

Exchange Traded Funds

Weekly Statistics - 24 October 2011 to 28 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
FTSE 100 TR	8H81	LU0488316216	GBX	1	0.01%	1,468,400	0.08%	1,468,400	93
FTSE 250 TR	8H82	LU0488316307	GBX	2	0.01%	10,111	0.00%	5,056	28
FTSE 100 SHORT STRATEGY TR	8H83	LU0488316562	GBX	3	0.02%	8,839	0.00%	2,946	140
FTSE 100 LEVERAGED TR	8H84	LU0488316646	GBX	2	0.01%	361	0.00%	180	187
SPDR MSCI ACWI ETF \$	ACWD	IE00B44Z5B48	USD	4	0.02%	125,236	0.01%	31,309	181
AMUNDI ETF MSCI EMERGING MARKETS	AEEM	FR0010959676	GBX	1	0.01%	288,250	0.02%	288,250	35
ETF S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	9	0.05%	228,494	0.01%	25,388	178
ETF S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	35	0.18%	798,131	0.04%	22,804	234
ETF DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	1	0.01%	7,488	0.00%	7,488	107
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	41	0.21%	4,974,090	0.28%	121,319	73
ETF DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	7	0.04%	475,237	0.03%	67,891	285
ETF DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	29	0.15%	610,014	0.03%	21,035	256
AMUNDI ETF MSCI EMERGING MARKETS	AUEM	FR0010959692	USD	1	0.01%	284,010	0.02%	284,010	35
AMUNDI ETF FTSE UK DIVIDEND PLUS	AUKD	FR0010988634	GBX	1	0.01%	9,844	0.00%	9,844	85
ETF STOX 600 BASIC RES. FD £	BASP	IE00B3CNH733	GBX	5	0.03%	13,688	0.00%	2,738	36
ETF STOX 600 BASIC RES. FD	BASR	IE00B3CNH733	EUR	7	0.04%	318,372	0.02%	45,482	79
RBS MARKET ACCESS DAXGLOBAL BRIC IDX FND	BRDX	LU0269999792	GBP	3	0.02%	581,200	0.03%	193,733	89
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	87	0.44%	8,315,404	0.46%	95,579	58
AMUNDI ETF MSCI BRAZIL	BRZ	FR0010821793	USD	1	0.01%	18,139	0.00%	18,139	90
AMUNDI ETF MSCI EUROPE BANKS	CB5	FR0010688176	GBX	5	0.03%	19,902	0.00%	3,980	22
CS ETF (IE) ON IBOXX EUR GOVT 1-3	CBE3	IE00B3V7MU91	EUR	1	0.01%	4,466	0.00%	4,466	37
CS ETF (IE) ON IBOXX USD GOVT 7-10	CBU0	IE00B3VWVN518	USD	1	0.01%	77,404	0.00%	77,404	40
CS ETF (IE) ON IBOXX USD GOVT 1-3	CBU3	IE00B3VWVN179	USD	3	0.02%	84,783	0.00%	28,261	46
AMUNDI ETF MSCI CHINA	CC1	FR0010713784	GBX	1	0.01%	285,780	0.02%	285,780	80
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	3	0.02%	615,978	0.03%	205,326	108
CS ETF (IE) ON CSI 300 £	CCS1	IE00B5VG7J94	GBX	2	0.01%	153,357	0.01%	76,679	211
CS ETF (IE) ON CSI 300	CCSI	IE00B5VG7J94	USD	2	0.01%	190,320	0.01%	95,160	216
AMUNDI ETF MSCI EASTERN EUROPE EX RUSSIA	CE9	FR0010717074	GBX	1	0.01%	141,518	0.01%	141,518	38
AMUNDI ETF MSCI EASTERN EUROPE EX RUSSIA	CE9U	FR0010871129	USD	3	0.02%	735,139	0.04%	245,046	39
CS ETF (IE) ON MSCI EM ASIA £	CEA1	IE00B5L8K969	GBX	4	0.02%	616,114	0.03%	154,028	68
CS ETF (LUX) ON MSCI EMU MID CAP £	CEM1	LU0312694234	GBX	1	0.01%	4,192	0.00%	4,192	109
CS ETF (IE) ON MSCI EM ASIA	CEMA	IE00B5L8K969	USD	3	0.02%	522,634	0.03%	174,211	70
CS ETF (IE) ON MSCI EMU SMALL CAP £	CES1	IE00B3VWMM18	GBX	1	0.01%	4,454	0.00%	4,454	73
CS ETF (IE) ON MSCI EMU	CEU	IE00B53QG562	EUR	1	0.01%	1,573	0.00%	1,573	55
CS ETF (IE) ON MSCI EMU £	CEU1	IE00B53QG562	GBX	1	0.01%	4,237	0.00%	4,237	57
AMUNDI ETF MSCI EUROPE	CEUR	FR0010655696	GBX	3	0.02%	984,448	0.05%	328,149	15
CS ETF (IE) ON MSCI EMU SMALL CAP	CEUS	IE00B3VWMM18	EUR	6	0.03%	165,077	0.01%	27,513	73
AMUNDI ETF MSCI FRANCE	CFR	FR0010655704	GBX	4	0.02%	623,228	0.03%	155,807	10
AMUNDI ETF MSCI GERMANY	CG1	FR0010655712	GBX	15	0.08%	4,441,410	0.25%	296,094	13
AMUNDI ETF MSCI INDIA	CI2	FR0010713727	GBX	3	0.02%	632,872	0.04%	210,957	101
AMUNDI ETF MSCI INDIA	CI2U	FR0010869784	USD	3	0.02%	792,390	0.04%	264,310	100
CS ETF (IE) ON DOW JONES INDUS.AVERAGE £	CID1	IE00B53L4350	GBX	2	0.01%	200,623	0.01%	100,312	40
CS ETF (IE) ON MSCI INDIA £	CIN1	IE00B564MX78	GBX	5	0.03%	486,790	0.03%	97,358	85
AMUNDI ETF MSCI JAPAN - A	CJ1	FR0010688242	GBX	10	0.05%	3,607,784	0.20%	360,778	68
CS ETF (IE) ON MSCI JAPAN LARGE CAP	CJPL	IE00B3VWMM213	GBX	2	0.01%	190,115	0.01%	95,058	38
CS ETF (IE) ON MSCI JAPAN SMALL CAP	CJPS	IE00B3VWMMK93	GBX	1	0.01%	293,181	0.02%	293,181	72
CS ETF (LUX) ON MSCI EMERGING MARKETS £	CM1	LU0254097446	GBX	17	0.09%	1,856,526	0.10%	109,207	43
ETF DJ-UBS ALL COMMS FWD 3 MNTH FD £	CMFP	IE00B4WPHX27	GBX	5	0.03%	793,301	0.04%	158,660	52
AMUNDI ETF MSCI EMU	CMU	FR0010655688	GBX	2	0.01%	502,727	0.03%	251,364	20
CS ETF (IE) ON MSCI MEXICO CAPPED	CMXC	IE00B5WHFQ43	USD	2	0.01%	947,194	0.05%	473,597	82
AMUNDI ETF MSCI NORDIC	CN1	FR0010655738	GBX	1	0.01%	159,690	0.01%	159,690	19
CS ETF (IE) ON NASDAQ 100	CNDX	IE00B53SZB19	USD	2	0.01%	269,829	0.01%	134,914	30
CS ETF (IE) ON NIKKEI 225	CNKY	IE00B52MJD48	GBX	3	0.02%	177,013	0.01%	59,004	20
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	5	0.03%	425,956	0.02%	85,191	32
ETF DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	5	0.03%	31,544	0.00%	6,309	653
ETF DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	1	0.01%	293,237	0.02%	293,237	48
LYXOR ETF MSCI AC ASIA EX JAP CONS.STAPE	COSG	FR0010934877	GBX	10	0.05%	140,791	0.01%	14,079	140
AMUNDI ETF MSCI PACIFIC EX JAPAN - A	CP9	FR0010713669	GBX	11	0.06%	2,618,603	0.15%	238,055	49
AMUNDI ETF MSCI PACIFIC EX JAPAN - B	CP9U	FR0010871137	USD	6	0.03%	1,979,580	0.11%	329,930	51
CS ETF (IE) ON MSCI PACIFIC EX JAPAN	CPXJ	IE00B52MJY50	USD	1	0.01%	226,872	0.01%	226,872	59
CS ETF (IE) ON MSCI RUSSIA £	CRU1	IE00B5V87390	GBX	6	0.03%	630,135	0.03%	105,023	87
CS ETF (IE) ON EURO STOX 50 £	CSS1	IE00B53L3W79	GBX	3	0.02%	291,145	0.02%	97,048	29
CS ETF (IE) ON MSCI AUSTRALIA	CSAU	IE00B5V70487	USD	1	0.01%	159,075	0.01%	159,075	25
CS ETF (IE) ON MSCI CANADA	CSCA	IE00B52SF786	GBX	1	0.01%	134,913	0.01%	134,913	64
CS ETF (IE) ON MSCI CHILE	CSC1	IE00B5NLL897	USD	1	0.01%	22,085	0.00%	22,085	108
CS ETF (LUX) ON MSCI EMERGING MARKETS	CSEM	LU0254097446	USD	12	0.06%	2,109,051	0.12%	175,754	45
CS ETF (IE) ON MSCI INDIA	CSIN	IE00B564MX78	USD	7	0.04%	769,321	0.04%	109,903	84
CS ETF (IE) ON MSCI JAPAN	CSJP	IE00B53QDK08	GBX	2	0.01%	81,396	0.00%	40,698	25
CS ETF (IE) ON MSCI KOREA	CSKR	IE00B5W4TY14	USD	2	0.01%	562,508	0.03%	281,254	83
CS ETF (IE) ON S&P 500 £	CSP1	IE00B5BMR087	GBX	2	0.01%	18,492	0.00%	9,246	25
CS ETF (IE) ON S&P 500	CSPX	IE00B5BMR087	USD	1	0.01%	7,067	0.00%	7,067	22
CS ETF (IE) ON MSCI RUSSIA	CSRU	IE00B5V87390	USD	2	0.01%	205,164	0.01%	102,582	88
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	24	0.12%	384,267	0.02%	16,011	136
AMUNDI ETF MSCI SWITZERLAND - A	CSW	FR0010655753	GBX	1	0.01%	341,910	0.02%	341,910	16
CS ETF (IE) ON EURO STOX 50	CSX5	IE00B53L3W79	EUR	2	0.01%	500,506	0.03%	250,253	27
CS ETF (IE) ON IBOXX USD GOVT 7-10 £	CU01	IE00B3VWVN518	GBX	2	0.01%	88,640	0.00%	44,320	42
CS ETF (IE) ON MSCI USA £	CU1	IE00B52SFT06	GBX	2	0.01%	608,220	0.03%	304,110	26
AMUNDI ETF MSCI USA - A	CU2	FR0010688275	GBX	1	0.01%	354,363	0.02%	354,363	44
CS ETF (IE) ON MSCI UK SMALL CAP	CUKS	IE00B3VWVG82	GBX	3	0.02%	32,898	0.00%	10,966	85
CS ETF (IE) ON FTSE 100	CUKX	IE00B53HP851	GBX	6	0.03%	280,180	0.02%	46,697	17
CS ETF (IE) ON MSCI USA LARGE CAP £	CUL1	IE00B3VWVJ14	GBX	2	0.01%	226,500	0.01%	113,250	40
CS ETF (IE) ON MSCI USA SMALL CAP £	CUS1	IE00B3VWVMO98	GBX	2	0.01%	211,476	0.01%	105,738	51
CS ETF (IE) ON MSCI USA SMALL CAP	CUSS	IE00B3VWVMO98	USD	5	0.03%	911,088	0.05%	182,218	51
AMUNDI ETF MSCI WORLD - A	CW8	FR0010756098	GBX	3	0.02%	1,016,610	0.06%	338,870	16
AMUNDI ETF MSCI WORLD - B	CW8U	FR0010871160	USD	1	0.01%	342,447	0.02%	342,447	16
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	19	0.10%	1,536,783	0.09%	80,883	67
ISHARES S&P EMERGING MKTS INFRASTRUCTURES	DEIN	IE00B2NPL135	USD	4	0.02%	193,518	0.01%	48,379	82
ETF DAX 2X LONG FUND	DEL2	IE00B4QNHZ41	EUR	36	0.18%	12,515,838	0.69%	347,662	117
ETF DAX 2X SHORT FUND	DES2	IE00B4QNHZ41	EUR	54	0.28%	3,224,151	0.18%	59,707	142
ISHARES \$ S&P GLBL WATER	DH2O	IE00B1TKK627	USD	1	0.01%	200,061	0.01%	200,061	984
ISHARES EURO STOX MID	DJMC	IE00B02KXL92	GBX	9	0.05%	2,792,515	0.15%	310,279	29
ISHARES EURO STOX SMALL	DJSC	IE00B02KXMM0	GBX	24	0.12%	5,529,405	0.31%	230,392	33
ETF DAX 2X LONG FUND	DL2P	IE00B4QNHZ41	GBX	132	0.67%	4,258,959	0.24%	32,265	155
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	56	0.29%	5,635,070	0.31%	100,626	63
ISHARES GLOBAL CLEAN ENERGY	DNRG	IE00B1XNHC34	USD	6	0.03%	284,471	0.02%	47,412	630

