

## Exchange Traded Funds

Weekly Statistics - 27 Dec 2010 to 31 Dec 2010



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRI	IE00B3CNHD93	USD	3	0.04%	27,289	0.00%	9,096	156
ETFX S-NET ITG GLOBAL AGRI BUSINESS FUND	AGRP	IE00B3CNHD93	GBX	3	0.04%	121,800	0.02%	40,600	227
ETFX DAXGLOBAL ALTERNATIVE ENERGY FUND	ALTP	IE00B3CNHC86	GBX	2	0.03%	8,574	0.00%	4,287	185
ETFX DAXGLOBAL GOLD MINING FUND	AUCO	IE00B3CNHG25	USD	3	0.04%	984,012	0.18%	328,004	200
ETFX DAXGLOBAL GOLD MINING FUND #	AUCP	IE00B3CNHG25	GBX	9	0.13%	227,352	0.04%	25,261	249
ETFX DOW JONES STOXX 600 BASIC RES. FD	BASP	IE00B3CNH733	GBX	5	0.07%	61,023	0.01%	12,205	104
ETFX DOW JONES STOXX 600 BASIC RES. FD	BASR	IE00B3CNH733	EUR	3	0.04%	177,188	0.03%	59,063	102
ISHARES FTSE BRIC 50	BRIC	IE00B1W57M07	GBX	48	0.70%	694,583	0.13%	14,470	58
ETFX DAXGLOBAL COAL MINING FUND	COAL	IE00B3CNHF18	USD	3	0.04%	28,199	0.01%	9,400	247
ETFX DAXGLOBAL COAL MINING FUND #	COAP	IE00B3CNHF18	GBX	1	0.01%	81,089	0.01%	81,089	235
ETFX DJ-UBS ALL COMMS FWD 3 MNTH FD	COMF	IE00B4WPHX27	USD	10	0.15%	8,270,863	1.51%	827,086	32
ISHARES \$ FTSE BRIC 50	DBRC	IE00B1W57M07	USD	11	0.16%	659,443	0.12%	59,949	68
ISHARES S&P EMERGING MKTS INFRASTRUCTURES	DEIN	IE00B2NPL135	USD	71	1.04%	843,783	0.15%	11,884	109
ETFX DAX 2X LONG FUND	DEL2	IE00B4QNHM68	EUR	3	0.04%	343,521	0.06%	114,507	258
ETFX DAX 2X SHORT FUND	DES2	IE00B4QNHZ41	EUR	1	0.01%	16,588	0.00%	16,588	240
ISHARES \$ S&P GBL WATER	DH2O	IE00B1TXKK627	USD	3	0.04%	493,909	0.09%	164,636	67
LYXOR ETF EUROSTOXX50 DIVIDENDS	DIV	FR0010869529	EUR	1	0.01%	210,966	0.04%	210,966	181
ISHARES EURO STOXX MID	DJMC	IE00B02KXL92	GBX	10	0.15%	378,653	0.07%	37,865	41
ISHARES EURO STOXX SMALL	DJSC	IE00B02KXM00	GBX	8	0.12%	222,691	0.04%	27,836	60
ETFX DAX 2X LONG FUND	DL2P	IE00B4QNHM68	GBX	2	0.03%	30,134	0.01%	15,067	241
ISHARES MSCI EM LATIN AMERICA \$	DLTM	IE00B27YCK28	USD	23	0.34%	1,110,632	0.20%	48,288	120
ETFX DAX 2X SHORT FUND	DS2P	IE00B4QNHZ41	GBX	1	0.01%	73,180	0.01%	73,180	242
ISHARES S&P TIMBER AND FORESTRY (USD)	DWOD	IE00B27YCF74	USD	1	0.01%	343,047	0.06%	343,047	75
ISHARES JPMORGAN USD EMERG. MKTS BND EUR	EEMB	IE00B2NPKV68	EUR	16	0.23%	115,828	0.02%	7,239	60
ISHARES BARCAP EURO CORP BOND EX-FI 1-5#	EEX5	IE00B4L5ZY03	GBP	1	0.01%	39,371	0.01%	39,371	102
ISHARES BARCAP EURO CORP BOND EX-FIN#	EEXF	IE00B4L5ZG21	GBP	1	0.01%	2,407	0.00%	2,407	107
ISHARES BARCAP GLOBAL INFLATION-LINK BND	EGIL	IE00B3B8PX14	EUR	1	0.01%	7,896	0.00%	7,896	45
POWERSHARES EQQQ FUND	EQQQ	IE0032077012	GBX	22	0.32%	1,235,056	0.23%	56,139	17
ISHARES EURO STOXX 50	EUE	IE0008471009	GBX	40	0.58%	8,573,985	1.57%	214,350	35
ISHARES STOXX EUROPE 50	EUN	IE0008470928	GBX	7	0.10%	967,581	0.18%	138,226	32
ISHARES FTSE/XINHUA CHINA 25	FXC	IE00B02KXK85	GBX	51	0.75%	2,117,811	0.39%	41,526	64
HSBC EURO STOXX 50 ETF	H50E	IE00B4K6B022	GBX	1	0.01%	122,300	0.02%	122,300	72
HSBC FTSE 250 ETF	HMCX	IE00B64PTF05	GBX	7	0.10%	183,827	0.03%	26,261	42
HSBC MSCI JAPAN ETF	HMJP	IE00B5VX7566	GBX	1	0.01%	8,662	0.00%	8,662	55
HSBC MSCI USA ETF	HMUS	IE00B5WFOQ36	GBX	35	0.51%	149,173	0.03%	4,262	51
HSBC S&P 500 ETF	HSPX	IE00B5KQNG97	GBX	11	0.16%	529,757	0.10%	48,160	11
HSBC FTSE 100 ETF	HUKX	IE00B42TW061	GBX	101	1.48%	3,789,318	0.69%	37,518	15
ISHARES S&P 500 (ACC)	IACC	IE00B4L5ZD99	USD	1	0.01%	196,681	0.04%	196,681	17
ISHARES AEX	IAEX	IE00B0M62Y33	GBX	13	0.19%	3,545,534	0.65%	272,733	31
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30#	IAPD	IE00B14X4T88	GBX	30	0.44%	888,056	0.16%	29,602	66
ISHARES FTSE EPRA/NAREIT ASIA FD	IASP	IE00B1FZS244	GBX	29	0.42%	4,466,724	0.82%	154,025	89
ISHARES BARCAP EURO INFLATION LINK BOND	IBCI	IE00B0M62X26	GBP	3	0.04%	443,183	0.08%	147,728	32
ISHARES MARKIT IBOXX EURO CORPORATE BOND	IBCX	IE0032523478	EUR	97	1.42%	16,636,157	3.04%	171,507	15
ISHARES BARCAP EURO GOVERNMENT BOND 15-30#	IBGL	IE00B1FZS913	GBP	5	0.07%	197,243	0.04%	39,449	38
ISHARES BARCAP EURO GOVERNMENT BOND 7-10#	IBGM	IE00B1FZS806	GBP	1	0.01%	10,031	0.00%	10,031	16
ISHARES BARCAP EURO GOVERNMENT BOND 1-3	IBGS	IE00B14X4Q57	GBP	6	0.09%	4,732,532	0.87%	788,755	10
ISHARES BARCAP EURO GOVERNMENT BOND 3-5#	IBGX	IE00B1FZS681	GBP	2	0.03%	9,688	0.00%	4,844	11
