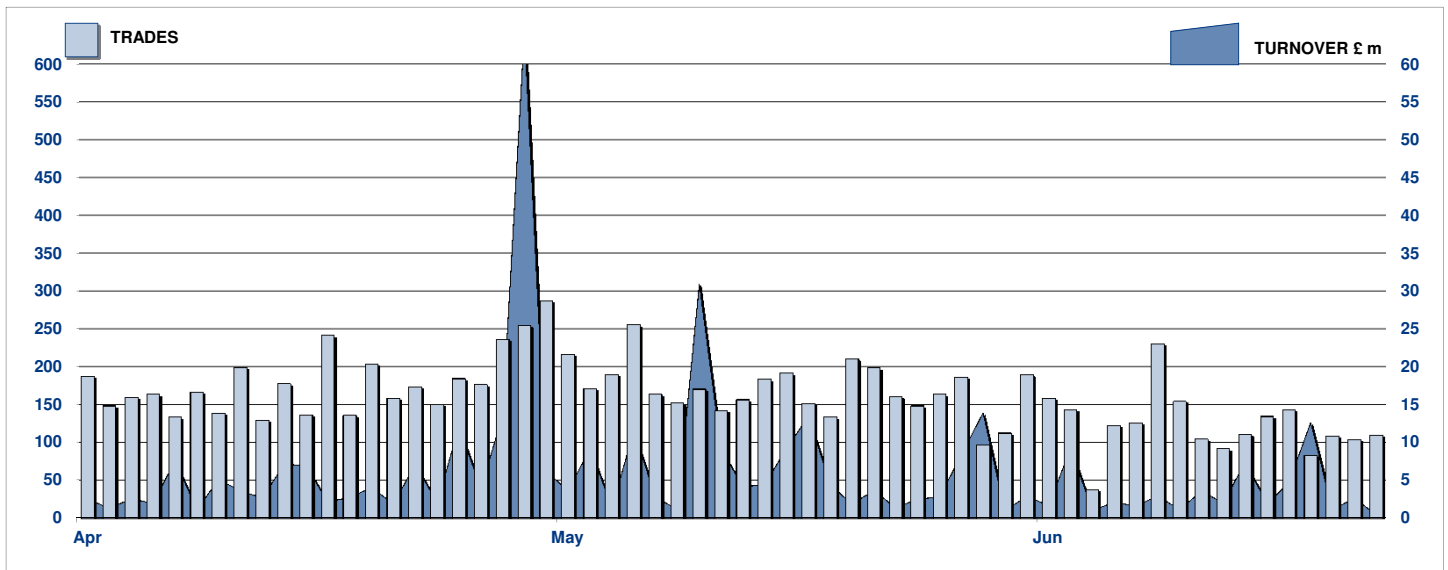


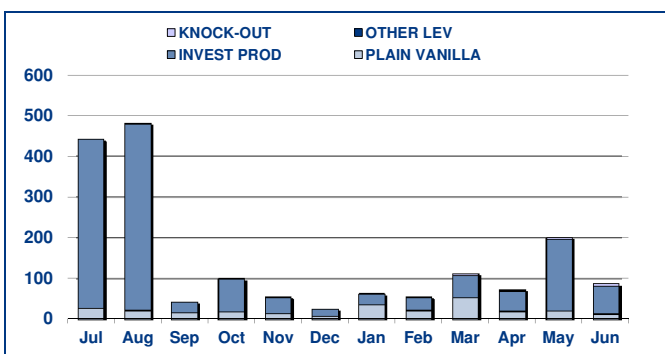
SECURITISED DERIVATIVES DAILY TURNOVER



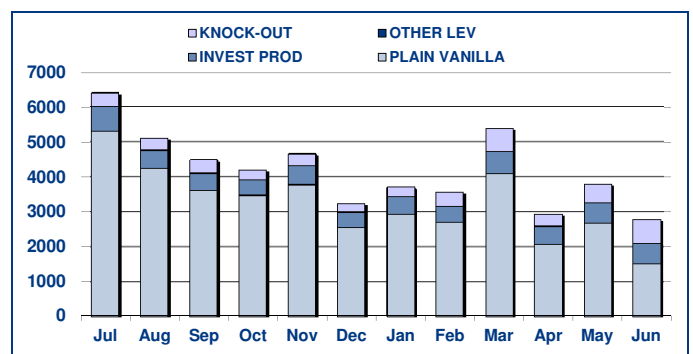
MAIN INDICATORS

	LISTED					TRADING					
	End 2010	May-11		June-11		May-11		June-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	1,036	80	688	91	2,675	21.6	1,511	14.93	15,986	171.67
KNOCK-OUT PRODUCTS	28	42	6	58	35	538	3.3	691	5.56	2,899	20.17
OTHER LEVERAGE CERTIFICATES	57	78	4	84	6	1	0.0	-	-	18	1.15
INVESTMENT PRODUCTS	330	425	17	444	21	576	176.1	580	68.00	3,265	1,405.61
TOTAL	1,385	1,581	107	1,274	153	3,790	201.0	2,782	88.49	22,168	1,598.60
ISSUERS											
GOLDMAN SACHS & CO WERTPAPIER GMBH	8	6	-	6	-	1	0.01	2	1.20	7	1.26
GOLDMAN SACHS INTERNATIONAL	56	63	1	69	6	83	30.92	100	35.86	388	140.09
GOLDMAN SACHS JERSEY	4	3	-	3	-	-	0.00	-	-	2	0.01
MERRILL LYNCH INTERNATIONAL & CO CV	9	9	-	9	-	2	0.01	-	-	6	0.03
MERRILL LYNCH SA	9	9	-	9	-	2	0.36	4	0.13	45	7.33
ROYAL BANK OF SCOTLAND PLC	492	470	8	310	32	967	130.74	672	20.65	6,844	1,253.55
SOCIETE GENERALE ACCEPTANCE NV	760	961	94	807	114	2,691	38.60	1,984	26.93	14,722	190.59
BARCLAYS BANK PLC	40	42	2	42	-	35	0.03	13	2.73	96	2.96
HS BC BANK PLC	7	18	2	19	1	7	0.13	3	0.93	28	2.07
TOTAL	1,385	1,581	107	1,274	153	3,788	200.8	2,778	88.43	22,138	1,597.90

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 OTHL 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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