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)
ETFX DAX 2X SHORT FUND	DS2P	IE00B4QNHZ41	GBX	109	0.56%	3,014,852	0.17%	27,659	92
ISHARES S&P TIMBER AND FORESTRY (USD)	DWOD	IE00B27YCF74	USD	2	0.01%	36,527	0.00%	18,264	732
SPDR S&P EMERGING MARKETS DIVIDEND ETF \$	EDVD	IE00B6YX5B26	USD	1	0.01%	597,643	0.03%	597,643	79
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	8	0.04%	164,986	0.01%	20,623	48
ISHARES BARCAP EURO CORP BOND EX-FI 1-5£	EEX5	IE00B4LSZY03	GBP	9	0.05%	510,932	0.03%	56,770	53
ISHARES BARCAP EURO CORP BOND EX-FINE	EEXF	IE00B4LSZG21	GBP	3	0.02%	76,290	0.00%	25,430	25
FTSE EMERGING EMEA	EM40	IE00B646J647	USD	3	0.02%	152,663	0.01%	50,888	66
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	6	0.03%	18,592	0.00%	3,099	131
SPDR BARCAP EM LOCAL BOND ETF	EMDL	IE00B4613386	GBP	2	0.01%	10,066	0.00%	5,033	127
SPDR S&P EMERGING MARKETS DIVIDEND ETF	EMDV	IE00B6YX5B26	GBP	1	0.01%	26,640	0.00%	26,640	86
PIMCO EMERGING MARKETS BOND INDEX ETF	EMLB	IE00B4P11460	USD	1	0.01%	32,455	0.00%	32,455	141
SPDR MSCI EM LATIN AMERICA ETF \$	EMLD	IE00B454X613	USD	2	0.01%	136,528	0.01%	68,264	203
SPDR MSCI EM EUROPE ETF \$	EMOD	IE00B431K857	USD	1	0.01%	25,324	0.00%	25,324	264
SPDR MSCI EMERGING MARKETS ETF \$	EMRD	IE00B469F816	USD	3	0.02%	305,018	0.02%	101,673	1956
SPDR MSCI EMERGING MARKETS ETF	EMRG	IE00B469F816	GBP	1	0.01%	2,482	0.00%	2,482	205
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	136	0.69%	2,094,461	0.12%	15,400	20
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	139	0.71%	29,790,532	1.65%	214,320	22
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	22	0.11%	1,860,513	0.10%	84,569	28
LYXOR ETF MSCI ASIA APEX 50 ORD SHS NPV	FAPX	LU0410628274	USD	3	0.02%	526,912	0.03%	175,637	256
LYXOR ETF MSCI WORLD FINANCIALS TR	FINW	LU0533030711	USD	2	0.01%	30,779	0.00%	15,389	83
LYXOR ETF FTSE ALL SHARE ORD SHS NPV	FTAS	LU0410625502	GBX	1	0.01%	5,236	0.00%	5,236	101
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	254	1.29%	6,412,571	0.36%	25,246	42
HSBC EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	33	0.17%	2,194,834	0.12%	66,510	28
HSBC MSCI BRAZIL ETF £	HBRL	IE00B5W34K94	GBX	6	0.03%	291,173	0.02%	48,529	90
HSBC MSCI CDN USD	HCAD	IE00B51B7202	USD	29	0.15%	1,649,522	0.09%	56,880	68
HSBC MSCI CDN	HCAN	IE00B51B7202	GBX	10	0.05%	795,663	0.04%	79,566	96
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	12	0.06%	1,283,455	0.07%	106,955	94
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	33	0.17%	1,639,423	0.09%	49,679	95
HSBC MSCI KR ETF SHS OF NPV \$	HKOD	IE00B3Z0X395	USD	3	0.02%	284,071	0.02%	94,690	101
HSBC MSCI KR ETF SHS OF NPV	HKOR	IE00B3Z0X395	GBX	1	0.01%	92,880	0.01%	92,880	94
HSBC MSCI BRAZIL ETF	HMBR	IE00B5W34K94	USD	12	0.06%	306,164	0.02%	25,514	161
HSBC MSCI CHINA ETF \$	HMCD	IE00B44T3H88	USD	7	0.04%	262,008	0.01%	37,430	98
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	31	0.16%	257,468	0.01%	8,305	91
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	28	0.14%	771,207	0.04%	27,543	40
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	13	0.07%	856,410	0.05%	65,878	79
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5S5QT16	GBX	93	0.47%	1,058,541	0.06%	11,382	61
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5S5QT16	USD	7	0.04%	1,605,657	0.09%	229,380	96
HSBC MSCI EUROPE ETF	HMEU	IE00B5BD5K76	GBX	14	0.07%	635,277	0.04%	45,377	22
HSBC MSCI MEXICO CAPPED ETF	HMEX	IE00B3QMYK80	GBX	4	0.02%	475,643	0.03%	118,911	88
HSBC MSCI EM FAR EAST ETF \$	HMFD	IE00B5LP3W10	USD	10	0.05%	381,879	0.02%	38,188	92
HSBC MSCI EM FAR EAST ETF	HMFE	IE00B5LP3W10	GBX	3	0.02%	108,890	0.01%	36,297	89
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	16	0.08%	561,699	0.03%	35,106	31
HSBC MSCI JAPAN ETF	HMJP	IE00B5VX7566	GBX	40	0.20%	1,230,945	0.07%	30,774	32
HSBC MSCI EM LATIN AMERICA ETF	HMLA	IE00B4TS3815	GBX	10	0.05%	1,286,698	0.07%	128,670	108
HSBC MSCI EM LATIN AMERICA ETF \$	HMLD	IE00B4TS3815	USD	12	0.06%	1,083,449	0.06%	90,287	102
HSBC MSCI USA ETF \$	HMUD	IE00B5WFQ436	USD	29	0.15%	20,710,431	1.15%	714,153	45
HSBC MSCI USA ETF	HMUS	IE00B5WFQ436	GBX	86	0.44%	881,887	0.05%	10,255	29
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	15	0.08%	1,545,945	0.09%	103,063	36
HSBC MSCI WORLD ETF	HMWO	IE00B4X9L533	GBX	60	0.31%	1,233,362	0.07%	20,556	50
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8Z57	USD	17	0.09%	385,541	0.02%	22,679	38
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8Z57	GBX	101	0.51%	1,070,513	0.06%	10,599	56
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	16	0.08%	2,046,004	0.11%	127,875	134
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	10	0.05%	1,632,419	0.09%	163,242	117
HSBC FTSE EPRA \$	HPRD	IE00B5L01S80	USD	4	0.02%	388,298	0.02%	97,075	256
HSBC FTSE EPRA £	HPRO	IE00B5L01S80	GBX	2	0.01%	192,870	0.01%	96,435	82
HSBC MSCI RUSSIA CAPPED ETF	HRUB	IE00B5LJZQ16	GBX	8	0.04%	418,506	0.02%	52,313	73
HSBC MSCI RUSSIA CAPPED ETF \$	HRUD	IE00B5LJZQ16	USD	12	0.06%	1,404,181	0.08%	117,015	189
HSBC S&P BRIC 40 ETF \$	H5BR	IE00B5YK706	USD	8	0.04%	394,429	0.02%	49,304	108
HSBC S&P BRIC 40 ETF	H5PB	IE00B5YK706	GBX	6	0.03%	284,045	0.02%	47,341	118
HSBC S&P 500 ETF \$	H5PD	IE00B5KQNG97	USD	38	0.19%	3,732,745	0.21%	98,230	11
HSBC S&P 500 ETF	H5PX	IE00B5KQNG97	GBX	99	0.50%	1,783,387	0.10%	18,014	16
HSBC MSCI TURKEY ETF \$	HTRD	IE00B5BRQB73	USD	27	0.14%	926,333	0.05%	34,309	88
HSBC MSCI TURKEY ETF	HTRY	IE00B5BRQB73	GBX	8	0.04%	195,999	0.01%	24,500	104
HSBC MSCI TAIWAN ETF \$	HTWD	IE00B3S1J086	USD	1	0.01%	356,968	0.02%	356,968	109
HSBC FTSE 100 ETF	HUKX	IE00B42TW061	GBX	506	2.58%	14,399,677	0.80%	28,458	10
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	17	0.09%	1,788,061	0.10%	105,180	101
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	11	0.06%	1,042,751	0.06%	94,796	97
ISHARES S&P 500 (ACC)	IACC	IE00B4L5ZD99	USD	1108	5.65%	12,204,503	0.68%	11,015	23
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	2	0.01%	428,790	0.02%	214,395	19
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30£	IAPD	IE00B14X4T88	GBX	96	0.49%	962,868	0.05%	10,030	59
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	52	0.26%	410,274	0.02%	7,890	102
S&P COMMODITY PRODUCERS GOLD	IAPU	IE00B6R52036	USD	5	0.03%	587,879	0.03%	117,576	241
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	22	0.11%	1,016,376	0.06%	46,199	29
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	4	0.02%	95,048	0.01%	23,762	28
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	105	0.53%	9,378,045	0.52%	89,315	28
ISHARES BARCAP EURO GOVERNMENT BOND 15-30£	IBGL	IE00B1FZS913	GBP	17	0.09%	2,318,420	0.13%	136,378	58
ISHARES BARCAP EURO GOVERNMENT BOND 7-10£	IBGM	IE00B1FZS806	GBP	7	0.04%	950,167	0.05%	135,738	25
ISHARES BARCAP EURO GOVERNMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	8	0.04%	49,060	0.00%	6,132	15
ISHARES BARCAP EURO GOVERNMENT BOND 3-5£	IBGX	IE00B1FZS681	GBP	11	0.06%	91,031	0.01%	8,276	21
ISHARES BARCAP EURO GOVERNMENT BD 10-15£	IBGZ	IE00B4WJH41	GBP	1	0.01%	2,828	0.00%	2,828	33
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	42	0.21%	4,304,211	0.24%	102,481	22
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	29	0.15%	1,823,406	0.10%	62,876	11
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	264	1.35%	20,113,341	1.11%	76,187	60
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	15	0.08%	324,190	0.02%	21,613	94
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B8Q275	EUR	6	0.03%	366,543	0.02%	61,091	75
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30\$	IDAP	IE00B14X4T88	USD	13	0.07%	9,377,041	0.52%	721,311	78
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	1	0.01%	16,073	0.00%	16,073	131
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	45	0.23%	19,092,649	1.06%	424,281	25
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	113	0.58%	3,730,576	0.21%	33,014	71
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	14	0.07%	582,118	0.03%	41,580	52
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	236	1.20%	90,274,566	5.00%	382,519	49
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IDFE	IE00B2QWDR12	USD	6	0.03%	92,741	0.01%	15,457	229
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	177	0.90%	24,108,149	1.34%	136,204	61
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	40	0.20%	887,372	0.05%	22,184	48
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDJG	IE00B0M62V02	GBX	9	0.05%	13,764,736	0.76%	1,529,415	23

