

Exchange Traded Funds

Weekly Statistics - 23 January 2012 to 27 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
FTSE ALL-SHARE TR	8H80	LU0488316489	GBX	3	0.04%	6,059	0.00%	2,020	115
SPDR MSCI ACWI ETF \$	ACWD	IE00B4425B48	USD	2	0.03%	2,793	0.00%	1,397	71
AMUNDI ETF MSCI EUROPE EX UK	AEXK	FR0010988642	GBX	1	0.01%	5,986	0.00%	5,986	28
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	9	0.12%	44,113	0.01%	4,901	207
ETFX DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	3	0.04%	6,561	0.00%	2,187	94
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	4	0.05%	15,491	0.00%	3,873	42
RBS MARKET ACCESS DAXGLOBAL ASIA IDX FND	ASDX	LU0259323235	GBP	3	0.04%	62,595	0.01%	20,865	140
ETFX DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	2	0.03%	19,987	0.00%	9,994	206
ETFX DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	6	0.08%	31,517	0.00%	5,253	119
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	74	0.96%	687,653	0.11%	9,293	42
AMUNDI ETF MSCI BRAZIL	BRZ	FR0010821793	USD	2	0.03%	248,778	0.04%	124,389	73
AMUNDI ETF MSCI EUROPE BANKS	CB5	FR0010688176	GBX	3	0.04%	5,172	0.00%	1,724	21
CS ETF (IE) ON IBOXX EUR GOVT 7-10	CBE0	IE00B3VTN290	EUR	1	0.01%	552	0.00%	552	70
CS ETF (IE) ON IBOXX EUR GOVT 1-3	CBE3	IE00B3VTMJ91	EUR	1	0.01%	175,337	0.03%	175,337	36
CS ETF (IE) ON IBOXX EUR GOVT 3-7	CBE7	IE00B3VTML14	EUR	1	0.01%	180,955	0.03%	180,955	40
CS ETF (IE) ON IBOXX USD INFL. LINKED	CBIU	IE00B3VTPS97	USD	1	0.01%	25,958	0.00%	25,958	67
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	1	0.01%	82,805	0.01%	82,805	87
CS ETF (IE) ON MSCI EM ASIA £	CEA1	IE00B5L8K969	GBX	1	0.01%	135,198	0.02%	135,198	59
CS ETF (IE) ON MSCI EM LATIN AMERICA	CEML	IE00B5KMF747	USD	1	0.01%	101,380	0.02%	101,380	83
CS ETF (IE) ON MSCI EMU	CEU	IE00B53QG562	EUR	1	0.01%	930,796	0.15%	930,796	50
AMUNDI ETF MSCI EUROPE	CEUR	FR0010655696	GBX	1	0.01%	126,141	0.02%	126,141	15
AMUNDI ETF MSCI FRANCE	CFR	FR0010655704	GBX	1	0.01%	1,004	0.00%	1,004	8
AMUNDI ETF MSCI GERMANY	CG1	FR0010655712	GBX	3	0.04%	636,145	0.10%	212,048	27
AMUNDI ETF MSCI ITALY	CI1	FR0010655720	GBX	6	0.08%	41,411	0.01%	6,902	12
AMUNDI ETF MSCI INDIA	CI2	FR0010713727	GBX	3	0.04%	299,174	0.05%	99,725	56
AMUNDI ETF MSCI INDIA	CI2U	FR0010869784	USD	1	0.01%	269,465	0.04%	269,465	56
CS ETF (IE) ON DOW JONES INDUS.AVERAGE £	CID1	IE00B53L4350	GBX	1	0.01%	2,049	0.00%	2,049	42
CS ETF (IE) ON DOW JONES INDUS.AVERAGE	CIND	IE00B53L4350	USD	1	0.01%	101,787	0.02%	101,787	41
AMUNDI ETF MSCI JAPAN - A	CJ1	FR0010688242	GBX	1	0.01%	65,403	0.01%	65,403	25
CS ETF (IE) ON MSCI JAPAN LARGE CAP	CJPL	IE00B3VVM213	GBX	2	0.03%	188,928	0.03%	94,464	41
CS ETF (IE) ON MSCI KOREA £	CKR1	IE00B5W4TY14	GBX	2	0.03%	397,249	0.06%	198,625	60
CS ETF (LUX) ON MSCI EMERGING MARKETS £	CM1	LU0254097446	GBX	1	0.01%	100,440	0.02%	100,440	54
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD £	CMFP	IE00B4WPHX27	GBX	4	0.05%	18,319	0.00%	4,580	59
CS ETF (IE) ON MSCI EM LATIN AMERICA £	CML1	IE00B5KMF747	GBX	1	0.01%	101,385	0.02%	101,385	83
AMUNDI ETF MSCI EMU	CMU	FR0010655688	USD	1	0.01%	221,462	0.04%	221,462	16
CS ETF (IE) ON MSCI MEXICO CAPPED	CMXC	IE00B5WHFQ43	GBX	1	0.01%	51,527	0.01%	51,527	68
CS ETF (IE) ON NASDAQ 100	CNDX	IE00B53SZB19	USD	1	0.01%	5,547	0.00%	5,547	30
CS ETF (IE) ON NIKKEI 225	CNKY	IE00B52MJD48	GBX	1	0.01%	2,763	0.00%	2,763	20
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	9	0.12%	6,165	0.00%	685	30
ETFX DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	2	0.03%	656	0.00%	328	935
LYXOR ETF MSCI AC ASIA EX JAP CONS.STAPE	COSG	FR0010934877	GBX	4	0.05%	49,130	0.01%	12,282	79
AMUNDI ETF MSCI PACIFIC EX JAPAN - A	CP9	FR0010713669	GBX	1	0.01%	353,288	0.06%	353,288	42
CS ETF (IE) ON MSCI PACIFIC EX JAPAN £	CPJ1	IE00B52MJY50	GBX	2	0.03%	16,118	0.00%	8,059	60
CS ETF (IE) ON MSCI RUSSIA £	CRU1	IE00B5V87390	GBX	8	0.10%	1,348,768	0.21%	168,596	43
AMUNDI ETF MSCI SPAIN	CS1	FR0010655746	GBX	1	0.01%	272,343	0.04%	272,343	14
CS ETF (IE) ON EURO STOXX 50 £	CS51	IE00B53L3W79	GBX	3	0.04%	427,193	0.07%	142,398	34
CS ETF (IE) ON MSCI CHILE	CSSL	IE00B5NLL897	USD	2	0.03%	82,533	0.01%	41,267	86
CS ETF (IE) ON MSCI EUROPE £	CSE1	IE00B53QFR17	GBX	1	0.01%	52,292	0.01%	52,292	35
CS ETF (IE) ON MSCI KOREA	CSKR	IE00B5W4TY14	USD	1	0.01%	118,270	0.02%	118,270	59
CS ETF (IE) ON S&P 500	CSPX	IE00B5BMR087	USD	6	0.08%	6,728,909	1.06%	1,121,485	21
CS ETF (IE) ON MSCI RUSSIA	CSRU	IE00B5V87390	USD	4	0.05%	708,861	0.11%	177,215	44
CS ETF (IE) ON MSCI TAIWAN	CSTW	IE00B5VL1928	USD	2	0.03%	211,562	0.03%	105,781	57
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	6	0.08%	694,240	0.11%	115,707	74
AMUNDI ETF MSCI SWITZERLAND - A	CSW	FR0010655753	GBX	1	0.01%	356,280	0.06%	356,280	17
CS ETF (IE) ON MSCI TAIWAN £	CTW1	IE00B5VL1928	GBX	2	0.03%	209,632	0.03%	104,820	58
CS ETF (IE) ON MSCI USA £	CU1	IE00B52SFT06	GBX	1	0.01%	36,560	0.01%	36,560	21
AMUNDI ETF MSCI USA - A	CU2	FR0010688275	GBX	1	0.01%	129,144	0.02%	129,144	18
AMUNDI ETF MSCI UK	CUK	FR0010655761	GBX	1	0.01%	346,665	0.05%	346,665	15
CS ETF (IE) ON FTSE 100	CUKX	IE00B53HP851	GBX	3	0.04%	516,883	0.08%	172,294	14
CS ETF (IE) ON MSCI USA LARGE CAP	CUSL	IE00B3VWLJ14	USD	2	0.03%	7,374,806	1.17%	3,687,403	40
CS ETF (IE) ON MSCI USA SMALL CAP	CUSS	IE00B3VVM098	USD	1	0.01%	105,151	0.02%	105,151	36
AMUNDI ETF MSCI WORLD - B	CW8U	FR0010871160	USD	1	0.01%	354,202	0.06%	354,202	15
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	16	0.21%	215,009	0.03%	13,438	41
ISHARES S&P EMERGING MKTS INFRASTRUCTURES	DEIN	IE00B2NPL135	USD	8	0.10%	178,061	0.03%	22,258	73
ETFX DAX 2X LONG FUND	DEL2	IE00B4QNH688	EUR	5	0.06%	460,469	0.07%	92,094	113
ETFX DAX 2X SHORT FUND	DES2	IE00B4QNHZ41	EUR	3	0.04%	196,452	0.03%	65,484	116
LYXOR ETF EUROSTOXX50 DIVIDENDS	DIV	FR0010869529	EUR	4	0.05%	314,311	0.05%	78,578	97
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	4	0.05%	68,083	0.01%	17,021	26
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXMM0	GBX	17	0.22%	254,042	0.04%	14,944	32
ETFX DAX 2X LONG FUND	DL2P	IE00B4QNH688	GBX	10	0.13%	238,266	0.04%	23,827	46
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	15	0.19%	221,200	0.03%	14,747	48
ETFX DAX 2X SHORT FUND	DS2P	IE00B4QNHZ41	GBX	22	0.28%	563,908	0.09%	25,632	41
SPDR S&P EMERGING MARKETS DIVIDEND ETF \$	EDVD	IE00B6YX5B26	USD	1	0.01%	6,300	0.00%	6,300	116
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	2	0.03%	58,653	0.01%	29,326	46
ISHARES BARCAP EURO CORP BOND EX-FI 1-5£	EEEX	IE00B4LSZY03	GBP	1	0.01%	32,878	0.01%	32,878	389
ISHARES BARCAP EURO CORP BOND EX-FINE	EEFX	IE00B4LSZG21	GBP	4	0.05%	174,600	0.03%	43,650	19
ISHARES BARCAP GLOBAL INFLATION-LINK BND	EGIL	IE00B3B8PX14	EUR	1	0.01%	9,632	0.00%	9,632	49
SPDR MSCI EM ASIA ETF \$	EMAD	IE00B466KX20	USD	1	0.01%	57,656	0.01%	57,656	99
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	1	0.01%	39,173	0.01%	39,173	86
SPDR BARCAP EM LOCAL BOND ETF	EMDL	IE00B4613386	GBP	7	0.09%	71,291	0.01%	10,184	86
SPDR S&P EMERGING MARKETS DIVIDEND ETF	EMDV	IE00B6YX5B26	GBP	11	0.14%	115,495	0.02%	10,500	351
PIMCO EMERGING MARKETS BOND INDEX ETF	EMLB	IE00B4P11460	USD	2	0.03%	366,500	0.06%	183,250	744
SPDR MSCI EM LATIN AMERICA ETF \$	EMLD	IE00B454X613	USD	1	0.01%	109,063	0.02%	109,063	159
SPDR MSCI EM EUROPE ETF \$	EMOD	IE00B431K857	USD	1	0.01%	91,037	0.01%	91,037	126
SPDR MSCI EMERGING MARKETS ETF \$	EMRD	IE00B469F816	USD	1	0.01%	149,557	0.02%	149,557	100
SPDR MSCI EMRG MRKTS SM CAP ETF \$	EMSD	IE00B48X4842	USD	1	0.01%	100,024	0.02%	100,024	114
SPDR MSCI EMERGING MARKETS SMALL CAP ETF	EMSM	IE00B48X4842	GBP	1	0.01%	2,965	0.00%	2,965	282
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	62	0.80%	1,135,345	0.18%	18,312	17
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	65	0.84%	3,286,400	0.52%	50,560	21
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	4	0.05%	184,449	0.03%	46,112	20
LYXOR ETF MSCI WORLD FINANCIALS TR £	FING	LU0533033071	GBX	1	0.01%	97,488	0.02%	97,488	78
LYXOR ETF FTSE ALL SHARE ORD SHS NPV	FTAS	LU0410625002	GBX	6	0.08%	81,611	0.01%	13,602	280
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	74	0.96%	1,371,685	0.22%	18,536	27
LYXOR ETF IBOXX £ GILTS	GILS	FR0010961029	GBX	3	0.04%	12,154	0.00%	4,051	40
RBS MARKET ACCESS NYSE ARCA GOLD BUGS IF	GOLB	LU0259322260	GBP	1	0.01%	944	0.00%	944	87

