

Exchange Traded Funds

Weekly Statistics - 26 September 2011 to 30 September 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	8	0.04%	1,668,589	0.11%	208,574	23
AMUNDI ETF S&P 500 - B	500U	FR0010912576	USD	2	0.01%	666,045	0.04%	333,022	46
FTSE 100 TR	8H81	LU0488316216	GBX	3	0.02%	1,389,311	0.09%	463,104	92
FTSE 250 TR	8H82	LU0488316307	GBX	2	0.01%	1,238,400	0.08%	619,200	275
FTSE 100 LEVERAGED TR	8H84	LU0488316646	GBX	6	0.03%	4,751	0.00%	792	188
SPDR MSCI ACWI ETF \$	ACWD	IE00B44Z5B48	USD	2	0.01%	28,191	0.00%	14,095	149
AMUNDI ETF MSCI EMERGING MARKETS	AEEM	FR0010959676	GBX	4	0.02%	675,975	0.04%	168,994	42
ETF S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	8	0.04%	56,297	0.00%	7,037	1182
ETF S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	18	0.10%	164,499	0.01%	9,139	98
ETF DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTE	IE00B3CNHC86	EUR	17	0.09%	596,958	0.04%	35,115	118
ETF DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	1	0.01%	84,975	0.01%	84,975	117
AMUNDI ETF MSCI EUROPE ENERGY	ANRJ	FR0010930644	GBX	1	0.01%	331,104	0.02%	331,104	15
AMUNDI ETF NASDAQ-100 - A	ANX	FR0010892216	GBX	2	0.01%	747,000	0.05%	373,500	61
AMUNDI ETF NASDAQ-100 - B	ANXU	FR0010912568	USD	1	0.01%	378,973	0.02%	378,973	63
ETF DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	21	0.12%	319,029	0.02%	15,192	551
ETF DAXGLOBAL GOLD MINING FUND £	AUCP	IE00B3CNHG25	GBX	19	0.11%	129,604	0.01%	6,821	411
AMUNDI ETF MSCI EMERGING MARKETS	AUEM	FR0010959692	USD	1	0.01%	687,245	0.04%	687,245	47
RBS MARKET ACCESS DAXGLOBAL BRIC IDX FND	BRDX	LU0269999792	GBP	3	0.02%	526,620	0.03%	175,540	89
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBP	170	0.94%	3,696,724	0.24%	21,745	51
AMUNDI ETF MSCI BRAZIL	BRZ	FR0010821793	USD	4	0.02%	347,467	0.02%	86,867	88
CS ETF (IE) ON MSCI AUSTRALIA £	CAU1	IE00B5V70487	GBX	6	0.03%	957,898	0.06%	159,650	31
CS ETF (IE) ON IBOXX USD INFL. LINKED	CBIU	IE00B3VTPS97	USD	1	0.01%	48,834	0.00%	48,834	70
CS ETF (IE) ON MSCI BRAZIL £	CBR1	IE00B59L7C92	GBX	3	0.02%	586,330	0.04%	195,443	85
CS ETF (IE) ON IBOXX USD GOVT 7-10	CBU0	IE00B3VWN518	USD	1	0.01%	81,539	0.01%	81,539	38
CS ETF (IE) ON IBOXX USD GOVT 1-3	CBU3	IE00B3VWN179	USD	1	0.01%	73,406	0.00%	73,406	45
CS ETF (IE) ON MSCI CHILE £	CCL1	IE00B5NLL897	GBX	5	0.03%	824,501	0.05%	164,900	100
CS ETF (IE) ON CSI 300 £	CCS1	IE00B5VG7J94	GBX	2	0.01%	190,995	0.01%	95,498	247
CS ETF (IE) ON CSI 300	CCSI	IE00B5VG7J94	USD	6	0.03%	519,658	0.03%	86,610	259
CS ETF (IE) ON MSCI EM ASIA £	CEA1	IE00B5L8K969	GBX	1	0.01%	27,910	0.00%	27,910	50
CS ETF (IE) ON MSCI EM ASIA	CEMA	IE00B5L8K969	USD	2	0.01%	171,705	0.01%	85,852	50
CS ETF (LUX) ON MSCI EMU MID CAP	CEUM	LU0312694234	EUR	6	0.03%	148,391	0.01%	24,732	58
AMUNDI ETF MSCI EUROPE	CEUR	FR0010655696	GBX	5	0.03%	993,559	0.06%	198,712	66
AMUNDI ETF MSCI FRANCE	CFR	FR0010655704	GBX	20	0.11%	5,422,750	0.35%	271,138	15
AMUNDI ETF MSCI GERMANY	CG1	FR0010655712	GBX	13	0.07%	3,183,677	0.21%	244,898	20
AMUNDI ETF MSCI EUROPE HEALTHCARE	CH5	FR0010688192	GBX	1	0.01%	368,720	0.02%	368,720	18
AMUNDI ETF MSCI ITALY	CI1	FR0010655720	GBX	12	0.07%	1,983,896	0.13%	165,325	18
CS ETF (IE) ON MSCI INDIA £	CIN1	IE00B564MX78	GBX	8	0.04%	756,337	0.05%	94,542	69
CS ETF (IE) ON DOW JONES INDUS.AVERAGE	CIND	IE00B53L4350	USD	1	0.01%	102,128	0.01%	102,128	48
AMUNDI ETF MSCI JAPAN - A	CJ1	FR0010688242	GBX	15	0.08%	5,173,111	0.34%	344,874	32
CS ETF (IE) ON MSCI JAPAN LARGE CAP	CJPL	IE00B3VWM213	GBX	4	0.02%	411,616	0.03%	102,904	43
CS ETF (IE) ON MSCI JAPAN SMALL CAP	CJPS	IE00B3VWMK93	GBX	1	0.01%	5,295	0.00%	5,295	74
CS ETF (IE) ON MSCI KOREA £	CKR1	IE00B5W4TY14	GBX	3	0.02%	414,419	0.03%	138,140	74
CS ETF (LUX) ON MSCI EMERGING MARKETS £	CM1	LU0254097446	GBX	6	0.03%	766,592	0.05%	127,765	61
CS ETF (IE) ON FTSE MIB £	CMB1	IE00B53L4X51	GBX	1	0.01%	93,550	0.01%	93,550	80
ETF DJ-UBS ALL COMMS FWD 3 MNTH FD £	CMFP	IE00B4WPHX27	GBX	6	0.03%	1,041,223	0.07%	173,537	89
AMUNDI ETF MSCI EMU	CMU	FR0010655688	GBX	15	0.08%	2,630,205	0.17%	175,347	22
CS ETF (IE) ON MSCI MEXICO CAPPED £	CMX1	IE00B5WHFQ43	GBX	1	0.01%	140,661	0.01%	140,661	89
CS ETF (IE) ON MSCI MEXICO CAPPED	CMXC	IE00B5WHFQ43	USD	4	0.02%	2,193,700	0.14%	548,425	89
AMUNDI ETF MSCI NORDIC	CN1	FR0010655738	GBX	13	0.07%	1,247,765	0.08%	95,982	19
CS ETF (IE) ON NASDAQ 100	CNDX	IE00B53SZB19	USD	2	0.01%	24,097	0.00%	12,049	37
CS ETF (IE) ON NIKKEI 225	CNKY	IE00B52MJD48	GBX	1	0.01%	233,325	0.02%	233,325	25
CS ETF (IE) ON NASDAQ 100 £	CNX1	IE00B53SZB19	GBX	5	0.03%	24,392	0.00%	4,878	36
ETF DAXGLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	17	0.09%	327,310	0.02%	19,254	1711
ETF DAXGLOBAL COAL MINING FUND £	COAP	IE00B3CNHF18	GBX	2	0.01%	14,292	0.00%	7,146	1896
ETF DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	1	0.01%	39,826	0.00%	39,826	65
LYXOR ETF MSCI AC ASIA EX JAP CONS.STAPE	COSG	FR0010934877	GBX	1	0.01%	600	0.00%	600	110
AMUNDI ETF MSCI PACIFIC EX JAPAN - A	CP9	FR0010713669	GBX	1	0.01%	313,911	0.02%	313,911	47
CS ETF (IE) ON MSCI PACIFIC EX JAPAN £	CPJ1	IE00B52MJY50	GBX	2	0.01%	908	0.00%	454	52
CS ETF (IE) ON MSCI PACIFIC EX JAPAN	CPXJ	IE00B52MJY50	USD	1	0.01%	166	0.00%	166	52
CS ETF (IE) ON MSCI RUSSIA £	CRU1	IE00B5V87390	GBX	10	0.06%	1,049,046	0.07%	104,905	70
CS ETF (IE) ON EURO STOXX 50 £	CS51	IE00B53L3W79	GBX	6	0.03%	1,136,787	0.07%	189,464	27
CS ETF (IE) ON MSCI AUSTRALIA	CSAU	IE00B5V70487	USD	5	0.03%	949,454	0.06%	189,891	30
CS ETF (IE) ON MSCI BRAZIL	CSBR	IE00B59L7C92	USD	3	0.02%	341,149	0.02%	113,716	84
CS ETF (IE) ON MSCI CHILE	CSCL	IE00B5NLL897	USD	4	0.02%	574,579	0.04%	143,645	103
CS ETF (LUX) ON MSCI EMERGING MARKETS	CSEM	LU0254097446	USD	6	0.03%	1,091,511	0.07%	181,918	61
CS ETF (IE) ON MSCI INDIA	CSIN	IE00B564MX78	USD	12	0.07%	1,099,846	0.07%	91,654	69
CS ETF (IE) ON MSCI JAPAN	CSJP	IE00B53QDK08	GBX	1	0.01%	232,680	0.02%	232,680	35
CS ETF (IE) ON MSCI KOREA	CSKR	IE00B5W4TY14	USD	3	0.02%	228,467	0.01%	76,156	73
CS ETF (IE) ON S&P 500 £	CSP1	IE00B5BMR087	GBX	3	0.02%	132,900	0.01%	44,300	29
CS ETF (IE) ON MSCI RUSSIA	CSRU	IE00B5V87390	USD	6	0.03%	772,175	0.05%	128,696	68
CS ETF (IE) ON MSCI TAIWAN	CSTW	IE00B5VL1928	USD	3	0.02%	409,456	0.03%	136,485	66
CS ETF (IE) ON MSCI UK	CSUK	IE00B539F030	GBX	14	0.08%	433,971	0.03%	30,998	77
CS ETF (IE) ON MSCI USA	CSUS	IE00B52SFT06	USD	1	0.01%	6,335	0.00%	6,335	38
AMUNDI ETF MSCI SWITZERLAND - A	CSW	FR0010655753	GBX	8	0.04%	2,631,750	0.17%	328,969	21
CS ETF (IE) ON EURO STOXX 50	CSX5	IE00B53L3W79	EUR	2	0.01%	220,709	0.01%	110,355	27
CS ETF (IE) ON MSCI TAIWAN £	CTW1	IE00B5VL1928	GBX	1	0.01%	6,218	0.00%	6,218	70
AMUNDI ETF MSCI USA - A	CU2	FR0010688275	GBX	12	0.07%	3,893,185	0.25%	324,432	51
AMUNDI ETF MSCI USA - B	CU2U	FR0010871152	USD	4	0.02%	1,345,536	0.09%	336,384	43
AMUNDI ETF MSCI UK	CUK	FR0010655761	GBX	3	0.02%	923,109	0.06%	307,703	16
CS ETF (IE) ON FTSE 100	CUKX	IE00B53HP851	GBX	8	0.04%	149,815	0.01%	18,727	19
CS ETF (IE) ON MSCI USA SMALL CAP £	CUS1	IE00B3VWM098	GBX	5	0.03%	483,177	0.03%	96,635	46
CS ETF (IE) ON MSCI USA LARGE CAP	CUSL	IE00B3VWLJ14	USD	2	0.01%	213,299	0.01%	106,650	43
CS ETF (IE) ON MSCI USA SMALL CAP	CUSS	IE00B3VWM098	USD	2	0.01%	160,831	0.01%	80,416	43
AMUNDI ETF MSCI WORLD - B	CW8U	FR0010871160	USD	2	0.01%	625,579	0.04%	312,789	19
CS ETF (IE) ON MSCI SOUTH AFRICA £	CZA1	IE00B4ZTP716	GBX	1	0.01%	12,281	0.00%	12,281	71
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	108	0.60%	3,409,310	0.22%	31,568	112
ISHARES S&P EMERGING MKTS INFRASTRUCTURES	DEIN	IE00B2NPL135	USD	28	0.16%	2,116,307	0.14%	75,582	1089
ETF DAX 2X LONG FUND	DEL2	IE00B4QNH688	EUR	26	0.14%	1,033,596	0.07%	39,754	129
ETF DAX 2X SHORT FUND	DES2	IE00B4QNHZ41	EUR	11	0.06%	255,245	0.02%	23,204	143
ISHARES \$ S&P GLBL WATER	DH2O	IE00B1TKK627	USD	3	0.02%	259,213	0.02%	86,404	1777
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	13	0.07%	431,578	0.03%	33,198	31
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXMO0	GBX	30	0.17%	977,501	0.06%	32,583	38
ETF DAX 2X LONG FUND	DL2P	IE00B4QNH688	GBX	65	0.36%	549,108	0.04%	8,448	139
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	134	0.74%	3,923,559	0.26%	29,280	74
ISHARES GLOBAL CLEAN ENERGY	DNRG	IE00B1XNHC34	USD	5	0.03%	257,471	0.02%	51,494	2325