Exchange Traded Funds

Weekly Statistics - 24 October 2011 to 28 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDY88	USD	7	0.04%	539,917	0.03%	77,131	70
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	9	0.05%	103,697	0.01%	11,522	22
MSCI KOREA	IDKO	IE00B0M63391	USD	25	0.13%	45,478,967	2.52%	1,819,159	70
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	67	0.34%	5,477,365	0.30%	81,752	26
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWCY14	USD	22	0.11%	8,064,951	0.45%	366,589	49
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	7	0.04%	859,465	0.05%	122,781	91
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	9	0.05%	551,211	0.03%	61,246	94
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	53	0.27%	4,808,334	0.27%	90,723	37
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZSC47	USD	34	0.17%	2,519,691	0.14%	74,109	23
MSCI TAIWAN	IDTW	IE00B0M63623	USD	24	0.12%	323,615	0.02%	13,484	56
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUP	IE00B1FZSF77	USD	16	0.08%	1,117,062	0.06%	69,816	53
S&P 500	IDUS	IE0031442068	USD	161	0.82%	58,197,956	3.22%	361,478	8
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	57	0.29%	5,371,223	0.30%	94,232	25
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	42	0.21%	8,725,941	0.48%	207,761	58
MSCI WORLD	IDWR	IE00B0M62Q58	USD	195	0.99%	15,654,502	0.87%	80,279	14
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	2	0.01%	335,085	0.02%	167,544	72
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	23	0.12%	1,370,322	0.08%	59,579	45
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DXKQ41	EUR	160	0.82%	58,348,921	3.23%	364,681	43
ISHARES BARCAP EURO CORPORATE BNDE	IEBC	IE00B3F81R35	GBP	4	0.02%	18,367	0.00%	4,592	45
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	550	2.80%	29,064,743	1.61%	52,845	29
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	140	0.71%	7,536,369	0.42%	53,831	49
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WXJ64	EUR	6	0.03%	511,219	0.03%	85,203	152
ISHARES BARCAP EURO GOVNMNT BOND 15-30	IEGL	IE00B1FZS913	EUR	10	0.05%	6,424,239	0.36%	642,424	80
ISHARES BARCAP EURO GOVNMNT BOND 7-10	IEGM	IE00B1FZS806	EUR	7	0.04%	59,137,028	3.27%	8,448,147	23
ISHARES BARCAP EURO GOVNMNT BOND 3-5	IEGX	IE00B1FZS681	EUR	5	0.03%	1,700,755	0.09%	340,151	385
ISHARES BARCAP EURO GOVNMNT BOND 5-7	IEGY	IE00B4WXJ634	EUR	17	0.09%	46,906,098	2.60%	2,759,182	19
ISHARES BARCAP EURO GOVNMNT BND 10-15	IEGZ	IE00B4WXJH41	EUR	7	0.04%	30,499	0.00%	4,357	39
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	18	0.09%	9,616,496	0.53%	534,250	80
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	99	0.50%	19,618,948	1.09%	198,171	42
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	30	0.15%	296,163	0.02%	9,872	65
ISHARES BARC CAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH52	USD	15	0.08%	421,497	0.02%	28,100	153
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	77	0.39%	1,193,109	0.07%	15,495	86
ISHARES EURO STOXX 50 (ACC)	IEUA	IE00B4L5YV07	EUR	16	0.08%	374,384	0.02%	23,399	63
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	29	0.15%	1,905,640	0.11%	65,712	29
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	7	0.04%	83,688	0.00%	11,955	35
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	205	1.04%	8,063,458	0.45%	39,334	48
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4L5Z003	EUR	11	0.06%	778,115	0.04%	70,738	49
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4L5ZG21	EUR	44	0.22%	3,167,800	0.18%	71,995	23
ISHARES MSCI AC FAR EAST EX JAPAN	IEFF	IE00B0M63730	GBX	444	2.26%	83,972,811	4.65%	189,128	75
ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB\$	IEGC	IE00B3F81623	USD	4	0.02%	505,071	0.03%	126,268	200
ISHARES BARCAP GLOBAL INFLATION-LINK BDS	IEGL	IE00B3B8PX14	USD	11	0.06%	351,984	0.02%	31,999	536
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IEGL	IE00B3F81K65	USD	9	0.05%	952,852	0.05%	105,872	23
ISHARES FTSE UK GILTS 0-5 £	IEGLS	IE00B4WXJK79	GBP	348	1.77%	43,896,883	2.43%	126,140	19
ISHARES FTSE UK ALL STKS GILT	IEGLT	IE00B1FZSB30	GBP	461	2.35%	70,934,722	3.93%	153,871	21
ISHARES DOW JONES GLOBAL SUSTAIN.SCREEN	IGSU	IE00B57X3V84	USD	3	0.02%	323,231	0.02%	107,744	71
ISHARES S&P500 MONTHLY GBP HEDGED	IGUS	IE00B3Y8X563	GBX	127	0.65%	8,166,801	0.45%	64,306	34
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IGWD	IE00B42Y9229	GBX	108	0.55%	32,676,415	1.81%	302,559	170
ISHARES S&P GLBL WATER	IHZO	IE00B1TXK627	GBX	28	0.14%	278,868	0.02%	9,960	930
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IHYG	IE00B66F4759	EUR	288	1.47%	74,384,454	4.12%	258,279	52
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IHYU	IE00B4PY7Y77	USD	10	0.05%	4,499,330	0.25%	449,933	288
ISHARES MSCI JAPAN (ACC)	IJPA	IE00B4L5YX21	USD	2	0.01%	841,414	0.05%	420,707	48
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IJPE	IE00B42Z5444	EUR	43	0.22%	6,031,570	0.33%	140,269	250
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	79	0.40%	5,336,776	0.30%	67,554	60
ISHARES MSCI EUROPE (ACC)	IMEA	IE00B4K48X80	EUR	9	0.05%	4,041,978	0.22%	449,109	28
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	92	0.47%	21,294,253	1.18%	231,459	20
ISHARES FTSE MIB	IMIB	IE00B1XNH568	GBX	3	0.02%	30,552	0.00%	10,184	64
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	47	0.24%	2,998,282	0.17%	63,793	33
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1TXK2467	GBX	28	0.14%	431,832	0.02%	15,423	549
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNHX34	GBX	26	0.13%	2,236,212	0.12%	86,008	86
ISHARES BARCAP £ INDEX-LINKED GILTS	INXG	IE00B1FZSD53	GBP	592	3.02%	35,316,126	1.96%	59,656	24
S&P COMMODITY PRODUCERS OIL AND GAS	IOGP	IE00B6R51Z18	USD	5	0.03%	230,434	0.01%	46,087	660
SHARES MSCI POLAND	IPOP	IE00B4M7GH82	USD	3	0.02%	463,041	0.03%	154,347	118
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBP	19	0.10%	751,979	0.04%	39,578	66
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	47	0.24%	880,808	0.05%	18,741	186
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	31	0.16%	747,110	0.04%	24,100	60
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52XQP83	USD	5	0.03%	730,261	0.04%	146,052	444
ISHARES MSCI RUSSIA CAPPED SWAP \$	IRSS	IE00B3Y06D14	USD	8	0.04%	1,045,712	0.06%	130,714	187
ISHARES MARKIT IBOXX £ CORP BD 1-5	IS15	IE00B5L65R35	GBP	92	0.47%	3,159,926	0.17%	34,347	77
S&P COMMODITY PRODUCERS AGRIBUSINESS	ISAG	IE00B6R52143	USD	3	0.02%	150,889	0.01%	50,030	653
ISHARES MSCI USA \$	ISAM	IE00B60YJY07	USD	2	0.01%	14,108	0.00%	7,054	65
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	6	0.03%	418,659	0.02%	69,777	74
ISHARES MSCI USA ISLAMIC	ISDU	IE00B296QM64	USD	2	0.01%	204,497	0.01%	102,248	60
ISHARES MSCI WORLD ISLAMIC	ISDW	IE00B27YCN58	USD	5	0.03%	601,036	0.03%	120,207	81
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	2	0.01%	13,435	0.00%	6,718	78
ISHARES FTSE 100	ISF	IE0005042456	GBX	3814	19.43%	193,719,037	10.73%	50,792	5
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	6	0.03%	203,571	0.01%	33,928	1021
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDY88	GBX	56	0.29%	10,076,696	0.56%	179,941	285
ISHARES S&P SMALLCAP 600	ISP6	IE00B2QWCY14	GBX	12	0.06%	85,239	0.00%	7,103	51
ISHARES MSCI USA ISLAMIC	ISUS	IE00B296QM64	GBX	2	0.01%	523	0.00%	261	63
ISHARES MSCI WORLD ISLAMIC	ISWD	IE00B27YCN58	GBX	1	0.01%	10,245	0.00%	10,245	80
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	168	0.86%	48,375,867	2.68%	287,952	25
ISHARES MSCI TURKEY	ITKY	IE00B1FZS574	GBX	28	0.14%	714,900	0.04%	25,532	100
ISHARES BARCAP £ TIPS	ITPS	IE00B1FZSC47	GBP	20	0.10%	815,206	0.05%	40,760	22
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	50	0.25%	1,204,615	0.07%	24,092	49
ISHARES BARCLAYS CAPITAL US AGG BOND	IUAG	IE00B44CGS96	USD	11	0.06%	917,817	0.05%	83,438	71
ISHARES FTSE UK DIVIDEND PLUS	IUKD	IE00B0M63060	GBX	540	2.75%	15,994,372	0.89%	29,619	43
ISHARES FTSE EPRA/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	74	0.38%	1,355,720	0.08%	18,321	68
ISHARES S&P 500	IUSA	IE0031442068	GBX	627	3.19%	30,797,104	1.71%	49,118	11
ISHARES S&P500 MONTHLY EURO HEDGED	IUSE	IE00B3Z0WK18	EUR	51	0.26%	15,456,328	0.86%	303,065	38
ISHARES FTSE EPRA/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	37	0.19%	525,554	0.03%	14,204	57
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	43	0.22%	11,613,734	0.64%	270,087	47
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IWDE	IE00B441G979	EUR	12	0.06%	2,328,813	0.13%	194,068	491
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	171	0.87%	9,938,541	0.55%	58,120	49
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	816	4.16%	25,258,170	1.40%	30,954	14
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IWXU	IE00B4WXJF27	USD	6	0.03%	81,597	0.00%	13,599	50

