	GBX	1	0.00%	375	0.00%	375	168
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	3	0.01%	89,138	0.01%	29,713	52
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	59	0.26%	512,407	0.03%	8,685	62
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	24	0.11%	135,171	0.01%	5,632	63
ISHARES MARKIT IBOXX \$ CORPORATE BOND	LQDE	IE0032895942	USD	146	0.65%	89,006,173	5.78%	609,631	62
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	9	0.04%	226,240	0.01%	25,138	79
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) \$	LSAU	FR0010465633	USD	3	0.01%	135,132	0.01%	45,044	82
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	18	0.08%	539,686	0.04%	29,983	84
LYXOR ETF S&P 500 CLASS B £	LSPX	LU0496786657	GBX	1	0.00%	76,451	0.00%	76,451	50
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	122	0.54%	3,901,006	0.25%	31,975	59
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	14	0.06%	129,071	0.01%	9,219	65
ETF FTSE 100 LEVERAGED 2X FUND	LK2	IE00B4QNJJ23	GBX	452	2.01%	13,308,773	0.86%	29,444	32
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	9	0.04%	368,651	0.02%	40,961	103
LYXOR ETF WORLD WATER (GBP) USD	LWAU	FR0010542134	USD	2	0.01%	5,920	0.00%	2,960	99
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	9	0.04%	203,085	0.01%	22,565	73
LYXOR ETF MSCI WORLD MATERIALS TR £	MATG	LU0533034046	GBX	2	0.01%	54,589	0.00%	27,294	97
LYXOR ETF MSCI WORLD MATERIALS TR	MATW	LU0533034046	USD	4	0.02%	128,451	0.01%	32,113	97
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	567	2.52%	17,773,612	1.15%	31,347	29
PIMCO USD SHORT MATURITY SOURCE ETF	MINT	IE00B67B7N93	USD	4	0.02%	791,898	0.05%	197,975	18
TOPS GLOBAL ALPHA ETF GBP SHS	MWTS	IE00B51SRD92	GBX	9	0.04%	571,836	0.04%	63,537	17
MSCI BRAZIL SOURCE ETF	MXBS	IE00B4MYWN47	USD	3	0.01%	183,143	0.01%	61,048	81
MSCI CHINA SOURCE ETF	MXCS	IE00B4LWX21	USD	2	0.01%	372,634	0.02%	186,317	51
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWVS88	USD	65	0.29%	7,345,412	0.48%	113,006	52
MSCI JAPAN SOURCE ETF	MXJP	IE00B60SX287	USD	4	0.02%	1,300,655	0.08%	325,164	29
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	114	0.51%	1,095,735	0.07%	9,612	24
MSCI WORLD SOURCE ETF	MXWO	IE00B60SX394	USD	1	0.00%	269,034	0.02%	269,034	35
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	48	0.21%	1,805,012	0.12%	37,604	50
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	25	0.11%	714,069	0.05%	28,563	48
LYXOR ETF MSCI WORLD ENERGY TR £	NRGG	LU0533032776	GBX	1	0.00%	554	0.00%	554	96
LYXOR ETF MSCI WORLD ENERGY TR	NRGW	LU0533032776	USD	7	0.03%	424,697	0.03%	60,671	176
ETF WNA GLOBAL NUCLEAR ENERGY FUND	NUKE	IE00B3C94706	USD	2	0.01%	109,093	0.01%	54,546	75
ETF WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	11	0.05%	165,627	0.01%	15,057	83
ISHARES \$ TREASURY BOND 1-3 (OTC)	O003	DE000A0J2078	EUR	2	0.01%	1,181,798	0.08%	590,899	n/a
ISHARES DAX (OTC)	O006	DE0005933931	EUR	44	0.20%	8,707,015	0.57%	197,887	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	1	0.00%	188	0.00%	188	n/a
ISHARES DJ EURO STOXX BANKS (OTC)	O012	DE0006289309	EUR	1	0.00%	1,449,070	0.09%	1,449,070	n/a
ISHARES DJ STOXX 50 (OTC)	O024	DE0005933949	EUR	1	0.00%	20,409,261	1.33%	20,409,261	n/a
ISHARES DJ STOXX 600 (OTC)	O025	DE0002635307	EUR	2	0.01%	16,714,425	1.09%	8,357,213	n/a
ISHARES DJ STOXX 600 MEDIA (OTC)	O039	DE000A0H08L5	EUR	1	0.00%	6,483	0.00%	6,483	n/a
ISHARES DOW JONES-AIG COMMODITYSWAP(OTC)	O073	DE000A0H0728	EUR	1	0.00%	285,021	0.02%	285,021	n/a
ISHARES EB.REXX GOVGERMANY 2.5-5.5(OTC)	O077	DE0006289481	EUR	2	0.01%	25,907,449	1.68%	12,953,524	n/a
