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MONTHLY MARKET REPORT - NOVEMBER 2010

London Stock Exchange Group (LSE.L) sits at the heart of the world's financial community, offering international business unrivalled access to Europe's capital markets. In November a total of 24.5 million trades were carried out across the Group's electronic equity order books with a combined value of £187.2 billion (€219.6 billion), up 14 per cent on November 2009 (21.4 million trades).

UK Equities Order Book

During the month, the average daily value traded on the UK order book was £4.5 billion (€5.3 billion), unchanged year on year; the average daily number of trades increased four per cent to 566,557.

The London Stock Exchange's share of trading in the total UK order book for November was 63.1 per cent.

Italian Equities Order book

On the Italian order book, the average daily number of trades was 277,920, up eight per cent on the same month last year, whilst the average daily value traded on the order book increased two per cent year on year to €3.4 billion (£2.9 billion).

Borsa Italiana's share of trading in the total Italian order book for November was 82.1 per cent

Turquoise Cash Equities

The average daily value traded on the Turquoise integrated book in November was €1.1 billion (£977 million) up six per cent on the same month last year. The average daily number of trades was up 18 per cent at 245,198.

On the dark mid-point book, Turquoise traded an average daily value of €148 million (£127 million), up 163 per cent on November 2009. There were a total of 481,079

trades, an increase of 182 per cent year on year.

Turquoise share of lit trading in the total UK order book for November was 4.8 per cent.

For dark trading its total UK order book share was 18.2 per cent.

Derivatives

On the Group's derivatives platforms, the total number of contracts traded was

6,981,658, up 27 per cent compared with October.

Exchange Traded Products

Total value traded in Exchange Traded Products across the Group's order books in

November was up 52 per cent year on year to £11.8 billion (€13.8 billion). The total

number of trades was also up 39 per cent reaching 436,994.

Fixed income

The average daily value traded on the MTS Cash markets during the month was up four

per cent year on year at €12.1 billion (£10.3 billion). On the MTS Repo market, the

average term adjusted daily value traded increased by 66 per cent year on year to €237

billion (£203 billion).

The average daily value traded on the Group's retail bond markets was €1.1 billion

(£923 million), up 31 per cent on the same month last year. The average daily number

of trades was up 69 percent at 21,177.

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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.

There were 22 trading days on the London Stock Exchange and Borsa Italiana, one more than November 2009.

The November 2010 value traded figures use a € per £ exchange rate of 1.17. The exchange rate used for November 2009 was 1.11.

About London Stock Exchange:

London Stock Exchange Group (LSE.L) sits at the heart of the world's financial community. The Group operates a broad range of international equity, bond and derivatives markets, including London Stock Exchange; Borsa Italiana; MTS, Europe's leading fixed income market; and Turquoise, offering pan-European and US lit and dark equity trading. Through its markets, the Group offers international business unrivalled access to Europe's capital markets.

The Group is a leading developer of high performance trading platforms and capital markets software and also offers its customers around the world an extensive range of real-time and reference data products and market-leading post-trade services.

Headquartered in London, United Kingdom with significant operations in Italy and Sri Lanka, the Group employs around 1500 people. Further information on London Stock Exchange Group can be found at www.londonstockexchangegroup.com