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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	82	0.45%	1,604,042	0.10%	19,561	140
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	5	0.03%	619,313	0.04%	123,863	94
ISHARES BARCAP EURO CORP BOND EX-FI 1-5£	EEX5	IE00B4L5Z203	GBP	1	0.01%	5,835	0.00%	5,835	39
ISHARES BARCAP EURO CORP BOND EX-FINE	EEXF	IE00B4L5ZG21	GBP	3	0.02%	185,105	0.01%	61,702	20
SPDR BARCAP EM LOCAL BOND ETF \$	EMDD	IE00B4613386	USD	14	0.08%	40,037	0.00%	2,860	182
SPDR BARCAP EM LOCAL BOND ETF	EMDL	IE00B4613386	GBP	2	0.01%	1,203,828	0.08%	601,914	136
SPDR MSCI EMRG MRKTS SM CAP ETF \$	EMSD	IE00B48X4842	USD	1	0.01%	61,691	0.00%	61,691	196
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	75	0.42%	2,859,466	0.19%	38,126	22
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	179	0.99%	49,278,317	3.21%	275,298	38
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	24	0.13%	2,966,697	0.19%	123,612	23
ISHARES FTSE CHINA 25	FXC	IE00B02KXK85	GBX	185	1.02%	4,258,724	0.28%	23,020	52
ETFX DJ GBLB SELECT DIV FD	GDIV	IE00B67DFL95	USD	1	0.01%	19,110	0.00%	19,110	92
RBS MARKET ACCESS NYSE ARCA GOLD BUGS IF	GOLB	LU0259322260	GBP	11	0.06%	121,122	0.01%	11,011	84
HSBC EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	34	0.19%	2,434,232	0.16%	71,595	58
HSBC MSCI BRAZIL ETF £	HBRL	IE00B5W34K94	GBX	17	0.09%	1,492,214	0.10%	87,777	79
HSBC MSCI CDN USD	HCAD	IE00B51B7Z02	USD	27	0.15%	2,100,680	0.14%	77,803	121
HSBC MSCI CDN	HCAN	IE00B51B7Z02	GBX	20	0.11%	1,968,312	0.13%	98,416	134
HSBC MSCI INDONESIA ETF \$	HIDD	IE00B46G8275	USD	27	0.15%	3,116,345	0.20%	115,420	132
HSBC MSCI INDONESIA ETF	HIDR	IE00B46G8275	GBX	22	0.12%	2,001,866	0.13%	90,994	124
HSBC MSCI KR ETF SHS OF NPV \$	HKOD	IE00B3ZOX395	USD	16	0.09%	1,450,478	0.09%	90,655	150
HSBC MSCI KR ETF SHS OF NPV	HKOR	IE00B3ZOX395	GBX	12	0.07%	1,150,800	0.07%	95,900	117
LYXOR ETF MSCI WORLD HEALTH CARE TR £	HLTG	LU0533033311	GBX	3	0.02%	630,770	0.04%	210,257	55
LYXOR ETF MSCI WORLD HEALTH CARE TR	HLTW	LU0533033311	USD	1	0.01%	6,032	0.00%	6,032	55
HSBC MSCI BRAZIL ETF	HMBR	IE00B5W34K94	USD	12	0.07%	1,535,943	0.10%	127,995	70
HSBC MSCI CHINA ETF \$	HMCD	IE00B44T3H88	USD	9	0.05%	406,466	0.03%	45,163	85
HSBC MSCI CHINA ETF	HMCH	IE00B44T3H88	GBX	74	0.41%	1,036,467	0.07%	14,006	87
HSBC FTSE 250 ETF	HMCX	IE00B64PTT05	GBX	13	0.07%	249,675	0.02%	19,206	45
HSBC MSCI MEXICO CAPPED ETF \$	HMED	IE00B3QMYK80	USD	23	0.13%	3,085,472	0.20%	134,151	116
HSBC MSCI EMERGING MARKETS ETF	HMEF	IE00B5SSQT16	GBX	80	0.44%	1,780,424	0.12%	22,255	89
HSBC MSCI EMERGING MARKETS ETF \$	HMEM	IE00B5SSQT16	USD	10	0.06%	1,102,888	0.07%	110,289	60
HSBC MSCI EUROPE ETF	HMEU	IE00B5BD5K76	GBX	19	0.11%	3,980,464	0.26%	209,498	22
HSBC MSCI MEXICO CAPPED ETF	HMEX	IE00B3QMYK80	GBX	18	0.10%	1,672,848	0.11%	92,936	153
HSBC MSCI EM FAR EAST ETF \$	HMFDE	IE00B5LP3W10	USD	13	0.07%	715,669	0.05%	55,051	77
HSBC MSCI EM FAR EAST ETF	HMFDF	IE00B5LP3W10	GBX	30	0.17%	1,506,694	0.10%	50,223	80
HSBC MSCI JAPAN ETF \$	HMJD	IE00B5VX7566	USD	19	0.11%	5,651,684	0.37%	297,457	85
HSBC MSCI JAPAN ETF	HMJP	IE00B5VX7566	GBX	37	0.20%	2,427,690	0.16%	65,613	83
HSBC MSCI EM LATIN AMERICA ETF	HMLA	IE00B4TS3815	GBX	12	0.07%	969,397	0.06%	80,783	469
HSBC MSCI EM LATIN AMERICA ETF \$	HMLD	IE00B4TS3815	USD	13	0.07%	1,343,485	0.09%	103,345	176
HSBC MSCI USA ETF \$	HMUD	IE00B5WFO436	USD	10	0.06%	2,693,584	0.18%	269,358	49
HSBC MSCI USA ETF	HMUS	IE00B5WFO436	GBX	101	0.56%	2,928,840	0.19%	28,998	25
HSBC MSCI WORLD ETF \$	HMWD	IE00B4X9L533	USD	15	0.08%	1,020,933	0.07%	68,062	47
HSBC MSCI WORLD ETF	HMWO	IE00B4X9L533	GBX	72	0.40%	1,680,627	0.11%	23,342	78
HSBC MSCI PACIFIC EX JAPAN ETF \$	HMXD	IE00B5SG8Z57	USD	20	0.11%	1,141,892	0.07%	57,095	48
HSBC MSCI PACIFIC EX JAPAN ETF	HMXJ	IE00B5SG8Z57	GBX	118	0.65%	9,750,353	0.64%	82,630	67
HSBC MSCI MALAYSIA ETF \$	HMYD	IE00B3X3R831	USD	23	0.13%	3,037,012	0.20%	132,044	94
HSBC MSCI MALAYSIA ETF	HMYR	IE00B3X3R831	GBX	25	0.14%	4,273,003	0.28%	170,920	95
HSBC MSCI RUSSIA CAPPED ETF	HRUB	IE00B5LJZQ16	GBX	32	0.18%	1,883,497	0.12%	58,859	834
HSBC MSCI RUSSIA CAPPED ETF \$	HRUD	IE00B5LJZQ16	USD	39	0.22%	2,452,461	0.16%	62,884	400
HSBC S&P BRIC 40 ETF \$	HSBR	IE00B5YLLK706	USD	9	0.05%	673,393	0.04%	74,821	154
HSBC S&P BRIC 40 ETF	HSPB	IE00B5YLLK706	GBX	5	0.03%	206,602	0.01%	41,320	134
HSBC S&P 500 ETF \$	HSPD	IE00B5KQNG97	USD	238	1.32%	15,524,614	1.01%	65,229	26
HSBC S&P 500 ETF	HSPX	IE00B5KQNG97	GBX	53	0.29%	950,984	0.06%	17,943	22
HSBC MSCI TURKEY ETF \$	HTRD	IE00B5BRQB73	USD	17	0.09%	976,993	0.06%	57,470	110
HSBC MSCI TURKEY ETF	HTRY	IE00B5BRQB73	GBX	10	0.06%	574,697	0.04%	57,470	114
HSBC MSCI TAIWAN ETF \$	HTWD	IE00B3S1J086	USD	8	0.04%	836,395	0.05%	104,549	78
HSBC MSCI TAIWAN ETF	HTWN	IE00B3S1J086	GBX	8	0.04%	1,157,079	0.08%	144,635	79
HSBC FTSE 100 ETF	HUKX	IE00B42TW061	GBX	403	2.23%	11,851,037	0.77%	29,407	12
HSBC MSCI SOUTH AFRICA ETF \$	HZAD	IE00B57S5Q22	USD	8	0.04%	800,048	0.05%	100,006	59
HSBC MSCI SOUTH AFRICA ETF	HZAR	IE00B57S5Q22	GBX	8	0.04%	534,834	0.03%	66,854	58
ISHARES S&P 500 (ACC)	IACC	IE00B4L5ZD99	USD	3	0.02%	431,794	0.03%	143,931	25
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	3	0.02%	425,236	0.03%	141,745	20
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30£	IAPD	IE00B14X4T88	GBX	96	0.53%	1,409,827	0.09%	14,686	71
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	USD	80	0.44%	3,028,549	0.20%	37,857	112
S&P COMMODITY PRODUCERS GOLD	IAPU	IE00B6R52036	USD	15	0.08%	3,393,838	0.22%	226,256	287
ISHARES MSCI AUSTRALIA	IAUS	IE00B5377D42	USD	11	0.06%	446,043	0.03%	40,549	34
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	11	0.06%	688,695	0.04%	62,609	32
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	104	0.58%	22,594,368	1.47%	217,254	36
ISHARES BARCAP EURO GOVERNMENT BOND 15-30£	IBGL	IE00B1FZS913	GBP	10	0.06%	65,329	0.00%	6,533	79
ISHARES BARCAP EURO GOVERNMENT BOND 7-10£	IBGM	IE00B1FZS806	GBP	9	0.05%	78,991	0.01%	8,777	9
ISHARES BARCAP EURO GOVERNMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	7	0.04%	106,342	0.01%	15,192	6
ISHARES BARCAP EURO GOVERNMENT BOND 3-5£	IBGX	IE00B1FZS681	GBP	1	0.01%	5,745	0.00%	5,745	8
ISHARES BARCAP EURO GOVERNMENT BND 5-7£	IBGY	IE00B4WJUG34	GBP	1	0.01%	7,033	0.00%	7,033	8
ISHARES BARCAP £ TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	63	0.35%	5,293,096	0.34%	84,017	37
ISHARES BARCAP £ TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	44	0.24%	9,198,940	0.60%	209,067	14
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	148	0.82%	1,853,152	0.12%	12,521	98
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	26	0.14%	3,669,521	0.24%	141,135	83
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B8Q275	EUR	1	0.01%	163,377	0.01%	163,377	63
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30\$	IDAP	IE00B14X4T88	USD	6	0.03%	127,626	0.01%	21,271	60
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	1	0.01%	12,284	0.00%	12,284	301
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	28	0.16%	2,634,182	0.17%	94,078	11
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	4	0.02%	326,180	0.02%	81,545	105
MSCI EASTERN EUROPE 10/40	IDEE	IE00B0M63953	USD	24	0.13%	801,446	0.05%	33,394	61
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	250	1.38%	36,402,567	2.37%	145,610	38
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IDFE	IE00B2QWDR12	USD	1	0.01%	8,650	0.00%	8,650	159
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	31	0.17%	3,818,283	0.25%	123,170	91
ISHARES FTSE CHINA 25 \$	IDFX	IE00B02KXK85	USD	47	0.26%	3,168,523	0.21%	67,415	52
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	IDIN	IE00B1FZS467	USD	6	0.03%	162,761	0.01%	27,127	2031
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDUG	IE00B0M62V02	GBX	12	0.07%	1,233,715	0.08%	102,810	20
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDY88	USD	3	0.02%	250,000	0.02%	83,333	113
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	10	0.06%	503,349	0.03%	50,335	17
MSCI KOREA	IDKO	IE00B0M63391	USD	142	0.79%	7,680,011	0.50%	54,085	70
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	55	0.30%	7,793,164	0.51%	141,694	49
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWCY14	USD	17	0.09%	3,463,948	0.23%	203,762	42
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	7	0.04%	409,491	0.03%	58,499	98
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	3	0.02%	302,192	0.02%	100,731	123

