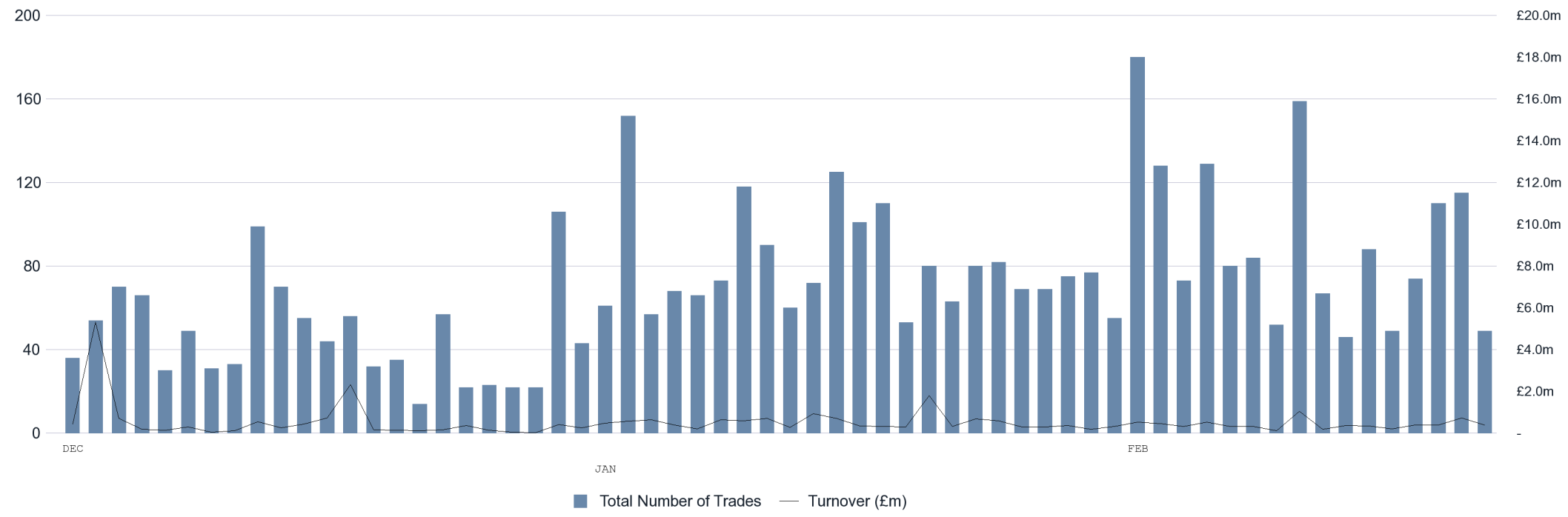
Covered Warrants & Securitised Derivatives Factsheet