ISHARES BARCAP # TREASURY BOND 7-10	IBTM	IE00B1FZS798	GBP	7	0.10%	505,839	0.09%	72,263	24
ISHARES BARCAP # TREASURY BOND 1-3	IBTS	IE00B14X4S71	GBP	2	0.03%	1,591,744	0.29%	795,872	25
ISHARES MSCI BRAZIL	IBZL	IE00B0M63516	GBX	75	1.10%	3,202,112	0.59%	42,695	74
ISHARES MSCI CANADA	ICAN	IE00B534JR37	USD	3	0.04%	267,276	0.05%	89,092	66
ISHARES MARKIT IBOXX EURO COVERED BOND	ICOV	IE00B3B8Q275	EUR	1	0.01%	65,307	0.01%	65,307	41
ISHARES DJ ASIA/PAC SELECT DIVIDEND 30\$	IDAP	IE00B14X4T88	USD	6	0.09%	262,782	0.05%	43,797	78
ISHARES FTSE EPRA/NAREIT ASIA FD	IDAR	IE00B1FZS244	USD	2	0.03%	1,245,345	0.23%	622,672	114
ISHARES BARCAP \$ TREASURY BOND 1-3	IDBT	IE00B14X4S71	USD	22	0.32%	14,327,595	2.62%	651,254	6
MSCI BRAZIL	IDBZ	IE00B0M63516	USD	15	0.22%	1,397,271	0.26%	93,151	106
MSCI EMERGING MARKETS	IDEM	IE00B0M63177	USD	87	1.27%	14,587,715	2.67%	167,675	86
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	IDFE	IE00B2QWDR12	USD	5	0.07%	563,974	0.10%	112,795	150
MSCI AC FAR EAST EX-JAPAN	IDFF	IE00B0M63730	USD	38	0.56%	2,301,444	0.42%	60,564	88
XINHUA/CHINA 25	IDFX	IE00B02KXK85	USD	6	0.09%	1,356,045	0.25%	226,008	48
ISHARES EURO STOXX TOT MKT GROWTH LARGE	IDJG	IE00B0M62V02	GBX	10	0.15%	1,016,113	0.19%	101,611	25
ISHARES MSCI JAPAN SMALLCAP	IDJP	IE00B2QWDR12	USD	1	0.01%	28,935	0.01%	28,935	95
ISHARES EURO STOXX TOT MKT VALUE LARGE	IDJV	IE00B0M62T89	GBX	4	0.06%	67,715	0.01%	16,929	26
MSCI KOREA	IDKO	IE00B0M63391	USD	7	0.10%	547,195	0.10%	78,171	141
MSCI NORTH AMERICA	IDNA	IE00B14X4M10	USD	28	0.41%	8,515,494	1.56%	304,125	35
ISHARES S&P SMALLCAP 600	IDP6	IE00B2QWQY14	USD	14	0.20%	2,103,999	0.38%	150,286	70
ISHARES \$ S&P LISTED PRIVATE EQTY	IDPE	IE00B1TXHL60	USD	1	0.01%	360,452	0.07%	360,452	74
ISHARES MSCI TURKEY	IDTK	IE00B1FZS574	USD	6	0.09%	425,555	0.08%	70,926	116
ISHARES BARCAP \$ TREASURY BOND 7-10	IDTM	IE00B1FZS798	USD	23	0.34%	5,992,793	1.10%	260,556	16
ISHARES BARCAP \$ TIPS	IDTP	IE00B1FZS477	USD	8	0.12%	361,352	0.07%	45,169	41
ISHARES FTSE EPRA/NAREIT US PROP FD	IDUS	IE00B1FZS777	USD	13	0.19%	697,971	0.13%	53,690	88
S&P 500	IDUS	IE0031442068	USD	92	1.34%	50,783,853	9.28%	551,998	8
ISHARES EURO STOXX SELECT DIVIDEND 30	IDVY	IE00B0M62S72	GBX	9	0.13%	763,079	0.14%	84,787	36
FTSE EPRA/NAREIT DEV MKT PTY YLD FD USD	IDWP	IE00B1FZS350	USD	18	0.26%	1,101,498	0.20%	61,194	77
MSCI WORLD	IDWR	IE00B0M62Q58	USD	17	0.25%	2,585,618	0.47%	152,095	45
ISHARES BARCAP EURO CORP BOND 1-5	IE15	IE00B4L60045	EUR	1	0.01%	280,424	0.05%	280,424	49
ISHARES BARCAP EURO CORPORATE BOND	IEAC	IE00B3F81R35	EUR	11	0.16%	663,344	0.12%	60,304	34
ISHARES BARCAP EURO AGGREGATE BOND	IEAG	IE00B3DKXQ41	EUR	139	2.03%	7,793,435	1.42%	56,068	32
ISHARES BARCAP EURO CORPORATE BND#	IEBC	IE00B3F81R35	GBP	1	0.01%	5,482	0.00%	5,482	55
ISHARES MSCI EMERGING MARKET	IEEM	IE00B0M63177	GBX	273	3.99%	18,396,177	3.36%	67,385	40
ISHARES MSCI EASTERN EUROPE 10/40	IEER	IE00B0M63953	GBX	15	0.22%	277,674	0.05%	18,512	240
ISHARES BARCAP EURO TREASURY BOND 0-1	IEGE	IE00B3FH7618	EUR	2	0.03%	153,691	0.03%	76,845	11
ISHARES BARCAP EURO GOVERNMENT BOND 15-30	IEGL	IE00B1FZS913	EUR	1	0.01%	323,592	0.06%	323,592	29
ISHARES BARCAP EURO GOVERNMENT BOND 7-10	IEGM	IE00B1FZS806	EUR	4	0.06%	511,381	0.09%	127,845	17
ISHARES BARCAP EURO GOVERNMENT BOND 5-7	IEGY	IE00B4WXJG34	EUR	4	0.06%	52,780	0.01%	13,195	15
ISHARES MSCI EMERGING MARKETS (ACC)	IEMA	IE00B4L5YC18	USD	2	0.03%	19,672	0.00%	9,836	75
ISHARES JPMORGAN USD EMERGING MKTS BOND	IEMB	IE00B2NPKV68	USD	77	1.13%	5,171,529	0.95%	67,163	59
ISHARES S&P EMERGING MKTS INFRASTRUCTURE	IEMI	IE00B2NPL135	GBX	12	0.18%	176,273	0.03%	14,689	95
ISHARES MSCI EMERGING MARKETS SMALLCAP \$	IEMS	IE00B3F81G20	USD	36	0.53%	4,153,279	0.76%	115,369	100
ISHARES FTSEUROFIRST 80	IEUR	IE0004855221	GBX	16	0.23%	498,004	0.09%	31,125	40
ISHARES FTSEUROFIRST 100	IEUT	IE0030974079	GBX	5	0.07%	223,371	0.04%	44,674	33
ISHARES MSCI EUROPE EX-UK	IEUX	IE00B14X4N27	GBX	77	1.13%	2,457,842	0.45%	31,920	36
ISHARES BARCAP EURO CORP BOND EX-FIN 1-5	IEX5	IE00B4L5ZY03	EUR	3	0.04%	65,411	0.01%	21,804	22
ISHARES BARCAP EURO CORP BOND EX-FIN	IEXF	IE00B4L5ZG21	EUR	4	0.06%	77,297	0.01%	19,324	31