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
HSBC EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	10	0.13%	845,190	0.13%	84,519	24
HSBC MSCI BRAZIL ETF £	HBRL	IE00B5W34K94	GBX	2	0.03%	9,763	0.00%	4,882	70
HSBC MSCI CDN USD	HCAD	IE00B51B7202	USD	14	0.18%	159,145	0.03%	11,367	63
HSBC MSCI CDN	HCAN	IE00B51B7202	GBX	2	0.03%	3,982	0.00%	1,991	61
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	7	0.09%	331,385	0.05%	47,341	62
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	2	0.03%	109,584	0.02%	54,792	63
HSBC MSCI KR ETF SHS OF NPV \$	HKOD	IE00B3Z0X395	USD	1	0.01%	100,142	0.02%	100,142	78
HSBC MSCI KR ETF SHS OF NPV	HKOR	IE00B3Z0X395	GBX	3	0.04%	939,594	0.15%	313,198	80
LYXOR ETF MSCI WORLD HEALTH CARE TR £	HLTG	LU0533033311	GBX	1	0.01%	2,180	0.00%	2,180	78
HSBC MSCI BRAZIL ETF	HMBR	IE00B5W34K94	USD	1	0.01%	6,284	0.00%	6,284	67
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	14	0.18%	1,189,905	0.19%	84,993	69
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	11	0.14%	51,380	0.01%	4,671	126
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	1	0.01%	99,445	0.02%	99,445	110
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5SSQT16	GBX	56	0.72%	398,422	0.06%	7,115	227
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5SSQT16	USD	4	0.05%	1,150,402	0.18%	287,600	164
HSBC MSCI EUROPE ETF	HMEU	IE00B5BD5K76	GBX	9	0.12%	51,896	0.01%	5,766	36
HSBC MSCI MEXICO CAPPED ETF	HMEY	IE00B3QMYK80	GBX	1	0.01%	99,313	0.02%	99,313	172
HSBC MSCI EM FAR EAST ETF \$	HMFD	IE00B5LP3W10	USD	2	0.03%	233,260	0.04%	116,630	79
HSBC MSCI EM FAR EAST ETF	HMFE	IE00B5LP3W10	GBX	1	0.01%	115,600	0.02%	115,600	80
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	2	0.03%	263,060	0.04%	131,530	27
HSBC MSCI JAPAN ETF	HMJY	IE00B5VX7566	GBX	19	0.25%	643,248	0.10%	33,855	30
HSBC MSCI EM LATIN AMERICA ETF	HMLA	IE00B4TS3815	GBX	4	0.05%	93,762	0.01%	23,441	147
HSBC MSCI EM LATIN AMERICA ETF \$	HMLD	IE00B4TS3815	USD	1	0.01%	92,437	0.01%	92,437	142
HSBC MSCI USA ETF \$	HMOD	IE00B5WFQ436	USD	5	0.06%	2,494,694	0.39%	498,939	28
HSBC MSCI USA ETF	HMUS	IE00B5WFQ436	GBX	57	0.74%	5,883,544	0.93%	103,220	22
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	2	0.03%	37,355	0.01%	18,678	43
HSBC MSCI WORLD ETF	HMWV	IE00B4X9L533	GBX	24	0.31%	137,713	0.02%	5,738	38
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8257	USD	15	0.19%	194,587	0.03%	12,972	76
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8257	GBX	59	0.76%	369,721	0.06%	6,266	85
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	8	0.10%	1,125,978	0.18%	140,747	83
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	11	0.14%	1,420,461	0.22%	129,133	85
HSBC FTSE EPRA \$	HPRD	IE00B5L01S80	USD	2	0.03%	1,260,625	0.20%	630,312	63
HSBC FTSE EPRA £	HPRO	IE00B5L01S80	GBX	3	0.04%	15,852	0.00%	5,284	72
HSBC MSCI RUSSIA CAPPED ETF \$	HRUD	IE00B5LJZQ16	USD	5	0.06%	471,902	0.07%	94,380	78
HSBC S&P BRIC 40 ETF \$	HHSR	IE00B5YK706	USD	1	0.01%	60,523	0.01%	60,523	204
HSBC S&P BRIC 40 ETF	HSPB	IE00B5YK706	GBX	2	0.03%	60,852	0.01%	30,426	187
HSBC S&P 500 ETF \$	HSPD	IE00B5KQNG97	USD	21	0.27%	67,715,420	10.71%	3,224,544	23
HSBC S&P 500 ETF	HSPX	IE00B5KQNG97	GBX	49	0.63%	61,986,264	9.81%	1,265,026	13
HSBC MSCI TURKEY ETF \$	HTRD	IE00B5BRQB73	USD	2	0.03%	116,769	0.02%	58,384	65
HSBC MSCI TURKEY ETF	HTRY	IE00B5BRQB73	GBX	2	0.03%	116,613	0.02%	58,307	74
HSBC MSCI TAIWAN ETF \$	HTWD	IE00B3S1J086	USD	1	0.01%	134,719	0.02%	134,719	78
HSBC MSCI TAIWAN ETF	HTWN	IE00B3S1J086	GBX	1	0.01%	92,755	0.01%	92,755	83
HSBC FTSE 100 ETF	HUKX	IE00B42TW061	GBX	189	2.44%	12,369,004	1.96%	65,444	13
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	2	0.03%	163,027	0.03%	81,513	110
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	2	0.03%	198,907	0.03%	99,454	120
ISHARES S&P 500 (ACC)	IACC	IE00B4LZD999	USD	2	0.03%	6,428	0.00%	3,214	17
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	2	0.03%	27,449	0.00%	13,725	11
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30£	IAPD	IE00B14X4T88	GBX	19	0.25%	93,092	0.01%	4,900	48
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	15	0.19%	46,691	0.01%	3,113	88
S&P COMMODITY PRODUCERS GOLD	IAUP	IE00B6R52036	USD	9	0.12%	1,769,718	0.28%	196,635	397
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	2	0.03%	205,056	0.03%	102,528	34
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	2	0.03%	3,638	0.00%	1,819	41
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	28	0.36%	813,805	0.13%	29,064	26
ISHARES BARCAP EURO TREASURY BND 0-1£	IBGE	IE00B3FH7618	GBP	1	0.01%	379,548	0.06%	379,548	32
ISHARES BARCAP EURO GOVERNMENT BOND 15-30£	IBGL	IE00B1FZS913	GBP	2	0.03%	3,486	0.00%	1,743	36
ISHARES BARCAP EURO GOVERNMENT BOND 7-10£	IBGM	IE00B1FZS913	GBP	2	0.03%	7,006	0.00%	3,503	22
ISHARES BARCAP EURO GOVERNMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	9	0.12%	182,168	0.03%	20,241	19
ISHARES BARCAP EURO GOVERNMENT BOND 3-5£	IBGX	IE00B1FZS681	GBP	1	0.01%	589,678	0.09%	589,678	20
ISHARES BARCAP EURO GOVERNMENT BND 5-7£	IBGY	IE00B4WJXG34	GBP	1	0.01%	2,932	0.00%	2,932	20
ISHARES BARCAP EURO GOVERNMENT BD 10-15£	IBGZ	IE00B4WJXJ41	GBP	1	0.01%	1,370	0.00%	1,370	31
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	26	0.34%	1,585,692	0.25%	60,988	15
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	21	0.27%	835,189	0.13%	39,771	9
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	55	0.71%	2,877,293	0.46%	52,314	44
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	6	0.08%	28,800	0.00%	4,800	39
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B80Z75	EUR	3	0.04%	46,036	0.01%	15,345	414
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30\$	IDAP	IE00B14X4T88	USD	5	0.06%	25,635	0.00%	5,127	76
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	24	0.31%	559,598	0.09%	23,317	6
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	15	0.19%	381,889	0.06%	25,459	45
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	15	0.19%	31,888	0.01%	2,126	50
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	33	0.43%	3,601,334	0.57%	109,131	30
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IDFE	IE00B2QWDR12	USD	4	0.05%	1,289,379	0.20%	322,345	85
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	26	0.34%	913,697	0.14%	35,142	36
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	26	0.34%	1,327,417	0.21%	51,054	29
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	IDIN	IE00B1FZS467	USD	1	0.01%	77,000	0.01%	77,000	134
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDJG	IE00B0M62V02	GBX	7	0.09%	30,731	0.00%	4,390	16
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDR88	USD	4	0.05%	331,539	0.05%	82,885	63
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	5	0.06%	199,531	0.03%	39,906	20
MSCI KOREA	IDKO	IE00B0M63391	USD	6	0.08%	44,688	0.01%	7,448	48
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	9	0.12%	226,745	0.04%	25,194	19
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWCY14	USD	8	0.10%	98,743	0.02%	12,343	41
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	1	0.01%	107,546	0.02%	107,546	122
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	2	0.03%	100,893	0.02%	50,447	67
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	10	0.13%	15,203,727	2.41%	1,520,373	17
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZSC47	USD	14	0.18%	10,238,875	1.62%	731,348	32
MSCI TAIWAN	IDTW	IE00B0M63623	USD	11	0.14%	614,677	0.10%	55,880	47
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUP	IE00B1FZSF77	USD	4	0.05%	120,240	0.02%	30,060	44
S&P 500	IDUS	IE0031442068	USD	186	2.40%	11,624,305	1.84%	62,496	6
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	19	0.25%	157,801	0.02%	8,305	22
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	11	0.14%	229,338	0.04%	20,849	52
MSCI WORLD	IDWR	IE00B0M62Q58	USD	39	0.50%	59,314,803	9.38%	1,520,892	12
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	1	0.01%	220,001	0.03%	220,001	55
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	8	0.10%	1,713,108	0.27%	214,138	27
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DKXQ41	EUR	53	0.68%	611,236	0.10%	11,533	54
ISHARES BARCAP EURO CORPORATE BND£	IEBC	IE00B3F81R35	GBP	4	0.05%	8,120	0.00%	2,030	29
ISHARES DJ EM SELECT DIVIDEND \$	IEDY	IE00B652H904	USD	7	0.09%	553,526	0.09%	79,075	583

