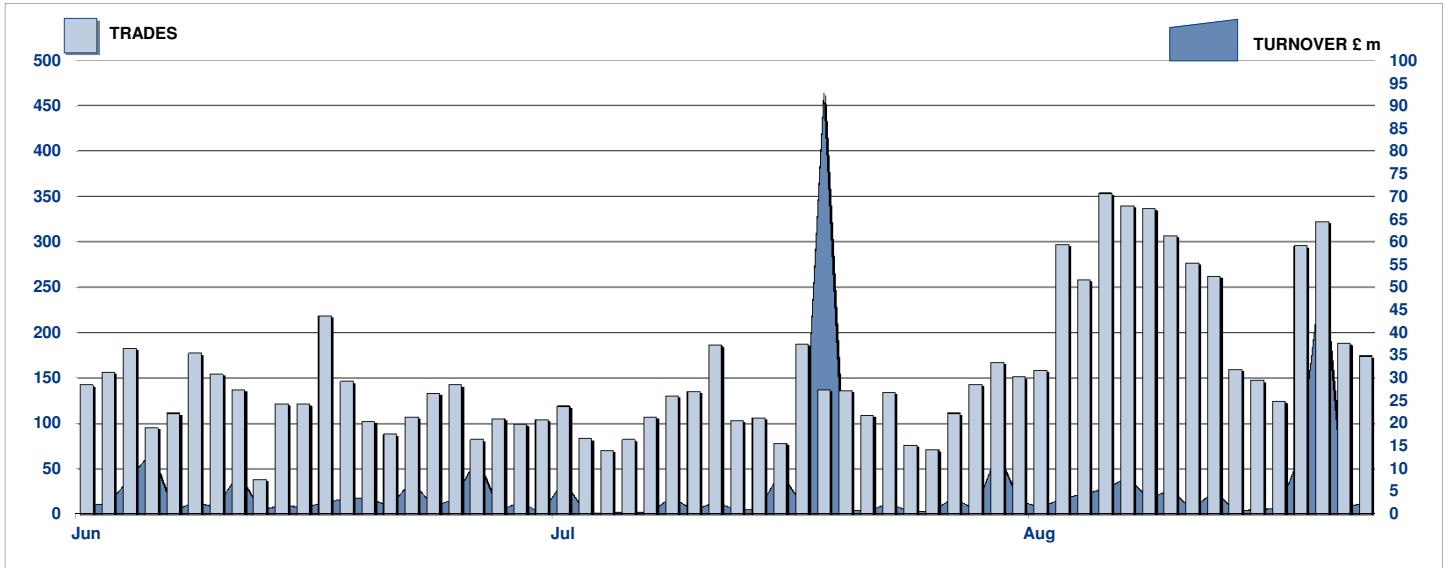


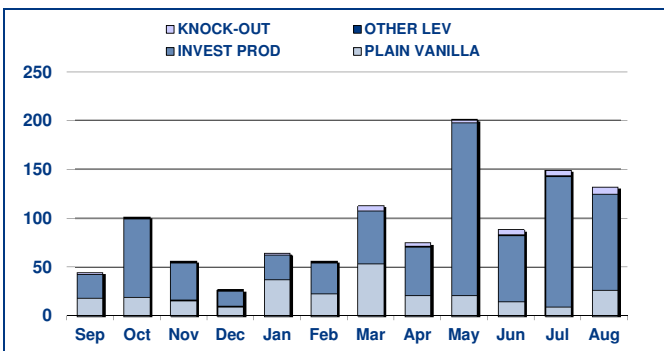
**SECURITISED DERIVATIVES DAILY TURNOVER**



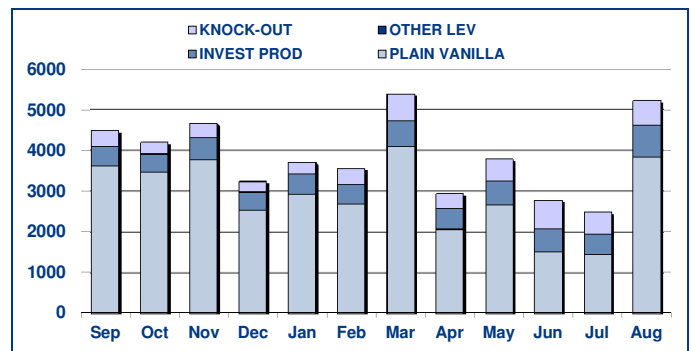
**MAIN INDICATORS**

	LISTED					TRADING						
	End 2010		July-11		August-11		July-11		August-11		2011 YTD	
	LISTED END OF MONTH	LISTED END OF MONTH	MONTH NEW LISTED	LISTED END OF MONTH	MONTH NEW LISTED	TRADES number	TURNOVER £ m	TRADES number	TURNOVER £ m	TRADES number	TURNOVER £ m	
<b>MARKET SEGMENTS</b>												
PLAIN VANILLA CW	970	632	-	745	113	1,462	9.5	3,844	26.58	21,292	207.70	
KNOCK-OUT PRODUCTS	28	71	14	93	47	531	5.4	608	7.49	4,038	33.08	
OTHER LEVERAGE CERTIFICATES	57	86	3	86	-	5	1.2	3	0.03	26	2.40	
INVESTMENT PRODUCTS	330	462	18	486	25	493	133.3	764	98.04	4,521	636.96	
<b>TOTAL</b>	<b>1,385</b>	<b>1,251</b>	<b>35</b>	<b>1,410</b>	<b>185</b>	<b>2,491</b>	<b>149.4</b>	<b>5,219</b>	<b>132.13</b>	<b>29,877</b>	<b>880.14</b>	
<b>ISSUERS</b>												
GOLDMAN SACHS & CO WERTPAPIER GMBH	8	6	-	5	-	2	0.04	4	0.04	13	1.34	
GOLDMAN SACHS INTERNATIONAL	56	73	4	77	4	84	106.72	97	54.60	569	301.41	
GOLDMAN SACHS JERSEY	4	3	-	3	-	1	0.00	-	-	3	0.02	
MERRILL LYNCH INTERNATIONAL & CO CV	9	10	1	10	-	2	0.17	3	0.02	11	0.22	
MERRILL LYNCH SA	9	9	-	11	2	8	2.42	5	0.31	58	10.05	
ROYAL BANK OF SCOTLAND PLC	492	324	14	333	9	552	25.54	1,346	53.58	8,771	333.37	
SOCIETE GENERALE ACCEPTANCE NV	760	765	16	901	161	1,832	14.26	3,738	22.17	20,292	227.02	
BARCLAYS BANK PLC	40	42	-	42	-	8	0.15	18	0.04	122	3.15	
HS BC BANK PLC	7	19	-	28	9	2	0.11	8	1.38	38	3.56	
<b>TOTAL</b>	<b>1,385</b>	<b>1,251</b>	<b>35</b>	<b>1,410</b>	<b>185</b>	<b>2,491</b>	<b>149.4</b>	<b>5,219</b>	<b>132.13</b>	<b>29,877</b>	<b>880.14</b>	

**TURNOVER  
MONTHLY FIGURES - £m**



**TRADES  
MONTHLY FIGURES**



**Glossary**

Plain Vanilla CW: Covered Warrants (Market Sector Code CVWT)  
Other Leveraged Products: All leveraged products (Market Sector Code OTHE and OFLV) excluding covered warrants and knock out products

Knock-out Products: Knock-out products (Market Sector Code KNCK)  
Investment Products: All investment products (Market Segment Code INSD). This includes Capital Protected, Trackers, Yield Enhancement and

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