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	4	0.02%	9,925,459	0.64%	2,481,365	n/a
ISHARES MSCI BRAZIL (OTC)	O104	DE000A0HG2M1	EUR	1	0.00%	176,698	0.01%	176,698	n/a
ISHARES MSCI EMERGING MARKETS (OTC)	O106	DE000A0HGZ77	EUR	1	0.00%	1,573,345	0.10%	1,573,345	n/a
ISHARES MSCI KOREA (OTC)	O111	DE000A0HG2L3	EUR	1	0.00%	268,945	0.02%	268,945	n/a
ETF STOXX 600 OIL & GAS FUND £	OILS	IE00B3CNH840	GBX	12	0.05%	219,618	0.01%	18,301	211
AGRICULTURE FUND NPV	PSGA	IE00B3BQ0418	GBX	1	0.00%	4,179	0.00%	4,179	102
POWERSHARES PALISADES GLOBAL WATER FUND	PSHO	IE00B23D9026	GBX	6	0.03%	526,541	0.03%	87,757	103
POWERSHARES FTSE RAFI EUROPE FUND	PSRE	IE00B23D8X81	GBX	1	0.00%	4,998	0.00%	4,998	24
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	1	0.00%	1,398	0.00%	1,398	118
POWERSHARES FTSE RAFI EMERGING MKTS FD	PSRM	IE00B23D9570	GBX	3	0.01%	104,374	0.01%	34,791	72
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	34	0.15%	1,304,539	0.08%	38,369	35
POWERSHARES FTSE RAFI ALL-WORLD 3000 FD	PSRW	IE00B23LNN02	GBX	2	0.01%	108,605	0.01%	54,302	115
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	42	0.19%	318,760	0.02%	7,590	13
RBS MA LEVDAX X2 MONTHLY INDEX ETF	RDEL	LU0562665348	GBP	10	0.04%	41,144	0.00%	4,114	47
RBS MA SHORTDAX X2 MONTHLY INDEX ETF	RDES	LU0562665421	GBP	2	0.01%	2,671	0.00%	1,336	34
RDX SOURCE ETF	RDXS	IE00B5NDDL01	USD	24	0.11%	5,146,689	0.33%	214,445	56
RBS MA ESTOXX50 MONTHLY DBL SH INDEX ETF	REUS	LU0562665777	GBP	1	0.00%	195,460	0.01%	195,460	67
RBS MARKET ACCESS JIM ROGERS INTCOM IDX	RICI	LU0249326488	GBP	6	0.03%	1,773,033	0.12%	295,506	274
RBS MA SH FTSE MIB MONTHLY INDEX ETF	RITS	LU0562666312	GBP	5	0.02%	12,984	0.00%	2,597	51
ETF RUSSELL 1000 FUND	RONP	IE00B3CNHJ32	GBX	1	0.00%	1,571	0.00%	1,571	49
ETF RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	2	0.01%	263,405	0.02%	131,702	29
ETF RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	6	0.03%	711,220	0.05%	118,537	36
RUSSELL 2000 SOURCE ETF	RTYS	IE00B60SX402	USD	1	0.00%	244,749	0.02%	244,749	42
RBS MA SH FTSE 100 MONTHLY INDEX ETF	RUKS	LU0562666155	GBP	9	0.04%	135,401	0.01%	15,045	56
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBX	38	0.17%	2,609,250	0.17%	68,664	49
FTSE 100 SOURCE ETF	S100	IE00B60SWT88	GBX	3	0.01%	35,006	0.00%	11,669	15
FTSE 250 SOURCE ETF	S250	IE00B60SWV01	GBX	3	0.01%	10,758	0.00%	3,586	61
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	43	0.19%	842,605	0.05%	19,595	27
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	15	0.07%	618,423	0.04%	41,228	42
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	15	0.07%	337,941	0.02%	22,529	53
ISHARES MARKIT IBOXX EURO COVERED BNDE	SCOV	IE00B3B8Q275	GBP	1	0.00%	19,339	0.00%	19,339	87
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	54	0.24%	742,914	0.05%	13,758	106
ISHARES BARCLAYS EURO TREASURY BOND £	SEGA	IE00B4WXXJ64	GBP	2	0.01%	19,946	0.00%	9,973	23
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	13	0.06%	1,369,940	0.09%	105,380	65
ISHARES JPMORGAN USD EMERGING MKTS BONDE	SEMB	IE00B2NPKV68	GBX	107	0.48%	7,374,593	0.48%	68,921	52
ISHARES BARC CAP EMG MKT LOC GVT £	SEML	IE00B5M4WH52	GBP	34	0.15%	694,875	0.05%	20,438	95
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	28	0.12%	450,662	0.03%	16,095	68
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QNJ141	EUR	2	0.01%	67,269	0.00%	33,634	97
ISHARES EURO STOXX 50 (ACC)£	SEUA	IE00B4L5YV07	GBX	9	0.04%	290,793	0.02%	32,310	28
ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB£	SGCC	IE00B3F81623	GBX	1	0.00%	474	0.00%	474	209
ISHARES BARCAP GLOBAL INFLATION-LINK BDE	SGIL	IE00B3B8PX14	GBP	72	0.32%	3,021,439	0.20%	41,964	39