Exchange Traded Funds

Weekly Statistics - 23 January 2012 to 27 January 2012



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	325	4.20%	11,571,710	1.83%	35,605	26
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	411	5.31%	1,343,724	0.21%	3,269	45
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WXJG64	EUR	3	0.04%	3,197	0.00%	1,066	31
ISHARES BARCAP EURO TREASURY BOND 0-1	IEGE	IE00B3FH7618	EUR	1	0.01%	381,573	0.06%	381,573	254
ISHARES BARCAP EURO GOVNMNT BOND 7-10	IEGM	IE00B1FZS806	EUR	1	0.01%	75,656	0.01%	75,656	22
ISHARES BARCAP EURO GOVERNMENT BOND 3-5	IEGX	IE00B1FZS681	EUR	4	0.05%	441,237	0.07%	110,309	20
ISHARES BARCAP EURO GOVERNMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	2	0.03%	20,877	0.00%	10,439	20
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	2	0.03%	52,995	0.01%	26,498	58
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	38	0.49%	15,771,942	2.50%	415,051	41
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	10	0.13%	933,738	0.15%	93,374	78
ISHARES BARC CAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH52	USD	10	0.13%	477,982	0.08%	47,798	505
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	34	0.44%	1,535,931	0.24%	45,174	80
ISHARES DOW JONES EUROPE SUSTAIN.SCREENE	IESG	IE00B52VJ196	GBX	1	0.01%	171	0.00%	171	49
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	5	0.06%	25,780	0.00%	5,156	21
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	4	0.05%	124,289	0.02%	31,072	22
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	79	1.02%	3,554,383	0.56%	44,992	20
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4LSZV03	EUR	84	1.08%	599,101	0.09%	7,132	61
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4LSZG21	EUR	57	0.74%	7,105,955	1.12%	124,666	20
ISHARES MSCI AC FAR EAST EX JAPAN	IEFY	IE00B0M63730	GBX	151	1.95%	9,623,318	1.52%	63,731	31
ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB\$	IGCC	IE00B3F81623	USD	4	0.05%	530,877	0.08%	132,719	205
ISHARES BARCAP GLOBAL INFLATION-LINK BD\$	IGIL	IE00B3B8PX14	USD	4	0.05%	68,921	0.01%	17,230	458
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IGLO	IE00B3F81K65	USD	3	0.04%	33,801	0.01%	11,267	31
ISHARES FTSE UK GILTS 0-5 £	IGLS	IE00B4WXJK79	GBP	133	1.72%	4,983,298	0.79%	37,468	12
ISHARES S&P UK ALL STKS GILT	IGLT	IE00B1FZS830	GBP	147	1.90%	3,579,107	0.57%	24,348	16
ISHARES DOW JONES GLOBAL SUSTAIN.SCREENE	IGSG	IE00B57X3V84	GBX	3	0.04%	28,178	0.00%	9,393	80
ISHARES DOW JONES GLOBAL SUSTAIN.SCREEN	IGSU	IE00B57X3V84	USD	1	0.01%	938,166	0.15%	938,166	82
ISHARES S&P500 MONTHLY GBP HEDGED	IGUS	IE00B3Y8X563	GBX	19	0.25%	102,590	0.02%	5,399	26
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IGWD	IE00B42Y9229	GBX	23	0.30%	273,081	0.04%	11,873	151
ISHARES S&P GLBL WATER	IHZO	IE00B1TXKK27	GBX	19	0.25%	122,264	0.02%	6,435	89
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IHYG	IE00B66F4759	EUR	61	0.79%	12,304,690	1.95%	201,716	25
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IHYU	IE00B4PY7Y77	USD	6	0.08%	682,708	0.11%	113,785	799
ISHARES MSCI JAPAN (ACC)	IJPA	IE00B4L5YX21	USD	6	0.08%	862,839	0.14%	143,807	29
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IJPE	IE00B4Z2Z5J4	EUR	3	0.04%	95,391	0.02%	31,797	277
ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	GBX	98	1.27%	1,492,053	0.24%	15,225	19
ISHARES MSCI JAPAN \$	IJPU	IE00B02KXH56	USD	2	0.03%	42,396	0.01%	21,198	290
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	17	0.22%	246,871	0.04%	14,522	45
ISHARES MSCI EUROPE (ACC)	IMEA	IE00B4K48X80	EUR	1	0.01%	43,259	0.01%	43,259	21
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	36	0.46%	1,564,252	0.25%	43,451	21
ISHARES FTSE MIB	IMIB	IE00B1XNH568	GBX	17	0.22%	1,150,858	0.18%	67,698	56
SPDR MSCI ACWI IMI ETF \$	IMID	IE00B3YLTV66	USD	2	0.03%	25,390	0.00%	12,695	101
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	31	0.40%	1,140,394	0.18%	36,787	23
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZS467	GBX	8	0.10%	35,349	0.01%	4,419	575
ISHARES GLOBAL CLEAN ENERGY	INGR	IE00B1XNHX34	GBX	5	0.06%	7,636	0.00%	1,527	114
ISHARES BARCAP £ INDEX-LINKED GILTS	INXG	IE00B1FZSD53	GBP	252	3.25%	12,542,796	1.98%	49,773	29
S&P COMMODITY PRODUCERS OIL AND GAS	IOGP	IE00B6R51218	USD	6	0.08%	170,237	0.03%	28,373	153
SHARES MSCI POLAND	IPL	IE00B4M7GH52	USD	3	0.04%	363,431	0.06%	121,144	47
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBX	8	0.10%	120,125	0.02%	15,016	42
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	3	0.04%	25,311	0.00%	8,437	94
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	24	0.31%	335,254	0.05%	13,969	43
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52XQP83	USD	6	0.08%	746,591	0.12%	124,432	416
ISHARES MSCI RUSSIA CAPPED SWAP \$	IRSS	IE00B3Y06D14	USD	3	0.04%	380,443	0.06%	126,814	55
ISHARES MARKIT IBOXX £ CORP BD 1-5	IS15	IE00B5L65R35	GBP	45	0.58%	1,353,152	0.21%	30,070	70
ISHARES V MSCI ACWI	ISAC	IE00B6R52259	USD	1	0.01%	14,961	0.00%	14,961	39
S&P COMMODITY PRODUCERS AGRIBUSINESS	ISAG	IE00B6R52143	USD	2	0.03%	68,188	0.01%	34,094	1029
ISHARES MSCI USA \$	ISAM	IE00B60YJV07	USD	2	0.03%	54,708	0.01%	27,354	21
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	30	0.39%	2,645,406	0.42%	88,180	84
ISHARES MSCI USA ISLAMIC	ISDU	IE00B296QM64	USD	3	0.04%	498,333	0.08%	166,111	41
ISHARES MSCI WORLD ISLAMIC	ISDW	IE00B27YCN58	USD	2	0.03%	191,949	0.03%	95,974	61
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	2	0.03%	356	0.00%	178	75
ISHARES FTSE 100	ISF	IE0005042456	GBX	1347	17.39%	62,954,860	9.96%	46,737	4
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	18	0.23%	144,765	0.02%	8,043	162
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDY88	GBX	5	0.06%	31,805	0.01%	6,361	90
ISHARES S&P SMALLCAP 600	ISP6	IE00B2QWCY14	GBX	9	0.12%	53,048	0.01%	5,894	51
ISHARES MSCI USA ISLAMIC	ISUS	IE00B296QM64	GBX	1	0.01%	64,481	0.01%	64,481	41
ISHARES MSCI WORLD ISLAMIC	ISWD	IE00B27YCN58	GBX	1	0.01%	203	0.00%	203	64
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	97	1.25%	4,963,143	0.79%	51,166	19
ISHARES MSCI TURKEY	ITKY	IE00B1FZS574	GBX	16	0.21%	83,783	0.01%	5,236	80
ISHARES BARCAP £ TIPS	ITPS	IE00B1FZSC47	GBP	18	0.23%	327,400	0.05%	18,189	29
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	24	0.31%	607,278	0.10%	25,303	44
ISHARES BARCLAYS CAPITAL US AGG BOND	IUAG	IE00B44CGS96	USD	7	0.09%	432,183	0.07%	61,740	240
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	169	2.18%	2,278,705	0.36%	13,483	26
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	52	0.67%	651,013	0.10%	12,519	38
ISHARES S&P 500	IUSA	IE0031442068	GBX	520	6.71%	22,604,798	3.58%	43,471	6
ISHARES S&P500 MONTHLY EURO HEDGED	IUSE	IE00B3ZV0W18	EUR	4	0.05%	274,791	0.04%	68,698	25
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	9	0.12%	144,994	0.02%	16,110	46
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	3	0.04%	3,076,094	0.49%	1,025,365	54
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IWDE	IE00B441G979	EUR	1	0.01%	1,620	0.00%	1,620	98
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	62	0.80%	2,090,479	0.33%	33,717	53
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	113	1.46%	11,587,599	1.83%	102,545	14
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IWXU	IE00B4WXJF27	USD	6	0.08%	1,012,115	0.16%	168,686	50
ISHARES MSCI EUROPE EX-EMU \$	IXMU	IE00B4WXJC95	USD	1	0.01%	47,689	0.01%	47,689	45
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	100	1.29%	3,242,001	0.51%	32,420	9
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	4	0.05%	1,500,159	0.24%	375,040	489
LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD	LBRU	FR0010499731	USD	3	0.04%	83,554	0.01%	27,851	44
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	4	0.05%	21,150	0.00%	5,288	47
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	16	0.21%	172,488	0.03%	10,780	46
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	5	0.06%	163,236	0.03%	32,647	89
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LCNE	FR0010455493	GBX	11	0.14%	147,248	0.02%	13,386	36
LYXOR ETF CRB NON EGY (REUTERS/JEFF) \$	LCNU	FR0010455493	USD	1	0.01%	74,147	0.01%	74,147	33
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTU	FR0010455485	USD	4	0.05%	413,112	0.07%	103,278	32
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	31	0.40%	1,968,045	0.31%	63,485	46
LYXOR ETF EUROSTOXX50 DIVIDENDS £	LDIV	FR0010869529	GBX	3	0.04%	81,178	0.01%	27,059	97
ETF DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QJN991	GBX	5	0.06%	200,661	0.03%	40,132	460
LYXOR ETF EAST EUROPE (CECE EXT EUR) GBP	LEEU	FR0010542043	GBX	1	0.01%	4,727	0.00%	4,727	55
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	11	0.14%	83,112	0.01%	7,556	82