Exchange Traded Funds

Weekly Statistics - 24 October 2011 to 28 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	353	1.80%	5,326,638	0.29%	15,090	10
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	14	0.07%	133,468	0.01%	9,533	173
LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD	LBRU	FR0010499731	USD	11	0.06%	356,937	0.02%	32,449	85
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	23	0.12%	325,074	0.02%	14,134	180
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	2	0.01%	39,215	0.00%	19,608	135
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	10	0.05%	1,066,369	0.06%	106,637	133
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LCNE	FR0010455493	GBX	15	0.08%	357,273	0.02%	23,818	63
LYXOR ETF CRB IDX (REUTERS/JEFF) \$	LCTU	FR0010455485	USD	1	0.01%	11,691	0.00%	11,691	62
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	26	0.13%	267,376	0.01%	10,284	63
ETFX DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QNJG91	GBX	38	0.19%	1,191,611	0.07%	31,358	111
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	11	0.06%	175,766	0.01%	15,979	145
LYXOR ETF MSCI EMERGING MARKETS (GBP) \$	LEMU	FR0010526780	USD	2	0.01%	65,105	0.00%	32,553	106
ETFX DJ EURO STOXX 50 LEV 2X FD	LEU2	IE00B4QNJG91	EUR	11	0.06%	502,249	0.03%	45,659	111
LYXOR ETF FTSE ALL SHARE	LFA5	FR0010438150	GBX	25	0.13%	1,098,445	0.06%	43,938	62
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	9	0.05%	290,565	0.02%	32,285	49
LYXOR ETF DJ INDUST AVERAGE (GBP) USD	LINU	FR0010551622	USD	3	0.02%	59,384	0.00%	19,795	38
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	2	0.01%	2,667	0.00%	1,333	172
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	2	0.01%	670	0.00%	335	68
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	5	0.03%	272,202	0.02%	54,440	49
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	41	0.21%	417,851	0.02%	10,191	66
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	15	0.08%	297,816	0.02%	19,854	71
ISHARES MARKIT IBOX \$ CORPORATE BOND	LQDE	IE0032895942	USD	140	0.71%	14,121,453	0.78%	100,868	56
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	6	0.03%	179,514	0.01%	29,919	95
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) \$	LSAU	FR0010465633	USD	1	0.01%	152,987	0.01%	152,987	96
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	32	0.16%	474,069	0.03%	14,815	64
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	97	0.49%	3,699,096	0.20%	38,135	64
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	3	0.02%	86,739	0.00%	28,913	62
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	2	0.01%	15,994	0.00%	7,997	61
ETFX FTSE 100 LEVERAGED 2X FUND	LUK2	IE00B4QNJJ23	GBX	242	1.23%	8,710,183	0.48%	35,992	24
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	25	0.13%	395,484	0.02%	15,819	90
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	8	0.04%	263,342	0.01%	32,918	85
LYXOR ETF FTSE 100 ORD SHS NPV	LYUK	LU0410617236	GBX	1	0.01%	273,669	0.02%	273,669	46
LYXOR ETF MSCI WORLD MATERIALS TR £	MATG	LU0533034046	GBX	1	0.01%	17,816	0.00%	17,816	94
LYXOR ETF MSCI WORLD MATERIALS TR	MATW	LU0533034046	USD	3	0.02%	155,183	0.01%	51,728	94
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	756	3.85%	29,301,806	1.62%	38,759	27
TOPS GLOBAL ALPHA ETF EUR SHS	MWTE	IE00B50TKR85	EUR	1	0.01%	13,226	0.00%	13,226	28
TOPS GLOBAL ALPHA ETF GBP SHS	MWTS	IE00B51SRD92	GBX	6	0.03%	164,316	0.01%	27,386	26
TOPS GLOBAL ALPHA ETF USD SHS	MWTU	IE00B52F6F48	USD	1	0.01%	18,322	0.00%	18,322	31
MSCI CHINA SOURCE ETF	MXCS	IE00B4LWXW21	USD	8	0.04%	738,258	0.04%	92,282	74
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWW588	USD	23	0.12%	1,249,654	0.07%	54,333	57
MSCI INDIA SOURCE ETF	MXIS	IE00B4Z17P98	USD	12	0.06%	1,821,552	0.10%	151,796	92
MSCI JAPAN SOURCE ETF	MXJP	IE00B60SX287	USD	2	0.01%	4,066	0.00%	2,033	29
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	174	0.89%	5,457,247	0.30%	31,363	38
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	24	0.12%	1,933,571	0.11%	80,565	108
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	13	0.07%	1,198,292	0.07%	92,176	91
LYXOR ETF MSCI WORLD ENERGY TR	NRGW	LU0533032776	USD	3	0.02%	3,594,130	0.20%	1,198,043	95
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKE	IE00B3C94706	USD	3	0.02%	25,601	0.00%	8,534	107
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	1	0.01%	908	0.00%	908	98
ISHARES \$ TIPS (OTC)	O002	DE000AOLGQF7	EUR	1	0.01%	1,016,370	0.06%	1,016,370	n/a
ISHARES \$ TREASURY BOND 1-3 (OTC)	O003	DE000AJQ2078	EUR	1	0.01%	175,883	0.01%	175,883	n/a
ISHARES DAX (OTC)	O006	DE0005933931	EUR	33	0.17%	76,526,488	4.24%	2,318,984	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	3	0.02%	635,075	0.04%	211,692	n/a
ISHARES DJ STOXX 600 BANKS (OTC)	O026	DE000A0F5UJ7	EUR	1	0.01%	663,741	0.04%	663,741	n/a
ISHARES DJ STOXX SMALL 200 (OTC)	O057	DE000A0D8QZ7	EUR	1	0.01%	10,005	0.00%	10,005	n/a
ISHARES EB.REXX GOVGERMANY 1.5-2.5(OTC)	O076	DE0006289473	EUR	2	0.01%	915,226	0.05%	457,613	n/a
ISHARES EB.REXX GOVGERMANY 2.5-5.5(OTC)	O077	DE0006289481	EUR	1	0.01%	578,959	0.03%	578,959	n/a
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	2	0.01%	1,496,293	0.08%	748,147	n/a
ISHARES MSCI BRAZIL (OTC)	O104	DE000A0HG2M1	EUR	1	0.01%	325,343	0.02%	325,343	n/a
ISHARES MSCI KOREA (OTC)	O111	DE000A0HG2L3	EUR	1	0.01%	178,340	0.01%	178,340	n/a
ISHARES MSCI WORLD (OTC)	O117	DE000A0HGZR1	EUR	1	0.01%	558,914	0.03%	558,914	n/a
ISHARES S&P 500 (OTC)	O121	DE0002643889	EUR	2	0.01%	347,919	0.02%	173,960	n/a
ISHARES TECDAX (OTC)	O127	DE0005933972	EUR	1	0.01%	114,862	0.01%	114,862	n/a
ETFX STOXX 600 OIL & GAS FUND £	OILS	IE00B3CNH840	GBX	2	0.01%	32,565	0.00%	16,283	35
POWERSHARES FTSE RAFI EU MID-SMALL FUND	PSES	IE00B23D8Y98	GBX	3	0.02%	143,696	0.01%	47,899	128
AGRICULTURE FUND NPV	PSGA	IE00B3BQ0418	GBX	4	0.02%	39,942	0.00%	9,986	159
POWERSHARES PALISADES GLOBAL WATER FUND	PSHO	IE00B23D9026	GBX	3	0.02%	30,675	0.00%	10,225	91
POWERSHARES FTSE RAFI EUROPE FUND	PSRE	IE00B23D8X81	GBX	3	0.02%	71,363	0.00%	23,788	123
POWERSHARES FTSE RAFI HONG KONG CHINA FD	PSRH	IE00B3BPCG45	GBX	1	0.01%	79,145	0.00%	79,145	111
POWERSHARES FTSE RAFI EMERGING MKTS FD	PSRM	IE00B23D9570	GBX	1	0.01%	2,142	0.00%	2,142	81
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	15	0.08%	134,728	0.01%	8,982	64
POWERSHARES FTSE RAFI ALL-WORLD 3000 FD	PSRW	IE00B23LNN02	GBX	3	0.02%	95,857	0.01%	31,952	132
POWERSHARES GLOB LISTED PRIVATE EQ FUND	PSSP	IE00B23D8Z06	GBX	3	0.02%	53,348	0.00%	17,783	93
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	38	0.19%	4,337,423	0.24%	114,143	13
RBS MA LEVDAX X2 MONTHLY INDEX ETF	RDEL	LU0562665348	GBP	1	0.01%	1,907	0.00%	1,907	38
RBS MA SHORTDAX X2 MONTHLY INDEX ETF	RDES	LU0562665421	GBP	1	0.01%	343,600	0.02%	343,600	42
RDX SOURCE ETF	RDXS	IE00B5NDLN01	USD	35	0.18%	6,649,763	0.37%	189,993	71
RBS MA ESTOXX50 MONTHLY DBL SH INDEX ETF	REUS	LU0562665777	GBP	3	0.02%	131,967	0.01%	43,989	105
RBS MARKET ACCESS JIM ROGERS INTCOM IDX	RICI	LU0249326488	GBP	4	0.02%	201,949	0.01%	50,487	52
ETFX RUSSELL 1000 US LARGE CAP FUND	RONE	IE00B3CNHH32	USD	4	0.02%	83,032	0.00%	20,758	61
ETFX RUSSELL 1000 FUND	RONP	IE00B3CNHH32	GBX	4	0.02%	20,206	0.00%	5,051	79
ETFX RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	29	0.15%	2,923,841	0.16%	100,822	35
ETFX RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	4	0.02%	403,774	0.02%	100,943	47
RUSSELL 2000 SOURCE ETF	RTYS	IE00B60SX402	USD	3	0.02%	1,164,152	0.06%	388,051	31
RBS MA LEV FTSE 100 MONTHLY INDEX ETF	RUKL	LU0562666072	GBP	6	0.03%	299,844	0.02%	49,974	53
RBS MA SH FTSE 100 MONTHLY INDEX ETF	RUKS	LU0562666155	GBP	4	0.02%	28,079	0.00%	7,020	59
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBX	14	0.07%	604,950	0.03%	43,211	65
FTSE 100 SOURCE ETF	S100	IE00B60SWT88	GBX	2	0.01%	987,073	0.05%	493,537	16
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	7	0.04%	190,949	0.01%	27,278	29
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	49	0.25%	8,044,926	0.45%	164,182	79
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	16	0.08%	1,618,733	0.09%	101,171	49
ISHARES MARKIT IBOXX EURO COVERED BNDE	SCOV	IE00B3B8Q275	GBP	1	0.01%	964	0.00%	964	76
ISHARES BARCAP EURO CORP BOND 1-5£	SE15	IE00B4L60045	GBP	1	0.01%	244,934	0.01%	244,934	75
ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	33	0.17%	564,583	0.03%	17,109	114
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	19	0.10%	429,215	0.02%	22,590	77
ISHARES JPMORGAN USD EMERGING MKTS BONDE	SEMB	IE00B2NPKV68	GBX	75	0.38%	643,302	0.04%	8,577	49