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ISHARES MSCI AC FAR EAST EX JAPAN	IFFF	IE00B0M63730	GBX	151	2.21%	11,238,963	2.05%	74,430	48
ISHARES BARCAP GLOBAL INFLATION-LINK BDS	IGIL	IE00B3B8PX14	USD	5	0.07%	872,583	0.16%	174,517	42
ISHARES CITIGROUP GLOBAL GOVERNMENT BD \$	IGLO	IE00B3F81K65	USD	16	0.23%	1,454,791	0.27%	90,924	13
ISHARES FTSE UK GILTS 0-5 #	IIGLS	IE00B4WXJK79	GBP	87	1.27%	18,733,272	3.42%	215,325	42
ISHARES FTSE UK ALL STKS GILT	IGLT	IE00B1FZSB30	GBP	90	1.32%	6,045,620	1.11%	67,174	32
ISHARES S&P GLBL WATER	IHZO	IE00B1TXK627	GBX	13	0.19%	275,676	0.05%	21,206	64
ISHARES MSCI JAPAN (ACC)	IJPA	IE00B4L5YX21	USD	2	0.03%	121,330	0.02%	60,665	63
ISHARES MSCI JAPAN	IJPN	IE00B02KXH56	GBX	204	2.98%	8,964,524	1.64%	43,944	49
ISHARES MSCI KOREA	IKOR	IE00B0M63391	GBX	229	3.35%	1,937,095	0.35%	8,459	92
ISHARES MSCI EUROPE	IMEU	IE00B1YZSC51	GBX	12	0.18%	2,006,251	0.37%	167,188	44
ISHARES FTSE MIB	IMIB	IE00B1XNH568	GBX	3	0.04%	31,292	0.01%	10,431	34
ISHARES MSCI NORTH AMERICA	INAA	IE00B14X4M10	GBX	26	0.38%	5,730,354	1.05%	220,398	33
ISHARES FTSE/MACQUARIE GLOBAL INF. 100	INFR	IE00B1FZS467	GBX	12	0.18%	404,227	0.07%	33,686	99
ISHARES GLOBAL CLEAN ENERGY	INRG	IE00B1XNH3C4	GBX	1	0.01%	11,700	0.00%	11,700	67
ISHARES BARCAP # INDEX-LINKED GILTS	INXG	IE00B1FZSD53	GBP	141	2.06%	7,968,817	1.46%	56,516	63
ISHARES FTSE/EPRU EUROPEAN PROPERTY FUND	IPRP	IE00B0M63284	GBX	13	0.19%	866,942	0.16%	66,688	60
ISHARES S&P LISTED PRIVATE EQTY	IPRV	IE00B1TXHL60	GBX	3	0.04%	24,815	0.00%	8,272	82
ISHARES MSCI PACIFIC EX-JAPAN \$	IPXJ	IE00B4WXJD03	USD	17	0.25%	59,239	0.01%	3,485	70
ISHARES MSCI SOUTH AFRICA	IRSA	IE00B52XQP83	USD	3	0.04%	271,852	0.05%	90,617	64
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISDE	IE00B27YCP72	USD	2	0.03%	443,618	0.08%	221,809	100
ISHARES MSCI WORLD ISLAMIC	ISDW	IE00B27YCN58	USD	3	0.04%	620,955	0.11%	206,985	70
ISHARES MSCI EMERGING MARKETS ISLAMIC	ISEM	IE00B27YCP72	GBX	7	0.10%	42,861	0.01%	6,123	96
ISHARES FTSE 100	ISF	IE0005042456	GBX	986	14.41%	76,627,883	14.01%	77,716	8
ISHARES MSCI AC FAR EST EX-JAPAN SMLCP	ISFE	IE00B2QWDR12	GBX	10	0.15%	235,302	0.04%	23,530	120
ISHARES MSCI JAPAN SMALLCAP	ISJP	IE00B2QWDY88	GBX	3	0.04%	1,413,412	0.26%	471,137	107
ISHARES S&P SMALLCAP 600	ISP6	IE00B2QWCY14	GBX	10	0.15%	1,274,467	0.23%	127,447	65
ISHARES MSCI USA ISLAMIC	ISUS	IE00B296QM64	GBX	1	0.01%	251	0.00%	251	40
ISHARES MARKIT IBOXX # CORP BOND EX-FIN	ISXF	IE00B4L60H17	GBP	17	0.25%	4,916,669	0.90%	289,216	81
ISHARES MSCI TURKEY	ITRY	IE00B1FZS574	GBX	18	0.26%	266,920	0.05%	14,829	297
ISHARES BARCAP # TIPS	ITPS	IE00B1FZSC47	GBP	11	0.16%	1,502,893	0.27%	136,627	41
ISHARES MSCI TAIWAN	ITWN	IE00B0M63623	GBX	12	0.18%	401,527	0.07%	33,461	62
ISHARES FTSE UK DIVIDEND PLUS	IUDK	IE00B0M63060	GBX	138	2.02%	4,579,785	0.84%	33,187	24
ISHARES FTSE EPRU/NAREIT UK PTY	IUKP	IE00B1TXLS18	GBX	40	0.58%	1,595,895	0.29%	39,897	80
ISHARES S&P 500	IUSA	IE0031442068	GBX	196	2.86%	19,563,861	3.58%	99,816	8
ISHARES FTSE EPRU/NAREIT US PROP FD	IUSP	IE00B1FZSF77	GBX	2	0.03%	48,183	0.01%	24,092	88
ISHARES MSCI WORLD (ACC)	IWDA	IE00B4L5Y983	USD	6	0.09%	126,863	0.02%	21,144	49
FTSE EPRU/NAREIT DEV MKT PTY YLD FD GBP	IWDP	IE00B1FZS350	GBX	26	0.38%	1,026,407	0.19%	39,477	74
ISHARES MSCI WORLD	IWRD	IE00B0M62Q58	GBX	139	2.03%	3,291,464	0.60%	23,680	34
ISHARES FTSE DEVELOPED WORLD EX-UK \$	IWXU	IE00B4WXJF27	USD	6	0.09%	4,136,964	0.76%	689,494	67
ISHARES MSCI EUROPE EX-EMU \$	IXMU	IE00B4WXJC95	USD	10	0.15%	1,340,976	0.25%	134,098	56
LYXOR ETF FTSE 100	L100	FR0010438127	GBX	173	2.53%	4,686,199	0.86%	27,088	43
LYXOR ETF FTSE 250	L250	FR0010438135	GBX	5	0.07%	23,440	0.00%	4,688	43
LYXOR ETF AUSTRALIA S&P ASX 200 CLS B #	LAUS	LU0496787036	GBX	1	0.01%	29,815	0.01%	29,815	136
LYXOR ETF BRAZIL (IBOVESPA) (GBP)	LBRZ	FR0010499731	GBX	3	0.04%	46,039	0.01%	15,346	149
LYXOR ETF CANADA S&P TSX 60 CLASS B \$	LCAU	LU0496786814	USD	1	0.01%	356,829	0.07%	356,829	123
LYXOR CHINA ENTERPRISE (HSCEI) (GBP)	LCHN	FR0010499749	GBX	4	0.06%	48,538	0.01%	12,135	109
LYXOR CHINA ENTERPRISE (HSCEI)(GBP) USD	LCHU	FR0010499749	USD	1	0.01%	7,167	0.00%	7,167	107
