

Exchange Traded Funds

Weekly Statistics - 05 October 2009 to 09 October 2009



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	2	0.01%	10,833	0.00%	5,417	203
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	2	0.01%	2,013	0.00%	1,006	227
ETFX DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	4	0.03%	10,727	0.00%	2,682	193
ETFX RUSSELL GLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	25	0.17%	2,087,137	0.18%	83,485	207
ETFX RUSSELL GLOBAL GOLD FUND	AUCP	IE00B3CNHG25	GBX	65	0.44%	7,956,339	0.69%	122,405	191
ETFX DOW JONES STOXX 600 BASIC RES. FD	BASP	IE00B3CNH733	GBX	18	0.12%	104,926	0.01%	5,829	45
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	268	1.80%	10,961,942	0.95%	40,903	41
ETFX RUSSELL GLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	2	0.01%	26,194	0.00%	13,097	149
ETFX RUSSELL GLOBAL COAL MINING FUND	COAP	IE00B3CNHF18	GBX	4	0.03%	15,898	0.00%	3,975	174
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	33	0.22%	2,587,424	0.22%	78,407	48
ISHARES S&P EMERGING MKTS INFRASTRUCTURES	DEIN	IE00B2NPL135	USD	114	0.77%	545,408	0.05%	4,784	81
ETFX DAX 2X LONG FUND	DEL2	IE00B4QNH68	EUR	3	0.02%	8,613,756	0.75%	2,871,252	35
ETFX DAX 2X SHORT FUND	DES2	IE00B4QNHZ41	EUR	12	0.08%	14,312,173	1.24%	1,192,681	55
ISHARES \$ S&P GLBL WATER	DH2O	IE00B1TXK627	USD	2	0.01%	202,048	0.02%	101,024	41
ISHARES DJ EURO STOXX MIDCAP	DJMC	IE00B02KXL92	GBX	9	0.06%	130,293	0.01%	14,477	25
ISHARES DJ EURO STOXX SMALLCAP	DJSC	IE00B02KX000	GBX	28	0.19%	310,521	0.03%	11,090	29
ETFX DAX 2X LONG FUND	DL2P	IE00B4QNH68	GBX	4	0.03%	18,206	0.00%	4,551	37
ISHARES MSCI LATIN AMERICA (USD)	DLTM	IE00B27YCK28	USD	7	0.05%	180,646	0.02%	25,807	77
ISHARES GLOBAL CLEAN ENERGY	DNRG	IE00B1XNHC34	USD	3	0.02%	246,998	0.02%	82,333	55
ETFX DAX 2X SHORT FUND	DS2P	IE00B4QNHZ41	GBX	21	0.14%	212,369	0.02%	10,113	38
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	2	0.01%	38,334	0.00%	19,167	83
ISHARES BARCLAYS EURO CORP BD EX-FIN 1-5	EEX5	IE00B4L5ZV03	GBP	2	0.01%	923	0.00%	461	37
ISHARES BARCLAYS EURO CORP BD EX-FINANCE	EEXF	IE00B4L5ZG21	GBP	8	0.05%	71,492	0.01%	8,937	47
ISHARES GLOBAL INFLATION-LINKED BOND EUR	EGIL	IE00B3B8PX14	EUR	1	0.01%	48,945	0.00%	48,945	39
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	32	0.22%	2,443,492	0.21%	76,359	29
ISHARES DJ EURO STOXX 50	EUE	IE0008471009	GBX	102	0.69%	9,855,916	0.85%	96,627	28
ISHARES DJ STOXX 50	EUN	IE0008470928	GBX	9	0.06%	920,450	0.08%	102,272	18
ISHARES FTSE/XINHUA CHINA 25	FXC	IE00B02KXK85	GBX	134	0.90%	8,268,255	0.72%	61,703	38
HSBC DJ EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	15	0.10%	11,031,091	0.96%	735,406	21
HSBC FTSE 100 ETF	HUKX	IE00B42TW061	GBX	38	0.26%	3,680,719	0.32%	96,861	9
ISHARES S&P 500 (ACC)	IACC	IE00B4L5ZD99	USD	1	0.01%	406,680	0.04%	406,680	28
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	24	0.16%	4,514,573	0.39%	188,107	26
ISHARES DJ ASIA/PACIFIC SELECT DIVIDEND	IAPD	IE00B14X4T88	GBX	47	0.32%	1,016,928	0.09%	21,637	50
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	70	0.47%	676,443	0.06%	9,663	59
ISHARES EUR INFLATION LINKED BOND	IBCI	IE00B0M62X26	GBP	32	0.22%	366,504	0.03%	11,453	34
ISHARES EUR CORPORATE BOND	IBCX	IE0032523478	EUR	192	1.29%	19,371,482	1.68%	100,893	10
ISHARES BARCLAYS EURO TREASURY BD 0-1 #	IBGE	IE00B3FH7618	GBP	1	0.01%	4,654	0.00%	4,654	16
ISHARES EURO GOVERNMENT BOND 15-30	IBGL	IE00B1FZS913	GBP	18	0.12%	135,914	0.01%	7,551	28
ISHARES EURO GOVERNMENT BOND 7-10	IBGM	IE00B1FZS806	GBP	22	0.15%	3,102,301	0.27%	141,014	15
ISHARES	IBGS	IE00B14X4Q57	GBP	35	0.24%	1,125,596	0.10%	32,160	15
ISHARES EURO GOVERNMENT BOND 3-5	IBGX	IE00B1FZS681	GBP	28	0.19%	474,779	0.04%	16,956	15
ISHARES BARCLAYS EURO GOV BOND 5-7 #	IBGY	IE00B4WJG34	GBP	1	0.01%	8,561	0.00%	8,561	26
ISHARES BARCLAYS EURO GOV BOND 10-15 #	IBGZ	IE00B4WJH41	GBP	2	0.01%	25,481	0.00%	12,741	24
ISHARES \$ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	52	0.35%	3,551,878	0.31%	68,305	19
ISHARES \$ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	33	0.22%	3,987,865	0.35%	120,844	12
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	249	1.67%	12,395,865	1.07%	49,783	49
ISHARES EUR COVERED BOND	ICOV	IE00B3B8Q275	EUR	1	0.01%	57,458	0.00%	57,458	42
DJ ASIA/ PACIFIC SELECT DIVIDEND	IDAP	IE00B14X4T88	USD	3	0.02%	113,467	0.01%	37,822	68
US TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	22	0.15%	6,125,072	0.53%	278,412	10
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	12	0.08%	1,355,462	0.12%	112,955	63
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	8	0.05%	2,643,026	0.23%	330,378	58
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	117	0.79%	36,299,537	3.14%	310,252	43