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 MSCI EMERGING MARKETS (GBP) \$	LEMU	FR0010526780	USD	2	0.03%	87,024	0.01%	43,512	83
ETF DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QJN9G1	EUR	2	0.03%	131,956	0.02%	65,978	84
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	10	0.13%	39,196	0.01%	3,920	95
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	3	0.04%	54,784	0.01%	18,261	37
LYXOR ETF DJ INDUST AVERAGE (GBP) USD	LINU	FR0010551622	USD	2	0.03%	88,863	0.01%	44,431	56
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	1	0.01%	72,596	0.01%	72,596	143
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 £	LKUU	FR0010614834	GBX	1	0.01%	2,978	0.00%	2,978	147
LYXOR ETF MSCI EM LATIN AMERICA (GBP)	LLAT	FR0010526764	GBX	1	0.01%	3	0.00%	3	61
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	1	0.01%	2,485	0.00%	2,485	52
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	2	0.03%	38,270	0.01%	19,135	37
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	18	0.23%	124,571	0.02%	6,921	56
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	3	0.04%	103,344	0.02%	34,448	64
ISHARES MARKIT IBOX \$ CORPORATE BOND	LQDE	IE0032895942	USD	39	0.50%	37,279,903	5.90%	955,895	39
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	2	0.03%	254,339	0.04%	127,170	74
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) \$	LSAU	FR0010465633	USD	1	0.01%	32,567	0.01%	32,567	69
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	4	0.05%	4,927	0.00%	1,232	22
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	17	0.22%	938,817	0.15%	55,225	52
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	11	0.14%	452,601	0.07%	41,146	72
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	75	0.97%	736,531	0.12%	9,820	79
ETF FTSE 100 LEVERAGED 2X FUND	LWU2	IE00B4QJNJJ23	GBX	94	1.21%	4,449,738	0.70%	47,338	38
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	7	0.09%	52,512	0.01%	7,502	83
LYXOR ETF MSCI WORLD MATERIALS TR	MATW	LU0533034046	USD	3	0.04%	502,533	0.08%	167,511	76
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	234	3.02%	3,671,842	0.58%	15,692	25
PIMCO USD SHORT MATURITY SOURCE ETF	MINT	IE00B67B7N93	USD	4	0.05%	160,318	0.03%	40,080	9
TOPS GLOBAL ALPHA ETF EUR SHS	MWTE	IE00B50TKR85	EUR	1	0.01%	529,087	0.08%	529,087	n/a
TOPS GLOBAL ALPHA ETF GBP SHS	MWTS	IE00B51SRD92	GBX	1	0.01%	887,607	0.14%	887,607	n/a
MSCI BRAZIL SOURCE ETF	MXBS	IE00B4MYWN47	USD	2	0.03%	105,275	0.02%	52,637	56
MSCI CHINA SOURCE ETF	MXCS	IE00B4LWX21	USD	14	0.18%	1,029,254	0.16%	73,518	38
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWWV88	USD	16	0.21%	1,630,071	0.26%	101,879	36
MSCI INDIA SOURCE ETF	MXIS	IE00B4Z17P98	USD	5	0.06%	529,828	0.08%	105,966	49
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	79	1.02%	2,944,562	0.47%	37,273	17
MSCI WORLD SOURCE ETF	MXWO	IE00B60SX394	USD	1	0.01%	204,203	0.03%	204,203	24
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	15	0.19%	90,656	0.01%	6,044	57
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	5	0.06%	65,753	0.01%	13,151	57
LYXOR ETF MSCI WORLD ENERGY TR	NRGW	LU0533032776	USD	2	0.03%	21,909	0.00%	10,955	305
ETF WNA GLOBAL NUCLEAR ENERGY FUND	NUKE	IE00B3C94706	USD	2	0.03%	21,975	0.00%	10,988	90
ETF WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	6	0.08%	26,275	0.00%	4,379	94
ISHARES DAX (OTC)	O006	DE0005933931	EUR	9	0.12%	2,085,290	0.33%	231,699	n/a
ISHARES DJ EURO STOXX (OTC)	O010	DE000A0D8Q07	EUR	5	0.06%	5,775,357	0.91%	1,155,071	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	36	0.46%	7,201,103	1.14%	200,031	n/a
ISHARES DJ EURO STOXX BANKS (OTC)	O012	DE0006289309	EUR	3	0.04%	403,179	0.06%	134,393	n/a
ISHARES DJ STOXX 600 (OTC)	O025	DE0002635307	EUR	1	0.01%	932,023	0.15%	932,023	n/a
ISHARES DOW JONES-AIG COMMODITYSWAP(OTC)	O073	DE000A0H0728	EUR	2	0.03%	5,053,584	0.80%	2,526,792	n/a
ISHARES EB.REXX GOVGERMANY 2.5-5.5(OTC)	O077	DE0006289481	EUR	1	0.01%	18,168	0.00%	18,168	n/a
ISHARES EUR CORPORATE BOND (OTC)	O080	DE0002511243	EUR	1	0.01%	412,132	0.07%	412,132	n/a
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	1	0.01%	75,718	0.01%	75,718	n/a
ISHARES MSCI EUROPE (OTC)	O108	DE000A0MSX28	EUR	2	0.03%	148,463	0.02%	74,232	n/a
ISHARES MSCI JAPAN (OTC)	O110	DE000A0DPMW9	EUR	1	0.01%	22,540	0.00%	22,540	n/a
ISHARES MSCI WORLD (OTC)	O117	DE000A0HGZR1	EUR	2	0.03%	1,504,880	0.24%	752,440	n/a
ISHARES S&P 500 (OTC)	O121	DE0002643889	EUR	1	0.01%	549,493	0.09%	549,493	n/a
AGRICULTURE FUND NPV	PSGA	IE00B3BQ0418	GBX	1	0.01%	9,111	0.00%	9,111	92
POWERSHARES PALISADES GLOBAL WATER FUND	PSHO	IE00B23D9026	GBX	1	0.01%	4,393	0.00%	4,393	124
POWERSHARES FTSE RAFI DEVEL. 1000 FUND	PSRD	IE00B23D8W74	GBX	2	0.03%	10,275	0.00%	5,137	371
POWERSHARES FTSE RAFI EUROPE FUND	PSRE	IE00B23D8X81	GBX	1	0.01%	3,204	0.00%	3,204	613
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	2	0.03%	2,685	0.00%	1,342	118
POWERSHARES FTSE RAFI HONG KONG CHINA FD	PSRH	IE00B3BPCG45	GBX	2	0.03%	117	0.00%	58	76
POWERSHARES FTSE RAFI EMERGING MKTS FD	PSRM	IE00B23D9570	GBX	2	0.03%	5,250	0.00%	2,625	417
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	8	0.10%	287,727	0.05%	35,966	33
POWERSHARES FTSE RAFI ALL-WORLD 3000 FD	PSRW	IE00B23LNNQ02	GBX	1	0.01%	8,196	0.00%	8,196	71
POWERSHARES GLOB LISTED PRIVATE EQ FUND	PSSP	IE00B23D8Z06	GBX	1	0.01%	36	0.00%	36	123
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	15	0.19%	862,658	0.14%	57,511	8
RBS MA SHORTDAX X2 MONTHLY INDEX ETF	RDES	LU0562665421	GBP	2	0.03%	61,344	0.01%	30,672	51
RDX SOURCE ETF	RDXS	IE00B5NLDL01	USD	4	0.05%	174,299	0.03%	43,575	49
RBS MA ESTOXX50 MONTHLY LEV INDEX ETF	REUL	LU0562665694	GBP	4	0.05%	419,221	0.07%	104,805	56
RBS MA ESTOXX50 MONTHLY DBL SH INDEX ETF	REUS	LU0562665777	GBP	3	0.04%	551,418	0.09%	183,806	87
RBS MA S&P GSCI CPD 2X LEV MTH INDEX ETF	RGSL	LU0562665850	GBP	1	0.01%	88,219	0.01%	88,219	74
RBS MARKET ACCESS JIM ROGERS INTCOM IDX	RICI	LU0249326488	GBP	1	0.01%	1,098	0.00%	1,098	104
RBS MARKET ACCESS RICI-M INDEX FUND	RICM	LU0259320728	GBP	2	0.03%	466,041	0.07%	233,021	30
RBS MA SH FTSE MIB MONTHLY INDEX ETF	RITS	LU0562666312	GBP	3	0.04%	73,975	0.01%	24,658	65
ETF RUSSELL 1000 FUND	RONP	IE00B3CNHJ32	GBX	1	0.01%	944	0.00%	944	27
ETF RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	2	0.03%	31,879	0.01%	15,940	23
ETF RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	2	0.03%	34,757	0.01%	17,379	27
RBS MA LEV FTSE 100 MONTHLY INDEX ETF	RUKL	LU0562666072	GBP	1	0.01%	260,500	0.04%	260,500	59
RBS MA SH FTSE 100 MONTHLY INDEX ETF	RUKS	LU0562666155	GBP	2	0.03%	10,913	0.00%	5,456	55
RBS MARKET ACCESS DAXGLOBAL RSSIA IDX FD	RUSD	LU0269999958	GBP	3	0.04%	81,153	0.01%	27,051	108
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBX	5	0.06%	421,236	0.07%	84,247	61
FTSE 100 SOURCE ETF	S100	IE00B60SWT88	GBX	2	0.03%	2,392,302	0.38%	1,196,151	14
FTSE 250 SOURCE ETF	S250	IE00B60SWV01	GBX	1	0.01%	129,922	0.02%	129,922	79
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	6	0.08%	47,449	0.01%	7,908	21
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	9	0.12%	212,058	0.03%	23,562	39
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	4	0.05%	15,027	0.00%	3,757	64
ISHARES MARKIT IBOX EURO COVERED BNDE	SCOV	IE00B3B8Q275	GBP	1	0.01%	2,647	0.00%	2,647	105
ISHARES BARCAP EURO CORP BOND 1-5£	SE15	IE00B4L60045	GBP	2	0.03%	515	0.00%	257	52
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QJNJJ41	GBX	15	0.19%	319,540	0.05%	21,303	30
ISHARES BARCAP EURO AGGREGATE BNDE	SEAG	IE00B3DKXQ41	GBP	9	0.12%	1,726,383	0.27%	191,820	56
ISHARES DJ EM SELECT DIVIDEND £	SEDY	IE00B652H904	GBX	7	0.09%	108,193	0.02%	15,456	216
ISHARES BARCLAYS EURO TREASURY BOND £	SEGA	IE00B4WXXJ64	GBP	3	0.04%	21,951	0.00%	7,317	30
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	6	0.08%	57,242	0.01%	9,540	58
ISHARES JPMORGAN USD EMERGING MKTS BONDE	SEMB	IE00B2NPKV68	GBX	42	0.54%	639,118	0.10%	15,217	42
ISHARES BARC CAP EMG MKT LOC GVT £	SEML	IE00B5M4WH52	GBP	9	0.12%	34,079	0.01%	3,787	522
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	18	0.23%	602,683	0.10%	33,482	73
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QJNJJ41	EUR	12	0.15%	92,912	0.01%	7,743	42
ISHARES EURO STOXX 50 (ACC)£	SEUA	IE00B4L5YV07	GBX	1	0.01%	3,863	0.00%	3,863	31
ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB£	SGCC	IE00B3F81623	GBX	2	0.03%	4,212	0.00%	2,106	205
ISHARES BARCAP GLOBAL INFLATION-LINK BDE	SGIL	IE00B3B8PX14	GBP	28	0.36%	211,246	0.03%	7,544	38

