

# Exchange Traded Funds

Weekly Statistics - 26 December 2011 to 30 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
SPDR MSCI ACWI ETF \$	ACWD	IE00B44Z5B48	USD	5	0.06%	167,159	0.03%	33,432	105
SPDR MSCI ACWI ETF	ACWI	IE00B44Z5B48	GBP	1	0.01%	84,200	0.02%	84,200	212
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	4	0.05%	22,216	0.00%	5,554	67
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	3	0.04%	165,157	0.03%	55,052	33
ETFX DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	6	0.07%	231,514	0.05%	38,586	210
ETFX DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	14	0.17%	541,056	0.11%	38,647	279
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	82	0.97%	557,573	0.12%	6,800	62
CS ETF (IE) ON IBOXX EUR GOVT 7-10	CBE0	IE00B3VTN290	EUR	1	0.01%	274	0.00%	274	80
CS ETF (IE) ON IBOXX EUR GOVT 1-3	CBE3	IE00B3VTMJ91	EUR	1	0.01%	4,328	0.00%	4,328	44
CS ETF (IE) ON IBOXX USD INFL. LINKED	CBIU	IE00B3VTPS97	USD	2	0.02%	143,677	0.03%	71,839	75
CS ETF (IE) ON MSCI BRAZIL £	CBR1	IE00B59L7C92	GBX	1	0.01%	2,025	0.00%	2,025	75
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	3	0.04%	698,857	0.15%	232,952	78
CS ETF (IE) ON IBOXX EUR GOVT 7-10 £	CE01	IE00B3VTN290	GBX	1	0.01%	273	0.00%	273	99
CS ETF (IE) ON MSCI EM EMEA	CEME	IE00B5W0VQ55	USD	3	0.04%	510,819	0.11%	170,273	63
AMUNDI ETF MSCI FRANCE	CFR	FR0010655704	GBX	2	0.02%	565,710	0.12%	282,855	8
AMUNDI ETF MSCI INDIA	CI2	FR0010713727	GBX	4	0.05%	920,240	0.19%	230,060	54
AMUNDI ETF MSCI INDIA	CI2U	FR0010869784	USD	3	0.04%	689,875	0.14%	229,958	54
CS ETF (IE) ON MSCI INDIA £	CIN1	IE00B564MX78	GBX	1	0.01%	49,791	0.01%	49,791	98
CS ETF (IE) ON DOW JONES INDUS.AVERAGE	CIND	IE00B53L4350	USD	2	0.02%	4,510	0.00%	2,255	48
CS ETF (IE) ON MSCI JAPAN LARGE CAP	CJPL	IE00B3VWM213	GBX	1	0.01%	88,176	0.02%	88,176	46
CS ETF (IE) ON MSCI KOREA £	CKR1	IE00B5W4TY14	GBX	7	0.08%	1,364,128	0.28%	194,875	81
CS ETF (LUX) ON MSCI EMERGING MARKETS £	CM1	LU0254097446	GBX	5	0.06%	610,393	0.13%	122,079	37
CS ETF (IE) ON MSCI EM EMEA £	CME1	IE00B5W0VQ55	GBX	2	0.02%	192,418	0.04%	96,209	63
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD £	CMFP	IE00B4WPHX27	GBX	1	0.01%	386	0.00%	386	42
CS ETF (IE) ON MSCI MEXICO CAPPED	CMXC	IE00B5WHFQ43	USD	1	0.01%	146,644	0.03%	146,644	65
AMUNDI ETF MSCI NORDIC	CN1	FR0010655738	GBX	2	0.02%	309,900	0.06%	154,950	17
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	2	0.02%	1,638	0.00%	819	24
ETFX DAXGLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	1	0.01%	10,687	0.00%	10,687	641
ETFX DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	2	0.02%	2,981	0.00%	1,490	890
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	1	0.01%	8,339	0.00%	8,339	51
LYXOR ETF MSCI AC ASIA EX JAP CONS.STAPE	COSG	FR0010934877	GBX	1	0.01%	324	0.00%	324	522
LYXOR ETF IBOXX £ LQD CORP LNG DTD	COUK	FR0010961037	GBX	1	0.01%	856	0.00%	856	80
AMUNDI ETF MSCI PACIFIC EX JAPAN - B	CP9U	FR0010871137	USD	1	0.01%	326,482	0.07%	326,482	46
CS ETF (IE) ON MSCI PACIFIC EX JAPAN £	CPJ1	IE00B52MJY50	GBX	5	0.06%	93,168	0.02%	18,634	85
CS ETF (IE) ON MSCI RUSSIA £	CRU1	IE00B5V87390	GBX	4	0.05%	629,942	0.13%	157,485	87
CS ETF(IE)ON CS GBL ALTRN.ENGYSUD	CSAE	IE00B3YKW880	USD	1	0.01%	5,549	0.00%	5,549	293
CS ETF (IE) ON MSCI CHILE	CSCL	IE00B5NLL897	USD	2	0.02%	271,655	0.06%	135,827	78
CS ETF (LUX) ON MSCI EMERGING MARKETS	CSEM	LU0254097446	USD	5	0.06%	267,597	0.06%	53,519	59
CS ETF (IE) ON MSCI JAPAN	CSJP	IE00B53QDK08	GBX	1	0.01%	457,586	0.10%	457,586	32
CS ETF (IE) ON MSCI KOREA	CSKR	IE00B5W4TY14	USD	7	0.08%	1,131,418	0.24%	161,631	80
CS ETF (IE) ON S&P 500	CSPX	IE00B5BMR087	USD	1	0.01%	30,511	0.01%	30,511	19
CS ETF (IE) ON MSCI RUSSIA	CSRU	IE00B5V87390	USD	6	0.07%	636,125	0.13%	106,021	83
CS ETF (IE) ON MSCI TAIWAN	CSTW	IE00B5VL1928	USD	1	0.01%	97,229	0.02%	97,229	84
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	6	0.07%	457,938	0.10%	76,323	95
CS ETF (IE) ON MSCI TAIWAN £	CTW1	IE00B5VL1928	GBX	1	0.01%	97,065	0.02%	97,065	86
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	5	0.06%	66,547	0.01%	13,309	209
ISHARES S&P EMERGING MKTS INFRASTRUCTURES	DEIN	IE00B2NPL135	USD	7	0.08%	239,233	0.05%	34,176	72
