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16.6 MILLION ELECTRONIC EQUITY TRADES IN SEPTEMBER

In September, a total of 16.6 million trades were carried out across the Group's electronic equity order books, with a combined value of £149.6 billion (€178 billion), up 16 per cent on August 2010 (£128.6 billion).

UK Order Book

During the month, the average daily value traded on the UK order book was £4.1 billion (€4.9 billion), down 11 per cent year on year; the average daily number of trades reduced nine per cent to 520,617.

Italian Order book

On the Italian order book, the average daily number of trades was 233,552, down 14 per cent on the same month last year, whilst the average daily value traded on the order book decreased 23 per cent year on year to €3.2 billion (£2.7 billion).

Turquoise Cash Equities

The average daily value traded on the Turquoise integrated book in September was €1.1 billion (£956 million) down four per cent on the same month last year. The average daily number of trades was up 11 per cent at 253,639.

On the dark mid-point book, Turquoise traded an average daily value of €198 million (£166 million), up over 435 per cent on September 2009. There were a total of 725,838 trades, an increase of over 580 per cent year on year.

Exchange Traded Products

Total value traded in Exchange Traded Products across the Group's order books in September was up nine per cent year on year to £8.9 billion (€10.6 billion). The total number of trades was also up nine per cent reaching 345,377.

Derivatives

On the Group's derivatives platforms, the total number of contracts traded was 6,020,026, down 43 per cent compared with September 2009.

Fixed income

The average daily value traded on the MTS Cash markets during the month was up eight per cent year on year at €11.3 billion (£9.5 billion). On the MTS Repo market, the average term adjusted daily value traded increased by 48 per cent year on year to €274.4 billion (£230.4 billion).

The average daily value traded on the Group's retail bond markets was €836 million (£702 million), up three per cent on the same month last year. The average daily number of trades was up five percent at 12,929.

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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, the same as September 2009.

The September 2010 value traded figures use a € per £ exchange rate of 1.19. The exchange rate used for September 2009 was 1.12.

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.londonstockexchange.com

BORSA ITALIANA – LONDON STOCK EXCHANGE ELECTRONIC ORDER BOOK TRADING						
	September 2010			September 2009		
	Totals					
	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
UK ORDER BOOK	11,453,571	90,794	108,106	12,616,122	102,012	114,447
ITALIAN ORDER BOOK	5,138,133	58,791	70,000	6,006,289	81,146	91,037
<i>INTERNATIONAL EQUITIES</i>	1,085,429	12,570	14,967	1,168,942	14,304	16,048
<i>ETFs & ETCs</i>	345,377	8,922	10,624	317,055	8,193	9,192
<i>SECURITISED DERIVATIVES</i>	122,225	953	1,135	142,059	864	970
DERIVATIVES (EDX & IDEM)	6,020,026	76,675	91,295	10,582,900	107,393	120,484
RETAIL BONDS	284,444	15,450	18,395	271,794	15,898	17,835
MTS CASH	45,864	208,823	248,638	37,854	205,891	230,988
MTS REPO	54,904	5,069,867	6,036,519	45,105	3,641,835	4,085,761
TURQUOISE INTEGRATED	5,580,059	21,027	25,037	5,042,219	23,298	26,138
TURQUOISE MidPOINT	725,838	3,654	4,351	106,654	722	810
	Average daily					
UK ORDER BOOK	520,617	4,127	4,914	573,460	4,637	5,202
ITALIAN ORDER BOOK	233,552	2,672	3,182	273,013	3,688	4,138
<i>INTERNATIONAL EQUITIES</i>	49,338	571	680	53,134	650	729
<i>ETFs & ETCs</i>	15,699	406	483	14,412	372	418
<i>SECURITISED DERIVATIVES</i>	5,556	43	52	6,457	39	44
DERIVATIVES (EDX & IDEM)	273,637	3,485	4,150	481,041	4,882	5,477
RETAIL BONDS	12,929	702	836	12,354	723	811
MTS CASH	2,085	9,492	11,302	1,721	9,359	10,499
MTS REPO	2,496	230,448	274,387	2,050	165,538	185,716
TURQUOISE INTEGRATED	253,639	956	1,138	229,192	1,059	1,188
TURQUOISE MidPOINT	32,993	166	198	4,848	33	37
	January to September 2010			January to September 2009		
	Totals					
	TRADES	VALUE TRADED £M	VALUE TRADED €M	TRADES	VALUE TRADED £M	VALUE TRADED €M
UK ORDER BOOK	112,353,021	926,086	1,079,447	122,675,296	886,392	999,285
ITALIAN ORDER BOOK	51,262,517	558,215	651,026	52,016,547	481,491	543,759
<i>INTERNATIONAL EQUITIES</i>	10,261,374	126,674	147,467	8,771,450	88,880	100,510
<i>ETFs & ETCs</i>	3,176,260	83,715	97,690	2,226,897	62,045	70,008
<i>SECURITISED DERIVATIVES</i>	1,142,604	8,123	9,438	1,478,053	6,463	7,293
DERIVATIVES (EDX & IDEM)	61,497,048	622,523	726,563	79,313,498	719,649	811,233
RETAIL BONDS	2,739,488	147,676	171,932	2,781,957	158,737	178,777
MTS CASH	341,450	1,678,299	1,953,310	284,367	1,268,683	1,432,965
MTS REPO	448,657	38,558,242	45,015,802	403,199	23,247,029	26,232,789
TURQUOISE INTEGRATED	42,445,254	175,970	205,589	33,490,676	179,093	201,985
TURQUOISE MidPOINT	4,444,649	24,295	28,644	363,214	2,242	2,575
	Average daily					
UK ORDER BOOK	594,460	4,900	5,711	649,076	4,690	5,287
ITALIAN ORDER BOOK	266,992	2,907	3,391	272,338	2,521	2,847
<i>INTERNATIONAL EQUITIES</i>	54,058	668	778	46,250	469	531
<i>ETFs & ETCs</i>	16,594	439	512	11,689	326	368
<i>SECURITISED DERIVATIVES</i>	5,951	42	49	7,739	34	38
DERIVATIVES (EDX & IDEM)	320,297	3,242	3,784	413,964	3,760	4,239
RETAIL BONDS	14,268	769	895	14,565	831	936
MTS CASH	1,778	8,741	10,173	1,489	6,642	7,502
MTS REPO	2,337	200,824	234,457	2,111	121,712	137,344
TURQUOISE INTEGRATED	221,069	917	1,071	174,431	933	1,052
TURQUOISE MidPOINT	23,149	127	149	4,127	25	29

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

