

Exchange Traded Funds

Weekly Statistics - 10 October 2011 to 14 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
AMUNDI ETF S&P 500 - A	500	FR0010892224	GBX	6	0.04%	1,704,920	0.11%	284,153	20
FTSE 100 TR	8H81	LU0488316216	GBX	2	0.01%	2,750	0.00%	1,375	82
FTSE 100 LEVERAGED TR	8H84	LU0488316646	GBX	2	0.01%	1,016	0.00%	508	176
SPDR MSCI ACWI ETF \$	ACWD	IE00B44Z5B48	USD	3	0.02%	215,013	0.01%	71,671	168
SPDR MSCI ACWI ETF	ACWI	IE00B44Z5B48	GBP	1	0.01%	5,338	0.00%	5,338	233
AMUNDI ETF MSCI EMERGING MARKETS	AEEM	FR0010959676	GBX	1	0.01%	281,250	0.02%	281,250	38
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	2	0.01%	91,949	0.01%	45,974	112
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	15	0.09%	165,499	0.01%	11,033	136
ETFX DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTE	IE00B3CNHC86	EUR	6	0.04%	120,192	0.01%	20,032	103
AMUNDI ETF NASDAQ-100 - A	ANX	FR0010892216	GBX	1	0.01%	383,750	0.03%	383,750	36
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	4	0.02%	98,291	0.01%	24,573	46
RBS MARKET ACCESS DAXGLOBAL ASIA IDX FND	ASDX	LU0259323235	GBP	1	0.01%	222,240	0.01%	222,240	105
ETFX DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	2	0.01%	48,354	0.00%	24,177	331
ETFX DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	14	0.09%	3,688,767	0.25%	263,483	164
ETFX STOXX 600 BASIC RES. FD £	BASP	IE00B3CNH733	GBX	5	0.03%	10,336	0.00%	2,067	37
ETFX STOXX 600 BASIC RES. FD	BASR	IE00B3CNH733	EUR	1	0.01%	47,559	0.00%	47,559	78
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	103	0.64%	1,896,509	0.13%	18,413	46
AMUNDI ETF MSCI BRAZIL	BRZ	FR0010821793	USD	8	0.05%	300,052	0.02%	37,507	94
CS ETF (IE) ON IBOXX EUR INFL. LINKED	CBIE	IE00B3VTQ640	EUR	1	0.01%	134,654	0.01%	134,654	79
CS ETF (IE) ON MSCI BRAZIL £	CBR1	IE00B59L7C92	GBX	5	0.03%	765,519	0.05%	153,104	139
CS ETF (IE) ON IBOXX USD GOVT 3-7	CBU7	IE00B3VWN393	USD	4	0.02%	259,675	0.02%	64,919	45
AMUNDI ETF MSCI CHINA	CC1	FR0010713784	GBX	1	0.01%	276,940	0.02%	276,940	66
AMUNDI ETF MSCI CHINA	CC1U	FR0010871111	USD	2	0.01%	557,181	0.04%	278,590	66
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	4	0.02%	619,150	0.04%	154,787	107
CS ETF (IE) ON CSI 300 £	CCS1	IE00B5VG7J94	GBX	1	0.01%	93,015	0.01%	93,015	252
CS ETF (IE) ON CSI 300	CCS1	IE00B5VG7J94	USD	7	0.04%	499,431	0.03%	71,347	352
AMUNDI ETF MSCI EASTERN EUROPE EX RUSSIA	CE9U	FR0010871129	USD	1	0.01%	326,748	0.02%	326,748	37
CS ETF (LUX) ON MSCI EMU MID CAP £	CEM1	LU0312694234	GBX	1	0.01%	4,230	0.00%	4,230	87
CS ETF (IE) ON MSCI EMU SMALL CAP £	CES1	IE00B3VWMM18	GBX	1	0.01%	4,143	0.00%	4,143	66
CS ETF (IE) ON MSCI EMU	CEU	IE00B53QG562	EUR	1	0.01%	11,526	0.00%	11,526	59
CS ETF (IE) ON MSCI EMU £	CEU1	IE00B53QG562	GBX	1	0.01%	4,324	0.00%	4,324	60
CS ETF (LUX) ON MSCI EMU MID CAP	CEUM	LU0312694234	EUR	1	0.01%	8,148	0.00%	8,148	86
AMUNDI ETF MSCI EUROPE	CEUR	FR0010655696	GBX	8	0.05%	1,843,357	0.12%	230,420	22
AMUNDI ETF MSCI FRANCE	CFR	FR0010655704	GBX	8	0.05%	2,225,080	0.15%	278,135	21
AMUNDI ETF MSCI GERMANY	CG1	FR0010655712	GBX	11	0.07%	2,054,666	0.14%	186,788	28
AMUNDI ETF MSCI ITALY	CI1	FR0010655720	GBX	16	0.10%	916,426	0.06%	57,277	22
AMUNDI ETF MSCI INDIA	CI2U	FR0010869784	USD	2	0.01%	541,101	0.04%	270,551	40
CS ETF (IE) ON DOW JONES INDUS.AVERAGE £	CID1	IE00B53L4350	GBX	1	0.01%	105,690	0.01%	105,690	70
CS ETF (IE) ON IBOXX EUR INFL. LINKED £	CIE1	IE00B3VTQ640	GBX	1	0.01%	134,640	0.01%	134,640	92
CS ETF (IE) ON MSCI INDIA £	CIN1	IE00B564MX78	GBX	1	0.01%	57,036	0.00%	57,036	86
CS ETF (IE) ON DOW JONES INDUS.AVERAGE	CIND	IE00B53L4350	USD	6	0.04%	410,066	0.03%	68,344	69
AMUNDI ETF MSCI JAPAN - A	CJ1	FR0010688242	GBX	11	0.07%	2,726,418	0.18%	247,856	29
CS ETF (IE) ON MSCI JAPAN LARGE CAP	CJPL	IE00B3VWMM213	GBX	3	0.02%	187,278	0.01%	62,426	35
CS ETF (IE) ON MSCI JAPAN SMALL CAP	CJPS	IE00B3VWMMK93	GBX	2	0.01%	147,888	0.01%	73,944	63
CS ETF (IE) ON MSCI KOREA £	CKR1	IE00B5W4TY14	GBX	1	0.01%	104,550	0.01%	104,550	75
CS ETF (LUX) ON MSCI EMERGING MARKETS £	CM1	LU0254097446	GBX	10	0.06%	2,118,590	0.14%	211,859	45
CS ETF (IE) ON FTSE MIB £	CMB1	IE00B53L4X51	GBX	1	0.01%	27,462	0.00%	27,462	83
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD £	CMFP	IE00B4WPHX27	GBX	4	0.02%	1,002,203	0.07%	250,506	67
CS ETF (IE) ON FTSE MIB	CMIB	IE00B53L4X51	EUR	1	0.01%	1,807,911	0.12%	1,807,911	80
AMUNDI ETF MSCI EMU	CMU	FR0010655688	GBX	4	0.02%	1,047,211	0.07%	261,803	21
CS ETF (IE) ON MSCI MEXICO CAPPED £	CMX1	IE00B5WHFQ43	GBX	3	0.02%	700,364	0.05%	233,455	86
CS ETF (IE) ON MSCI MEXICO CAPPED	CMXC	IE00B5WHFQ43	USD	1	0.01%	138,280	0.01%	138,280	86
AMUNDI ETF MSCI NORDIC	CN1	FR0010655738	GBX	2	0.01%	312,750	0.02%	156,375	26
CS ETF (IE) ON NASDAQ 100	CNDX	IE00B53SZB19	USD	2	0.01%	155,029	0.01%	77,514	35
CS ETF (IE) ON NIKKEI 225	CNKY	IE00B52MJD48	GBX	2	0.01%	120,866	0.01%	60,433	19
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	3	0.02%	6,233	0.00%	2,078	41
ETFX DAXGLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	2	0.01%	116,700	0.01%	58,350	712
ETFX DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	5	0.03%	2,587	0.00%	517	737
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	1	0.01%	16,672	0.00%	16,672	59
AMUNDI ETF MSCI PACIFIC EX JAPAN - A	CP9	FR0010713669	GBX	12	0.07%	6,019,997	0.41%	501,666	231
CS ETF (IE) ON MSCI PACIFIC EX JAPAN £	CPJ1	IE00B52MJY50	GBX	2	0.01%	1,838	0.00%	919	63
CS ETF (IE) ON MSCI RUSSIA £	CRU1	IE00B5V87390	GBX	1	0.01%	94,155	0.01%	94,155	88
CS ETF (IE) ON EURO STOXX 50 £	CS51	IE00B53L3W79	GBX	1	0.01%	149,489	0.01%	149,489	28
CS ETF (IE) ON CS GBL ALTRN. ENGYGBP	CSAE	IE00B3YKW880	USD	1	0.01%	28,895	0.00%	28,895	280
CS ETF (IE) ON MSCI BRAZIL	CSBR	IE00B59L7C92	USD	5	0.03%	1,746,836	0.12%	349,367	141
CS ETF (IE) ON MSCI CANADA	CSCA	IE00B52SF786	GBX	3	0.02%	787,710	0.05%	262,570	65
CS ETF (IE) ON MSCI EUROPE £	CSE1	IE00B53QFR17	GBX	1	0.01%	9,952	0.00%	9,952	39
CS ETF (LUX) ON MSCI EMERGING MARKETS	CSEM	LU0254097446	USD	6	0.04%	706,340	0.05%	117,723	48
CS ETF (IE) ON MSCI INDIA	CSIN	IE00B564MX78	USD	3	0.02%	2,093,203	0.14%	697,734	84
CS ETF (IE) ON MSCI JAPAN	CSJP	IE00B53QDK08	GBX	2	0.01%	13,849	0.00%	6,925	28
CS ETF (IE) ON MSCI KOREA	CSKR	IE00B5W4TY14	USD	1	0.01%	1,735,402	0.12%	1,735,402	75
CS ETF (IE) ON S&P 500 £	CSP1	IE00B5BMR087	GBX	4	0.02%	26,017	0.00%	6,504	27
CS ETF (IE) ON S&P 500	CSPX	IE00B5BMR087	USD	4	0.02%	598,327	0.04%	149,582	26
CS ETF (IE) ON MSCI RUSSIA	CSRU	IE00B5V87390	USD	1	0.01%	94,811	0.01%	94,811	88
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	10	0.06%	600,381	0.04%	60,038	97
AMUNDI ETF MSCI SWITZERLAND - A	CSW	FR0010655753	GBX	3	0.02%	1,024,080	0.07%	341,360	25
CS ETF (IE) ON MSCI SOUTH AFRICA	CSZA	IE00B4ZTP716	USD	2	0.01%	234,938	0.02%	117,469	67
CS ETF (IE) ON IBOXX USD GOVT 7-10 £	CU01	IE00B3VWN518	GBX	1	0.01%	235,405	0.02%	235,405	37
AMUNDI ETF MSCI USA - A	CU2	FR0010688275	GBX	4	0.02%	1,368,498	0.09%	342,125	36
AMUNDI ETF MSCI USA - B	CU2U	FR0010871152	USD	1	0.01%	338,716	0.02%	338,716	34
CS ETF (IE) ON IBOXX USD GOVT 3-7 £	CU71	IE00B3VWN393	GBX	2	0.01%	57,272	0.00%	28,636	43
AMUNDI ETF MSCI UK	CUK	FR0010655761	GBX	1	0.01%	324,885	0.02%	324,885	22
CS ETF (IE) ON MSCI UK SMALL CAP	CUKS	IE00B3VWLG82	GBX	2	0.01%	4,929	0.00%	2,464	104
CS ETF (IE) ON FTSE 100	CUKX	IE00B53HP851	GBX	2	0.01%	5,233	0.00%	2,616	18
CS ETF (IE) ON MSCI USA SMALL CAP £	CUS1	IE00B3VWMM098	GBX	2	0.01%	8,242	0.00%	4,121	49
CS ETF (IE) ON MSCI USA SMALL CAP	CUSS	IE00B3VWMM098	USD	2	0.01%	189,447	0.01%	94,723	45
AMUNDI ETF MSCI WORLD - A	CW8	FR0010756098	GBX	4	0.02%	1,308,685	0.09%	327,171	16
AMUNDI ETF MSCI WORLD - B	CW8U	FR0010871160	USD	2	0.01%	503,622	0.03%	251,811	16
CS ETF (IE) ON MSCI SOUTH AFRICA £	CZA1	IE00B4ZTP716	GBX	3	0.02%	546,059	0.04%	182,020	67
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	37	0.23%	3,719,339	0.25%	100,523	48
ISHARES S&P EMERGING MKTS INFRASTRUCTURES	DEIN	IE00B2NPL135	USD	1	0.01%	62,367	0.00%	62,367	94
ETFX DAX 2X LONG FUND	DEL2	IE00B4QNH688	EUR	21	0.13%	424,422	0.03%	20,211	68
ETFX DAX 2X SHORT FUND	DES2	IE00B4QNH688	EUR	3	0.02%	23,838	0.00%	7,946	104
ISHARES \$ S&P GLBL WATER	DH2O	IE00B1TKK627	USD	1	0.01%	4,311	0.00%	4,311	335
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	29	0.18%	9,542,943	0.64%	329,067	29