Exchange Traded Funds

Weekly Statistics - 24 October 2011 to 28 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES BARC CAP EMG MKT LOC GVT £	SEML	IE00B5M4WH52	GBP	19	0.10%	332,871	0.02%	17,520	152
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	28	0.14%	465,268	0.03%	16,617	82
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QNJ141	EUR	10	0.05%	454,483	0.03%	45,448	120
ISHARES EURO STOXX 50 (ACC)£	SEUA	IE00B4L5YV07	GBX	27	0.14%	1,032,333	0.06%	38,235	27
ISHARES MSCI GCC COUNTRIES EX-SAUDIARAB£	SGCC	IE00B3F81623	GBX	8	0.04%	1,182,076	0.07%	147,759	198
ISHARES BARCAP GLOBAL INFLATION-LINK BDE	SGIL	IE00B3B8PX14	GBP	74	0.38%	2,196,991	0.12%	29,689	39
ISHARES CITIGROUP GLOBAL GOVERNMENT BD £	SGLO	IE00B3F81K65	GBP	36	0.18%	2,589,870	0.14%	71,941	18
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	46	0.23%	1,085,524	0.06%	23,598	60
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	19	0.10%	6,203,940	0.34%	326,523	432
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	2	0.01%	19,095	0.00%	9,547	51
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B0FV0111	GBP	385	1.96%	19,301,475	1.07%	50,134	38
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	3	0.02%	31,799	0.00%	10,600	28
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	23	0.12%	430,665	0.02%	18,725	427
S&P COMMODITY PRODUCERS OIL AND GAS	SPOG	IE00B6R51Z18	GBX	3	0.02%	23,937	0.00%	7,979	244
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	1	0.01%	21,520	0.00%	21,520	117
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WXJD03	GBX	22	0.11%	489,966	0.03%	22,271	59
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	13	0.07%	133,951	0.01%	10,304	21
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	10	0.05%	974,852	0.05%	97,485	73
ISHARES MSCI USA £	SSAM	IE00B60YJY07	GBX	4	0.02%	777,642	0.04%	194,410	64
ETF DAXGLOBAL STEEL FUND £	STEP	IE00B3CNJ002	GBX	1	0.01%	159,240	0.01%	159,240	110
ISHARES BARCLAYS CAPITAL US AGG BOND	SUAG	IE00B44CGS96	GBP	1	0.01%	157,076	0.01%	157,076	58
ETF FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	608	3.10%	34,172,491	1.89%	56,205	48
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	10	0.05%	471,448	0.03%	47,145	41
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WXJF27	GBX	4	0.02%	84,232	0.00%	21,058	52
SPDR S&P US DIVIDEND ARISTOCRATS ETF \$	UDVD	IE00B6YX5D40	USD	12	0.06%	10,006,614	0.55%	833,885	79
LYXOR ETF IBOXX \$ TREASURIES 10Y+	US10	FR0010961003	USD	2	0.01%	153,821	0.01%	76,910	38
SPDR S&P US DIVIDEND ARISTOCRATS ETF	USDV	IE00B6YX5D40	GBP	10	0.05%	797,953	0.04%	79,795	90
ETF STOXX 600 UTILITIES FUND £	UTIP	IE00B3CNH956	GBX	1	0.01%	11,600	0.00%	11,600	30
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	51	0.26%	6,398,833	0.35%	125,467	83
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3L4K075	USD	1	0.01%	1,487	0.00%	1,487	60
ETF X-BOFAML IVSTOXX ETF	VSTX	IE00B3T1VR88	EUR	20	0.10%	1,159,304	0.06%	57,965	102
ETF S-NETWORK GLOBAL	WATE	IE00B3CNHB79	USD	3	0.02%	91,917	0.01%	30,639	122
ETF S-NETWORK GLOBAL £	WATP	IE00B3CNHB79	GBX	2	0.01%	4,329	0.00%	2,165	104
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	11	0.06%	44,412	0.00%	4,037	111
STOXX EUR 600 OPTIMISED BANKS SOURCE ETF	X7PS	IE00B5MTWD60	EUR	7	0.04%	14,200,410	0.79%	2,028,629	40
DB X-TRACKERS MSCI AC ASIA EX JAPAN £	XAHG	LU0592215825	GBX	2	0.01%	20,210	0.00%	10,105	99
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	114	0.58%	4,891,088	0.27%	42,904	49
DB X-TRACKERS S&P/ASX 200 ETF	XAUS	LU0328474803	GBX	10	0.05%	601,027	0.03%	60,103	31
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	66	0.34%	4,905,007	0.27%	74,318	50
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBX	119	0.61%	1,202,938	0.07%	10,109	52
DBX DBLCL - OY BALANCED ETF	XBCU	LU0460391732	USD	13	0.07%	795,776	0.04%	61,214	39
DB X-TRACKERS MSCI BRIC TRN IDX ETF \$	XBRD	LU0589685956	USD	2	0.01%	524,426	0.03%	262,213	69
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBR5	LU0412624354	GBX	2	0.01%	45,405	0.00%	22,703	65
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBUI	LU0321464223	GBX	7	0.04%	87,150	0.00%	12,450	52
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUT	LU0321464066	GBX	4	0.02%	102,373	0.01%	25,593	35
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	35	0.18%	4,224,543	0.23%	120,701	27
MSCI CANADA TRN INDEX ETF (USD)GBP	XCAN	LU0476289540	GBX	3	0.02%	255,078	0.01%	85,026	90
MSCI MALAYSIA TRN IDX ETF\$	XCS3	LU0514694370	USD	5	0.03%	268,865	0.01%	53,773	81
MSCI THAILAND TRN IDX ETF\$	XCS4	LU0514694701	USD	4	0.02%	370,682	0.02%	92,671	111
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	7	0.04%	66,315	0.00%	9,474	87
MSCI CHINA TRN IDX ETF\$	XCS6	LU0514695690	USD	3	0.02%	107,954	0.01%	35,985	93
MSCI MALAYSIA TRN INDEX ETF	XCX3	LU0514694370	GBX	7	0.04%	278,314	0.02%	39,759	78
MSCI THAILAND TRN INDEX ETF	XCX4	LU0514694701	GBX	9	0.05%	960,163	0.05%	106,685	109
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	10	0.05%	138,092	0.01%	13,809	108
MSCI CHINA TRN INDEX ETF	XCX6	LU0514695690	GBX	5	0.03%	326,800	0.02%	65,360	90
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	3	0.02%	2,613	0.00%	871	56
DBLCL OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	28	0.14%	1,112,354	0.06%	39,727	108
DBLCL OY BALANCED ETF	XDBD	LU0292106167	USD	8	0.04%	2,134,384	0.12%	266,798	106
DB X-TRACKERS DBLCL OY BALANCED ETF	XDBG	LU0460391906	GBX	3	0.02%	24,059	0.00%	8,020	53
DBX FTSE EPRA/NAR DEV EUR REAL EST ETF	XDER	LU0489337960	GBX	1	0.01%	10,833	0.00%	10,833	61
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP	XEDS	LU0417510616	GBX	43	0.22%	489,853	0.03%	11,392	87
DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP	XEL2	LU0411077828	GBX	11	0.06%	127,672	0.01%	11,607	87
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XEMD	LU0518622286	USD	1	0.01%	8,585	0.00%	8,585	378
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	33	0.17%	1,536,885	0.09%	46,572	34
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	6	0.03%	280,518	0.02%	46,753	152
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	42	0.21%	2,292,186	0.13%	54,576	25
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	45	0.23%	673,548	0.04%	14,968	396
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	48	0.24%	246,526	0.01%	5,136	121
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	6	0.03%	1,119,649	0.06%	186,608	1
DJ STOXX GLOBAL SELECT DIV 100 ETF \$	XGDD	LU0292096186	USD	2	0.01%	216,348	0.01%	108,174	58
S&P U.S. CARBON EFFICIENT ETF \$	XGRD	LU0411076002	USD	2	0.01%	74,963	0.00%	37,481	61
DB X-TRACKERS STOXX GLBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	29	0.15%	1,054,548	0.06%	36,364	49
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	15	0.08%	497,026	0.03%	33,135	737
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	14	0.07%	525,756	0.03%	37,554	101
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	18	0.09%	1,118,211	0.06%	62,123	105
DBX MSCI INDONESIA TRN INDEX ETF	XIDD	LU0476289623	USD	6	0.03%	566,647	0.03%	94,441	132
DJ STOXX 600 IND GOODS SHORT DAILY ETF	XIGS	LU0412624511	GBX	1	0.01%	14,817	0.00%	14,817	52
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	68	0.35%	1,278,581	0.07%	18,803	51
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	20	0.10%	1,163,288	0.06%	58,164	60
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XM3R14	USD	6	0.03%	228,833	0.01%	38,139	129
LEVDAK ETF GBP	XLDX	LU0411075376	GBX	15	0.08%	321,594	0.02%	21,440	149
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	11	0.06%	312,890	0.02%	28,445	127
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B4204896	USD	35	0.18%	6,073,485	0.34%	173,528	241
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	9	0.05%	533,000	0.03%	59,222	128
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	26	0.13%	716,196	0.04%	27,546	147
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	4	0.02%	21,622	0.00%	5,405	79
CONS STAPLE S&P US SEL SECTOR SOURCE ETF	XLPS	IE00B435BG20	USD	8	0.04%	17,772,133	0.98%	2,221,517	123
HEALTH CARE S&P US SEL SECTOR SOURCE ETF	XLVS	IE00B3WMT443	USD	5	0.03%	7,076,346	0.39%	1,415,269	128
CONS DISC S&P US SEL SECTOR SOURCE ETF	XLYS	IE00B449XP68	USD	2	0.01%	151,718	0.01%	75,859	122
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	48	0.24%	1,857,638	0.10%	38,701	44
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	51	0.26%	939,576	0.05%	18,423	42
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	148	0.75%	4,348,018	0.24%	29,378	43
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	110	0.56%	2,739,889	0.15%	24,908	46
DB X-TRACKERS FTSE 250 ETF	XMCR	LU0292097317	GBX	50	0.25%	2,154,717	0.12%	43,094	118
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMEA	LU0292109005	GBX	2	0.01%	142,603	0.01%	71,302	68