Exchange Traded Funds

Weekly Statistics - 21 November 2011 to 25 November 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES CITIGROUP GLOBAL GOVERNMENT BD £	SGLO	IE00B3F81K65	GBP	46	0.20%	1,606,789	0.10%	34,930	15
ETF DAXGLOBAL SHIPPING FUND	SHIP	IE00B3CMS880	USD	3	0.01%	4,033	0.00%	1,344	290
ETF DAXGLOBAL SHIPPING FUND £	SHPP	IE00B3CMS880	GBX	4	0.02%	10,981	0.00%	2,745	83
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	38	0.17%	870,966	0.06%	22,920	71
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	15	0.07%	228,432	0.01%	15,229	103
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	5	0.02%	353,528	0.02%	70,706	41
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B00FV011	GBP	511	2.27%	23,291,981	1.51%	45,581	41
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	2	0.01%	14,080	0.00%	7,040	25
BOFAML HEDGE FUND FACTOR \$ SOURCE ETF	SMLD	IE00B3MRBS47	USD	1	0.00%	1,512	0.00%	1,512	117
S&P COMMODITY PRODUCERS AGRIBUSINESS	SPAG	IE00B6R52143	GBX	4	0.02%	131,577	0.01%	32,894	191
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	52	0.23%	5,696,379	0.37%	109,546	172
S&P COMMODITY PRODUCERS OIL AND GAS	SPOG	IE00B6R51218	GBX	1	0.00%	1,896	0.00%	1,896	111
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	8	0.04%	94,122	0.01%	11,765	52
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WXJD03	GBX	24	0.11%	1,929,377	0.13%	80,391	43
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	6	0.03%	52,507	0.00%	8,751	20
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	9	0.04%	540,067	0.04%	60,007	129
ISHARES V MSCI ACWI	SSAC	IE00B6R52259	GBX	4	0.02%	21,099	0.00%	5,275	41
ISHARES MSCI USA £	SSAM	IE00B60YJY07	GBX	10	0.04%	510,020	0.03%	51,002	45
ETF DAXGLOBAL STEEL FUND	STEE	IE00B3CNJ002	USD	2	0.01%	46,491	0.00%	23,245	138
ETF DAXGLOBAL STEEL FUND £	STEF	IE00B3CNJ002	GBX	7	0.03%	63,205	0.00%	9,029	137
ISHARES BARCLAYS CAPITAL US AGG BOND	SUAG	IE00B44CGS96	GBP	1	0.00%	1,946	0.00%	1,946	34
ETF FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	1041	4.63%	18,279,790	1.19%	17,560	30
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	15	0.07%	7,239,970	0.47%	482,665	42
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WJXF27	GBX	13	0.06%	251,766	0.02%	19,367	44
LYXOR ETF MSCI WORLD INFO TECH TR £	TNOG	LU0533033741	GBX	2	0.01%	142,855	0.01%	71,428	102
LYXOR ETF MSCI WORLD INFO TECH TR	TNOW	LU0533033741	USD	3	0.01%	145,123	0.01%	48,374	178
SPDR S&P US DIVIDEND ARISTOCRATS ETF \$	UDVD	IE00B6YX5D40	USD	26	0.12%	1,911,878	0.12%	73,534	77
LYXOR ETF IBOXX \$ TREASURIES 10Y+	US10	FR0010961003	USD	4	0.02%	22,931,181	1.49%	5,732,795	42
LYXOR ETF IBOXX \$ TREASURIES 1-3Y	US13	FR0010960955	USD	4	0.02%	357,860	0.02%	89,465	18
LYXOR ETF IBOXX \$ TREASURIES 5-7Y	US57	FR0010961011	USD	1	0.00%	68,054	0.00%	68,054	30
SPDR S&P US DIVIDEND ARISTOCRATS ETF	USDV	IE00B6YX5D40	GBP	40	0.18%	941,009	0.06%	23,525	80
ETF STOX 600 UTILITIES FUND £	UTIP	IE00B3CNH956	GBX	1	0.00%	609	0.00%	609	34
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	115	0.51%	7,536,481	0.49%	65,535	91
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3LK4075	USD	12	0.05%	7,677,179	0.50%	639,765	114
ETF S-NETWORK GLOBAL £	WATP	IE00B3CNH879	GBX	4	0.02%	11,516	0.00%	2,879	112
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	31	0.14%	53,125	0.00%	1,714	69
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	136	0.60%	2,151,833	0.14%	15,822	46
DB X-TRACKERS S&P/ASX 200 ETF	XAUS	LU0328474803	GBX	7	0.03%	196,903	0.01%	28,129	41
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	6	0.03%	23,133	0.00%	3,856	44
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBX	57	0.25%	770,729	0.05%	13,522	37
DBX DBLCl - OY BALANCED ETF	XBCU	LU0460391732	USD	10	0.04%	9,622,558	0.62%	962,256	50
DB X-TRACKERS MSCI BRIC TRN IDX ETF \$	XBRD	LU0589685956	USD	3	0.01%	427,323	0.03%	142,441	68
DB X-TRACKERS MSCI BRIC TRN IDX ETF £	XBRI	LU0589685956	GBX	2	0.01%	303,694	0.02%	151,847	69
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBRS	LU0412624354	GBX	15	0.07%	606,822	0.04%	40,455	59
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBUI	LU0321464223	GBX	6	0.03%	21,695	0.00%	3,616	47
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUT	LU0321464066	GBX	5	0.02%	318,710	0.02%	63,742	33
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	112	0.50%	7,726,207	0.50%	68,984	33