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IDFE	IE00B2QWDR12	USD	2	0.01%	14,619	0.00%	7,309	98
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	38	0.26%	4,556,733	0.39%	119,914	52
XINHUA/CHINA 25	IDFX	IE00B02KXK85	USD	38	0.26%	1,688,173	0.15%	44,426	40
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	IDIN	IE00B1FZS467	USD	10	0.07%	1,436,314	0.12%	143,631	25
ISHARES DJ EURO STOXX GROWTH	IDJG	IE00B0M62V02	GBX	8	0.05%	4,121,690	0.36%	515,211	17
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDY88	USD	12	0.08%	2,920,015	0.25%	243,335	63
ISHARES DJ EURO STOXX VALUE	IDJV	IE00B0M62T89	GBX	8	0.05%	6,046,270	0.52%	755,784	16
MSCI KOREA	IDKO	IE00B0M63391	USD	13	0.09%	2,651,394	0.23%	203,953	88
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	55	0.37%	4,809,059	0.42%	87,437	26
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWCY14	USD	13	0.09%	11,449,379	0.99%	880,721	26
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	4	0.03%	4,871,667	0.42%	1,217,917	61
ISHARES \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	22	0.15%	31,234,485	2.71%	1,419,749	14
ISHARES \$ TIPS	IDTP	IE00B1FZSC47	USD	35	0.24%	5,345,201	0.46%	152,720	33
MSCI TAIWAN	IDTW	IE00B0M63623	USD	14	0.09%	1,433,616	0.12%	102,401	70
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUP	IE00B1FZSF77	USD	9	0.06%	363,334	0.03%	40,370	59
S&P 500	IDUS	IE0031442068	USD	105	0.71%	28,809,604	2.50%	274,377	14
ISHARES DJ EURO STOXX SELECT DIVIDEND	IDVY	IE00B0M62S72	GBX	23	0.15%	545,456	0.05%	23,715	20
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	14	0.09%	634,701	0.05%	45,336	52
MSCI WORLD	IDWR	IE00B0M62Q58	USD	24	0.16%	2,824,245	0.24%	117,677	28
ISHARES BARCLAYS EURO CORPORATE BOND 1-5	IE15	IE00B4L60045	EUR	2	0.01%	64,209	0.01%	32,105	43
ISHARES BARCLAYS EURO CORPORATE BD EUR	IEAC	IE00B3F81R35	EUR	28	0.19%	2,358,463	0.20%	84,231	21
ISHARES BARCLAYS EURO AGGREGATE BD EUR	IEAG	IE00B3DKKQ41	EUR	22	0.15%	2,026,862	0.18%	92,130	43
ISHARES BARCLAYS EURO CORPORATE BD #	IEBC	IE00B3F81R35	GBP	17	0.11%	1,584,578	0.14%	93,210	36
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	262	1.76%	39,327,433	3.41%	150,105	27
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	298	2.00%	1,440,748	0.12%	4,835	52
ISHARES BARCLAYS EURO TREASURY BOND EUR	IEGA	IE00B4WJH64	EUR	1	0.01%	1,237,539	0.11%	1,237,539	15
ISHARES BARCLAYS EURO TREASURY BD 0-1EUR	IEGE	IE00B3FH7618	EUR	27	0.18%	10,857,986	0.94%	402,148	14
ISHARES	IEGM	IE00B1FZS806	EUR	7	0.05%	1,493,496	0.13%	213,357	12
ISHARES	IEGX	IE00B1FZS681	EUR	3	0.02%	403,066	0.03%	134,355	11
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	64	0.43%	4,160,494	0.36%	65,008	61
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	13	0.09%	3,183,198	0.28%	244,861	79
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	33	0.22%	1,159,077	0.10%	35,124	150
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	22	0.15%	486,279	0.04%	22,104	25
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	7	0.05%	484,595	0.04%	69,228	22
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	119	0.80%	11,660,940	1.01%	97,991	29

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ISHARES BARCLAYS EURO CORP BD EX-FIN 1-5	IEX5	IE00B4L5ZY03	EUR	1	0.01%	4,633	0.00%	4,633	22
ISHARES BARCLAYS EURO CORP BD EX-FINANCE	IEFX	IE00B4L5ZG21	EUR	7	0.05%	592,749	0.05%	84,678	33
ISHARES MSCI AC FAR EAST EX JAPAN	IFFF	IE00B0M63730	GBX	214	1.44%	84,895,561	7.35%	396,708	36
ISHARES GLOBAL INFLATION-LINKED BOND \$	IGIL	IE00B3B8P114	USD	19	0.13%	319,422	0.03%	16,812	38
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IGLO	IE00B3F81K65	USD	24	0.16%	7,166,311	0.62%	298,596	26
ISHARES FTSE UK GILTS 0-5 #	IGLS	IE00B4WXJK79	GBP	60	0.40%	7,180,533	0.62%	119,676	12
ISHARES FTSE UK ALL STKS GILT	IGLT	IE00B1FZS830	GBP	227	1.53%	12,915,290	1.12%	56,896	24
ISHARES S&P GLBL WATER	IHZO	IE00B1TXK627	GBX	45	0.30%	385,383	0.03%	8,564	42
ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	GBX	235	1.58%	14,279,861	1.24%	60,765	44
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	67	0.45%	8,848,378	0.77%	132,065	76
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	20	0.13%	3,449,080	0.30%	172,454	38
ISHARES FTSE MIB	IMIB	IE00B1XNH568	GBX	6	0.04%	405,705	0.04%	67,617	24
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	22	0.15%	3,914,133	0.34%	177,915	28
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZS467	GBX	20	0.13%	746,449	0.06%	37,322	26
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNH3C4	GBX	32	0.22%	807,984	0.07%	25,249	55
ISHARES # IDX LKD GILT	INXG	IE00B1FZSD53	GBP	491	3.30%	25,590,248	2.22%	52,119	27
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBX	30	0.20%	894,446	0.08%	29,815	35