LYXOR ETF CRB NON EGY (REUTERS/JEFF) #	LCNE	FR0010455493	GBX	10	0.15%	137,174	0.03%	13,717	102
LYXOR ETF CRB NON EGY (REUTERS/JEFF) \$	LCNU	FR0010455493	USD	1	0.01%	32,064	0.01%	32,064	69
LYXOR ETF CRB IDX (REUTERS/JEFF) \$	LCTU	FR0010455485	USD	4	0.06%	82,528	0.02%	20,632	62
LYXOR ETF CRB IDX (REUTERS/JEFF) #	LCTY	FR0010455485	GBX	26	0.38%	329,441	0.06%	12,671	70
LYXOR ETF EUROSTOXX50 DIVIDENDS #	LDIV	FR0010869529	GBX	1	0.01%	16,604	0.00%	16,604	259
ETFX DJ EURO STOXX 50 LEV 2X FD	LE2P	IE00B4QJN91	GBX	1	0.01%	5,453	0.00%	5,453	90
LYXOR ETF MSCI EMERGING MARKETS (GBP)	LEME	FR0010526780	GBX	7	0.10%	56,333	0.01%	8,048	202
LYXOR ETF FTSE ALL SHARE	LFAS	FR0010438150	GBX	9	0.13%	182,593	0.03%	20,288	72
LYXOR ETF DJ INDUSTRIAL AVERAGE (GBP)	LIND	FR0010551622	GBX	2	0.03%	18,815	0.00%	9,408	26
LYXOR ETF DJ INDUST AVERAGE (GBP) USD	LINU	FR0010551622	USD	1	0.01%	11,580	0.00%	11,580	35
LYXOR ETF MSCI USA (GBP)	LMUS	FR0010551630	GBX	1	0.01%	1,828	0.00%	1,828	37
LYXOR ETF MSCI USA (GBP) USD	LMUU	FR0010551630	USD	2	0.03%	203,766	0.04%	101,883	50
LYXOR ETF INDIA (S&P CNX NIFTY) #	LNFT	FR0010465609	GBX	7	0.10%	62,056	0.01%	8,865	76
LYXOR ETF INDIA (S&P CNX NIFTY) \$	LNFU	FR0010465609	USD	1	0.01%	20,110	0.00%	20,110	78
ISHARES MARKIT IBOXX \$ CORPORATE BOND	LQDE	IE0032895942	USD	102	1.49%	11,535,571	2.11%	113,094	30
LYXOR ETF STH AFRICA (FTSE JSE TOP 40) #	LSAF	FR0010466533	GBX	4	0.06%	25,485	0.00%	6,371	124
ISHARES MSCI EM LATIN AMERICA #	LTAM	IE00B27YCK28	GBX	16	0.23%	106,869	0.02%	6,679	103
LYXOR ETF JAPAN TOPIX \$	LTPU	FR0010489450	USD	1	0.01%	58,496	0.01%	58,496	44
LYXOR ETF JAPAN TOPIX #	LTPX	FR0010489450	GBX	4	0.06%	76,016	0.01%	19,004	39
ETFX FTSE 100 LEVERAGED 2X FUND	LUK2	IE00B4QJN123	GBX	47	0.69%	832,516	0.15%	17,713	35
LYXOR ETF WORLD WATER (GBP)	LWAT	FR0010542134	GBX	1	0.01%	436	0.00%	436	86
LYXOR ETF MSCI WORLD (GBP)	LWOR	FR0010551648	GBX	9	0.13%	256,698	0.05%	28,522	38
ISHARES FTSE 250	MIDD	IE00B00FV128	GBX	359	5.25%	15,729,743	2.88%	43,815	27
TOPS GLOBAL ALPHA ETF EUR SHS	MWTE	IE00B50TKR85	EUR	1	0.01%	83,746	0.02%	83,746	10
MSCI EMERGING MARKETS SOURCE ETF	MXFS	IE00B3DWVS88	USD	24	0.35%	1,053,014	0.19%	43,876	131
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKE	IE00B3C94706	USD	9	0.13%	196,250	0.04%	21,806	198
ETFX WNA GLOBAL NUCLEAR ENERGY FUND	NUKP	IE00B3C94706	GBX	11	0.16%	129,705	0.02%	11,791	241
ISHARES DAX (OTC)	O006	DE0005933931	EUR	1	0.01%	992	0.00%	992	n/a
ISHARES DJ EURO STOXX SELECT DIV 30(OTC)	O016	DE0002635281	EUR	1	0.01%	113,450	0.02%	113,450	n/a
ISHARES DJ STOXX 600 REAL ESTATE (OTC)	O043	DE000A0H0751	EUR	1	0.01%	18,172	0.00%	18,172	n/a
ISHARES DOW JONES GLOBAL TITANS 50 (OTC)	O071	DE0006289382	EUR	1	0.01%	8,335	0.00%	8,335	n/a
ISHARES DOW JONES-AIG COMMODITYSWAP(OTC)	O073	DE000A0H0728	EUR	3	0.04%	7,230,051	1.32%	2,410,017	n/a
ISHARES EB.REXX GOVERNMENT GERMANY (OTC)	O075	DE0006289465	EUR	1	0.01%	134,131	0.02%	134,131	n/a
ISHARES EUR CORPORATE BOND (OTC)	O080	DE0002511243	EUR	1	0.01%	223,932	0.04%	223,932	n/a
ISHARES FTSE/EPRU EURO PTY INDEX FD(OTC)	O092	DE000A0HG2Q2	EUR	1	0.01%	36,331	0.01%	36,331	n/a
ISHARES FTSE/XINHUA CHINA 25 (OTC)	O094	DE000A0DPMY5	EUR	1	0.01%	432,763	0.08%	432,763	n/a
ISHARES MDAX (OTC)	O102	DE0005933923	EUR	3	0.04%	51,093	0.01%	17,031	n/a
ISHARES MSCI EMERGING MARKETS (OTC)	O106	DE000A0HGZT7	EUR	1	0.01%	37,332	0.01%	37,332	n/a
ISHARES MSCI TAIWAN (OTC)	O114	DE000A0HG2K5	EUR	1	0.01%	213,668	0.04%	213,668	n/a
ISHARES S&P 500 (OTC)	O121	DE0002643889	EUR	1	0.01%	288,213	0.05%	288,213	n/a
ETFX DOW JONES STOXX 600 OIL & GAS FUND	OILS	IE00B3CNH840	GBX	3	0.04%	7,208	0.00%	2,403	99
POWERSHARES GLOBAL CLEAN ENERGY FUND	PSBW	IE00B23D9133	GBX	2	0.03%	1,760	0.00%	880	72
AGRICULTURE FUND NPV	PSGA	IE00B3BQ0418	GBX	7	0.10%	502,850	0.09%	71,836	75
POWERSHARES FTSE RAFI DEVEL. 1000 FUND	PSRD	IE00B23D8W74	GBX	2	0.03%	29,029	0.01%	14,514	50
POWERSHARES FTSE RAFI HONG KONG CHINA FD	PSRH	IE00B3BPCG45	GBX	1	0.01%	53,258	0.01%	53,258	77
POWERSHARES FTSE RAFI EMERGING MKTS FD	PSRM	IE00B23D9570	GBX	5	0.07%	103,012	0.02%	20,602	64
POWERSHARES FTSE RAFI UK 100 FUND	PSRU	IE00B23LNN70	GBX	9	0.13%	83,268	0.02%	9,252	45