Exchange Traded Funds

Weekly Statistics - 23 January 2012 to 27 January 2012



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	30	0.39%	540,454	0.09%	18,015	20
ETF X DAX GLOBAL SHIPPING FUND £	SHPP	IE00B3CMS880	GBX	1	0.01%	4,991	0.00%	4,991	104
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	7	0.09%	134,106	0.02%	19,158	40
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	40	0.52%	454,302	0.07%	11,358	630
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	1	0.01%	15,635	0.00%	15,635	34
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B00FV011	GBP	147	1.90%	3,525,820	0.56%	23,985	36
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	1	0.01%	3,910	0.00%	3,910	23
BOFAML HEDGE FUND FACTOR \$ SOURCE ETF	SMLD	IE00B3MRBS47	USD	1	0.01%	6,553	0.00%	6,553	79
S&P COMMODITY PRODUCERS AGRIBUSINESS	SPAG	IE00B6R52143	GBX	1	0.01%	276	0.00%	276	143
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	15	0.19%	566,157	0.09%	37,744	955
S&P COMMODITY PRODUCERS OIL AND GAS	SPOG	IE00B6R51Z18	GBX	2	0.03%	67,690	0.01%	33,845	161
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	2	0.03%	6,752	0.00%	3,376	46
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WXJD03	GBX	5	0.06%	110,275	0.02%	22,055	44
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	11	0.14%	1,189,824	0.19%	108,166	21
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	8	0.10%	1,434,934	0.23%	179,367	154
ISHARES V MSCI ACWI	SSAC	IE00B6R52259	GBX	4	0.05%	191,156	0.03%	47,789	39
ISHARES MSCI USA £	SSAM	IE00B60YJY07	GBX	2	0.03%	54,415	0.01%	27,207	24
ISHARES MARKIT IBOXX CORP BOND EX-FIN	SSXF	IE00B4L60H17	EUR	1	0.01%	3,865	0.00%	3,865	20
ETF X DAX GLOBAL STEEL FUND £	STEP	IE00B3CNJ002	GBX	1	0.01%	43,900	0.01%	43,900	99
ISHARES BARCLAYS CAPITAL US AGG BOND	SUAG	IE00B44CGS96	GBP	1	0.01%	10,941	0.00%	10,941	25
ETF FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBP	271	3.50%	5,321,739	0.84%	19,637	29
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	7	0.09%	93,810	0.01%	13,401	48
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WXJF27	GBX	2	0.03%	6,592	0.00%	3,296	49
LYXOR ETF MSCI WORLD INFO TECH TR	TNOW	LU0533033741	USD	1	0.01%	14,052	0.00%	14,052	78
SPDR S&P US DIVIDEND ARISTOCRATS ETF \$	UDVD	IE00B6YX5D40	USD	16	0.21%	1,253,657	0.20%	78,354	169
SPDR S&P US DIVIDEND ARISTOCRATS ETF	UDSV	IE00B6YX5D40	GBP	48	0.62%	1,839,968	0.29%	38,333	131
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	58	0.75%	932,744	0.15%	16,082	65
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3LK4075	USD	7	0.09%	11,934,861	1.89%	1,704,980	45
ETF X-BOFAML IVSTOXX ETF	VSTX	IE00B3T1VR88	EUR	3	0.04%	44,747	0.01%	14,916	298
ETF X-S-NETWORK GLOBAL	WATE	IE00B3CNHB79	USD	1	0.01%	931	0.00%	931	88
ETF X-S-NETWORK GLOBAL £	WATP	IE00B3CNHB79	GBX	1	0.01%	10,503	0.00%	10,503	88
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	5	0.06%	13,977	0.00%	2,795	136
STOXX EUR 600 OPTIMISED BANKS SOURCE ETF	X7PS	IE00B5MTWD60	EUR	3	0.04%	908,489	0.14%	302,830	29
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	28	0.36%	361,233	0.06%	12,901	63
DB X-TRACKERS S&P/ASX 200 ETF	X AUS	LU0328474803	GBX	1	0.01%	4,806	0.00%	4,806	37
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	11	0.14%	828,413	0.13%	75,310	40
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBX	12	0.15%	262,170	0.04%	21,847	37
DBX DBLICI - OY BALANCED ETF	XBCU	LU0460391732	USD	11	0.14%	978,040	0.15%	88,913	37
DB X-TRACKERS MSCI BRIC TRN IDX ETF £	XBRI	LU0589685956	GBX	2	0.03%	285,400	0.05%	142,700	74
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBR5	LU0412624354	GBX	6	0.08%	36,201	0.01%	6,034	66
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBUI	LU0321464232	GBX	3	0.04%	35,001	0.01%	11,667	48
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUS	LU0321464066	GBX	3	0.04%	163,239	0.03%	54,413	33
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	6	0.08%	9,763	0.00%	1,627	13
MSCI CANADA TRN INDEX ETF (USD)/USD	XCAD	LU0476289540	USD	1	0.01%	87,019	0.01%	87,019	78
MSCI CANADA TRN INDEX ETF (USD)/GBP	XCAN	LU0476289540	GBX	2	0.03%	87,057	0.01%	43,528	78
DB X-TRACKERS CURRENCY RETURNS ETF £ 3C	XCRG	LU0511381559	GBX	2	0.03%	170,140	0.03%	85,070	21
MSCI MALAYSIA TRN IDX ETF\$	XCS3	LU0514694370	USD	9	0.12%	753,819	0.12%	83,758	69
MSCI THAILAND TRN IDX ETF\$	XCS4	LU0514694701	USD	3	0.04%	32,054	0.01%	10,685	93
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	19	0.25%	473,718	0.07%	24,933	75
MSCI CHINA TRN IDX ETF\$	XCS6	LU0514695690	USD	5	0.06%	652,850	0.10%	130,570	75
MSCI MALAYSIA TRN INDEX ETF	XCX3	LU0514694370	GBX	10	0.13%	756,353	0.12%	75,635	67
MSCI THAILAND TRN INDEX ETF	XCX4	LU0514694701	GBX	4	0.05%	108,381	0.02%	27,095	96
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	4	0.05%	212,800	0.03%	53,200	77
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	2	0.03%	1,480	0.00%	740	72
DBLICI OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	12	0.15%	211,911	0.03%	17,659	119
DBLICI OY BALANCED ETF	XDBD	LU0292106167	USD	2	0.03%	758,499	0.12%	379,250	115
DB X-TRACKERS DBLICI OY BALANCED ETF	XDBG	LU0460391906	GBX	11	0.14%	2,541,739	0.40%	231,067	48
DBX FTSE EPRA/NAR DEV EUR REAL EST ETF	XDER	LU0489337690	GBX	12	0.15%	97,289	0.02%	8,107	319
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)/GBP	XEDS	LU0417510616	GBX	4	0.05%	142,360	0.02%	35,590	67
DJ EURO STOXX50 LEVERAGED ETF(EUR)/GBP	XEL2	LU0411077828	GBX	11	0.14%	156,973	0.02%	14,270	65
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	12	0.15%	227,207	0.04%	18,934	29
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	1	0.01%	5,033	0.00%	5,033	133
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	4	0.05%	42,049	0.01%	10,512	22
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	4	0.05%	372,390	0.06%	93,098	91
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	4	0.05%	23,136	0.00%	5,784	278
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	2	0.03%	48,866	0.01%	24,433	1
DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$	XGID	LU0322253229	USD	1	0.01%	10,878	0.00%	10,878	64
IBOXX EURO SOVEREIGNS EU ZONE TR IDX ETF	XGLE	LU0290355717	EUR	1	0.01%	14,386	0.00%	14,386	25
DB X-TRACKERS STOXX GLBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	11	0.14%	132,059	0.02%	12,005	335
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	5	0.06%	127,027	0.02%	25,405	88
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	6	0.08%	82,410	0.01%	13,735	91
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	16	0.21%	688,625	0.11%	43,039	58
DBX MSCI INDONESIA TRN INDEX ETF USD	XIDD	LU0476289623	USD	1	0.01%	27,337	0.00%	27,337	151
DJ STOXX 600 IND GOODS SHORT DAILY ETF	XIGS	LU0412624511	GBX	1	0.01%	152	0.00%	152	51
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475529	GBX	2	0.03%	49,861	0.01%	24,931	49
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	GBX	2	0.03%	156,528	0.02%	78,264	42
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	6	0.08%	538,557	0.09%	89,760	42
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XM3R14	USD	1	0.01%	10,225	0.00%	10,225	161
LEV DAX ETF GBP	XLDX	LU0411073756	GBX	14	0.18%	948,260	0.15%	67,733	117
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	3	0.04%	71,095	0.01%	23,698	161
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B4240896	USD	4	0.05%	47,428	0.01%	11,857	150
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	3	0.04%	131,748	0.02%	43,916	161
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	5	0.06%	585,071	0.09%	117,014	153
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	5	0.06%	11,957	0.00%	2,391	75
UTILITIES S&P US SEL SECTOR SOURCE ETF	XLUS	IE00B3VPKB53	USD	1	0.01%	22,354	0.00%	22,354	162
HEALTH CARE S&P US SEL SECTOR SOURCE ETF	XLVS	IE00B3WMTM43	USD	2	0.03%	934,232	0.15%	467,116	162
CONS DISC S&P US SEL SECTOR SOURCE ETF	XLYS	IE00B449XP68	USD	2	0.03%	42,839	0.01%	21,420	160
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	6	0.08%	296,841	0.05%	49,473	40
DB X-TRACKERS MSCI EFMAFRICA T50 TRNETF	XMAF	LU0592217524	USD	5	0.06%	446,888	0.07%	89,378	68
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	8	0.10%	235,864	0.04%	29,483	40
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	9	0.12%	631,816	0.10%	70,202	35
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	9	0.12%	340,129	0.05%	37,792	38
DB X-TRACKERS MSCI CHILE TRN INDEX ETF	XMCL	LU0592217797	USD	2	0.03%	65,223	0.01%	32,612	91
DB X-TRACKERS FTSE 250 ETF	XMCS	LU0292097317	GBX	99	1.28%	548,307	0.09%	5,538	77
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMEA	LU0292109005	GBX	2	0.03%	2,631	0.00%	1,315	61

