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London Stock Exchange Group plc
10 Paternoster Square
London EC4M 7LS
www.londonstockexchange.com

AUGUST ELECTRONIC EQUITY VALUE TRADED UP ELEVEN PER CENT MONTH ON MONTH

- ***STRONG PERFORMANCE BY GROUP FIXED INCOME MARKETS***
- ***NEW PRICING FOR IDEM BOOSTS VOLUME GROWTH***

Strong performances were recorded across a range of London Stock Exchange Group's markets during August. In fixed income, the average daily value traded on Borsa Italiana's retail fixed income market, MOT, nearly doubled year on year, and the average daily value traded on the MTS Cash markets increased by 13 per cent. Meanwhile, year on year volume growth of 20 per cent on IDEM confirmed the positive impact of price changes introduced six months ago.

On the equity markets, the average daily value traded across the Group's electronic order books during August was £6.2 billion (€7.2 billion), an increase of 11 per cent on July this year, though down by 31 per cent compared with the same month last year. The total value traded during the month was £127.2 billion (€147.5 billion). The average daily number of equity trades during the month was 785,370, a decrease of 11 per cent year on year, and the total number of equity trades was 15.9 million.

UK Cash Equities

The average daily value traded on the UK order book during the month was £3.6 billion (€4.2 billion), down by 42 per cent year on year, though up by four per cent compared with July. The total value traded was £72.1 billion (€83.6 billion).

The average daily number of trades decreased by 17 per cent year on year to 526,709, but increased by six per cent compared with the average for July. The total number of UK equity trades during the month was 10.5 million.

Italian Cash Equities

On the Italian equity order book the average daily value traded was ahead of the average for July by 29 per cent, though this was flat year on year at €2.5 billion (£2.2 billion). The total value traded during the month was €53.3 billion (£46.0 billion).

There was an eight per cent increase in the average daily number of trades in Italian equities compared to August 2008, with 216,653 trades per day. This was also up on July's average, by 14 per cent. The total number of trades during the month was 4.5 million.

International Cash Equities

The average daily value traded on the Group's international equity order books was £453 million (€525 million), a decrease of 49 per cent on August last year. The average daily number of trades was 42,008, a decline of seven per cent year on year.

ETFs and ETCs

Trading in ETFs and ETCs remained relatively strong, with the average daily number of trades more than doubling, up by 158 per cent year on year to 12,154. The average daily value traded was up by 46 per cent to £306 million (€355 million).

Derivatives

On the Group's derivatives markets, EDX London and IDEM, the average daily number of trades remained stable compared to the previous August at 310,813. The average daily notional value traded was £3.3 billion (€3.8 billion), 20 per cent lower than the same month last year.

Since the beginning of the year, both IDEM and EDX have recorded positive volume growth. Growth on IDEM has been particularly marked, with an increase of 16 per cent in the total number of contracts traded during the first eight months of the year, and open interest increasing by 30 per cent to over 5 million open positions at the end of the period.

IDEM's strong year on year growth can be attributed to the new pricing scheme for single stock derivatives which has now been in effect for six months. Since the start of

the year, the number of contracts traded in stock futures has increased by 87 per cent year on year, while open interest at the end of the period was nearly 300 per cent higher than at the end of August 2008.

Fixed income

MOT, Borsa Italiana's fixed income market for retail investors achieved a strong performance during August, with the average daily value nearly doubling year on year, up by 96 per cent to €746 million (£643 million).

On the MTS Cash markets, the average daily value traded was up by 13 per cent year on year at €6.9 billion (£6.0 billion). On the MTS Repo market, the average term adjusted daily value traded increased by 15 per cent year on year to €142.2 billion (£122.7 billion).

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FOR FURTHER INFORMATION, PLEASE CONTACT:

Catherine Mattison +44 (0)20 7797 1222
Anna Mascioni +39 02 72426 212

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 20 trading days on the London Stock Exchange during August 2009, the same as during the previous year, while on Borsa Italiana there were 21 trading days, one more than the previous year.

During August, the average daily number of trades on SETS – covering all equity based order book trading on the London Stock Exchange – was 558,117, down 17 per cent on August 2008. The average daily value traded was £4.1 billion, a decrease of 42 per cent year on year.

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

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

BORSA ITALIANA – LONDON STOCK EXCHANGE ELECTRONIC ORDER BOOK TRADING

	August 2009			August 2008		
	Totals					
	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
UK EQUITIES	10,534,188	72,080	83,568	12,751,289	124,216	156,683
ITALIAN EQUITIES	4,549,706	46,005	53,330	4,015,200	40,442	51,013
INTERNATIONAL EQUITIES	852,398	9,143	10,599	904,016	17,755	22,396
ETFs & ETCs	252,434	6,284	7,285	94,129	4,182	5,275
SECURITISED DERIVATIVES	131,166	690	800	171,674	1,228	1,548
DERIVATIVES (EDX, IDEM)	6,527,080	68,270	79,140	6,203,781	81,192	102,414
MOT	233,614	13,509	15,660	142,333	6,035	7,613
MTS CASH	30,843	125,458	145,432	24,102	96,818	122,124
MTS REPO	41,114	2,575,686	2,985,766	49,863	1,964,914	2,478,485
	Average daily					
UK EQUITIES	526,709	3,604	4,178	637,564	6,211	7,834
ITALIAN EQUITIES	216,653	2,191	2,540	200,760	2,022	2,551
INTERNATIONAL EQUITIES	42,008	453	525	45,201	888	1,120
ETFs & ETCs	12,154	306	355	4,706	209	264
SECURITISED DERIVATIVES	6,246	33	38	8,584	61	77
DERIVATIVES (EDX, IDEM)	310,813	3,251	3,769	310,189	4,060	5,121
MOT	11,124	643	746	7,117	302	381
MTS CASH	1,469	5,974	6,925	1,205	4,841	6,106
MTS REPO	1,958	122,652	142,179	2,493	98,246	123,924

	January to August 2009			January to August 2008		
	Totals					
	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
UK EQUITIES	104,500,074	699,030	788,278	119,414,670	1,327,894	1,709,141
ITALIAN EQUITIES	40,721,014	351,668	397,693	44,728,933	575,271	739,400
INTERNATIONAL EQUITIES	7,602,508	74,576	84,463	7,011,527	145,176	186,430
ETFs & ETCs	1,909,842	53,852	60,817	1,116,098	40,973	52,590
SECURITISED DERIVATIVES	1,335,994	5,599	6,323	1,918,906	14,364	18,429
DERIVATIVES (EDX, IDEM)	68,730,593	612,282	690,745	63,779,942	1,007,214	1,294,900
MOT	2,510,163	142,840	160,941	1,836,460	81,892	105,206
MTS CASH	246,513	1,083,000	1,201,977	330,269	1,379,414	1,788,048
MTS REPO	358,094	19,605,138	22,147,028	423,853	18,100,393	23,160,468
	Average daily					
UK EQUITIES	625,749	4,186	4,720	710,802	7,904	10,174
ITALIAN EQUITIES	240,953	2,081	2,353	264,668	3,404	4,375
INTERNATIONAL EQUITIES	45,346	446	505	41,658	863	1,109
ETFs & ETCs	11,334	320	362	6,612	243	312
SECURITISED DERIVATIVES	7,905	33	37	11,354	85	109
DERIVATIVES (EDX, IDEM)	409,578	3,640	4,106	378,790	5,973	7,679
MOT	14,853	845	952	10,867	485	623
MTS CASH	1,459	6,408	7,112	1,954	8,162	10,580
MTS REPO	2,119	116,007	131,048	2,508	107,103	137,044

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.