## 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)
POWERSHARES FTSE RAFI ALL-WORLD 3000 FD	PSRW	IE00B23LNQ02	GBX	1	0.01%	6,998	0.00%	6,998	50
RDX SOURCE ETF	RDXS	IE00B5NDLN01	USD	2	0.03%	29,882	0.01%	14,941	221
ETF RUSSELL 1000 US LARGE CAP FUND	RONE	IE00B3CNHH32	USD	1	0.01%	6,279	0.00%	6,279	102
ETF RUSSELL 2000 US SMALL CAP FUND	RTWO	IE00B3CNHJ55	USD	4	0.06%	743,811	0.14%	185,953	49
ETF RUSSELL 2000 FUND	RTWP	IE00B3CNHJ55	GBX	1	0.01%	1,052	0.00%	1,052	58
FTSE 250 SOURCE ETF	S250	IE00B60SWV01	GBX	1	0.01%	3,488,899	0.64%	3,488,899	196
ISHARES S&P 500 (ACC)	SACC	IE00B4L5ZD99	GBX	1	0.01%	49,300	0.01%	49,300	20
ISHARES MSCI AUSTRALIA	SAUS	IE00B5377D42	GBX	12	0.18%	227,723	0.04%	18,977	55
ISHARES MSCI CANADA	SCAN	IE00B534JR37	GBX	21	0.31%	295,895	0.05%	14,090	42
ISHARES BARCAP EURO CORP BOND 1-5#	SE15	IE00B4L60045	GBP	3	0.04%	12,940	0.00%	4,313	105
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SE2P	IE00B4QNJ141	GBX	2	0.03%	8,389	0.00%	4,194	31
ISHARES MSCI EMERGING MARKETS (ACC)	SEMA	IE00B4L5YC18	GBX	8	0.12%	461,493	0.08%	57,687	111
ISHARES JPMORGAN USD EMERGING MKTS BOND#	SEMB	IE00B2NPKV68	GBX	38	0.56%	1,343,448	0.25%	35,354	68
ISHARES MSCI EMERGING MARKETS SMALLCAP #	SEMS	IE00B3F81G20	GBX	9	0.13%	359,689	0.07%	39,965	87
ETF DJ EURO STOXX 50 DBLE SHRT 2X FD	SEU2	IE00B4QNJ141	EUR	2	0.03%	92,385	0.02%	46,193	28
ISHARES EURO STOXX 50 (ACC)#	SEUA	IE00B4L5YV07	GBX	1	0.01%	108,600	0.02%	108,600	36
ISHARES BARCAP GLOBAL INFLATION-LINK BD#	SEGL	IE00B3B8PX14	GBP	19	0.28%	1,093,380	0.20%	57,546	133
ISHARES CITIGROUP GLOBAL GOVERNMENT BD #	SGLO	IE00B3F81K65	GBP	15	0.22%	966,654	0.18%	64,444	20
ETF DXGLOBAL SHIPPING FUND #	SHPX	IE00B3CMS880	GBX	1	0.01%	2,516	0.00%	2,516	228
ISHARES MARKIT IBOXX # CORPORATE BOND	SLXX	IE00B00FV011	GBP	178	2.60%	16,801,703	3.07%	94,392	41
ISHARES MSCI EUROPE (ACC)	SMEA	IE00B4K48X80	GBX	2	0.03%	51,180	0.01%	25,590	35
ISHARES MSCI PACIFIC EX-JAPAN #	SPXJ	IE00B4WXJD03	GBX	14	0.20%	263,621	0.05%	18,830	60
S & P 500 SOURCE ETF	SPXS	IE00B3YCGJ38	USD	10	0.15%	473,329	0.09%	47,333	14
ISHARES MSCI SOUTH AFRICA	SRSA	IE00B52XQP83	GBX	10	0.15%	1,227,251	0.22%	122,725	63
ISHARES MSCI USA #	SSAM	IE00B60YJY07	GBX	2	0.03%	342,869	0.06%	171,434	179
ETF FTSE 100 SUPER SHORT STRATEGY 2X FD	SUK2	IE00B4QNK008	GBX	52	0.76%	1,064,551	0.19%	20,472	47
ISHARES MSCI WORLD (ACC)	SWDA	IE00B4L5Y983	GBX	1	0.01%	998	0.00%	998	51
ISHARES FTSE DEVELOPED WORLD EX-UK #	SWXU	IE00B4WXJF27	GBX	6	0.09%	4,323,845	0.79%	720,641	64
ISHARES MSCI EUROPE EX-EMU #	SXMU	IE00B4WXJG95	GBX	5	0.07%	701,183	0.13%	140,237	55
ETF JANNEY GLOBAL WATER FUND	WATP	IE00B3CNHB79	GBX	1	0.01%	457	0.00%	457	173
ISHARES S&P TIMBER AND FORESTRY (GBP)	WOOD	IE00B27YCF74	GBX	2	0.03%	48,297	0.01%	24,148	70
DB X-TRACKERS FTSE ALL-SHARE ETF	XASX	LU0292097747	GBX	47	0.69%	6,354,519	1.16%	135,203	64
DB X-TRACKERS S&P/ASX 200 ETF	XAUS	LU0328474803	GBX	7	0.10%	93,367	0.02%	13,338	40
MSCI AC ASIA EX JAPAN TRN INDEX ETF \$	XAXD	LU0322252171	USD	5	0.07%	339,518	0.06%	67,904	55
MSCI AC ASIA EX JAPAN TRN INDEX ETF #	XAXJ	LU0322252171	GBX	37	0.54%	677,782	0.12%	18,318	53
DB DBLCl - OY BALANCED ETF	XBCU	LU0460391732	USD	8	0.12%	709,137	0.13%	88,642	42
DJ STOXX 600 BASIC RES SHORT DAILY ETF	XBR5	LU0412624354	GBX	2	0.03%	25,260	0.00%	12,630	76
IBOXX UK GILT INFLATION-LKD TR IDX ETF	XBU1	LU0321464223	GBX	5	0.07%	13,678	0.00%	2,736	57
MSCI CANADA TRN INDEX ETF (USD)GBP	XCAN	LU0476289540	GBX	1	0.01%	1,266	0.00%	1,266	46
DBLCl OY BALANCED ETF (#)	XDBC	LU0292106167	GBX	5	0.07%	194,595	0.04%	38,919	60
DBLCl OY BALANCED ETF	XDBD	LU0292106167	USD	5	0.07%	490,630	0.09%	98,126	55
DBX FTSE EPRA/NAR DEV EUR REAL EST ETF	XDER	LU0489337690	GBX	30	0.44%	43,505	0.01%	1,450	53
DJ EURO STOXX 50 DOUBLE SHT DLY(EUR)GBP	XEDS	LU0417510616	GBX	22	0.32%	1,877,927	0.34%	85,360	55
DJ EURO STOXX50 LEVERAGED ETF(EUR)GBP	XEL2	LU0411077828	GBX	9	0.13%	585,437	0.11%	65,049	59
EURO STOXX 50 ETF 1C	XESC	LU0380865021	GBX	1	0.01%	131,569	0.02%	131,569	32
DB X-TRACKERS EURO STOXX 50 ETF	XESX	LU0274211217	GBX	19	0.28%	89,796	0.02%	4,726	30
DB X-TRACKERS FTSE VIETNAM ETF	XFVT	LU0322252924	GBX	58	0.85%	934,554	0.17%	16,113	106
DB X-TRACKERS # MONEY MKT ETF CAP	XGBP	LU0356592187	GBX	56	0.82%	950,238	0.17%	16,999	1
DB X-TRACKERS S&P GBL INFRASTRUCTUR ETF\$	XGID	LU0322253229	USD	2	0.03%	17,791	0.00%	8,896	43
IBOXX EURO SOVEREIGNS EU ZONE TR IDX ETF	XGLE	LU0290355717	EUR	1	0.01%	1,412	0.00%	1,412	36
DB X-TRACKERS STOXX GLBL SEL.DIV100ETF	XGSD	LU0292096186	GBX	5	0.07%	122,062	0.02%	24,412	41
DB HEDGE FUND INDEX ETF 2C	XHFD	LU0434446117	USD	27	0.39%	1,549,917	0.28%	57,404	40
DB HEDGE FUND INDEX ETF 3C	XHFG	LU0434446208	GBX	12	0.18%	96,764	0.02%	8,064	61
HSI SHORT DAILY INDEX ETF 2C	XHSD	LU0429790313	USD	1	0.01%	42,972	0.01%	42,972	55
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKS2	LU0292100046	GBX	6	0.09%	235,342	0.04%	39,224	64
DB X-TRACKERS MSCI KOREA TRN INDEX ETF	XKSD	LU0292100046	USD	1	0.01%	6,866	0.00%	6,866	64
LEVDAV ETF GBP	XLDX	LU0411075376	GBX	3	0.04%	403,358	0.07%	134,453	69
FINANCIALS S&P US SEL SECTOR SOURCE ETF	XLFS	IE00B42Q4896	USD	9	0.13%	590,513	0.11%	65,613	347
TECHNOLOGY S&P US SEL SECTOR SOURCE ETF	XLKS	IE00B3VSSL01	USD	5	0.07%	50,571	0.01%	10,114	350
DB X-TRACKERS LPX@ MM PRIVATE EQUITY ETF	XLPE	LU0322250712	GBX	1	0.01%	1,194	0.00%	1,194	47
UTILITIES S&P US SEL SECTOR SOURCE ETF	XLUS	IE00B3VPKB53	USD	3	0.04%	133,739	0.02%	44,580	324
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAD	LU0292107991	USD	9	0.13%	337,554	0.06%	37,506	55
DB X-TRACKERS MSCI EM ASIA TRN INDEX ETF	XMAS	LU0292107991	GBX	52	0.76%	3,256,094	0.60%	62,617	52
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBD	LU0292109344	USD	4	0.06%	236,719	0.04%	59,180	55
DB X-TRACKERS MSCI BRAZIL TRN INDEX ETF	XMBR	LU0292109344	GBX	24	0.35%	648,818	0.12%	27,034	56
DB X-TRACKERS FTSE 250 ETF	XMCC	LU0292097317	GBX	14	0.20%	219,226	0.04%	15,659	55
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMEA	LU0292109005	GBX	1	0.01%	23,990	0.00%	23,990	63
DB X-TRACKERS MSCI EUROPE TRN INDEX ETF	XMED	LU0274209237	USD	1	0.01%	420,871	0.08%	420,871	44
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMEM	LU0292107645	GBX	42	0.61%	2,627,721	0.48%	62,565	35
DBX MSCI MEX TRN IDX ETF\$	XMES	LU0476289466	USD	2	0.03%	58,794	0.01%	29,397	60
DBX MSCI MEX TRN IDX ETF	XMEX	LU0476289466	GBX	2	0.03%	2,794	0.00%	1,397	65
DBX MSCI INDONESIA TRN INDEX ETF	XMID	LU0476289623	GBX	9	0.13%	35,803	0.01%	3,978	103
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJD	LU0274209740	USD	10	0.15%	425,638	0.08%	42,564	30
DB X-TRACKERS MSCI JAPAN TRN INDEX ETF	XMJP	LU0274209740	GBX	11	0.16%	90,843	0.02%	8,258	38
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLA	LU0292108619	GBX	5	0.07%	149,670	0.03%	29,934	66
DB X-TRACKERS MSCI EM LATAM TRN IDX ETF	XMLD	LU0292108619	USD	2	0.03%	112,262	0.02%	56,131	67
DB X-TRACKERS MSCI EMERG.MKT TRN IDX ETF	XMMD	LU0292107645	USD	14	0.20%	3,145,833	0.58%	224,702	31
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF	XMRC	LU0322252502	GBX	7	0.10%	236,875	0.04%	33,839	71
DB X-TRACKERS MSCI RUSSIA 25% CAP'D ETF\$	XMRD	LU0322252502	USD	4	0.06%	54,258	0.01%	13,565	69
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTD	LU0292109187	USD	8	0.12%	446,302	0.08%	55,788	45
DB X-TRACKERS MSCI TAIWAN TRN INDEX ETF	XMTW	LU0292109187	GBX	6	0.09%	55,329	0.01%	9,222	51
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUD	LU0274210672	USD	5	0.07%	981,303	0.18%	196,261	21
DB X-TRACKERS MSCI USA TRN INDEX ETF	XMUS	LU0274210672	GBX	27	0.39%	767,429	0.14%	28,423	34
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWD	LU0274208692	USD	15	0.22%	1,392,924	0.25%	92,862	34
DB X-TRACKERS MSCI WORLD TRN INDEX ETF	XMWO	LU0274208692	GBX	4	0.06%	300,803	0.05%	75,201	34
DB X-TRACKERS MSCI EM EMEA TRN INDEX ETF	XMXD	LU0292109005	USD	2	0.03%	26,256	0.00%	13,128	62
DB X-TRACKERS S&P CNX NIFTY ETF	XNID	LU0292109690	USD	5	0.07%	316,150	0.06%	63,230	60
DB X-TRACKERS S&P CNX NIFTY ETF	XNIF	LU0292109690	GBX	15	0.22%	509,917	0.09%	33,994	63
MSCI PACIFIC EX JAPAN TRN INDEX ETF \$	XPXD	LU0322252338	USD	5	0.07%	61,068	0.01%	12,214	33
MSCI PACIFIC EX JAPAN TRN INDEX ETF #	XPXJ	LU0322252338	GBX	7	0.10%	157,875	0.03%	22,554	34
RUSSELL 2000 ETF	XRU2	LU0322248658	GBX	6	0.09%	691,561	0.13%	115,260	43
RUSSELL 2000 ETF \$	XRUD	LU0322248658	USD	7	0.10%	331,534	0.06%	47,362	32
STOXX 600 FOOD & BEVERAGE	XS3R	LU0292105359	GBX	1	0.01%	968	0.00%	968	69
STOXX 600 UTILITIES	X56R	LU0292104899	GBX	4	0.06%	183,085	0.03%	45,771	46

