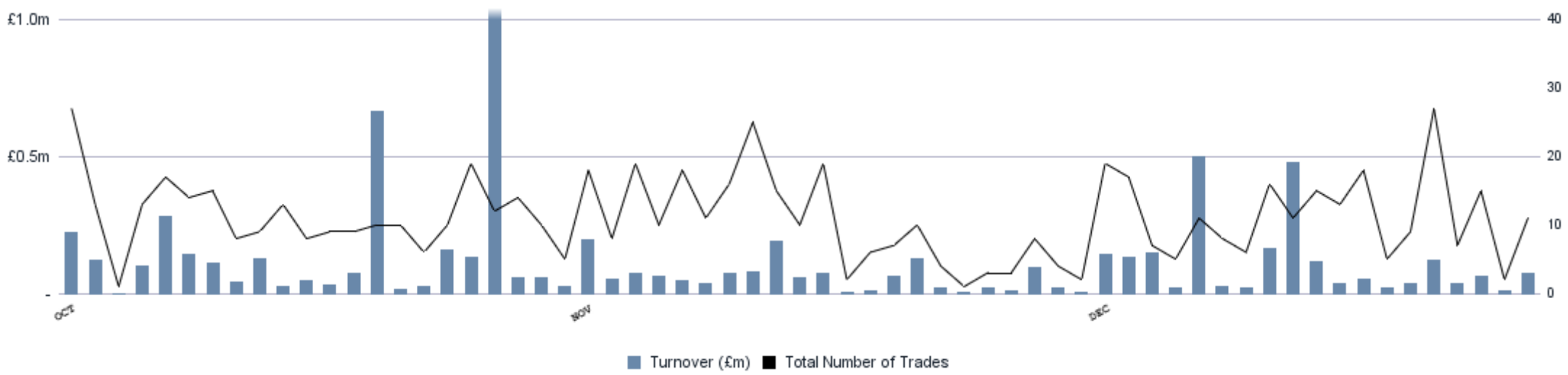
Covered Warrants & Securitised Derivatives Factsheet