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	48	0.32%	2,415,093	0.21%	50,314	56
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	5	0.03%	1,214,247	0.11%	242,849	67
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	2	0.01%	12,649	0.00%	6,325	74
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	1	0.01%	9,198	0.00%	9,198	68
ISHARES FTSE 100	ISF	IE0005042456	GBX	3,742	25.16%	214,759,215	18.60%	57,392	4
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	12	0.08%	255,174	0.02%	21,264	93
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDR12	GBX	13	0.09%	405,983	0.04%	31,229	65
ISHARES S&P SMALLCAP 600	ISPB	IE00B2QWDR12	GBX	12	0.08%	1,329,326	0.12%	110,777	29
ISHARES MSCI WORLD ISLAMIC	ISWD	IE00B27YCN58	GBX	5	0.03%	2,352,239	0.20%	470,448	53
ISHARES IBOXX # CORP BD EX-FINANCIALS	ISXF	IE00B4L60H17	GBP	95	0.64%	4,688,087	0.41%	49,348	74
ISHARES MSCI TURKEY	ITKY	IE00B1FZS374	GBX	11	0.07%	4,252,354	0.37%	386,581	94
ISHARES \$ TIPS	ITPS	IE00B1FZSC47	GBP	35	0.24%	599,193	0.05%	17,120	33
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	85	0.57%	9,869,572	0.85%	116,113	56
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	256	1.72%	5,792,303	0.50%	22,626	27
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	146	0.98%	7,748,132	0.67%	53,069	51
ISHARES S&P 500	IUSA	IE0031442068	GBX	537	3.61%	26,857,385	2.33%	50,014	11
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	24	0.16%	1,828,602	0.16%	76,192	59
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	1	0.01%	625,909	0.05%	625,909	28
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	90	0.61%	4,880,370	0.42%	54,226	55
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	160	1.08%	18,485,766	1.60%	115,536	26
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IWXU	IE00B4WXJF27	USD	2	0.01%	52,220	0.00%	26,110	40
ISHARES MSCI EUROPE EX-EMU \$	IXMU	IE00B4WXJC95	USD	1	0.01%	259,435	0.02%	259,435	29
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	214	1.44%	5,660,739	0.49%	26,452	13
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	22	0.15%	1,654,615	0.14%	75,210	81
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	8	0.05%	305,935	0.03%	38,242	123
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	6	0.04%	58,709	0.01%	9,785	85
LYXOR ETF CRB NON EGY (REUTERS/JEFF) #	LCNE	FR0010455493	GBX	7	0.05%	684,139	0.06%	97,734	57
LYXOR ETF CRB NON EGY (REUTERS/JEFF) \$	LCNU	FR0010455493	USD	7	0.05%	670,183	0.06%	95,740	58
LYXOR ETF CRB IDX (REUTERS/JEFF) \$	LCTU	FR0010455485	USD	14	0.09%	2,973,689	0.26%	212,406	55
LYXOR ETF CRB IDX (REUTERS/JEFF) #	LCTY	FR0010455485	GBX	17	0.11%	3,725,719	0.32%	219,160	58
ETF XD DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QNJG91	GBX	6	0.04%	55,291	0.00%	9,215	38
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	4	0.03%	40,330	0.00%	10,082	124
ETF XD DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QNJG91	EUR	5	0.03%	347,551	0.03%	69,510	35
LYXOR ETF EASTERN EUROPE (GBP) USD	LEUU	FR0010542043	USD	5	0.03%	26,819	0.00%	5,364	59
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	30	0.20%	1,037,072	0.09%	34,569	60
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	5	0.03%	235,940	0.02%	47,188	14
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	8	0.05%	127,517	0.01%	15,940	304
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 #	LKUU	FR0010614834	GBX	6	0.04%	35,144	0.00%	5,857	295
LYXOR ETF MSCI EM LATIN AMERICA (GBP)	LLAT	FR0010526764	GBX	7	0.05%	140,750	0.01%	20,107	152
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	5	0.03%	177,985	0.02%	35,597	59
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	9	0.06%	1,199,440	0.10%	133,271	65
LYXOR ETF INDIA (S&P CNX NIFTY) #	LNFT	FR0010465609	GBX	71	0.48%	840,468	0.07%	11,838	97
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	16	0.11%	498,024	0.04%	31,126	101
ISHARES USD CORPORATE BOND	LQDE	IE0032895942	USD	106	0.71%	13,585,648	1.18%	128,166	48
ISHARES MSCI LATIN AMERICA (GBP)	LTAM	IE00B27YCK28	GBX	20	0.13%	940,922	0.08%	47,046	66
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	4	0.03%	98,588	0.01%	24,647	68
LYXOR ETF JAPAN TOPIX #	LTPX	FR0010489450	GBX	2	0.01%	24,726	0.00%	12,363	63
ETF XD FTSE 100 LEVERAGED 2X FUND	LTK2	IE00B4QNJJ23	GBX	98	0.66%	3,689,369	0.32%	37,647	27
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	2	0.01%	8,091	0.00%	4,046	100
LYXOR ETF WORLD WATER (GBP) USD	LWAU	FR0010542134	USD	1	0.01%	6,209	0.00%	6,209	100
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	18	0.12%	576,363	0.05%	32,020	43
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	532	3.58%	34,109,562	2.95%	64,116	30
ETF XD WNA GLOBAL NUCLEAR ENERGY FUND	NIKE	IE00B3C94706	USD	13	0.09%	134,716	0.01%	10,363	127