Exchange Traded Funds

Weekly Statistics - 24 October 2011 to 28 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 EUROPE TRN INDEX ETF	XMED	LU0274209237	USD	6	0.03%	353,801	0.02%	58,967	35
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMED	LU0292107645	GBX	242	1.23%	9,353,519	0.52%	38,651	30
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	17	0.09%	535,495	0.03%	31,500	83
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	3	0.02%	653,298	0.04%	217,766	41
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	12	0.06%	27,467	0.00%	2,289	81
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	44	0.22%	2,159,227	0.12%	49,073	23
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	23	0.12%	355,548	0.02%	15,459	23
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	27	0.14%	1,193,770	0.07%	44,214	65
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	13	0.07%	883,014	0.05%	67,924	66
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	176	0.90%	19,456,599	1.08%	110,549	35
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	102	0.52%	7,781,807	0.43%	76,292	51
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	73	0.37%	5,067,162	0.28%	69,413	45
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	28	0.14%	777,223	0.04%	27,758	49
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	36	0.18%	679,316	0.04%	18,870	43
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	87	0.44%	1,912,549	0.11%	21,983	19
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	53	0.27%	4,203,883	0.23%	79,319	46
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	901	4.59%	13,782,326	0.76%	15,297	14
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	72	0.37%	6,567,430	0.36%	91,214	14
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMXD	LU0292109005	USD	2	0.01%	197,133	0.01%	98,567	68
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	30	0.15%	2,541,112	0.14%	84,704	63
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	57	0.29%	6,453,671	0.36%	113,222	50
DB X-TRACKERS MSCI PHILIPPINES IDX £	XPHG	LU0592215403	GBX	1	0.01%	3,009	0.00%	3,009	99
DB X-TRACKERS MSCI PHILIPPINES IDX \$	XPHI	LU0592215403	USD	3	0.02%	24,028	0.00%	8,009	95
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	34	0.17%	1,020,353	0.06%	30,010	40
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	8	0.04%	847,602	0.05%	105,950	36
RUSSELL 2000 ETF	XRUE	LU0322248658	GBX	8	0.04%	1,253,609	0.07%	156,701	39
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	13	0.07%	4,554,488	0.25%	350,345	32
S&P 500 2X LEVERAGED INDEX ETF(USD)USD	XS2D	LU0411078552	USD	1	0.01%	9,932	0.00%	9,932	121
STOXX 600 UTILITIES	XS6R	LU0292104899	GBX	13	0.07%	1,313,664	0.07%	101,051	63
STOXX 600 BANKS	XS7R	LU0292103651	GBX	24	0.12%	1,484,431	0.08%	61,851	62
STOXX 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	82	0.42%	7,638,940	0.42%	93,158	217
STOXX 600 TECHNOLOGY	XS8R	LU0292104469	GBX	1	0.01%	23,561	0.00%	23,561	68
SHORTDAX X2 ETF(EUR)GBP	XSD2	LU0411075020	GBX	16	0.08%	271,940	0.02%	16,996	144
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	12	0.06%	69,756	0.00%	5,813	58
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	57	0.29%	2,912,379	0.16%	51,094	26
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	5	0.03%	51,815	0.00%	10,363	60
STOXX 600 OIL & GAS SHORT DAILY ETF	XSES	LU0322249623	GBX	1	0.01%	4,309	0.00%	4,309	59
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	5	0.03%	298,185	0.02%	59,637	120
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	18	0.09%	145,549	0.01%	8,086	70
S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	1	0.01%	63,300	0.00%	63,300	58
STOXX 600 INSURANCE	XSIR	LU0292105193	GBX	13	0.07%	44,576	0.00%	3,429	92
DJ STOXX 600 INSURANCE SHORT DAILY ETF	XSIS	LU0412624602	GBX	2	0.01%	4,956	0.00%	2,478	54
STOXX 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	6	0.03%	108,188	0.01%	18,031	52
STOXX 600 TELECOMS SHORT DAILY ETF	XSKS	LU0322250126	GBX	2	0.01%	19,613	0.00%	9,807	53
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	10	0.05%	169,247	0.01%	16,925	114
STOXX 600 INDUSTRIAL GOODS	XSNR	LU0292106084	GBX	13	0.07%	55,864	0.00%	4,297	52
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	30	0.15%	9,321,774	0.52%	310,726	33
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	90	0.46%	4,952,083	0.27%	55,023	59
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	46	0.23%	7,281,615	0.40%	158,296	41
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	23	0.12%	2,058,147	0.11%	89,485	17
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	14	0.07%	391,155	0.02%	27,940	23
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	59	0.30%	12,414,328	0.69%	210,412	25
STOXX 600 ETF	XSX6	LU0328475792	GBX	1	0.01%	5,035	0.00%	5,035	58
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT21	LU0411078636	GBX	16	0.08%	262,393	0.01%	16,400	115
S&P 500 2X INVERSE INDEX ETF(USD)USD	XT2D	LU0411078636	USD	6	0.03%	263,114	0.01%	43,852	121
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	5	0.03%	22,399	0.00%	4,480	34
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	2	0.01%	3,117	0.00%	1,559	50
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	411	2.09%	31,110,330	1.72%	75,694	14
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	702	3.58%	9,549,631	0.53%	13,603	8
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	10	0.05%	61,973	0.00%	6,197	97
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	19	0.10%	128,010	0.01%	6,737	98
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	3	0.02%	6,367,963	0.35%	2,122,654	2
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	7	0.04%	2,745,744	0.15%	392,249	36
DBX2 US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	7	0.04%	83,694	0.00%	11,956	22
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	16	0.08%	184,477	0.01%	11,530	157
DB X-TRACKERS MSCI W FINTRN ETF	XWFD	LU0540980140	USD	2	0.01%	1,955	0.00%	978	72
DB X-TRACKERS MSCI WCONDIS TRN ETF	XWSC	LU0540979720	GBX	3	0.02%	160,081	0.01%	53,360	71
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	1	0.01%	157,854	0.01%	157,854	72
DB X-TRACKERS MSCI W UTILTRN ETF	XWUT	LU0540980652	USD	2	0.01%	1,781	0.00%	890	76
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	23	0.12%	1,677,280	0.09%	72,925	81
DB X-TRACKERS FTSE CHINA 25 ETF	XX2S	LU0292109856	GBX	90	0.46%	1,810,654	0.10%	20,118	43
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	37	0.19%	982,219	0.05%	26,546	45
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	15	0.08%	62,981	0.00%	4,199	412
LYXOR ETF IBOXX EUR LIQUID HIGH YIELD 30	YIEL	FR0010975771	EUR	1	0.01%	605	0.00%	605	55