BORSA ITALIA	ANA	A – LONDON S	STOCK EXCHA	NGE ELECTRO	ONIC	C ORDER BOO	OK TRADING	
		November 2010 November 2009						
				To	otals	S		
		TRADES	VALUE TRADED £M	VALUE TRADED €M		TRADES	VALUE TRADED £M	VALUE TRADED €M
UK ORDER BOOK		12,464,254	98,366	115,673		11,486,638	94,020	104,592
ITALIAN ORDER BOOK		6,114,230	64,580	75,523		5,400,103	63,645	70,801
INTERNATIONAL EQUITIES		1,507,348	16,031	18,837		1,026,156	13,051	14,518
ETFs & OTHER ETPs		436,994	11,770	13,796		313,625	7,751	8,622
SECURITISED DERIVATIVES		135,992	1,037	1,213		153,733	955	1,063
DERIVATIVES (EDX & IDEM)		6,981,658	67,190	78,576		10,680,745	86,245	95,943
RETAIL BONDS		465,890	20,300	23,740		262,664	15,514	17,259
MTS Cash		48,515	227,527	266,084		36,079	219,386	244,054
MTS REPO		60,926	4,455,547	5,210,585		44,775	2,701,913	3,005,720
TURQUOISE INTEGRATED		5,394,361	21,498	25,141		4,353,896	20,320	22,604
TURQUOISE MIDPOINT		481,079	2,786	3,258		170,868	1,062	1,181
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UK ORDER BOOK		566,557	4,471	5,258		546,983	4,477	4,981
ITALIAN ORDER BOOK		277,920	2,935	3,433		257,148	3.031	3,371
INTERNATIONAL EQUITIES		68,516	729	856		48,865	621	691
ETFs & OTHER ETPs		19,863	535	627		14,935	369	411
SECURITISED DERIVATIVES		6,181	47	55		7,321	45	51
DERIVATIVES (EDX & IDEM)			3,054	3,572			4,107	4,569
RETAIL BONDS		317,349	923	1,079		508,607	739	4,569 822
MTS Cash		21,177		12,095		12,508 1,718		11,622
MTS REPO		2,205	10,342	,		,	10,447	
TURQUOISE INTEGRATED		2,769	202,525	236,845		2,132	128,663	143,130
TORRESONE INTEGRALED		245,198	977	1,143		207,328	968	1,076
TURQUOISE MIDPOINT		24.067	107	1.10		0.127	E1	EG
TURQUOISE MIDPOINT		21,867 Janua	127 ary to Novembe	148 er 2010		8,137 Janua	51	56 r 2009
TURQUOISE MIDPOINT		,	127 ary to Novembe	er 2010	otals	Januai	51 ry to Novembe	
TURQUOISE MIDPOINT		Janu		er 2010	otals	Januai s	ry to Novembe	
TURQUOISE MIDPOINT		,	ary to Novembe	er 2010 To	otals	Januai		r 2009
TURQUOISE MIDPOINT UK ORDER BOOK		Janu	VALUE	er 2010 To VALUE	otal	Januai s	ry to Novembe VALUE	r 2009 VALUE
		Janu: TRADES	VALUE TRADED £M	er 2010 To Value Traded €M	otals	Januai s TRADES	VALUE TRADED £M	VALUE TRADED €M
UK ORDER BOOK		Janua TRADES 136,373,594	VALUE TRADED £M 1,116,024	er 2010 To VALUE TRADED €M 1,299,609	otals	Janual s TRADES	VALUE TRADED £M 1,091,005	VALUE TRADED €M 1,224,668
UK ORDER BOOK ITALIAN ORDER BOOK		TRADES 136,373,594 62,270,392	VALUE TRADED £M 1,116,024 672,290	VALUE TRADED €M 1,299,609 783,027	otals	Janual s TRADES 147,541,935 64,266,013	VALUE TRADED £M 1,091,005 618,938	VALUE TRADED €M 1,224,668 695,168
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES		TRADES 136,373,594 62,270,392 13,003,848	VALUE TRADED £M 1,116,024 672,290 157,262	VALUE TRADED €M 1,299,609 783,027 182,915	otals	Janual s TRADES 147,541,935 64,266,013 11,063,956	VALUE TRADED £M 1,091,005 618,938 118,861	VALUE TRADED €M 1,224,668 695,168 133,519
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFs & OTHER ETPs		TRADES 136,373,594 62,270,392 13,003,848 3,955,250	VALUE TRADED £M 1,116,024 672,290 157,262 104,881	VALUE TRADED €M 1,299,609 783,027 182,915 122,207	otal	Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103	VALUE TRADED £M 1,091,005 618,938 118,861 79,662	VALUE TRADED €M 1,224,668 695,168 133,519 89,406
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676	otals	Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM)		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903	To VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831	otal	Januar S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163	To VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311	otals	Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654	otals	Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183	otals	Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629 5,279
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT UK ORDER BOOK		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295	Traded €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera 5,602		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily 635,957	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242	VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT UK ORDER BOOK ITALIAN ORDER BOOK		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685 587,817 264,980	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295 4,810 2,861	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera 5,602 3,332		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily 635,957 274,641	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242 4,703 2,645	T 2009 VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629 5,279 2,971
