

London Stock Exchange Group - Electronic Order Book Trading

November 2012



Totals	November-12			November-11			% change		
	Trades	Value Traded		Trades	Value Traded		Trades	Value Traded	
		£m	€m		£m	€m		£m	€m
UK order book	12,480,415	81,272	101,098	15,730,482	93,985	109,617	-20.7%	-13.5%	-7.8%
Italian order book	4,040,482	30,830	38,351	6,138,698	46,833	54,623	-34.2%	-34.2%	-29.8%
Derivatives	4,366,024	38,068	47,355	5,523,733	54,891	64,021	-21.0%	-30.6%	-26.0%
Retail Bonds	509,073	19,872	24,720	740,047	23,102	26,945	-31.2%	-14.0%	-8.3%
MTS Cash	33,454	167,567	208,445	34,996	139,403	162,589	-4.4%	20.2%	28.2%
MTS Repo	75,963	5,260,072	6,543,284	66,278	2,874,413	3,352,494	14.6%	83.0%	95.2%
Turquoise Integrated	7,904,135	22,420	27,890	10,697,661	35,137	40,982	-26.1%	-36.2%	-31.9%
Turquoise MidPoint	362,747	1,670	2,077	587,593	2,631	3,069	-38.3%	-36.5%	-32.3%

Average Daily

UK order book	567,292	3,694	4,595	715,022	4,272	4,983	-20.7%	-13.5%	-7.8%
Italian order book	183,658	1,401	1,743	279,032	2,129	2,483	-34.2%	-34.2%	-29.8%
Derivatives	198,456	1,730	2,153	251,079	2,495	2,910	-21.0%	-30.7%	-26.0%
Retail Bonds	23,140	903	1,124	33,639	1,050	1,225	-31.2%	-14.0%	-8.2%
MTS Cash	1,521	7,617	9,475	1,591	6,337	7,390	-4.4%	20.2%	28.2%
MTS Repo	3,453	239,094	297,422	3,013	130,655	152,386	14.6%	83.0%	95.2%
Turquoise Integrated	359,279	1,019	1,268	486,257	1,597	1,863	-26.1%	-36.2%	-31.9%
Turquoise MidPoint	16,489	76	94	26,709	120	140	-38.3%	-36.7%	-32.9%

Exchange Rate (GBP/EUR)

1.244	1.166
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Share of trading

UK Lit Orderbook trading	67.0%	60.5%
Italian Lit Orderbook trading	84.1%	83.0%
Turquoise Total Pan European Trading	5.0%	5.8%

Trading days

UK	22	22
Italy	22	22
Turquoise	22	22

Totals	2012 Year to date			2011 Year to date			% change		
	Trades	Value Traded		Trades	Value Traded		Trades	Value Traded	
		£m	€m		£m	€m		£m	€m
UK order book	156,673,531	957,141	1,179,262	158,912,606	1,130,884	1,300,248	-1.4%	-15.4%	-9.3%
Italian order book	58,039,148	437,703	538,766	69,370,919	668,924	769,153	-16.3%	-34.6%	-30.0%
Derivatives	64,532,396	513,167	633,177	80,939,066	762,234	875,048	-20.3%	-32.7%	-27.6%
Retail Bonds	5,864,591	242,329	297,914	4,220,461	161,549	185,928	39.0%	50.0%	60.2%
MTS Cash	381,252	1,761,072	2,168,356	459,788	2,169,388	2,495,523	-17.1%	-18.8%	-13.1%
MTS Repo	756,320	49,982,650	61,687,864	684,062	51,680,604	59,394,412	10.6%	-3.3%	3.9%
Turquoise Integrated	101,707,366	283,820	349,370	97,579,705	369,366	424,038	4.2%	-23.2%	-17.6%
Turquoise MidPoint	4,654,690	20,211	24,910	7,164,718	43,166	49,646	-35.0%	-53.2%	-49.8%

Average Daily

UK order book	672,419	4,108	5,061	687,933	4,896	5,629	-2.3%	-16.1%	-10.1%
Italian order book	245,929	1,855	2,283	295,195	2,846	3,273	-16.7%	-34.8%	-30.2%
Derivatives	273,442	2,174	2,683	344,422	3,244	3,724	-20.6%	-33.0%	-28.0%
Retail Bonds	24,850	1,027	1,262	17,960	687	791	38.4%	49.5%	59.5%
MTS Cash	1,615	7,462	9,188	1,957	9,231	10,619	-17.5%	-19.2%	-13.5%
MTS Repo	3,205	211,791	261,389	2,911	219,917	252,742	10.1%	-3.7%	3.4%
Turquoise Integrated	427,342	1,193	1,468	413,473	1,565	1,797	3.4%	-23.8%	-18.3%
Turquoise MidPoint	19,558	85	105	30,359	183	210	-35.6%	-53.6%	-50.0%

Markets Analysis

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