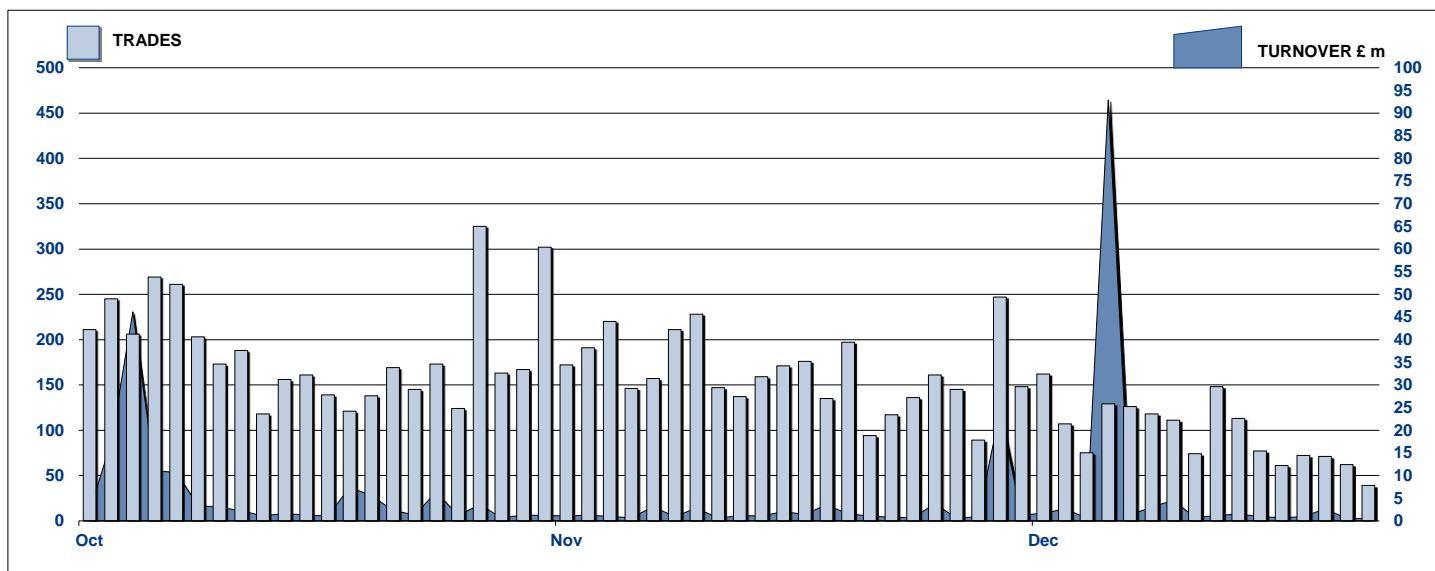


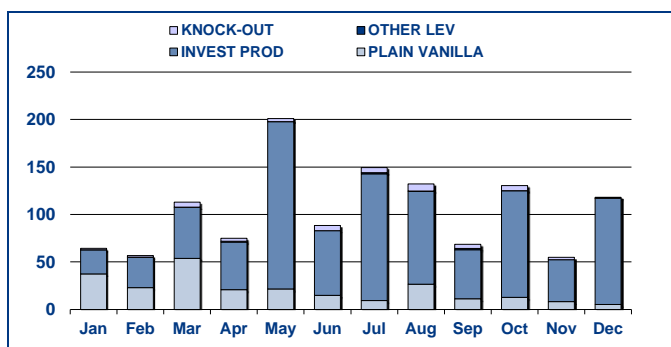
### SECURITISED DERIVATIVES DAILY TURNOVER



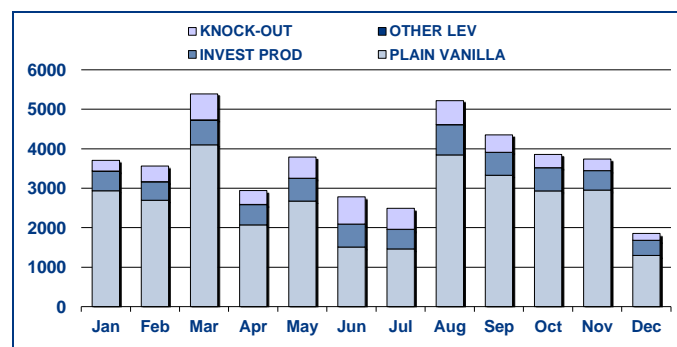
### MAIN INDICATORS

	LISTED					TRADING					
	End 2010	November-11		December-11		November-11		December-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	716	6	588	162	2,952	8.3	1,296	5.36	31,801	245.44
KNOCK-OUT PRODUCTS	28	72	2	57	34	292	2.4	172	1.00	5,277	46.11
OTHER LEVERAGE CERTIFICATES	57	94	5	95	1	-	0.00	2	0.00	32	3.75
INVESTMENT PRODUCTS	330	503	5	521	21	494	44.1	384	111.75	6,565	956.83
<b>TOTAL</b>	<b>1,385</b>	<b>1,385</b>	<b>18</b>	<b>1,261</b>	<b>218</b>	<b>3,738</b>	<b>54.85</b>	<b>1,854</b>	<b>118.11</b>	<b>43,675</b>	<b>1,252.13</b>
<b>ISSUERS</b>											
GOLDMAN SACHS & CO WERTPAPIER GMBH	8	5	-	6	1	-	0.00	1	0.12	15	8.09
GOLDMAN SACHS INTERNATIONAL	56	87	-	89	2	70	19.95	42	1.56	831	354.96
GOLDMAN SACHS JERSEY	4	2	-	2	-	-	-	-	-	4	1.36
MERRILL LYNCH INTERNATIONAL & CO CV	9	8	-	8	-	-	0.00	-	-	11	0.22
MERRILL LYNCH SA	9	12	1	12	-	2	0.08	-	-	61	10.14
ROYAL BANK OF SCOTLAND PLC	492	340	5	312	41	951	20.85	561	107.49	12,331	589.65
SOCIETE GENERALE ACCEPTANCE NV	760	849	9	743	167	2,700	10.19	1,232	5.91	30,201	270.34
BARCLAYS BANK PLC	40	44	-	46	2	8	0.02	9	0.04	151	3.26
HS BC BANK PLC	7	38	3	43	5	7	3.76	9	2.99	70	14.11
<b>TOTAL</b>	<b>1,385</b>	<b>1,385</b>	<b>18</b>	<b>1,261</b>	<b>218</b>	<b>3,738</b>	<b>54.85</b>	<b>1,854</b>	<b>118.11</b>	<b>43,675</b>	<b>1,252.13</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 OTHL 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

UK Markets Analysis  
10 Paternoster Square, London. EC4M 7LS

email: [markets\\_analysis@londonstockexchange.com](mailto:markets_analysis@londonstockexchange.com)  
[www.londonstockexchange.com](http://www.londonstockexchange.com)