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXM00	GBX	24	0.15%	2,913,884	0.20%	121,412	34
ETF DAX 2X LONG FUND	DL2P	IE00B4QNH688	GBX	107	0.66%	1,907,226	0.13%	17,825	74
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	144	0.89%	15,836,082	1.07%	109,973	72
ISHARES GLOBAL CLEAN ENERGY	DNRG	IE00B1XNH34	USD	2	0.01%	236,241	0.02%	118,120	255
ETF DAX 2X SHORT FUND	DS2P	IE00B4QNHZ41	GBX	98	0.61%	3,294,240	0.22%	33,615	856
ISHARES S&P TIMBER AND FORESTRY (USD)	DWOD	IE00B27YCF74	USD	1	0.01%	1,358	0.00%	1,358	570
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	6	0.04%	39,914	0.00%	6,652	57
ISHARES BARCAP EURO CORP BOND EX-FI 1-5E	EEX5	IE00B4L5Z003	GBP	1	0.01%	1,889	0.00%	1,889	85
ISHARES BARCAP EURO CORP BOND EX-FINE	EEXF	IE00B4L5ZG21	GBP	5	0.03%	24,068	0.00%	4,814	50
ISHARES BARCAP GLOBAL INFLATION-LINK BND	EGIL	IE00B3B8PX14	EUR	1	0.01%	9,101	0.00%	9,101	63
SPDR MSCI EM ASIA ETF \$	EMAD	IE00B466KX20	USD	1	0.01%	52,460	0.00%	52,460	181
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	13	0.08%	9,793,849	0.66%	753,373	140
SPDR MSCI EM EUROPE ETF	EMEO	IE00B431K857	GBP	1	0.01%	24,180	0.00%	24,180	1885
PIMCO EMERGING MARKETS BOND INDEX ETF	EMLB	IE00B4P11460	USD	1	0.01%	64,627	0.00%	64,627	201
SPDR MSCI EM EUROPE ETF \$	EMOD	IE00B431K857	USD	1	0.01%	24,187	0.00%	24,187	878
SPDR MSCI EMERGING MARKETS ETF \$	EMRG	IE00B469F816	USD	1	0.01%	53,158	0.00%	53,158	1092
SPDR MSCI EMERGING MARKETS ETF	EMRG	IE00B469F816	GBP	1	0.01%	53,100	0.00%	53,100	2096
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	116	0.72%	5,328,954	0.36%	45,939	21
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	113	0.70%	7,756,396	0.52%	68,641	31
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	8	0.05%	1,838,515	0.12%	229,814	29
LYXOR ETF MSCI ASIA APEX 50 ORD SHS NPV	FAPX	LU0410628274	USD	1	0.01%	6,544	0.00%	6,544	245
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	252	1.56%	3,896,485	0.26%	15,462	38
LYXOR ETF IBOXX £ GILTS	GILS	FR0010961029	GBX	2	0.01%	75,914	0.01%	37,957	20
RBS MARKET ACCESS NYSE ARCA GOLD BUGS IF	GOLB	LU0259322260	GBP	1	0.01%	14,147	0.00%	14,147	86
HSBC EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	18	0.11%	1,257,718	0.08%	69,873	30
HSBC MSCI BRAZIL ETF £	HBRIL	IE00B5W34K94	GBX	8	0.05%	746,954	0.05%	93,369	93
HSBC MSCI CDN USD	HCAD	IE00B51B7Z02	USD	25	0.15%	2,598,162	0.17%	103,926	64
HSBC MSCI CDN	HCAN	IE00B51B7Z02	GBX	14	0.09%	1,078,410	0.07%	77,029	86
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	21	0.13%	3,544,475	0.24%	168,785	116
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	23	0.14%	2,986,551	0.20%	129,850	120
HSBC MSCI KR ETF SHS OF NPV \$	HKOD	IE00B3Z0X395	USD	6	0.04%	620,257	0.04%	103,376	100
HSBC MSCI KR ETF SHS OF NPV	HKOR	IE00B3Z0X395	GBX	2	0.01%	270,243	0.02%	135,122	99
HSBC MSCI BRAZIL ETF	HMBR	IE00B5W34K94	USD	19	0.12%	1,520,028	0.10%	80,001	96
HSBC MSCI CHINA ETF \$	HMCD	IE00B44T3H88	USD	11	0.07%	528,909	0.04%	48,083	102
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	59	0.36%	765,657	0.05%	12,977	104
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	9	0.06%	1,219,349	0.08%	135,483	58
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	13	0.08%	1,242,348	0.08%	95,565	75
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5SSQT16	GBX	114	0.71%	1,472,610	0.10%	12,918	142
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5SSQT16	USD	21	0.13%	2,266,135	0.15%	107,911	121
HSBC MSCI EUROPE ETF	HMEU	IE00B5BD5K76	GBX	26	0.16%	1,540,725	0.10%	59,259	23
HSBC MSCI MEXICO CAPPED ETF	HMEX	IE00B3QMYK80	GBX	9	0.06%	919,743	0.06%	102,194	106
HSBC MSCI EM FAR EAST ETF \$	HMFD	IE00B5LP3W10	USD	7	0.04%	759,223	0.05%	108,460	91
HSBC MSCI EM FAR EAST ETF	HMFE	IE00B5LP3W10	GBX	15	0.09%	1,197,300	0.08%	79,820	90
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	8	0.05%	216,617	0.01%	27,077	46
HSBC MSCI JAPAN ETF	HMJJP	IE00B5VX7566	GBX	38	0.24%	998,331	0.07%	26,272	37
HSBC MSCI EM LATIN AMERICA ETF	HMLA	IE00B4T53815	GBX	11	0.07%	836,447	0.06%	76,041	128
HSBC MSCI EM LATIN AMERICA ETF \$	HMLD	IE00B4T53815	USD	5	0.03%	415,104	0.03%	83,021	126
HSBC MSCI USA ETF \$	HMUD	IE00B5WFO436	USD	30	0.19%	4,214,711	0.28%	140,490	52
HSBC MSCI USA ETF	HMUS	IE00B5WFO436	GBX	122	0.75%	1,847,187	0.12%	15,141	30
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	14	0.09%	1,178,500	0.08%	84,179	43
HSBC MSCI WORLD ETF	HMWO	IE00B4X9L533	GBX	56	0.35%	1,136,640	0.08%	20,297	60
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8Z57	USD	24	0.15%	903,426	0.06%	37,643	39
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8Z57	GBX	113	0.70%	1,151,118	0.08%	10,187	49
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	11	0.07%	1,866,290	0.13%	169,663	112
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	9	0.06%	1,955,854	0.13%	217,317	111
HSBC MSCI RUSSIA CAPPED ETF	HRUB	IE00B5LJZQ16	GBX	10	0.06%	479,303	0.03%	47,930	566
HSBC MSCI RUSSIA CAPPED ETF \$	HRUD	IE00B5LJZQ16	USD	11	0.07%	819,720	0.06%	74,520	67
HSBC S&P BRIC 40 ETF \$	H5BR	IE00B5YK706	USD	12	0.07%	544,381	0.04%	45,365	154
HSBC S&P BRIC 40 ETF	H5PB	IE00B5YK706	GBX	9	0.06%	498,388	0.03%	55,376	154
HSBC S&P 500 ETF \$	H5PD	IE00B5KQNG97	USD	202	1.25%	18,241,497	1.23%	90,304	20
HSBC S&P 500 ETF	H5PX	IE00B5KQNG97	GBX	83	0.51%	1,624,038	0.11%	19,567	21
HSBC MSCI TURKEY ETF	HTRY	IE00B5BRQB73	GBX	2	0.01%	288	0.00%	144	103
HSBC FTSE 100 ETF	HUKX	IE00B42T061	GBX	401	2.48%	12,927,033	0.87%	32,237	10
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	11	0.07%	1,324,283	0.09%	120,389	54
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	13	0.08%	908,162	0.06%	69,859	85
ISHARES S&P 500 (ACC)	IACC	IE00B4L5ZD99	USD	13	0.08%	3,678,509	0.25%	282,962	19
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	4	0.02%	41,445	0.00%	10,361	21
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30E	IAPD	IE00B14X4T88	GBX	83	0.51%	668,245	0.04%	8,051	73
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	50	0.31%	575,547	0.04%	11,511	91
S&P COMMODITY PRODUCERS GOLD	IAUP	IE00B6R52036	USD	6	0.04%	1,612,981	0.11%	268,830	219
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	5	0.03%	334,054	0.02%	66,811	31
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	14	0.09%	12,542,569	0.84%	895,898	29
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	92	0.57%	10,925,254	0.74%	118,753	43
ISHARES BARCAP EURO GOVERNMENT BOND 15-30E	IBGL	IE00B1FZS913	GBP	10	0.06%	192,533	0.01%	19,253	114
ISHARES BARCAP EURO GOVERNMENT BOND 7-10E	IBGM	IE00B1FZS806	GBP	4	0.02%	122,260	0.01%	30,565	72
ISHARES BARCAP EURO GOVERNMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	10	0.06%	5,078,957	0.34%	507,896	48
ISHARES BARCAP EURO GOVERNMENT BOND 3-5E	IBGX	IE00B1FZS681	GBP	3	0.02%	785	0.00%	262	58
ISHARES BARCAP EURO GOVERNMENT BND 5-7E	IBGY	IE00B4WXJG34	GBP	1	0.01%	351,360	0.02%	351,360	59
ISHARES BARCAP EURO GOVERNMENT BD 10-15E	IBGZ	IE00B4WXJH41	GBP	1	0.01%	551	0.00%	551	52
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	39	0.24%	1,767,271	0.12%	45,315	21
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	33	0.20%	4,392,697	0.30%	133,112	11
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	520	3.22%	45,026,311	3.03%	86,589	60
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	17	0.11%	4,110,787	0.28%	241,811	54
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B8Q275	EUR	6	0.04%	94,326	0.01%	15,721	177
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30S	IDAP	IE00B14X4T88	USD	3	0.02%	47,857	0.00%	15,952	84
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	3	0.02%	38,846	0.00%	12,949	195
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	35	0.22%	5,471,408	0.37%	156,326	8
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	102	0.63%	2,039,748	0.14%	19,998	69
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	18	0.11%	832,059	0.06%	46,226	55
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	96	0.59%	10,947,281	0.74%	114,034	63
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IDFE	IE00B2QWDR12	USD	1	0.01%	586	0.00%	586	177
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	252	1.56%	13,170,350	0.89%	52,263	48
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	76	0.47%	1,554,385	0.10%	20,452	45
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDUG	IE00B0M62V02	GBX	7	0.04%	3,508,761	0.24%	501,252	17
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDY88	USD	4	0.02%	124,838	0.01%	31,210	66

