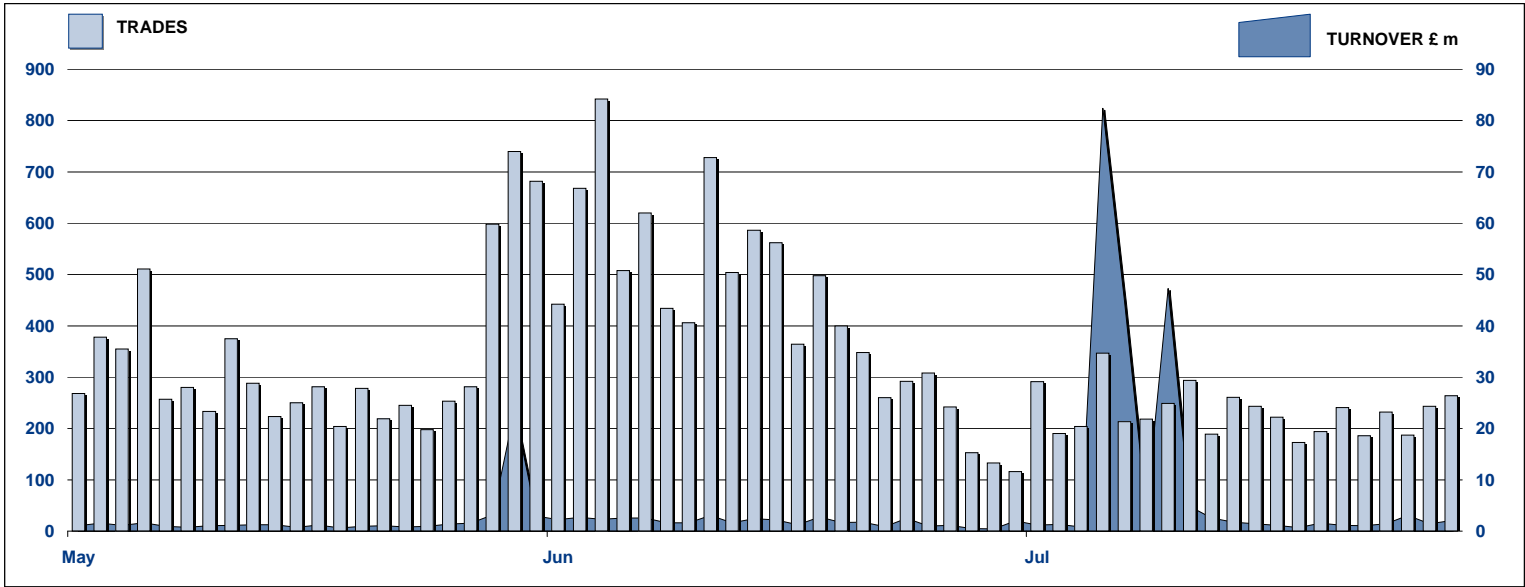


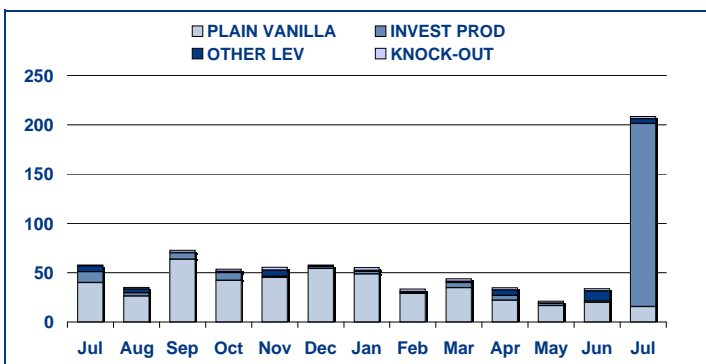
### SECURITISED DERIVATIVES DAILY TURNOVER



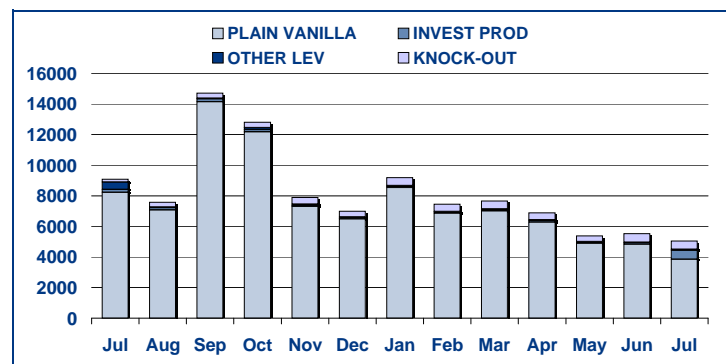
### MAIN INDICATORS

	LISTED					TRADING					
	End 2008	June-09		July-09		June-09		July-09		Jan-June 2009	
	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	418	6	113	-	152	9,648	39.4	3,853	15.5	47,248	206.9
KNOCK-OUT PRODUCTS	27	4	7	1	12	1,112	4.3	546	2.3	4,049	19.2
OTHER LEVERAGE CERTIFICATES	1	1	1	-	2	78	20.1	60	5.0	358	229.9
INVESTMENT PRODUCTS	30	-	19	-	5	194	3.7	584	185.7	1,208	205.3
<b>TOTAL</b>	<b>476</b>	<b>11</b>	<b>140</b>	<b>1</b>	<b>171</b>	<b>11,032</b>	<b>67.5</b>	<b>5,043</b>	<b>208.6</b>	<b>52,862</b>	<b>661.4</b>
<b>ISSUERS</b>											
GOLDMAN SACHS & CO WERTPAPIER GMBH	1	1	-	1	-	-	0.00	2	0.13	6	1.72
GOLDMAN SACHS INTERNATIONAL	8	9	1	10	1	68	20.04	58	4.91	287	32.16
GOLDMAN SACHS JERSEY	16	14	-	13	-	4	0.74	3	0.02	19	2.08
MERRILL LYNCH INTERNATIONAL & CO CV	22	12	-	12	-	64	0.80	14	1.04	137	3.27
MERRILL LYNCH SA	8	7	-	7	-	6	0.06	2	0.00	19	0.21
ROYAL BANK OF SCOTLAND	295	409	106	445	36	1,998	16.23	1,589	189.81	9,547	252.99
SOCIETE GENERALE ACCEPTANCE NV	711	765	32	889	133	8,848	29.11	3,342	12.29	42,697	166.21
BARCLAYS BANK PLC	26	34	1	35	1	44	0.53	33	0.36	150	202.72
<b>TOTAL</b>	<b>1,087</b>	<b>1,251</b>	<b>140</b>	<b>1,412</b>	<b>171</b>	<b>11,032</b>	<b>67.5</b>	<b>5,043</b>	<b>208.6</b>	<b>52,862</b>	<b>661.4</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 Participation

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