

London Stock Exchange Group - Electronic Order Book Trading

October 2012



Totals	October-12			October-11			% change		
	Trades	Value Traded		Trades	Value Traded		Trades	Value Traded	
		£m	€m		£m	€m		£m	€m
UK order book	13,846,487	87,046	107,910	15,117,670	92,317	106,068	-8.4%	-5.7%	1.7%
Italian order book	4,831,513	39,303	48,724	5,863,114	48,838	56,113	-17.6%	-19.5%	-13.2%
Derivatives	5,197,996	44,690	55,401	5,664,585	47,588	54,676	-8.2%	-6.1%	1.3%
Retail Bonds	765,555	38,325	47,512	339,484	12,605	14,482	125.5%	204.0%	228.1%
MTS Cash	33,983	159,378	197,580	34,578	167,487	192,434	-1.7%	-4.8%	2.7%
MTS Repo	76,571	4,823,496	5,979,648	61,368	4,327,862	4,972,500	24.8%	11.5%	20.3%
Turquoise Integrated	8,161,761	23,023	28,541	10,517,041	36,724	42,194	-22.4%	-37.3%	-32.4%
Turquoise MidPoint	446,374	2,031	2,517	620,549	3,314	3,807	-28.1%	-38.7%	-33.9%

Average Daily

UK order book	602,021	3,785	4,692	719,889	4,396	5,051	-16.4%	-13.9%	-7.1%
Italian order book	210,066	1,709	2,118	279,196	2,326	2,672	-24.8%	-26.5%	-20.7%
Derivatives	226,000	1,943	2,409	269,742	2,266	2,604	-16.2%	-14.3%	-7.5%
Retail Bonds	33,285	1,666	2,066	16,166	600	690	105.9%	177.7%	199.4%
MTS Cash	1,478	6,929	8,590	1,647	7,976	9,164	-10.3%	-13.1%	-6.3%
MTS Repo	3,329	209,717	259,985	2,922	206,089	236,786	13.9%	1.8%	9.8%
Turquoise Integrated	354,859	1,001	1,241	500,811	1,749	2,009	-29.1%	-42.8%	-38.2%
Turquoise MidPoint	19,408	88	109	29,550	158	181	-34.3%	-44.3%	-39.8%

Exchange Rate (GBP/EUR)

1.240	1.149
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Share of trading

UK Lit Orderbook trading	67.4%	59.7%
Italian Lit Orderbook trading	86.4%	84.0%
Turquoise Total Pan European Trading	4.8%	7.3%

Trading days

UK	23	21
Italy	23	21
Turquoise	23	21

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	144,193,116	875,869	1,078,164	143,182,124	1,036,899	1,190,630	0.7%	-15.5%	-9.4%
Italian order book	53,998,666	406,873	500,415	63,232,221	622,091	714,530	-14.6%	-34.6%	-30.0%
Derivatives	60,166,372	475,099	585,822	75,415,333	707,342	811,027	-20.2%	-32.8%	-27.8%
Retail Bonds	5,355,518	222,458	273,194	3,480,414	138,447	158,984	53.9%	60.7%	71.8%
MTS Cash	347,798	1,593,506	1,959,911	424,792	2,029,985	2,332,934	-18.1%	-21.5%	-16.0%
MTS Repo	680,357	44,722,579	55,144,580	617,784	48,806,191	56,041,919	10.1%	-8.4%	-1.6%
Turquoise Integrated	93,803,231	261,400	321,480	86,882,044	334,228	383,057	8.0%	-21.8%	-16.1%
Turquoise MidPoint	4,291,943	18,541	22,833	6,577,125	40,534	46,577	-34.7%	-54.3%	-51.0%

Average Daily

UK order book	683,380	4,151	5,110	685,082	4,961	5,697	-0.3%	-16.3%	-10.3%
Italian order book	252,330	1,901	2,338	296,865	2,921	3,355	-15.0%	-34.9%	-30.3%
Derivatives	281,151	2,220	2,737	354,063	3,321	3,808	-20.6%	-33.2%	-28.1%
Retail Bonds	25,026	1,040	1,277	16,340	650	746	53.2%	60.0%	71.2%
MTS Cash	1,625	7,446	9,158	1,994	9,530	10,953	-18.5%	-21.9%	-16.4%
MTS Repo	3,179	208,984	257,685	2,900	229,137	263,108	9.6%	-8.8%	-2.1%
Turquoise Integrated	434,274	1,210	1,488	405,991	1,562	1,790	7.0%	-22.5%	-16.9%
Turquoise MidPoint	19,870	86	106	30,734	189	218	-35.3%	-54.5%	-51.4%

Markets Analysis

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