ETFX DAX 2X LONG FUND	DEL2	IE00B4QNH688	EUR	4	0.05%	12,493	0.00%	3,123	783
LYXOR ETF MSCI WORLD CONS.DISCRETION.TRE	DISG	LU0533032180	GBX	1	0.01%	653	0.00%	653	222
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	2	0.02%	10,087	0.00%	5,043	33
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXMO0	GBX	26	0.31%	93,834	0.02%	3,609	34
ETFX DAX 2X LONG FUND	DL2P	IE00B4QNH688	GBX	19	0.22%	170,943	0.04%	8,997	222
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	14	0.17%	69,459	0.01%	4,961	61
ISHARES GLOBAL CLEAN ENERGY	DNRG	IE00B1XNHC34	USD	1	0.01%	12,681	0.00%	12,681	86
ETFX DAX 2X SHORT FUND	DS2P	IE00B4QNHZ41	GBX	18	0.21%	312,737	0.07%	17,374	789
ISHARES S&P TIMBER AND FORESTRY (USD)	DWOD	IE00B27YCF74	USD	2	0.02%	16,315	0.00%	8,158	1279
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	3	0.04%	62,769	0.01%	20,923	31
ISHARES BARCAP EURO CORP BOND EX-FINE	EEXF	IE00B4L5ZG21	GBP	2	0.02%	208,538	0.04%	104,269	28
ISHARES BARCAP GLOBAL INFLATION-LINK BND	EGIL	IE00B3B8PX14	EUR	6	0.07%	281,956	0.06%	46,993	584
SPDR MSCI EM ASIA ETF	EMAS	IE00B466KX20	GBP	3	0.04%	43,445	0.01%	14,482	291
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	3	0.04%	42,406	0.01%	14,135	139
SPDR BARCAP EM LOCAL BOND ETF	EMDL	IE00B4613386	GBP	2	0.02%	6,099	0.00%	3,049	128
SPDR S&P EMERGING MARKETS DIVIDEND ETF	EMDV	IE00B6YX5B26	GBP	9	0.11%	81,930	0.02%	9,103	911
SPDR MSCI EM EUROPE ETF	EMEO	IE00B431K857	GBP	1	0.01%	1,156,000	0.24%	1,156,000	291
SPDR MSCI EMRG MKRSTS SM CAP ETF \$	EMSD	IE00B48X4842	USD	2	0.02%	7,425	0.00%	3,713	139
SPDR MSCI EMERGING MARKETS SMALL CAP ETF	EMSM	IE00B48X4842	GBP	1	0.01%	825	0.00%	825	3532
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	43	0.51%	571,013	0.12%	13,279	23
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	50	0.59%	6,623,707	1.38%	132,474	22
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	2	0.02%	1,174,846	0.24%	587,423	32
LYXOR ETF FTSE ALL SHARE ORD SHS NPV	FTAS	LU0410625502	GBX	4	0.05%	276,570	0.06%	69,143	114
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	62	0.73%	2,546,701	0.53%	41,076	148
LYXOR ETF IBOXX UK GILT INFL-LNKD	GILI	FR0010961045	GBX	2	0.02%	5,700	0.00%	2,850	68
LYXOR ETF IBOXX £ GILTS	GILS	FR0010961029	GBX	1	0.01%	2,926	0.00%	2,926	269
RBS MARKET ACCESS NYSE ARCA GOLD BUGS IF	GOLB	LU0259322260	GBP	9	0.11%	2,968,066	0.62%	329,785	97
HSBC EURO STOXX 50 ETF	H5OE	IE00B4K6B022	GBX	11	0.13%	1,573,533	0.33%	143,048	20
HSBC MSCI BRAZIL ETF £	HBRL	IE00B5W34K94	GBX	3	0.04%	4,263	0.00%	1,421	70
HSBC MSCI CDN USD	HCAD	IE00B51B7202	USD	8	0.09%	302,751	0.06%	37,844	52
HSBC MSCI CDN	HCAN	IE00B51B7202	GBX	2	0.02%	256,632	0.05%	128,316	64
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	15	0.18%	2,210,316	0.46%	147,354	98
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	33	0.39%	4,550,675	0.95%	137,899	69
HSBC MSCI KR ETF SHS OF NPV \$	HKOD	IE00B3Z0X395	USD	4	0.05%	387,750	0.08%	96,937	90
HSBC MSCI KR ETF SHS OF NPV	HKOR	IE00B3Z0X395	GBX	2	0.02%	206,350	0.04%	103,175	95
HSBC MSCI CHINA ETF \$	HMCD	IE00B44T3H88	USD	4	0.05%	122,935	0.03%	30,734	74
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	5	0.06%	128,726	0.03%	25,745	59
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	12	0.14%	187,162	0.04%	15,597	39
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	2	0.02%	190,893	0.04%	95,447	69
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5SSQT16	GBX	61	0.72%	1,206,152	0.25%	19,773	68
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5SSQT16	USD	6	0.07%	491,188	0.10%	81,865	57
HSBC MSCI EUROPE ETF	HMEU	IE00B5BD5K76	GBX	9	0.11%	47,069	0.01%	5,230	29
HSBC MSCI MEXICO CAPPED ETF	HMEX	IE00B3QMYK80	GBX	2	0.02%	191,314	0.04%	95,657	548
HSBC MSCI EM FAR EAST ETF \$	HMFD	IE00B5LP3W10	USD	4	0.05%	426,354	0.09%	106,589	77
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	4	0.05%	107,312	0.02%	26,828	32
HSBC MSCI JAPAN ETF	HMJP	IE00B5VX7566	GBX	17	0.20%	626,838	0.13%	36,873	34
HSBC MSCI USA ETF \$	HMUD	IE00B5WFQ436	USD	11	0.13%	5,938,563	1.24%	539,869	28
HSBC MSCI USA ETF	HMUS	IE00B5WFQ436	GBX	47	0.55%	391,198	0.08%	8,323	26