Exchange Traded Funds

Weekly Statistics - 26 September 2011 to 30 September 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	58	0.32%	22,731,200	1.48%	391,917	23
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZSC47	USD	38	0.21%	4,540,694	0.30%	119,492	50
MSCI TAIWAN	IDTW	IE00B0M63623	USD	10	0.06%	286,418	0.02%	28,642	65
ISHARES FTSE EPRA/NAREIT US PROP FD S&P 500	IDUP	IE00B1FZSF77	USD	11	0.06%	618,065	0.04%	56,188	48
ISHARES EURO STOXX SELECT DIVIDEND 30	IDUS	IE0031442068	USD	129	0.71%	45,177,252	2.94%	350,211	10
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDVY	IE00B0M62S72	GBX	53	0.29%	1,242,694	0.08%	23,447	24
MSCI WORLD	IDWP	IE00B1FZS350	USD	50	0.28%	4,032,935	0.26%	80,659	110
ISHARES BARCAP EURO CORP BOND 1-5	IDWR	IE00B0M62Q58	USD	143	0.79%	28,562,003	1.86%	199,734	16
ISHARES BARCAP EURO CORPORATE BOND	IE15	IE00B4L60045	EUR	3	0.02%	13,945,600	0.91%	4,648,534	38
ISHARES BARCAP EURO AGGREGATE BOND	IEAC	IE00B3F81R35	EUR	18	0.10%	18,201,922	1.19%	1,011,218	46
ISHARES BARCAP EURO CORPORATE BOND	IEAG	IE00B3DKXQ41	EUR	219	1.21%	28,334,804	1.85%	129,383	887
ISHARES BARCAP EURO CORPORATE BOND	IEBC	IE00B3F81R35	GBP	2	0.01%	1,549	0.00%	774	53
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	474	2.62%	29,981,857	1.95%	63,253	34
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	90	0.50%	1,946,889	0.13%	21,632	96
ISHARES BARCAP EURO TREASURY BOND	IEGA	IE00B4WXJG64	EUR	3	0.02%	3,727,687	0.24%	1,242,562	19
ISHARES BARCAP EURO GOVNTMENT BOND 15-30	IEGL	IE00B1FZS913	EUR	3	0.02%	240,427	0.02%	80,142	20
ISHARES BARCAP EURO GOVNTMENT BOND 7-10	IEGM	IE00B1FZS806	EUR	1	0.01%	12,866	0.00%	12,866	9
ISHARES BARCAP EURO GOVERNMENT BOND 3-5	IEGX	IE00B1FZS681	EUR	5	0.03%	26,457,001	1.72%	5,291,400	67
ISHARES BARCAP EURO GOVERNMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	2	0.01%	8,427	0.00%	4,214	8
ISHARES BARCAP EURO GOVERNMENT BOND 10-15	IEGZ	IE00B4WXJH41	EUR	1	0.01%	8,446	0.00%	8,446	17
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	9	0.05%	1,213,692	0.08%	134,855	90
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	145	0.80%	11,109,905	0.72%	76,620	46
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	41	0.23%	1,263,080	0.08%	30,807	107
ISHARES BARCAP EMG MKT LOC GVT \$	IEML	IE00B5M4WH52	USD	6	0.03%	291,212	0.02%	48,535	291
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	104	0.58%	7,273,673	0.47%	69,939	345
ISHARES EURO STOXX 50 (ACC)	IEUA	IE00B4L5YV07	EUR	19	0.11%	605,936	0.04%	31,891	109
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	20	0.11%	2,330,142	0.15%	116,507	29
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	12	0.07%	244,024	0.02%	20,335	34
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	210	1.16%	15,721,144	1.02%	74,863	25
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4L5ZY03	EUR	5	0.03%	8,171,976	0.53%	1,634,395	135
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4L5ZG21	EUR	133	0.74%	114,749,742	7.48%	862,780	165
ISHARES MSCI AC FAR EAST EX JAPAN	IEFF	IE00B0M63730	GBX	276	1.53%	12,305,452	0.80%	44,585	68
ISHARES BARCAP GLOBAL INFLATION-LINK BD\$	IEGIL	IE00B3B8PX14	USD	27	0.15%	10,593,070	0.69%	392,336	779
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IEGLO	IE00B3F81K65	USD	10	0.06%	561,827	0.04%	56,183	13
ISHARES FTSE UK GILTS 0-5 £	IEGLS	IE00B4WXJK79	GBP	237	1.31%	12,420,175	0.81%	52,406	27
ISHARES FTSE UK ALL STKS GILT	IEGLT	IE00B1FZS830	GBP	384	2.13%	24,730,881	1.61%	64,403	21
ISHARES DOW JONES GLOBAL SUSTAIN.SCREENE	IEGSG	IE00B57X3V84	GBX	1	0.01%	20,430	0.00%	20,430	44
ISHARES DOW JONES GLOBAL SUSTAIN.SCREEN	IEGSU	IE00B57X3V84	USD	9	0.05%	956,804	0.06%	106,312	214
ISHARES S&P500 MONTHLY GBP HEDGED	IEGUS	IE00B3Y8X563	GBX	67	0.37%	6,197,869	0.40%	92,506	36
ISHARES MSCI WORLD MONTHLY GBP HEDGED	IEGWD	IE00B42Y9229	GBX	67	0.37%	2,285,790	0.15%	34,116	75
ISHARES S&P GLBL WATER	IEH2O	IE00B1TXK627	GBX	40	0.22%	3,319,128	0.22%	82,978	554
ISHARES MARKIT IBOXX EUR HIGH YIELD BD	IEHYG	IE00B66F4759	EUR	193	1.07%	22,751,471	1.48%	117,883	35
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	IEHYU	IE00B4PY7Y77	USD	19	0.11%	984,114	0.06%	51,795	467
ISHARES MSCI JAPAN (ACC)	IEJPA	IE00B4L5YX21	USD	3	0.02%	400,054	0.03%	133,351	53
ISHARES MSCI JAPAN MONTHLY EURO HEDGED	IEJPE	IE00B42Z5J44	EUR	23	0.13%	2,249,944	0.15%	97,824	122
ISHARES MSCI KOREA	IEKOR	IE00B0M63391	GBX	547	3.03%	10,269,964	0.67%	18,775	59
ISHARES MSCI EUROPE (ACC)	IEMEA	IE00B4K48X80	EUR	3	0.02%	2,190,476	0.14%	730,159	29
ISHARES MSCI EUROPE	IEMEU	IE00B1YZSC51	GBX	22	0.12%	7,740,519	0.50%	351,842	20
ISHARES FTSE MIB	IEIMB	IE00B1XNH568	GBX	2	0.01%	64,744	0.00%	32,372	62
SPDR MSCI ACWI IMI ETF \$	IEIMD	IE00B3YLT066	USD	2	0.01%	20,051	0.00%	10,025	973
ISHARES MSCI NORTH AMERICA	IEINA	IE00B14X4M10	GBX	46	0.25%	4,714,810	0.31%	102,496	37
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	IEINFR	IE00B1FZS467	GBX	16	0.09%	2,936,405	0.19%	183,525	2030
ISHARES GLOBAL CLEAN ENERGY	IEINRG	IE00B1XNHX34	GBX	17	0.09%	1,775,131	0.12%	104,419	67
ISHARES BARCAP £ INDEX-LINKED GILTS	IEINXG	IE00B1FZSD53	GBP	518	2.87%	19,033,844	1.24%	36,745	44
SHARES MSCI POLAND	IEIPOL	IE00B4M7GH52	USD	6	0.03%	705,543	0.05%	117,591	109
ISHARES FTSE/EPRA EUROPEAN PROPERTY FUND	IEIPRP	IE00B0M63284	GBX	13	0.07%	701,291	0.05%	53,945	57
ISHARES S&P LISTED PRIVATE EQTY	IEIPRV	IE00B1TXHL60	GBX	19	0.11%	1,417,475	0.09%	74,604	100
ISHARES MSCI PACIFIC EX-JAPAN \$	IEIPXJ	IE00B4WXJD03	USD	51	0.28%	5,432,662	0.35%	106,523	192
ISHARES MSCI SOUTH AFRICA	IEIRSA	IE00B52XQP83	USD	2	0.01%	140,351	0.01%	70,176	1056
ISHARES MSCI RUSSIA CAPPED SWAP \$	IEIRSS	IE00B3Y06D14	USD	28	0.16%	3,266,529	0.21%	116,662	310
ISHARES MARKIT IBOXX £ CORP BD 1-5	IEIS15	IE00B5L65R35	GBP	124	0.69%	5,264,046	0.34%	42,452	96
S&P COMMODITY PRODUCERS AGRIBUSINESS	IEISAG	IE00B6R52143	USD	3	0.02%	157,027	0.01%	52,342	865
ISHARES MSCI USA \$	IEISAM	IE00B60YJV07	USD	6	0.03%	638,320	0.04%	106,387	95
ISHARES MSCI EMERGING MARKETS ISLAMIC	IEISDE	IE00B27YCP72	USD	10	0.06%	2,317,227	0.15%	231,723	75
ISHARES MSCI WORLD ISLAMIC	IEISDW	IE00B27YCN58	USD	3	0.02%	414,356	0.03%	138,119	47
ISHARES MSCI EMERGING MARKETS ISLAMIC	IEISEM	IE00B27YCP72	GBX	4	0.02%	2,261,943	0.15%	565,486	80
ISHARES FTSE 100	IEISF	IE0005042456	GBX	3841	21.27%	192,016,551	12.51%	49,991	6
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IEISFE	IE00B2QWDR12	GBX	16	0.09%	387,936	0.03%	24,246	158
ISHARES MSCI JAPAN SMALLCAP	IEISJP	IE00B2QWDR88	GBX	15	0.08%	2,192,393	0.14%	146,160	84
ISHARES S&P SMALLCAP 600	IEISPE	IE00B2QWDC14	GBX	8	0.04%	1,100,209	0.07%	137,526	44
ISHARES MSCI USA ISLAMIC	IEISUS	IE00B296QM64	GBX	4	0.02%	75,441	0.00%	18,860	63
ISHARES MSCI WORLD ISLAMIC	IEISWD	IE00B27YCN58	GBX	2	0.01%	5,183,542	0.34%	2,591,771	46
ISHARES MARKIT IBOXX £ CORP BOND EX-FIN	IEISXF	IE00B4L60H17	GBP	137	0.76%	81,385,421	5.30%	594,054	55
ISHARES MSCI TURKEY	IEITKY	IE00B1FZS574	GBX	28	0.16%	788,850	0.05%	28,173	160
ISHARES BARCAP £ TIPS	IEITPS	IE00B1FZSC47	GBP	46	0.25%	2,725,600	0.18%	59,252	24
ISHARES MSCI TAIWAN	IEITWN	IE00B0M63623	GBX	43	0.24%	16,801,365	1.09%	390,729	65
ISHARES BARCLAYS CAPITAL US AGG BOND	IEIUAG	IE00B44CGS96	USD	3	0.02%	743,050	0.05%	247,683	36
ISHARES FTSE UK DIVIDEND PLUS	IEIUKD	IE00B0M63060	GBX	448	2.48%	19,850,326	1.29%	44,309	35
ISHARES FTSE EPRA/NAREIT UK PTY	IEIUKP	IE00B1TXLS18	GBX	133	0.74%	18,267,969	1.19%	137,353	73
ISHARES S&P 500	IEIUSA	IE0031442068	GBX	690	3.82%	39,710,181	2.59%	57,551	12
ISHARES S&P500 MONTHLY EURO HEDGED	IEIUSE	IE00B3ZW0K18	EUR	80	0.44%	28,477,931	1.86%	355,974	178
ISHARES FTSE EPRA/NAREIT US PROP FD	IEIUSP	IE00B1FZSF77	GBX	15	0.08%	2,687,024	0.18%	179,135	50
ISHARES MSCI WORLD (ACC)	IEWDA	IE00B4L5Y983	USD	5	0.03%	261,797	0.02%	52,359	108
ISHARES MSCI WORLD MONTHLY EURO HEDGED	IEWDE	IE00B441G979	EUR	12	0.07%	773,232	0.05%	64,436	1545
FTSE EPRA/NAREIT DEV MKT PTY YLD FD GBP	IEWDP	IE00B1FZS350	GBX	286	1.58%	6,433,424	0.42%	22,494	88
ISHARES MSCI WORLD	IEWRD	IE00B0M62Q58	GBX	702	3.89%	35,266,204	2.30%	50,237	17
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IEWXU	IE00B4WXJF27	USD	8	0.04%	373,127	0.02%	46,641	49
ISHARES MSCI EUROPE EX-EMU \$	IEWXU	IE00B4WXJF27	USD	2	0.01%	510,404	0.03%	255,202	23
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	194	1.07%	6,944,983	0.45%	35,799	14
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	5	0.03%	233,177	0.02%	46,635	47
LYXOR ETF AUSTRALIA S&P ASX 200 CLS B £	LAU5	LU0496787036	GBX	3	0.02%	41,350	0.00%	13,783	102
LYXOR ETF AUSTRALIA S&P ASX 200 CLS B \$	LAU6	LU0496787036	USD	2	0.01%	27,644	0.00%	13,822	106
LYXOR ETF BRAZIL (IBOVESPA) (GBP) USD	LBRU	FR0010499731	USD	2	0.01%	45,639	0.00%	22,819	103
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBP	7	0.04%	44,155	0.00%	6,308	105
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	3	0.02%	65,110	0.00%	21,703	115

