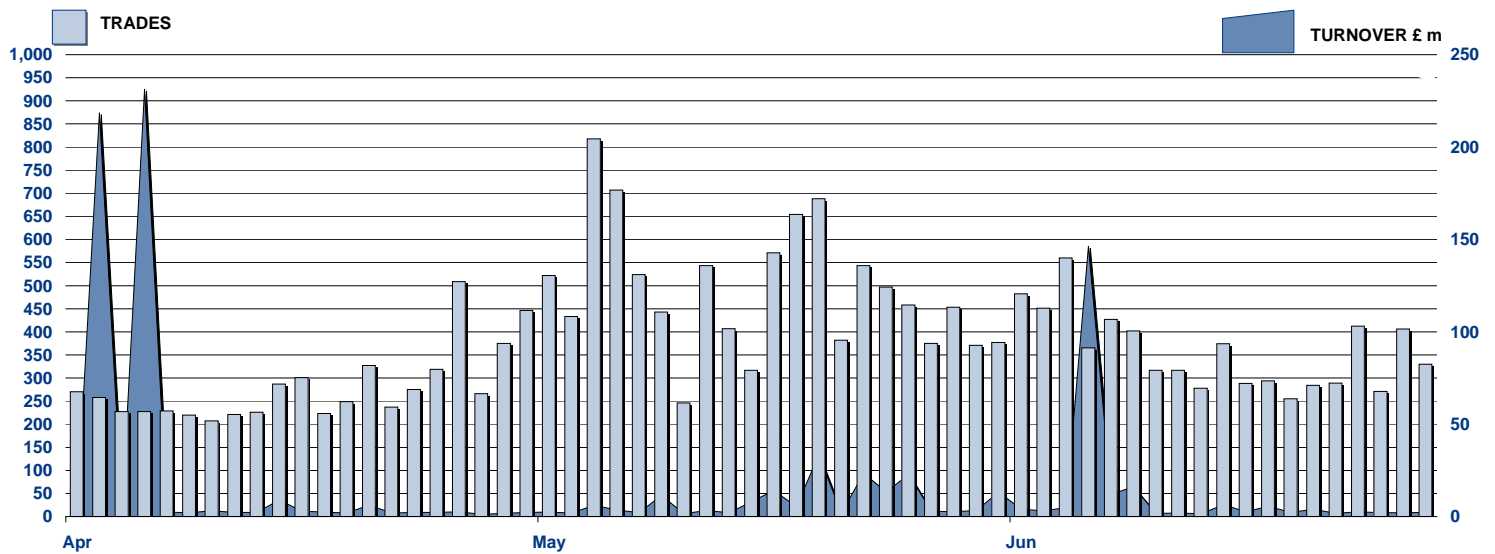


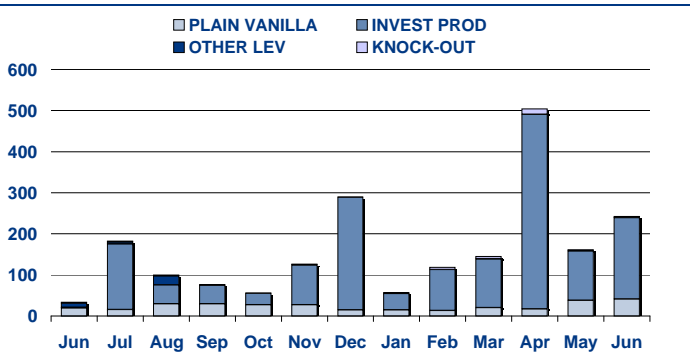
SECURITISED DERIVATIVES DAILY TURNOVER



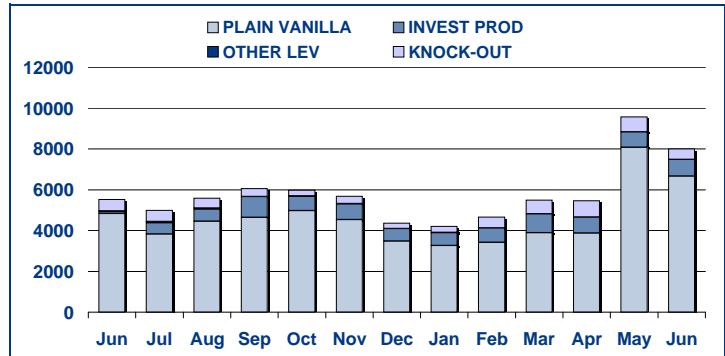
MAIN INDICATORS

MARKET SEGMENTS	LISTED					TRADING					
	End 2009	May-10		June-10		May-10		June-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
PLAIN VANILLA CW	1,177	1,681	104	1,464	320	8,083	38.3	6,668	41.0	93,336	443.2
KNOCK-OUT PRODUCTS	28	41	10	38	4	744	3.5	521	3.1	8,890	57.0
OTHER LEVERAGE CERTIFICATES	21	35	5	39	5	5	0.1	4	0.1	213	35.3
INVESTMENT PRODUCTS	185	254	18	260	8	742	119.6	810	198.1	9,540	1727.6
TOTAL	1,411	2,011	137	1,801	337	9,574	161.6	8,003	242.3	111,979	2263.1
ISSUERS											
GOLDMAN SACHS & CO WERTPAPIER GMBH	5	12	1	12	-	5	55.46	6	173.31	56	1102.84
GOLDMAN SACHS INTERNATIONAL	34	42	3	44	2	36	2.68	52	1.82	811	88.39
GOLDMAN SACHS JERSEY	11	9	-	9	-	3	0.05	4	0.13	32	1.86
MERRILL LYNCH INTERNATIONAL & CO CV	8	8	-	8	-	-	0.00	-	0.00	157	5.29
MERRILL LYNCH SA	7	9	-	9	-	5	0.06	5	0.04	54	2.84
ROYAL BANK OF SCOTLAND	582	884	10	807	186	2,793	75.55	2,794	34.86	29,700	695.77
SOCIETE GENERALE ACCEPTANCE NV	727	1,007	121	872	149	6,686	26.76	5,133	32.12	80,792	359.06
BARCLAYS BANK PLC	37	39	1	39	-	46	1.04	9	0.02	377	7.06
TOTAL	1,411	2,010	136	1,800	337	9,574	161.6	8,003	242.3	111,979	2263.1

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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