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Weekly Statistics - 26 December 2011 to 30 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	6	0.07%	705,464	0.15%	117,577	51
HSBC MSCI WORLD ETF	HMWO	IE00B4X9L533	GBX	29	0.34%	881,588	0.18%	30,400	64
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8Z57	USD	9	0.11%	218,826	0.05%	24,314	52
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8Z57	GBX	47	0.55%	613,052	0.13%	13,044	61
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	8	0.09%	1,513,309	0.32%	189,164	70
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	8	0.09%	1,177,225	0.25%	147,153	73
HSBC FTSE EPRA \$	HPRD	IE00B5L01S80	USD	1	0.01%	93,996	0.02%	93,996	72
HSBC FTSE EPRA £	HPRO	IE00B5L01S80	GBX	3	0.04%	103,216	0.02%	34,405	60
HSBC S&P BRIC 40 ETF \$	HSBR	IE00B5YK706	USD	3	0.04%	589,967	0.12%	196,656	94
HSBC S&P BRIC 40 ETF	HSPB	IE00B5YK706	GBX	10	0.12%	433,977	0.09%	43,398	335
HSBC S&P 500 ETF \$	HSPD	IE00B5KQNG97	USD	26	0.31%	1,686,541	0.35%	64,867	10
HSBC S&P 500 ETF	HSPX	IE00B5KQNG97	GBX	29	0.34%	2,332,434	0.49%	80,429	17
HSBC MSCI TURKEY ETF \$	HTRD	IE00B5BRQB73	USD	3	0.04%	126,681	0.03%	42,227	44
HSBC MSCI TURKEY ETF	HTRY	IE00B5BRQB73	GBX	2	0.02%	102	0.00%	51	407
HSBC MSCI TAIWAN ETF \$	HTWD	IE00B3S1J086	USD	1	0.01%	87,655	0.02%	87,655	96
HSBC MSCI TAIWAN ETF	HTWN	IE00B3S1J086	GBX	1	0.01%	87,742	0.02%	87,742	97
HSBC FTSE 100 ETF	HUKX	IE00B421W061	GBX	163	1.92%	4,033,691	0.84%	24,747	10
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	8	0.09%	667,046	0.14%	83,381	88
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	9	0.11%	764,048	0.16%	84,894	76
ISHARES S&P 500 (ACC)	IACC	IE00B4LSZD99	USD	8	0.09%	304,994	0.06%	38,124	23
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30£	IAPD	IE00B14X4T88	GBX	28	0.33%	279,450	0.06%	9,980	51
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	10	0.12%	182,699	0.04%	18,270	440
S&P COMMODITY PRODUCERS GOLD	IAUP	IE00B6R52036	USD	4	0.05%	1,331,952	0.28%	332,988	492
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	9	0.11%	473,796	0.10%	52,644	39
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	6	0.07%	12,155,197	2.53%	2,025,866	38
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	60	0.71%	821,413	0.17%	13,690	35
ISHARES BARCAP EURO TREASURY BND 0-1£	IBGE	IE00B3FH7618	GBP	1	0.01%	1,512	0.00%	1,512	19
ISHARES BARCAP EURO GOVNTMENT BOND 15-30£	IBGL	IE00B1FZS913	GBP	2	0.02%	467,254	0.10%	233,627	24
ISHARES BARCAP EURO GOVNTMENT BOND 7-10£	IBGM	IE00B1FZS906	GBP	1	0.01%	176,197	0.04%	176,197	300
ISHARES BARCAP EURO GOVNTMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	3	0.04%	32,099	0.01%	10,700	6
ISHARES BARCAP EURO GOVNTMENT BOND 3-5£	IBGX	IE00B1FZS681	GBP	8	0.09%	64,632	0.01%	8,079	9
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	24	0.28%	1,001,253	0.21%	41,719	14
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	26	0.31%	3,827,320	0.80%	147,205	8
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	40	0.47%	2,393,761	0.50%	59,844	52
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	4	0.05%	298,856	0.06%	74,714	51
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B8Q275	EUR	8	0.09%	463,910	0.10%	57,989	110
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30\$	IDAP	IE00B14X4T88	USD	1	0.01%	1,247	0.00%	1,247	70
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	1	0.01%	164,055	0.03%	164,055	656
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	21	0.25%	11,410,137	2.38%	543,340	31
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	10	0.12%	541,077	0.11%	54,108	69
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	4	0.05%	82,590	0.02%	20,647	60
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	146	1.72%	4,888,980	1.02%	33,486	42
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	42	0.50%	9,583,539	2.00%	228,179	42
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	11	0.13%	1,324,087	0.28%	120,372	62
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDJG	IE00B0M62V02	GBX	9	0.11%	49,745	0.01%	5,527	25
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWVY88	USD	16	0.19%	538,953	0.11%	33,685	1440
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	2	0.02%	678	0.00%	339	21
MSCI KOREA	IDKO	IE00B0M63391	USD	52	0.61%	5,494,356	1.14%	105,661	180
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	19	0.22%	4,025,516	0.84%	211,869	26
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWVCY14	USD	10	0.12%	2,398,425	0.50%	239,843	52
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	3	0.04%	102,832	0.02%	34,277	89
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	37	0.44%	8,659,529	1.80%	234,041	237
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZSC47	USD	17	0.20%	2,488,369	0.52%	146,375	40
MSCI TAIWAN	IDTW	IE00B0M63623	USD	39	0.46%	2,019,850	0.42%	51,791	70
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUP	IE00B1FZSF77	USD	18	0.21%	205,615	0.04%	11,423	53
S&P 500	IDUS	IE0031442068	USD	69	0.81%	19,885,967	4.14%	288,202	328
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	17	0.20%	129,049	0.03%	7,591	22
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	12	0.14%	1,148,224	0.24%	95,685	663
MSCI WORLD	IDWR	IE00B0M62Q58	USD	118	1.39%	12,246,565	2.55%	103,784	20
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	3	0.04%	152,003	0.03%	50,668	155
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	8	0.09%	160,898	0.03%	20,112	163
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DKXQ41	EUR	101	1.19%	851,744	0.18%	8,433	59
ISHARES BARCAP EURO CORPORATE BND£	IEBC	IE00B3F81R35	GBP	4	0.05%	5,215	0.00%	1,304	54
ISHARES DJ EM SELECT DIVIDEND \$	IEDY	IE00B652H904	USD	18	0.21%	163,976	0.03%	9,110	1073
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	500	5.90%	22,130,872	4.61%	44,262	28
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	37	0.44%	1,234,265	0.26%	33,359	53
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WXJ614	EUR	3	0.04%	4,531	0.00%	1,510	20
ISHARES BARCAP EURO TREASURY BOND 0-1	IEGE	IE00B3FH7618	EUR	3	0.04%	1,686,171	0.35%	562,057	19
ISHARES BARCAP EURO GOVNTMENT BOND 15-30	IEGL	IE00B1FZS913	EUR	2	0.02%	37,994	0.01%	18,997	25
ISHARES BARCAP EURO GOVNTMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	1	0.01%	100,290	0.02%	100,290	8
ISHARES BARCAP EURO GOVNTMENT BND 10-15	IEGZ	IE00B4WXJH41	EUR	1	0.01%	410	0.00%	410	17
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	1	0.01%	30,208	0.01%	30,208	80
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	62	0.73%	3,629,194	0.76%	58,535	17
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	2	0.02%	1,574	0.00%	787	77
ISHARES BARC CAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH52	USD	12	0.14%	1,284,312	0.27%	107,026	89
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	47	0.55%	187,609	0.04%	3,992	238
ISHARES DOW JONES EUROPE SUSTAIN.SCREEN£	IESE	IE00B52VJ196	EUR	5	0.06%	541,616	0.11%	108,323	290
ISHARES DOW JONES EUROPE SUSTAIN.SCREEN£	IESG	IE00B52VJ196	GBX	1	0.01%	179,500	0.04%	179,500	358
ISHARES EURO STOXX 50 (ACC)	IEUA	IE00B4L5YV07	EUR	1	0.01%	32,594	0.01%	32,594	702
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	18	0.21%	533,929	0.11%	29,663	56
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	6	0.07%	462,868	0.10%	77,145	39
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	69	0.81%	13,343,963	2.78%	193,391	212
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4L5ZV03	EUR	32	0.38%	394,134	0.08%	12,317	357
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4L5ZG21	EUR	32	0.38%	1,571,954	0.33%	49,124	143
ISHARES MSCI AC FAR EAST EX JAPAN	IFFF	IE00B0M63730	GBX	125	1.48%	4,595,535	0.96%	36,764	66
LYXOR ETF MSCI AC ASIA EX JAPAN INFTECHE	IFNG	FR0010934562	GBX	1	0.01%	381	0.00%	381	409
ISHARES BARCAP GLOBAL INFLATION-LINK BDS	IGIL	IE00B3B8PX14	USD	16	0.19%	482,602	0.10%	30,163	612
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IGLO	IE00B3F81K65	USD	7	0.08%	690,160	0.14%	98,594	27
ISHARES FTSE UK GILTS 0-5 £	IGLS	IE00B4WXJK79	GBP	109	1.29%	8,020,739	1.67%	73,585	299
ISHARES FTSE UK ALL STKS GILT	IGLT	IE00B1FZSB30	GBP	145	1.71%	6,757,067	1.41%	46,600	22
ISHARES DOW JONES GLOBAL SUSTAIN.SCREEN£	IGSG	IE00B57X3V84	GBX	3	0.04%	1,406,555	0.29%	468,852	31
ISHARES DOW JONES GLOBAL SUSTAIN.SCREEN£	IGSU	IE00B57X3V84	USD	3	0.04%	1,414,741	0.29%	471,580	29
ISHARES S&P500 MONTHLY GBP HEDGED	IGUS	IE00B3Y8X563	GBX	20	0.24%	646,779	0.13%	32,339	52
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IGWD	IE00B42YS929	GBX	25	0.30%	243,316	0.05%	9,733	106
ISHARES S&P GLBL WATER	IHZO	IE00B1TXK627	GBX	13	0.15%	92,736	0.02%	7,134	73

