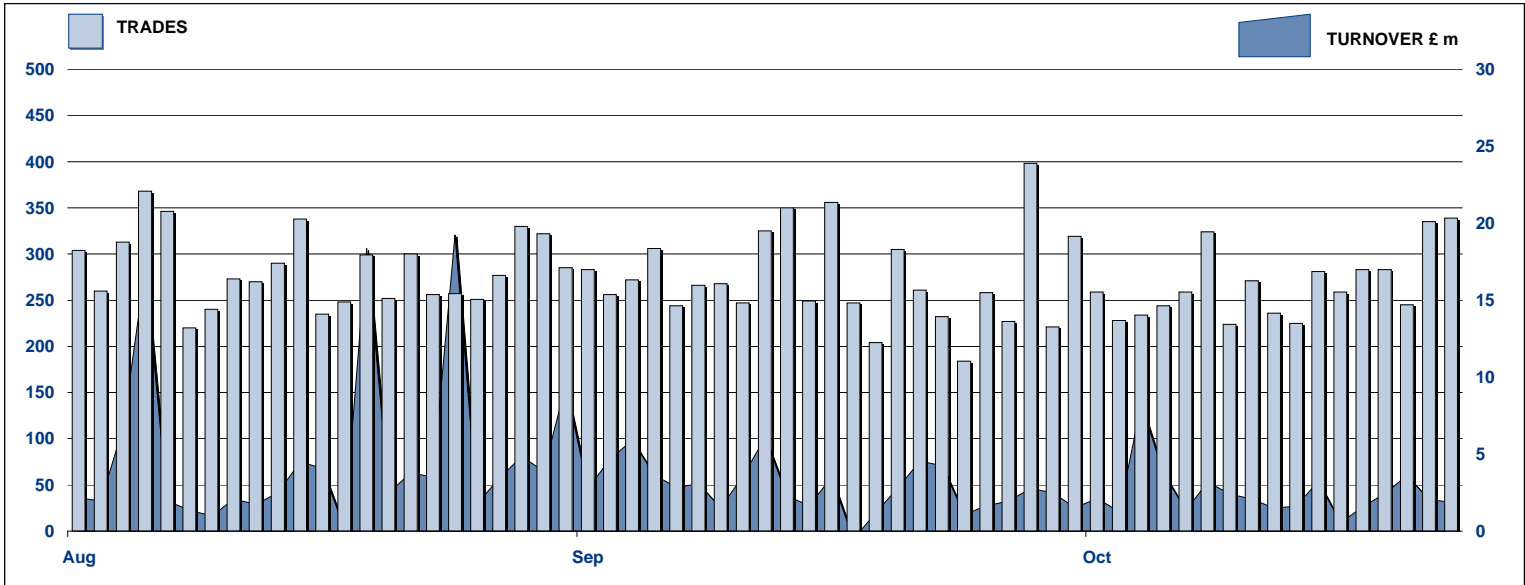


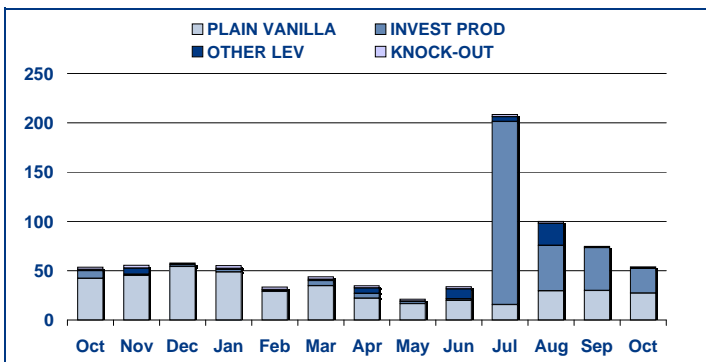
### SECURITISED DERIVATIVES DAILY TURNOVER