February 2016

London Stock Exchange

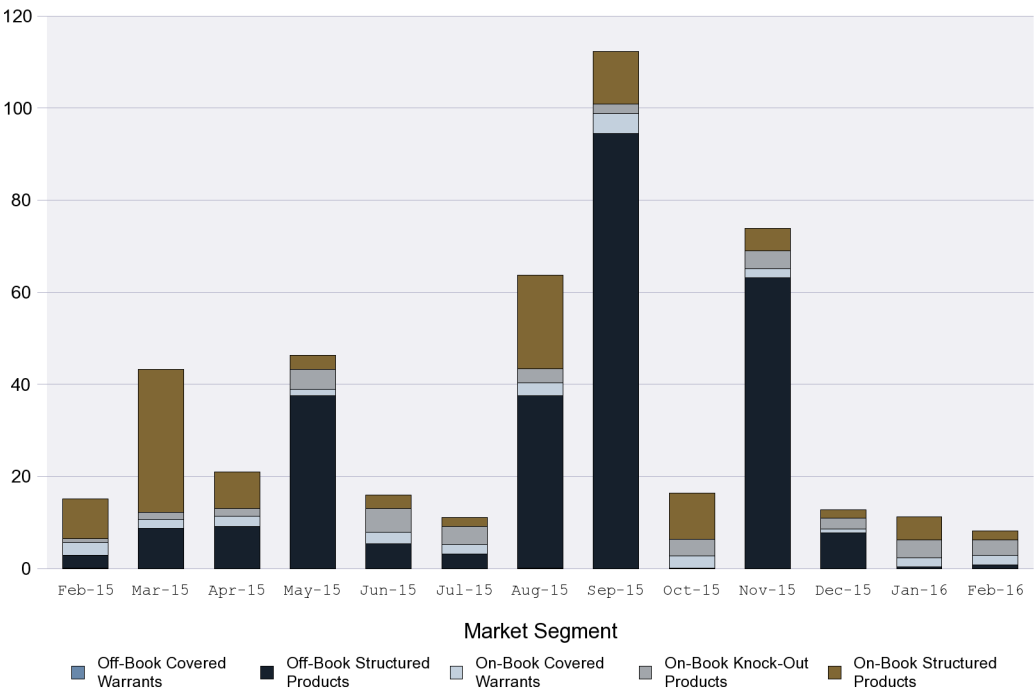
Daily Trades and Turnover



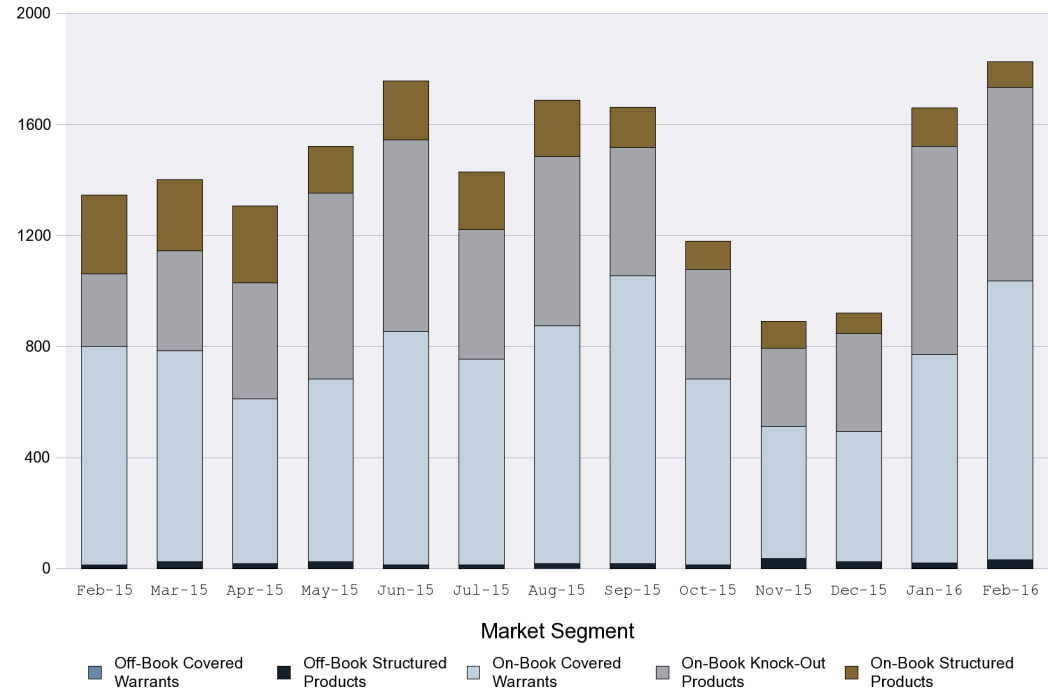
Monthly Listing and Trading Summary

Market Segment	Listed					Traded					
	2015	January -16		February -16		January -16		February -16		2016 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	92	91	1	89	-	1	0.00	-	-	1	0.00
Off-Book Structured Products	148	145	15	143	21	19	0.31	31	0.83	50	1.15
On-Book Covered Warrants	171	171	377	200	449	751	2.00	1,005	2.03	1,756	4.03
On-Book Knock-Out Products	49	48	250	55	235	750	3.85	699	3.40	1,449	7.25
On-Book Structured Products	121	119	92	112	88	138	5.09	93	1.93	232	7.02
Total	**581**	**574**	**735**	**599**	**793**	**1,659**	**11.26**	**1,828**	**8.18**	**3,488**	**19.44**
Issuers											
BARCLAYS BANK PLC	17	16	-	16	1	-	-	1	0.01	1	0.01
GOLDMAN SACHS INTERNATIONAL	35	34	2	34	4	2	0.01	4	0.03	6	0.04
HSBC BANK PLC	38	38	-	37	-	-	-	-	-	-	-
MERRILL LYNCH INTERNATIONAL & CO CV	14	14	-	14	-	-	-	-	-	-	-
MERRILL LYNCH SA	6	6	-	6	-	-	-	-	-	-	-
ROYAL BANK OF SCOTLAND PLC	94	92	60	88	57	92	3.15	59	1.64	152	4.79
SGA, SOCIETE GENERALE ACCEPTANCE NV	262	260	193	253	188	262	2.41	280	1.53	542	3.94
SG ISSUER	68	67	265	108	347	679	2.13	989	2.63	1,668	4.76
SOCIETE GENERALE EFFEKTEN GMBH	47	47	215	43	196	624	3.56	495	2.35	1,119	5.91
Total	**581**	**574**	**735**	**599**	**793**	**1,659**	**11.26**	**1,828**	**8.18**	**3,488**	**19.44**

Monthly Turnover (£m)



Monthly Trades



London Stock Exchange Group

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