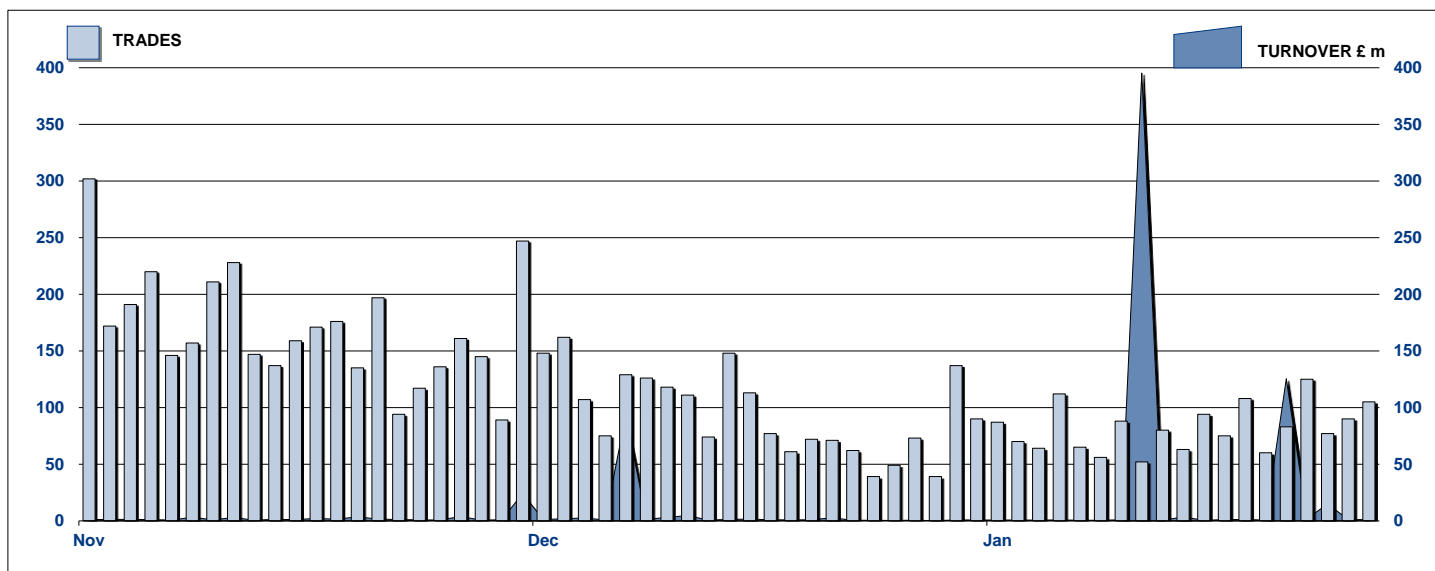


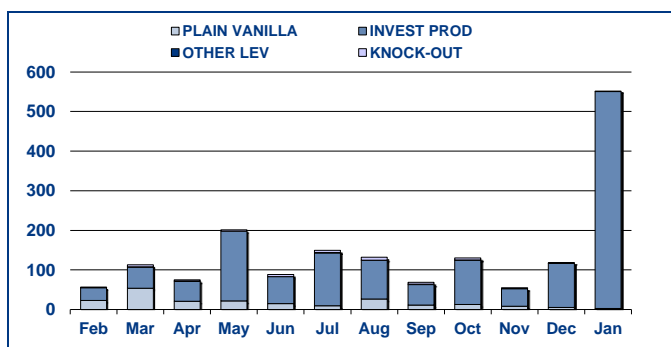
SECURITISED DERIVATIVES DAILY TURNOVER



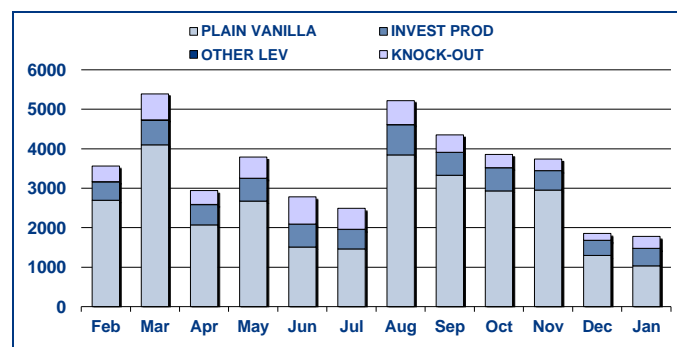
MAIN INDICATORS

| | LISTED | | | | | TRADING | | | | | |
|-------------------------------------|------------------------|------------------------|---------------------|------------------------|---------------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|
| | End 2011 | December-11 | | January-12 | | December-11 | | January-12 | | 2012 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 |
| MARKET SEGMENTS | | | | | | | | | | | |
| PLAIN VANILLA CW | 588 | 588 | 6 | 1,683 | 7 | 1,296 | 5.4 | 1,034 | 2.65 | 1,034 | 2.65 |
| KNOCK-OUT PRODUCTS | 57 | 57 | 2 | 203 | 13 | 172 | 1.0 | 305 | 1.37 | 305 | 1.37 |
| OTHER LEVERAGE CERTIFICATES | 95 | 95 | 5 | 103 | 1 | 2 | 0.00 | 1 | 0.00 | 1 | 0.00 |
| INVESTMENT PRODUCTS | 521 | 521 | 5 | 559 | 8 | 384 | 111.7 | 441 | 547.75 | 441 | 547.75 |
| TOTAL | 1,261 | 1,261 | 18 | 2,548 | 29 | 1,854 | 118.11 | 1,781 | 551.77 | 1,781 | 551.77 |
| ISSUERS | | | | | | | | | | | |
| GOLDMAN SACHS & CO WERTPAPIER GMBH | 6 | 6 | - | 7 | - | 1 | 0.12 | 6 | 517.89 | 6 | 517.89 |
| GOLDMAN SACHS INTERNATIONAL | 89 | 89 | - | 96 | 1 | 42 | 1.56 | 57 | 14.51 | 57 | 14.51 |
| GOLDMAN SACHS JERSEY | 2 | 2 | - | 4 | - | - | - | - | - | - | - |
| MERRILL LYNCH INTERNATIONAL & CO CV | 8 | 8 | - | 11 | - | - | 0.00 | 1 | 0.00 | 1 | 0.00 |
| MERRILL LYNCH SA | 12 | 12 | 1 | 14 | - | - | 0.00 | 7 | 0.09 | 7 | 0.09 |
| ROYAL BANK OF SCOTLAND PLC | 312 | 312 | 5 | 713 | 6 | 561 | 107.49 | 517 | 10.78 | 517 | 10.78 |
| SOCIETE GENERALE ACCEPTANCE NV | 743 | 743 | 9 | 1,607 | 21 | 1,232 | 5.91 | 1,172 | 3.79 | 1,172 | 3.79 |
| BARCLAYS BANK PLC | 46 | 46 | - | 47 | 1 | 9 | 0.04 | 11 | 0.14 | 11 | 0.14 |
| HS BC BANK PLC | 43 | 43 | 3 | 44 | - | 9 | 2.99 | 10 | 4.58 | 10 | 4.58 |
| TOTAL | 1,261 | 1,261 | 18 | 2,543 | 29 | 1,854 | 118.11 | 1,781 | 551.77 | 1,781 | 551.77 |

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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