Exchange Traded Funds

Weekly Statistics - 26 September 2011 to 30 September 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	3	0.02%	84,064	0.01%	28,021	113
LYXOR ETF CRB NON EGY (REUTERS/JEFF) £	LCNE	FR0010455493	GBX	33	0.18%	2,657,579	0.17%	80,533	80
LYXOR ETF CRB NON EGY (REUTERS/JEFF) \$	LCNU	FR0010455493	USD	2	0.01%	559,843	0.04%	279,922	68
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTU	FR0010455485	USD	5	0.03%	103,025	0.01%	20,605	62
LYXOR ETF CRB IDX (REUTERS/JEFF) £	LCTY	FR0010455485	GBX	67	0.37%	2,460,405	0.16%	36,722	125
LYXOR ETF EUROSTOXX50 DIVIDENDS £	LDIV	FR0010869529	GBX	7	0.04%	72,852	0.00%	10,407	255
ETFX DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QNJG91	GBX	30	0.17%	485,869	0.03%	16,196	151
LYXOR ETF IBOXX\$ LIQUID EM MKT SOVEREIGN	LEMB	FR0010967323	USD	1	0.01%	4,525	0.00%	4,525	57
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	28	0.16%	1,230,942	0.08%	43,962	85
LYXOR ETF MSCI EMERGING MARKETS (GBP) \$	LEMU	FR0010526780	USD	6	0.03%	803,941	0.05%	133,990	85
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	33	0.18%	337,856	0.02%	10,238	70
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	7	0.04%	323,957	0.02%	46,280	42
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 \$	LKUU	FR0010614834	USD	16	0.09%	169,671	0.01%	10,604	279
LYXOR ETF KUWAIT FTSE COAST KUWAIT 40 £	LKUU	FR0010614834	GBX	5	0.03%	11,914	0.00%	2,383	241
LYXOR ETF MSCI EM LATIN AMERICA (GBP)	LLAT	FR0010526764	GBX	1	0.01%	6,482	0.00%	6,482	147
LYXOR ETF MSCI EM LATIN AMERICA (GBP) \$	LLAU	FR0010526764	USD	1	0.01%	2,361	0.00%	2,361	166
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	2	0.01%	2,741	0.00%	1,371	68
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	8	0.04%	285,456	0.02%	35,682	52
LYXOR ETF INDIA (S&P CNX NIFTY) £	LNFT	FR0010465609	GBX	30	0.17%	587,209	0.04%	19,574	147
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	17	0.09%	199,198	0.01%	11,718	99
ISHARES MARKET IBOXX \$ CORPORATE BOND	LODE	IE0032895942	USD	115	0.64%	21,416,540	1.40%	186,231	50
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) £	LSAF	FR0010465633	GBX	1	0.01%	27,333	0.00%	27,333	81
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) \$	LSAU	FR0010465633	USD	1	0.01%	27,294	0.00%	27,294	81
LYXOR ETF S&P 500 CLASS B \$	LSPU	LU0496786657	USD	19	0.11%	288,908	0.02%	15,206	48
ISHARES MSCI EM LATIN AMERICA £	LTAM	IE00B27YCK28	GBX	61	0.34%	4,056,249	0.26%	66,496	74
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	9	0.05%	363,545	0.02%	40,394	66
LYXOR ETF JAPAN TOPIX £	LTPX	FR0010489450	GBX	6	0.03%	192,507	0.01%	32,085	65
ETFX FTSE 100 LEVERAGED 2X FUND	LUKZ	IE00B4QNJJ23	GBX	208	1.15%	7,623,935	0.50%	36,654	33
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	1	0.01%	752	0.00%	752	158
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	6	0.03%	40,739	0.00%	6,790	107
LYXOR ETF FTSE 100 ORD SHS NPV	LYUK	LU0410617236	GBX	2	0.01%	19,711	0.00%	9,856	119
LYXOR ETF MSCI AC ASIA EX JAP MAT.	MATA	FR0010934588	USD	4	0.02%	358,762	0.02%	89,690	106
LYXOR ETF MSCI WORLD MATERIALS TR	MATW	LU0533034046	USD	1	0.01%	3,383	0.00%	3,383	60
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	635	3.52%	14,816,878	0.97%	23,334	25
LYXOR ETF EURO STOXX 50 TR £	MSEG	LU0533031968	GBX	2	0.01%	9,664	0.00%	4,832	113
LYXOR ETF MSCI AC ASIA EX JAP MAT. £	MTLG	FR0010934588	GBX	3	0.02%	291,988	0.02%	97,329	105
TOPS GLOBAL ALPHA ETF EUR SHS	MWTE	IE00B50TKR85	EUR	2	0.01%	55,182	0.00%	27,591	27
TOPS GLOBAL ALPHA ETF GBP SHS	MWTS	IE00B51SRD92	GBX	5	0.03%	117,781	0.01%	23,556	24
MSCI BRAZIL SOURCE ETF	MXBS	IE00B4MYWN47	USD	2	0.01%	314,633	0.02%	157,317	67
MSCI CHINA SOURCE ETF	MXCS	IE00B4LXWX21	USD	23	0.13%	13,521,053	0.88%	587,872	79
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWWV88	USD	59	0.33%	6,308,566	0.41%	106,925	53
MSCI INDIA SOURCE ETF	MXIS	IE00B4Z17P98	USD	3	0.02%	397,348	0.03%	132,449	99
MSCI USA SOURCE ETF	MXUS	IE00B60SX170	USD	95	0.53%	8,456,952	0.55%	89,021	45
ISHARES INDIA S&P CNX NIFTY SWAP £	NFTY	IE00B3YX1R94	GBX	29	0.16%	2,156,653	0.14%	74,367	85
ISHARES INDIA S&P CNX NIFTY SWAP \$	NIFT	IE00B3YX1R94	USD	27	0.15%	3,012,915	0.20%	111,589	83
LYXOR ETF MSCI WORLD ENERGY TR £	NRGG	LU0533032776	GBX	1	0.01%	64,290	0.00%	64,290	118
LYXOR ETF MSCI WORLD ENERGY TR	NRGW	LU0533032776	USD	1	0.01%	64,580	0.00%	64,580	118
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKE	IE00B3C94706	USD	5	0.03%	55,899	0.00%	11,180	273
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	4	0.02%	29,098	0.00%	7,274	154
ISHARES \$ TIPS (OTC)	O002	DE000A0LQG7F	EUR	1	0.01%	1,044,805	0.07%	1,044,805	n/a
ISHARES \$ TREASURY BOND 1-3 (OTC)	O003	DE000A0J2078	EUR	1	0.01%	1,336,352	0.09%	1,336,352	n/a
ISHARES \$ TREASURY BOND 7-10 (OTC)	O004	DE000A0LQG6B	EUR	1	0.01%	1,047,035	0.07%	1,047,035	n/a
ISHARES DAX (OTC)	O006	DE0005933931	EUR	14	0.08%	20,081,600	1.31%	1,434,400	n/a
ISHARES DJ EURO STOXX 50 (OTC)	O011	DE0005933956	EUR	4	0.02%	574,051	0.04%	143,513	n/a
ISHARES DJ EURO STOXX BANKS (OTC)	O012	DE0006289309	EUR	1	0.01%	34,046	0.00%	34,046	n/a
ISHARES DJ STOXX 600 (OTC)	O025	DE0002635307	EUR	3	0.02%	1,361,079	0.09%	453,693	n/a
ISHARES EB.REXX GOVGERMANY 1.5-2.5(OTC)	O076	DE0006289473	EUR	1	0.01%	430,104	0.03%	430,104	n/a
ISHARES FTSE EPRA/NAR.GLBL PTYYLDFD(OTC)	O090	DE000A0LQGL5	EUR	1	0.01%	4,514,510	0.29%	4,514,510	n/a
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	1	0.01%	4,705	0.00%	4,705	n/a
ISHARES MSCI JAPAN (OTC)	O110	DE000A0DPMW9	EUR	1	0.01%	20,552	0.00%	20,552	n/a
ISHARES MSCI WORLD (OTC)	O117	DE000A0HGZR1	EUR	1	0.01%	325,617	0.02%	325,617	n/a
ISHARES MSCI WORLD ISLAMIC (OTC)	O118	DE000A0A0A05	EUR	2	0.01%	1,397,680	0.09%	698,840	n/a
OSMOSIS CLIMATE SOLUTIONS ETF CLASS B \$	OCS	IE00B53RWN92	USD	1	0.01%	23,067	0.00%	23,067	28
ETFX STOXX 600 OIL & GAS FUND £	OILS	IE00B3CNH840	GBX	6	0.03%	182,954	0.01%	30,492	41
POWERSHARES GLOBAL CLEAN ENERGY FUND	PSBW	IE00B23D9133	GBX	4	0.02%	89,154	0.01%	22,288	87
AGRICULTURE FUND NPV	PSGA	IE00B3BQ0418	GBX	4	0.02%	173,311	0.01%	43,328	305
POWERSHARES PALISADES GLOBAL WATER FUND	PSHO	IE00B23D9026	GBX	8	0.04%	55,273	0.00%	6,909	154
POWERSHARES FTSE RAFI ASIA PAC EX-JAPN	PSRA	IE00B23D9463	GBX	1	0.01%	1,370	0.00%	1,370	107
POWERSHARES FTSE RAFI EUROPE FUND	PSRE	IE00B23D8X81	GBX	3	0.02%	21,672	0.00%	7,224	67
POWERSHARES FTSE RAFI US 1000 FUND	PSRF	IE00B23D8S39	GBX	1	0.01%	512	0.00%	512	109
POWERSHARES FTSE RAFI HONG KONG CHINA FD	PSRH	IE00B3BPCG45	GBX	2	0.01%	19,957	0.00%	9,978	122
POWERSHARES FTSE RAFI EMERGING MKTS FD	PSRM	IE00B23D9570	GBX	3	0.02%	230,537	0.02%	76,846	81
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	8	0.04%	47,651	0.00%	5,956	63
POWERSHARES FTSE RAFI ALL-WORLD 3000 FD	PSRW	IE00B23LNNQ02	GBX	6	0.03%	254,203	0.02%	42,367	119
PIMCO STERLING SHORT MATURITY SOURCE ETF	QUID	IE00B622SG73	GBP	69	0.38%	615,936	0.04%	8,927	12
RBS MA LEVDAX X2 MONTHLY INDEX ETF	RDEL	LU0562665348	GBP	8	0.04%	39,150	0.00%	4,894	333
RDX SOURCE ETF	RDXS	IE00B5NDLN01	USD	29	0.16%	7,107,733	0.46%	245,094	68
RBS MARKET ACCESS JIM ROGERS INTCOM IDX	RICI	LU0249326488	GBP	2	0.01%	29,274	0.00%	14,637	82
RBS MARKET ACCESS RICM INDEX FUND	RICM	LU0259320728	GBP	1	0.01%	1,613	0.00%	1,613	29
ETFX RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	4	0.02%	24,327	0.00%	6,082	39
ETFX RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	1	0.01%	82	0.00%	82	52
RBS MA LEV FTSE 100 MONTHLY INDEX ETF	RUKL	LU0562666072	GBP	5	0.03%	186,590	0.01%	37,390	42
RBS MA SH FTSE 100 MONTHLY INDEX ETF	RUKS	LU0562666155	GBP	6	0.03%	63,698	0.00%	10,616	36
ISHARES MSCI RUSSIA CAPPED SWAP £	RUSS	IE00B3Y06D14	GBX	52	0.29%	8,100,432	0.53%	155,778	103
FTSE 250 SOURCE ETF	S250	IE00B605WV01	GBX	2	0.01%	1,331,955	0.09%	665,978	65
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	19	0.11%	503,256	0.03%	26,487	31
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	12	0.07%	1,036,373	0.07%	86,395	34
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	12	0.07%	2,357,336	0.15%	196,445	86
ISHARES BARCAP EURO CORP BOND 1-5£	SE15	IE00B4L60045	GBP	1	0.01%	43,540	0.00%	43,540	38
ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	27	0.15%	767,524	0.05%	28,427	129
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	12	0.07%	3,603,042	0.23%	300,253	81
ISHARES JPMORGAN USD EMERGING MKTS BONDE	SEMB	IE00B2NPKV68	GBX	65	0.36%	967,207	0.06%	14,877	48
ISHARES BARC CAP EMG MKT LOC GVT £	SEML	IE00B5M4WH52	GBP	34	0.19%	559,343	0.04%	16,451	731
ISHARES MSCI EMERGING MARKETS SMALLCAP £	SEMS	IE00B3F81G20	GBX	11	0.06%	1,091,030	0.07%	99,185	85
ETFX DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QNJ141	EUR	4	0.02%	7,813	0.00%	1,953	155