ISHARES DAX (OTC)	O006	DE0005933931	EUR	2	0.01%	2,957,001	0.26%	1,478,501	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	5	0.03%	3,494,228	0.30%	698,846	n/a
ISHARES DJ EURO STOXX SELECT DIV 30(OTC)	O016	DE0002635281	EUR	2	0.01%	4,750,435	0.41%	2,375,218	n/a
ISHARES DJ EURO STOXX SMALLCAP (OTC)	O018	DE000A0DPMZ2	EUR	4	0.03%	811,102	0.07%	202,776	n/a
ISHARES DJ STOXX 600 (OTC)	O025	DE0002635307	EUR	2	0.01%	9,834,008	0.85%	4,917,004	n/a
ISHARES DJ STOXX 600 BASICRESOURCES(OTC)	O028	DE0006344724	EUR	2	0.01%	95,572	0.01%	47,786	n/a
ISHARES DJ STOXX 600 INSURANCE (OTC)	O037	DE0006289416	EUR	1	0.01%	2,945,397	0.26%	2,945,397	n/a
ISHARES DJ STOXX 600 OIL&GAS (OTC)	O041	DE0006344765	EUR	1	0.01%	54,653	0.00%	54,653	n/a
ISHARES DJ STOXX SMALL 200 (OTC)	O057	DE000A0D8QZ7	EUR	1	0.01%	159,388	0.01%	159,388	n/a
ISHARES DJSTOXX600 CON&MAT. SWP(OTC)	O063	DE000A0F5T02	EUR	1	0.01%	220,261	0.02%	220,261	n/a
ISHARES DOW JONES-AIG COMMODITYSWAP(OTC)	O073	DE000A0H0728	EUR	1	0.01%	251,379	0.02%	251,379	n/a
ISHARES EB.REXX GOVERNMENT GERMANY (OTC)	O075	DE0006289465	EUR	1	0.01%	110,647	0.01%	110,647	n/a
ISHARES EB.REXX JUMBO PFANDBRIEF (OTC)	O079	DE0002635265	EUR	1	0.01%	251,505	0.02%	251,505	n/a
ISHARES EUR CORPORATE BOND (OTC)	O080	DE0002511243	EUR	1	0.01%	293,268	0.03%	293,268	n/a
ISHARES FTSE/EPRA EURO PTY INDEX FD(OTC)	O092	DE000A0HG2Q2	EUR	1	0.01%	27,121	0.00%	27,121	n/a
ISHARES IBOXX EURLIQSOVAP 5.5-10.5(OTC)	O101	DE000A0H08B6	EUR	1	0.01%	789,707	0.07%	789,707	n/a
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	2	0.01%	1,648,472	0.14%	824,236	n/a
ISHARES MSCI AC FAR EAST EX-JAPAN (OTC)	O103	DE000A0HGZS9	EUR	1	0.01%	496,428	0.04%	496,428	n/a
ISHARES MSCI BRAZIL (OTC)	O104	DE000A0HG2M1	EUR	1	0.01%	1,227,491	0.11%	1,227,491	n/a
ISHARES MSCI EASTERN EUROPE (OTC)	O105	DE000A0HGZV3	EUR	1	0.01%	3,113	0.00%	3,113	n/a
ISHARES MSCI LATIN AMERICA (OTC)	O112	DE000A0NA0K7	EUR	1	0.01%	931,887	0.08%	931,887	n/a
ISHARES NIKKEI 225 (OTC)	O120	DE000A0H08D2	EUR	2	0.01%	42,784	0.00%	21,392	n/a
ETF XD DOW JONES STOXX 600 OIL & GAS FUND	OILS	IE00B3CNH840	GBX	1	0.01%	14,970	0.00%	14,970	40

Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
POWERSHARES GLOBAL CLEAN ENERGY FUND	PSBW	IE00B23D9133	GBX	2	0.01%	18,977	0.00%	9,489	51
POWERSHARES DYNAMIC EUROPE FUND	PSDE	IE00B23D9570	GBX	1	0.01%	4,446	0.00%	4,446	32
POWERSHARES DYNAMIC UK FUND	PSDU	IE00B23LNQ02	GBX	1	0.01%	23,228	0.00%	23,228	38
POWERSHARES FTSE RAFI EU MID-SMALL FUND	PSES	IE00B23D8Y98	GBX	2	0.01%	1,007,449	0.09%	503,724	67
POWERSHARES FTSE RAFI DEVELO. 1000 FUND	PSRD	IE00B23D8W74	GBX	2	0.01%	34,735	0.00%	17,367	48
POWERSHARES FTSE RAFI EUROPE FUND	PSRE	IE00B23D8X81	GBX	4	0.03%	72,841	0.01%	18,210	29
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	3	0.02%	76,170	0.01%	25,390	26
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	7	0.05%	153,818	0.01%	21,974	33
POWERSHARES DYNAMIC US MARKET FUND	PSWC	IE00B23D9240	GBX	1	0.01%	35	0.00%	35	29
ETFX RUSSELL 1000 US LARGE CAP FUND	RONE	IE00B3CNHH32	USD	3	0.02%	81,132	0.01%	27,044	28
ETFX RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	7	0.05%	3,280,704	0.28%	468,672	22
ETFX RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	5	0.03%	147,206	0.01%	29,441	23
FTSE 100 SOURCE ETF	S100	IE00B60SWT88	GBX	1	0.01%	3,003,422	0.26%	3,003,422	8
FTSE 250 SOURCE ETF	S250	IE00B60SWV01	GBX	1	0.01%	5,011,273	0.43%	5,011,273	35
ISHARES S&P 500 (ACC)	SACC	IE00B4LSZD99	GBX	8	0.05%	1,479,520	0.13%	184,940	28
ISHARES EUR COVERED BOND #	SCOV	IE00B3B8QZ75	GBP	11	0.07%	704,895	0.06%	64,081	42
ISHARES BARCLAYS EURO CORPORATE BOND 1-5	SE15	IE00B4L60045	GBP	1	0.01%	5,017	0.00%	5,017	57
ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	14	0.09%	79,716	0.01%	5,694	55
ISHARES BARCLAYS EURO TREASURY BOND #	SEGA	IE00B4WXJ64	GBP	3	0.02%	1,257,685	0.11%	419,228	19
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4LSYC18	GBX	1	0.01%	2,035	0.00%	2,035	40
ISHARES JPMORGAN USD EMERGING MKTS BOND#	SEMB	IE00B2NPKV68	GBX	50	0.34%	763,413	0.07%	15,268	79
ISHARES MSCI EMERGING MARKETS SMALLCAP #	SEMS	IE00B3F81G20	GBX	9	0.06%	1,143,482	0.10%	127,054	183
ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QNJ141	EUR	2	0.01%	146,535	0.01%	73,268	51
ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB#	SGCC	IE00B3F81623	GBX	2	0.01%	24,863	0.00%	12,431	183
ISHARES GLOBAL INFLATION-LINKED BOND #	SGIL	IE00B3B8PX14	GBP	72	0.48%	5,300,906	0.46%	73,624	35
ISHARES CITIGROUP GLOBAL GOVERNMENT BD #	SGLO	IE00B3F81K65	GBP	10	0.07%	189,546	0.02%	18,955	31
ETFX RUSSELL GLOBAL SHIPPING LRGE CAP FD	SHIP	IE00B3CMLS80	USD	7	0.05%	615,056	0.05%	87,865	141
ISHARES GBP CORPORATE BOND	SLXX	IE00B00FV011	GBP	721	4.85%	43,788,545	3.79%	60,733	31