Exchange Traded Commodities

Weekly Statistics - 24 October 2011 to 28 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	2	0.03%	69,651	0.02%	34,826	101
ETFS AGRICULTURE £ DJ-UBSCI	AGAP	GB00B15KYH63	GBX	43	0.71%	180,155	0.05%	4,190	44
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	34	0.56%	863,419	0.22%	25,395	24
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	7	0.12%	695,534	0.18%	99,362	57
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	105	1.73%	6,412,630	1.64%	61,073	25
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	186	3.07%	12,495,055	3.19%	67,178	20
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	17	0.28%	3,133,444	0.80%	184,320	22
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	7	0.12%	93,809	0.02%	13,401	42
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	21	0.35%	697,645	0.18%	33,221	31
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	32	0.53%	2,438,201	0.62%	76,194	41
ETFS PETROLEUM DJ-UBSCI	AIGO	GB00B15KYC19	USD	3	0.05%	31,037	0.01%	10,346	15
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	19	0.31%	2,359,905	0.60%	124,206	17
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	3	0.05%	18,902	0.00%	6,301	64
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	24	0.40%	1,697,089	0.43%	70,712	47
ETFS LONG AUD SHORT USD £	AUDP	JE00B68GQH02	GBX	2	0.03%	1,926	0.00%	963	23
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	11	0.18%	141,034	0.04%	12,821	21
ETFS 3X LONG AUD SHORT GBP	AUP3	JE00B3T7LF46	GBX	3	0.05%	28,103	0.01%	9,368	34
ETFS GOLD	BULL	GB00B15KXX56	USD	59	0.97%	2,032,536	0.52%	34,450	19
ETFS GOLD £	BULP	GB00B15KXX56	GBX	19	0.31%	183,555	0.05%	9,661	28
ETFS CARBON SECURITIES GBP	CARP	JE00B3CG6315	GBX	1	0.02%	304	0.00%	304	294
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	3	0.05%	35,616	0.01%	11,872	31
ETFS LONG CHF SHORT USD £	CHFP	JE00B68GVR52	GBX	2	0.03%	1,845	0.00%	923	24
ETFS SHORT CHF LONG GBP	CHGB	JE00B3NKM366	GBX	3	0.05%	62,324	0.02%	20,775	21
ETFS COCOA	COCO	JE00B2QXZK10	USD	5	0.08%	14,919	0.00%	2,984	108
ETFS COFFEE	COFF	GB00B15KXP72	USD	12	0.20%	423,443	0.11%	35,287	77
ETFS COPPER	COPA	GB00B15KXQ89	USD	192	3.17%	17,894,627	4.57%	93,201	13
ETFS CORN	CORN	GB00B15KXS04	USD	28	0.46%	451,944	0.12%	16,141	37
ETFS COTTON	COTN	GB00B15KXT11	USD	25	0.41%	1,126,727	0.29%	45,069	76
ETFS CRUDE OIL	CRUD	GB00B15KXV33	USD	298	4.91%	40,747,468	10.40%	136,736	12
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24DM55	USD	3	0.05%	665,719	0.17%	221,906	30
UBS ETC(UBS BBG CMCI ESSENCE IDX)USD	ESSU	CH0106346650	USD	1	0.02%	62,770	0.02%	62,770	79
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	5	0.08%	229,498	0.06%	45,900	67
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	13	0.21%	552,819	0.14%	42,525	33
ETFS FORWARD INDUSTRIAL METALS DJUBSCIF3	FAIND	JE00B24DMJ18	USD	3	0.05%	109,690	0.03%	36,563	41
ETFS FORWARD LIVESTOCK DJ-UBSCI-F3	FLIV	JE00B24DMM47	USD	3	0.05%	103,287	0.03%	34,429	61
ETFS LONG AUD SHORT GBP	GBAU	JE00B3S7BB10	GBX	2	0.03%	2,374	0.00%	1,187	19
ETFS LONG CAD SHORT GBP	GBCA	JE00B3X07W84	GBX	4	0.07%	3,773	0.00%	943	21
ETFS LONG CHF SHORT GBP	GBCH	JE00B3S3XR93	GBX	2	0.03%	2,357	0.00%	1,178	19
ETFS LONG JPY SHORT GBP	GBJP	JE00B3XR4V72	GBX	1	0.02%	10,150	0.00%	10,150	19
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5RB71	GBX	31	0.51%	217,294	0.06%	7,009	35
ETFS LONG NZD SHORT GBP	GBNZ	JE00B45W1502	GBX	2	0.03%	10,826	0.00%	5,413	20
ETFS LONG GBP SHORT USD £	GBPP	JE00B68GR111	GBX	2	0.03%	3,624	0.00%	1,812	22
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	442	7.29%	48,545,001	12.40%	109,830	8
ETFS LONG SEK SHORT GBP	GBSK	JE00B3RKWL80	GBX	2	0.03%	10,088	0.00%	5,044	35
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	71	1.17%	6,249,007	1.60%	88,014	17
ETFS LONG EUR SHORT GBP	GBUR	JE00B3Y3SZ64	GBX	2	0.03%	208,968	0.05%	104,484	18
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	6	0.10%	157,903	0.04%	26,317	21
ETFS HEATING OIL	HEAT	GB00B15KXY63	USD	5	0.08%	385,766	0.10%	77,153	21
ETFS FORWARD LEAN HOGS	HOGF	JE00B24DM138	USD	6	0.10%	344,804	0.09%	57,467	71
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	13	0.21%	101,540	0.03%	7,811	48
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	256	4.22%	14,914,128	3.81%	58,258	53
ISHARES PHYSICAL PALLADIUM ETC	IPDM	IE00B4556L06	USD	7	0.12%	301,911	0.08%	43,130	54
ISHARES PHYSICAL PLATINUM ETC	IPLT	IE00B4LHWP62	USD	5	0.08%	54,234	0.01%	10,847	40
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCW099	USD	22	0.36%	1,263,272	0.32%	57,421	35
ETFS SHORT JPY LONG GBP	JPGB	JE00B3OBQJ84	GBX	16	0.26%	1,192,707	0.30%	74,544	20
ETFS LONG JPY SHORT USD £	JPYP	JE00B68GSP26	GBX	2	0.03%	5,592	0.00%	2,796	24
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	7	0.12%	144,940	0.04%	20,706	73
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFFV571	USD	3	0.05%	7,379	0.00%	2,460	65
ETFS LEVERAGED ALUMINIUM	LALU	JE00B2NFTC05	USD	2	0.03%	28,552	0.01%	14,276	88
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	110	1.81%	3,929,202	1.00%	35,720	39
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	10	0.16%	264,186	0.07%	26,419	137
ETFS LONG CHF SHORT USD	LCHF	JE00B68GVR52	USD	2	0.03%	4,911	0.00%	2,456	20
ETFS LONG CNY SHORT USD £	LCNP	JE00B6822V48	GBX	2	0.03%	101,250	0.03%	50,625	74
ETFS LONG CNY SHORT USD	LCNY	JE00B6822V48	USD	3	0.05%	98,035	0.03%	32,678	73
ETFS LEVERAGED COCOA	LCOC	JE00B2NFFV803	USD	19	0.31%	137,482	0.04%	7,236	216
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	116	1.91%	2,125,633	0.54%	18,324	28
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	7	0.12%	220,669	0.06%	31,524	90
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	14	0.23%	192,788	0.05%	13,771	117
ETFS 3X LONG EUR SHORT USD	LEU3	JE00B3Y5F176	USD	6	0.10%	25,793	0.01%	4,299	38
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	4	0.07%	211,551	0.05%	52,888	49
ETFS 3X LONG GBP SHORT USD	LGB3	JE00B3S8FZ51	USD	2	0.03%	957	0.00%	479	38
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	3	0.05%	5,832	0.00%	1,944	83
ETFS LEVERAGED HEATING OIL	LHEA	JE00B2NFTM03	USD	3	0.05%	168,899	0.04%	56,300	36
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFFV688	USD	16	0.26%	71,052	0.02%	4,441	83
ETFS LONG JPY SHORT USD	LJPY	JE00B68GSP26	USD	2	0.03%	118,071	0.03%	59,035	20
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	16	0.26%	135,963	0.03%	8,498	583
ETFS LEVERAGED EX-ENERGY DJ-UBSCI	LNEY	JE00B2NFT641	USD	1	0.02%	4,705	0.00%	4,705	69
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	183	3.02%	2,654,459	0.68%	14,505	71
ETFS LEVERAGED NICKEL	LNIC	JE00B2NFTR57	USD	12	0.20%	64,038	0.02%	5,337	202
ETFS LONG NOK SHORT USD	LNOK	JE00B68GTQ08	USD	10	0.16%	628,039	0.16%	62,804	35
ETFS LEVERAGED ENERGY DJ-UBSCI	LNRG	JE00B2NFTF534	USD	5	0.08%	191,504	0.05%	38,301	27
ETFS LEVERAGED CRUDE OIL	LOIL	JE00B2NFTJ73	USD	399	6.58%	11,548,206	2.95%	28,943	18
ETFS LEVERAGED PETROLEUM DJ-UBSCI	LPET	JE00B2NFT971	USD	4	0.07%	173,708	0.04%	43,427	32
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFFV134	USD	19	0.31%	349,528	0.09%	18,396	63
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFFV795	USD	34	0.56%	1,184,793	0.30%	34,847	45
ETFS LONG SEK SHORT USD	LSEK	JE00B68GV642	USD	2	0.03%	585,901	0.15%	292,951	59
ETFS LEVERAGED SOFTS DJ-UBSCI	LSFT	JE00B2NFTB97	USD	6	0.10%	9,836	0.00%	1,639	128
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	436	7.19%	9,578,395	2.45%	21,969	77
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	10	0.16%	187,125	0.05%	18,713	87
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	14	0.23%	364,959	0.09%	26,068	94
ETFS LEVERAGED TIN	LTIM	JE00B2NFFV241	USD	10	0.16%	42,638	0.01%	4,264	324
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	40	0.66%	520,273	0.13%	13,007	69
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	15	0.25%	82,788	0.02%	5,519	146
ETFS FORWARD NATURAL GAS	NGAF	JE00B24DM351	USD	19	0.31%	665,295	0.17%	35,016	36
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	73	1.20%	1,674,614	0.43%	22,940	38