Exchange Traded Funds

Weekly Statistics - 26 September 2011 to 30 September 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES EURO STOXX 50 (ACC)E	SEUA	IE00B4L5YV07	GBX	12	0.07%	382,072	0.02%	31,839	52
ISHARES BARCAP GLOBAL INFLATION-LINK BDE	SGIL	IE00B3B8P114	GBP	84	0.47%	2,073,933	0.14%	24,690	46
ISHARES CITIGROUP GLOBAL GOVERNMENT BD £	SGLO	IE00B3F81K65	GBP	24	0.13%	347,093	0.02%	14,462	35
ETFX DAXGLOBAL SHIPPING FUND £	SHPP	IE00B3C8MS80	GBX	2	0.01%	1,972	0.00%	986	202
ISHARES MARKIT IBOXX EUR HIGH YIELD BD £	SHYG	IE00B66F4759	GBP	23	0.13%	1,709,860	0.11%	74,342	61
ISHARES MARKIT IBOXX \$ HIGH YIELD BOND	SHYU	IE00B4PY7Y77	GBP	39	0.22%	1,555,870	0.10%	39,894	130
ISHARES MSCI JAPAN (ACC)	SJPA	IE00B4L5YX21	GBX	10	0.06%	500,315	0.03%	50,032	58
ISHARES MARKIT IBOXX £ CORPORATE BOND	SLXX	IE00B00FV011	GBP	355	1.97%	19,690,126	1.28%	55,465	32
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	3	0.02%	847,003	0.06%	282,334	28
S&P COMMODITY PRODUCERS AGRIBUSINESS	SPAG	IE00B6R52143	GBX	1	0.01%	44,805	0.00%	44,805	198
S&P COMMODITY PRODUCERS GOLD	SPGP	IE00B6R52036	GBX	17	0.39%	4,658,920	0.30%	65,619	2668
ISHARES MSCI POLAND £	SPOL	IE00B4M7GH52	GBX	74	0.08%	1,456,765	0.09%	104,055	126
ISHARES MSCI PACIFIC EX-JAPAN £	SPXJ	IE00B4WXJD03	GBX	24	0.13%	1,474,519	0.10%	61,438	60
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	9	0.05%	5,341,147	0.35%	593,461	22
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	2	0.01%	15,085	0.00%	7,543	45
ISHARES MARKIT IBOXX CORP BOND EX-FIN	SSXF	IE00B4L60H17	EUR	1	0.01%	77,875	0.01%	77,875	23
ETFX DAXGLOBAL STEEL FUND	STEE	IE00B3CNJ002	USD	2	0.01%	75,256	0.00%	37,628	182
ETFX DAXGLOBAL STEEL FUND £	STEP	IE00B3CNJ002	GBX	6	0.03%	116,088	0.01%	19,348	166
ETFX FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	357	1.98%	18,018,976	1.17%	50,473	38
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	37	0.20%	765,187	0.05%	20,681	46
ISHARES FTSE DEVELOPED WORLD EX-UK £	SWXU	IE00B4WXJF27	GBX	9	0.05%	84,382	0.01%	9,376	44
ISHARES MSCI EUROPE EX-EMU £	SXMU	IE00B4WXJC95	GBX	2	0.01%	571,397	0.04%	285,698	21
SPDR BARCAP STERLING AGGREGATE BOND ETF	UKAG	IE00B3T8LK23	GBP	2	0.01%	314,100	0.02%	157,050	92
LYXOR ETF IBOXX \$ TREASURIES 10Y+	US10	FR0010961003	USD	9	0.05%	1,697,155	0.11%	188,573	217
LYXOR ETF IBOXX \$ TREASURIES 1-3Y	US13	FR0010960955	USD	3	0.02%	38,762	0.00%	12,921	4
ETFX STOXX 600 UTILITIES FUND	UTIL	IE00B3CNH956	EUR	1	0.01%	15,629	0.00%	15,629	41
S&P 500 VIX SOURCE ETF	VIXS	IE00B46HPB89	USD	115	0.64%	6,312,015	0.41%	54,887	113
NOMURA VOLTAGE MID-TERM SOURCE ETF	VOLT	IE00B3LK4075	USD	3	0.02%	173,510	0.01%	57,837	41
ETFX-BOFAML IVSTOXX ETF	VSTX	IE00B3T1VR88	EUR	22	0.12%	3,033,487	0.20%	137,886	301
ETFX S-NETWORK GLOBAL £	WATP	IE00B3CNHB79	GBX	3	0.02%	7,045	0.00%	2,348	131
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	24	0.13%	192,725	0.01%	8,030	212
STOXX EUR 600 OPTIMISED BANKS SOURCE ETF	X7PS	IE00B5MTWD60	EUR	3	0.02%	25,316,041	1.65%	8,438,680	29
DB X-TRACKERS MSCI AC ASIA EX JAPAN £	XAHG	LU0592215825	GBX	1	0.01%	3,804	0.00%	3,804	104
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	75	0.42%	2,079,323	0.14%	27,724	48
DB X-TRACKERS S&P/ASX 200 ETF	X AUS	LU0328474803	GBX	6	0.03%	392,827	0.03%	65,471	35
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	38	0.21%	2,333,528	0.15%	61,409	54
MSCI AC ASIA EX JAPAN TRN INDEX ETF £	XAXJ	LU0322252171	GBX	145	0.80%	1,796,618	0.12%	12,390	58
DBX DBLCI - OY BALANCED ETF	XBCU	LU0460391732	USD	10	0.06%	981,418	0.06%	98,142	48
DB X-TRACKERS MSCI BRIC TRN IDX ETF £	XBRI	LU0589685956	GBX	1	0.01%	117,481	0.01%	117,481	70
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBR5	LU0412624354	GBX	11	0.06%	62,107	0.00%	5,646	67
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBUI	LU0321464223	GBX	8	0.04%	460,170	0.03%	57,521	40
IBOXX £ GILTS TOTAL RETURN INDEX ETF	XBUT	LU0321464066	GBX	8	0.04%	225,239	0.01%	28,155	27
CAC 40 SHORT DAILY ETF	XC4S	LU0322251280	GBX	38	0.21%	1,878,772	0.12%	49,441	23
MSCI CANADA TRN INDEX ETF (USD)USD	XCAD	LU0476289540	USD	3	0.02%	172,190	0.01%	57,397	130
MSCI CANADA TRN INDEX ETF (USD)GBP	XCAN	LU0476289540	GBX	1	0.01%	78,279	0.01%	78,279	130
DB X-TRACKERS CURRENCY RETURNS ETF £ 3C	XCRG	LU0511381559	GBX	1	0.01%	5,754	0.00%	5,754	41
MSCI MALAYSIA TRN IDX ETF\$	XCS3	LU0514694370	USD	8	0.04%	734,224	0.05%	91,778	80
MSCI THAILAND TRN IDX ETF\$	XCS4	LU0514694701	USD	15	0.08%	1,024,602	0.07%	68,307	89
MSCI INDIA TRN IDX ETF\$	XCS5	LU0514695187	USD	18	0.10%	1,031,503	0.07%	57,306	87
MSCI CHINA TRN IDX ETF\$	XCS6	LU0514695690	USD	7	0.04%	433,209	0.03%	61,887	74
MSCI MALAYSIA TRN INDEX ETF	XCX3	LU0514694370	GBX	4	0.02%	215,870	0.01%	53,967	78
MSCI THAILAND TRN INDEX ETF	XCX4	LU0514694701	GBX	5	0.03%	458,500	0.03%	91,700	86
MSCI INDIA TRN INDEX ETF	XCX5	LU0514695187	GBX	6	0.03%	119,055	0.01%	19,843	93
MSCI CHINA TRN INDEX ETF	XCX6	LU0514695690	GBX	7	0.04%	376,902	0.02%	53,843	66
DB X-TRACKERS EURO STOXX SEL.DIV30ETF	XD3E	LU0292095535	GBX	1	0.01%	5,461	0.00%	5,461	55
DBLCI OY BALANCED ETF (£)	XDBC	LU0292106167	GBX	21	0.12%	1,019,065	0.07%	48,527	199
DBLCI OY BALANCED ETF	XDBD	LU0292106167	USD	9	0.05%	12,471,602	0.81%	1,385,734	111
DB X-TRACKERS DBLCI OY BALANCED ETF	XDBG	LU0460391906	GBX	12	0.07%	1,995,598	0.13%	166,300	72
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP	XEDS	LU0417510616	GBX	25	0.14%	916,019	0.06%	36,641	505
DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP	XEL2	LU0411077828	GBX	12	0.07%	133,019	0.01%	11,085	555
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XEMD	LU0518622286	USD	28	0.16%	2,517,835	0.16%	89,923	225
EONIA TOTAL RETURN INDEX ETF 2C	XEO2	LU0378820202	GBX	1	0.01%	24,378	0.00%	24,378	25
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	24	0.13%	1,142,694	0.07%	47,612	41
MSCI EMERGING MKT SHORT DAILY INDEX ETF	XESG	LU0518622286	GBX	21	0.12%	5,848,431	0.38%	278,497	115
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	30	0.17%	1,665,362	0.11%	55,512	41
MSCI EUROPE MID CAP TRN INDEX ETF	XEUM	LU0322253732	GBX	99	0.55%	1,220,448	0.08%	12,328	75
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	51	0.28%	379,162	0.02%	7,435	104
DB X-TRACKERS £ MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	17	0.09%	225,751	0.01%	13,279	2
DJ STOXX GLOBAL SELECT DIV 100 ETF \$	XGDD	LU0292096186	USD	3	0.02%	16,145	0.00%	5,382	47
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF\$	XGID	LU0322253229	USD	1	0.01%	14,816	0.00%	14,816	64
IBOXX EURO SOVEREIGNS EU ZONE TR IDX ETF	XGLE	LU0290355717	EUR	2	0.01%	1,206,134	0.08%	603,067	26
DB FTSE EPRA/NAREIT GBL RL EST	XGLR	LU0489337005	GBX	1	0.01%	18,371	0.00%	18,371	88
DB X-TRACKERS STOXX GLBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	6	0.03%	43,719	0.00%	7,287	49
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	27	0.15%	1,812,062	0.12%	67,113	267
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	7	0.04%	274,824	0.02%	39,261	68
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	6	0.03%	175,330	0.01%	29,222	63
DBX MSCI INDONESIA TRN INDEX ETF	XIDD	LU0476289623	USD	8	0.04%	688,908	0.04%	86,114	132
DJ STOXX 600 IND GOODS SHORT DAILY ETF	XIGS	LU0412624511	GBX	2	0.01%	177,924	0.01%	88,962	55
DJ ISLAMIC MARKET TITANS 100(SM) ETF	XIMT	LU0328475529	GBX	10	0.06%	895,339	0.06%	89,534	91
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	69	0.38%	2,672,523	0.17%	38,732	68
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	103	0.57%	4,303,592	0.28%	41,782	70
MATERIALS S&P US SEL SECTOR SOURCE ETF	XLBS	IE00B3XM3R14	USD	6	0.03%	370,853	0.02%	61,809	115
LEVDEX ETF GBP	XLDX	LU0411075376	GBX	24	0.13%	458,802	0.03%	19,117	138
ENERGY S&P US SEL SECTOR SOURCE ETF	XLES	IE00B435CG94	USD	8	0.04%	349,228	0.02%	43,653	116
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B42Q4896	USD	7	0.04%	37,239	0.00%	5,320	118
INDUSTRIALS S&P US SEL SECTOR SOURCE ETF	XLIS	IE00B3YC1100	USD	4	0.02%	178,660	0.01%	44,665	115
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	13	0.07%	5,229,895	0.34%	402,300	357
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	8	0.04%	72,069	0.00%	9,009	78
CONS STAPLE S&P US SEL SECTOR SOURCE ETF	XLPS	IE00B435BG20	USD	7	0.04%	258,399	0.02%	36,914	115
HEALTH CARE S&P US SEL SECTOR SOURCE ETF	XLVS	IE00B3WMTM43	USD	11	0.06%	3,128,912	0.20%	284,447	113
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	65	0.36%	2,575,523	0.17%	39,623	48
DB X-TRACKERS MSCI EFMAFRICA T50 TRNETF	XMAF	LU0592217524	USD	10	0.06%	607,650	0.04%	60,765	72
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	66	0.37%	2,481,200	0.16%	37,594	48
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	230	1.27%	6,659,345	0.43%	28,954	45
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	245	1.36%	7,462,314	0.49%	30,458	47

