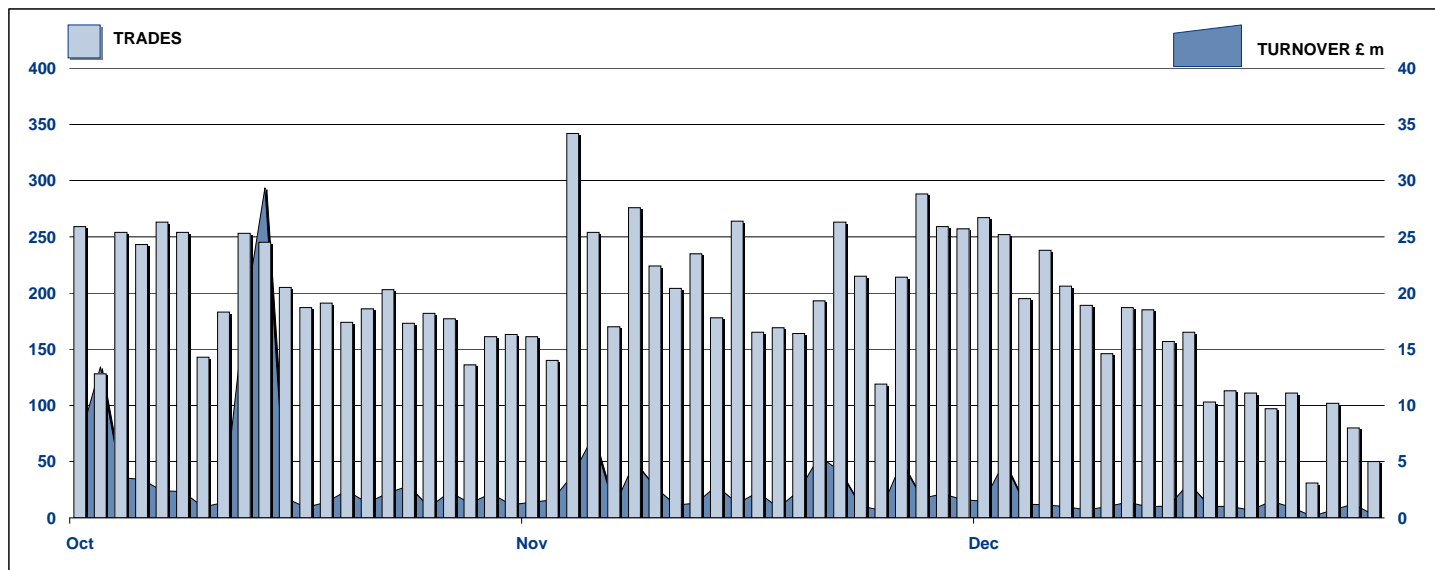


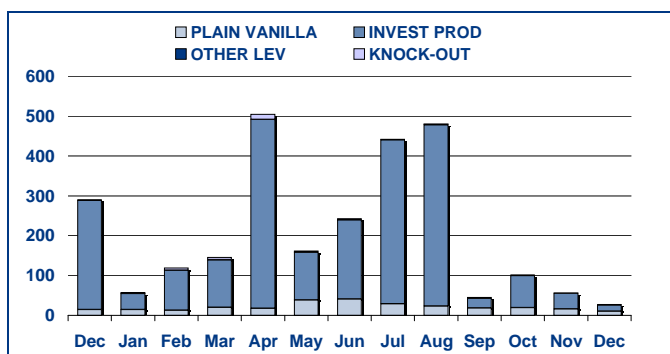
SECURITISED DERIVATIVES DAILY TURNOVER



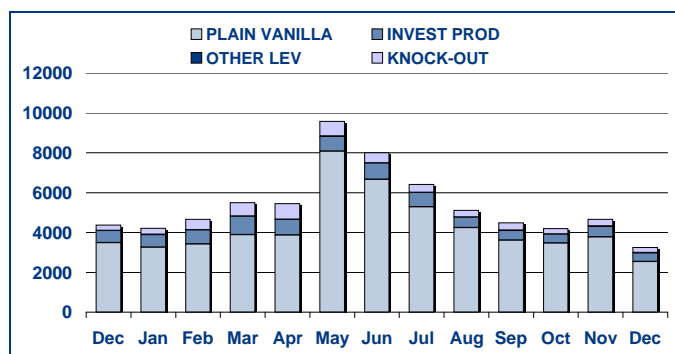
MAIN INDICATORS

	LISTED					TRADING					
	End 2009	November-10		December-10		November-10		December-10		Jan-Dec 2010	
	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
MARKET SEGMENTS											
PLAIN VANILLA CW	1,177	1,551	104	971	70	3,779	16.2	2,541	10.1	52,143	261.2
KNOCK-OUT PRODUCTS	28	25	-	28	12	345	1.1	251	1.1	5,557	41.6
OTHER LEVERAGE CERTIFICATES	21	53	4	53	1	8	0.0	18	0.1	92	1.2
INVESTMENT PRODUCTS	185	327	31	333	8	528	39.0	432	16.0	7,703	2076.3
TOTAL	1,411	1,956	139	1,385	91	4,660	56.4	3,242	27.2	65,495	2380.3
ISSUERS											
GOLDMAN SACHS & CO WERTPAPIER GMBH	5	8	-	8	-	1	0.01	1	0.01	44	1462.11
GOLDMAN SACHS INTERNATIONAL	34	53	4	56	3	88	18.02	53	6.97	720	80.04
GOLDMAN SACHS JERSEY	11	4	-	4	-	1	0.03	1	0.01	24	0.56
MERRILL LYNCH INTERNATIONAL & CO CV	8	11	-	9	-	1	0.01	1	0.01	18	1.02
MERRILL LYNCH SA	7	9	-	9	-	2	0.02	-	0.00	38	2.05
ROYAL BANK OF SCOTLAND PLC	582	752	16	491	-	1,275	25.38	1,194	12.16	20,727	608.47
SOCIETE GENERALE ACCEPTANCE NV	727	1,073	115	761	87	3,289	12.84	1,985	8.06	43,761	224.08
BARCLAYS BANK PLC	37	40	1	40	-	2	0.05	7	0.01	157	1.66
HS BC BANK PLC	-	6	3	7	1	1	0.00	-	0.00	6	0.32
TOTAL	1,411	1,956	139	1,385	91	4,660	56.4	3,242	27.2	65,495	2380.3

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

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