ISHARES MSCI PACIFIC EX-JAPAN #	SPXJ	IE00B4WXJD03	GBX	10	0.07%	249,590	0.02%	24,959	66
ISHARES IBOXX # CORP BD EX-FINANCIALS	SSXF	IE00B4L60H17	EUR	76	0.51%	645,129	0.06%	8,489	78
ETFX FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	331	2.23%	15,802,125	1.37%	47,741	30
ISHARES FTSE DEVELOPED WORLD EX-UK #	SWXU	IE00B4WXJF27	GBX	6	0.04%	264,411	0.02%	44,068	40
ISHARES MSCI EUROPE EX-EMU #	SXMU	IE00B4WXJG95	GBX	1	0.01%	259,745	0.02%	259,745	31
ETFX DOW JONES STOXX 600 UTILITIES FUND	UTIP	IE00B3CNH956	GBX	4	0.03%	31,120	0.00%	7,780	45
ETFX JANNEY GLOBAL WATER FUND	WATE	IE00B3CNHB79	USD	2	0.01%	5,574	0.00%	2,787	175
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	5	0.03%	112,444	0.01%	22,489	47
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	13	0.09%	422,732	0.04%	32,518	58
DB X-TRACKERS S&P/ASX 200 ETF	XAUS	LU0328474803	GBX	9	0.06%	230,754	0.02%	25,639	31
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	15	0.10%	675,917	0.06%	45,061	45
MSCI AC ASIA EX JAPAN TRN INDEX ETF #	XAXJ	LU0322252171	GBX	32	0.22%	692,382	0.06%	21,637	44
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBR5	LU0412624354	GBX	1	0.01%	62,900	0.01%	62,900	50
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBU1	LU0321464223	GBX	6	0.04%	4,974,028	0.43%	829,005	38
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	12	0.08%	338,167	0.03%	28,181	12
DB X-TRACKERS DJ EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	2	0.01%	36,001	0.00%	18,001	26
DBLCI OY BALANCED ETF (#)	XDBC	LU0292106167	GBX	12	0.08%	349,765	0.03%	29,147	92
DBLCI OY BALANCED ETF	XDBD	LU0292106167	USD	3	0.02%	19,929	0.00%	6,643	91
EONIA TOTAL RETURN INDEX ETF 2C	XEO2	LU0378820202	GBX	1	0.01%	1,914	0.00%	1,914	24
DJ EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	35	0.24%	4,839,712	0.42%	138,277	21
DB X-TRACKERS DJ EURO STOXX 50 ETF	XESX	LU0274211217	GBX	16	0.11%	742,500	0.06%	46,406	22
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	1	0.01%	194,000	0.02%	194,000	21
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	15	0.10%	283,315	0.02%	18,888	121
DB X-TRACKERS # MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	67	0.45%	3,446,552	0.30%	51,441	7
DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$	XGID	LU0322253229	USD	5	0.03%	78,566	0.01%	15,713	26
IBOXX EURO SOVEREIGNS EU ZONE TR IDX ETF	XGLE	LU0290355717	EUR	2	0.01%	2,758,213	0.24%	1,379,107	12
DB X-TRACKERS DJSTOXX GBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	6	0.04%	97,657	0.01%	16,276	46
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	24	0.16%	147,533	0.01%	6,147	57
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	8	0.05%	194,686	0.02%	24,336	60
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	2	0.01%	19,439	0.00%	9,719	54
DJ STOXX 600 IND GOODS SHORT DAILY ETF	XIGS	LU0412624511	GBX	2	0.01%	403,923	0.03%	201,962	32
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475529	GBX	2	0.01%	86,998	0.01%	43,499	41
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	16	0.11%	1,347,691	0.12%	84,231	61
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	10	0.07%	799,620	0.07%	79,962	61
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	1	0.01%	20,371	0.00%	20,371	61
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	USD	12	0.08%	774,717	0.07%	64,560	44
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	16	0.11%	704,575	0.06%	44,036	42
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	17	0.11%	1,407,850	0.12%	82,815	57
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	15	0.10%	995,481	0.09%	66,365	52
DB X-TRACKERS FTSE 250 ETF	XMCC	LU0292097317	GBX	57	0.38%	4,583,678	0.40%	80,415	12
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMEA	LU0292109005	GBX	9	0.06%	673,040	0.06%	74,782	41
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMED	LU0274209237	USD	1	0.01%	65,508	0.01%	65,508	33
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	35	0.24%	1,741,588	0.15%	49,760	36
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	4	0.03%	129,242	0.01%	32,310	33
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	12	0.08%	274,893	0.02%	22,908	76
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	13	0.09%	321,356	0.03%	24,720	76
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	10	0.07%	762,816	0.07%	76,282	51
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	10	0.07%	873,539	0.08%	87,354	51
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	23	0.15%	2,710,235	0.23%	117,836	39
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	33	0.22%	208,967	0.02%	6,332	59
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	15	0.10%	270,823	0.02%	18,055	66
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	8	0.05%	778,401	0.07%	97,300	51