Exchange Traded Funds

Weekly Statistics - 26 September 2011 to 30 September 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
DB X-TRACKERS FTSE 250 ETF	XMCC	LU0292097317	GBX	15	0.08%	246,260	0.02%	16,417	103
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMED	LU0274209237	USD	2	0.01%	131,046	0.01%	65,523	43
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	256	1.42%	8,785,545	0.57%	34,319	46
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	1	0.01%	12,549	0.00%	12,549	127
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMEU	LU0274209237	GBX	3	0.02%	42,615	0.00%	14,205	47
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	6	0.03%	27,794	0.00%	4,632	126
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	44	0.24%	11,300,277	0.74%	256,824	69
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	123	0.68%	7,049,658	0.46%	57,314	28
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	140	0.78%	4,989,926	0.33%	35,642	67
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	181	1.00%	7,614,288	0.50%	42,068	62
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	128	0.71%	7,534,591	0.49%	58,864	43
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	100	0.55%	2,970,773	0.19%	29,708	60
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	52	0.29%	3,411,368	0.22%	65,603	56
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	26	0.14%	1,626,554	0.11%	62,560	121
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	62	0.34%	2,163,143	0.14%	34,889	52
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	18	0.10%	4,265,306	0.28%	236,961	22
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	27	0.15%	386,432	0.03%	14,312	46
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	61	0.34%	28,198,243	1.84%	462,266	16
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	28	0.16%	12,031,373	0.78%	429,692	16
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	18	0.10%	2,701,423	0.18%	150,079	52
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	26	0.14%	1,448,054	0.09%	55,694	54
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	7	0.04%	817,688	0.05%	116,813	40
MSCI PACIFIC EX JAPAN TRN INDEX ETF £	XPXJ	LU0322252338	GBX	6	0.03%	479,718	0.03%	79,953	39
DB X-TRACKERS RUSSELL MIDCAP INDEX ETF	XRMD	LU0592217953	GBX	1	0.01%	65,780	0.00%	65,780	47
RUSSELL 2000 ETF	XRU2	LU0322248658	GBX	10	0.06%	571,819	0.04%	57,182	44
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	13	0.07%	8,620,774	0.56%	663,136	35
S&P 500 2X LEVERAGED INDEX ETF(USD)USD	XS2D	LU0411078552	USD	3	0.02%	84,040	0.01%	28,013	103
STOXX 600 UTILITIES	XS6R	LU0292104899	GBX	13	0.07%	248,464	0.02%	19,113	65
STOXX 600 BANKS	XS7R	LU0292103651	GBX	7	0.04%	1,058,216	0.07%	151,174	63
STOXX 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	40	0.22%	1,396,036	0.09%	34,901	60
STOXX 600 TECHNOLOGY	XS8R	LU0292104469	GBX	3	0.02%	9,310	0.00%	3,103	73
SHORTDAX X2 ETF(EUR)GBP	XSD2	LU0411075020	GBX	24	0.13%	973,495	0.06%	40,562	173
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	8	0.04%	39,033	0.00%	4,879	60
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	36	0.20%	3,756,229	0.24%	104,340	35
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	4	0.02%	263,300	0.02%	65,825	62
STOXX 600 OIL & GAS SHORT DAILY ETF	XSES	LU0322249623	GBX	2	0.01%	22,362	0.00%	11,181	61
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	5	0.03%	58,542	0.00%	11,708	87
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	3	0.02%	21,501	0.00%	7,167	93
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	5	0.03%	105,174	0.01%	21,035	60
S&P EUROPE 350 SHARIAH ETF	XSHI	LU0328475107	GBX	13	0.07%	399,379	0.03%	30,721	524
S&P JAPAN 500 SHARIAH ETF	XSHJ	LU0328475289	GBX	13	0.07%	815,206	0.05%	62,708	48
S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	5	0.03%	667,880	0.04%	133,576	43
STOXX 600 INSURANCE	XSIR	LU0292105193	GBX	23	0.13%	209,227	0.01%	9,097	62
DJ STOXX 600 INSURANCE SHORT DAILY ETF	XSIS	LU0412624602	GBX	4	0.02%	512,775	0.03%	128,194	58
STOXX 600 TELECOMS SHORT DAILY ETF	XSKS	LU0322250126	GBX	1	0.01%	8,583	0.00%	8,583	55
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	4	0.02%	36,296	0.00%	9,074	94
S&P 500 INVERSE DAILY ETF	XSPD	LU0322251520	USD	15	0.08%	4,874,681	0.32%	324,979	32
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	73	0.40%	1,197,333	0.08%	16,402	77
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	31	0.17%	1,438,835	0.09%	46,414	40
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	12	0.07%	370,582	0.02%	30,882	19
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	5	0.03%	211,828	0.01%	42,366	27
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	69	0.38%	8,012,028	0.52%	116,116	19
STOXX 600 ETF	XSX6	LU0328475792	GBX	6	0.03%	98,261	0.01%	16,377	57
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT21	LU0411078636	GBX	10	0.06%	596,723	0.04%	59,672	95
S&P 500 2X INVERSE INDEX ETF(USD)USD	XT2D	LU0411078636	USD	14	0.08%	624,469	0.04%	44,605	101
DBX2 UK GILTS SHORT DAILY ETF	XUGS	LU0429459430	GBX	9	0.05%	132,020	0.01%	14,669	30
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	3	0.02%	1,028,675	0.07%	342,892	49
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	261	1.45%	16,267,636	1.06%	62,328	15
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	1537	8.51%	8,289,101	0.54%	5,393	8
FTSE100 LEVERAGED ETF GBP	XUL2	LU0412625088	GBX	4	0.02%	19,981	0.00%	4,995	176
DB X-TRACK. FTSE 100 SPR SHRT DAILY ETF	XULS	LU0412624941	GBX	32	0.18%	273,848	0.02%	8,558	376
DB X-TRACKERS \$ MONEY MKT ETF CAP	XUSD	LU0356591882	USD	11	0.06%	715,465	0.05%	65,042	5
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	1	0.01%	55,877	0.00%	55,877	20
DBX2 US TREASURIES SHORT DAILY ETF	XUTS	LU0429458622	USD	5	0.03%	40,916	0.00%	8,183	21
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	51	0.28%	489,562	0.03%	9,599	211
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWHD	LU0540980223	USD	2	0.01%	5,686	0.00%	2,843	73
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWND	LU0540980496	USD	4	0.02%	37,113	0.00%	9,278	68
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSD	LU0540980066	USD	1	0.01%	1,895	0.00%	1,895	127
DB X-TRACKERS MSCI WHEALTHTRN ETF	XWSH	LU0540980223	GBX	7	0.04%	106,936	0.01%	15,277	67
DB X-TRACKERS MSCI W MATTRN ETF	XWSM	LU0540980819	GBX	2	0.01%	6,992	0.00%	3,496	71
DB X-TRACKERS MSCIWINFOTECHTRN ETF	XWSN	LU0540980496	GBX	11	0.06%	337,654	0.02%	30,696	71
DB X-TRACKERS MSCI WCONSTAPTRN ETF	XWSS	LU0540980066	GBX	9	0.05%	149,226	0.01%	16,581	81
DB X-TRACKERS MSCIWTELECSVCTRN ETF	XWST	LU0540980579	GBX	7	0.04%	112,819	0.01%	16,117	100
DB X-TRACKERS MSCI W UTILTRN ETF	XWSU	LU0540980652	GBX	4	0.02%	86,739	0.01%	21,685	68
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	20	0.11%	455,802	0.03%	22,790	59
DB X-TRACKERS FTSE CHINA 25 ETF	XX2S	LU0292109856	GBX	244	1.35%	1,479,915	0.10%	6,065	50
DB X-TRACKERS FTSE CHINA 25 ETF \$	XX2D	LU0292109856	USD	108	0.60%	1,416,984	0.09%	13,120	49
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	18	0.10%	90,708	0.01%	5,039	66