December 2017

London Stock Exchange

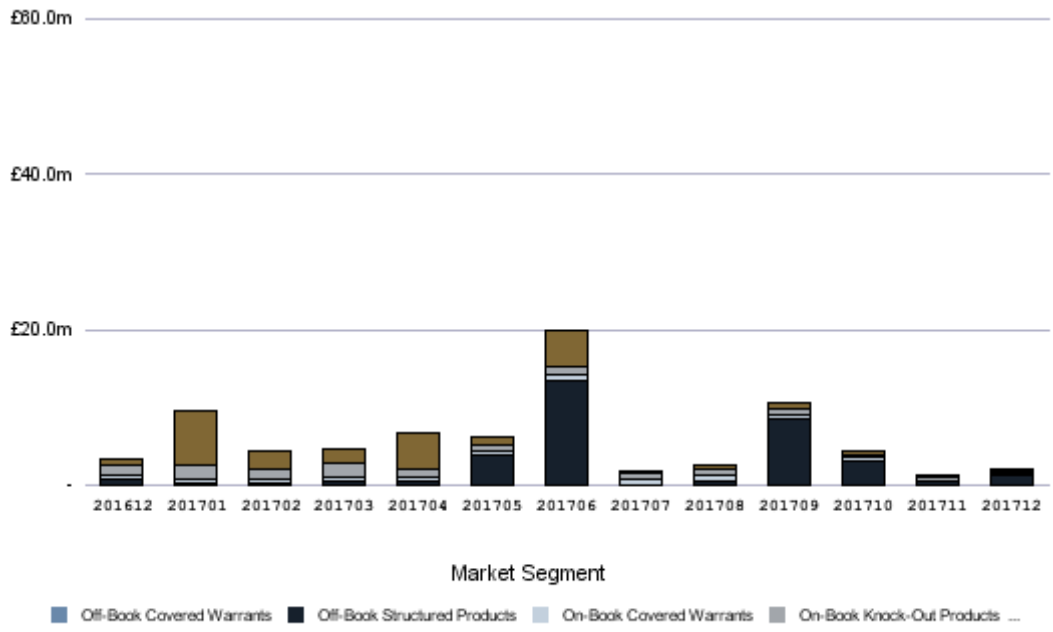
Daily Trades and Turnover



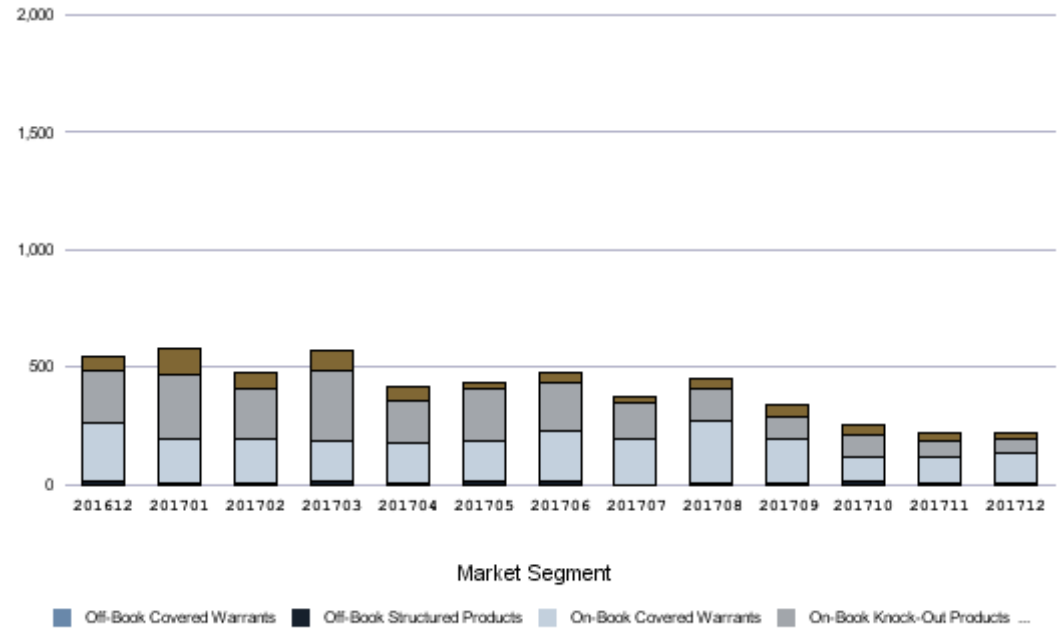
Monthly Listing and Trading Summary

Market Segment	Listed					Traded					
	2016	November -17		December -17		November -17		December -17		2017 YTD	
Market Segments	**End of Year**	**End of Month**	**Newly Listed**	**End of Month**	**Newly Listed**	**Trades**	**Turnover (£m)**	**Trades**	**Turnover (£m)**	**Trades**	**Turnover (£m)**
Off-Book Covered Warrants	52	46	0	64	0					1	£0.00
Off-Book Structured Products	86	37	9	30	7	10	£0.37	11	£1.30	132	£32.50
On-Book Covered Warrants	68	77	77	63	73	113	£0.25	123	£0.25	2,078	£6.72
On-Book Knock-Out Products	46	41	40	21	33	65	£0.38	61	£0.22	1,999	£10.86
On-Book Structured Products	63	36	24	23	21	31	£0.29	27	£0.41	604	£24.12
Total	**315**	**237**	**150**	**201**	**134**	**219**	**£1.30**	**222**	**£2.18**	**4,814**	**£74.20**
Issuers											
BARCLAYS BANK PLC	13	7	0	7	0					7	£20.25
GOLDMAN SACHS INTERNATIONAL	15	5	0	5	0						
HSBC BANK PLC	23	3	0	1	0						
MERRILL LYNCH INTERNATIONAL & CO CV	7	6	0	6	0						
MERRILL LYNCH SA	6	4	0	4	0						
ROYAL BANK OF SCOTLAND PLC	43	8	0	2	0					139	£9.81
SGA, SOCIETE GENERALE ACCEPTANCE NV	142	120	56	101	41	74	£0.61	56	£1.45	1,993	£23.16
SG ISSUER	26	50	58	41	72	84	£0.35	121	£0.62	865	£10.98
SOCIETE GENERALE EFFEKTEN GMBH	40	34	36	34	21	61	£0.33	45	£0.12	1,810	£10.01
Total	**315**	**237**	**150**	**201**	**134**	**219**	**£1.30**	**222**	**£2.18**	**4,814**	**£74.20**

Monthly Turnover (£m)



Monthly Trades



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