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)
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	8	0.05%	1,942,667	0.13%	242,833	16
MSCI KOREA	IDKO	IE00B0M63391	USD	25	0.15%	1,138,416	0.08%	45,537	65
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	37	0.23%	16,226,879	1.09%	438,564	26
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWY14	USD	24	0.15%	2,467,201	0.17%	102,800	39
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	52	0.32%	13,699,357	0.92%	263,449	17
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZSC47	USD	28	0.17%	7,580,139	0.51%	270,719	33
MSCI TAIWAN	IDTW	IE00B0M63623	USD	16	0.10%	69,296	0.00%	4,331	59
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUP	IE00B1FZSF77	USD	13	0.08%	2,902,366	0.20%	223,259	47
S&P 500	IDUS	IE0031442068	USD	115	0.71%	22,902,944	1.54%	199,156	9
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	35	0.22%	1,424,376	0.10%	40,696	57
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	2	0.01%	8,505	0.00%	4,252	50
MSCI WORLD	IDWR	IE00B0M62Q58	USD	70	0.43%	10,059,234	0.68%	143,703	16
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	9	0.06%	628,267	0.04%	69,807	211
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	22	0.14%	1,609,578	0.11%	73,163	45
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DKXQ41	EUR	141	0.87%	1,465,293	0.10%	10,392	409
ISHARES BARCAP EURO CORPORATE BOND	IEBC	IE00B3F81R35	GBP	2	0.01%	1,555	0.00%	777	57
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	550	3.40%	18,404,930	1.24%	33,464	36
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	88	0.54%	1,544,841	0.10%	17,555	53
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WXJG64	EUR	4	0.02%	207,230	0.01%	51,808	73
ISHARES BARCAP EURO TREASURY BOND 0-1	IEGE	IE00B3FH7618	EUR	11	0.07%	6,415,128	0.43%	583,193	46
ISHARES BARCAP EURO GOVERNMENT BOND 15-30	IEGL	IE00B1FZS913	EUR	1	0.01%	94,978	0.01%	94,978	135
ISHARES BARCAP EURO GOVERNMENT BOND 7-10	IEGM	IE00B1FZS806	EUR	8	0.05%	53,556,645	3.61%	6,694,581	69
ISHARES BARCAP EURO GOVERNMENT BOND 3-5	IEGX	IE00B1FZS681	EUR	10	0.06%	6,042,294	0.41%	604,229	52
ISHARES BARCAP EURO GOVERNMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	18	0.11%	122,534,528	8.25%	6,807,474	58
ISHARES BARCAP EURO GOVERNMENT BOND 10-15	IEGZ	IE00B4WXJH41	EUR	10	0.06%	1,185,833	0.08%	118,583	53
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	8	0.05%	115,235	0.01%	14,404	71
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	79	0.49%	5,418,780	0.36%	68,592	40
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	20	0.12%	112,612	0.01%	5,631	71
ISHARES BARCAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH52	USD	2	0.01%	97,419	0.01%	48,709	108
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	59	0.36%	708,110	0.05%	12,002	106
ISHARES EURO STOXX 50 (ACC)	IEUA	IE00B4L5YV07	EUR	8	0.05%	112,727	0.01%	14,091	84
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	13	0.08%	108,664	0.01%	8,359	27
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	7	0.04%	169,324	0.01%	24,189	34
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	216	1.34%	16,165,891	1.09%	74,842	30
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4L5ZV03	EUR	10	0.06%	201,657	0.01%	20,166	65
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4L5ZG21	EUR	42	0.26%	4,961,746	0.33%	118,137	44
ISHARES MSCI AC FAR EAST EX JAPAN	IEFF	IE00B0M63730	GBX	236	1.46%	13,587,639	0.91%	57,575	50
ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB\$	IGCC	IE00B3F81823	USD	2	0.01%	416	0.00%	208	199
ISHARES BARCAP GLOBAL INFLATION-LINK BOND	IGIL	IE00B3B8PX14	USD	17	0.11%	1,878,865	0.13%	110,521	78
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IGLO	IE00B3F81K65	USD	24	0.15%	20,536,094	1.38%	855,671	51
ISHARES S&P GLBL WATER	IGLS	IE00B4WXJK79	GBP	254	1.57%	9,089,062	0.61%	35,784	17
ISHARES FTSE UK ALL STKS GILT	IGLT	IE00B1FZSB30	GBP	436	2.70%	79,035,396	5.32%	181,274	18
ISHARES DOW JONES GLOBAL SUSTAIN.SCREENE	IGSG	IE00B57X3V84	GBX	6	0.04%	92,148	0.01%	15,358	70
ISHARES S&P500 MONTHLY GBP HEDGED	IGUS	IE00B3Y8X563	GBX	49	0.30%	4,635,918	0.31%	94,611	30
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IGWD	IE00B42Y5929	GBX	77	0.48%	6,400,992	0.43%	83,130	74
ISHARES S&P GLBL WATER	IHZO	IE00B1TXKK27	GBX	39	0.24%	470,833	0.03%	12,073	296
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IHYG	IE00B66F4759	EUR	144	0.89%	10,923,946	0.74%	75,861	49
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IHYU	IE00B4PY7Y77	USD	15	0.09%	4,250,843	0.29%	283,390	462
ISHARES MSCI JAPAN (ACC)	IJPA	IE00B4L5YX21	USD	12	0.07%	1,394,147	0.09%	116,179	41
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IJPE	IE00B42Z5J44	EUR	43	0.27%	17,370,986	1.17%	403,976	52
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	142	0.88%	3,251,978	0.22%	22,901	54
ISHARES MSCI EUROPE (ACC)	IMEA	IE00B4K48X80	EUR	2	0.01%	3,571,406	0.24%	1,785,703	27
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	27	0.17%	4,454,920	0.30%	164,997	19
ISHARES FTSE MIB	IMB	IE00B1XNH568	GBX	8	0.05%	177,981	0.01%	22,248	60
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	51	0.32%	3,664,133	0.25%	71,846	34
LYXOR ETF MSCI WORLD INDUSTRIALS TR	INDW	LU0533033584	USD	3	0.02%	535,145	0.04%	178,382	57
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZSC47	GBX	29	0.18%	1,437,774	0.10%	49,578	524
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNH334	GBX	24	0.15%	205,371	0.01%	8,557	83
LYXOR ETF MSCI WORLD INDUSTRIALS TR £	INUG	LU0533033584	GBX	3	0.02%	533,748	0.04%	177,916	57
ISHARES BARCAP £ INDEX-LINKED GILTS	INXG	IE00B1FZSD53	GBP	535	3.31%	13,593,284	0.92%	25,408	31
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBX	11	0.07%	280,368	0.02%	25,488	48
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	4	0.02%	195,931	0.01%	48,983	139
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	36	0.22%	5,039,360	0.34%	139,982	61
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52XQP83	USD	9	0.06%	764,645	0.05%	84,961	162
ISHARES MSCI RUSSIA CAPPED SWAP \$	IRSS	IE00B3Y06D14	USD	47	0.29%	424,368	0.03%	9,029	98
ISHARES MARKIT IBOXX £ CORP BD 1-5	IS15	IE00B5L65R35	GBP	128	0.79%	3,301,945	0.22%	25,796	144
S&P COMMODITY PRODUCERS AGRIBUSINESS	ISAG	IE00B6R52143	USD	6	0.04%	919,884	0.06%	153,314	199
ISHARES MSCI USA \$	ISAM	IE00B60YJY07	USD	3	0.02%	380,162	0.03%	126,721	44
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	6	0.04%	29,634,037	2.00%	4,939,006	67
ISHARES MSCI USA ISLAMIC	ISDU	IE00B296QM64	USD	7	0.04%	1,524,979	0.10%	217,854	60
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	2	0.01%	154,994	0.01%	77,497	72
ISHARES FTSE 100	ISF	IE0005042456	GBX	3445	21.31%	211,624,941	14.25%	61,430	6
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	4	0.02%	65,749	0.00%	16,437	175
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDR12	GBX	24	0.15%	308,224	0.02%	12,843	66
ISHARES S&P SMALLCAP 600	ISP6	IE00B2QWY14	GBX	10	0.06%	267,516	0.02%	26,752	41
ISHARES MSCI USA ISLAMIC	ISUS	IE00B296QM64	GBX	2	0.01%	201,652	0.01%	100,826	56
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	167	1.03%	7,442,382	0.50%	44,565	23
ISHARES MSCI TURKEY	ITKY	IE00B1FZS574	GBX	33	0.20%	183,946	0.01%	5,574	97
ISHARES BARCAP £ TIPS	ITPS	IE00B1FZSC47	GBP	40	0.25%	1,647,483	0.11%	41,187	31
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	27	0.17%	698,654	0.05%	25,876	55
ISHARES BARCLAYS CAPITAL US AGG BOND	IUAG	IE00B44CCS96	USD	4	0.02%	4,607,528	0.31%	1,151,882	50
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	494	3.06%	17,659,534	1.19%	35,748	39
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	77	0.48%	1,846,886	0.12%	23,986	73
ISHARES S&P 500	IUSA	IE0031442068	GBX	574	3.55%	92,585,466	6.23%	161,299	13
ISHARES S&P500 MONTHLY EURO HEDGED	IUSE	IE00B3ZVOK18	EUR	57	0.35%	43,763,520	2.95%	767,781	43
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	5	0.03%	145,815	0.01%	29,163	51
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	3	0.02%	168,540	0.01%	56,180	44
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IWDE	IE00B441G979	EUR	12	0.07%	1,263,281	0.09%	105,273	219
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	109	0.67%	2,124,567	0.14%	19,491	48
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	376	2.33%	23,697,872	1.60%	63,026	18
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IWXU	IE00B4WXJF27	USD	9	0.06%	268,050	0.02%	29,783	48
ISHARES MSCI EUROPE EX-EMU \$	IXMU	IE00B4WXJC95	USD	2	0.01%	48,154	0.00%	24,077	36
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	245	1.52%	6,617,307	0.45%	27,009	12
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	16	0.10%	413,469	0.03%	25,842	54
LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD	LBRU	FR0010499731	USD	4	0.02%	97,425	0.01%	24,356	84