Exchange Traded Commodities

Weekly Statistics - 26 September 2011 to 30 September 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS AGRICULTURE £ DJ-UBSCI	AGAP	GB00B15KYH63	GBX	70	0.67%	1,760,331	0.21%	25,148	63
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	30	0.29%	3,239,219	0.39%	107,974	36
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	1	0.01%	559	0.00%	559	880
UBS ETC(UBS BBG CMCI AGRI IDX)USD	AGRY	CH0106364364	USD	1	0.01%	171,916	0.02%	171,916	160
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	212	2.03%	144,057,194	17.47%	679,515	35
ETFS ALL COMMODITIES £ DJ-UBSCI	AIGC	GB00B15KY989	USD	191	1.83%	8,397,032	1.02%	43,964	27
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	13	0.12%	4,749,165	0.58%	365,320	17
ETFS GRAINS £ DJ-UBSCI	AIGG	GB00B15KYL00	USD	25	0.24%	501,217	0.06%	20,049	107
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	34	0.33%	12,576,085	1.53%	369,885	36
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	5	0.05%	154,400	0.02%	30,880	49
ETFS PETROLEUM DJ-UBSCI	AIGO	GB00B15KYC19	USD	4	0.04%	516,064	0.06%	129,016	15
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	38	0.36%	13,652,103	1.66%	359,266	23
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	10	0.10%	320,808	0.04%	32,081	37
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	36	0.34%	2,426,814	0.29%	67,411	53
ETFS LONG AUD SHORT USD £	AUDP	JE00B68GQH02	GBX	1	0.01%	367	0.00%	367	23
ETFS SHORT AUD LONG GBP	AUGB	JE00B3WMCJ71	GBX	10	0.10%	96,386	0.01%	9,639	20
ETFS 3X LONG AUD SHORT GBP	AUP3	JE00B3T7LF46	GBX	2	0.02%	19,865	0.00%	9,933	34
ETFS GOLD	BULL	GB00B15KXX56	USD	97	0.93%	5,714,808	0.69%	58,916	26
ETFS GOLD £	BULP	GB00B15KXX56	GBX	118	1.13%	1,936,959	0.23%	16,415	40
ETFS LONG CAD SHORT USD £	CADP	JE00B68GRL13	GBX	2	0.02%	4,774	0.00%	2,387	22
ETFS CARBON SECURITIES GBP	CARP	JE00B3CG6315	GBX	1	0.01%	2,181	0.00%	2,181	283
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	7	0.07%	294,179	0.04%	42,026	30
ETFS LONG CHF SHORT USD £	CHFP	JE00B68GVR52	GBX	3	0.03%	15,196	0.00%	5,065	23
ETFS SHORT CHF LONG GBP	CHGB	JE00B3NKM36	GBX	3	0.03%	3,317	0.00%	1,106	21
ETFS COCOA	COCO	JE00B2QXZK10	USD	7	0.07%	54,547	0.01%	7,792	115
ETFS COFFEE	COFF	GB00B15KXP72	USD	15	0.14%	436,202	0.05%	29,080	86
ETFS COPPER	COPA	GB00B15KXQ89	USD	197	1.88%	20,244,302	2.46%	102,763	16
ETFS CORN	CORN	GB00B15KXS04	USD	118	1.13%	15,156,166	1.84%	128,442	49
ETFS COTTON	COTN	GB00B15KXT11	USD	22	0.21%	590,243	0.07%	26,829	87
ETFS CRUDE OIL	CRUD	GB00B15KXV33	USD	130	1.24%	10,949,980	1.33%	84,231	18
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24DM55	USD	2	0.02%	82,348	0.01%	41,174	75
UBS ETC(UBS BBG CMCI ENERGY IDX)USD	ENER	CH0106338160	USD	1	0.01%	204,837	0.02%	204,837	85
ETFS 3X LONG EUR SHORT GBP	EUP3	JE00B3VDN05	GBX	5	0.05%	88,906	0.01%	17,781	42
ETFS LONG EUR SHORT USD £	EURP	JE00B68GS416	GBX	1	0.01%	2,897	0.00%	2,897	22
ETFS FORWARD EX-ENERGY DJ-UBSCI-F3	EXEF	JE00B24DM86	USD	1	0.01%	101,491	0.01%	101,491	340
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	17	0.16%	515,787	0.06%	30,340	558
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	95	0.91%	18,777,246	2.28%	197,655	124
ETFS CRUDE OIL FORWARD	FCRU	JE00B24DLX86	USD	18	0.17%	3,022,820	0.37%	167,934	33
ETFS FORWARD INDUSTRIAL METALS DJUBSCIF3	FIND	JE00B24DMJ18	USD	3	0.03%	102,138	0.01%	34,046	60
UBS ETC(UBS BBG CMCI FOOD IDX)GBP	FOOG	CH0106384222	GBP	2	0.02%	17,839	0.00%	8,919	155
ETFS FORWARD PETROLEUM DJ-UBSCI-F3	FPET	JE00B24DMF79	USD	1	0.01%	4,558	0.00%	4,558	124
ETFS LONG AUD SHORT GBP	GBAU	JE00B3S7BB10	GBX	3	0.03%	479,352	0.06%	159,784	19
ETFS LONG CAD SHORT GBP	GBCA	JE00B3X07W84	GBX	2	0.02%	20,007	0.00%	10,003	20
ETFS LONG CHF SHORT GBP	GBCH	JE00B3SX3R93	GBX	15	0.14%	329,042	0.04%	21,936	19
ETFS LONG JPY SHORT GBP	GBJP	JE00B3XR4V72	GBX	5	0.05%	12,641	0.00%	2,528	20
ETFS LONG NOK SHORT GBP	GBNO	JE00B3S5RB71	GBX	6	0.06%	70,771	0.01%	11,795	28
ETFS LONG NZD SHORT GBP	GBNZ	JE00B45W1502	GBX	3	0.03%	488,185	0.06%	162,728	24
ETFS LONG GBP SHORT USD £	GBPP	JE00B68GR111	GBX	2	0.02%	46,498	0.01%	23,249	21
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	894	8.55%	108,067,069	13.11%	120,880	13
ETFS LONG SEK SHORT GBP	GBSK	JE00B3RKLW80	GBX	6	0.06%	631,708	0.08%	105,285	28
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	184	1.76%	12,612,267	1.53%	68,545	29
ETFS LONG USD SHORT GBP	GBUS	JE00B3WPFZ34	GBX	4	0.04%	51,495	0.01%	12,874	20
ETFS FORWARD GRAINS DJ-UBSCI-F3	GRAF	JE00B24DMN53	USD	9	0.09%	1,485,505	0.18%	165,056	929
ETFS HEATING OIL	HEAT	GB00B15KXY63	USD	19	0.18%	1,130,937	0.14%	59,523	24
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	46	0.44%	940,683	0.11%	20,450	57
ISHARES PHYSICAL GOLD ETC	IGLN	IE00B4ND3602	USD	62	0.59%	6,263,445	0.76%	101,023	31
ISHARES PHYSICAL PALLADIUM ETC	IPDM	IE00B4556L06	USD	11	0.11%	1,269,267	0.15%	115,388	67
ISHARES PHYSICAL PLATINUM ETC	IPLT	IE00B4LHWP62	USD	6	0.06%	199,370	0.02%	33,288	52
ISHARES PHYSICAL SILVER ETC	ISLN	IE00B4NCWG09	USD	41	0.39%	1,898,153	0.23%	46,296	165
ETFS SHORT JPY LONG GBP	JPGB	JE00B3QBQJ84	GBX	6	0.06%	38,436	0.00%	6,406	19
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	5	0.05%	67,397	0.01%	13,479	1076
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFW571	USD	12	0.11%	34,369	0.00%	2,864	218
ETFS 3X LONG AUD SHORT USD	LAU3	JE00B3W2CR59	USD	2	0.02%	42,403	0.01%	21,201	40
ETFS LONG AUD SHORT USD	LAUD	JE00B68GQH02	USD	5	0.05%	542,348	0.07%	108,470	21
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	333	3.18%	8,845,793	1.07%	26,564	47
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	9	0.09%	41,990	0.01%	4,666	137
ETFS LONG CHF SHORT USD	LCHF	JE00B68GVR52	USD	3	0.03%	145,101	0.02%	48,367	20
ETFS LONG CNY SHORT USD £	LCNP	JE00B6822V48	GBX	1	0.01%	1,985	0.00%	1,985	78
ETFS LONG CNY SHORT USD	LCNY	JE00B6822V48	USD	3	0.03%	9,628	0.00%	3,209	79
ETFS LEVERAGED COCOA	LCOC	JE00B2NFW803	USD	10	0.10%	45,083	0.01%	4,508	159
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	260	2.49%	1,916,907	0.23%	7,373	33
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	24	0.23%	422,038	0.05%	17,585	168
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	15	0.14%	89,361	0.01%	5,957	137
ETFS LEAD	LEED	JE00B2QY0436	USD	2	0.02%	27,595	0.00%	13,797	192
ETFS 3X LONG EUR SHORT USD	LEU3	JE00B3Y5F176	USD	2	0.02%	11,500	0.00%	5,750	94
ETFS LEVERAGED GASOLINE	LGAS	JE00B2NFTK88	USD	10	0.10%	341,948	0.04%	34,195	57
ETFS 3X LONG GBP SHORT USD	LGB3	JE00B3SFBZ51	USD	1	0.01%	2,854	0.00%	2,854	43
ETFS LONG GBP SHORT USD	LGBP	JE00B68GR111	USD	3	0.03%	197,862	0.02%	65,954	22
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	1	0.01%	49,653	0.01%	49,653	1076
ETFS LEVERAGED HEATING OIL	LHEA	JE00B2NFTM03	USD	5	0.05%	88,896	0.01%	17,779	49
ETFS LEVERAGED INDUSTRIAL METAL DJ-UBSCI	LIME	JE00B2NFW688	USD	23	0.22%	182,470	0.02%	7,933	95
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	6	0.06%	15,293	0.00%	2,549	3709
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	3	0.03%	79,793	0.01%	26,598	217
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	166	1.59%	1,555,971	0.19%	9,373	81
ETFS LEVERAGED NICKEL	LNKJ	JE00B2NFTR57	USD	14	0.13%	163,670	0.02%	11,691	367
ETFS LONG NOK SHORT USD	LNOK	JE00B68GTQ08	USD	3	0.03%	231,627	0.03%	77,209	29
ETFS LEVERAGED ENERGY DJ-UBSCI	LNRG	JE00B2NFT534	USD	1	0.01%	6,066	0.00%	6,066	27
ETFS LONG NZD SHORT USD	LNZD	JE00B68GT711	USD	3	0.03%	322,255	0.04%	107,418	24
ETFS LEVERAGED CRUDE OIL	LOIL	JE00B2NFTJ73	USD	416	3.98%	10,916,322	1.32%	26,241	27
ETFS LEVERAGED PETROLEUM DJ-UBSCI	LPET	JE00B2NFT971	USD	1	0.01%	736	0.00%	736	42
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFW134	USD	31	0.30%	327,559	0.04%	10,566	86
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFW795	USD	23	0.22%	1,253,267	0.15%	54,490	53
ETFS LONG SEK SHORT USD	LSEK	JE00B68GV642	USD	3	0.03%	297,233	0.04%	99,078	28
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	719	6.88%	20,787,290	2.52%	28,911	100
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	9	0.09%	147,362	0.02%	16,374	584