## 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)
DJ STOXX 600 UTILITIES SHORT DAILY ETF	XS6S	LU0412624867	GBX	4	0.06%	212,306	0.04%	53,077	63
STOXX 600 BANKS SHORT DAILY ETF	XS7S	LU0322249037	GBX	3	0.04%	138,996	0.03%	46,332	59
STOXX 600 TECHNOLOGY SHORT DAILY ETF	XS8S	LU0322250043	GBX	2	0.03%	189,950	0.03%	94,975	43
SHORTDAX X2 ETF(EUR)GBP	XSD2	LU0411075020	GBX	2	0.03%	167,751	0.03%	83,876	69
STOXX 600 HEALTH CARE	XSDR	LU0292103222	GBX	2	0.03%	21,580	0.00%	10,790	69
STOXX 600 HEALTHCARE SHORT DAILY ETF	XSDS	LU0322249466	GBX	1	0.01%	157,850	0.03%	157,850	74
DB X-TRACKERS SHORTDAX ETF	XSDX	LU0292106241	GBX	5	0.07%	595,606	0.11%	119,121	33
STOXX 600 OIL & GAS	XSER	LU0292101796	GBX	4	0.06%	39,714	0.01%	9,929	62
DB X-TRACKERS S&P SELECT FRONTIER ETF\$	XSFD	LU0328476410	USD	1	0.01%	2,113	0.00%	2,113	100
DB X-TRACKERS S&P SELECT FRONTIER ETF	XSFR	LU0328476410	GBX	6	0.09%	4,664	0.00%	777	101
DB X-TRACKERS S&P GBL INFRASTRUCTURE ETF	XSGI	LU0322253229	GBX	7	0.10%	1,222,176	0.22%	174,597	42
S&P 500 SHARIAH ETF	XSHU	LU0328475362	GBX	1	0.01%	9,779	0.00%	9,779	31
STOXX 600 TELECOMMUNICATIONS	XSKR	LU0292104030	GBX	2	0.03%	39,234	0.01%	19,617	50
S&P 500 2X LEVERAGED INDEX ETF(USD)GBP	XSL2	LU0411078552	GBX	1	0.01%	84	0.00%	84	52
STOXX 600 INDUSTRIAL GOODS	XSNR	LU0292106084	GBX	1	0.01%	966	0.00%	966	45
STOXX 600 BASIC RESOURCES	XSPR	LU0292100806	GBX	12	0.18%	8,547,547	1.56%	712,296	75
S&P 500 INVERSE DAILY ETF	XSPS	LU0322251520	GBX	4	0.06%	31,355	0.01%	7,839	34
DBX S&P 500 ETF CLASS 1 \$	XSPU	LU0490618542	USD	1	0.01%	3,275	0.00%	3,275	22
DBX S&P 500 ETF CLASS 1	XSPX	LU0490618542	GBX	2	0.03%	56,066	0.01%	28,033	31
DB X-TRACKERS EURO STOXX 50 SHORT ETF	XSSX	LU0292106753	GBX	8	0.12%	520,700	0.10%	65,087	30
STOXX 600 ETF	XSX6	LU0328475792	GBX	1	0.01%	59,436	0.01%	59,436	60
S&P 500 2X INVERSE INDEX ETF(USD)GBP	XT21	LU0411078636	GBX	1	0.01%	9,996	0.00%	9,996	52
S&P 500 2X INVERSE INDEX ETF(USD)USD	XT2D	LU0411078636	USD	1	0.01%	43,071	0.01%	43,071	57
USD IG INFLATION LKD TREAS TR IDX ETF	XUIT	LU0429459513	USD	1	0.01%	607,366	0.11%	607,366	85
FTSE 100 SHORT DAILY ETF	XUKS	LU0328473581	GBX	41	0.60%	2,460,455	0.45%	60,011	20
DB X-TRACKERS FTSE 100 ETF	XUKX	LU0292097234	GBX	64	0.94%	2,131,244	0.39%	33,301	18
IBOXX \$ TREASURIES TR INDEX ETF	XUTD	LU0429459356	USD	3	0.04%	58,690	0.01%	19,563	43
DB X-TRACKERS FTSE VIETNAM ETF\$	XVTD	LU0322252924	USD	8	0.12%	78,141	0.01%	9,768	121
DB X-TRACKERS FTSE ALL-WORLD EX UK ETF	XWXU	LU0322254383	GBX	11	0.16%	161,384	0.03%	14,671	40
DB X-TRACKERS FTSE/XINHUA CHINA 25 ETF	XX2S	LU0292109856	GBX	13	0.19%	382,596	0.07%	29,430	46
DB X-TRACKERS FTSE/XINHUA CHINA 25 ETF	XX2D	LU0292109856	USD	5	0.07%	164,544	0.03%	32,909	45
MSCI EUROPE SMALL CAP TRN INDEX ETF	XXSC	LU0322253906	GBX	2	0.03%	3,243	0.00%	1,622	40