MSCI CANADA TRN INDEX ETF (USD)GBP	XCAN	LU0476289540	GBX	1	0.00%	78,450	0.01%	78,450	63
DB X-TRACKERS CURRENCY RETURNS ETF \$ 2C	XCRD	LU0511381047	USD	1	0.00%	46,711	0.00%	46,711	26
DB X-TRACKERS CURRENCY RETURNS ETF £ 3C	XCRG	LU0511381559	GBX	4	0.02%	21,193	0.00%	5,298	42
MSCI MALAYSIA TRN IDX ETF\$	XCS3	LU0514694370	USD	5	0.02%	618,652	0.04%	123,730	65
MSCI THAILAND TRN IDX ETF\$	XCS4	LU0514694701	USD	2	0.01%	189,043	0.01%	94,521	96
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	1	0.00%	47,550	0.00%	47,550	76
MSCI CHINA TRN IDX ETF\$	XCS6	LU0514695690	USD	2	0.01%	65,006	0.00%	32,503	58
MSCI MALAYSIA TRN INDEX ETF	XCX3	LU0514694370	GBX	4	0.02%	303,158	0.02%	75,790	63
MSCI THAILAND TRN INDEX ETF	XCX4	LU0514694701	GBX	1	0.00%	45,220	0.00%	45,220	93
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	1	0.00%	47,530	0.00%	47,530	76
MSCI CHINA TRN INDEX ETF	XCX6	LU0514695690	GBX	15	0.07%	465,395	0.03%	31,026	58
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	2	0.01%	4,889	0.00%	2,444	61
DBLCl OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	22	0.10%	1,081,789	0.07%	49,172	117
DBLCl OY BALANCED ETF	XDBD	LU0292106167	USD	7	0.03%	615,038	0.04%	87,863	114
DB X-TRACKERS DBLCl OY BALANCED ETF	XDBG	LU0460391906	GBX	15	0.07%	271,359	0.02%	18,091	65
DB X-TRACKERS MSCI EM CON STAP TRN ETF	XECS	LU0592216559	USD	1	0.00%	685	0.00%	685	92
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP	XEDS	LU0417510616	GBX	19	0.08%	371,727	0.02%	19,565	61
DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP	XEL2	LU0411077828	GBX	15	0.07%	141,534	0.01%	9,436	359
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	19	0.08%	162,971	0.01%	8,577	36
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	5	0.02%	535,868	0.03%	107,174	135
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	41	0.18%	979,646	0.06%	23,894	27
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	31	0.14%	512,795	0.03%	16,542	61
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	91	0.40%	1,720,089	0.11%	18,902	111
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	16	0.07%	346,706	0.02%	21,669	2
DJ STOXX GLOBAL SELECT DIV 100 ETF \$	XGDD	LU0292096186	USD	5	0.02%	653,345	0.04%	130,669	43
DBX GBL FD SUPPORTERS ETF(DR)GBP	XGED	IE00B46F7724	GBX	1	0.00%	2,671	0.00%	2,671	34
DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$	XGID	LU0322253229	USD	1	0.00%	23,570	0.00%	23,570	57
IBOXX EURO SOVEREIGNS EU ZONE TR IDX ETF	XGLE	LU0290355717	EUR	6	0.03%	57,187	0.00%	9,531	25
S&P U.S. CARBON EFFICIENT ETF £	XGRC	LU0411076002	GBX	5	0.02%	236,684	0.02%	47,337	75
DB X-TRACKERS STOXX GBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	40	0.18%	707,051	0.05%	17,676	39
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	18	0.08%	200,353	0.01%	11,131	187
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	22	0.10%	1,973,099	0.13%	89,686	66
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	71	0.32%	5,779,286	0.38%	81,398	81
DJ STOXX 600 IND GOODS SHORT DAILY ETF	XIGS	LU0412624511	GBX	1	0.00%	148,342	0.01%	148,342	50
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475259	GBX	11	0.05%	1,342,086	0.09%	122,008	41
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	81	0.36%	3,929,192	0.26%	48,509	53
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	70	0.31%	3,920,239	0.25%	56,003	55
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XM3R14	USD	4	0.02%	30,851	0.00%	7,713	126
LEVDAV ETF GBP	XLDX	LU0411075376	GBX	36	0.16%	1,457,927	0.09%	40,498	119
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	4	0.02%	147,487	0.01%	36,872	125
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B42Q4896	USD	19	0.08%	7,941,024	0.52%	417,949	134
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	3	0.01%	56,511	0.00%	18,837	126
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	15	0.07%	32,768,729	2.13%	2,184,582	125
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	12	0.05%	194,257	0.01%	16,188	57
CONS STAPLE S&P US SEL SECTOR SOURCE ETF	XLPS	IE00B435BG20	USD	1	0.00%	23,523,951	1.53%	23,523,951	126
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAJ	LU0292107991	USD	9	0.04%	499,646	0.03%	55,516	50
DB X-TRACKERS MSCI EFMAFRICA T50 TRNETF	XMAF	LU0592217524	USD	3	0.01%	125,110	0.01%	41,703	60
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	12	0.05%	418,307	0.03%	34,859	48