Exchange Traded Commodities

Weekly Statistics - 26 September 2011 to 30 September 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	27	0.26%	1,081,463	0.13%	40,054	151
ETFS LEVERAGED TIN	LTIM	JE00B2NFBV241	USD	10	0.10%	68,085	0.01%	6,808	6334
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	95	0.91%	997,458	0.12%	10,500	95
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	10	0.10%	49,374	0.01%	4,937	581
ETFS FORWARD NATURAL GAS	NGAF	JE00B24DM351	USD	2	0.02%	22,773	0.00%	11,386	66
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	477	4.56%	4,157,575	0.50%	8,716	32
ETFS NATURAL GAS £	NGSP	GB00B15KY104	GBX	23	0.22%	118,834	0.01%	5,167	63
ETFS NICKEL	NICK	GB00B15KY211	USD	28	0.27%	310,871	0.04%	11,103	55
ETFS LONG NOK SHORT USD £	NOKP	JE00B68GTQ08	GBX	2	0.02%	97,096	0.01%	48,548	33
ETFS LONG NZD SHORT USD £	NZDP	JE00B68GT711	GBX	2	0.02%	213,622	0.03%	106,811	32
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	96	0.92%	9,463,314	1.15%	98,576	17
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	11	0.11%	1,396,294	0.17%	126,936	31
ETFS BRENT 1MTH £	OLBP	GB00B0CTWC01	GBX	6	0.06%	27,085	0.00%	4,514	38
ETFS WTI 2MTH £	OLWP	GB00B0CTWK84	GBX	2	0.02%	10,168	0.00%	5,084	26
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	15	0.14%	1,898,067	0.23%	126,538	391
ETFS WTI 1YR	OSW1	JE00B1YPB605	USD	10	0.10%	824,888	0.10%	82,489	41
ETFS WTI 2YR	OSW2	JE00B1YPB712	USD	7	0.07%	17,551	0.00%	2,507	59
ETFS WTI 3YR	OSW3	JE00B1YPB936	USD	1	0.01%	26,431	0.00%	26,431	141
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	534	5.11%	29,368,456	3.56%	54,997	43
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	1714	16.39%	174,206,689	21.13%	101,638	12
ETFS PHYSICAL COPPER	PHCU	JE00B419CB89	USD	11	0.11%	63,869	0.01%	5,806	684
ETFS PHYSICAL GOLD £	PHGP	JE00B1VS3770	GBX	713	6.82%	55,191,936	6.69%	77,408	29
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	141	1.35%	8,593,873	1.04%	60,949	61
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	47	0.45%	1,295,273	0.16%	27,559	32
ETFS PHYSICAL PM BASKET £	PHPP	JE00B1VS3W29	GBX	51	0.49%	454,401	0.06%	8,910	34
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	363	3.47%	28,039,835	3.40%	77,245	26
ETFS PHYSICAL SILVER £	PHSP	JE00B1VS3333	GBX	516	4.93%	12,157,643	1.47%	23,561	57
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	14	0.13%	12,563,742	1.52%	897,410	165
ETFS 3X SHORT USD LONG GBP	PUS3	JE00B43NB445	GBX	2	0.02%	6,451	0.00%	3,225	42
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	18	0.17%	4,842,018	0.59%	269,001	23
ETFS SHORT AGRICULTURE DJ-UBSCI	SAGR	JE00B24DL056	USD	5	0.05%	23,033	0.00%	4,607	63
ETFS SHORT ALL COMMODITIES DJ-UBSCI	SALL	JE00B24DKT75	USD	29	0.28%	1,287,411	0.16%	44,393	41
ETFS SHORT ALUMINIUM	SALU	JE00B24DK211	USD	8	0.08%	108,869	0.01%	13,609	59
ETFS 3X SHORT AUD LONG GBP	SAP3	JE00B3WTTNN91	GBX	4	0.04%	38,053	0.00%	9,513	44
ETFS 3X SHORT AUD LONG USD	SAU3	JE00B3VCN170	USD	21	0.20%	1,382,968	0.17%	65,856	45
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	106	1.01%	3,083,083	0.37%	29,086	49
ETFS SHORT CAD LONG USD £	SCDP	JE00B68GS291	GBX	4	0.04%	41,330	0.01%	10,333	22
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	14	0.13%	80,362	0.01%	5,740	105
ETFS SHORT CHF LONG USD	SCHF	JE00B68GV776	USD	2	0.02%	12,735	0.00%	6,368	22
ETFS SHORT CHF LONG USD £	SCHP	JE00B68GV776	GBX	2	0.02%	42,800	0.01%	21,400	23
ETFS SHORT COCOA	SCOC	JE00B2NFT310	USD	3	0.03%	15,143	0.00%	5,048	120
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	245	2.34%	13,187,832	1.60%	53,828	21
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	32	0.31%	910,748	0.11%	28,461	594
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	33	0.32%	385,218	0.05%	11,673	111
ETFS LONG SEK SHORT USD £	SEKP	JE00B68GV642	GBX	1	0.01%	99,246	0.01%	99,246	33
ETFS 3X SHORT EUR LONG USD	SEU3	JE00B3N9C970	USD	53	0.51%	1,129,146	0.14%	21,305	36
ETFS SHORT EUR LONG USD £	SEUP	JE00B68GSM94	GBX	18	0.17%	281,254	0.03%	15,625	22
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	62	0.59%	15,549,891	1.89%	250,805	21
ETFS SHORT GASOLINE	SGAS	JE00B24DKB91	USD	7	0.07%	191,624	0.02%	27,375	29
ETFS 3X SHORT GBP LONG USD	SGB3	JE00B3XJ8K03	USD	10	0.10%	256,916	0.03%	25,692	40
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	4	0.04%	23,896	0.00%	5,974	21
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	90	0.86%	5,329,228	0.65%	59,214	33
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	314	3.00%	140,494,145	17.04%	447,434	12
ISHARES PHYSICAL GOLD ETC	SGLN	IE00B4ND3602	GBX	89	0.85%	3,361,393	0.41%	37,768	26
ETFS SHORT GRAINS DJ-UBSCI	SGRA	JE00B24DL387	USD	5	0.05%	9,573	0.00%	1,915	85
ETFS SHORT HEATING OIL	SHEA	JE00B24DKD16	USD	4	0.04%	18,760	0.00%	4,690	32
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	102	0.98%	2,285,098	0.28%	22,403	58
ETFS SHORT INR LONG USD	SINR	JE00B66M5T54	USD	2	0.02%	185,135	0.02%	92,568	101
ETFS 3X SHORT JPY LONG USD	SJP3	JE00B3WFFMB84	USD	4	0.04%	10,312	0.00%	2,578	79
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	4	0.04%	51,074	0.01%	12,769	22
ETFS SHORT SEK LONG GBP	SKGB	JE00B3TK4N26	GBX	1	0.01%	132,748	0.02%	132,748	29
ETFS SHORT LIVE CATTLE	SLCT	JE00B24DKG47	USD	2	0.02%	224,793	0.03%	112,396	54
ETFS SHORT LEAD	SLEA	JE00B2NFT088	USD	12	0.11%	99,173	0.01%	8,264	205
ETFS SHORT LIVESTOCK DJ-UBSCI	SLST	JE00B24DL270	USD	2	0.02%	199,679	0.02%	99,839	57
ETFS SILVER	SLVR	GB00B15KY328	USD	106	1.01%	4,676,975	0.57%	44,122	61
ETFS SHORT EX-ENERGY DJ-UBSCI	SNEY	JE00B24DKX12	USD	4	0.04%	19,392	0.00%	4,848	109
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	22	0.21%	1,390,955	0.17%	63,225	29
ETFS SHORT NICKEL	SNIK	JE00B24DKJ77	USD	8	0.08%	71,985	0.01%	8,998	115
ETFS SHORT NOK LONG USD	SNOK	JE00B68GTS22	USD	3	0.03%	270,360	0.03%	90,120	27
ETFS SHORT NOK LONG USD £	SNOP	JE00B68GTS22	GBX	4	0.04%	360,720	0.04%	90,180	32
ETFS SHORT ENERGY DJ-UBSCI	SNRG	JE00B24DKV97	USD	8	0.08%	915,453	0.11%	114,432	12
ETFS SHORT NZD LONG USD	SNZD	JE00B68GTN76	USD	4	0.04%	256,186	0.03%	64,046	29
ETFS SHORT NZD LONG USD £	SNZP	JE00B68GTN76	GBX	2	0.02%	162,468	0.02%	81,234	34
ETFS FORWARD SOFTS DJ-UBSCI-F3	SOFF	JE00B24DML30	USD	2	0.02%	27,653	0.00%	13,827	137
ETFS SHORT CRUDE OIL	SOIL	JE00B24DK975	USD	292	2.79%	18,741,976	2.27%	64,185	18
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	15	0.14%	868,684	0.11%	57,912	58
SOURCE PHYSICAL PALLADIUM P-ETC	SPAL	IE00B4LJS984	USD	3	0.03%	1,656,560	0.20%	552,217	75
ISHARES PHYSICAL PALLADIUM ETC	SPDM	IE00B4556L06	GBX	5	0.05%	20,433	0.00%	4,087	67
ETFS SHORT PETROLEUM DJ-UBSCI	SPET	JE00B24DKW05	USD	6	0.06%	29,501	0.00%	4,917	28
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	6	0.06%	62,928	0.01%	10,488	50
ISHARES PHYSICAL PLATINUM ETC	SPLT	IE00B4LHW62	GBX	2	0.02%	1,872	0.00%	936	54
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	8	0.08%	166,432	0.02%	20,804	64
SOURCE PHYSICAL PLATINUM P-ETC	SPPT	IE00B40QP990	USD	5	0.05%	529,763	0.06%	105,953	29
ETFS SHORT SEK LONG USD	SSEP	JE00B68GV865	USD	3	0.03%	263,651	0.03%	87,884	27
ETFS SHORT SEK LONG USD £	SSEP	JE00B68GV865	GBX	5	0.05%	437,181	0.05%	87,436	33
ETFS SHORT SOFTS DJ-AIGCI	SSFT	JE00B24DL163	USD	3	0.03%	24,846	0.00%	8,282	83
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	322	3.08%	12,739,611	1.55%	39,564	65
ISHARES PHYSICAL SILVER ETC	SSLN	IE00B4NCW009	GBX	132	1.26%	1,418,961	0.17%	10,750	46
SOURCE PHYSICAL SILVER P-ETC	SSLV	IE00B43VDT70	USD	8	0.08%	166,513	0.02%	20,814	72
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	4	0.04%	45,161	0.01%	11,290	49
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	42	0.40%	1,167,118	0.14%	27,789	111
ETFS SHORT SOYBEAN OIL	SSYO	JE00B24DKL99	USD	1	0.01%	11,376	0.00%	11,376	49
ETFS SUGAR	SUGA	GB00B15KY658	USD	35	0.33%	7,295,282	0.88%	208,437	72
ETFS 3X SHORT EUR LONG GBP	SUP3	JE00B3W0MY68	GBX	3	0.03%	21,918	0.00%	7,306	42
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	12	0.11%	1,525,619	0.19%	127,135	105

Exchange Traded Commodities

Weekly Statistics - 26 September 2011 to 30 September 2011



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS 3X SHORT JPY LONG GBP	SYP3	JE00B3TG7R50	GBX	2	0.02%	20,577	0.00%	10,289	45
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	15	0.14%	170,064	0.02%	11,338	108
ETFS TIN	TINM	JE00B2QY0H68	USD	2	0.02%	23,077	0.00%	11,538	271
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	9	0.09%	722,516	0.09%	80,280	24
ETFS SHORT EUR LONG GBP	URGB	JE00B45CYD99	GBX	1	0.01%	11,683	0.00%	11,683	20
ETFS SHORT GBP LONG USD £	USD2	JE00B68GRJ90	GBX	6	0.06%	191,574	0.02%	31,929	22
ETFS WHEAT	WEAT	GB00B15KY765	USD	186	1.78%	5,689,708	0.69%	30,590	51
DB NATURAL GAS BOOSTER ETC	XCT2	GB00B438CS06	USD	1	0.01%	42,354	0.01%	42,354	159
DB BRENT CRUDE OIL BOOSTER GBP HEDGD ETC	XCTO	GB00B68S6216	GBX	2	0.02%	61,742	0.01%	30,871	39
DB ETC S&P GSCI AGRI ETC SECS 30/04/60	XET5	GB00B3WP6619	USD	7	0.07%	514,309	0.06%	73,473	40
DB S&P GSCI AGRICULTURE ETC	XET6	GB00B3S0JK55	USD	7	0.07%	620,204	0.08%	88,601	93
DB S&P GSCI INDUSTRIAL METALS ETC	XET7	GB00B3YH0180	USD	14	0.13%	909,663	0.11%	64,976	210
DB S&P GSCI ENERGY ETC	XET8	GB00B455N087	USD	24	0.23%	1,715,513	0.21%	71,480	31
DB PHYSICAL GOLD ETC	XGLD	GB00B5840F36	USD	50	0.48%	3,378,021	0.41%	67,560	160
DB PHYSICAL GOLD ETC	XGLI	GB00B4XVS583	USD	7	0.07%	161,434	0.02%	23,062	87
DB PHYSICAL GOLD GBP HEDGED ETC	XGLS	GB00B68FL050	GBX	3	0.03%	78,425	0.01%	26,142	135
DB PHYSICAL PALLADIUM ETC	XPAL	GB00B5VYZ775	USD	1	0.01%	1,345	0.00%	1,345	205
DB PHYSICAL PLATINIUM ETC	XPPL	GB00B57GJC05	USD	1	0.01%	3,341	0.00%	3,341	241
DB PHYSICAL RHODIUM ETC	XRHO	GB00B684MW17	USD	9	0.09%	82,875	0.01%	9,208	348
DB PHYSICAL SILVER GBP HEDGED ETC	XSIH	GB00B65S8K69	GBX	3	0.03%	10,870	0.00%	3,623	462
DB PHYSICAL SILVER ETC	XSIL	GB00B57Y9462	USD	26	0.25%	5,909,052	0.72%	227,271	136
DB ETC URANIUM ETC SECURITIES 09/12/60	XURA	GB00B4JYWW66	USD	5	0.05%	45,783	0.01%	9,157	1664
ETFS ZINC	ZINC	GB00B15KY872	USD	29	0.28%	587,945	0.07%	20,274	42

Exchange Traded Notes

Weekly Statistics - 26 September 2011 to 30 September 2011



London
Stock Exchange

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	2	3.70%	112,104	3.29%	56,052	456.7976
ETN ON SPGS COPPER ER	COPG	JE00B60J5R06	GBP	1	1.85%	1,974	0.06%	1,974	24.6158
ETN ON SPGS NATGAS ER	GASG	JE00B5PD7P29	GBP	1	1.85%	498	0.01%	498	93.1476
ETN ON GOLD SPOT	GOLE	JE00B5PSMK77	EUR	2	3.70%	420,530	12.35%	210,265	19.7251
ETN ON GOLD SPOT	GOLG	JE00B3PMLY21	GBP	9	16.67%	633,483	18.61%	70,387	370.3419
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	19	35.19%	1,764,149	51.82%	92,850	78.1261
ETN ON SILVER SPOT	SLVG	JE00B3Q4K286	GBP	3	5.56%	13,242	0.39%	4,414	25.5331
IPATH VSTOXX SHORT TERM FUTURES ETN	VSXG	DE000BC2KTT9	GBX	2	3.70%	232,705	6.84%	116,353	336.5179
IPATH VSTOXX SHORT TERM FUTURES ETN(EUR)	VSXX	DE000BC2KTT9	EUR	5	9.26%	75,101	2.21%	15,020	351.0997
IPATH S&P 500 VIX MID-TERM FUTURES ETN	VXIM	DE000BC1C7R4	GBX	2	3.70%	32,352	0.95%	16,176	310.0472
IPATH S&P 500 VIX SHORT-TERM FUTURES ETN	VXIS	DE000BC1C7Q6	GBX	6	11.11%	24,558	0.72%	4,093	308.5338
ETN ON SPGS ZINC ER	ZINE	JE00B3MHL842	EUR	1	1.85%	43,521	1.28%	43,521	147.6201
ETN ON SPGS ZINC ER	ZING	JE00B3Q5CK30	GBP	1	1.85%	50,020	1.47%	50,020	150.6265

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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.