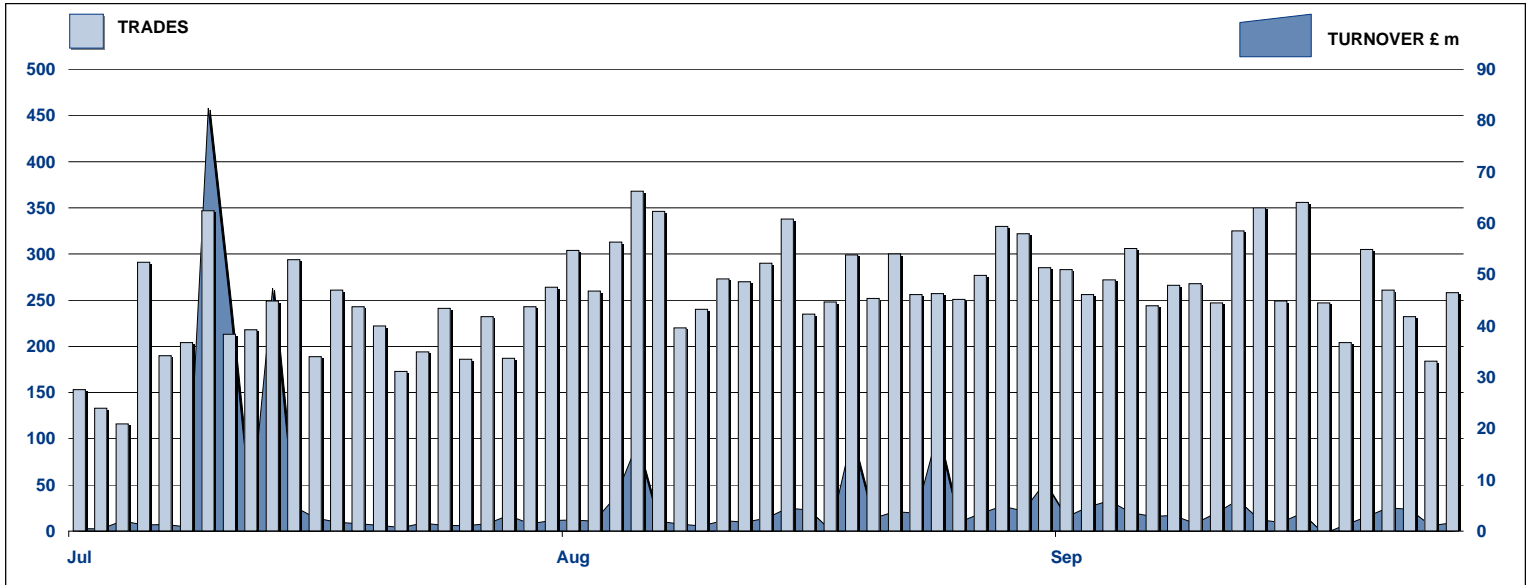


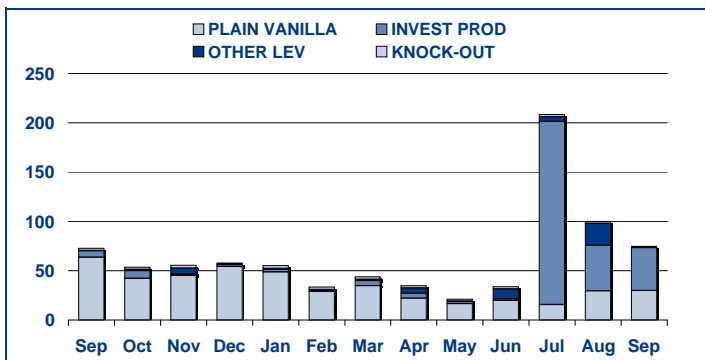
SECURITISED DERIVATIVES DAILY TURNOVER



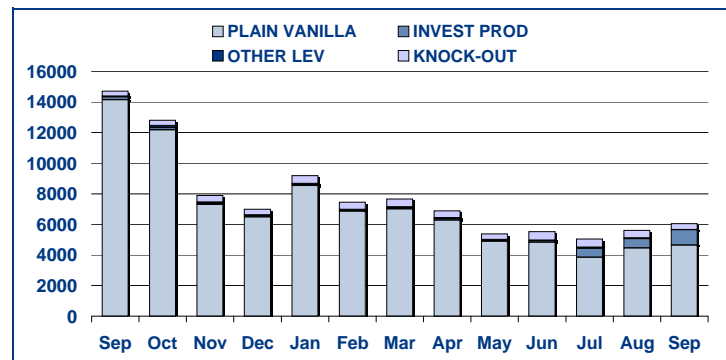
MAIN INDICATORS

	LISTED					TRADING					
	End 2008	August-09		September-09		August-09		September-09		Jan-September 2009	
	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	904	1,378	200	1,092	61	4,456	29.5	4,639	29.9	51,288	245.0
KNOCK-OUT PRODUCTS	27	43	10	40	7	495	2.0	395	1.0	4,387	20.2
OTHER LEVERAGE CERTIFICATES	19	20	-	21	1	25	17.6	2	0.1	173	34.4
INVESTMENT PRODUCTS	137	158	13	167	10	621	50.8	1,013	43.6	2,914	501.0
TOTAL	1,087	1,599	223	1,320	79	5,597	99.9	6,049	74.6	58,762	800.5
ISSUERS											
GOLDMAN SACHS & CO WERTPAPIER GMBH	1	3	2	3	-	5	1.47	4	0.05	15	3.24
GOLDMAN SACHS INTERNATIONAL	8	19	9	26	7	48	21.37	34	1.48	334	44.98
GOLDMAN SACHS JERSEY	16	13	-	13	-	1	0.01	-	0.00	18	1.72
MERRILL LYNCH INTERNATIONAL & CO CV	22	12	-	11	-	6	0.29	8	0.32	119	3.48
MERRILL LYNCH SA	8	7	-	7	-	2	0.21	3	0.36	21	0.74
ROYAL BANK OF SCOTLAND	295	532	87	404	25	1,706	58.04	2,073	57.55	12,273	360.13
SOCIETE GENERALE ACCEPTANCE NV	711	978	125	821	47	3,802	18.33	3,892	14.27	45,792	183.01
BARCLAYS BANK PLC	26	35	-	35	-	27	0.20	35	0.59	190	203.24
TOTAL	1,087	1,599	223	1,320	79	5,597	99.9	6,049	74.6	58,762	800.5

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
www.londonstockexchange.com