## Exchange Traded Funds

Weekly Statistics - 26 December 2011 to 30 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IHYG	IE00B66F4759	EUR	96	1.13%	3,108,842	0.65%	32,384	34
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IHYU	IE00B4PY7Y77	USD	7	0.08%	777,075	0.16%	111,011	545
ISHARES MSCI JAPAN (ACC)	JPA	IE00B4L5YX21	USD	5	0.06%	470,469	0.10%	94,094	68
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IJPE	IE00B4225J44	EUR	10	0.12%	1,490,181	0.31%	149,018	1341
ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	GBX	103	1.22%	1,160,020	0.24%	11,262	20
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	80	0.94%	4,217,319	0.88%	52,716	64
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	16	0.19%	1,575,012	0.33%	98,438	203
ISHARES FTSE MIB	IMIB	IE00B1XNH568	GBX	2	0.02%	4,126	0.00%	2,063	52
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	24	0.28%	229,721	0.05%	9,572	31
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZS467	GBX	7	0.08%	118,041	0.02%	16,863	4285
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNHC34	GBX	8	0.09%	67,585	0.01%	8,448	97
ISHARES BARCAP £ INDEX-LINKED GILTS	INXG	IE00B1FZSD53	GBP	205	2.42%	5,045,438	1.05%	24,612	24
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBX	5	0.06%	13,369	0.00%	2,674	58
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	6	0.07%	12,299	0.00%	2,050	3065
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	15	0.18%	1,342,141	0.28%	89,476	654
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52XQP83	USD	3	0.04%	176,552	0.04%	58,851	633
ISHARES MSCI RUSSIA CAPPED SWAP \$	IRSS	IE00B3Y06D14	USD	21	0.25%	2,595,693	0.54%	123,604	59
ISHARES MARKIT IBOXX £ CORP BD 1-5	IS15	IE00B5L65R35	GBP	29	0.34%	1,655,620	0.34%	57,090	204
ISHARES V MSCI ACWI \$	ISAC	IE00B6R52259	USD	2	0.02%	418,116	0.09%	209,058	56
S&P COMMODITY PRODUCERS AGRIBUSINESS	ISAG	IE00B6R52143	USD	17	0.20%	69,834	0.01%	4,108	4878
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	2	0.02%	78,864	0.02%	39,432	123
ISHARES MSCI WORLD ISLAMIC	ISDW	IE00B27YCN58	USD	5	0.06%	1,330,035	0.28%	266,007	93
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	1	0.01%	2,590	0.00%	2,590	81
ISHARES FTSE 100	ISF	IE0005042456	GBX	1153	13.61%	49,143,683	10.24%	42,622	5
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	6	0.07%	49,587	0.01%	8,265	155
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDY88	GBX	7	0.08%	263,533	0.05%	37,648	96
ISHARES S&P SMALLCAP 600	ISP6	IE00B2QWCY14	GBX	12	0.14%	2,389,154	0.50%	199,096	46
ISHARES MSCI WORLD ISLAMIC	ISWD	IE00B27YCN58	GBX	2	0.02%	259,592	0.05%	129,796	88
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	122	1.44%	7,973,365	1.66%	65,355	58
ISHARES MSCI TURKEY	ITKY	IE00B1FZS574	GBX	28	0.33%	330,616	0.07%	11,808	86
ISHARES BARCAP £ TIPS	ITPS	IE00B1FZSC47	GBP	11	0.13%	174,180	0.04%	15,835	37
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	19	0.22%	826,969	0.17%	43,525	68
ISHARES BARCLAYS CAPITAL US AGG BOND	IUAG	IE00B44CGS96	USD	2	0.02%	43,563	0.01%	21,781	34
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	133	1.57%	2,174,549	0.45%	16,350	36
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	72	0.85%	999,604	0.21%	13,883	60
ISHARES S&P 500	IUSA	IE0031442068	GBX	272	3.21%	6,653,855	1.39%	24,463	13
ISHARES S&P500 MONTHLY EURO HEDGED	IUSE	IE00B3ZV0K18	EUR	13	0.15%	1,193,489	0.25%	91,835	45
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	14	0.17%	190,833	0.04%	13,631	158
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	2	0.02%	435,497	0.09%	217,749	443
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IWDE	IE00B441G979	EUR	50	0.59%	2,016,505	0.42%	40,330	83
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	50	0.59%	710,075	0.15%	14,201	35
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	199	2.35%	14,412,779	3.00%	72,426	16
ISHARES MSCI EUROPE EX-EMU \$	IXMU	IE00B4WXJC95	USD	12	0.14%	5,061,957	1.05%	421,830	28
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	147	1.74%	3,408,685	0.71%	23,188	17
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	4	0.05%	138,312	0.03%	34,578	54
LYXOR ETF AUSTRALIA S&P ASX 200 CLS B £	LAUS	LU0496787036	GBX	7	0.08%	102,528	0.02%	14,647	128
LYXOR ETF AUSTRALIA S&P ASX 200 CLS B \$	LAUU	LU0496787036	USD	7	0.08%	102,653	0.02%	14,665	126
LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD	LBRU	FR0010499731	USD	3	0.04%	1,558,9731	0.32%	519,564	60
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	4	0.05%	384,742	0.08%	96,186	62
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	3	0.04%	1,315,368	0.27%	438,456	128
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LCNE	FR0010455493	GBX	7	0.08%	215,460	0.04%	30,780	55
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	23	0.27%	693,162	0.14%	30,137	37
LYXOR ETF EUROSTOXX50 DIVIDENDS £	LDIV	FR0010869529	GBX	3	0.04%	4,676	0.00%	1,559	88
ETF DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QNJG91	GBX	8	0.09%	138,224	0.03%	17,278	73
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	EUR	10	0.12%	593,905	0.12%	59,391	94
ETF DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QNJG91	EUR	64	0.76%	190,939	0.04%	2,983	79
LYXOR ETF EASTERN EUROPE (GBP) USD	LEUU	FR0010542043	USD	3	0.04%	511,894	0.11%	170,631	89
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	15	0.18%	967,181	0.20%	64,479	61
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	4	0.05%	15,435	0.00%	3,859	34
LYXOR ETF DJ INDUST AVERAGE (GBP) USD	LINU	FR0010551622	USD	4	0.05%	476,675	0.10%	119,169	36
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	1	0.01%	3,906	0.00%	3,906	306
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 £	LKUU	FR0010614834	GBX	4	0.05%	8,622	0.00%	2,156	249
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	2	0.02%	5,774	0.00%	2,887	69
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	4	0.05%	32,459	0.01%	8,115	76
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	3	0.04%	29,202	0.01%	9,734	84
ISHARES MARKIT IBOXX \$ CORPORATE BOND	LODE	IE0032895942	USD	103	1.22%	6,569,827	1.37%	63,785	29
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	5	0.06%	122,692	0.03%	24,538	82
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	11	0.13%	189,116	0.04%	17,192	25
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	12	0.14%	169,941	0.04%	14,162	64
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	1	0.01%	2,481	0.00%	2,481	73
ETF FTSE 100 LEVERAGED 2X FUND	LUK2	IE00B4QNJJ23	GBX	117	1.38%	3,666,455	0.76%	31,337	89
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	177	2.09%	11,936,788	2.49%	67,439	32
PIMCO USD SHORT MATURITY SOURCE ETF	MINT	IE00B67B7N93	USD	1	0.01%	64,743	0.01%	64,743	10
TOPS GLOBAL ALPHA ETF EUR SHS	MWTE	IE00B507KR85	EUR	7	0.08%	213,749	0.04%	30,536	34
TOPS GLOBAL ALPHA ETF GBP SHS	MWTS	IE00B51SRD92	GBX	2	0.02%	50,999	0.01%	25,499	25
MSCI CHINA SOURCE ETF	MXCS	IE00B4LWXK21	USD	4	0.05%	121,441	0.03%	30,360	78
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWVS88	USD	25	0.30%	979,310	0.20%	39,172	48
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	84	0.99%	765,721	0.16%	9,116	23
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	31	0.37%	627,135	0.13%	20,230	74
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	44	0.52%	1,925,168	0.40%	43,754	74
ETF WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	4	0.05%	23,037	0.00%	5,759	97
ISHARES DAX (OTC)	O006	DE0005933931	EUR	2	0.02%	13,579	0.00%	6,789	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	6	0.07%	13,690,811	2.85%	2,281,802	n/a
ISHARES DJ EURO STOXX BANKS (OTC)	O012	DE0006289309	EUR	2	0.02%	1,021	0.00%	510	n/a
ISHARES MSCI JAPAN (OTC)	O110	DE000A0DPMW9	EUR	3	0.04%	345,427	0.07%	115,142	n/a
AGRICULTURE FUND NPV	PSGA	IE00B3BQ0418	GBX	3	0.04%	31,563	0.01%	10,521	77
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	1	0.01%	9,700	0.00%	9,700	99
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	17	0.20%	523,714	0.11%	30,807	37
POWERSHARES GLOB LISTED PRIVATE EQ FUND	PSSP	IE00B23D8Z06	GBX	1	0.01%	5,200	0.00%	5,200	569
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	7	0.08%	17,311	0.00%	2,473	87
RDX SOURCE ETF	RDXS	IE00B5NDLN01	USD	33	0.39%	2,274,821	0.47%	68,934	76
ETF RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	4	0.05%	457,218	0.10%	114,305	38
ETF RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	5	0.06%	611,785	0.13%	122,357	44
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBX	16	0.19%	2,250,932	0.47%	140,683	57
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	13	0.15%	2,308,011	0.48%	177,539	28