Exchange Traded Funds

Weekly Statistics - 21 November 2011 to 25 November 2011



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	38	0.17%	2,539,189	0.16%	66,821	47
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	60	0.27%	5,236,240	0.34%	87,271	46
DB X-TRACKERS FTSE 250 ETF	XMCX	LU0292097317	GBX	24	0.11%	591,469	0.04%	24,645	155
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMEA	LU0292109005	GBX	16	0.07%	2,416,184	0.16%	151,011	56
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMED	LU0274209237	USD	1	0.00%	180,136	0.01%	180,136	36
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMED	LU0292107645	GBX	336	1.49%	10,946,112	0.71%	32,578	32
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	39	0.17%	455,893	0.03%	11,690	71
DB X-TRACKERS MSCI EM INFO TECH TRN ETF	XMET	LU0592217102	USD	1	0.00%	589	0.00%	589	92
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	8	0.04%	377,294	0.02%	47,162	39
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	42	0.19%	954,272	0.06%	22,721	53
DBX MSCI INDONESIA TRN INDEX ETF	XMID	LU0476289623	GBX	16	0.07%	906,559	0.06%	56,660	92
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	24	0.11%	494,070	0.03%	20,586	26
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	92	0.41%	2,734,822	0.18%	29,726	24
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	11	0.05%	275,881	0.02%	25,080	63
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	8	0.04%	409,236	0.03%	51,154	65
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	115	0.51%	15,020,422	0.98%	130,612	42
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	130	0.58%	3,866,776	0.25%	29,744	42
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	77	0.34%	3,792,324	0.25%	49,251	40
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	72	0.32%	2,371,529	0.15%	32,938	42
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	51	0.23%	2,861,117	0.19%	56,100	38
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	29	0.13%	4,929,977	0.32%	169,999	19
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	37	0.16%	2,093,433	0.14%	56,579	28
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	861	3.83%	14,008,954	0.91%	16,271	14
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	14	0.06%	569,932	0.04%	40,709	14
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMXD	LU0292109005	USD	1	0.00%	5,132	0.00%	5,132	59
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	19	0.08%	1,235,770	0.08%	65,041	57
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	22	0.10%	745,989	0.05%	33,909	58
DB X-TRACKERS MSCI PHILIPPINES IDX £	XPHG	LU0592215403	GBX	12	0.05%	95,370	0.01%	7,948	117
DB X-TRACKERS MSCI PHILIPPINES IDX \$	XPHI	LU0592215403	USD	13	0.06%	102,736	0.01%	7,903	108
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	43	0.19%	668,047	0.04%	15,536	36
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	17	0.08%	1,495,307	0.10%	87,959	34
RUSSELL 2000 ETF	XRU2	LU0322248658	GBX	14	0.06%	1,533,118	0.10%	109,508	36
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	12	0.05%	2,490,960	0.16%	207,580	31
S&P 500 2X LEVERAGED INDEX ETF(USD)/USD	XS2D	LU0411078552	USD	3	0.01%	160,632	0.01%	53,544	79
STOXX 600 FOOD & BEVERAGE	XS3R	LU0292105359	GBX	2	0.01%	14,752	0.00%	7,376	53
STOXX 600 UTILITIES	XS6R	LU0292104899	GBX	7	0.03%	71,321	0.00%	10,189	49
STOXX 600 BANKS	XS7R	LU0292103651	GBX	20	0.09%	636,180	0.04%	31,809	61
STOXX 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	90	0.40%	867,023	0.06%	9,634	62
STOXX 600 TECHNOLOGY	XS8R	LU0292104469	GBX	5	0.02%	442,619	0.03%	88,524	68
STOXX 600 TECHNOLOGY SHORT DAILY ETF	XS8S	LU0322250043	GBX	20	0.09%	1,602,581	0.10%	80,129	66
SHORTDAX X2 ETF(EUR)/GBP	XS2D	LU0411075020	GBX	47	0.21%	1,401,387	0.09%	29,817	119
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	13	0.06%	48,124	0.00%	3,702	53
STOXX 600 HEALTHCARE SHORT DAILY ETF	XSDS	LU0322249466	GBX	11	0.05%	758,426	0.05%	68,948	52
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	24	0.11%	2,334,997	0.15%	97,292	18
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	7	0.03%	339,735	0.02%	48,534	56
STOXX 600 OIL & GAS SHORT DAILY ETF	XSES	LU0322249623	GBX	30	0.13%	2,409,918	0.16%	80,331	54
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	4	0.02%	143,968	0.01%	35,992	87
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	3	0.01%	15,494	0.00%	5,165	96
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	1	0.00%	9,870	0.00%	9,870	54
S&P EUROPE 350 SHARIAH ETF	XSHS	LU0328475107	GBX	2	0.01%	74,473	0.00%	37,237	70
S&P JAPAN 500 SHARIAH ETF	XSHJ	LU0328475289	GBX	6	0.03%	205,847	0.01%	34,308	46
STOXX 600 INSURANCE	XSIR	LU0292105193	GBX	1	0.00%	4,690	0.00%	4,690	49
DJ STOXX 600 INSURANCE SHORT DAILY ETF	XSIS	LU0412624602	GBX	4	0.02%	16,890	0.00%	4,223	50
STOXX 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	9	0.04%	34,782	0.00%	3,865	51
S&P 500 2X LEVERAGED INDEX ETF(USD)/GBP	XSL2	LU0411078552	GBX	26	0.12%	161,394	0.01%	6,207	75
STOXX 600 INDUSTRIAL GOODS	XSNR	LU0292106084	GBX	2	0.01%	166,740	0.01%	83,370	50
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	18	0.08%	4,284,930	0.28%	238,052	32
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	37	0.16%	1,650,928	0.11%	44,620	54
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	93	0.41%	2,390,632	0.16%	25,706	39
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	12	0.05%	434,242	0.03%	36,187	19
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	21	0.09%	364,437	0.02%	17,354	25
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	96	0.43%	9,234,773	0.60%	96,196	18
STOXX 600 ETF	XSX6	LU0328475792	GBX	6	0.03%	148,403	0.01%	24,734	54
S&P 500 2X INVERSE INDEX ETF(USD)/GBP	XT21	LU0411078636	GBX	54	0.24%	748,587	0.05%	13,863	71
S&P 500 2X INVERSE INDEX ETF(USD)/USD	XT2D	LU0411078636	USD	4	0.02%	147,614	0.01%	36,904	72
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	9	0.04%	99,452	0.01%	11,050	36
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	1	0.00%	91,556	0.01%	91,556	49
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	606	2.70%	33,127,835	2.15%	54,666	14
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	637	2.83%	15,912,486	1.03%	24,980	9
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	18	0.08%	132,090	0.01%	7,338	60
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	12	0.05%	95,546	0.01%	7,962	65
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	7	0.03%	2,025,017	0.13%	289,288	4
IBOXX \$ TREASURIES 1-3 TR INDEX ETF	XUT3	LU0429458895	USD	1	0.00%	242,004	0.02%	242,004	5
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	5	0.02%	181,217	0.01%	36,243	34
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	14	0.06%	222,659	0.01%	15,904	255
DB X-TRACKERS MSCI W ENERGYTRN ETF	XWED	LU0540980736	USD	1	0.00%	13,131	0.00%	13,131	64
DB X-TRACKERS MSCI W ENERGYTRN ETF	XWSE	LU0540980736	GBX	1	0.00%	243	0.00%	243	66
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	3	0.01%	52,288	0.00%	17,429	64
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWSN	LU0540980496	GBX	1	0.00%	7,948	0.00%	7,948	65
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	2	0.01%	28,412	0.00%	14,206	69
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWST	LU0540980579	GBX	2	0.01%	13,765	0.00%	6,882	63
DB X-TRACKERS MSCI W UTILTRN ETF	XWSU	LU0540980652	GBX	2	0.01%	29,244	0.00%	14,622	61
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWTD	LU0540980579	USD	1	0.00%	14,369	0.00%	14,369	64
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	24	0.11%	341,332	0.02%	14,222	59
DB X-TRACKERS FTSE CHINA 25 ETF	XX2S	LU0292109856	GBX	92	0.41%	1,643,531	0.11%	17,864	38
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	63	0.28%	2,791,770	0.18%	44,314	42
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	67	0.30%	615,780	0.04%	9,191	363
LYXOR ETF IBOXX EUR LIQUID HIGH YIELD 30	YIEL	FR0010975771	EUR	3	0.01%	470,933	0.03%	156,978	50