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 BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	8	0.05%	251,515	0.02%	31,439	85
LYXOR ETF CANADA S&P TSX 60 CLASS B £	LCAN	LU0496786814	GBX	6	0.04%	148,366	0.01%	24,727	99
LYXOR ETF CANADA S&P TSX 60 CLASS B \$	LCAU	LU0496786814	USD	6	0.04%	207,661	0.01%	34,610	98
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	2	0.01%	28,643	0.00%	14,321	129
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	2	0.01%	834	0.00%	417	147
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LCNE	FR0010455493	GBX	14	0.09%	395,859	0.03%	28,276	115
LYXOR ETF CRB NON EGY (REUTERS/JEFF) \$	LCNU	FR0010455493	USD	1	0.01%	231,280	0.02%	231,280	71
LYXOR ETF CRB IDX (REUTERS/JEFF) \$	LCTU	FR0010455485	USD	3	0.02%	234,749	0.02%	78,250	63
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	45	0.28%	1,569,576	0.11%	34,879	105
LYXOR ETF EUROSTOXX50 DIVIDENDS £	LDIV	FR0010869529	GBX	3	0.02%	19,242	0.00%	6,414	104
ETFX DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QNJG91	GBX	29	0.18%	740,002	0.05%	25,517	904
LYXOR ETF EAST EUROPE (CECE EXT EUR) GBP	LEEU	FR0010542043	GBX	1	0.01%	4,765	0.00%	4,765	110
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	21	0.13%	285,196	0.02%	13,581	108
ETFX DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QNJG91	EUR	1	0.01%	259	0.00%	259	118
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	26	0.16%	259,657	0.02%	9,987	65
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	3	0.02%	64,428	0.00%	21,476	29
LYXOR ETF DJ INDUST AVERAGE (GBP) USD	LINU	FR0010551622	USD	5	0.03%	155,126	0.01%	31,025	32
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	1	0.01%	5,787	0.00%	5,787	205
LYXOR ETF MSCI EM LATIN AMERICA (GBP) \$	LLAU	FR0010526764	USD	1	0.01%	12,330	0.00%	12,330	164
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	5	0.03%	157,305	0.01%	31,461	92
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	9	0.06%	671,549	0.05%	74,617	49
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	71	0.44%	1,350,739	0.09%	19,024	66
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	6	0.04%	151,845	0.01%	25,307	71
ISHARES MARKIT IBOXX \$ CORPORATE BOND	LQDE	IE0032895942	USD	102	0.63%	4,174,574	0.28%	40,927	52
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	6	0.04%	1,009,467	0.07%	168,244	99
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) \$	LSAU	FR0010465633	USD	2	0.01%	325,613	0.02%	162,806	103
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	25	0.15%	1,852,611	0.12%	74,104	71
LYXOR ETF S&P 500 CLASS B £	LSPX	LU0496786657	GBX	2	0.01%	157,281	0.01%	78,641	65
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	77	0.48%	2,025,642	0.14%	26,307	69
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	6	0.04%	207,795	0.01%	34,632	60
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	6	0.04%	396,649	0.03%	66,108	59
ETFX FTSE 100 LEVERAGED 2X FUND	LUK2	IE00B4QNJJ23	GBX	192	1.19%	6,887,017	0.46%	35,870	28
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	3	0.02%	42,529	0.00%	14,176	93
LYXOR ETF WORLD WATER (GBP) USD	LWAU	FR0010542134	USD	2	0.01%	610	0.00%	305	90
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	2	0.01%	74,024	0.00%	37,012	98
LYXOR ETF FTSE 100 ORD SHS NPV	LYUK	LU0410617236	GBX	1	0.01%	11,250	0.00%	11,250	88
LYXOR ETF MSCI WORLD MATERIALS TR £	MATG	LU0533034046	GBX	1	0.01%	34,755	0.00%	34,755	114
LYXOR ETF MSCI WORLD MATERIALS TR	MATW	LU0533034046	USD	3	0.02%	72,632	0.00%	24,211	114
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	615	3.80%	38,509,066	2.59%	62,616	25
PIMCO USD SHORT MATURITY SOURCE ETF	MINT	IE00B67B7N93	USD	1	0.01%	63,711	0.00%	63,711	16
TOPS GLOBAL ALPHA ETF EUR SHS	MWTE	IE00B50TKR85	EUR	2	0.01%	57,599	0.00%	28,799	20
TOPS GLOBAL ALPHA ETF GBP SHS	MWTS	IE00B51SRD92	GBX	4	0.02%	180,619	0.01%	45,155	22
MSCI BRAZIL SOURCE ETF	MXBS	IE00B4MYWN47	USD	1	0.01%	71,344	0.00%	71,344	88
MSCI CHINA SOURCE ETF	MXCS	IE00B4LWX21	USD	7	0.04%	494,909	0.03%	70,701	82
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWW588	USD	92	0.57%	8,488,345	0.57%	92,265	57
MSCI JAPAN SOURCE ETF	MXJP	IE00B60SX287	USD	1	0.01%	299,736	0.02%	299,736	29
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	119	0.74%	1,953,158	0.13%	16,413	41
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	6	0.04%	173,367	0.01%	28,894	84
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	1	0.01%	133,911	0.01%	133,911	86
LYXOR ETF MSCI WORLD ENERGY TR £	NRGG	LU0533032776	GBX	1	0.01%	22,723	0.00%	22,723	121
LYXOR ETF MSCI WORLD ENERGY TR	NRGW	LU0533032776	USD	4	0.02%	98,193	0.01%	24,548	130
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKE	IE00B3C94706	USD	5	0.03%	43,234	0.00%	8,647	135
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	6	0.04%	49,974	0.00%	8,329	479
ISHARES \$ TREASURY BOND 7-10 (OTC)	O004	DE000A0LQGB6	EUR	2	0.01%	1,031,622	0.07%	515,811	n/a
ISHARES DAX (OTC)	O006	DE0005933931	EUR	14	0.09%	19,064,504	1.28%	1,361,750	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	5	0.03%	54,037,920	3.64%	10,807,584	n/a
ISHARES DJ EURO STOXX BANKS (OTC)	O012	DE0006289309	EUR	2	0.01%	687,915	0.05%	343,957	n/a
ISHARES DJ STOXX 600 (OTC)	O025	DE0002635307	EUR	2	0.01%	2,237,992	0.15%	1,118,996	n/a
ISHARES DJ STOXX 600 HEALTH CARE (OTC)	O034	DE000A0QA436	EUR	1	0.01%	28,261	0.00%	28,261	n/a
ISHARES EB.REXX GOVGERMANY 1.5-2.5(OTC)	O076	DE0006289473	EUR	1	0.01%	715,460	0.05%	715,460	n/a
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	1	0.01%	326,157	0.02%	326,157	n/a
ISHARES MSCI EMERGING MARKETS (OTC)	O106	DE000A0HGZ77	EUR	1	0.01%	16,144	0.00%	16,144	n/a
ISHARES MSCI EMERGING MRKTS ISLAMIC(OTC)	O107	DE000A0NA0M3	EUR	1	0.01%	307,825	0.02%	307,825	n/a
ISHARES MSCI WORLD ISLAMIC (OTC)	O118	DE000A0NA0L5	EUR	1	0.01%	200,247	0.01%	200,247	n/a
ETFX STOXX 600 OIL & GAS FUND	OILG	IE00B3CNH840	EUR	6	0.04%	270,507	0.02%	45,085	39
ETFX STOXX 600 OIL & GAS FUND £	OILS	IE00B3CNH840	GBX	9	0.06%	274,809	0.02%	30,534	53
POWERSHARES GLOBAL CLEAN ENERGY FUND	PSBW	IE00B23D9133	GBX	2	0.01%	3,516	0.00%	1,758	91
AGRICULTURE FUND NPV	PSGA	IE00B3BQQ418	GBX	1	0.01%	6,904	0.00%	6,904	90
POWERSHARES FTSE RAFI ASIA PAC EX-JAPN	PSRA	IE00B23D9463	GBX	6	0.04%	28,802	0.00%	4,800	219
POWERSHARES FTSE RAFI DEVEL. 1000 FUND	PSRD	IE00B23D8W74	GBX	2	0.01%	130,533	0.01%	65,266	93
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	3	0.02%	43,321	0.00%	14,440	112
POWERSHARES FTSE RAFI HONG KONG CHINA FD	PSRH	IE00B3BPCG45	GBX	1	0.01%	10,710	0.00%	10,710	117
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	15	0.09%	271,496	0.02%	18,100	74
POWERSHARES DYNAMIC US MARKET FUND	PSWC	IE00B23D9240	GBX	2	0.01%	138,715	0.01%	69,358	113
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	37	0.23%	237,994	0.02%	6,432	14
RBS MA LEVDAX X2 MONTHLY INDEX ETF	RDEL	LU0562665348	GBP	2	0.01%	5,704	0.00%	2,852	144
RDX SOURCE ETF	RDXS	IE00B5NDLN01	USD	18	0.11%	16,748,421	1.13%	930,468	79
RBS MARKET ACCESS JIM ROGERS INTCOM IDX	RICI	LU0249326488	GBP	2	0.01%	1,746	0.00%	873	63
RBS MA SH FTSE MIB MONTHLY INDEX ETF	RITS	LU0562666312	GBP	2	0.01%	31,131	0.00%	15,565	58
ETFX RUSSELL 1000 US LARGE CAP FUND	RONE	IE00B3CNHH32	USD	2	0.01%	3,622	0.00%	1,811	42
ETFX RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	8	0.05%	2,290,864	0.15%	286,358	29
ETFX RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	4	0.02%	537,538	0.04%	134,385	39
RBS MA LEV FTSE 100 MONTHLY INDEX ETF	RUKL	LU0562666072	GBP	3	0.02%	26,556	0.00%	8,852	39
RBS MA SH FTSE 100 MONTHLY INDEX ETF	RUKS	LU0562666155	GBP	4	0.02%	25,777	0.00%	6,444	38
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBX	76	0.47%	1,100,123	0.07%	14,475	63
FTSE 100 SOURCE ETF	S100	IE00B60SWT88	GBX	5	0.03%	1,701,004	0.11%	340,201	14
FTSE 250 SOURCE ETF	S250	IE00B60SWV01	GBX	2	0.01%	1,344	0.00%	672	69
ISHARES S&P 500 (ACC)	SACC	IE00B4LSZD99	GBX	9	0.06%	91,790	0.01%	10,199	24
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	26	0.16%	6,856,753	0.46%	263,721	30
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	13	0.08%	5,207,254	0.35%	400,558	57
ISHARES MARKIT IBOXX EURO COVERED BNDE	SCOV	IE00B3B8Q275	GBP	4	0.02%	220,300	0.01%	55,075	154
ISHARES BARCAP EURO CORP BOND 1-5£	SE15	IE00B4L60045	GBP	4	0.02%	51,977	0.00%	12,994	138
ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	21	0.13%	319,828	0.02%	15,230	78
ISHARES BARCAP EURO AGGREGATE BNDE	SEAG	IE00B3DKXQ41	GBP	3	0.02%	81,722	0.01%	27,241	91
ISHARES BARCLAYS EURO TREASURY BOND £	SEGA	IE00B4WXJJ64	GBP	2	0.01%	29,180	0.00%	14,590	72