Exchange Traded Funds

Weekly Statistics - 23 January 2012 to 27 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB X-TRACKERS MSCI EM CON DIS TRN ETF	XMEC	LU0592216476	USD	1	0.01%	5,119	0.00%	5,119	90
DB X-TRACKERS MSCI EM INDUSTRIAL TRN ETF	XMEI	LU0592217011	USD	1	0.01%	4,527	0.00%	4,527	89
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	108	1.39%	13,064,888	2.07%	120,971	25
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	13	0.17%	334,616	0.05%	25,740	75
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	29	0.37%	6,888,914	1.09%	237,549	53
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	5	0.06%	162,640	0.03%	32,528	73
DB X-TRACKERS MSCI EM ENERGY TRN ETF	XMEY	LU0592216633	USD	1	0.01%	2,135	0.00%	2,135	90
DBX MSCI INDONESIA TRN INDEX ETF	XMID	LU0476289623	GBX	13	0.17%	480,090	0.08%	36,930	123
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	11	0.14%	348,097	0.06%	31,645	22
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	12	0.15%	768,366	0.12%	64,031	26
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	19	0.25%	3,183,649	0.50%	167,560	53
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	3	0.04%	910,898	0.14%	303,633	53
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	42	0.54%	1,741,071	0.28%	41,454	25
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	18	0.23%	524,736	0.08%	29,152	43
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	7	0.09%	788,015	0.12%	112,574	44
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	5	0.06%	145,375	0.02%	29,075	50
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	6	0.08%	233,582	0.04%	38,930	55
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	3	0.04%	402,972	0.06%	134,324	14
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	20	0.26%	754,059	0.12%	37,703	17
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	6	0.08%	3,221,065	0.51%	536,844	12
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	7	0.09%	2,960,101	0.47%	422,872	14
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	2	0.03%	27,495	0.00%	13,748	54
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	5	0.06%	33,348	0.01%	6,670	53
DB X-TRACKERS MSCI PHILIPPINES IDX £	XPHG	LU0592215403	GBX	16	0.21%	143,990	0.02%	8,999	475
DB X-TRACKERS MSCI PHILIPPINES IDX \$	XPHI	LU0592215403	USD	5	0.06%	44,642	0.01%	8,928	102
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	8	0.10%	37,788	0.01%	4,723	37
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	1	0.01%	987	0.00%	987	36
RUSSELL 2000 ETF	XRUD	LU0322248658	USD	1	0.01%	1,637	0.00%	1,637	23
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	1	0.01%	1,637	0.00%	1,637	23
S&P 500 2X LEVERAGED INDEX ETF(USD)USD	XS2D	LU0411078552	USD	1	0.01%	12,694	0.00%	12,694	51
STOXX 600 FOOD & BEVERAGE	XS3R	LU0292105359	GBX	4	0.05%	62,162	0.01%	15,541	54
STOXX 600 UTILITIES	XS6R	LU0292104899	GBX	3	0.04%	31,506	0.00%	10,502	50
STOXX 600 BANKS	XS7R	LU0292103651	GBX	14	0.18%	251,193	0.04%	17,942	57
STOXX 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	20	0.26%	247,535	0.04%	12,377	57
STOXX 600 TECHNOLOGY	XS8R	LU0292104469	GBX	1	0.01%	10,402	0.00%	10,402	56
SHORTDAX X2 ETF(EUR)GBP	XS2D	LU0411075020	GBX	17	0.22%	723,253	0.11%	42,544	116
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	10	0.13%	179,057	0.03%	17,906	52
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	19	0.25%	1,743,660	0.28%	91,772	18
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	6	0.08%	246,557	0.04%	41,093	56
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	4	0.05%	7,880	0.00%	1,970	116
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	2	0.03%	86,280	0.01%	43,140	66
S&P EUROPE 350 SHARIAH ETF	XSHE	LU0328475107	GBX	2	0.03%	12,133	0.00%	6,066	76
S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	1	0.01%	11,806	0.00%	11,806	419
STOXX 600 INSURANCE	XSIR	LU0292105193	GBX	1	0.01%	3,970	0.00%	3,970	55
STOXX 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	4	0.05%	62,324	0.01%	15,581	56
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	9	0.12%	219,181	0.03%	24,353	67
STOXX 600 INDUSTRIAL GOODS	XSNR	LU0292106084	GBX	6	0.08%	665,734	0.11%	110,956	51
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	13	0.17%	1,827,308	0.29%	140,562	21
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	11	0.14%	108,202	0.02%	9,837	67
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	10	0.13%	162,385	0.03%	16,238	27
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	2	0.03%	14,834	0.00%	7,417	12
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	5	0.06%	36,934	0.01%	7,387	18
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	8	0.10%	111,672	0.02%	13,959	20
STOXX 600 ETF	XSX6	LU0328475792	GBX	2	0.03%	28,949	0.00%	14,475	56
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT21	LU0411078636	GBX	10	0.13%	70,926	0.01%	7,093	67
S&P 500 2X INVERSE INDEX ETF(USD)USD	XT2D	LU0411078636	USD	4	0.05%	289,424	0.05%	72,356	50
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	17	0.22%	3,519,021	0.56%	207,001	35
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	1	0.01%	14,878	0.00%	14,878	48
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	132	1.70%	2,144,164	0.34%	16,244	16
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	145	1.87%	1,101,951	0.17%	7,600	12
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	2	0.03%	7,577	0.00%	3,788	66
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	3	0.04%	45,051	0.01%	15,017	101
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	3	0.04%	60,138	0.01%	20,046	6
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	3	0.04%	50,289	0.01%	16,763	120
DBX2 US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	1	0.01%	2,915	0.00%	2,915	38
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	10	0.13%	56,730	0.01%	5,673	216
DB X-TRACKERS MSCI W ENERGYTRN ETF	XWSE	LU0540980736	GBX	1	0.01%	927	0.00%	927	74
DB X-TRACKERS MSCI W FINTRN ETF	XWSF	LU0540980140	GBX	2	0.03%	6,109	0.00%	3,054	67
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	1	0.01%	1,954	0.00%	1,954	69
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWSN	LU0540980496	GBX	3	0.04%	26,133	0.00%	8,711	71
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	1	0.01%	1,847	0.00%	1,847	72
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWST	LU0540980579	GBX	5	0.06%	47,456	0.01%	9,491	69
DB X-TRACKERS MSCI W UTILTRN ETF	XWSU	LU0540980652	GBX	3	0.04%	46,992	0.01%	15,664	66
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	6	0.08%	222,754	0.04%	37,126	68
DB X-TRACKERS FTSE CHINA 25 ETF	XX2S	LU0292109856	GBX	8	0.10%	38,901	0.01%	4,863	32
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	5	0.06%	304,007	0.05%	60,801	29
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	2	0.03%	7,431	0.00%	3,715	68
LYXOR ETF IBOXX EUR LIQUID HIGH YIELD 30	YIEL	FR0010975771	EUR	1	0.01%	318,415	0.05%	318,415	66