## Exchange Traded Commodities

Weekly Statistics - 27 Dec 2010 to 31 Dec 2010



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	98	2.68%	1,127,125	0.54%	11,501	33
ETFS ALL COMMODITIES DJ-UBSCI	AGCP	GB00B15KY989	GBX	14	0.38%	469,457	0.22%	33,533	46
ETFS GRAINS DJ-UBSCI	AGGP	GB00B15KYL00	GBX	6	0.16%	246,198	0.12%	41,033	34
ETFS AGRICULTURE DJ-UBSCI	AIGA	GB00B15KYH63	USD	92	2.52%	4,182,294	2.00%	45,460	29
ETFS ALL COMMODITIES # DJ-UBSCI	AIGC	GB00B15KY989	USD	103	2.82%	1,485,507	0.71%	14,422	20
ETFS ENERGY DJ-UBSCI	AIGE	GB00B15KYB02	USD	16	0.44%	1,071,071	0.51%	66,942	20
ETFS GRAINS # DJ-UBSCI	AIGG	GB00B15KYL00	USD	19	0.52%	254,457	0.12%	13,392	30
ETFS INDUSTRIAL METALS DJ-UBSCI	AIGI	GB00B15KYG56	USD	39	1.07%	1,099,150	0.53%	28,183	18
ETFS LIVESTOCK DJ-AIGCI	AIGL	GB00B15KYK92	USD	12	0.33%	137,015	0.07%	11,418	420
ETFS PRECIOUS METALS DJ-UBSCI	AIGP	GB00B15KYF40	USD	6	0.16%	37,592	0.02%	6,265	13
ETFS SOFT DJ-AIGCI	AIGS	GB00B15KYJ87	USD	12	0.33%	82,545	0.04%	6,879	51
ETFS ALUMINIUM	ALUM	GB00B15KXN58	USD	11	0.30%	371,389	0.18%	33,763	45
ETFS LONG AUD SHORT USD #	AUDP	JE00B68GQH02	GBX	4	0.11%	235,718	0.11%	58,929	19
ETFS GOLD	BULL	GB00B15KXX56	USD	34	0.93%	626,775	0.30%	18,435	14
ETFS GOLD #	BULP	GB00B15KXX56	GBX	34	0.93%	1,027,025	0.49%	30,207	13
ETFS LONG CAD SHORT USD #	CADP	JE00B68GRL13	GBX	2	0.05%	378,600	0.18%	189,300	20
ETFS CARBON SECURITIES EUR	CARB	JE00B3CG6315	EUR	2	0.05%	6,868	0.00%	3,434	67
ETFS CARBON SECURITIES GBP	CARP	JE00B3CG6315	GBX	4	0.11%	19,539	0.01%	4,885	66
ETFS LIVE CATTLE	CATL	GB00B15KY096	USD	3	0.08%	33,977	0.02%	11,326	53
ETFS LONG CHF SHORT USD #	CHFP	JE00B68GVR52	GBX	5	0.14%	206,797	0.10%	41,359	19
ETFS COCOA	COCO	JE00B2QXZK10	USD	19	0.52%	7,106,811	3.40%	374,043	116
ETFS COFFEE	COFF	GB00B15KXP72	USD	28	0.77%	911,341	0.44%	32,548	73
ETFS COPPER	COPA	GB00B15KXQ89	USD	107	2.93%	8,094,400	3.88%	75,649	9
ETFS CORN	CORN	GB00B15KXS04	USD	60	1.64%	2,275,551	1.09%	37,926	46
ETFS COTTON	COTN	GB00B15KXT11	USD	42	1.15%	667,156	0.32%	15,885	118
UBS ETC(UBS BBG CMCI CORN IDX)EUR	CRNE	CH0106346700	EUR	1	0.03%	87,490	0.04%	87,490	160
UBS ETC(UBS BBG CMCI CORN IDX)GBP	CRNG	CH0106346544	GBP	1	0.03%	104,895	0.05%	104,895	157
UBS ETC(UBS BBG CMCI CORN IDX)USD	CRNU	CH0106346734	USD	3	0.08%	203,995	0.10%	67,998	156
ETFS CRUDE OIL	CRUD	GB00B15KXV33	USD	60	1.64%	1,830,823	0.88%	30,514	9
ETFS FORWARD ENERGY DJ-UBSCI-F3	ENEF	JE00B24MD55	USD	2	0.05%	3,550	0.00%	1,775	59
ETFS LONG EUR SHORT USD #	EURP	JE00B68GS416	GBX	1	0.03%	143,708	0.07%	143,708	16
ETFS FORWARD AGRICULTURE DJ-UBSCI-F3	FAGR	JE00B24DMK23	USD	6	0.16%	36,237	0.02%	6,040	114
ETFS FORWARD ALL COMMODITIES DJ-UBSCI-F3	FAIG	JE00B24DMC49	USD	13	0.36%	364,376	0.17%	28,029	47
ETFS CRUDE OIL FORWARD	FCRU	JE00B24DLX86	USD	8	0.22%	143,922	0.07%	17,990	65
ETFS LONG GBP SHORT USD #	GBPP	JE00B68GR111	GBX	1	0.03%	149,519	0.07%	149,519	14
GOLD BULLION SECURITIES	GBS	GB00B00FHZ82	USD	139	3.80%	15,239,338	7.30%	109,636	7
GOLD BULLION SECURITIES	GBSS	GB00B00FHZ82	GBX	42	1.15%	489,514	0.23%	11,655	12
ETFS FORWARD GRAINS DJ-UBSCI-F3	GRAF	JE00B24DMN53	USD	1	0.03%	4,857	0.00%	4,857	65
ETFS LEAN HOGS	HOGS	GB00B15KXZ70	USD	4	0.11%	5,523	0.00%	1,381	85
ETFS LONG JPY SHORT USD #	JPYP	JE00B68GSP26	GBX	2	0.05%	599,057	0.29%	299,528	19
ETFS LEVERAGED AGRICULTURE DJ-UBS	LAGR	JE00B2NFT427	USD	8	0.22%	77,440	0.04%	9,680	69
ETFS LEVERAGED ALL COMMODITIES DJ-UBSCI	LALL	JE00B2NFV571	USD	6	0.16%	46,653	0.02%	7,775	47
ETFS LEVERAGED ALUMINIUM	LALU	JE00B2NFTC05	USD	7	0.19%	54,511	0.03%	7,787	93
ETFS LONG AUD SHORT USD	LAUD	JE00B68GQH02	USD	2	0.05%	19,164	0.01%	9,582	18
ETFS LEVERAGED GOLD	LBUL	JE00B2NFTL95	USD	33	0.90%	1,271,483	0.61%	38,530	16
ETFS LEVERAGED COFFEE	LCFE	JE00B2NFTD12	USD	7	0.19%	122,407	0.06%	17,487	154
ETFS LONG CHF SHORT USD	LCHF	JE00B68GVR52	USD	1	0.03%	21,662	0.01%	21,662	19
ETFS LEVERAGED COCOA	LCOC	JE00B2NFV803	USD	34	0.93%	761,666	0.36%	22,402	340
ETFS LEVERAGED COPPER	LCOP	JE00B2NFTF36	USD	27	0.74%	759,821	0.36%	28,142	24
ETFS LEVERAGED CORN	LCOR	JE00B2NFTG43	USD	13	0.36%	54,245	0.03%	4,173	76
ETFS LEVERAGED COTTON	LCTO	JE00B2NFTH59	USD	27	0.74%	785,706	0.38%	29,100	130
ETFS LEAD	LEED	JE00B2QY0436	USD	1	0.03%	8,645	0.00%	8,645	174
ETFS LONG EUR SHORT USD	LEUR	JE00B68GS416	USD	1	0.03%	24,205	0.01%	24,205	14
ETFS LONG GBP SHORT USD	LBGP	JE00B68GR111	USD	2	0.05%	359,007	0.17%	179,504	16
ETFS LEVERAGED GRAINS DJ-UBSCI	LGRA	JE00B2NFT757	USD	4	0.11%	99,645	0.05%	24,911	73
ETFS LEVERAGED HEATING OIL	LHEA	JE00B2NFTM03	USD	2	0.05%	1,607	0.00%	804	127
ETFS LONG JPY SHORT USD	LJPY	JE00B68GSP26	USD	1	0.03%	631	0.00%	631	18
ETFS LEVERAGED LIVE CATTLE	LLCT	JE00B2NFTP34	USD	1	0.03%	1,385	0.00%	1,385	88
ETFS LEVERAGED LEAD	LLEA	JE00B2NFTZ32	USD	8	0.22%	62,553	0.03%	7,819	620
ETFS LEVERAGED LEAN HOGS	LLHO	JE00B2NFTN10	USD	2	0.05%	28,127	0.01%	14,063	170
ETFS LEVERAGED LIVESTOCK DJ-UBSCI	LLST	JE00B2NFT864	USD	1	0.03%	6,792	0.00%	6,792	53
ETFS LEVERAGED EX-ENERGY DJ-UBSCI	LNEY	JE00B2NFT641	USD	6	0.16%	293,720	0.14%	48,953	69
ETFS LEVERAGED NATURAL GAS	LNGA	JE00B2NFTQ41	USD	252	6.89%	2,749,006	1.32%	10,909	43
ETFS LEVERAGED NICKEL	LNKJ	JE00B2NFT857	USD	20	0.55%	140,936	0.07%	7,047	214
ETFS LEVERAGED ENERGY DJ-UBSCI	LNRG	JE00B2NFT534	USD	3	0.08%	33,667	0.02%	11,222	41
ETFS LEVERAGED CRUDE OIL	LOIL	JE00B2NFTJ73	USD	86	2.35%	2,580,075	1.24%	30,001	15
ETFS LEVERAGED PETROLEUM DJ-UBSCI	LPET	JE00B2NFT971	USD	2	0.05%	14,143	0.01%	7,072	35
ETFS LEVERAGED PLATINUM	LPLA	JE00B2NFV134	USD	11	0.30%	247,645	0.12%	22,513	46
ETFS LEVERAGED PRECIOUS METALS DJ-UBSCI	LPMT	JE00B2NFV795	USD	10	0.27%	719,049	0.34%	71,905	17
ETFS LEVERAGED SOFTS DJ-UBSCI	LSFT	JE00B2NFTB97	USD	2	0.05%	28,426	0.01%	14,213	132
ETFS LEVERAGED SILVER	LSIL	JE00B2NFTS64	USD	69	1.89%	2,477,891	1.19%	35,911	39
ETFS LEVERAGED SOYBEANS	LSOB	JE00B2NFTV93	USD	4	0.11%	29,410	0.01%	7,352	105
ETFS LEVERAGED SUGAR	LSUG	JE00B2NFTW01	USD	42	1.15%	1,098,572	0.53%	26,156	341
ETFS LEVERAGED SOYBEAN OIL	LSYO	JE00B2NFTT71	USD	8	0.22%	479,118	0.23%	59,890	122
ETFS LEVERAGED TIN	LTIM	JE00B2NFV241	USD	6	0.16%	33,404	0.02%	5,567	630
ETFS LEVERAGED WHEAT	LWEA	JE00B2NFTX18	USD	23	0.63%	225,421	0.11%	9,801	100
ETFS LEVERAGED ZINC	LZIC	JE00B2NFTY25	USD	17	0.47%	122,979	0.06%	7,234	101
ETFS FORWARD NATURAL GAS	NGAF	JE00B24DM351	USD	4	0.11%	62,856	0.03%	15,714	114
ETFS NATURAL GAS	NGAS	GB00B15KY104	USD	129	3.53%	4,889,275	2.34%	37,901	30
ETFS NATURAL GAS #	NGSP	GB00B15KY104	GBX	25	0.68%	234,373	0.11%	9,375	61
ETFS NICKEL	NICK	GB00B15KY211	USD	3	0.08%	6,261	0.00%	2,087	44
ETFS LONG NOK SHORT USD #	NOKP	JE00B68GTQ08	GBX	2	0.05%	188,678	0.09%	94,339	24
ETFS LONG NZD SHORT USD #	NZDP	JE00B68GT111	GBX	2	0.05%	385,315	0.18%	192,658	22
ETFS BRENT OIL	OILB	GB00B0CTWC01	USD	60	1.64%	1,515,667	0.73%	25,261	13
ETFS WTI OIL	OILW	GB00B0CTWK84	USD	34	0.93%	3,726,013	1.78%	109,589	7
ETFS BRENT 1MTH #	OLBP	GB00B0CTWC01	GBX	36	0.98%	652,965	0.31%	18,138	19
ETFS WTI 2MTH #	OLWP	GB00B0CTWK84	GBX	1	0.03%	70,476	0.03%	70,476	18
ETFS BRENT 1YR	OSB1	JE00B1YN4R61	USD	1	0.03%	26,716	0.01%	26,716	62
ETFS BRENT 3YR	OSB3	JE00B1YP7409	USD	1	0.03%	19,744	0.01%	19,744	69
ETFS WTI 1YR	OSW1	JE00B1YPB605	USD	211	5.77%	1,914,300	0.92%	9,073	50
ETFS WTI 3YR	OSW3	JE00B1YPB936	USD	1	0.03%	28,691	0.01%	28,691	61
ETFS PHYSICAL SILVER	PHAG	JE00B1VS3333	USD	111	3.04%	11,070,639	5.30%	99,735	21
ETFS PHYSICAL GOLD	PHAU	JE00B1VS3770	USD	249	6.81%	29,653,843	14.20%	119,092	8
ETFS PHYSICAL GOLD #	PHGP	JE00B1VS3770	GBX	116	3.17%	2,075,956	0.99%	17,896	12