Exchange Traded Funds

Weekly Statistics - 10 October 2011 to 14 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	12	0.07%	436,766	0.03%	36,397	69
ISHARES JPMORGAN USD EMERGING MKTS BONDE	SEMB	IE00B2NPKV68	GBX	62	0.38%	1,098,222	0.07%	17,713	58
ISHARES BARC CAP EMG MKT LOC GVT £	SEML	IE00B5M4WH52	GBP	18	0.11%	478,084	0.03%	26,560	105
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	31	0.19%	741,793	0.05%	23,929	87
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QNJ141	EUR	5	0.03%	43,970	0.00%	8,794	80
ISHARES EURO STOXX 50 (ACC)£	SEUA	IE00B4L5YV07	GBX	6	0.04%	3,879,788	0.26%	646,631	75
ISHARES MSCI GCC COUNTRIES EX-SAUDIARABE	SGCC	IE00B3F81623	GBX	3	0.02%	10,582	0.00%	3,527	196
ISHARES BARCAP GLOBAL INFLATION-LINK BDE	SGIL	IE00B3B8PX14	GBP	104	0.64%	4,220,096	0.28%	40,578	49
ISHARES CITIGROUP GLOBAL GOVERNMENT BD £	SGLO	IE00B3F81K65	GBP	31	0.19%	1,330,668	0.09%	42,925	28
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	31	0.19%	1,357,029	0.09%	43,775	67
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	15	0.09%	203,526	0.01%	13,568	144
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	3	0.02%	206,413	0.01%	68,804	46
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B00FV011	GBP	358	2.21%	11,130,113	0.75%	31,090	43
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	6	0.04%	4,730,625	0.32%	788,438	28
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	55	0.34%	1,413,779	0.10%	25,705	199
S&P COMMODITY PRODUCERS OIL AND GAS	SPOG	IE00B6R51Z18	GBX	3	0.02%	156,317	0.01%	52,106	151
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	6	0.04%	171,090	0.01%	28,515	112
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WXJD03	GBX	11	0.07%	313,949	0.02%	28,541	57
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	10	0.06%	603,489	0.04%	60,349	21
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	7	0.04%	1,707,472	0.11%	243,925	64
ISHARES MSCI USA £	SSAM	IE00B60VJY07	GBX	3	0.02%	385,387	0.03%	128,462	45
ISHARES MARKIT IBOXX CORP BOND EX-FIN	SSXF	IE00B4L60H17	EUR	1	0.01%	87,973	0.01%	87,973	24
ETF DAXGLOBAL STEEL FUND	STEE	IE00B3CNJ002	USD	5	0.03%	249,556	0.02%	49,911	136
ETF DAXGLOBAL STEEL FUND £	STEP	IE00B3CNJ002	GBX	4	0.02%	126,725	0.01%	31,681	130
ISHARES BARCLAYS CAPITAL US AGG BOND	SUAG	IE00B44CGS96	GBP	1	0.01%	159,177	0.01%	159,177	48
ETF FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	506	3.13%	15,211,842	1.02%	30,063	25
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	13	0.08%	988,181	0.07%	76,014	41
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WXJF27	GBX	4	0.02%	641,104	0.04%	160,276	45
SPDR BARCLAYS CAPITAL US TREAS BOND ETF	TRSY	IE00B44CND37	USD	3	0.02%	404,302	0.03%	134,767	52
LYXOR ETF IBOXX \$ TREASURIES 10Y+	US10	FR0010961003	USD	6	0.04%	2,561,060	0.17%	426,843	59
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	21	0.13%	159,687	0.01%	7,604	82
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3LK4075	USD	4	0.02%	32,958	0.00%	8,239	43
ETF X-BOFAML IVSTOXX ETF	VSTX	IE00B3T1VR88	EUR	7	0.04%	958,773	0.06%	136,968	72
ETF X-S-NETWORK GLOBAL	WATE	IE00B3CNHB79	USD	3	0.02%	93,222	0.01%	31,074	139
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	21	0.13%	1,164,927	0.08%	55,473	135
STOXX EUR 600 OPTIMISED BANKS SOURCE ETF	X7PS	IE00B5MTWD60	EUR	3	0.02%	26,798,061	1.80%	8,932,687	29
DB X-TRACKERS MSCI AC ASIA EX JAPAN £	XAHG	LU0592215825	GBX	1	0.01%	9,680	0.00%	9,680	228
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	319	1.97%	5,053,074	0.34%	15,840	44
DB X-TRACKERS S&P/ASX 200 ETF	X AUS	LU0328474803	GBX	3	0.02%	5,323	0.00%	1,774	31
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	33	0.20%	487,782	0.03%	14,781	44
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBP	59	0.36%	1,031,399	0.07%	17,481	41
DBX DBLCl - OY BALANCED ETF	XBCU	LU0460391732	USD	13	0.08%	1,293,720	0.09%	99,517	39
DB X-TRACKERS MSCI BRIC TRN IDX ETF \$	XBRD	LU0589685956	USD	7	0.04%	1,154,851	0.08%	164,979	74
DB X-TRACKERS MSCI BRIC TRN IDX ETF £	XBRI	LU0589685956	GBX	6	0.04%	1,733,157	0.12%	288,859	75
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBR5	LU0412624354	GBX	19	0.12%	476,409	0.03%	25,074	54
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBUI	LU0321464231	GBX	1	0.01%	6,951	0.00%	6,951	49
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUT	LU0321464066	GBX	5	0.03%	85,928	0.01%	17,186	34
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	24	0.15%	336,395	0.02%	14,016	26
MSCI CANADA TRN INDEX ETF (USD)USD	XCAD	LU0476289540	USD	1	0.01%	135	0.00%	135	78
MSCI CANADA TRN INDEX ETF (USD)GBP	XCAN	LU0476289540	GBX	8	0.05%	439,423	0.03%	54,928	78
DB X-TRACKERS CURRENCY RETURNS ETF £ 3C	XCRG	LU0511381559	GBX	4	0.02%	3,002,620	0.20%	750,655	36
MSCI MALAYSIA TRN IDX ETF\$	XCS3	LU0514694370	USD	7	0.04%	376,083	0.03%	53,726	86
MSCI THAILAND TRN IDX ETF\$	XCS4	LU0514694701	USD	14	0.09%	1,058,635	0.07%	75,617	102
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	2	0.01%	80,091	0.01%	40,045	81
MSCI CHINA TRN IDX ETF\$	XCS6	LU0514695690	USD	11	0.07%	511,366	0.03%	46,488	97
MSCI MALAYSIA TRN INDEX ETF	XCX3	LU0514694370	GBX	3	0.02%	154,634	0.01%	51,545	84
MSCI THAILAND TRN INDEX ETF	XCX4	LU0514694701	GBX	13	0.08%	680,422	0.05%	52,340	104
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	2	0.01%	80,329	0.01%	40,165	82
MSCI CHINA TRN INDEX ETF	XCX6	LU0514695690	GBX	11	0.07%	541,471	0.04%	49,225	80
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	8	0.05%	48,441	0.00%	6,055	52
DBLCl OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	13	0.08%	73,305	0.00%	5,639	112
DBLCl OY BALANCED ETF	XDBD	LU0292106167	USD	8	0.05%	496,194	0.03%	62,024	108
DB X-TRACKERS DBLCl OY BALANCED ETF	XDBG	LU0460391906	GBX	12	0.07%	560,682	0.04%	46,724	63
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP	XEDS	LU0417510616	GBX	16	0.10%	196,831	0.01%	12,302	76
DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP	XEL2	LU0411077828	GBX	10	0.06%	40,873	0.00%	4,087	76
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XEMD	LU0518622286	USD	15	0.09%	211,491	0.01%	14,099	169
EONIA TOTAL RETURN INDEX ETF 2C	XEO2	LU0378820202	GBX	2	0.01%	2,439	0.00%	1,220	24
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	12	0.07%	96,958	0.01%	8,080	36
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	1	0.01%	19,435	0.00%	19,435	170
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	14	0.09%	1,893,381	0.13%	135,241	41
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	45	0.28%	669,730	0.05%	14,883	370
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	11	0.07%	144,388	0.01%	13,126	99
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	7	0.04%	744,740	0.05%	106,391	27
S&P U.S. CARBON EFFICIENT ETF £	XGRC	LU0411076002	GBX	2	0.01%	13,772	0.00%	6,886	49
DB X-TRACKERS STOXX GLBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	21	0.13%	754,394	0.05%	35,924	41
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	25	0.15%	380,949	0.03%	15,238	278
DB EQUITY STRATEGIES HEDGE FUND IDX ETF	XHFE	LU0519153562	USD	2	0.01%	237	0.00%	118	82
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	23	0.14%	1,504,284	0.10%	65,404	65
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	9	0.06%	349,976	0.02%	38,886	99
DBX MSCI INDONESIA TRN INDEX ETF	XIDD	LU0476289623	USD	3	0.02%	188,644	0.01%	62,881	451
DJ STOXX 600 IND GOODS SHORT DAILY ETF	XIGS	LU0412624511	GBX	16	0.10%	1,531,404	0.10%	95,713	44
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475529	GBX	8	0.05%	913,853	0.06%	114,232	42
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	46	0.28%	1,757,559	0.12%	38,208	48
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	38	0.24%	668,062	0.04%	17,581	51
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XM3R14	USD	5	0.03%	198,005	0.01%	39,601	124
LEV DAX ETF GBP	XLDX	LU0411075376	GBX	11	0.07%	195,678	0.01%	17,789	104
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	8	0.05%	452,584	0.03%	56,573	154
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B42Q4896	USD	12	0.07%	3,283,228	0.22%	273,602	123
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	9	0.06%	404,879	0.03%	44,987	128
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VS5L01	USD	34	0.21%	4,146,779	0.28%	121,964	165
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	11	0.07%	29,757	0.00%	2,705	72
CONS STAPLE S&P US SEL SECTOR SOURCE ETF	XLPS	IE00B435BG20	USD	12	0.07%	202,284	0.01%	16,857	125
HEALTH CARE S&P US SEL SECTOR SOURCE ETF	XLVS	IE00B3WMTM43	USD	4	0.02%	175,695	0.01%	43,924	125
CONS DISC S&P US SEL SECTOR SOURCE ETF	XLYS	IE00B448XP68	USD	1	0.01%	12,298	0.00%	12,298	124
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	64	0.40%	2,396,435	0.16%	37,444	44

