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London Stock Exchange Group plc  
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[www.londonstockexchange.com](http://www.londonstockexchange.com)

## 19.6 MILLION ELECTRONIC EQUITY TRADES IN JUNE

A total of 19.6 million equity trades were carried out across London Stock Exchange Group's electronic order books during June 2009, with a combined value of £152.5 billion (€178.1 billion).

During the month, the average daily number of equity trades across the Group's markets was 892,105, down by eight per cent compared with the previous year. The average daily value traded was £6.9 billion (€8.1 billion), a decrease of 40 per cent on last year, with turnover impacted by year on year falls of 25 per cent and 36 per cent in the average value of the FTSE 100 and FTSE MIB respectively.

### UK Order Book

The total value traded on the UK order book in June was £95.5 billion (€111.4 billion), while the total number of trades was 13.5 million.

During the month, the average daily value traded on the UK equity order book was £4.3 billion (€5.1 billion), broadly similar to the average recorded during May (£4.4 billion / €4.9 billion), and down 43 per cent on June last year. The average daily number of trades was 614,042, ten per cent lower than during the previous June.

### Italian Order Book

On the Italian order book, the total number of trades reached 5 million and the total value traded was €52.9 billion (£45.3 billion).

The average daily number of trades in Italian equities during the month was 225,776, seven per cent lower than the previous June. The average daily value traded was €2.4 billion (£2.1 billion), a decrease of 39 per cent year on year.

## **International Order Books**

The total value traded on the Group's international order books during June was £11.8 billion (€13.7 billion). The total number of trades was 1.2 million. The average daily number of trades was up by 21 per cent compared with the previous year to 52,287, while the average daily value traded was £534.9 million (€624.4 million), a decrease of 34 per cent year on year.

## **ETFs and ETCs**

June was a strong month for ETF and ETC trading, with a total 248,788 trades carried out during the month, with a combined value of £7.1 billion (€8.3 billion). During the month, the average daily number of trades grew 88 per cent year on year to 11,309, and the average daily value traded increased by 27 per cent to £322.7 million (€376.7 million).

June also saw the successful migration of the Italian ETFplus, MOT, SeDeX and MAC markets onto the Group's TradElect trading system. The Group's entire ETF, ETC and Exchange Traded Note offering is now traded on a single platform, generating new trading opportunities and greater efficiency for the market as a whole.

## **Derivatives**

The total number of derivatives contracts traded during the month across the Group's two derivatives markets, EDX London and IDEM was 7.7 million, and the total notional value traded was £85.0 billion (€99.2 billion).

The average daily number of derivatives contracts traded decreased by 17 per cent year on year to 351,008, while the average notional value traded each day declined by 43 per cent to £3.9 billion (€4.5 billion).

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## **FOR FURTHER INFORMATION, PLEASE CONTACT:**

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## **Additional Information:**

This release uses only electronic trading data; trades that are reported to the either London Stock Exchange or Borsa Italiana under their rules but executed away from their electronic order books are not included.

There were 22 trading days on the London Stock Exchange and Borsa Italiana during June 2009, one day more than during than during the previous June.

During June, the average daily number of trades on SETS – covering all equity based order book trading on the London Stock Exchange was 649,704, down nine cent on June 2008. The average daily value traded was £4.9 billion, a decrease of 42 per cent compared with June 2008.

Primary market data for June will be available on the websites of London Stock Exchange and Borsa Italiana later in the month.

The June 2009 value traded figures use a € per £ exchange rate of 1.17. The exchange rate used for June 2008 was 1.26.

## BORSA ITALIANA – LONDON STOCK EXCHANGE ELECTRONIC ORDER BOOK TRADING

	June 2009			June 2008		
Totals						
	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
<b>UK EQUITIES</b>	13,508,920	95,473.3	111,443.1	14,386,962	161,236.2	203,703.6
<b>ITALIAN EQUITIES</b>	4,967,062	45,300.4	52,877.7	5,081,086	65,504.5	82,757.4
<b>INTERNATIONAL EQUITIES</b>	1,150,319	11,767.4	13,735.7	908,609	17,081.2	21,580.1
<b>ETFs &amp; ETCs</b>	248,788	7,099.3	8,286.8	126,307	5,346.7	6,755.0
<b>SECURITISED DERIVATIVES</b>	167,347	656.9	766.7	240,745	1,921.5	2,427.6
<b>DERIVATIVES (EDX, IDEM)</b>	7,722,179	84,955.5	99,165.9	8,910,801	141,112.9	178,280.1

Average daily						
<b>UK EQUITIES</b>	614,042	4,339.7	5,065.6	685,093	7,677.9	9,700.2
<b>ITALIAN EQUITIES</b>	225,776	2,059.1	2,403.5	241,956	3,119.3	3,940.8
<b>INTERNATIONAL EQUITIES</b>	52,287	534.9	624.4	43,267	813.4	1,027.6
<b>ETFs &amp; ETCs</b>	11,309	322.7	376.7	6,015	254.6	321.7
<b>SECURITISED DERIVATIVES</b>	7,607	29.9	34.9	11,464	91.5	115.6
<b>DERIVATIVES (EDX, IDEM)</b>	351,008	3,861.6	4,507.5	424,324	6,719.7	8,489.5

	January to June 2009			January to June 2008		
Totals						
	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
<b>UK EQUITIES</b>	82,565,904	547,139.2	612,005.7	89,205,670	1,019,756.6	1,320,548.9
<b>ITALIAN EQUITIES</b>	31,792,967	266,633.5	299,027.5	34,968,948	475,642.0	613,758.3
<b>INTERNATIONAL EQUITIES</b>	5,745,186	54,660.7	61,350.5	4,990,308	106,742.8	137,960.9
<b>ETFs &amp; ETCs</b>	1,405,239	41,046.7	45,957.2	881,517	29,815.2	38,519.5
<b>SECURITISED DERIVATIVES</b>	1,071,977	4,159.9	4,653.1	1,511,850	11,126.3	14,346.6
<b>DERIVATIVES (EDX, IDEM)</b>	53,760,366	476,562.6	533,258.2	49,278,315	811,806.0	1,048,470.0

Average daily						
<b>UK EQUITIES</b>	665,854	4,412.4	4,935.5	713,645	8,158.1	10,564.4
<b>ITALIAN EQUITIES</b>	254,344	2,133.1	2,392.2	277,531	3,774.9	4,871.1
<b>INTERNATIONAL EQUITIES</b>	46,206	440.1	494.0	39,819	853.0	1,102.5
<b>ETFs &amp; ETCs</b>	11,264	329.6	369.0	7,008	237.4	306.8
<b>SECURITISED DERIVATIVES</b>	8,576	33.3	37.2	11,999	88.3	113.9
<b>DERIVATIVES (EDX, IDEM)</b>	434,034	3,837.3	4,293.7	392,994	6,462.0	8,345.8

*For Derivatives, the values used are notional values while "trades" refer to contracts traded*