Exchange Traded Commodities

Weekly Statistics - 21 November 2011 to 25 November 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
UBS ETC(UBS BBG CMCI ACTIVE)GBP	ACTG	CH0110817050	GBP	3	0.04%	27,640	0.00%	9,213	92
ETFS AGRICULTURE £ DJ-UBSCI	AGAP	GB00B15KYH63	GBX	85	1.02%	641,811	0.09%	7,551	49
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	15	0.18%	74,871	0.01%	4,991	30
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	18	0.22%	96,995	0.01%	5,389	63
IPATH S&P GSCI AGRICULTURE INDEX TR ETN	AGGS	DE000BC1DBJ5	GBX	2	0.02%	2,559	0.00%	1,280	85
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	132	1.59%	7,456,694	1.08%	56,490	34
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	78	0.94%	4,030,681	0.58%	51,675	25
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	15	0.18%	2,386,721	0.35%	159,115	18
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	14	0.17%	39,902	0.01%	2,850	47
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	36	0.43%	1,271,471	0.18%	35,319	31
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	2	0.02%	15,203	0.00%	7,602	64
ETFS PETROLEUM DJ-UBSCI	AIGO	GB00B15KYC19	USD	3	0.04%	6,639	0.00%	2,213	14
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	22	0.26%	816,400	0.12%	37,109	18
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	15	0.18%	25,698	0.00%	1,713	89
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	18	0.22%	375,090	0.05%	20,838	55
ETFS LONG AUD SHORT USD £	AUDP	JE00B68GQH02	GBX	2	0.02%	1,177	0.00%	588	21
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	10	0.12%	151,467	0.02%	15,147	20
ETFS GOLD	BULL	GB00B15KXX56	USD	66	0.79%	3,273,635	0.47%	49,601	20
ETFS GOLD £	BULP	GB00B15KXX56	GBX	59	0.71%	862,610	0.13%	14,621	37
ETFS FORWARD LIVE CATTLE	CATF	JE00B24DM245	USD	2	0.02%	85,252	0.01%	42,626	92
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	38	0.46%	404,665	0.06%	10,649	53
UBS ETC(UBS BBG CMCI COMPOSITE IDX)GBP	CMCG	CH0106337634	GBP	1	0.01%	48,271	0.01%	48,271	103
ETFS COCOA	COCO	JE00B2QXZK10	USD	17	0.20%	481,237	0.07%	28,308	115
ETFS COFFEE	COFF	GB00B15KXP72	USD	19	0.23%	413,769	0.06%	21,777	101
ETFS COPPER	COPA	GB00B15KXQ89	USD	81	0.97%	6,464,359	0.94%	79,807	16
ETFS CORN	CORN	GB00B15KXS04	USD	49	0.59%	1,828,159	0.27%	37,309	45
ETFS COTTON	COTN	GB00B15KXT11	USD	14	0.17%	79,421	0.01%	5,673	105
ETFS CRUDE OIL	CRUD	GB00B15KXV33	USD	178	2.14%	11,662,095	1.69%	65,517	11
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24DM055	USD	6	0.07%	70,887	0.01%	11,814	33
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	7	0.08%	68,381	0.01%	9,769	69
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	14	0.17%	1,002,183	0.15%	71,585	44
ETFS CRUDE OIL FORWARD	FCRU	JE00B24DLX86	USD	1	0.01%	63,575	0.01%	63,575	27
ETFS FORWARD INDUSTRIAL METALS DJUBSCIF3	FIND	JE00B24DMJ18	USD	2	0.02%	28,235	0.00%	14,118	43
ETFS LONG CAD SHORT GBP	GBCA	JE00B3X07W84	GBX	2	0.02%	23,209	0.00%	11,604	20
ETFS LONG JPY SHORT GBP	GBJP	JE00B3XR4V72	GBX	2	0.02%	29,659	0.00%	14,830	17
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5RB71	GBX	18	0.22%	242,629	0.04%	13,479	33
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	822	9.89%	226,137,128	32.80%	275,106	17
ETFS LONG SEK SHORT GBP	GBSK	JE00B3RKWL80	GBX	2	0.02%	21,296	0.00%	10,648	33
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	605	7.28%	6,327,610	0.92%	10,459	31
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	11	0.13%	162,140	0.02%	14,740	19
ETFS FORWARD HEATING OIL	HEAF	JE00B24DM021	USD	1	0.01%	253,107	0.04%	253,107	55
ETFS HEATING OIL	HEAT	GB00B15KXY63	USD	8	0.10%	290,230	0.04%	36,279	23
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	16	0.19%	392,105	0.06%	24,507	66
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	256	3.08%	3,676,147	0.53%	14,360	25
IPATH S&P GSCI IND METALS IDX TR ETN	IMET	DE000BC1C7K9	GBX	1	0.01%	2,448	0.00%	2,448	72
ISHARES PHYSICAL PALLADIUM ETC	IPDM	IE00B4556L06	USD	2	0.02%	63,469	0.01%	31,734	58
ISHARES PHYSICAL PLATINUM ETC	IPLT	IE00B4LHWHP62	USD	3	0.04%	60,368	0.01%	20,123	45
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCVWG09	USD	10	0.12%	826,576	0.12%	82,658	36
ETFS SHORT JPY LONG GBP	JPGB	JE00B3QBQJ84	GBX	4	0.05%	13,885	0.00%	3,471	19
ETFS 3X LONG JPY SHORT GBP	JPP3	JE00B3TVGH32	GBX	1	0.01%	176,758	0.03%	176,758	37
ETFS LONG JPY SHORT USD £	JYPY	JE00B68GSP26	GBX	2	0.02%	473	0.00%	237	21
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	7	0.08%	14,519	0.00%	2,074	98
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFTV571	USD	7	0.08%	52,306	0.01%	7,472	79
ETFS LEVERAGED ALUMINIUM	LALU	JE00B2NFTC05	USD	3	0.04%	39,580	0.01%	13,193	79
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	184	2.21%	3,927,803	0.57%	21,347	44
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	5	0.06%	21,350	0.00%	4,270	189
ETFS LONG CNY SHORT USD £	LCNP	JE00B6822V48	GBX	1	0.01%	1,621	0.00%	1,621	64
ETFS LONG CNY SHORT USD	LCNY	JE00B6822V48	USD	2	0.02%	3,203	0.00%	1,602	63
ETFS LEVERAGED COCOA	LCOC	JE00B2NFTV803	USD	21	0.25%	192,098	0.03%	9,148	216
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	50	0.60%	482,613	0.07%	9,652	35
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	16	0.19%	32,546	0.00%	2,034	121
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	8	0.10%	18,367	0.00%	2,296	161
ETFS LONG EUR SHORT USD	LEUR	JE00B68GS416	USD	2	0.02%	35,452	0.01%	17,726	19
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	4	0.05%	246,408	0.04%	61,602	55
ETFS 3X LONG GBP SHORT USD	LGB3	JE00B3SBFZ51	USD	2	0.02%	2,874	0.00%	1,437	43
ETFS LEVERAGED HEATING OIL	LHEA	JE00B2NFTM03	USD	4	0.05%	116,975	0.02%	29,244	40
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFTV688	USD	9	0.11%	53,986	0.01%	5,998	80
ETFS 3X LONG JPY SHORT USD	LJP3	JE00B3X9GJ56	USD	2	0.02%	215,184	0.03%	107,592	37
ETFS LEVERAGED LIVE CATTLE	LLCT	JE00B2NFTP34	USD	1	0.01%	5,613	0.00%	5,613	131
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	6	0.07%	13,476	0.00%	2,246	207
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	4	0.05%	122,929	0.02%	30,732	141
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	115	1.38%	1,072,010	0.16%	9,322	83
ETFS LEVERAGED NICKEL	LNICK	JE00B2NFTR57	USD	11	0.13%	81,943	0.01%	7,449	202
ETFS LEVERAGED ENERGY DJ-UBSCI	LNRG	JE00B2NFTF34	USD	2	0.02%	1,970	0.00%	985	28
ETFS LEVERAGED CRUDE OIL	LOIL	JE00B2NFTJ73	USD	157	1.89%	2,908,165	0.42%	18,523	18
ETFS LEVERAGED PETROLEUM DJ-UBSCI	LPET	JE00B2NFT971	USD	1	0.01%	1,195	0.00%	1,195	30
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFTV134	USD	18	0.22%	446,884	0.06%	24,827	67
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFTV795	USD	36	0.43%	696,363	0.10%	19,343	59
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	378	4.55%	9,553,061	1.39%	25,273	107
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	3	0.04%	301,815	0.04%	100,605	107
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	10	0.12%	21,198	0.00%	2,120	158
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	2	0.02%	160,038	0.02%	80,019	137
ETFS LEVERAGED TIN	LTIM	JE00B2NFTV241	USD	2	0.02%	19,582	0.00%	9,791	353
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	137	1.65%	1,106,334	0.16%	8,075	99
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	13	0.16%	45,532	0.01%	3,502	120
UBS ETC(UBS BBG CMCI NAT GAS IDX)GBP	NATG	CH0106344630	GBP	1	0.01%	57,319	0.01%	57,319	109
ETFS FORWARD NATURAL GAS	NGAF	JE00B24DM351	USD	5	0.06%	18,717	0.00%	3,743	48
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	113	1.36%	2,819,249	0.41%	24,949	39
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	65	0.78%	666,904	0.10%	10,260	63
ETFS NICKEL	NICK	GB00B15KY211	USD	8	0.10%	581,629	0.08%	72,704	52
ETFS SHORT NZD LONG GBP	NZGB	JE00B3YHSG97	GBX	2	0.02%	550	0.00%	275	20
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	123	1.48%	5,584,262	0.81%	45,401	22
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	8	0.10%	259,631	0.04%	32,454	16
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	20	0.24%	394,281	0.06%	19,714	28
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	4	0.05%	212,712	0.03%	53,178	22

