London Stock Exchange Group - Electronic Order Book Trading

January 2013

Totals	January-13 Trades	January-13 Value Traded £m	January-13 Value Traded €m	January-12 Trades	January-12 Value Traded £m	January-12 Value Traded €m	% change Trades	% change Value Traded £m	% change Value Traded €m
UK order book	11 948 237	84 289	101 222	13 875 573	84 377	101 403	-13.9%	-0.1%	-0.2%
Italian order book	6 283 906	53 970	64 813	5 893 830	43 755	52 584	6.6%	23.3%	23.3%
Derivatives	4 797 334	51 352	61 669	6 781 671	37 001	44 467	-29.3%	38.8%	38.7%
Retail Bonds	606 013	27 329	32 819	513 573	21 387	25 702	18.0%	27.8%	27.7%
MTS Cash	43 227	223 959	268 953	34 753	151 569	182 152	24.4%	47.8%	47.7%
MTS Repo	75 513	5 485 913	6 588 031	61 679	3 816 897	4 587 055	22.4%	43.7%	43.6%
Turquoise Integrated	9 006 181	30 697	36 865	9 906 278	28 939	34 778	-9.1%	6.1%	6.0%
Turquoise MidPoint	432 498	2 395	2 876	466 028	2 284	2 745	-7.2%	4.9%	4.8%
Average Daily									
UK order book	543 102	3 831	4 601	660 742	4 018	4 829	-17.8%	-4.7%	-4.7%
Italian order book	285 632	2 453	2 946	267 901	1 989	2 390	6.6%	23.3%	23.3%
Derivatives	218 061	2 334	2 803	316 553	1 690	2 031	-31.1%	38.1%	38.0%
Retail Bonds	27 546	1 242	1 492	23 345	972	1 168	18.0%	27.8%	27.7%
MTS Cash	1 965	10 180	12 225	1 580	6 890	8 280	24.4%	47.8%	47.6%
MTS Repo	3 432	249 360	299 456	2 804	173 495	208 502	22.4%	43.7%	43.6%
Turquoise Integrated	409 372	1 395	1 676	450 285	1 315	1 581	-9.1%	6.1%	6.0%
Turquoise MidPoint	19 659	109	131	21 183	104	125	-7.2%	4.8%	4.8%
Exchange Rate (GBP/EUR)		1.201			1.202				
Share of trading									
UK Lit Orderbook trading		64.0%			60.0%				
Italian Lit Orderbook trading		82.4%			86.0%				
Turquoise Total Pan European Trading		5.8%			5.2%				
Trading days									
UK		22			20				
Italy		22			21				
Turquouse		22			21				

Totals	2013 Year to date Trades	2013 Year to date Value Traded £m	2013 Year to date Value Traded €m	2012 Year to date Trades	2012 Year to date Value Traded £m	2012 Year to date Value Traded €m	% change Trades	% change Value Traded £m	% change Value Traded €m
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Markets Analysis
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