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London Stock Exchange Group plc
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16.8 MILLION ELECTRONIC EQUITY TRADES IN JULY

- number of contracts traded on EDX London Russian equity derivatives service nearly trebles

16.8 million equity trades were carried out across London Stock Exchange Group's electronic order books during July 2009, with a combined value of £129.6 billion (€150.6 billion).

During the month, the average daily number of equity trades across the Group's markets was 729,706, down by 31 per cent compared with the previous year. The average daily value traded was £5.6 billion (€6.5 billion), a decrease of 51 per cent on July last year, which was the third strongest month in 2008 by total value traded.

UK Order Book

The total value traded on the UK order book in July was £79.8 billion (€92.7 billion), and the total number of trades was 11.4 million.

During the month, the average daily value traded on the UK equity order book was £3.5 billion (€4.0 billion) down by 57 per cent on July last year. The average daily number of trades was 35 per cent lower than during the previous July, at 495,604.

Italian Order Book

On the Italian order book, the total number of trades was 4.4 million and the total value traded was €45.3 billion (£39.0 billion).

The average daily number of trades in Italian equities during the month was 190,348, a decrease of 24 per cent on the previous July. The average daily value traded was 39 per cent lower at €2.0 billion (£1.7 billion).

International Order Books

The total value traded on the Group's international order books during July was £10.8 billion (€12.5 billion) a decline of 48 per cent year on year. The total number of trades was 1.0 million, down by 10 per cent on July 2008.

ETFs and ETCs

Trading in ETFs and ETCs remained robust, with 252,169 trades carried out on the Group's order books during the month, an increase of 80 per cent on the same month last year. The total value traded in ETFs and ETCs during the month was £6.5 billion (€7.6 billion), down by 7 per cent compared with July last year.

Derivatives

The total number of derivatives contracts traded during the month across the Group's two derivatives markets, EDX London and IDEM, was 8.4 million, an increase of 2 per cent year on year. The total notional value traded decreased by 41 per cent year on year to £67.4 billion (€78.3 billion).

EDX London's Russian derivatives business enjoyed a particularly strong month, with the total number of contracts traded on its Russian equity derivatives service increasing 196 per cent year on year to a record monthly total of 4.0 million. This included a marked increase in trading in products based on the FTSE Russia IOB index (RIOB), with 2,817 contracts traded during the month, more than during the eleven previous months combined. EDX's RIOB products offer a high degree of correlation with other Russian indices, while offering the benefit of central counterparty protection through LCH.Clearnet.

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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 23 trading days on the London Stock Exchange and Borsa Italiana during July 2009, the same as the previous year.

During July, the average daily number of trades on SETS – covering all equity based order book trading on the London Stock Exchange - was 528,005, down 34 per cent on July 2008. The average daily value traded was £3.9 billion, a decrease of 55 per cent compared with July 2008.

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

The July 2009 value traded figures use a € per £ exchange rate of 1.16. The exchange rate used for July 2008 was 1.26.

BORSA ITALIANA – LONDON STOCK EXCHANGE ELECTRONIC ORDER BOOK TRADING

July 2009

July 2008

Totals

	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
UK EQUITIES	11,398,889	79,801.6	92,693.4	17,457,711	183,921.7	231,909.3
ITALIAN EQUITIES	4,377,999	39,025.5	45,331.0	5,744,784	59,186.5	74,629.0
INTERNATIONAL EQUITIES	1,006,359	10,785.8	12,528.3	1,117,203	20,678.1	26,073.2
ETFs & ETCs	252,169	6,520.7	7,574.2	140,452	6,975.5	8,795.5
SECURITISED DERIVATIVES	132,851	748.8	869.8	235,382	2,010.1	2,534.5
DERIVATIVES (EDX, IDEM)	8,443,147	67,448.7	78,346.6	8,297,846	114,216.0	144,016.4

Average daily

	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
UK EQUITIES	495,604	3,469.6	4,030.1	759,031	7,996.6	10,083.0
ITALIAN EQUITIES	190,348	1,696.8	1,970.9	249,773	2,573.3	3,244.7
INTERNATIONAL EQUITIES	43,755	468.9	544.7	48,574	899.0	1,133.6
ETFs & ETCs	10,964	283.5	329.3	6,107	303.3	382.4
SECURITISED DERIVATIVES	5,776	32.6	37.8	10,234	87.4	110.2
DERIVATIVES (EDX, IDEM)	367,093	2,932.6	3,406.4	360,776	4,965.9	6,261.6

January to July 2009

January to July 2008

Totals

	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
UK EQUITIES	93,964,793	626,940.8	704,699.1	106,663,381	1,203,678.3	1,552,458.2
ITALIAN EQUITIES	36,170,966	305,659.0	344,358.5	40,713,732	534,828.5	688,387.3
INTERNATIONAL EQUITIES	6,751,545	65,446.5	73,878.8	6,107,511	127,420.8	164,034.1
ETFs & ETCs	1,657,408	47,567.4	53,531.4	1,021,969	36,790.7	47,315.0
SECURITISED DERIVATIVES	1,204,828	4,908.7	5,522.8	1,747,232	13,136.4	16,881.1
DERIVATIVES (EDX, IDEM)	62,203,513	544,011.3	611,604.8	57,576,161	926,022.0	1,192,486.4

Average daily

	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
UK EQUITIES	639,216	4,264.9	4,793.9	720,699	8,133.0	10,489.6
ITALIAN EQUITIES	244,398	2,065.3	2,326.7	273,247	3,589.5	4,620.0
INTERNATIONAL EQUITIES	45,825	444.7	501.9	41,179	860.1	1,107.3
ETFs & ETCs	11,217	322.4	362.8	6,868	247.6	318.4
SECURITISED DERIVATIVES	8,141	33.2	37.3	11,726	88.2	113.3
DERIVATIVES (EDX, IDEM)	421,973	3,685.6	4,143.5	388,013	6,230.4	8,023.2

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