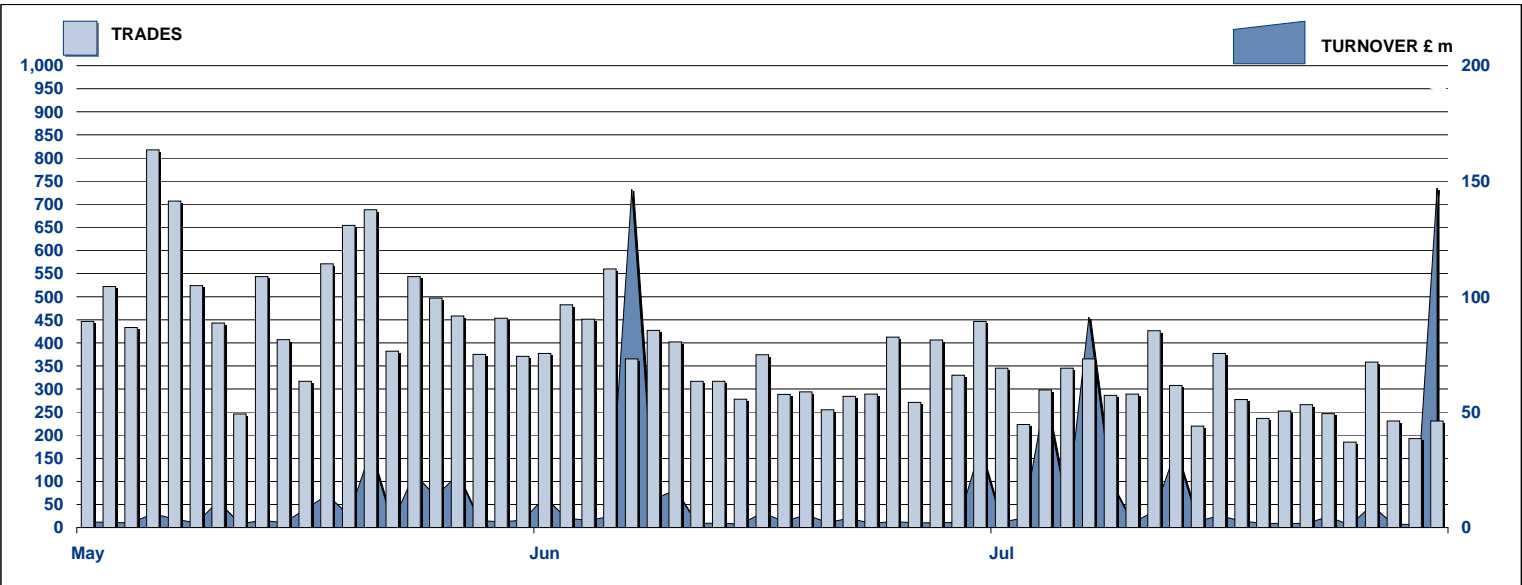


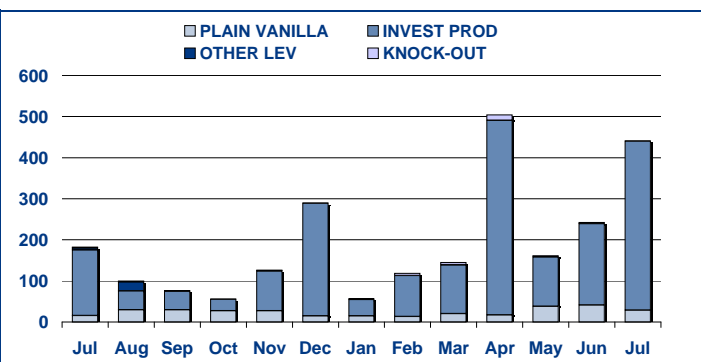
SECURITISED DERIVATIVES DAILY TURNOVER



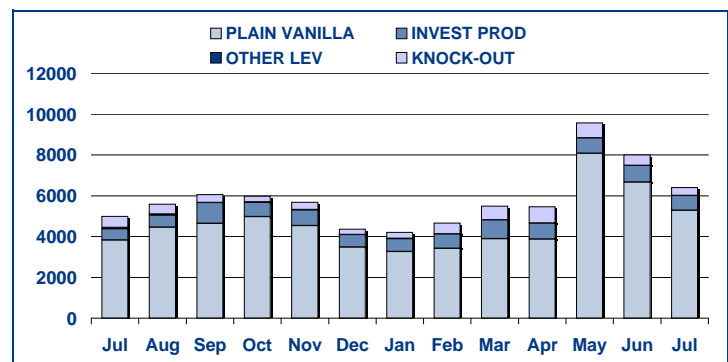
MAIN INDICATORS

	LISTED					TRADING					
	End 2009	June-10		July-10		June-10		July-10		Jan-Jun 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	1,460	320	1,582	122	6,664	41.0	5,292	29.1	98,620	472.2
KNOCK-OUT PRODUCTS	28	38	4	45	10	521	3.1	396	1.3	9,286	58.3
OTHER LEVERAGE CERTIFICATES	21	43	5	43	3	8	0.1	7	0.1	228	35.4
INVESTMENT PRODUCTS	185	260	8	276	16	810	198.1	709	411.0	10,249	2138.6
TOTAL	1,411	1,801	337	1,946	151	8,003	242.3	6,404	441.4	118,383	2704.5
ISSUERS											
GOLDMAN SACHS & CO WERTPAPIER GMBH	5	12	-	12	-	6	173.31	3	180.37	59	1283.21
GOLDMAN SACHS INTERNATIONAL	34	44	2	49	5	52	1.82	64	1.93	875	90.33
GOLDMAN SACHS JERSEY	11	9	-	6	-	4	0.13	1	0.00	33	1.86
MERRILL LYNCH INTERNATIONAL & CO CV	8	8	-	8	-	-	0.00	1	0.00	158	5.29
MERRILL LYNCH SA	7	9	-	9	-	5	0.04	1	0.07	55	2.91
ROYAL BANK OF SCOTLAND	582	807	186	817	10	2,794	34.86	2,110	239.95	31,810	935.72
SOCIETE GENERALE ACCEPTANCE NV	727	872	149	1,004	135	5,133	32.12	4,214	18.99	85,006	378.05
BARCLAYS BANK PLC	37	39	-	39	-	9	0.02	10	0.10	387	7.16
TOTAL	1,411	1,800	337	1,944	150	8,003	242.3	6,404	441.4	118,383	2704.5

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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