# Exchange Traded Funds

Weekly Statistics - 26 December 2011 to 30 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	2	0.02%	24,925	0.01%	12,462	69
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	6	0.07%	2,198,601	0.46%	366,434	527
ISHARES MARKIT IBOXX EURO COVERED BND£	SCOV	IE00B3B8Q275	GBP	4	0.05%	416,028	0.09%	104,007	109
ISHARES BARCAP EURO CORP BOND 1-5£	SE15	IE00B4L60045	GBP	2	0.02%	19,559	0.00%	9,780	58
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	6	0.07%	72,857	0.02%	12,143	435
ISHARES BARCAP EURO AGGREGATE BND£	SEAG	IE00B3DKXQ41	GBP	2	0.02%	68,206	0.01%	34,103	43
ISHARES DJ EM SELECT DIVIDEND £	SEDY	IE00B652H904	GBX	16	0.19%	239,415	0.05%	14,963	49
ISHARES BARCLAYS EURO TREASURY BOND £	SEGA	IE00B4WXJ64	GBP	2	0.02%	25,429	0.01%	12,715	19
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	8	0.09%	64,995	0.01%	8,124	56
ISHARES JPMORGAN USD EMERGING MKTS BOND£	SEMB	IE00B2NPKV68	GBX	33	0.39%	1,787,350	0.37%	54,162	41
ISHARES BARC CAP EMG MKT LOC GVT £	SEML	IE00B5M4WH52	GBP	19	0.22%	313,814	0.07%	16,517	186
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	9	0.11%	45,759	0.01%	5,084	71
ISHARES EURO STOXX 50 (ACC)£	SEUA	IE00B4L5YV07	GBX	1	0.01%	90,951	0.02%	90,951	31
ISHARES BARCAP GLOBAL INFLATION-LINK BD£	SEUL	IE00B3B8PX14	GBP	25	0.30%	385,134	0.08%	15,405	46
ISHARES CITIGROUP GLOBAL GOVERNMENT BD £	SGLO	IE00B3F81K65	GBP	20	0.24%	106,683	0.02%	5,334	29
ETF DAXGLOBAL SHIPPING FUND	SHIP	IE00B3CMS880	USD	1	0.01%	19,051	0.00%	19,051	93
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	13	0.15%	157,259	0.03%	12,097	71
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	15	0.18%	92,260	0.02%	6,151	684
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	4	0.05%	62,406	0.01%	15,602	34
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B0FV0111	GBP	154	1.82%	2,889,393	0.60%	18,762	56
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	3	0.04%	214,887	0.04%	71,629	35
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	16	0.19%	3,170,963	0.66%	198,185	97
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	1	0.01%	5,982	0.00%	5,982	56
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WXJD03	GBX	8	0.09%	74,067	0.02%	9,258	135
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	22	0.26%	263,627	0.05%	11,983	16
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	5	0.06%	2,242,795	0.47%	448,559	41
ISHARES V MSCI ACWI	SSAC	IE00B6R52259	GBX	3	0.04%	419,964	0.09%	139,988	57
ISHARES MSCI USA £	SSAM	IE00B60YJY07	GBX	1	0.01%	1,724	0.00%	1,724	37
ISHARES MARKIT IBOXX CORP BOND EX-FIN	SSXF	IE00B4L60H17	EUR	3	0.04%	822,510	0.17%	274,170	24
ETF FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	290	3.42%	6,984,680	1.45%	24,085	27
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	3	0.04%	35,753	0.01%	11,918	65
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WXJF27	GBX	3	0.04%	4,471	0.00%	1,490	53
SPDR S&P US DIVIDEND ARISTOCRATS ETF \$	UDVD	IE00B6YX5D40	USD	16	0.19%	4,217,657	0.88%	263,604	49
LYXOR ETF IBOXX \$ TREASURIES 10Y+	US10	FR0010961003	USD	4	0.05%	301,138	0.06%	75,284	43
SPDR BARCLAYS CAPITAL US AGG BOND ETF	USAG	IE00B459R192	USD	2	0.02%	73,474	0.02%	36,737	54
SPDR S&P US DIVIDEND ARISTOCRATS ETF	USDV	IE00B6YX5D40	GBP	47	0.55%	1,224,596	0.26%	26,055	384
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	4	0.05%	8,032	0.00%	2,008	82
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3LK4075	USD	7	0.08%	171,601	0.04%	24,514	62
ETF B-BOFAML IVSTOXX ETF	VSTX	IE00B3T1VR88	EUR	4	0.05%	310,501	0.06%	77,625	249
ETF S-NETWORK GLOBAL £	WATP	IE00B3CNHN87	GBX	1	0.01%	3,419	0.00%	3,419	89
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	8	0.09%	73,771	0.02%	9,221	101
STOXX EUR 600 OPTIMISED BANKS SOURCE ETF	X7PS	IE00B5MTWD60	EUR	1	0.01%	7,394,931	1.54%	7,394,931	31
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	30	0.35%	586,570	0.12%	19,552	66
DB X-TRACKERS S&P/ASX 200 ETF	X AUS	LU0328474803	GBX	3	0.04%	80,906	0.02%	26,969	39
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	11	0.13%	818,597	0.17%	74,418	48
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBX	39	0.46%	1,149,297	0.24%	29,469	46
DBX DBLCL - OY BALANCED ETF	XBCU	LU0460391732	USD	8	0.09%	809,289	0.17%	101,161	87
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBR5	LU0412624354	GBX	3	0.04%	116,804	0.02%	38,695	69
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBUI	LU0321464223	GBX	1	0.01%	2,116	0.00%	2,116	47
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUT	LU0321464066	GBX	4	0.05%	116,982	0.02%	29,246	101
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	8	0.09%	47,693	0.01%	5,962	54
MSCI CANADA TRN INDEX ETF (USD)/GBP	XCAN	LU0476289540	GBX	1	0.01%	53,201	0.01%	53,201	79
MSCI MALAYSIA TRN IDX ETF\$	XCS3	LU0514694370	USD	2	0.02%	163,369	0.03%	81,684	86
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	2	0.02%	92,475	0.02%	46,238	82
MSCI MALAYSIA TRN INDEX ETF	XCX3	LU0514694370	GBX	8	0.09%	493,202	0.10%	61,650	81
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	3	0.04%	16,746	0.00%	5,582	77
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	1	0.01%	6,023	0.00%	6,023	69
DBLCL OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	2	0.02%	19,367	0.00%	9,684	117
DBLCL OY BALANCED ETF	XDBD	LU0292106167	USD	2	0.02%	326,616	0.07%	163,308	116
DB X-TRACKERS DBLCL OY BALANCED ETF	XDBG	LU0460391906	GBX	1	0.01%	737	0.00%	737	50
DBX FTSE EPRA/NAR DEV EUR REAL EST ETF	XDER	LU0489337690	GBX	9	0.11%	41,386	0.01%	4,598	62
DB X-TRACKERS MSCI EM CON STAP TRN ETF	XECS	LU0592216559	USD	1	0.01%	1,253	0.00%	1,253	94
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)/GBP	XEDS	LU0417510616	GBX	2	0.02%	260,501	0.05%	130,251	69
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XEMD	LU0518622286	USD	3	0.04%	619,065	0.13%	206,355	161
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	10	0.12%	342,706	0.07%	34,271	32
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	5	0.06%	605,490	0.13%	121,098	145
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	10	0.12%	319,201	0.07%	31,920	23
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	13	0.15%	226,604	0.05%	17,431	60
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	13	0.15%	65,842	0.01%	5,065	120
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	4	0.05%	100,137	0.02%	25,034	2
DJ STOXX GLOBAL SELECT DIV 100 ETF \$	XGDD	LU0292096186	USD	1	0.01%	2,039	0.00%	2,039	63
DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$	XGID	LU0322253229	USD	1	0.01%	63,615	0.01%	63,615	63
S&P U.S. CARBON EFFICIENT ETF £	XGRC	LU0411076002	GBX	5	0.06%	23,231	0.00%	4,646	95
DB X-TRACKERS STOXX GLBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	13	0.15%	232,571	0.05%	17,890	59
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	9	0.11%	145,277	0.03%	16,142	64
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	2	0.02%	5,634	0.00%	2,817	67
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	2	0.02%	1,474,719	0.31%	737,360	65
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475529	GBX	4	0.05%	153,482	0.03%	38,370	48
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	32	0.38%	1,185,391	0.25%	37,043	50
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	54	0.64%	2,188,226	0.46%	40,523	54
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XMM3R14	USD	4	0.05%	26,439	0.01%	6,610	176
LEVDAX ETF GBP	XLDX	LU0411075376	GBX	2	0.02%	58,905	0.01%	29,453	75
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	1	0.01%	63,259	0.01%	63,259	282
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B42QG486	USD	5	0.06%	30,691	0.01%	6,138	173
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	4	0.05%	103,140	0.02%	25,785	174
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	13	0.15%	3,740,357	0.78%	287,720	175
CONS STAPLE S&P US SEL SECTOR SOURCE ETF	XLPS	IE00B435BG20	USD	3	0.04%	74,083	0.02%	24,694	176
UTILITIES S&P US SEL SECTOR SOURCE ETF	XLUS	IE00B3VPKB53	USD	2	0.02%	4,662	0.00%	2,331	174
HEALTH CARE S&P US SEL SECTOR SOURCE ETF	XLVS	IE00B3WMTH43	USD	1	0.01%	26,001	0.01%	26,001	174
CONS DISC S&P US SEL SECTOR SOURCE ETF	XLYS	IE00B449XP68	USD	1	0.01%	15,183	0.00%	15,183	286
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	6	0.07%	303,958	0.06%	50,660	49
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	13	0.15%	167,592	0.03%	12,892	48
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	45	0.53%	1,723,644	0.36%	38,303	41
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	44	0.52%	3,342,050	0.70%	75,956	40
DB X-TRACKERS FTSE 250 ETF	XMCX	LU0292097317	GBX	3	0.04%	6,717	0.00%	2,239	74