Exchange Traded Funds

Weekly Statistics - 10 October 2011 to 14 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB X-TRACKERS MSCI EFMAFRICA T50 TRNETF	XMAF	LU0592217524	USD	4	0.02%	174,183	0.01%	43,546	63
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	70	0.43%	2,452,030	0.17%	35,029	43
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	113	0.70%	2,539,103	0.17%	22,470	43
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	87	0.54%	2,068,513	0.14%	23,776	43
DB X-TRACKERS FTSE 250 ETF	XMCX	LU0292097317	GBX	8	0.05%	115,920	0.01%	14,490	49
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMED	LU0274209237	USD	1	0.01%	52,372	0.00%	52,372	57
DB X-TRACKERS MSCI EM HEALTHCARE TRN ETF	XMEH	LU0592216989	USD	1	0.01%	861	0.00%	861	794
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	269	1.66%	13,861,765	0.93%	51,531	35
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	37	0.23%	318,901	0.02%	8,619	72
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	4	0.02%	750,700	0.05%	187,675	42
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	29	0.18%	248,223	0.02%	8,559	73
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	6	0.04%	385,548	0.03%	64,258	25
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	17	0.11%	562,250	0.04%	33,074	25
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	47	0.29%	1,602,790	0.11%	34,102	66
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	14	0.09%	518,642	0.03%	37,046	67
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	95	0.59%	5,146,796	0.35%	54,177	41
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	95	0.59%	2,978,795	0.20%	31,356	46
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	46	0.28%	1,811,881	0.12%	39,389	47
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	39	0.24%	562,749	0.04%	14,429	49
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	47	0.29%	1,033,926	0.07%	21,998	45
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	29	0.18%	1,992,690	0.13%	68,713	19
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	86	0.53%	2,806,363	0.19%	32,632	37
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	856	5.30%	16,999,260	1.14%	19,859	17
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	37	0.23%	8,113,329	0.55%	219,279	16
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	14	0.09%	1,770,962	0.12%	126,497	45
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	24	0.15%	1,382,984	0.09%	57,624	46
DB X-TRACKERS MSCI PHILIPPINES IDX £	XPHG	LU0592215403	GBX	3	0.02%	1,552,110	0.10%	517,370	98
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	40	0.25%	11,367,439	0.77%	284,186	34
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	6	0.04%	1,169,457	0.08%	194,910	32
DBX FTSE EPRA/NAR EURO REAL EST ETF	XREU	LU0489336965	GBX	1	0.01%	2,548	0.00%	2,548	56
RUSSELL 2000 ETF	XRU2	LU0322248658	GBX	10	0.06%	731,133	0.05%	73,113	35
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	7	0.04%	1,284,383	0.09%	183,483	31
S&P 500 2X LEVERAGED INDEX ETF(USD)USD	XS2D	LU0411078552	USD	2	0.01%	14,043	0.00%	7,022	108
STOXX 600 UTILITIES	XS6R	LU0292104899	GBX	10	0.06%	395,997	0.03%	39,600	44
DJ STOXX 600 UTILITIES SHORT DAILY ETF	XS6S	LU0412624867	GBX	7	0.04%	476,675	0.03%	68,096	44
STOXX 600 BANKS	XS7R	LU0292103651	GBX	10	0.06%	291,955	0.02%	29,195	58
STOXX 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	34	0.21%	874,788	0.06%	25,729	84
STOXX 600 TECHNOLOGY	XS8R	LU0292104469	GBX	2	0.01%	20,059	0.00%	10,029	65
STOXX 600 TECHNOLOGY SHORT DAILY ETF	XS8S	LU0322250043	GBX	1	0.01%	2,999	0.00%	2,999	65
SHORTDAX X2 ETF(EUR)GBP	XSD2	LU0411075020	GBX	10	0.06%	154,198	0.01%	15,420	104
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	16	0.10%	277,630	0.02%	17,352	51
STOXX 600 HEALTHCARE SHORT DAILY ETF	XSDS	LU0322249466	GBX	1	0.01%	149,684	0.01%	149,684	50
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	15	0.09%	881,103	0.06%	58,740	30
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	3	0.02%	15,370	0.00%	5,123	77
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	4	0.02%	481,265	0.03%	120,316	110
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	19	0.12%	1,728,898	0.12%	90,995	108
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	11	0.07%	322,171	0.02%	29,288	59
S&P EUROPE 350 SHARIAH ETF	XSHI	LU0328475107	GBX	3	0.02%	224,770	0.02%	74,923	342
S&P JAPAN 500 SHARIAH ETF	XSHJ	LU0328475289	GBX	4	0.02%	642,793	0.04%	160,698	54
S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	5	0.03%	669,030	0.05%	133,806	60
STOXX 600 INSURANCE	XSIR	LU0292105193	GBX	2	0.01%	196,842	0.01%	98,421	45
DJ STOXX 600 INSURANCE SHORT DAILY ETF	XSIS	LU0412624602	GBX	2	0.01%	280,242	0.02%	140,121	46
STOXX 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	7	0.04%	429,846	0.03%	61,407	43
STOXX 600 TELECOMS SHORT DAILY ETF	XSKS	LU0322250126	GBX	2	0.01%	216,991	0.01%	108,495	44
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	6	0.04%	162,164	0.01%	27,027	101
STOXX 600 INDUSTRIAL GOODS	XSNR	LU0292106084	GBX	12	0.07%	1,460,236	0.10%	121,686	44
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	17	0.11%	1,863,166	0.13%	109,598	28
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	76	0.47%	1,134,567	0.08%	14,929	48
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	83	0.51%	2,537,823	0.17%	30,576	36
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	21	0.13%	1,454,476	0.10%	69,261	18
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	3	0.02%	29,219	0.00%	9,740	24
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	31	0.19%	2,054,570	0.14%	66,276	20
STOXX 600 ETF	XSX6	LU0328475792	GBX	4	0.02%	16,212	0.00%	4,053	52
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT21	LU0411078636	GBX	9	0.06%	207,442	0.01%	23,049	102
S&P 500 2X INVERSE INDEX ETF(USD)USD	XT2D	LU0411078636	USD	16	0.10%	456,409	0.03%	28,526	106
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	6	0.04%	38,100	0.00%	6,350	33
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	1	0.01%	15,595	0.00%	15,595	48
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	261	1.61%	14,823,633	1.00%	56,796	14
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	758	4.69%	11,436,334	0.77%	15,088	8
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	9	0.06%	150,648	0.01%	16,739	852
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	25	0.15%	567,162	0.04%	22,686	191
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	4	0.02%	440,887	0.03%	110,222	54
IBOXX \$ TREASURIES 1-3 TR INDEX ETF	XUT3	LU0429458895	USD	2	0.01%	93,804	0.01%	46,902	5
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	6	0.04%	2,662,837	0.18%	443,806	50
DBX2 US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	4	0.02%	39,178	0.00%	9,795	21
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	9	0.06%	52,213	0.00%	5,801	268
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWHD	LU0540980223	USD	1	0.01%	10,380	0.00%	10,380	70
DB X-TRACKERS MSCI W INDUSTRIAL TRN ETF	XWID	LU0540981387	USD	2	0.01%	44,777	0.00%	22,388	69
DB X-TRACKERS MSCI W ENERGYTRN ETF	XWSE	LU0540980736	GBX	2	0.01%	6,348	0.00%	3,174	68
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	1	0.01%	3,032	0.00%	3,032	66
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWSN	LU0540980496	GBX	1	0.01%	5,047	0.00%	5,047	68
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	1	0.01%	3,024	0.00%	3,024	71
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWST	LU0540980579	GBX	2	0.01%	6,032	0.00%	3,016	67
DB X-TRACKERS MSCI W UTILTRN ETF	XWSU	LU0540980652	GBX	1	0.01%	3,019	0.00%	3,019	65
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	26	0.16%	789,487	0.05%	30,365	55
DB X-TRACKERS FTSE CHINA 25 ETF	XX2S	LU0292109856	GBX	134	0.83%	1,978,271	0.13%	14,763	45
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	75	0.46%	1,142,527	0.08%	15,234	48
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	27	0.17%	321,786	0.02%	11,918	321

