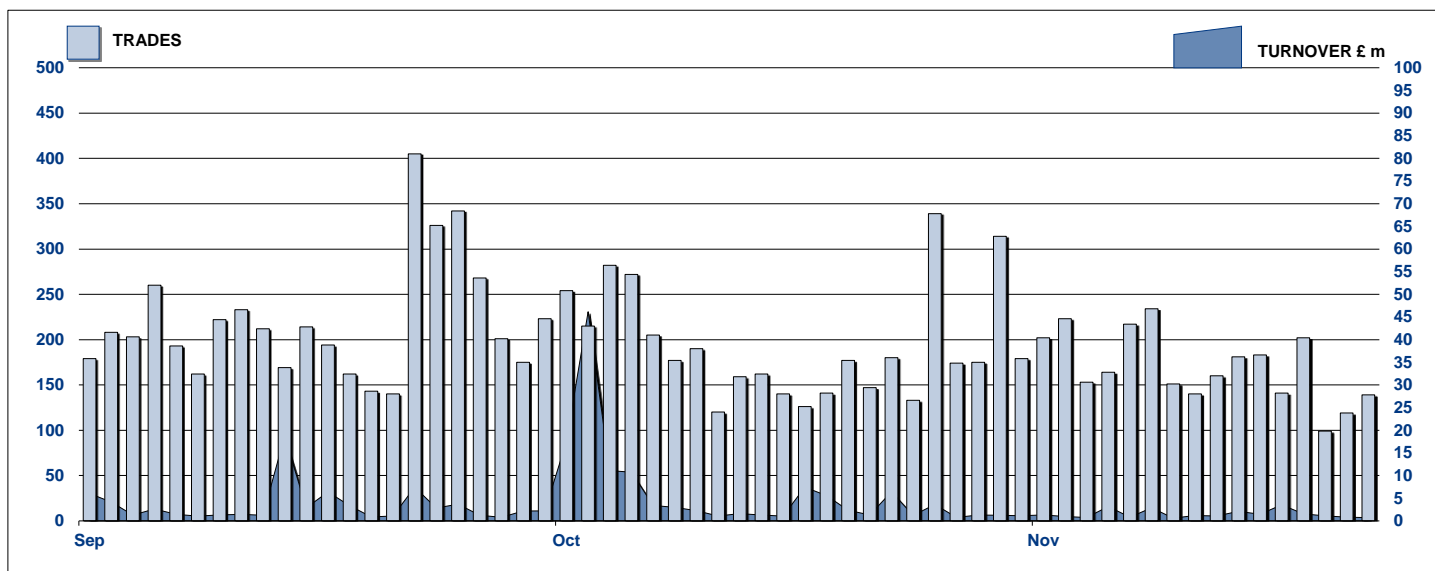


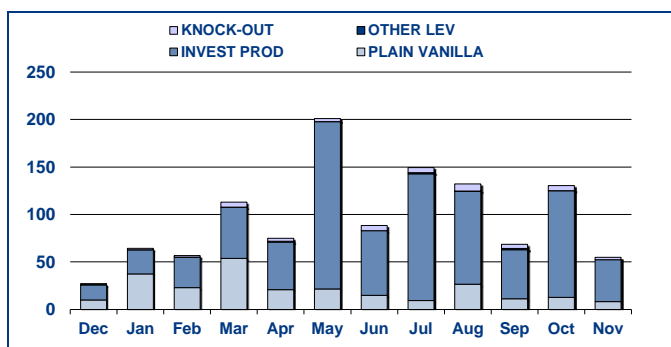
SECURITISED DERIVATIVES DAILY TURNOVER



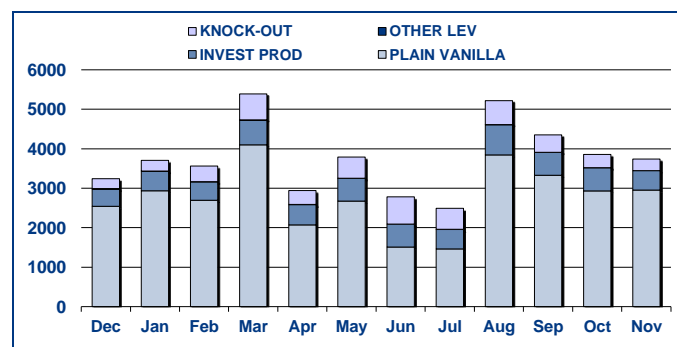
MAIN INDICATORS

	LISTED					TRADING					
	End 2010	October-11		November-11		October-11		November-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	730	3	716	6	2,933	12.8	2,952	8.29	30,505	240.08
KNOCK-OUT PRODUCTS	28	76	9	72	2	334	5.3	292	2.42	5,105	45.11
OTHER LEVERAGE CERTIFICATES	57	89	2	94	5	2	0.00	-	-	30	3.74
INVESTMENT PRODUCTS	330	503	21	503	5	586	112.3	494	44.14	6,181	845.08
TOTAL	1,385	1,398	35	1,385	18	3,855	130.38	3,738	54.85	41,821	1,134.02
ISSUERS											
GOLDMAN SACHS & CO WERTPAPIER GMBH	8	5	-	5	-	1	6.64	-	-	14	7.98
GOLDMAN SACHS INTERNATIONAL	56	87	4	87	-	72	20.44	70	19.95	789	353.40
GOLDMAN SACHS JERSEY	4	2	-	2	-	-	-	-	-	4	1.36
MERRILL LYNCH INTERNATIONAL & CO CV	9	10	-	8	-	-	0.00	-	-	11	0.22
MERRILL LYNCH SA	9	12	1	12	1	1	0.00	2	0.08	61	10.14
ROYAL BANK OF SCOTLAND PLC	492	341	14	340	5	1,030	89.03	951	20.85	11,770	482.17
SOCIETE GENERALE ACCEPTANCE NV	760	862	12	849	9	2,741	13.11	2,700	10.19	28,969	264.43
BARCLAYS BANK PLC	40	44	1	44	-	5	0.03	8	0.02	142	3.22
HS BC BANK PLC	7	35	3	38	3	5	1.13	7	3.76	61	11.11
TOTAL	1,385	1,398	35	1,385	18	3,855	130.38	3,738	54.85	41,821	1,134.02

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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