Exchange Traded Commodities

Weekly Statistics - 23 January 2012 to 27 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
UBS ETC(UBS BBG CMCI ACTIVE)GBP	ACTG	CH0110817050	GBP	2	0.06%	25,891	0.02%	12,945	70
ETFS AGRICULTURE £ DJ-UBSCI	AGAP	GB00B15KYH63	GBX	35	1.09%	252,543	0.19%	7,216	44
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	30	0.94%	346,070	0.26%	11,536	20
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	11	0.34%	59,674	0.04%	5,425	63
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	37	1.16%	673,748	0.50%	18,209	24
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	32	1.00%	2,200,325	1.63%	68,760	22
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	5	0.16%	387,524	0.29%	77,505	18
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	3	0.09%	36,338	0.03%	12,113	46
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	20	0.63%	526,889	0.39%	26,344	34
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	7	0.22%	17,356	0.01%	2,479	33
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	7	0.22%	142,192	0.11%	20,313	19
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	2	0.06%	23,563	0.02%	11,781	29
ETFS EX-ENERGY DJ-UBSCI	AIGX	GB00B15KYD26	USD	1	0.03%	1,619	0.00%	1,619	47
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	4	0.13%	26,996	0.02%	6,749	62
ETFS LONG AUD SHORT USD £	AUDP	JE00B68GQH02	GBX	2	0.06%	6,374	0.00%	3,187	19
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	9	0.28%	83,674	0.06%	9,297	20
ETFS GOLD	BULL	GB00B15KXX56	USD	13	0.41%	319,548	0.24%	24,581	10
ETFS GOLD £	BULP	GB00B15KXX56	GBX	32	1.00%	623,671	0.46%	19,490	29
ETFS LONG CAD SHORT USD £	CADP	JE00B68GRL13	GBX	1	0.03%	1,990	0.00%	1,990	20
ETFS SHORT CAD LONG GBP	CAGB	JE00B3XY7H57	GBX	1	0.03%	1,642	0.00%	1,642	18
ETFS CARBON SECURITIES GBP	CARP	JE00B3CG6315	GBX	2	0.06%	2,002	0.00%	1,001	328
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	3	0.09%	248,460	0.18%	82,820	39
ETFS LONG CHF SHORT USD £	CHFP	JE00B68GVR52	GBX	1	0.03%	1,987	0.00%	1,987	20
ETFS SHORT CHF LONG GBP	CHGB	JE00B3NKM36	GBX	2	0.06%	13,613	0.01%	6,807	20
ETFS COCOA	COCO	JE00B2QXZK10	USD	14	0.44%	172,931	0.13%	12,352	101
ETFS COFFEE	COFF	GB00B15KXP72	USD	5	0.16%	107,592	0.08%	21,518	77
ETFS COPPER	COPA	GB00B15KXQ89	USD	54	1.69%	3,446,681	2.55%	63,827	15
ETFS CORN	CORN	GB00B15KXS04	USD	24	0.75%	672,030	0.50%	28,001	38
ETFS COTTON	COTN	GB00B15KXT11	USD	22	0.69%	360,876	0.27%	16,403	84
ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	USD	98	3.06%	3,931,855	2.91%	40,121	10
IPATH DJ-UBS COMMODITY INDEXSM TR ETN	DJUB	DE000BC1C7J1	GBX	1	0.03%	1,959	0.00%	1,959	108
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24DM55D	USD	1	0.03%	3,958	0.00%	3,958	47
ETFS 3X LONG EUR SHORT GBP	EUP3	JE00B3VJDN05	GBX	1	0.03%	2,101	0.00%	2,101	47
ETFS LONG EUR SHORT USD £	EURP	JE00B68GS416	GBX	3	0.09%	52,925	0.04%	17,642	27
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	3	0.09%	39,732	0.03%	13,244	55
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	21	0.66%	2,377,551	1.76%	113,217	27
ETFS FORWARD WTI CRUDE OIL	FCRU	JE00B24DLX86	USD	3	0.09%	30,048	0.02%	10,016	27
ETFS FORWARD INDUSTRIAL METALS DJUBSCIF3	FIND	JE00B24DMJ18	USD	10	0.31%	1,992,288	1.48%	199,229	38
ETFS LONG CHF SHORT GBP	GBCH	JE00B3SX3R93	GBX	2	0.06%	11,365	0.01%	5,682	17
ETFS LONG JPY SHORT GBP	GBJP	JE00B3XR4V72	GBX	2	0.06%	8,187	0.01%	4,093	17
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5RB71	GBX	6	0.19%	66,856	0.05%	11,143	33
ETFS LONG GBP SHORT USD £	GBPP	JE00B68GR111	GBX	5	0.16%	15,114	0.01%	3,023	23
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	217	6.78%	25,052,337	18.55%	115,449	7
ETFS LONG SEK SHORT GBP	GBSK	JE00B3RKWL80	GBX	2	0.06%	65,405	0.05%	32,703	32
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	54	1.69%	1,646,669	1.22%	30,494	13
ETFS LONG EUR SHORT GBP	GBUR	JE00B3Y3SZ64	GBX	2	0.06%	49,448	0.04%	24,724	20
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	2	0.06%	1,945	0.00%	973	19
ETFS FORWARD GRAINS DJ-UBSCI-F3	GRAF	JE00B24DMN53	USD	1	0.03%	992	0.00%	992	69
ETFS HEATING OIL	HEAT	GB00B15KXY63	USD	1	0.03%	3,476	0.00%	3,476	25
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	7	0.22%	176,876	0.13%	25,268	60
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	97	3.03%	2,091,807	1.55%	21,565	33
ISHARES PHYSICAL PALLADIUM ETC	IPDM	IE00B4556L06	USD	3	0.09%	87,634	0.06%	29,211	50
ISHARES PHYSICAL PLATINUM ETC	IPLT	IE00B4LHWP62	USD	2	0.06%	19,922	0.01%	9,961	45
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCWG09	USD	7	0.22%	420,745	0.31%	60,106	42
ETFS SHORT JPY LONG GBP	JPGB	JE00B3OBQJ84	GBX	1	0.03%	1,963	0.00%	1,963	19
ETFS 3X LONG JPY SHORT GBP	JPP3	JE00B3TVGH32	GBX	1	0.03%	5,835	0.00%	5,835	37
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	1	0.03%	30	0.00%	30	67
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFV571	USD	2	0.06%	5,975	0.00%	2,987	72
ETFS LEVERAGED ALUMINIUM	LALU	JE00B2NFTC05	USD	3	0.09%	26,163	0.02%	8,721	126
ETFS 3X LONG AUD SHORT USD	LAU3	JE00B3W2CR59	USD	1	0.03%	1,992	0.00%	1,992	32
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	65	2.03%	964,140	0.71%	14,833	33
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	4	0.13%	21,930	0.02%	5,482	190
ETFS LONG CNY SHORT USD £	LCNP	JE00B6822V48	GBX	2	0.06%	19,413	0.01%	9,707	83
ETFS LEVERAGED COCOA	LCOC	JE00B2NFF803	USD	8	0.25%	27,575	0.02%	3,447	203
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	29	0.91%	539,339	0.40%	18,598	30
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	16	0.50%	293,701	0.22%	18,356	81
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	7	0.22%	32,220	0.02%	4,603	115
ETFS 3X LONG EUR SHORT USD	LEU3	JE00B3Y5F176	USD	7	0.22%	118,831	0.09%	16,976	49
ETFS LONG EUR SHORT USD	LEUR	JE00B68GS416	USD	1	0.03%	2,229	0.00%	2,229	22
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	3	0.09%	22,591	0.02%	7,530	53
ETFS 3X LONG GBP SHORT USD	LGB3	JE00B3S8FZ51	USD	5	0.16%	8,352	0.01%	1,670	50
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	2	0.06%	50,059	0.04%	25,029	90
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFT688	USD	7	0.22%	52,932	0.04%	7,562	80
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	5	0.16%	331,729	0.25%	66,346	168
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	2	0.06%	4,029	0.00%	2,014	109
ETFS LEVERAGED LIVESTOCK DJ-UBSCI	LLST	JE00B2NFT864	USD	2	0.06%	2,631	0.00%	1,316	105
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	289	9.03%	3,434,424	2.54%	11,884	79
ETFS LEVERAGED NICKEL	LNKJ	JE00B2NFT857	USD	10	0.31%	312,301	0.23%	31,230	118
ETFS LEVERAGED ENERGY DJ-UBSCI	LNRG	JE00B2NFT534	USD	3	0.09%	8,080	0.01%	2,693	33
ETFS LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	USD	134	4.19%	1,870,147	1.39%	13,956	18
ETFS LEVERAGED PETROLEUM DJ-UBSCI	LPET	JE00B2NFT971	USD	1	0.03%	49	0.00%	49	30
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFV134	USD	17	0.53%	220,243	0.16%	12,955	62
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFV795	USD	14	0.44%	323,885	0.24%	23,135	50
ETFS LEVERAGED SOFTS DJ-UBSCI	LSFT	JE00B2NFTB97	USD	4	0.13%	9,900	0.01%	2,475	134
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	240	7.50%	3,171,694	2.35%	13,215	75
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	4	0.13%	5,574	0.00%	1,394	76
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	1	0.03%	1,343	0.00%	1,343	133
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	2	0.06%	3,440	0.00%	1,720	106
ETFS LEVERAGED TIN	LTIM	JE00B2NFV241	USD	3	0.09%	50,328	0.04%	16,776	264
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	32	1.00%	359,215	0.27%	11,225	64
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	4	0.13%	298,008	0.22%	74,502	144
ETFS FORWARD NATURAL GAS	NGAF	JE00B24DM351	USD	7	0.22%	25,642	0.02%	3,663	73
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	96	3.00%	1,460,096	1.08%	15,209	46
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	55	1.72%	231,438	0.17%	4,208	87
ETFS NICKEL	NICK	GB00B15KY211	USD	4	0.13%	7,047	0.01%	1,762	45