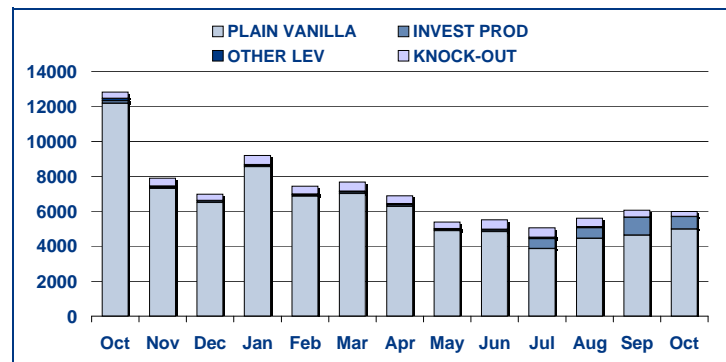
### MAIN INDICATORS

|                                     | LISTED                 |                        |                     |                        |                     | TRADING          |                 |                  |                 |                  |                 |
|-------------------------------------|------------------------|------------------------|---------------------|------------------------|---------------------|------------------|-----------------|------------------|-----------------|------------------|-----------------|
|                                     | End 2008               | September-09           |                     | October-09             |                     | September-09     |                 | October-09       |                 | Jan-October 2009 |                 |
|                                     | LISTED<br>END of MONTH | LISTED<br>END of MONTH | MONTH<br>NEW LISTED | LISTED<br>END of MONTH | MONTH<br>NEW LISTED | TRADES<br>number | TURNOVER<br>£ m | TRADES<br>number | TURNOVER<br>£ m | TRADES<br>number | TURNOVER<br>£ m |
| <b>MARKET SEGMENTS</b>              |                        |                        |                     |                        |                     |                  |                 |                  |                 |                  |                 |
| PLAIN VANILLA CW                    | 904                    | 1,092                  | 61                  | 1,429                  | 341                 | 4,639            | 29.9            | 4,980            | 27.3            | 56,268           | 272.3           |
| KNOCK-OUT PRODUCTS                  | 27                     | 40                     | 7                   | 46                     | 9                   | 395              | 1.0             | 291              | 1.1             | 4,678            | 21.2            |
| OTHER LEVERAGE CERTIFICATES         | 19                     | 21                     | 1                   | 20                     | -                   | 2                | 0.1             | 7                | 0.4             | 180              | 34.8            |
| INVESTMENT PRODUCTS                 | 137                    | 167                    | 10                  | 168                    | 4                   | 1,013            | 43.6            | 704              | 25.0            | 3,618            | 526.1           |
| <b>TOTAL</b>                        | <b>1,087</b>           | <b>1,320</b>           | <b>79</b>           | <b>1,663</b>           | <b>354</b>          | <b>6,049</b>     | <b>74.6</b>     | <b>5,982</b>     | <b>53.8</b>     | <b>64,744</b>    | <b>854.3</b>    |
| <b>ISSUERS</b>                      |                        |                        |                     |                        |                     |                  |                 |                  |                 |                  |                 |
| GOLDMAN SACHS & CO WERTPAPIER GMBH  | 1                      | 3                      | -                   | 3                      | -                   | 4                | 0.05            | 1                | 0.01            | 16               | 3.25            |
| GOLDMAN SACHS INTERNATIONAL         | 8                      | 26                     | 7                   | 27                     | 1                   | 34               | 1.48            | 42               | 3.50            | 376              | 48.49           |
| GOLDMAN SACHS JERSEY                | 16                     | 13                     | -                   | 12                     | -                   | -                | 0.00            | -                | 0.00            | 18               | 1.72            |
| MERRILL LYNCH INTERNATIONAL & CO CV | 22                     | 11                     | -                   | 8                      | -                   | 8                | 0.32            | 11               | 0.71            | 130              | 4.19            |
| MERRILL LYNCH SA                    | 8                      | 7                      | -                   | 7                      | -                   | 3                | 0.36            | 4                | 0.20            | 25               | 0.95            |
| ROYAL BANK OF SCOTLAND              | 295                    | 404                    | 25                  | 614                    | 210                 | 2,073            | 57.55           | 2,149            | 35.76           | 14,422           | 395.88          |
| SOCIETE GENERALE ACCEPTANCE NV      | 711                    | 821                    | 47                  | 957                    | 143                 | 3,892            | 14.27           | 3,737            | 13.30           | 49,529           | 196.31          |
| BARCLAYS BANK PLC                   | 26                     | 35                     | -                   | 35                     | -                   | 35               | 0.59            | 38               | 0.31            | 228              | 203.55          |
| <b>TOTAL</b>                        | <b>1,087</b>           | <b>1,320</b>           | <b>79</b>           | <b>1,663</b>           | <b>354</b>          | <b>6,049</b>     | <b>74.6</b>     | <b>5,982</b>     | <b>53.8</b>     | <b>64,744</b>    | <b>854.3</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

Market Information & Analysis  
10 Paternoster Square, London. EC4M 7LS  
T +44 207 7797 1435  
email: [statistics@londonstockexchange.com](mailto:statistics@londonstockexchange.com)  
[www.londonstockexchange.com](http://www.londonstockexchange.com)