Exchange Traded Commodities

Weekly Statistics - 21 November 2011 to 25 November 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	4	0.05%	35,014	0.01%	8,753	74
ETFS BRENT 2YR	OSB2	JE00B1YNWG12	USD	1	0.01%	608	0.00%	608	55
ETFS BRENT 3YR	OSB3	JE00B1YP7409	USD	1	0.01%	119,043	0.02%	119,043	79
ETFS WTI 1YR	OSW1	JE00B1YPB605	USD	8	0.10%	960,669	0.14%	120,084	117
ETFS WTI 2YR	OSW2	JE00B1YPB712	USD	4	0.05%	5,991	0.00%	1,498	65
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	137	1.65%	4,329,492	0.63%	31,602	54
ETFS PHYSICAL ALUMINIUM	PHAL	JE00B4MG1D30	USD	14	0.17%	11,050	0.00%	789	115
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	1134	13.64%	134,985,226	19.58%	119,035	10
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	13	0.16%	482,401	0.07%	37,108	67
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	669	8.05%	21,003,346	3.05%	31,395	30
ETFS PHYSICAL NICKEL	PHNI	JE00B3W0N983	USD	3	0.04%	11,372	0.00%	3,791	99
ETFS PHYSICAL LEAD	PHPB	JE00B45M6883	USD	1	0.01%	100	0.00%	100	80
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	105	1.26%	9,722,859	1.41%	92,599	39
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	157	1.89%	8,560,848	1.24%	54,528	29
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	50	0.60%	328,308	0.05%	6,566	38
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	385	4.63%	31,195,048	4.52%	81,026	16
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	274	3.30%	4,756,343	0.69%	17,359	49
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	6	0.07%	89,443	0.01%	14,907	67
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	5	0.06%	21,341	0.00%	4,268	36
ETFS SHORT AGRICULTURE DJ-UBSCI	SAGR	JE00B24DL056	USD	6	0.07%	8,251	0.00%	1,375	58
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	11	0.13%	71,635	0.01%	6,512	37
ETFS SHORT ALUMINIUM	SALU	JE00B24DK421	USD	5	0.06%	42,258	0.01%	8,452	47
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCN170	USD	18	0.22%	228,276	0.03%	12,682	45
ETFS SHORT AUD LONG USD £	SAUP	JE00B68GQZ83	GBX	6	0.07%	24,583	0.00%	4,097	39
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	66	0.79%	528,097	0.08%	8,001	65
ETFS SHORT CAD LONG USD £	SCDP	JE00B68GS291	GBX	2	0.02%	1,969	0.00%	985	21
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	2	0.02%	32,732	0.00%	16,366	135
ETFS SHORT CHF LONG USD £	SCHP	JE00B68GV776	GBX	4	0.05%	6,794	0.00%	1,699	22
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	3	0.04%	9,234	0.00%	3,078	104
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	311	3.74%	7,824,253	1.13%	25,158	21
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	15	0.18%	184,603	0.03%	12,307	50
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	39	0.47%	303,450	0.04%	7,781	100
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	80	0.96%	1,139,392	0.17%	14,242	30
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	55	0.66%	606,753	0.09%	11,032	21
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	37	0.45%	1,967,037	0.29%	53,163	14
ETFS SHORT GASOLINE	SGAS	JE00B24DKB91	USD	2	0.02%	79,907	0.01%	39,953	28
ETFS 3X SHORT GBP LONG USD	SGB3	JE00B3XJ8K03	USD	9	0.11%	142,197	0.02%	15,800	39
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	2	0.02%	14,538	0.00%	7,269	18
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	68	0.82%	1,254,241	0.18%	18,445	33
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	108	1.30%	140,264,743	20.34%	1,298,748	16
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	102	1.23%	2,022,707	0.29%	19,830	27
ETFS SHORT GRAINS DJ-UBSCI	SGRA	JE00B24DL387	USD	7	0.08%	132,666	0.02%	18,952	65
ETFS SHORT HEATING OIL	SHEA	JE00B24DKD16	USD	6	0.07%	338,258	0.05%	56,376	31
UBS ETC(UBS BBG CMCI SILVER IDX)EUR	SILE	CH0106347005	EUR	1	0.01%	14,763	0.00%	14,763	331
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	16	0.19%	87,941	0.01%	5,496	29
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WFM884	USD	9	0.11%	965,196	0.14%	107,244	44
ETFS SHORT JPY LONG USD £	SJPP	JE00B68GT596	GBX	2	0.02%	5,628	0.00%	2,814	23
ETFS SHORT JPY LONG USD	SJJP	JE00B68GT596	USD	1	0.01%	847,019	0.12%	847,019	20
ETFS SHORT LIVE CATTLE	SLCT	JE00B24DKG47	USD	2	0.02%	10,216	0.00%	5,108	72
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	2	0.02%	33,061	0.00%	16,531	127
ETFS SHORT LEAN HOGS	SLHO	JE00B24DKF30	USD	1	0.01%	2,084	0.00%	2,084	74
ETFS SILVER	SLVR	GB00B15KY328	USD	69	0.83%	2,524,984	0.37%	36,594	69
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	23	0.28%	1,155,938	0.17%	50,258	28
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	7	0.08%	30,503	0.00%	4,358	104
ETFS SHORT NZD LONG USD	SNZD	JE00B68GTN76	USD	4	0.05%	41,169	0.01%	10,292	19
ETFS SHORT NZD LONG USD £	SNZP	JE00B68GTN76	GBX	1	0.01%	13,594	0.00%	13,594	22
ETFS FORWARD SOFTS DJ-UBSCI-F3	SOFF	JE00B24DML30	USD	2	0.02%	36,666	0.01%	18,333	152
ETFS SHORT CRUDE OIL	SOIL	JE00B24DK975	USD	402	4.84%	14,004,467	2.03%	34,837	14
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	15	0.18%	188,040	0.03%	12,536	51
ETFS SOYBEAN OIL	SOYO	GB00B15KY435	USD	5	0.06%	340,512	0.05%	68,102	58
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	1	0.01%	150	0.00%	150	42
ISHARES PHYSICAL PALLADIUM ETC	SPDM	IE00B4556L06	GBX	4	0.05%	62,626	0.01%	15,656	59
ETFS SHORT PETROLEUM DJ-UBSCI	SPET	JE00B24DKW05	USD	1	0.01%	1,022	0.00%	1,022	26
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	4	0.05%	126,183	0.02%	31,546	44
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHWP62	GBX	7	0.08%	60,563	0.01%	8,652	46
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	8	0.10%	160,794	0.02%	20,099	84
ETFS SHORT SEK LONG USD	SSEK	JE00B68GV865	USD	1	0.01%	11,837	0.00%	11,837	34
ETFS SHORT SEK LONG USD £	SSEP	JE00B68GV865	GBX	4	0.05%	275,080	0.04%	68,770	36
ETFS SHORT SOFTS DJ-AIGCI	SSFT	JE00B24DL163	USD	4	0.05%	201,538	0.03%	50,384	103
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	154	1.85%	4,300,781	0.62%	27,927	65
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCWG09	GBX	18	0.22%	255,279	0.04%	14,182	37
SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VDT70	USD	2	0.02%	184,657	0.03%	92,328	43
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	14	0.17%	62,567	0.01%	4,469	53
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	29	0.35%	7,924,537	1.15%	273,260	111
ETFS SHORT TIN	STIM	JE00B2NFT203	USD	2	0.02%	1,479	0.00%	739	125
ETFS SUGAR	SUGA	GB00B15KY658	USD	36	0.43%	299,656	0.04%	8,324	73
UBS ETC(UBS BBG CMCI SUGAR IDX)EUR	SUGE	CH0106343368	EUR	1	0.01%	97,799	0.01%	97,799	170
UBS ETC(UBS BBG CMCI SUGAR IDX)GBP	SUGG	CH0106343160	GBP	1	0.01%	109,786	0.02%	109,786	171
ETFS 3X SHORT EUR LONG GBP	SUP3	JE00B3W0MY68	GBX	7	0.08%	51,130	0.01%	7,304	41
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	12	0.14%	143,656	0.02%	11,971	55
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TG7R50	GBX	2	0.02%	213,052	0.03%	106,526	45
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	14	0.17%	1,597,736	0.23%	114,124	87
ETFS TIN	TINM	JE00B2QY0H68	USD	2	0.02%	10,082	0.00%	5,041	220
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	6	0.07%	325,246	0.05%	54,208	24
ETFS SHORT EUR LONG GBP	URGB	JE00B45CYD99	GBX	2	0.02%	1,890	0.00%	945	19
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	9	0.11%	57,542	0.01%	6,394	21
ETFS SHORT USD LONG GBP	USGB	JE00B438PT24	GBX	2	0.02%	20,002	0.00%	10,001	17
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCLY57	GBX	12	0.14%	55,064	0.01%	4,589	39
ETFS WHEAT	WEAT	GB00B15KY765	USD	122	1.47%	2,409,831	0.35%	19,753	50
DB PHYSICAL COPPER ETC SEC 01/07/61	XCO1	GB00B65JPB96	USD	1	0.01%	22,593	0.00%	22,593	41
DB NATURAL GAS BOOSTER ETC	XCT2	GB00B438CS06	USD	1	0.01%	709	0.00%	709	91
DB AGRICULTURE BOOSTER ETC	XCT6	GB00B3WVJL25	USD	2	0.02%	63,829	0.01%	31,915	151
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SC0P31	USD	5	0.06%	1,702,030	0.25%	340,406	27
DB AGRICULTURE BOOSTER GBP HEDGED ETC	XCTS	GB00B3Q3KG91	GBX	1	0.01%	5,701	0.00%	5,701	118
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	51	0.61%	4,238,329	0.61%	83,104	19