Exchange Traded Commodities

Weekly Statistics - 23 January 2012 to 27 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS SHORT NZD LONG GBP	NZGB	JE00B3YHSG97	GBX	2	0.06%	1,546	0.00%	773	20
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	62	1.94%	1,886,861	1.40%	30,433	17
UBS ETC(UBS BBG CMCI WTI CRUDE)GBP	OILL	CH0106383919	GBP	2	0.06%	5,296	0.00%	2,648	77
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	8	0.25%	934,576	0.69%	116,822	19
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	32	1.00%	506,038	0.37%	15,814	32
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	2	0.06%	4,782	0.00%	2,391	26
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	5	0.16%	25,332	0.02%	5,066	38
ETFS BRENT 2YR	OSB2	JE00B1YNWG12	USD	1	0.03%	1,268	0.00%	1,268	53
ETFS WTI 1YR	OSW1	JE00B1YPB605	USD	1	0.03%	15,153	0.01%	15,153	88
ETFS WTI 2YR	OSW2	JE00B1YPB712	USD	4	0.13%	3,784	0.00%	946	58
ETFS WTI 3YR	OSW3	JE00B1YPB936	USD	2	0.06%	6,135	0.00%	3,068	103
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	87	2.72%	4,249,755	3.15%	48,848	32
ETFS PHYSICAL ALUMINIUM	PHAL	JE00B4MG1D30	USD	5	0.16%	6,820	0.01%	1,364	70
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	214	6.69%	45,785,581	33.91%	213,951	5
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	7	0.22%	80,058	0.06%	11,437	67
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	243	7.59%	5,310,949	3.93%	21,856	13
ETFS PHYSICAL NICKEL	PHNI	JE00B3W0N983	USD	2	0.06%	11,030	0.01%	5,515	95
ETFS PHYSICAL LEAD	PHPB	JE00B45M6883	USD	1	0.03%	9	0.00%	9	297
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	25	0.78%	566,539	0.42%	22,662	41
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	13	0.41%	280,733	0.21%	21,595	31
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	13	0.41%	174,184	0.13%	13,399	43
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	55	1.72%	2,372,371	1.76%	43,134	25
ETFS PHYSICAL TIN	PHSN	JE00B4L2R36	USD	1	0.03%	986	0.00%	986	177
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	119	3.72%	1,614,597	1.20%	13,568	41
ETFS PHYSICAL ZINC	PHZN	JE00B41L4M99	USD	1	0.03%	10	0.00%	10	70
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	2	0.06%	40,129	0.03%	20,065	57
ETFS 3X SHORT USD LONG GBP	PUS3	JE00B43NB445	GBX	4	0.13%	42,711	0.03%	10,678	43
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	11	0.34%	258,106	0.19%	23,464	274
ETFS SHORT AGRICULTURE DJ-UBSCI	SAGR	JE00B24DL056	USD	1	0.03%	4,868	0.00%	4,868	49
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	18	0.56%	2,646,625	1.96%	147,035	44
ETFS SHORT ALUMINIUM	SALU	JE00B24DK421	USD	2	0.06%	15,524	0.01%	7,762	57
ETFS 3X SHORT AUD LONG GBP	SAP3	JE00B3WTTNN91	GBX	2	0.06%	20,871	0.02%	10,436	48
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCN170	USD	5	0.16%	20,797	0.02%	4,159	65
ETFS SHORT AUD LONG USD £	SAUP	JE00B68GQZ83	GBX	95	2.97%	571,370	0.42%	6,014	564
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	12	0.38%	619,305	0.46%	51,609	51
ETFS SHORT CAD LONG USD £	SCDP	JE00B68GS291	GBX	1	0.03%	462	0.00%	462	21
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	1	0.03%	14,079	0.01%	14,079	110
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	37	1.16%	1,140,646	0.84%	30,828	16
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	10	0.31%	82,295	0.06%	8,229	46
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	4	0.13%	34,117	0.03%	8,529	120
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	23	0.72%	390,874	0.29%	16,995	35
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	15	0.47%	164,257	0.12%	10,950	49
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	21	0.66%	1,829,174	1.35%	87,104	63
ETFS SHORT GASOLINE	SGAS	JE00B24DKB91	USD	1	0.03%	9,863	0.01%	9,863	28
ETFS 3X SHORT GBP LONG USD	SGB3	JE00B3XJ8K03	USD	2	0.06%	6,805	0.01%	3,403	46
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	4	0.13%	122,755	0.09%	30,689	22
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	18	0.56%	158,013	0.12%	8,779	24
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	43	1.34%	5,903,955	4.37%	137,301	7
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	31	0.97%	945,619	0.70%	30,504	39
SOURCE PHYSICAL GOLD P-ETC	SGLP	IE00B579F325	GBX	3	0.09%	28,726	0.02%	9,575	10
ETFS SHORT GRAINS DJ-UBSCI	SGRA	JE00B24DL387	USD	1	0.03%	4,729	0.00%	4,729	54
ETFS SHORT HEATING OIL	SHEA	JE00B24DKD16	USD	1	0.03%	1,856	0.00%	1,856	38
UBS ETC(UBS BBG CMCI SILVER IDX)EUR	SILE	CH0106347005	EUR	1	0.03%	5,455	0.00%	5,455	106
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	2	0.06%	42,819	0.03%	21,410	45
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WFM884	USD	1	0.03%	2,591	0.00%	2,591	43
ETFS SHORT JPY LONG USD £	SJPP	JE00B68GT596	GBX	2	0.06%	10,758	0.01%	5,379	23
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	8	0.25%	449,884	0.33%	56,236	20
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	1	0.03%	96	0.00%	96	128
ETFS SHORT LEAN HOGS	SLHO	JE00B24DKF30	USD	3	0.09%	38,909	0.03%	12,970	43
ETFS SILVER	SLVR	GB00B15KY328	USD	33	1.03%	932,734	0.69%	28,265	47
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	100	3.13%	5,983,126	4.43%	59,831	37
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	1	0.03%	94	0.00%	94	111
ETFS SHORT ENERGY DJ-UBSCI	SNRG	JE00B24DKV97	USD	4	0.13%	202,937	0.15%	50,734	14
ETFS SHORT WTI CRUDE OIL	SOIL	JE00B24DK975	USD	59	1.84%	2,341,025	1.73%	39,678	16
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	29	0.91%	1,278,398	0.95%	44,083	41
ETFS SOYBEAN OIL	SOYO	GB00B15KY435	USD	4	0.13%	371,192	0.27%	92,798	39
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	2	0.06%	175,478	0.13%	87,739	38
ISHARES PHYSICAL PALLADIUM ETC	SPDM	IE00B4556L06	GBX	1	0.03%	66,405	0.05%	66,405	58
ETFS SHORT PETROLEUM DJ-UBSCI	SPET	JE00B24DKW05	USD	2	0.06%	3,305	0.00%	1,652	27
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	5	0.16%	61,177	0.05%	12,235	39
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHWP62	GBX	6	0.19%	28,853	0.02%	4,809	55
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	3	0.09%	8,532	0.01%	2,844	59
SOURCE PHYSICAL PLATINUM P-ETC	SPPT	IE00B40QP990	USD	1	0.03%	50,421	0.04%	50,421	33
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	39	1.22%	336,901	0.25%	8,638	54
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCVW09	GBX	15	0.47%	222,533	0.16%	14,836	42
SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VD770	USD	1	0.03%	50,053	0.04%	50,053	38
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	1	0.03%	985	0.00%	985	43
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	5	0.16%	5,729	0.00%	1,146	141
ETFS SHORT TIN	STIM	JE00B2NFT203	USD	1	0.03%	8,016	0.01%	8,016	125
ETFS SUGAR	SUGA	GB00B15KY658	USD	15	0.47%	310,810	0.23%	20,721	69
ETFS 3X SHORT EUR LONG GBP	SUP3	JE00B3W0MY68	GBX	2	0.06%	4,242	0.00%	2,121	41
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	3	0.09%	243,335	0.18%	81,112	43
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TG7R50	GBX	4	0.13%	25,921	0.02%	6,480	46
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	1	0.03%	110	0.00%	110	101
ETFS TIN	TINM	JE00B2QY0H68	USD	4	0.13%	22,094	0.02%	5,524	208
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	2	0.06%	10,004	0.01%	5,002	24
ETFS SHORT EUR LONG GBP	URGB	JE00B45CYD99	GBX	3	0.09%	29,002	0.02%	9,667	20
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	2	0.06%	110,445	0.08%	55,222	28
ETFS SHORT USD LONG GBP	USGB	JE00B438PT24	GBX	2	0.06%	30,428	0.02%	15,214	17
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCLY57	GBX	2	0.06%	8,236	0.01%	4,118	38
ETFS WHEAT	WEAT	GB00B15KY765	USD	33	1.03%	722,638	0.54%	21,898	40
DB PHYSICAL COPPER ETC SEC 01/07/61	XCO1	GB00B65JPB96	USD	4	0.13%	63,347	0.05%	15,837	679
DB NATURAL GAS BOOSTER ETC	XCT2	GB00B438CS06	USD	1	0.03%	720	0.00%	720	90
DB INDUSTRIAL METALS BOOSTER ETC	XCT7	GB00B3WKDS73	USD	2	0.06%	15,003	0.01%	7,501	43
DB ENERGY BOOSTER ETC	XCT8	GB00B3QRNJ57	USD	3	0.09%	39,556	0.03%	13,185	298

Exchange Traded Commodities

Weekly Statistics - 23 January 2012 to 27 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SC0P31	USD	3	0.09%	302,243	0.22%	100,748	156
DB S&P GSCI INDUSTRIAL METALS ETC	XET7	GB00B3YH0180	USD	5	0.16%	62,194	0.05%	12,439	84
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	19	0.59%	341,302	0.25%	17,963	109
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	6	0.19%	29,623	0.02%	4,937	31
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	2	0.06%	4,864	0.00%	2,432	28
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	3	0.09%	149,509	0.11%	49,836	87
DB PHYSICAL PLATINIUM ETC	XPLA	GB00B57GJC05	USD	3	0.09%	21,634	0.02%	7,211	65
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	3	0.09%	8,679	0.01%	2,893	472
DB PHYSICAL SILVER GBP HEDGED ETC	XSIH	GB00B65S8K69	GBX	1	0.03%	5,354	0.00%	5,354	30
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	3	0.09%	593,552	0.44%	197,851	62
DB ETC URANIUM ETC SECURITIES 09/12/60	XURA	GB00B4JYWW66	USD	1	0.03%	3,108	0.00%	3,108	302
ETFS ZINC	ZINC	GB00B15KY872	USD	2	0.06%	7,073	0.01%	3,537	40

Exchange Traded Notes

Weekly Statistics - 23 January 2012 to 27 January 2012



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETN ON SPGS AGRICULTURAL ER	AGCG	JE00B3Q5KY34	GBP	1	4.00%	3,804	0.19%	3,804	23.9387
ETN ON SPGS NATGAS ER	GASG	JE00B5PD7P29	GBP	2	8.00%	3,635	0.19%	1,818	106.6595
ETN ON GOLD SPOT	GOLG	JE00B3PMLY21	GBP	1	4.00%	246,735	12.58%	246,735	19.8146
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	14	56.00%	1,574,260	80.29%	112,447	54.6355
IPATH VSTOXX SHORT TERM FUTURES ETN	VSXG	DE000BC2KTT9	GBX	2	8.00%	72,578	3.70%	36,289	344.0149
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	5	20.00%	59,790	3.05%	11,958	423.8955

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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.