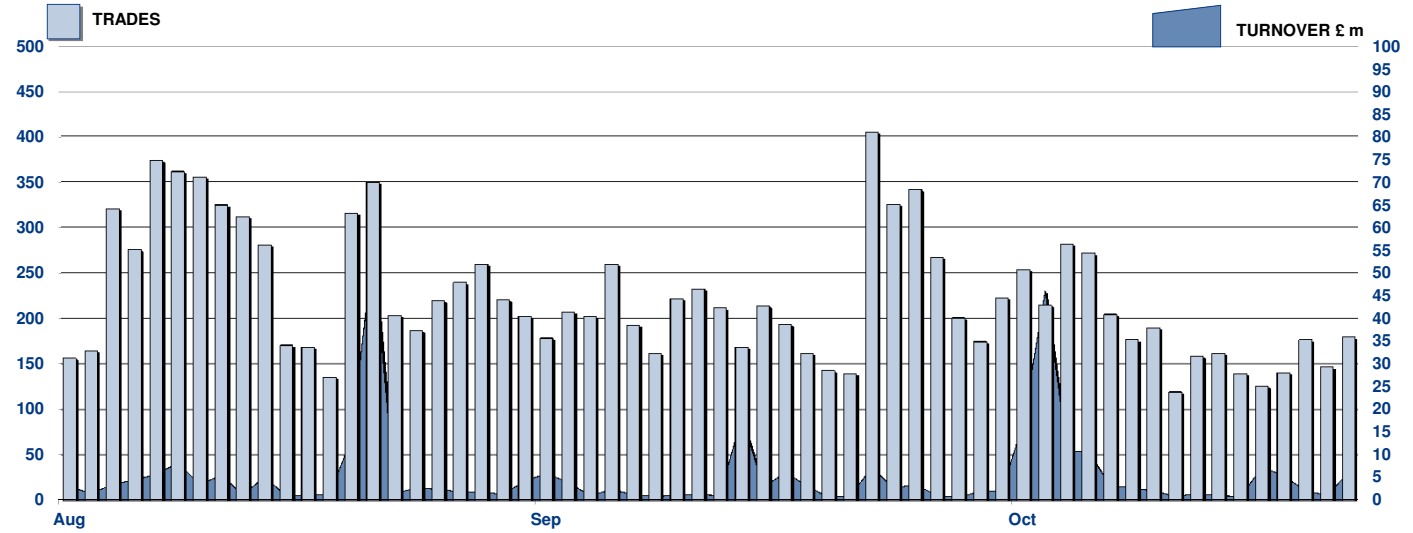
# Covered Warrants & Listed Structured Products
October **2011**

London Stock Exchange

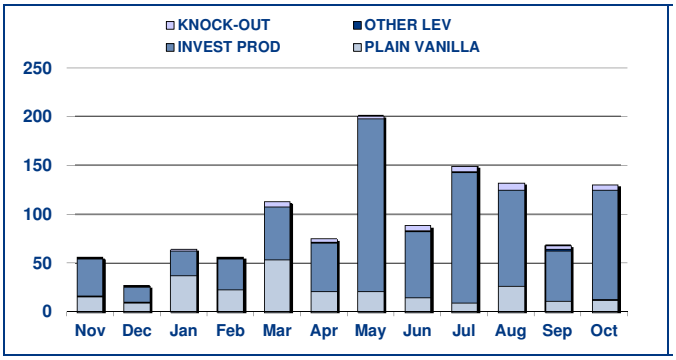
## SECURITISED DERIVATIVES DAILY TURNOVER



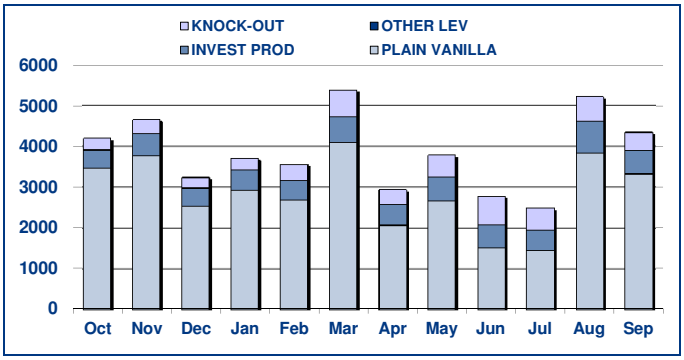

## MAIN INDICATORS

| | LISTED | | | | | TRADING | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | End 2010 | September-11 | | October-11 | | September-11 | | October-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 | 728 | 48 | 730 | 3 | 3,328 | 11.3 | 2,933 | 12.80 | 27,553 | 231.78 |
| KNOCK-OUT PRODUCTS | 28 | 74 | - | 76 | 9 | 441 | 4.4 | 334 | 5.26 | 4,813 | 42.70 |
| OTHER LEVERAGE CERTIFICATES | 57 | 87 | 2 | 89 | 2 | 2 | 1.34 | 2 | 0.00 | 30 | 3.74 |
| INVESTMENT PRODUCTS | 330 | 486 | 13 | 503 | 21 | 580 | 51.7 | 586 | 112.32 | 5,687 | 800.94 |
| **TOTAL** | **1,385** | **1,375** | **63** | **1,398** | **35** | **4,351** | **68.64** | **3,855** | **130.38** | **38,083** | **1,079.16** |
| **ISSUERS** | | | | | | | | | | | |
| GOLDMAN SACHS & CO WERTPAPIER GMBH | 8 | 5 | - | 5 | - | - | 0.00 | 1 | 6.64 | 14 | 7.98 |
| GOLDMAN SACHS INTERNATIONAL | 56 | 84 | 7 | 85 | 2 | 78 | 11.60 | 72 | 20.44 | 719 | 333.45 |
| GOLDMAN SACHS JERSEY | 4 | 2 | - | 2 | - | 1 | 1 | - | - | 4 | 1.36 |
| MERRILL LYNCH INTERNATIONAL & CO CV | 9 | 10 | - | 10 | - | - | 0.00 | - | - | 11 | 0.22 |
| MERRILL LYNCH SA | 9 | 11 | - | 12 | 1 | - | 0.00 | 1 | 0.00 | 59 | 10.05 |
| ROYAL BANK OF SCOTLAND PLC | 492 | 327 | 28 | 335 | 8 | 1,018 | 38.92 | 1,030 | 89.03 | 10,819 | 461.32 |
| SOCIETE GENERALE ACCEPTANCE NV | 760 | 861 | 23 | 856 | 6 | 3,236 | 14.10 | 2,741 | 13.11 | 26,269 | 254.23 |
| BARCLAYS BANK PLC | 40 | 43 | 1 | 44 | 1 | 7 | 0.02 | 5 | 0.03 | 134 | 3.20 |
| HS BC BANK PLC | 7 | 32 | 4 | 33 | 1 | 11 | 2.66 | 5 | 1.13 | 54 | 7.36 |
| **TOTAL** | **1,385** | **1,375** | **63** | **1,382** | **19** | **4,351** | **68.64** | **3,855** | **130.38** | **38,083** | **1,079.16** |

## 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


**Markets Analysis**
**10 Paternoster Square, London. EC4M 7LS**

**email: markets_analysis@londonstockexchange.com**
**www.londonstockexchange.com**



**All reasonable efforts have been made to ensure that the information in this document was correct at the time of publication. However, London Stock Exchange plc accepts no liability for decisions taken, or systems-related or other work carried out by any party based on this document.**

**© 2011. London Stock Exchange plc. London EC4M 7LS. Registered in England and Wales No. 2075721 Telephone 020 7797 1000**