Exchange Traded Commodities

Weekly Statistics - 21 November 2011 to 25 November 2011



London
Stock Exchange

Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	1	0.01%	2,410	0.00%	2,410	25
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	18	0.22%	128,038	0.02%	7,113	50
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	2	0.02%	38,082	0.01%	19,041	64
DB PHYSICAL PLATINIUM ETC	XPLA	GB00B57GJC05	USD	7	0.08%	358,318	0.05%	51,188	55
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	4	0.05%	78,864	0.01%	19,716	218
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	5	0.06%	116,773	0.02%	23,355	66
DB ETC URANIUM ETC SECURITIES 09/12/60	XURA	GB00B4JYWV66	USD	1	0.01%	6,051	0.00%	6,051	1152
ETFS ZINC	ZINC	GB00B15KY872	USD	7	0.08%	274,021	0.04%	39,146	31

Exchange Traded Notes

Weekly Statistics - 21 November 2011 to 25 November 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETN ON GOLD SPOT	GOLE	JE00B5PSMK77	EUR	2	5.13%	431,745	16.94%	215,873	19.2692
ETN ON GOLD SPOT	GOLG	JE00B3PMLY21	GBP	3	7.69%	753,375	29.56%	251,125	293.0717
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	16	41.03%	1,083,116	42.50%	67,695	55.5443
IPATH VSTOXX SHORT TERM FUTURES ETN	V SXG	DE000BC2KTT9	GBX	7	17.95%	231,616	9.09%	33,088	365.8535
IPATH S&P 500 VIX MID-TERM FUTURES ETN	VXIM	DE000BC1C7R4	GBX	4	10.26%	14,784	0.58%	3,696	295.3374
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	7	17.95%	33,821	1.33%	4,832	296.6003

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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.