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	12	0.08%	234,306	0.02%	19,526	51
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	19	0.13%	432,713	0.04%	22,774	27
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	20	0.13%	532,149	0.05%	26,607	23
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	6	0.04%	537,280	0.05%	89,547	169
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	4	0.03%	91,744	0.01%	22,936	28
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMXD	LU0292109005	USD	6	0.04%	463,145	0.04%	77,191	41
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	7	0.05%	408,336	0.04%	58,334	62
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	20	0.13%	814,056	0.07%	40,703	58
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	8	0.05%	539,507	0.05%	67,438	36
MSCI PACIFIC EX JAPAN TRN INDEX ETF #	XPXJ	LU0322252338	GBX	14	0.09%	737,108	0.06%	52,651	35
RUSSELL 2000 ETF	XRU2	LU0322248658	GBX	5	0.03%	130,162	0.01%	26,032	86
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	1	0.01%	634	0.00%	634	88
DJ STOXX 600 FOOD & BEVERAGE	XS3R	LU0292105359	GBX	3	0.02%	225,217	0.02%	75,072	27

Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DJ STOXX 600 UTILITIES	XS6R	LU0292104899	GBX	2	0.0001345	66,586	5.7665E-05	33,293	32
DJ STOXX 600 BANKS	XS7R	LU0292103651	GBX	15	0.0010085	605,016	0.00052396	40,334	34
DJ STOXX 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	14	0.0009413	340,967	0.00029529	24,355	35
DJ STOXX 600 TECHNOLOGY	XS8R	LU0292104469	GBX	2	0.0001345	38,446	3.3296E-05	19,223	32
DJ STOXX 600 TECHNOLOGY SHORT DAILY ETF	XS8S	LU0322250043	GBX	1	6.724E-05	25,170	2.1798E-05	25,170	32
DJ STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	2	0.0001345	39,731	3.4409E-05	19,866	28
DJ STOXX 600 HEALTHCARE SHORT DAILY ETF	XSDS	LU0322249466	GBX	3	0.0002017	258,550	0.00022391	86,183	32
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	33	0.0022188	1,356,661	0.00117491	41,111	17
DJ STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	10	0.0006724	763,688	0.00066138	76,369	34
DJ STOXX 600 OIL & GAS SHORT DAILY ETF	XSES	LU0322249623	GBX	1	6.724E-05	103,720	8.9825E-05	103,720	35
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	1	6.724E-05	1,044	9.0372E-07	1,044	107
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	3	0.0002017	50,549	4.3777E-05	16,850	107
S&P EUROPE 350 SHARIAH ETF	XSHE	LU0328475107	GBX	8	0.0005379	213,889	0.00018524	26,736	30
S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	1	6.724E-05	632	5.4733E-07	632	31
DJ STOXX 600 INSURANCE	XSIR	LU0292105193	GBX	2	0.0001345	83,484	7.23E-05	41,742	35
DJ STOXX 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	1	6.724E-05	20,000	1.7321E-05	20,000	34
DJ STOXX 600 TELECOMS SHORT DAILY ETF	XSKS	LU0322250126	GBX	2	0.0001345	277,000	0.00023989	138,500	34
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	14	0.0009413	671,613	0.00058164	47,972	91
DJ STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	9	0.0006051	4,893,570	0.00423799	543,730	37
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	39	0.0026222	1,609,984	0.0013943	41,282	26
DB X-TRACKERS DJ EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	6	0.0004034	1,957,296	0.00169508	326,216	25
DJ STOXX 600 ETF	XSX6	LU0328475792	GBX	8	0.0005379	1,265,891	0.0010963	158,236	21
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	732	0.0492167	17,288,955	0.01497281	23,619	15
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	207	0.0139178	3,963,377	0.00343242	19,147	13
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	130	0.0087407	18,034,190	0.01561821	138,725	6
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	5	0.0003362	106,661	9.2372E-05	21,332	153
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	8	0.0005379	325,414	0.00028182	40,677	35
DB X-TRACKERS FTSE/XINHUA CHINA 25 ETF	XX2S	LU0292109856	GBX	42	0.0028239	1,291,358	0.00111836	30,747	40
DB X-TRACKERS FTSE/XINHUA CHINA 25 ETF	XX2D	LU0292109856	USD	34	0.002286	1,023,217	0.00088614	30,095	39
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	1	6.724E-05	28,620	2.4786E-05	28,620	51
				14,873	1	1,154,690,045	1	77,637	

Exchange Traded Commodities

Weekly Statistics - 05 October 2009 to 09 October 2009

Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS AGRICULTURE # DJ-AIGCI	AGAP	GB00B15KYH63	GBX	45	0.47%	991,114	0.17%	22,025	49
ETFS ALL COMMODITIES # DJ-AIGCI	AGCP	GB00B15KY989	GBX	21	0.22%	620,381	0.11%	29,542	43
ETFS GRAINS # DJ-AIGCI	AGGP	GB00B15KYL00	GBX	7	0.07%	22,611	0.00%	3,230	71
ETFS AGRICULTURE DJ-AIGCI	AIGA	GB00B15KYH63	USD	259	2.70%	48,967,673	8.30%	189,064	34
ETFS ALL COMMODITIES DJ-AIGCI	AIGC	GB00B15KY989	USD	45	0.47%	1,089,945	0.18%	24,221	32