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685 587,817 264,980 55,863	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295 4,810 2,861 676	To VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera 5,602 3,332 787		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily 635,957 274,641 47,557	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242 4,703 2,645 512	T 2009 VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629 5,279 2,971 575
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685 587,817 264,980 55,863 16,874	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295 4,810 2,861 676 449	To VALUE TRADED 4M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera 5,602 3,332 787 523		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily 635,957 274,641 47,557 12,512	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242 4,703 2,645 512 342	T 2009 VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629 5,279 2,971 575 384
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685 587,817 264,980 55,863 16,874 5,898	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295 4,810 2,861 676 449 43	To VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera 5,602 3,332 787 523 50		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily 635,957 274,641 47,557 12,512 7,716	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242 4,703 2,645 512 342 36	T 2009 VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629 5,279 2,971 575 384 41
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM)		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685 587,817 264,980 55,863 16,874 5,898 314,744	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295 4,810 2,861 676 449 43 3,161 788	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera 5,602 3,332 787 523 50 3,684 916		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily 635,957 274,641 47,557 12,512 7,716 427,438 14,278	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242 4,703 2,645 512 342 36 3,864 821	T 2009 VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629 5,279 2,971 575 384 41 4,335 921
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT UK ORDER BOOK ITALIAN ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685 587,817 264,980 55,863 16,874 5,898 314,744 15,071 1,845	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295 4,810 2,861 676 449 43 3,161 788 9,006	To VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera 5,602 3,332 787 523 50 3,684 916 10,467		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily 635,957 274,641 47,557 12,512 7,716 427,438 14,278 1,422	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242 4,703 2,645 512 342 36 3,864 821 7,284	T 2009 VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629 5,279 2,971 575 384 41 4,335 921 7,649
UK ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH MTS REPO TURQUOISE INTEGRATED TURQUOISE MIDPOINT UK ORDER BOOK ITALIAN ORDER BOOK ITALIAN ORDER BOOK INTERNATIONAL EQUITIES ETFS & OTHER ETPS SECURITISED DERIVATIVES DERIVATIVES (EDX & IDEM) RETAIL BONDS MTS CASH		TRADES 136,373,594 62,270,392 13,003,848 3,955,250 1,385,912 73,964,891 3,541,623 433,529 564,646 46,790,168 4,911,685 587,817 264,980 55,863 16,874 5,898 314,744 15,071	VALUE TRADED £M 1,116,024 672,290 157,262 104,881 10,059 742,903 185,163 2,116,384 47,735,525 175,970 24,295 4,810 2,861 676 449 43 3,161 788	TC VALUE TRADED €M 1,299,609 783,027 182,915 122,207 11,676 865,831 215,311 2,459,654 55,614,183 225,011 31,796 Avera 5,602 3,332 787 523 50 3,684 916		Janual S TRADES 147,541,935 64,266,013 11,063,956 2,922,103 1,805,439 100,274,668 3,340,988 332,647 494,596 38,682,549 508,977 daily 635,957 274,641 47,557 12,512 7,716 427,438 14,278	VALUE TRADED £M 1,091,005 618,938 118,861 79,662 8,537 905,561 192,090 1,704,547 29,533,217 179,093 2,242 4,703 2,645 512 342 36 3,864 821	T 2009 VALUE TRADED €M 1,224,668 695,168 133,519 89,406 9,577 1,016,034 215,527 1,789,934 33,153,328 229,907 3,629 5,279 2,971 575 384 41 4,335 921

TURQUOISE MIDPOINT

20,901

103

135

3,885

17

28

Turquoise year to date figures for 2009, are from June-November. 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.