## Exchange Traded Commodities

Weekly Statistics - 27 Dec 2010 to 31 Dec 2010



Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETFS PHYSICAL PALLADIUM	PHPD	JE00B1VS3002	USD	110	3.01%	11,849,001	5.68%	107,718	41
ETFS PHYSICAL PM BSKT	PHPM	JE00B1VS3W29	USD	26	0.71%	20,304,395	9.73%	780,938	23
ETFS PHYSICAL PM BASKET #	PHPP	JE00B1VS3W29	GBX	31	0.85%	378,699	0.18%	12,216	32
ETFS PHYSICAL PLATINUM	PHPT	JE00B1VS2W53	USD	66	1.81%	8,868,686	4.25%	134,374	22
ETFS PHYSICAL SILVER #	PHSP	JE00B1VS3333	GBX	94	2.57%	1,562,102	0.75%	16,618	37
ETFS PLATINUM	PLTM	JE00B2QY0F45	USD	2	0.05%	185,632	0.09%	92,816	23
ETFS SHORT AUD LONG USD	SAD	JE00B68GQZ83	USD	2	0.05%	17,098	0.01%	8,549	20
ETFS SHORT AGRICULTURE DJ-UBSCI	SAGR	JE00B24DL056	USD	1	0.03%	78	0.00%	78	285
ETFS SHORT AUD LONG USD #	SAUP	JE00B68GQZ83	GBX	5	0.14%	857,185	0.41%	171,437	19
ETFS SHORT GOLD	SBUL	JE00B24DKC09	USD	21	0.57%	3,071,388	1.47%	146,257	15
ETFS SHORT CAD LONG USD #	SCDP	JE00B68GS291	GBX	1	0.03%	148,367	0.07%	148,367	22
ETFS SHORT COFFEE	SCFE	JE00B24DK538	USD	6	0.16%	29,415	0.01%	4,902	92
ETFS SHORT CHF LONG USD	SCHF	JE00B68GVT76	USD	2	0.05%	2,962	0.00%	1,481	17
ETFS SHORT CHF LONG USD #	SCHP	JE00B68GVT76	GBX	1	0.03%	147,515	0.07%	147,515	20
ETFS SHORT COPPER	SCOP	JE00B24DK645	USD	18	0.49%	1,585,210	0.76%	88,067	17
ETFS SHORT CORN	SCOR	JE00B24DK751	USD	7	0.19%	132,064	0.06%	18,866	41
ETFS SHORT COTTON	SCTO	JE00B24DK868	USD	26	0.71%	360,081	0.17%	13,849	97
ETFS LONG SEK SHORT USD #	SEKP	JE00B68GV642	GBX	1	0.03%	167,251	0.08%	167,251	23
ETFS SHORT EUR LONG USD #	SEUP	JE00B68GSM94	GBX	2	0.05%	1,068,396	0.51%	534,198	15
ETFS SHORT EUR LONG USD	SEUR	JE00B68GSM94	USD	9	0.25%	2,315,307	1.11%	257,256	12
ETFS SHORT GBP LONG USD	SGBP	JE00B68GRJ90	USD	3	0.08%	420,487	0.20%	140,162	16
ETFS PHYSICAL SWISS GOLD	SGBS	JE00B588CD74	USD	18	0.49%	18,125,629	8.68%	1,006,979	14
SOURCE PHYSICAL GOLD P-ETC CERTS	SGLD	IE00B579F325	USD	54	1.48%	4,860,669	2.33%	90,012	8
ETFS SHORT GRAINS DJ-UBSCI	SGRA	JE00B24DL387	USD	1	0.03%	87	0.00%	87	139
ETFS SHORT HEATING OIL	SHEA	JE00B24DKD16	USD	1	0.03%	14,828	0.01%	14,828	76
ETFS SHORT INDUSTRIAL METALS DJ-UBSCI	SIME	JE00B24DKZ36	USD	2	0.05%	19,996	0.01%	9,998	30
ETFS SHORT JPY LONG USD #	SJPP	JE00B68GT596	GBX	7	0.19%	541,443	0.26%	77,349	20
ETFS SHORT JPY LONG USD	SJPY	JE00B68GT596	USD	8	0.22%	362,053	0.17%	45,257	20
ETFS SHORT LEAN HOGS	SLHO	JE00B24DKF30	USD	1	0.03%	14,108	0.01%	14,108	81
ETFS SILVER	SLVR	GB00B15KY328	USD	185	5.06%	3,499,931	1.68%	18,919	22
ETFS SHORT EX-ENERGY DJ-UBSCI	SNEY	JE00B24DKX12	USD	2	0.05%	130,834	0.06%	65,417	66
ETFS SHORT NATURAL GAS	SNGA	JE00B24DKH53	USD	1	0.03%	6,319	0.00%	6,319	27
ETFS SHORT NZD LONG USD #	SNZP	JE00B68GTN76	GBX	1	0.03%	143,959	0.07%	143,959	22
ETFS SHORT CRUDE OIL	SOIL	JE00B24DK975	USD	24	0.66%	861,407	0.41%	35,892	8
ETFS SOYBEANS	SOYB	GB00B15KY542	USD	23	0.63%	313,538	0.15%	13,632	35
ETFS SOYBEAN OIL	SOYO	GB00B15KY435	USD	4	0.11%	407,564	0.20%	101,891	41
ETFS SHORT PETROLEUM DJ-UBSCI	SPET	JE00B24DKW05	USD	2	0.05%	3,889	0.00%	1,945	32
ETFS SHORT PLATINUM	SPLA	JE00B2NFT195	USD	1	0.03%	42,635	0.02%	42,635	36
ETFS SHORT PRECIOUS METALS DJ-UBSCI	SPMT	JE00B24DKY29	USD	1	0.03%	14,082	0.01%	14,082	43
ETFS SHORT SEK LONG USD #	SSEP	JE00B68GV865	GBX	1	0.03%	151,773	0.07%	151,773	24
ETFS SHORT SOFTS DJ-AIGCI	SSFT	JE00B24DL163	USD	1	0.03%	21,603	0.01%	21,603	47
ETFS SHORT SILVER	SSIL	JE00B24DKK82	USD	19	0.52%	264,310	0.13%	13,911	26
ETFS SHORT SOYBEANS	SSOB	JE00B24DKP38	USD	3	0.08%	60,461	0.03%	20,154	36
ETFS SHORT SUGAR	SSUG	JE00B24DKQ45	USD	20	0.55%	305,430	0.15%	15,271	136
ETFS SUGAR	SUGA	GB00B15KY658	USD	42	1.15%	949,297	0.45%	22,602	138
ETFS SHORT WHEAT	SWEA	JE00B24DKR51	USD	8	0.22%	258,646	0.12%	32,331	42
ETFS SHORT ZINC	SZIC	JE00B24DKS68	USD	1	0.03%	6,242	0.00%	6,242	59
ETFS TIN	TINM	JE00B2QY0H68	USD	4	0.11%	8,229	0.00%	2,057	83
ETFS GASOLINE	UGAS	GB00B15KXW40	USD	1	0.03%	14,296	0.01%	14,296	30
ETFS SHORT GBP LONG USD #	USD2	JE00B68GRJ90	GBX	5	0.14%	213,338	0.10%	42,668	20
ETFS WHEAT	WEAT	GB00B15KY765	USD	70	1.92%	1,410,379	0.68%	20,148	57
ETFS ZINC	ZINC	GB00B15KY872	USD	21	0.57%	354,885	0.17%	16,899	38

## Exchange Traded Notes

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Name	TIDM	ISIN	Traded Currency	Number Of Trades	Trades %	GBP Turnover	Turnover %	Average Trade Size	Time Weighted Spread (bps)
ETN ON SPGS AGRICULTURAL ER	AGCG	JE00B3Q5KY34	GBP	1	3.33%	3,158	0.13%	3,158	20.0643
IPATH S&P GSCI AGRICULTURE INDEX TR ETN	AGGS	DE000BC1DBJ5	GBX	2	6.67%	61,872	2.47%	30,936	42.6195
LYXOR ETN LONG GOLD	LTNG	XS0416722857	USD	12	40.00%	1,897,462	75.60%	158,122	136.8778
ETN ON SILVER SPOT	SLVE	JE00B3N1PP07	EUR	1	3.33%	104,857	4.18%	104,857	19.7585
ETN ON SILVER SPOT	SLVG	JE00B3Q4K286	GBP	1	3.33%	122,120	4.87%	122,120	19.6937
ETN ON SILVER SPOT	SLVU	JE00B3MWWX12	USD	2	6.67%	128,769	5.13%	64,385	163.7733
IPATH VSTOXX SHORT TERM FUTURES ETN	VSXG	DE000BC2KTT9	GBX	3	10.00%	136,401	5.43%	45,467	234.6797
IPATH S&P 500 VIX MID-TERM FUTURES ETN	VXIM	DE000BC1C7R4	GBX	8	26.67%	55,214	2.20%	6,902	339.0435

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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.