ETFS ENERGY DJ-AIGCI	AIGE	GB00B15KYB02	USD	40	0.42%	4,773,160	0.81%	119,329	29
ETFS GRAINS DJ-AIGCI	AIGG	GB00B15KYL00	USD	26	0.27%	533,386	0.09%	20,515	60
ETFS INDUSTRIAL METALS DJ-AIGCI	AIGI	GB00B15KYG56	USD	30	0.31%	712,560	0.12%	23,752	42
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYQ92	USD	20	0.21%	455,496	0.08%	22,775	52
ETFS PETROLEUM DJ-AIGCI	AIGO	GB00B15KYC19	USD	6	0.06%	888,659	0.15%	148,110	20
ETFS PRECIOUS METALS DJ-AIGCI	AIGP	GB00B15KYF40	USD	22	0.23%	2,741,841	0.46%	124,629	25
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	32	0.33%	3,849,158	0.65%	120,286	59
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	27	0.28%	1,055,514	0.18%	39,093	36
ETFS GOLD	BULL	GB00B15KXX56	USD	139	1.45%	6,795,231	1.15%	48,887	20
ETFS GOLD #	BULP	GB00B15KXX56	GBX	88	0.92%	1,477,291	0.25%	16,787	23
ETFS CARBON SECURITIES EUR	CARB	JE00B3CG6315	EUR	4	0.04%	8,895	0.00%	2,224	175
ETFS CARBON SECURITIES GBP	CARP	JE00B3CG6315	GBX	3	0.03%	7,257	0.00%	2,419	173
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	31	0.32%	236,737	0.04%	7,637	78
ETFS COFFEE	COFF	GB00B15KXP72	USD	33	0.34%	850,431	0.14%	25,771	39
ETFS COPPER	COPA	GB00B15KXQ89	USD	68	0.71%	3,246,298	0.55%	47,740	23
ETFS CORN	CORN	GB00B15KXS04	USD	127	1.33%	3,819,398	0.65%	30,074	43
ETFS COTTON	COTN	GB00B15KXT11	USD	14	0.15%	105,253	0.02%	7,518	59
ETFS CRUDE OIL	CRUD	GB00B15KXV33	USD	257	2.68%	14,918,579	2.53%	58,049	12
ETFS FORWARD ENERGY DJ-AIGCI-F3	ENEF	JE00B24DM55	USD	9	0.09%	26,075	0.00%	2,897	68
ETFS FORWARD AGRICULTURE DJ-AIGCI-F3	FAFR	JE00B24DMK23	USD	9	0.09%	97,349	0.02%	10,817	70
ETFS FORWARD ALL COMMODITIES DJ-AIGCI-F3	FAIG	JE00B24DMC49	USD	5	0.05%	45,011	0.01%	9,002	92
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	479	5.00%	98,970,012	16.77%	206,618	10
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	47	0.49%	3,268,662	0.55%	69,546	25
ETFS FORWARD GRAINS DJ-AIGCI-F3	GRAF	JE00B24DMN53	USD	2	0.02%	9,300	0.00%	4,650	90
ETFS HEATING OIL	HEAT	GB00B15KXY63	USD	1	0.01%	11,214	0.00%	11,214	34
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	44	0.46%	613,616	0.10%	13,946	81
ETFS LEVERAGED AGRICULTURE DJ-AIGCI	LAGR	JE00B2NFT427	USD	9	0.09%	79,541	0.01%	8,838	103
ETFS LEVERAGED ALL COMMODITIES DJ-AIGCI	LALL	JE00B2NFFV571	USD	8	0.08%	156,596	0.03%	19,575	72
ETFS LEVERAGED ALUMINIUM	LALU	JE00B2NFTC05	USD	26	0.27%	288,153	0.05%	11,083	112
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	112	1.17%	5,767,987	0.98%	51,500	28
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	9	0.09%	1,695,590	0.29%	188,399	252
ETFS LEVERAGED COCOA	LCOC	JE00B2NFFV803	USD	24	0.25%	761,595	0.13%	31,733	261
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	56	0.58%	1,259,486	0.21%	22,491	44
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	30	0.31%	372,920	0.06%	12,431	114
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	1	0.01%	5,541	0.00%	5,541	325
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	16	0.17%	224,494	0.04%	14,031	51
ETFS LEVERAGED GRAINS DJ-AIGCI	LGRA	JE00B2NFT757	USD	2	0.02%	20,307	0.00%	10,153	110
ETFS LEVERAGED HEATING OIL	LHEA	JE00B2NFTM03	USD	2	0.02%	76	0.00%	38	43
ETFS LEVERAGED INDUSTRIAL METAL DJ-AIGCI	LIME	JE00B2NFFV688	USD	4	0.04%	17,890	0.00%	4,473	172
ETFS LEVERAGED LIVE CATTLE	LLCT	JE00B2NFTP34	USD	1	0.01%	15,209	0.00%	15,209	218
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	18	0.19%	318,531	0.05%	17,696	220
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	10	0.10%	115,620	0.02%	11,562	220
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	1,038	10.83%	41,143,776	6.97%	39,638	69
ETFS LEVERAGED NICKEL	LNK	JE00B2NFTFR57	USD	31	0.32%	387,085	0.07%	12,487	209
ETFS LEVERAGED ENERGY DJ-AIGCI	LNRG	JE00B2NFT534	USD	9	0.09%	152,541	0.03%	16,949	59
ETFS LEVERAGED CRUDE OIL	LOIL	JE00B2NFTJ73	USD	721	7.52%	41,107,827	6.97%	57,015	28
ETFS LEVERAGED PETROLEUM DJ-AIGCI	LPET	JE00B2NFTF71	USD	14	0.15%	338,436	0.06%	24,174	51
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFFV134	USD	12	0.13%	299,211	0.05%	24,934	72
ETFS LEVERAGED PRECIOUS METALS DJ-AIGCI	LPMT	JE00B2NFFV795	USD	12	0.13%	919,848	0.16%	76,654	25
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	97	1.01%	5,366,600	0.91%	55,326	41
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	16	0.17%	517,480	0.09%	32,343	92
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	47	0.49%	2,258,768	0.38%	48,059	110
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	5	0.05%	200,405	0.03%	40,081	113
ETFS LEVERAGED TIN	LTIM	JE00B2NFFV241	USD	2	0.02%	17,232	0.00%	8,616	206
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	67	0.70%	590,484	0.10%	8,813	121
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	2	0.02%	17,489	0.00%	8,745	115