## Exchange Traded Funds

Weekly Statistics - 26 December 2011 to 30 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	203	2.40%	7,060,039	1.47%	34,779	24
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	2	0.02%	6,071	0.00%	3,035	79
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	2	0.02%	14,213	0.00%	7,106	45
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	2	0.02%	6,095	0.00%	3,048	66
DBX MSCI INDONESIA TRN INDEX ETF	XMID	LU0476289623	GBX	17	0.20%	1,365,607	0.28%	80,330	91
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	2	0.02%	16,806	0.00%	8,403	35
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	6	0.07%	23,218	0.00%	3,870	28
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	3	0.04%	32,097	0.01%	10,699	57
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	173	2.04%	21,778,604	4.54%	125,888	29
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	15	0.18%	316,786	0.07%	21,119	64
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	1	0.01%	21,264	0.00%	21,264	46
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	8	0.09%	119,341	0.02%	14,918	42
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	6	0.07%	721,320	0.15%	120,220	19
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	9	0.11%	63,701	0.01%	7,078	23
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	14	0.17%	3,128,767	0.65%	223,483	22
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	10	0.12%	1,751,090	0.36%	175,109	15
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	1	0.01%	172,309	0.04%	172,309	72
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	4	0.05%	3,312	0.00%	828	71
DB X-TRACKERS MSCI PHILIPPINES IDX £	XPHG	LU0592215403	GBX	1	0.01%	7,920	0.00%	7,920	103
DB X-TRACKERS MSCI PHILIPPINES IDX \$	XPHI	LU0592215403	USD	18	0.21%	550,521	0.11%	30,585	105
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	6	0.07%	109,171	0.02%	18,195	54
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	1	0.01%	2,883	0.00%	2,883	48
RUSSELL 2000 ETF	XRU2	LU0322248658	GBX	3	0.04%	5,293	0.00%	1,764	37
STOXX 600 UTILITIES	XS6R	LU0292104899	GBX	8	0.09%	138,245	0.03%	17,281	56
STOXX 600 BANKS	XS7R	LU0292103651	GBX	1	0.01%	211	0.00%	211	65
STOXX 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	14	0.17%	88,399	0.02%	6,314	65
STOXX 600 TECHNOLOGY	XS8R	LU0292104469	GBX	2	0.02%	14,710	0.00%	7,355	79
SHORTDAX X2 ETF(EUR)GBP	XSD2	LU0411075020	GBX	11	0.13%	587,914	0.12%	53,447	75
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	9	0.11%	129,720	0.03%	14,413	63
STOXX 600 HEALTHCARE SHORT DAILY ETF	XSDS	LU0322249466	GBX	2	0.02%	18,108	0.00%	9,054	61
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	5	0.06%	30,034	0.01%	6,007	17
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	5	0.06%	69,473	0.01%	13,895	64
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	3	0.04%	39,146	0.01%	13,049	73
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	6	0.07%	51,563	0.01%	8,594	84
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	4	0.05%	68,501	0.01%	17,125	60
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	3	0.04%	29,458	0.01%	9,819	75
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	4	0.05%	138,521	0.03%	34,630	32
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	6	0.07%	1,779,946	0.37%	296,658	64
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	41	0.48%	2,823,220	0.59%	68,859	36
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	1	0.01%	13,036	0.00%	13,036	20
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	6	0.07%	161,169	0.03%	26,861	25
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	6	0.07%	21,904	0.00%	3,651	16
STOXX 600 ETF	XSX6	LU0328475792	GBX	1	0.01%	7,343	0.00%	7,343	62
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT21	LU0411078636	GBX	12	0.14%	186,155	0.04%	15,513	59
S&P 500 2X INVERSE INDEX ETF(USD)USD	XT2D	LU0411078636	USD	1	0.01%	86,670	0.02%	86,670	50
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	6	0.07%	60,030	0.01%	10,005	36
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	2	0.02%	4,038	0.00%	2,019	49
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	130	1.53%	6,164,586	1.28%	47,420	17
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	191	2.25%	6,300,961	1.31%	32,989	11
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	4	0.05%	24,362	0.01%	6,090	99
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	8	0.09%	188,583	0.04%	23,573	1614
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	2	0.02%	272,301	0.06%	136,151	11
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	3	0.04%	50,393	0.01%	16,798	103
DBX2 US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	2	0.02%	72,819	0.02%	36,410	38
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	4	0.05%	21,368	0.00%	5,342	351
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWHD	LU0540980223	USD	2	0.02%	6,537	0.00%	3,268	72
DB X-TRACKERS MSCI W ENERGYTRN ETF	XWSE	LU0540980736	GBX	1	0.01%	1,790	0.00%	1,790	70
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	1	0.01%	2,253	0.00%	2,253	68
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWSN	LU0540980496	GBX	1	0.01%	2,255	0.00%	2,255	69
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	1	0.01%	5,593	0.00%	5,593	73
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWST	LU0540980579	GBX	1	0.01%	2,253	0.00%	2,253	70
DB X-TRACKERS MSCI W UTILTRN ETF	XWSU	LU0540980652	GBX	1	0.01%	4,269	0.00%	4,269	67
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	6	0.07%	35,911	0.01%	5,985	70
DB X-TRACKERS FTSE CHINA 25 ETF	XX2S	LU0292109856	GBX	11	0.13%	37,229	0.01%	3,384	48
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	9	0.11%	60,146	0.01%	6,683	50
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	11	0.13%	42,320	0.01%	3,847	57

