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

## **15.6 MILLION TRADES ACROSS THE GROUP'S ELECTRONIC ORDER BOOK IN AUGUST**

In August, 15.6 million trades were carried out across the Group's equity electronic order books, with a combined value of £128.6 billion (€156.2 billion), down four per cent on August 2009.

### **UK Order Book**

UK order book includes UK and international equities, Exchange traded products and Securitised Derivatives traded in London. In August the average daily value traded was £4.0 billion (€4.9 billion), down two per cent year on year; the average daily number of trades reduced six per cent to 526, 631.

### **Italian Order book**

Italian order book includes Italian and international equities, Exchange traded products and Securitised Derivatives traded in Italy. The average daily number of trades was 206,649, down 15 per cent on the same month last year, whilst the average daily value traded on the order book decreased 15 per cent year on year to €2.4 billion (£2.0 billion).

### **Turquoise Cash Equities**

The average daily value traded on the Turquoise integrated book in August was £813million (€987 million) down 25 per cent on the same month last year. The average daily number of trades was also down nine per cent at 220,384. On the dark mid-point book, Turquoise traded an average daily value of £162 million (€196 million) which is a 449 per cent increase on August 2009. There were a total of 644,899 trades, an increase of 544 per cent year on year.

## **Exchange Traded Products**

Total value traded in Exchange Traded Products across the Group's order books in August continued to rise and was up 29 per cent year on year to £8.1 billion (€9.8 billion). The total number of trades was also up 25 per cent reaching 316,599 while the average daily value traded was up 22 per cent to £374 million (€455 million).

## **Derivatives**

On the Group's derivatives platforms, the total number of contracts traded was 5,140,631, down 25 per cent compared with August 2009. The daily average number of contracts traded was also down 25 per cent to 233,665.

## **Fixed income**

The average daily value traded on the MTS Cash markets during the month was up 24 per cent year on year at €8.6 billion (£7.1 billion). On the MTS Repo market, the average term adjusted daily value traded increased by 49 per cent year on year to €211.5 billion (£174.2 billion).

The average daily value traded on the Group's retail bond markets was €722 million (£595 million), down three per cent on the same month last year. The average daily number of trades was up six percent at 11,810.

## **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.

Figures for the UK and Italian order books include cash equity trades in domestic and international equities, Exchange traded products and Securitised Derivatives.

Share of trading figures are now available on the London Stock Exchange website and can be found here:

<http://www.londonstockexchange.com/exchange/statistics/share-of-trading/lit-figures.html>

In August the London Stock Exchange accounted for 62.9 per cent of lit trading on the UK order book.

There were 21 trading days on the London Stock Exchange, one more than August 2009. There were 22 on Borsa Italiana, also one more than August 2009.

The August 2010 value traded figures use a € per £ exchange rate of 1.21. The exchange rate used for August 2009 was 1.16.