ETFS FORWARD NATURAL GAS	NGAF	JE00B24DM351	USD	134	1.40%	4,922,944	0.83%	36,738	34
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	1,513	15.79%	100,175,061	16.98%	66,210	19
ETFS NATURAL GAS #	NGSP	GB00B15KY104	GBX	37	0.39%	1,400,439	0.24%	37,850	48
ETFS NICKEL	NICK	GB00B15KY211	USD	19	0.20%	471,779	0.08%	24,830	58
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	144	1.50%	5,452,814	0.92%	37,867	28
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	64	0.67%	5,238,510	0.89%	81,852	23
ETFS BRENT 1MTH #	OLBP	GB00B0CTWC01	GBX	27	0.28%	707,857	0.12%	26,217	45
ETFS WTI 2MTH #	OLWP	GB00B0CTWK84	GBX	10	0.10%	821,428	0.14%	82,143	21
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	10	0.10%	666,957	0.11%	66,696	38
ETFS BRENT 2YR	OSB2	JE00B1YNWG12	USD	1	0.01%	16,916	0.00%	16,916	65
ETFS BRENT 3YR	OSB3	JE00B1YP7409	USD	5	0.05%	55,537	0.01%	11,107	59
ETFS WTI 3YR	OSW3	JE00B1YPB936	USD	1	0.01%	62,424	0.01%	62,424	77
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	188	1.96%	8,559,608	1.45%	45,530	24
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	1,233	12.87%	77,716,527	13.17%	63,030	9
ETFS PHYSICAL GOLD #	PHGP	JE00B1VS3770	GBX	152	1.59%	5,687,557	0.96%	37,418	18
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	115	1.20%	6,735,984	1.14%	58,574	71
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	42	0.44%	1,787,185	0.30%	42,552	40
ETFS PHYSICAL PM BASKET #	PHPP	JE00B1VS3W29	GBX	4	0.04%	155,442	0.03%	38,861	38
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	400	4.17%	7,114,224	1.21%	17,786	41
ETFS PHYSICAL SILVER #	PHSP	JE00B1VS3333	GBX	34	0.35%	419,965	0.07%	12,352	48
ETFS SHORT ALUMINIUM	SALU	JE00B24DK421	USD	2	0.02%	22,766	0.00%	11,383	66
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	33	0.34%	983,862	0.17%	29,814	24
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	4	0.04%	73,481	0.01%	18,370	248
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	9	0.09%	55,872	0.01%	6,208	246
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	38	0.40%	2,435,247	0.41%	64,085	29
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	1	0.01%	32,878	0.01%	32,878	72
ETFS SHORT GASOLINE	SGAS	JE00B24DKB91	USD	1	0.01%	9,585	0.00%	9,585	42

Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	16	0.17%	3,756,883	0.64%	234,805	12
ETFS SHORT HEATING OIL	SHEA	JE00B24DKD16	USD	1	0.01%	15,324	0.00%	15,324	30
ETFS SHORT INDUSTRIAL METALS DJ-AIGCI	SIME	JE00B24DKZ36	USD	10	0.10%	127,091	0.02%	12,709	198
ETFS SHORT LIVE CATTLE	SLCT	JE00B24DKG47	USD	1	0.01%	67,966	0.01%	67,966	207
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	2	0.02%	27,964	0.00%	13,982	73
ETFS SHORT LEAN HOGS	SLHO	JE00B24DKF30	USD	4	0.04%	53,802	0.01%	13,451	215
ETFS SILVER	SLVR	GB00B15KY328	USD	128	1.34%	5,036,173	0.85%	39,345	18
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	155	1.62%	11,225,510	1.90%	72,423	39
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	2	0.02%	13,968	0.00%	6,984	215
ETFS FORWARD SOFTS DJ-AIGCI-F3	SOFF	JE00B24DML30	USD	2	0.02%	16,736	0.00%	8,368	81
ETFS SHORT CRUDE OIL	SOIL	JE00B24DK975	USD	168	1.75%	16,373,172	2.77%	97,459	16
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	12	0.13%	470,805	0.08%	39,234	59
ETFS SOYBEAN OIL	SOYO	GB00B15KY435	USD	1	0.01%	198,064	0.03%	198,064	62
ETFS SHORT PETROLEUM DJ-AIGCI	SPET	JE00B24DKW05	USD	2	0.02%	8,008	0.00%	4,004	26
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	1	0.01%	6,099	0.00%	6,099	41
ETFS SHORT PRECIOUS METALS DJ-AIGCI	SPMT	JE00B24DKY29	USD	1	0.01%	152,189	0.03%	152,189	38
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	23	0.24%	366,803	0.06%	15,948	36
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	15	0.16%	1,411,262	0.24%	94,084	77
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	12	0.13%	80,647	0.01%	6,721	207
ETFS SHORT SOYBEAN OIL	SSYO	JE00B24DKL99	USD	2	0.02%	425,780	0.07%	212,890	65
ETFS SUGAR	SUGA	GB00B15KY658	USD	275	2.87%	5,394,431	0.91%	19,616	63
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	5	0.05%	826,431	0.14%	165,286	63
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	4	0.04%	90,443	0.02%	22,611	116
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	2	0.02%	122,092	0.02%	61,046	39
ETFS WHEAT	WEAT	GB00B15KY765	USD	159	1.66%	6,084,832	1.03%	38,269	54
ETFS ZINC	ZINC	GB00B15KY872	USD	19	0.20%	268,760	0.05%	14,145	65
				9,584	100.00%	590,028,913	100.00%	61,564	

Exchange Traded Notes

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	10	100.00%	4,512,708	100.00%	451,271	11
				10	100.00%	4,512,708	100.00%	451,271	

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Source: MIA, London

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.