## Exchange Traded Commodities

Weekly Statistics - 26 December 2011 to 30 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS AGRICULTURE £ DJ-UBSCI	AGAP	GB00B15KYH63	GBX	27	0.63%	78,551	0.04%	2,909	50
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	10	0.24%	401,430	0.19%	40,143	23
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	11	0.26%	50,219	0.02%	4,565	103
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	82	1.93%	1,174,858	0.54%	14,328	33
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	107	2.52%	4,494,805	2.08%	42,008	21
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	5	0.12%	58,768	0.03%	11,754	21
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	3	0.07%	372,924	0.17%	124,308	59
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	10	0.24%	200,363	0.09%	20,036	55
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	1	0.02%	12,707	0.01%	12,707	22
ETFS PETROLEUM DJ-UBSCI	AIGO	GB00B15KYC19	USD	3	0.07%	11,073	0.01%	3,691	17
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	49	1.15%	362,541	0.17%	7,399	25
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	1	0.02%	7,314	0.00%	7,314	106
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	7	0.16%	533,942	0.25%	76,277	53
ETFS LONG AUD SHORT USD £	AUDP	JE00B68GQH02	GBX	4	0.09%	75,575	0.03%	18,894	20
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	2	0.05%	6,782	0.00%	3,391	21
ETFS GOLD	BULL	GB00B15KXX56	USD	47	1.11%	6,981,957	3.22%	148,552	22
ETFS GOLD £	BULP	GB00B15KXX56	GBX	83	1.95%	1,395,680	0.64%	16,815	38
ETFS CARBON SECURITIES EUR	CARB	JE00B3CG6315	EUR	1	0.02%	4,285	0.00%	4,285	2323
ETFS FORWARD LIVE CATTLE	CATF	JE00B24DM245	USD	1	0.02%	7,968	0.00%	7,968	60
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	6	0.14%	875,144	0.40%	145,857	26
ETFS COCOA	COCO	JE00B2QXZK10	USD	10	0.24%	94,572	0.04%	9,457	137
ETFS COFFEE	COFF	GB00B15KXP72	USD	5	0.12%	111,183	0.05%	22,237	87
ETFS COPPER	COPA	GB00B15KXQ89	USD	20	0.47%	2,575,476	1.19%	128,774	18
ETFS CORN	CORN	GB00B15KXS04	USD	57	1.34%	4,538,299	2.10%	79,619	32
ETFS COTTON	COTN	GB00B15KXT11	USD	7	0.16%	132,636	0.06%	18,948	114
ETFS WTI CRUDE OIL	CRUD	GB00B15KXV33	USD	88	2.07%	3,418,638	1.58%	38,848	14
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24DM55	USD	1	0.02%	1,271	0.00%	1,271	44
ETFS 3X LONG EUR SHORT GBP	EUP3	JE00B3VJDN05	GBX	2	0.05%	5,112	0.00%	2,556	44
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	1	0.02%	1,789	0.00%	1,789	126
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	27	0.63%	5,069,753	2.34%	187,769	33
ETFS FORWARD PETROLEUM DJ-UBSCI-F3	FPET	JE00B24DMF79	USD	1	0.02%	199,349	0.09%	199,349	104
ETFS LONG AUD SHORT GBP	GBAU	JE00B3S7B10	GBX	2	0.05%	39,776	0.02%	19,888	17
ETFS LONG CAD SHORT GBP	GBCA	JE00B3X07W84	GBX	2	0.05%	20,555	0.01%	10,277	19
ETFS LONG CHF SHORT GBP	GBCH	JE00B3S3X393	GBX	2	0.05%	47,189	0.02%	23,595	18
ETFS LONG JPY SHORT GBP	GBJP	JE00B3XR4V72	GBX	8	0.19%	42,149	0.02%	5,269	17
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5RB71	GBX	9	0.21%	122,978	0.06%	13,664	34
ETFS LONG NZD SHORT GBP	GBNZ	JE00B45W1502	GBX	4	0.09%	14,557	0.01%	3,639	18
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	288	6.77%	35,753,116	16.51%	124,143	16
ETFS LONG SEK SHORT GBP	GBSK	JE00B3RKLW80	GBX	4	0.09%	67,899	0.03%	16,975	34
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	98	2.30%	2,601,005	1.20%	26,541	22
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	9	0.21%	87,734	0.04%	9,748	105
ETFS FORWARD GRAINS DJ-UBSCI-F3	GRAF	JE00B24DMN53	USD	2	0.05%	2,938	0.00%	1,469	236
ETFS FORWARD HEATING OIL	HEAF	JE00B24DM021	USD	1	0.02%	35,521	0.02%	35,521	75
ETFS HEATING OIL	HEAT	GB00B15KXY63	USD	1	0.02%	36,041	0.02%	36,041	40
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	27	0.63%	441,033	0.20%	16,335	33
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	120	2.82%	23,123,585	10.68%	192,697	51
ISHARES PHYSICAL PLATINUM ETC	IPLT	IE00B4LHW6P2	USD	3	0.07%	120,400	0.06%	40,133	51
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCVW09	USD	11	0.26%	460,889	0.21%	41,899	40
ETFS SHORT JPY LONG GBP	JPGB	JE00B3QBQJ84	GBX	4	0.09%	23,751	0.01%	5,938	19
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	3	0.07%	5,994	0.00%	1,998	89
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFFV571	USD	3	0.07%	113,715	0.05%	37,905	179
ETFS LONG AUD SHORT USD	LAUD	JE00B68GQH02	USD	1	0.02%	38,229	0.02%	38,229	16
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	140	3.29%	1,968,190	0.91%	14,059	49
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	5	0.12%	127,826	0.06%	25,565	136
ETFS LONG CNY SHORT USD £	LCNP	JE00B6822V48	GBX	1	0.02%	40,038	0.02%	40,038	72
ETFS LONG CNY SHORT USD	LCNY	JE00B6822V48	USD	1	0.02%	39,084	0.02%	39,084	64
ETFS LEVERAGED COCOA	LCOC	JE00B2NFFV803	USD	13	0.31%	520,531	0.24%	40,041	377
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	18	0.42%	364,247	0.17%	20,236	48
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	14	0.33%	113,538	0.05%	8,110	73
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	7	0.16%	14,832	0.01%	2,119	662
ETFS 3X LONG EUR SHORT USD	LEU3	JE00B3Y5F176	USD	3	0.07%	18,576	0.01%	6,192	46
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	3	0.07%	8,918	0.00%	2,973	91
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	7	0.16%	76,783	0.04%	10,969	103
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFFV688	USD	7	0.16%	153,006	0.07%	21,858	94
ETFS LONG INR SHORT USD £	LINP	JE00B66M5848	GBX	2	0.05%	2,934	0.00%	1,467	71
ETFS LEVERAGED LIVE CATTLE	LLCT	JE00B2NFTP34	USD	4	0.09%	56,464	0.03%	14,116	49
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	9	0.21%	115,047	0.05%	12,783	79
ETFS LEVERAGED LIVESTOCK DJ-UBSCI	LLST	JE00B2NFT864	USD	2	0.05%	27,997	0.01%	13,999	52
ETFS LEVERAGED EX-ENERGY DJ-UBSCI	LNEY	JE00B2NFT641	USD	1	0.02%	2,635	0.00%	2,635	88
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	61	1.43%	270,277	0.12%	4,431	124
ETFS LEVERAGED NICKEL	LNIK	JE00B2NFT857	USD	11	0.26%	21,646	0.01%	1,968	510
ETFS LEVERAGED WTI CRUDE OIL	LOIL	JE00B2NFTJ73	USD	78	1.83%	1,098,263	0.51%	14,080	35
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFFV134	USD	8	0.19%	28,254	0.01%	3,532	97
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFFV795	USD	7	0.16%	61,932	0.03%	8,847	76
ETFS LEVERAGED SOFTS DJ-UBSCI	LSFT	JE00B2NFTB97	USD	1	0.02%	1,983	0.00%	1,983	201
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	310	7.29%	4,826,414	2.23%	15,569	110
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	9	0.21%	75,828	0.04%	8,425	58
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	13	0.31%	245,616	0.11%	18,894	649
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	5	0.12%	30,074	0.01%	6,015	95
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	81	1.90%	870,651	0.40%	10,749	59
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	57	1.34%	1,704,564	0.79%	29,905	48
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	16	0.38%	78,153	0.04%	4,885	88
ETFS NICKEL	NICK	GB00B15KY211	USD	6	0.14%	118,422	0.05%	19,737	49
ETFS SHORT NZD LONG GBP	NZGB	JE00B3YHSG97	GBX	1	0.02%	1,909	0.00%	1,909	19
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	42	0.99%	3,137,483	1.45%	74,702	19
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	4	0.09%	180,308	0.08%	45,077	27
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	17	0.40%	398,043	0.18%	23,414	36
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	3	0.07%	21,596	0.01%	7,199	57
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	3	0.07%	58,484	0.03%	19,495	49
ETFS WTI 2YR	OSW2	JE00B1YPB712	USD	6	0.14%	8,508	0.00%	1,418	69
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	114	2.68%	3,395,001	1.57%	29,781	42
ETFS PHYSICAL ALUMINIUM	PHAL	JE00B4MG1D30	USD	5	0.12%	93,957	0.04%	18,791	141
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	355	8.35%	51,933,214	23.98%	146,291	13
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	2	0.05%	5,178	0.00%	2,589	78
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	578	13.59%	14,998,988	6.93%	25,950	19

