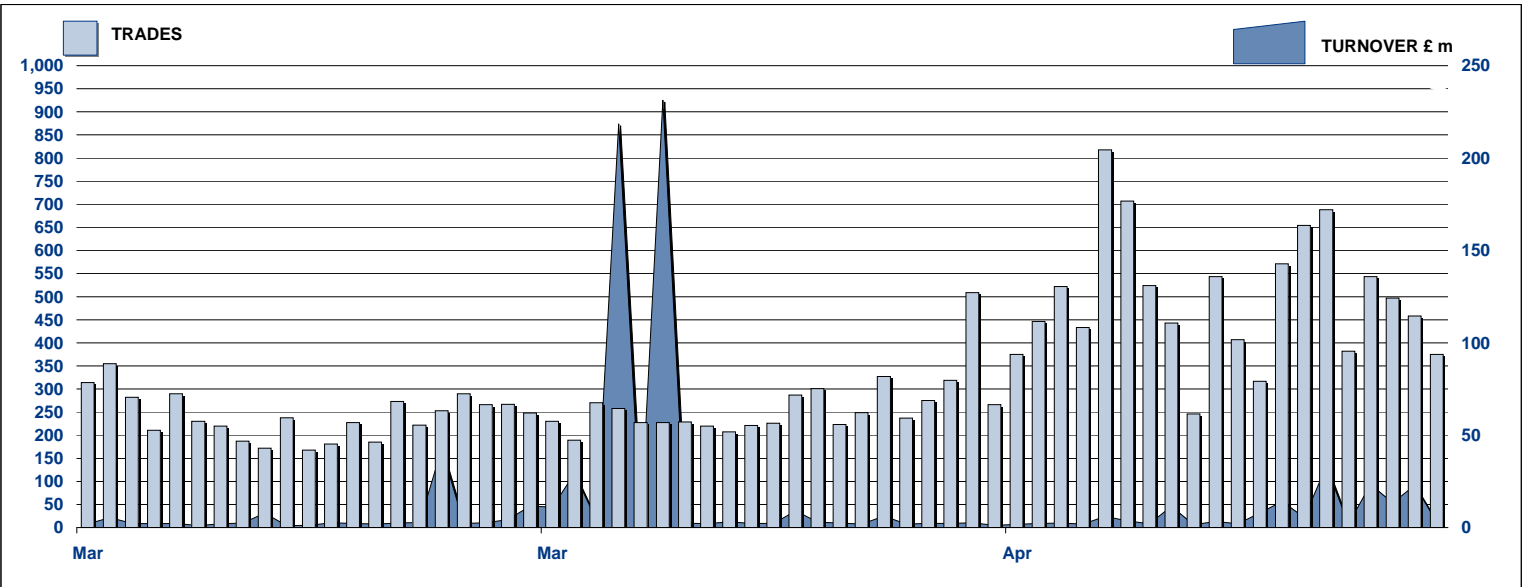


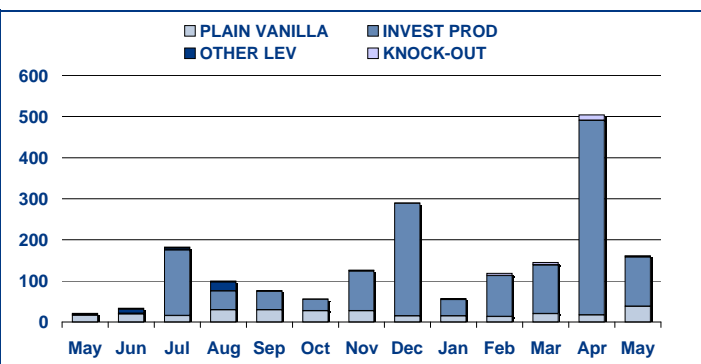
### SECURITISED DERIVATIVES DAILY TURNOVER



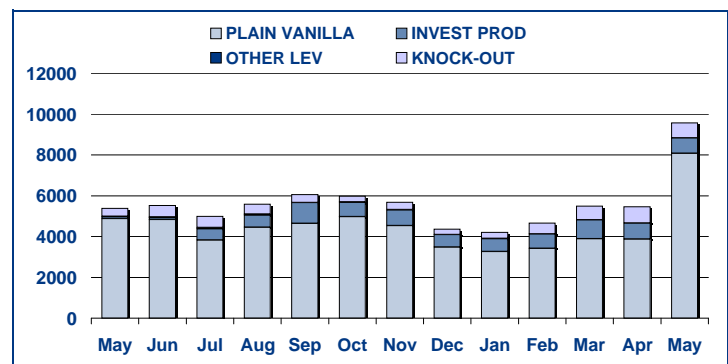
### MAIN INDICATORS

MARKET SEGMENTS	LISTED					TRADING					
	End 2009	April-10		May-10		April-10		May-10		Jan-May 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	1,594	132	1,681	104	3,878	17.4	8,083	38.3	86,668	402.2
KNOCK-OUT PRODUCTS	28	40	9	41	10	787	12.8	744	3.5	8,369	54.0
OTHER LEVERAGE CERTIFICATES	21	30	3	35	5	3	0.0	5	0.1	209	35.2
INVESTMENT PRODUCTS	185	236	16	254	18	785	473.8	742	119.6	8,730	1529.5
<b>TOTAL</b>	<b>1,411</b>	<b>1,900</b>	<b>160</b>	<b>2,011</b>	<b>137</b>	<b>5,453</b>	<b>504.1</b>	<b>9,574</b>	<b>161.6</b>	<b>103,976</b>	<b>2020.8</b>
<b>ISSUERS</b>											
GOLDMAN SACHS & CO WERTPAPIER GMBH	5	11	1	12	1	6	442.49	5	55.46	50	929.53
GOLDMAN SACHS INTERNATIONAL	34	39	2	42	3	57	8.34	36	2.68	759	86.57
GOLDMAN SACHS JERSEY	11	9	-	9	-	1	0.01	3	0.05	28	1.72
MERRILL LYNCH INTERNATIONAL & CO CV	8	8	-	8	-	1	0.02	-	0.00	157	5.29
MERRILL LYNCH SA	7	9	1	9	-	2	0.70	5	0.06	49	2.81
ROYAL BANK OF SCOTLAND	582	885	25	884	10	1,861	28.27	2,793	75.55	26,906	660.91
SOCIETE GENERALE ACCEPTANCE NV	727	901	131	1,007	121	3,515	24.16	6,686	26.76	75,659	326.94
BARCLAYS BANK PLC	37	38	-	39	1	10	0.12	46	1.04	368	7.04
<b>TOTAL</b>	<b>1,411</b>	<b>1,900</b>	<b>160</b>	<b>2,010</b>	<b>136</b>	<b>5,453</b>	<b>504.1</b>	<b>9,574</b>	<b>161.6</b>	<b>103,976</b>	<b>2020.8</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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