Exchange Traded Commodities

Weekly Statistics - 10 October 2011 to 14 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
UBS ETC(UBS BBG CMCI ACTIVE)GBP	ACTG	CH0110817050	GBP	3	0.05%	36,860	0.01%	12,287	112
ETFS AGRICULTURE £ DJ-UBSCI	AGAP	GB00B15KYH63	GBX	61	0.94%	2,165,222	0.57%	35,495	80
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	32	0.49%	716,250	0.19%	22,383	30
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	13	0.20%	1,287,675	0.34%	99,052	1054
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	159	2.45%	19,847,708	5.21%	124,828	30
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	118	1.82%	7,214,240	1.90%	61,138	24
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	9	0.14%	5,344,277	1.40%	593,809	17
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	22	0.34%	588,109	0.15%	26,732	68
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	19	0.29%	6,653,583	1.75%	350,189	31
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	3	0.05%	348,514	0.09%	116,171	42
ETFS PETROLEUM DJ-UBSCI	AIGO	GB00B15KYC19	USD	2	0.03%	175,507	0.05%	87,753	15
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	38	0.58%	7,542,854	1.98%	198,496	18
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	10	0.15%	47,146	0.01%	4,715	45
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	19	0.29%	337,760	0.09%	17,777	46
ETFS LONG AUD SHORT USD £	AUDP	JE00B68GQH02	GBX	5	0.08%	13,962	0.00%	2,792	25
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	9	0.14%	161,290	0.04%	17,921	23
ETFS 3X LONG AUD SHORT GBP	AUP3	JE00B3T7LF46	GBX	1	0.02%	29,550	0.01%	29,550	37
ETFS GOLD	BULL	GB00B15KXX56	USD	42	0.65%	2,101,196	0.55%	50,028	18
ETFS GOLD £	BULP	GB00B15KXX56	GBX	20	0.31%	179,150	0.05%	8,957	28
ETFS LONG CAD SHORT USD £	CADP	JE00B68GRL13	GBX	2	0.03%	9,968	0.00%	4,984	24
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	5	0.08%	73,448	0.02%	14,690	36
ETFS LONG CHF SHORT USD £	CHFP	JE00B68GVR52	GBX	2	0.03%	3,933	0.00%	1,966	24
UBS ETC(UBS BBG CMCI COMPOSITE IDX)GBP	CMCG	CH0106337634	GBP	10	0.15%	1,074,609	0.28%	107,461	515
ETFS COCOA	COCO	JE00B2QXZK10	USD	9	0.14%	23,472	0.01%	2,608	85
ETFS COFFEE	COFF	GB00B15KXP72	USD	195	3.00%	1,161,975	0.31%	5,959	76
ETFS COPPER	COPA	GB00B15KXQ89	USD	98	1.51%	9,141,687	2.40%	93,283	13
ETFS CORN	CORN	GB00B15KXS04	USD	102	1.57%	12,832,362	3.37%	125,807	47
ETFS COTTON	COTN	GB00B15KXT11	USD	12	0.18%	270,873	0.07%	22,573	76
ETFS CRUDE OIL	CRUD	GB00B15KXV33	USD	146	2.25%	9,590,653	2.52%	65,689	16
ETFS LONG EUR SHORT USD £	EURP	JE00B68GS416	GBX	5	0.08%	42,815	0.01%	8,563	25
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	11	0.17%	103,857	0.03%	9,442	148
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	16	0.25%	1,662,869	0.44%	103,929	63
ETFS LONG AUD SHORT GBP	GBAU	JE00B3S7BB10	GBX	4	0.06%	9,356	0.00%	2,339	21
ETFS LONG CAD SHORT GBP	GBCA	JE00B3X07W84	GBX	2	0.03%	1,890	0.00%	945	21
ETFS LONG CHF SHORT GBP	GBCH	JE00B3S3X3R9	GBX	6	0.09%	198,139	0.05%	33,023	19
ETFS LONG JPY SHORT GBP	GBJP	JE00B3XR4V72	GBX	2	0.03%	20,281	0.01%	10,141	20
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5R871	GBX	14	0.22%	32,896	0.01%	2,350	35
ETFS LONG GBP SHORT USD £	GBPP	JE00B68GR111	GBX	8	0.12%	105,348	0.03%	13,169	23
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	293	4.51%	23,959,850	6.29%	81,774	13
ETFS LONG SEK SHORT GBP	GBSK	JE00B3RKLW80	GBX	3	0.05%	75,047	0.02%	25,016	34
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	61	0.94%	5,644,441	1.48%	92,532	20
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	5	0.08%	17,608	0.00%	3,522	21
ETFS FORWARD GRAINS DJ-UBSCI-F3	GRAF	JE00B24DMN53	USD	4	0.06%	518,868	0.14%	129,717	560
ETFS FORWARD HEATING OIL	HEAF	JE00B24DM021	USD	1	0.02%	341	0.00%	341	43
ETFS HEATING OIL	HEAT	GB00B15KXY63	USD	6	0.09%	244,867	0.06%	40,811	21
ETFS FORWARD LEAN HOGS	HOGF	JE00B24DM138	USD	1	0.02%	58,008	0.02%	58,008	67
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	32	0.49%	712,383	0.19%	22,262	53
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	327	5.03%	7,440,672	1.95%	22,754	28
ISHARES PHYSICAL PALLADIUM ETC	IPDM	IE00B4565L06	USD	1	0.02%	6,169	0.00%	6,169	56
ISHARES PHYSICAL PLATINUM ETC	IPLT	IE00B4LHWP62	USD	1	0.02%	1,513	0.00%	1,513	31
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCWG09	USD	67	1.03%	36,962,137	9.71%	551,674	36
ETFS SHORT JPY LONG GBP	JPGB	JE00B3QBQJ84	GBX	14	0.22%	425,850	0.11%	30,418	21
ETFS 3X LONG JPY SHORT GBP	JPP3	JE00B3TVGH32	GBX	3	0.05%	54,429	0.01%	18,143	38
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	4	0.06%	63,944	0.02%	15,986	70
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFV571	USD	3	0.05%	19,110	0.01%	6,370	78
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	146	2.25%	5,371,384	1.41%	36,790	36
ETFS LONG CAD SHORT USD	LCAD	JE00B68GRL13	USD	2	0.03%	23,701	0.01%	11,850	21
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	7	0.11%	46,154	0.01%	6,593	141
ETFS LONG CHF SHORT USD	LCHF	JE00B68GVR52	USD	1	0.02%	7,006	0.00%	7,006	20
ETFS LONG CNY SHORT USD £	LCNP	JE00B6822V48	GBX	2	0.03%	12,676	0.00%	6,338	98
ETFS LONG CNY SHORT USD	LCNY	JE00B6822V48	USD	7	0.11%	19,783	0.01%	2,826	98
ETFS LEVERAGED COCOA	LCOC	JE00B2NFV803	USD	13	0.20%	259,628	0.07%	19,971	217
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	148	2.28%	1,471,830	0.39%	9,945	28
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	9	0.14%	95,470	0.03%	10,608	293
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	5	0.08%	49,353	0.01%	9,871	119
ETFS 3X LONG EUR SHORT USD	LEU3	JE00B3Y5F176	USD	5	0.08%	26,945	0.01%	5,389	179
ETFS LONG EUR SHORT USD	LEUR	JE00B68GS416	USD	2	0.03%	27,362	0.01%	13,681	23
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	3	0.05%	68,343	0.02%	22,778	51
ETFS 3X LONG GBP SHORT USD	LGB3	JE00B3S8FZ51	USD	2	0.03%	176,389	0.05%	88,195	43
ETFS LONG GBP SHORT USD	LGBP	JE00B68GR111	USD	1	0.02%	10,546	0.00%	10,546	22
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	4	0.06%	57,379	0.02%	14,345	1053
ETFS LEVERAGED HEATING OIL	LHEA	JE00B2NFTM03	USD	10	0.15%	243,426	0.06%	24,343	41
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFV688	USD	6	0.09%	28,862	0.01%	4,810	90
ETFS LONG INR SHORT USD £	LINP	JE00B66M5848	GBX	1	0.02%	3,129	0.00%	3,129	98
ETFS LEVERAGED LIVE CATTLE	LLCT	JE00B2NFTP34	USD	2	0.03%	39,085	0.01%	19,543	91
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	6	0.09%	39,180	0.01%	6,530	239
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	1	0.02%	118,802	0.03%	118,802	102
ETFS LEVERAGED LIVESTOCK DJ-UBSCI	LLST	JE00B2NFT864	USD	2	0.03%	13,140	0.00%	6,570	94
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	158	2.43%	1,956,331	0.51%	12,382	70
ETFS LEVERAGED NICKEL	LNK	JE00B2NFTR57	USD	14	0.22%	234,108	0.06%	16,722	193
ETFS LONG NOK SHORT USD	LNOK	JE00B68GTQ08	USD	3	0.05%	81,492	0.02%	27,164	35
ETFS LEVERAGED ENERGY DJ-UBSCI	LNRG	JE00B2NFTS34	USD	4	0.06%	8,100	0.00%	2,025	26
ETFS LEVERAGED CRUDE OIL	LOIL	JE00B2NFTJ73	USD	353	5.43%	7,562,349	1.99%	21,423	20
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFV134	USD	14	0.22%	213,656	0.06%	15,261	71
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFV795	USD	11	0.17%	379,318	0.10%	34,483	47
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	259	3.98%	5,955,719	1.56%	22,995	86
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	14	0.22%	82,061	0.02%	5,861	671
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	36	0.55%	1,262,296	0.33%	35,064	191
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	3	0.05%	15,693	0.00%	5,231	98
ETFS LEVERAGED TIN	LTIM	JE00B2NFV241	USD	5	0.08%	13,473	0.00%	2,695	305
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	102	1.57%	1,213,006	0.32%	11,892	78
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	19	0.29%	172,958	0.05%	9,103	185
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	511	7.86%	1,441,040	0.38%	2,820	36
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	42	0.65%	1,090,568	0.29%	25,966	55
ETFS NICKEL	NICK	GB00B15KY211	USD	18	0.28%	533,769	0.14%	29,654	50