## Exchange Traded Commodities

Weekly Statistics - 26 December 2011 to 30 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	23	0.54%	509,921	0.24%	22,170	55
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	11	0.26%	188,566	0.09%	17,142	44
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	38	0.89%	563,973	0.26%	14,841	54
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	79	1.86%	3,559,826	1.64%	45,061	31
ETFS PHYSICAL TIN	PHSN	JE00B4L22R36	USD	1	0.02%	119,387	0.06%	119,387	196
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	228	5.36%	3,446,008	1.59%	15,114	53
ETFS PHYSICAL ZINC	PHZN	JE00B41L4M99	USD	1	0.02%	1,103	0.00%	1,103	143
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	3	0.07%	15,062	0.01%	5,021	354
ETFS 3X SHORT USD LONG GBP	PUS3	JE00B43NB445	GBX	1	0.02%	4,127	0.00%	4,127	43
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	4	0.09%	152,362	0.07%	38,091	113
ETFS SHORT AGRICULTURE DJ-UBSCI	SAGR	JE00B24DL056	USD	3	0.07%	5,646	0.00%	1,882	86
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	7	0.16%	336,936	0.16%	48,134	554
ETFS SHORT ALUMINIUM	SALU	JE00B24DK421	USD	1	0.02%	196,497	0.09%	196,497	47
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCN170	USD	4	0.09%	24,563	0.01%	6,141	86
ETFS SHORT AUD LONG USD £	SAUP	JE00B68GQZ83	GBX	5	0.12%	60,214	0.03%	12,043	103
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	69	1.62%	1,475,408	0.68%	21,383	70
ETFS SHORT CHF LONG USD £	SCHP	JE00B68GVT76	GBX	1	0.02%	774	0.00%	774	21
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	2	0.05%	4,399	0.00%	2,200	102
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	34	0.80%	2,645,338	1.22%	77,804	27
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	5	0.12%	17,402	0.01%	3,480	45
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	11	0.26%	364,695	0.17%	33,154	162
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	21	0.49%	253,302	0.12%	12,062	77
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	29	0.68%	350,339	0.16%	12,081	20
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	11	0.26%	231,964	0.11%	21,088	14
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	2	0.05%	43,450	0.02%	21,725	18
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	30	0.71%	268,558	0.12%	8,952	30
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	89	2.09%	11,454,201	5.29%	128,699	11
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	58	1.36%	1,364,687	0.63%	23,529	84
ETFS SHORT GRAINS DJ-UBSCI	SGRA	JE00B24DL387	USD	1	0.02%	4,657	0.00%	4,657	73
ETFS SHORT HEATING OIL	SHEA	JE00B24DKD16	USD	1	0.02%	634	0.00%	634	53
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	6	0.14%	143,246	0.07%	23,874	760
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WFM884	USD	1	0.02%	1,429	0.00%	1,429	43
ETFS SHORT JPY LONG USD £	SJPP	JE00B68GT596	GBX	3	0.07%	26,104	0.01%	8,701	22
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	1	0.02%	9,468	0.00%	9,468	20
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	2	0.05%	52,018	0.02%	26,009	126
ETFS SHORT LEAN HOGS	SLHO	JE00B24DKF30	USD	3	0.07%	57,617	0.03%	19,206	32
ETFS SILVER	SLVR	GB00B15KY328	USD	52	1.22%	304,399	0.14%	5,854	58
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	11	0.26%	1,317,086	0.61%	119,735	40
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	3	0.07%	91,637	0.04%	30,546	112
ETFS FORWARD SOFTS DJ-UBSCI-F3	SOFF	JE00B24DML30	USD	1	0.02%	2,397	0.00%	2,397	153
ETFS SHORT WTI CRUDE OIL	SOIL	JE00B24DK975	USD	66	1.55%	2,188,395	1.01%	33,158	29
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	13	0.31%	454,388	0.21%	34,953	39
ETFS SOYBEAN OIL	SOYO	GB00B15KY435	USD	1	0.02%	12,151	0.01%	12,151	37
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	2	0.05%	124,661	0.06%	62,330	43
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	4	0.09%	307,466	0.14%	76,867	47
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHWP62	GBX	2	0.05%	108,477	0.05%	54,238	84
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	11	0.26%	66,707	0.03%	6,064	86
SOURCE PHYSICAL PLATINUM P-ETC	SPPT	IE00B40QP990	USD	5	0.12%	697,484	0.32%	139,497	37
ETFS SHORT SOFTS DJ-AIGCI	SSFT	JE00B24DL163	USD	2	0.05%	2,050	0.00%	1,025	146
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	109	2.56%	2,020,580	0.93%	18,537	62
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCWG09	GBX	23	0.54%	392,048	0.18%	17,046	45
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	3	0.07%	86,669	0.04%	28,890	44
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	7	0.16%	99,097	0.05%	14,157	678
ETFS SUGAR	SUGA	GB00B15KY658	USD	12	0.28%	1,166,648	0.54%	97,221	62
ETFS 3X SHORT EUR LONG GBP	SUP3	JE00B3W0MY68	GBX	2	0.05%	5,803	0.00%	2,901	40
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	8	0.19%	388,510	0.18%	48,564	38
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TG7R50	GBX	3	0.07%	8,517	0.00%	2,839	45
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	8	0.19%	1,607,044	0.74%	200,881	150
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	6	0.14%	215,340	0.10%	35,890	37
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	7	0.16%	75,699	0.03%	10,814	21
ETFS SHORT USD LONG GBP	USGB	JE00B438PT24	GBX	2	0.05%	29,472	0.01%	14,736	18
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCLY57	GBX	3	0.07%	10,864	0.01%	3,621	38
ETFS WHEAT	WEAT	GB00B15KY765	USD	106	2.49%	3,135,872	1.45%	29,584	39
DB AGRICULTURE BOOSTER ETC	XCT6	GB00B3WKJL25	USD	2	0.05%	21,330	0.01%	10,665	94
DB INDUSTRIAL METALS BOOSTER ETC	XCT7	GB00B3WKDS73	USD	2	0.05%	18,700	0.01%	9,350	48
DB ENERGY BOOSTER ETC	XCT8	GB00B3QRNJ57	USD	2	0.05%	25,268	0.01%	12,634	24
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SC0P31	USD	2	0.05%	807,390	0.37%	403,695	349
DB S&P GSCI INDUSTRIAL METALS ETC	XET7	GB00B3YH0180	USD	4	0.09%	8,869	0.00%	2,217	32
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	33	0.78%	1,814,151	0.84%	54,974	137
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	10	0.24%	66,691	0.03%	6,669	26
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	7	0.16%	88,385	0.04%	12,626	42
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	4	0.09%	46,986	0.02%	11,746	344
DB PHYSICAL PLATINUM ETC	XPPL	GB00B57GJC05	USD	2	0.05%	4,488	0.00%	2,244	181
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	3	0.07%	49,605	0.02%	16,535	304
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	7	0.16%	171,390	0.08%	24,484	85
DB ETC URANIUM ETC SECURITIES 09/12/60	XURA	GB00B4JYVW66	USD	3	0.07%	48,545	0.02%	16,182	173
ETFS ZINC	ZINC	GB00B15KY872	USD	9	0.21%	981,125	0.45%	109,014	51

## Exchange Traded Notes

Weekly Statistics - 26 December 2011 to 30 December 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETN ON SPGS CORN ER	CONU	JE00B5PRMS21	USD	1	6.67%	57,547	8.32%	57,547	467.3372
ETN ON GOLD SPOT	GOLG	JE00B3PMLY21	GBP	1	6.67%	1,536	0.22%	1,536	210.9755
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	5	33.33%	487,798	70.54%	97,560	168.9409
ETN ON SILVER SPOT	SLVG	JE00B3Q4K286	GBP	3	20.00%	7,813	1.13%	2,604	24.9277
IPATH VSTOXX SHORT TERM FUTURES ETN	VSXG	DE000BC2KTT9	GBX	2	13.33%	10,905	1.58%	5,453	370.7637
ETN ON SPGS WHEAT ER	WHEE	JE00B60RDV46	EUR	1	6.67%	41,677	6.03%	41,677	368.5006
ETN ON SPGS WHEAT ER	WHEG	JE00B5PRQF71	GBP	1	6.67%	50,520	7.31%	50,520	372.3254
ETN ON SPGS WHEAT ER	WHEU	JE00B3P1KP31	USD	1	6.67%	33,725	4.88%	33,725	369.5035

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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.