Exchange Traded Commodities

Weekly Statistics - 24 October 2011 to 28 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	19	0.31%	275,211	0.07%	14,485	62
ETFS NICKEL	NICK	GB00B15KY211	USD	19	0.31%	1,395,607	0.36%	73,453	49
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	131	2.16%	18,511,950	4.73%	141,313	15
UBS ETC(UBS BBG CMCI WTI CRUDE)USD	OILD	CH0106365767	USD	2	0.03%	156,320	0.04%	78,160	263
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	41	0.68%	2,959,710	0.76%	72,188	16
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	6	0.10%	60,116	0.02%	10,019	36
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	3	0.05%	550,205	0.14%	183,402	20
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	22	0.36%	4,764,242	1.22%	216,556	126
ETFS BRENT 3YR	OSB3	JE00B1YP7409	USD	1	0.02%	4,270	0.00%	4,270	67
ETFS WTI 1YR	OSW1	JE00B1YPB605	USD	2	0.03%	12,077	0.00%	6,038	40
ETFS WTI 2YR	OSW2	JE00B1YPB712	USD	10	0.16%	39,174	0.01%	3,917	59
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	266	4.39%	9,882,594	2.52%	37,153	33
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	599	9.88%	88,024,087	22.48%	146,952	8
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	22	0.36%	1,190,141	0.30%	54,097	65
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	340	5.61%	22,583,144	5.77%	66,421	17
ETFS PHYSICAL LEAD	PHBP	JE00B45M6883	USD	4	0.07%	152	0.00%	38	76
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	70	1.15%	6,112,825	1.56%	87,326	49
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	34	0.56%	1,461,201	0.37%	42,977	24
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	36	0.59%	721,240	0.18%	20,034	26
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	78	1.29%	4,156,770	1.06%	53,292	22
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	162	2.67%	3,921,986	1.00%	24,210	37
ETFS PHYSICAL ZINC	PHZN	JE00B41L4M99	USD	1	0.02%	238	0.00%	238	78
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	2	0.03%	30,816	0.01%	15,408	76
UBS ETC(UBS BBG CMCI PRECIOUS MLS IDX)£	PREG	CH0106364661	GBP	1	0.02%	19,900	0.01%	19,900	2162
ETFS 3X SHORT USD LONG GBP	PUS3	JE00B43NB445	GBX	2	0.03%	2,795	0.00%	1,397	42
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	6	0.10%	131,509	0.03%	21,918	29
ETFS SHORT AGRICULTURE DJ-UBSCI	SAGR	JE00B24DL056	USD	2	0.03%	15,980	0.00%	7,990	48
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	4	0.07%	10,168	0.00%	2,542	41
ETFS SHORT ALUMINIUM	SALLU	JE00B24DK421	USD	3	0.05%	180,347	0.05%	60,116	45
ETFS 3X SHORT AUD LONG GBP	SAP3	JE00B3WTTNN91	GBX	4	0.07%	4,822	0.00%	1,205	47
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCN170	USD	18	0.30%	809,524	0.21%	44,974	53
ETFS SHORT AUD LONG USD £	SAUP	JE00B68GQZ83	GBX	6	0.10%	9,187	0.00%	1,531	31
ETFS SHORT GOLD	SABUL	JE00B24DKC09	USD	35	0.58%	567,722	0.14%	16,221	38
ETFS SHORT CAD LONG USD	SCAD	JE00B68GS291	USD	1	0.02%	9,843	0.00%	9,843	22
ETFS SHORT CAD LONG USD £	SCADP	JE00B68GS291	GBX	4	0.07%	35,168	0.01%	8,792	24
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	5	0.08%	103,428	0.03%	20,686	108
ETFS SHORT CNY LONG USD	SCNY	JE00B66M4S72	USD	1	0.02%	85,967	0.02%	85,967	74
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	217	3.58%	7,211,398	1.84%	33,232	19
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	13	0.21%	279,692	0.07%	21,515	45
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	7	0.12%	56,294	0.01%	8,042	103
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	28	0.46%	685,187	0.17%	24,471	37
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	36	0.59%	1,491,889	0.38%	41,441	23
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	60	0.99%	4,409,999	1.13%	73,500	16
ETFS SHORT GASOLINE	SGAS	JE00B24DKB91	USD	1	0.02%	73,545	0.02%	73,545	25
ETFS 3X SHORT GBP LONG USD	SGB3	JE00B3XJ8K03	USD	8	0.13%	94,783	0.02%	11,848	39
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	4	0.07%	95,069	0.02%	23,767	19
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	51	0.84%	1,622,178	0.41%	31,807	25
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	91	1.50%	56,959,729	14.54%	625,931	10
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	65	1.07%	676,354	0.17%	10,405	38
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	17	0.28%	455,911	0.12%	26,818	35
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WFM884	USD	11	0.18%	71,276	0.02%	6,480	46
ETFS SHORT JPY LONG USD £	SJPP	JE00B68GT596	GBX	4	0.07%	11,807	0.00%	2,952	25
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	20	0.33%	405,557	0.10%	20,278	23
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	2	0.03%	37,445	0.01%	18,722	129
ETFS SILVER	SLVR	GB00B15KY328	USD	40	0.66%	3,352,140	0.86%	83,803	42
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	31	0.51%	2,566,453	0.66%	82,789	29
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	2	0.03%	5,062	0.00%	2,531	110
ETFS SHORT NOK LONG USD £	SNOP	JE00B68GTS22	GBX	2	0.03%	164,179	0.04%	82,090	37
ETFS SHORT ENERGY DJ-UBSCI	SNRG	JE00B24DKV97	USD	14	0.23%	2,119,218	0.54%	151,373	12
ETFS FORWARD SOFTS DJ-UBSCIF3	SOFF	JE00B24DML30	USD	3	0.05%	49,554	0.01%	16,518	127
ETFS SHORT CRUDE OIL	SOIL	JE00B24DK975	USD	399	6.58%	16,873,848	4.31%	42,290	14
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	20	0.33%	583,630	0.15%	29,181	40
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	2	0.03%	244,132	0.06%	122,066	53
ISHARES PHYSICAL PALLADIUM ETC	SPDM	IE00B4556L06	GBX	4	0.07%	19,224	0.00%	4,806	54
ETFS SHORT PETROLEUM DJ-UBSCI	SPET	JE00B24DKW05	USD	1	0.02%	4,357	0.00%	4,357	24
IPATH S&P GSCI INDEX TR ETN	SPGS	DE000BC1DBG1	GBX	2	0.03%	920	0.00%	460	52
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	1	0.02%	970	0.00%	970	40
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHWP62	GBX	1	0.02%	4,991	0.00%	4,991	39
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	2	0.03%	46,414	0.01%	23,207	50
SOURCE PHYSICAL PLATINUM P-ETC	SPPT	IE00B40QP990	USD	1	0.02%	15,579	0.00%	15,579	23
ETFS SHORT SEK LONG USD £	SSEP	JE00B68GV865	GBX	3	0.05%	89,329	0.02%	29,776	43
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	54	0.89%	1,603,456	0.41%	29,694	49
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCWVG09	GBX	14	0.23%	259,337	0.07%	18,524	65
SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VDT70	USD	3	0.05%	33,260	0.01%	11,087	44
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	1	0.02%	24,101	0.01%	24,101	43
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	18	0.30%	306,642	0.08%	17,036	95
ETFS SUGAR	SUGA	GB00B15KY658	USD	14	0.23%	620,614	0.16%	44,330	49
ETFS 3X SHORT EUR LONG GBP	SUP3	JE00B3W0MY68	GBX	4	0.07%	38,979	0.01%	9,745	38
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	3	0.05%	273,386	0.07%	91,129	46
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TG7R50	GBX	2	0.03%	2,880	0.00%	1,440	46
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	7	0.12%	200,611	0.05%	28,659	90
ETFS TIN	TINM	JE00B2QY0H68	USD	3	0.05%	9,164	0.00%	3,055	231
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	5	0.08%	322,371	0.08%	64,474	23
ETFS SHORT EUR LONG GBP	URGB	JE00B45CYD99	GBX	3	0.05%	20,612	0.01%	6,871	18
ETFS 3X LONG USD SHORT GBP	USP3	JE00B3WCLY57	GBX	2	0.03%	8,999	0.00%	4,499	42
ETFS WHEAT	WEAT	GB00B15KY765	USD	79	1.30%	895,678	0.23%	11,338	41
DB NATURAL GAS BOOSTER ETC	XCT2	GB00B438CS06	USD	3	0.05%	118,348	0.03%	39,449	83
DB COMMODITY BOOSTER ETC	XCT5	GB00B3WH1Q22	USD	1	0.02%	75,601	0.02%	75,601	29
DB AGRICULTURE BOOSTER ETC	XCT6	GB00B3WKJL25	USD	2	0.03%	71,912	0.02%	35,956	85
DB INDUSTRIAL METALS BOOSTER ETC	XCT7	GB00B3WKDS73	USD	2	0.03%	41,407	0.01%	20,704	46
DB ENERGY BOOSTER ETC	XCT8	GB00B3QRNJ57	USD	2	0.03%	72,943	0.02%	36,471	26
DB WTI CRUDE OIL BOOSTER ETC	XCT9	GB00B3SCOP31	USD	5	0.08%	55,580	0.01%	11,116	23
DB BRENT CRUDE OIL BOOSTER GBP HEDGD ETC	XCTO	GB00B68S6216	GBX	3	0.05%	67,887	0.02%	22,629	31
DB AGRICULTURE BOOSTER GBP HEDGED ETC	XCTS	GB00B3Q3KG91	GBX	14	0.23%	390,745	0.10%	27,910	74
DB S&P GSCI ENERGY ETC	XET8	GB00B455N087	USD	2	0.03%	151,086	0.04%	75,543	25

Exchange Traded Commodities

Weekly Statistics - 24 October 2011 to 28 October 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	30	0.49%	962,278	0.25%	32,076	27
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	2	0.03%	14,624	0.00%	7,312	12
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	1	0.02%	15,451	0.00%	15,451	57
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYVZ75	USD	5	0.08%	104,359	0.03%	20,872	165
DB PHYSICAL PLATINUM ETC	XPLA	GB00B57GJC05	USD	11	0.18%	132,695	0.03%	12,063	64
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	7	0.12%	87,570	0.02%	12,510	311
DB PHYSICAL SILVER GBP HEDGED ETC	XSIH	GB00B65S8K69	GBX	1	0.02%	976	0.00%	976	28
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	10	0.16%	364,370	0.09%	36,437	90
DB ETC URANIUM ETC SECURITIES 09/12/60	XURA	GB00B4JYW66	USD	2	0.03%	1,822	0.00%	911	269
ETFS ZINC	ZINC	GB00B15KY872	USD	35	0.58%	1,489,811	0.38%	42,566	40

Exchange Traded Notes

Weekly Statistics - 24 October 2011 to 28 October 2011



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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETN ON SPGS COPPER ER	COPG	JE00B60J5R06	GBP	2	5.13%	4,472	0.16%	2,236	24.5721
ETN ON SPGS CRUDE OIL ER	CRDG	JE00B3MFV449	GBP	1	2.56%	4,955	0.17%	4,955	96.853
ETN ON SPGS NATGAS ER	GASG	JE00B5PD7P29	GBP	1	2.56%	1,771	0.06%	1,771	103.495
ETN ON GOLD SPOT	GOLE	JE00B5PSMK77	EUR	2	5.13%	434,084	15.23%	217,042	18.3011
ETN ON GOLD SPOT	GOLG	JE00B3PMLY21	GBP	5	12.82%	767,607	26.94%	153,521	387.5662
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	18	46.15%	1,376,135	48.30%	76,452	87.2058
IPATH VSTOXX SHORT TERM FUTURES ETN	V SXG	DE000BC2KTT9	GBX	3	7.69%	178,930	6.28%	59,643	395.6027
IPATH S&P 500 VIX MID-TERM FUTURES ETN	VXIM	DE000BC1C7R4	GBX	2	5.13%	53,272	1.87%	26,636	342.8369
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	5	12.82%	28,057	0.98%	5,611	364.3281

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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.