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

	August 2010			August 2009		
	Totals					
	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
<b>UK ORDER BOOK</b>	11,059,255	84,665	102,795	11,185,687	82,422	95,544
<b>ITALIAN ORDER BOOK</b>	4,546,283	43,985	53,403	5,134,205	51,780	60,024
<i>INTERNATIONAL EQUITIES</i>	1,002,294	10,454	12,693	852,398	9,142	10,598
<i>ETFs &amp; ETCs</i>	316,599	8,081	9,811	252,434	6,284	7,285
<i>SECURITISED DERIVATIVES</i>	103,420	674	818	131,166	690	800
<b>DERIVATIVES (EDX &amp; DEM)</b>	5,140,631	51,577	62,622	6,527,085	68,271	79,144
<b>RETAIL BONDS</b>	259,815	13,084	15,886	233,614	13,509	15,660
<b>MTS CASH</b>	35,556	155,673	189,008	30,843	125,458	145,432
<b>MTS REPO</b>	53,248	3,833,226	4,654,053	41,114	2,575,686	2,985,766
<b>TURQUOISE INTEGRATED</b>	4,848,446	17,888	21,718	5,060,736	22,769	26,394
<b>TURQUOISE MIDPOINT</b>	644,899	3,555	4,362	100,216	618	716
	<b>Average daily</b>					
<b>UK ORDER BOOK</b>	526,631	4,032	4,895	559,284	4,121	4,777
<b>ITALIAN ORDER BOOK</b>	206,649	1,999	2,427	244,486	2,466	2,858
<i>INTERNATIONAL EQUITIES</i>	47,139	494	599	42,008	453	525
<i>ETFs &amp; ETCs</i>	14,535	374	455	12,154	306	355
<i>SECURITISED DERIVATIVES</i>	4,702	31	37	6,246	33	38
<b>DERIVATIVES (EDX &amp; DEM)</b>	233,665	2,344	2,846	310,814	3,251	3,769
<b>RETAIL BONDS</b>	11,810	595	722	11,124	643	746
<b>MTS CASH</b>	1,616	7,076	8,591	1,469	5,974	6,925
<b>MTS REPO</b>	2,420	174,238	211,548	1,958	122,652	142,179
<b>TURQUOISE INTEGRATED</b>	220,384	813	987	240,987	1,084	1,257
<b>TURQUOISE MIDPOINT</b>	29,314	162	196	4,772	29	34
	<b>January to August 2010</b>			<b>January to August 2009</b>		
	<b>Totals</b>					
	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
<b>UK ORDER BOOK</b>	100,899,450	835,292	971,341	110,059,174	784,380	884,838
<b>ITALIAN ORDER BOOK</b>	46,124,384	499,424	581,026	46,010,258	400,345	452,722
<i>INTERNATIONAL EQUITIES</i>	9,175,945	114,104	132,500	7,602,508	74,576	84,462
<i>ETFs &amp; ETCs</i>	2,830,883	74,793	87,066	1,909,842	53,852	60,816
<i>SECURITISED DERIVATIVES</i>	1,020,379	7,170	8,303	1,335,994	5,599	6,323
<b>DERIVATIVES (EDX &amp; DEM)</b>	55,477,022	545,848	635,268	68,730,598	612,256	690,749
<b>RETAIL BONDS</b>	2,455,044	132,227	153,537	2,510,163	142,840	160,941
<b>MTS CASH</b>	295,586	1,469,476	1,704,672	246,513	1,062,793	1,201,977
<b>MTS REPO</b>	393,753	33,488,375	38,979,282	358,094	19,605,194	22,147,028
<b>TURQUOISE INTEGRATED</b>	36,865,195	154,942	180,552	28,448,457	155,795	175,847
<b>TURQUOISE MIDPOINT</b>	3,718,811	20,641	24,293	256,560	1,520	1,766
	<b>Average daily</b>					
<b>UK ORDER BOOK</b>	604,188	5,002	5,816	659,037	4,697	5,298
<b>ITALIAN ORDER BOOK</b>	271,320	2,938	3,418	272,250	2,369	2,679
<i>INTERNATIONAL EQUITIES</i>	54,669	681	791	45,346	446	505
<i>ETFs &amp; ETCs</i>	16,710	443	516	11,334	320	362
<i>SECURITISED DERIVATIVES</i>	6,003	42	49	7,905	33	37
<b>DERIVATIVES (EDX &amp; DEM)</b>	428,020	4,447	5,114	439,059	3,813	4,302
<b>RETAIL BONDS</b>	14,441	778	903	14,853	845	952
<b>MTS CASH</b>	1,739	8,644	10,027	1,459	6,289	7,112
<b>MTS REPO</b>	2,316	196,990	229,290	2,119	116,007	131,048
<b>TURQUOISE INTEGRATED</b>	216,854	911	1,062	167,344	916	1,034
<b>TURQUOISE MIDPOINT</b>	21,875	121	143	3,887	23	27

Turquoise year to date figures for 2009, are from June-August. Figures for the UK and Italian order books include cash equity trades in domestic and international equities, Exchange traded products and Securitised Derivatives. For Derivatives, the values used are notional values while "trades" refer to contracts traded. Value traded figures for MTS Repo are term-adjusted, and totals for MTS Cash include BondVision.