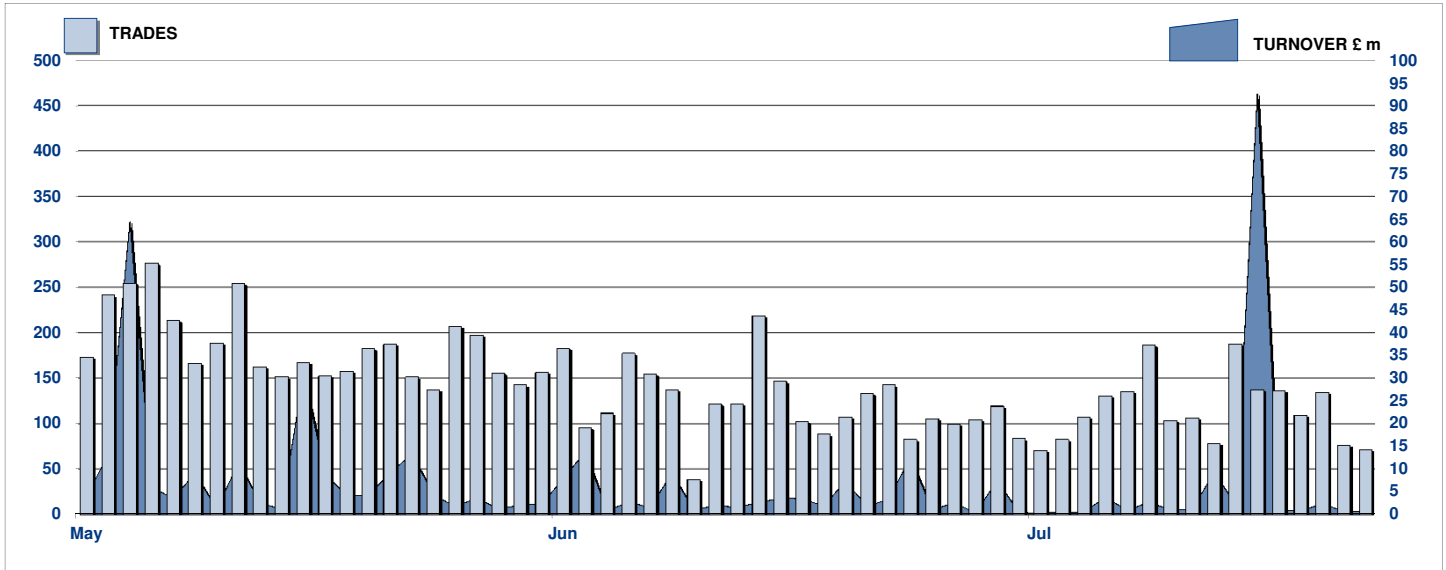


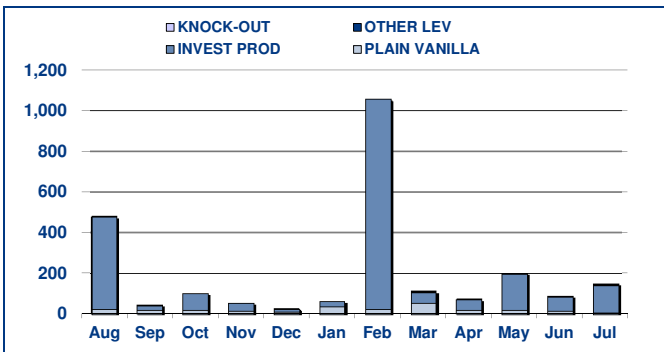
SECURITISED DERIVATIVES DAILY TURNOVER



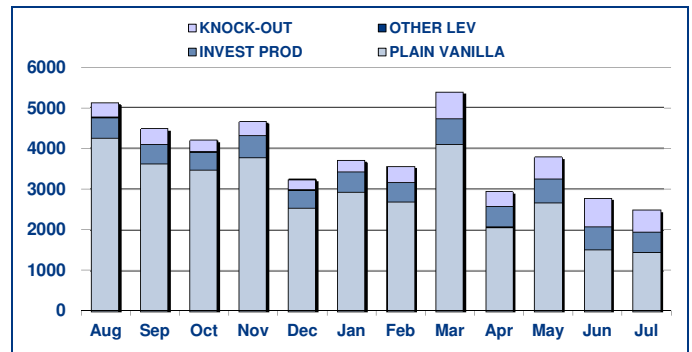
MAIN INDICATORS

	LISTED					TRADING						
	End 2010		June-11		July-11		June-11		July-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	
MARKET SEGMENTS												
PLAIN VANILLA CW	970	688	91	632	-	1,511	14.9	1,462	9.45	17,448	181.12	
KNOCK-OUT PRODUCTS	28	58	35	71	14	691	5.6	531	5.42	3,430	25.59	
OTHER LEVERAGE CERTIFICATES	57	84	6	86	3	-	0.0	5	1.23	23	2.38	
INVESTMENT PRODUCTS	330	444	21	462	18	580	68.0	493	133.31	3,758	1,538.92	
TOTAL	1,385	1,274	153	1,251	35	2,782	88.5	2,491	149.40	24,659	1,748.01	
ISSUERS												
GOLDMAN SACHS & CO WERTPAPIER GMBH	8	6	-	6	-	2	1.20	2	0.04	9	1.30	
GOLDMAN SACHS INTERNATIONAL	56	69	6	73	4	100	35.86	84	106.72	472	246.81	
GOLDMAN SACHS JERSEY	4	3	-	3	-	-	0.00	1	0.00	3	0.02	
MERRILL LYNCH INTERNATIONAL & CO CV	9	9	-	10	1	-	0.00	2	0.17	8	0.20	
MERRILL LYNCH SA	9	9	-	9	-	4	0.13	8	2.42	53	9.74	
ROYAL BANK OF SCOTLAND PLC	492	310	32	324	14	676	20.72	552	25.54	7,426	1,279.79	
SOCIETE GENERALE ACCEPTANCE NV	760	807	114	765	16	1,984	26.93	1,832	14.26	16,554	204.85	
BARCLAYS BANK PLC	40	42	-	42	-	13	2.73	8	0.15	104	3.11	
HS BC BANK PLC	7	19	1	19	-	3	0.93	2	0.11	30	2.19	
TOTAL	1,385	1,274	153	1,251	35	2,782	88.5	2,491	149.40	24,659	1,748.01	

**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 OTH 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

Markets Analysis
10 Paternoster Square, London. EC4M 7LS

email: markets_analysis@londonstockexchange.com
www.londonstockexchange.com