Exchange Traded Commodities

Weekly Statistics - 10 October 2011 to 14 October 2011



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	1	0.02%	610	0.00%	610	21
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	98	1.51%	8,649,223	2.27%	88,257	21
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	12	0.18%	1,136,657	0.30%	94,721	20
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	10	0.15%	88,722	0.02%	8,872	52
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	1	0.02%	452	0.00%	452	20
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	4	0.06%	593,056	0.16%	148,264	1352
ETFS BRENT 2YR	OSB2	JE00B1YNWG12	USD	3	0.05%	1,060,875	0.28%	353,625	51
ETFS BRENT 3YR	OSB3	JE00B1YP7409	USD	2	0.03%	20,404	0.01%	10,202	70
ETFS WTI 1YR	OSW1	JE00B1YPB605	USD	1	0.02%	3,673	0.00%	3,673	39
ETFS WTI 2YR	OSW2	JE00B1YPB712	USD	5	0.08%	4,033	0.00%	807	54
ETFS WTI 3YR	OSW3	JE00B1YPB936	USD	1	0.02%	12,131	0.00%	12,131	105
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	124	1.91%	4,876,478	1.28%	39,326	26
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	865	13.31%	71,795,642	18.86%	83,001	12
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	163	2.51%	245,975	0.06%	1,509	153
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	295	4.54%	12,986,310	3.41%	44,021	21
ETFS PHYSICAL NICKEL	PHNI	JE00B3W0N983	USD	2	0.03%	32,233	0.01%	16,116	86
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	88	1.35%	6,999,671	1.84%	79,542	43
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	31	0.48%	741,155	0.19%	23,908	24
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	34	0.52%	535,827	0.14%	15,760	25
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	297	4.57%	47,986,655	12.61%	161,571	20
ETFS PHYSICAL TIN	PHSN	JE00B4L22R36	USD	3	0.05%	25,988	0.01%	8,663	633
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	53	0.82%	680,473	0.18%	12,839	42
ETFS PHYSICAL ZINC	PHZN	JE00B41L4M99	USD	1	0.02%	253	0.00%	253	74
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	1	0.02%	28,400	0.01%	28,400	63
ETFS 3X SHORT USD LONG GBP	PUS3	JE00B43NB445	GBX	1	0.02%	891	0.00%	891	43
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	19	0.29%	814,299	0.21%	42,858	111
ETFS SHORT AGRICULTURE DJ-UBSCI	SAGR	JE00B24DL056	USD	5	0.08%	45,982	0.01%	9,196	64
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	14	0.22%	903,123	0.24%	64,509	64
ETFS SHORT ALUMINIUM	SALLU	JE00B24DK421	USD	1	0.02%	37,584	0.01%	37,584	59
ETFS 3X SHORT AUD LONG GBP	SAP3	JE00B3WTTNN91	GBX	1	0.02%	1,984	0.00%	1,984	50
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCN170	USD	24	0.37%	829,512	0.22%	34,563	50
ETFS SHORT AUD LONG USD £	SAUP	JE00B68GQZ83	GBX	6	0.09%	95,038	0.02%	15,840	168
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	46	0.71%	603,581	0.16%	13,121	36
ETFS SHORT CAD LONG USD	SCAD	JE00B68GS291	USD	1	0.02%	5,674	0.00%	5,674	23
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	6	0.09%	63,818	0.02%	10,636	96
ETFS SHORT CHF LONG USD	SCHF	JE00B68GVT76	USD	2	0.03%	21,528	0.01%	10,764	23
ETFS SHORT CHF LONG USD £	SCHP	JE00B68GVT76	GBX	4	0.06%	32,978	0.01%	8,245	26
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	3	0.05%	40,359	0.01%	13,453	87
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	140	2.15%	9,306,697	2.45%	66,476	16
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	12	0.18%	1,488,798	0.39%	124,067	60
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	6	0.09%	88,006	0.02%	14,668	103
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	29	0.45%	411,644	0.11%	14,195	172
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	26	0.40%	2,225,714	0.58%	85,604	24
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	48	0.74%	7,249,723	1.90%	151,036	21
ETFS SHORT GASOLINE	SGAS	JE00B24DKB91	USD	1	0.02%	74,643	0.02%	74,643	26
ETFS 3X SHORT GBP LONG USD	SGB3	JE00B3XJ8K03	USD	13	0.20%	413,902	0.11%	31,839	40
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	7	0.11%	297,109	0.08%	42,444	21
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	42	0.65%	1,840,806	0.48%	43,829	22
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	71	1.09%	10,686,387	-2.81%	150,512	12
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	30	0.46%	1,044,133	0.27%	34,804	30
ETFS SHORT GRAINS DJ-UBSCI	SGRA	JE00B24DL387	USD	5	0.08%	31,300	0.01%	6,260	66
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	65	1.00%	1,565,959	0.41%	24,092	37
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WFM884	USD	5	0.08%	30,887	0.01%	6,177	45
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	5	0.08%	229,556	0.06%	45,911	23
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	4	0.06%	212,526	0.06%	53,132	123
ETFS SILVER	SLVR	GB00B15KY328	USD	44	0.68%	1,262,892	0.33%	28,702	45
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	13	0.20%	647,312	0.17%	49,793	26
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	2	0.03%	747,818	0.20%	373,909	105
ETFS SHORT NOK LONG USD £	SNOP	JE00B68GTS22	GBX	1	0.02%	88,169	0.02%	88,169	40
ETFS SHORT ENERGY DJ-UBSCI	SNRG	JE00B24DKV97	USD	1	0.02%	251,117	0.07%	251,117	12
ETFS SHORT NZD LONG USD £	SNZP	JE00B68GTN76	GBX	2	0.03%	3,953	0.00%	1,977	27
ETFS SHORT CRUDE OIL	SOIL	JE00B24DK975	USD	194	2.98%	12,224,983	3.21%	63,015	14
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	34	0.52%	994,114	0.26%	29,239	62
ETFS SOYBEAN OIL	SOYO	GB00B15KY435	USD	1	0.02%	56,418	0.01%	56,418	1000
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	7	0.11%	3,238,646	0.85%	462,664	60
ISHARES PHYSICAL PALLADIUM ETC	SPDM	IE00B4556L06	GBX	3	0.05%	12,532	0.00%	4,177	56
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	1	0.02%	1,986	0.00%	1,986	41
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHWP62	GBX	2	0.03%	3,967	0.00%	1,984	41
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	2	0.03%	17,736	0.00%	8,868	47
SOURCE PHYSICAL PLATINUM P-ETC	SPPT	IE00B40QP990	USD	68	1.05%	18,425,166	4.84%	270,958	21
ETFS SHORT SEK LONG USD £	SSEP	JE00B68GV865	GBX	1	0.02%	85,377	0.02%	85,377	38
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	297	4.57%	2,950,555	0.78%	9,935	49
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCWVG09	GBX	37	0.57%	5,020,609	1.32%	135,692	48
SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VD770	USD	1	0.02%	102,736	0.03%	102,736	47
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	5	0.08%	112,054	0.03%	22,411	59
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	25	0.38%	4,341,413	1.14%	173,657	117
ETFS SHORT SOYBEAN OIL	SSYO	JE00B24DKL99	USD	1	0.02%	2,029	0.00%	2,029	59
ETFS SHORT TIN	STIM	JE00B2NFT203	USD	2	0.03%	37,082	0.01%	18,541	118
ETFS SUGAR	SUGA	GB00B15KY658	USD	18	0.28%	90,774	0.02%	5,043	82
UBS ETC(UBS BBG CMCI SUGAR IDX)EUR	SUGA	CH0106343368	EUR	1	0.02%	109,175	0.03%	109,175	294
UBS ETC(UBS BBG CMCI SUGAR IDX)GBP	SUGG	CH0106343160	GBP	1	0.02%	120,616	0.03%	120,616	295
ETFS 3X SHORT EUR LONG GBP	SUP3	JE00B3W0MY68	GBX	10	0.15%	46,622	0.01%	4,662	44
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	11	0.17%	925,227	0.24%	84,112	95
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TGT7R50	GBX	3	0.05%	4,115	0.00%	1,372	47
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	1	0.02%	24,297	0.01%	24,297	86
ETFS TIN	TINM	JE00B2QY0H68	USD	1	0.02%	3,565	0.00%	3,565	221
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	3	0.05%	15,011	0.00%	5,004	22
ETFS SHORT EUR LONG GBP	URGB	JE00B45CYD99	GBX	1	0.02%	3,982	0.00%	3,982	21
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	13	0.20%	363,307	0.10%	27,947	24
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCLY57	GBX	1	0.02%	17,842	0.00%	17,842	40
ETFS WHEAT	WEAT	GB00B15KY765	USD	83	1.28%	1,104,656	0.29%	13,309	52
DB PHYSICAL COPPER ETC SEC 01/07/61	XCO1	GB00B65JPB96	USD	3	0.05%	14,119	0.00%	4,706	53
DB AGRICULTURE BOOSTER ETC	XCT6	GB00B3WKLJ25	USD	6	0.09%	628,987	0.17%	104,831	106
DB INDUSTRIAL METALS BOOSTER ETC	XCT7	GB00B3WKDS73	USD	2	0.03%	2,141	0.00%	1,070	47
DB S&P GSCI AGRICULTURE ETC	XET6	GB00B3S0JK55	USD	3	0.05%	109,253	0.03%	36,418	93

Exchange Traded Commodities

Weekly Statistics - 10 October 2011 to 14 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB S&P GSCI ENERGY ETC	XET8	GB00B455N087	USD	2	0.03%	146,772	0.04%	73,386	26
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	17	0.26%	1,011,225	0.27%	59,484	40
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	1	0.02%	621	0.00%	621	12
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	3	0.05%	49,074	0.01%	16,358	29
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	2	0.03%	9,320	0.00%	4,660	184
DB PHYSICAL PLATINUM ETC	XPLA	GB00B57GJC05	USD	10	0.15%	146,091	0.04%	14,609	127
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	14	0.22%	144,423	0.04%	10,316	312
DB PHYSICAL SILVER GBP HEDGED ETC	XSIH	GB00B65S8K69	GBX	1	0.02%	1,083	0.00%	1,083	30
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	1	0.02%	207,962	0.05%	207,962	98
ETFS ZINC	ZINC	GB00B15KY872	USD	24	0.37%	571,801	0.15%	23,825	37

Exchange Traded Notes

Weekly Statistics - 10 October 2011 to 14 October 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	1.82%	58,412	1.37%	58,412	435.3556
ETN ON SPGS NATGAS ER	GASU	JE00B5PPQB77	USD	1	1.82%	5,406	0.13%	5,406	115.2052
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	32	58.18%	2,834,664	66.49%	88,583	131.9575
ETN ON SILVER SPOT	SLVE	JE00B3N1PP07	EUR	2	3.64%	171,639	4.03%	85,820	23.6234
IPATH VSTOXX SHORT TERM FUTURES ETN	VSXG	DE000BC2KTT9	GBX	5	9.09%	316,525	7.42%	63,305	368.5707
IPATH VSTOXX MID TERM FUT.ETN SRS IPVSM1	VSXY	DE000BC2KYE1	EUR	2	3.64%	230,528	5.41%	115,264	334.6931
IPATH VSTOXX MIDTERM FUT.ETN SRS IPVSM1£	VSYG	DE000BC2KYE1	GBX	2	3.64%	231,250	5.42%	115,625	338.2207
IPATH S&P 500 VIX MID-TERM FUTURES ETN	VXIM	DE000BC1C7R4	GBX	3	5.45%	65,029	1.53%	21,676	310.8744
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	7	12.73%	349,703	8.20%	49,958	292.751

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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.