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ETR – 57

MONTHLY MARKET REPORT - JUNE 2012

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 June 2012 a total of 30.1 million trades were carried out across the Group's electronic equity order books, an increase of four per cent on June 2011. They had a combined value of £153.1 billion (€190.0 billion), down 24 per cent on June 2011 (£201.8 billion).

UK Equities Order Book

During the month, the average daily value traded on the UK order book was £4.6 billion (€5.7 billion), down two per cent year on year; the average daily number of trades increased 17 per cent to 777,806.

The LSE's share of trading in the total UK order book for June 2012 was 64.0 per cent.

Italian Equities Order book

On the Italian order book, the average daily number of trades was 240,942, down nine per cent on the same month last year, while the average daily value traded on the order book decreased 32 per cent year-on-year to €2.2 billion (£1.8 billion).

Turquoise Cash Equities

The average daily value traded on the Turquoise integrated book in June was €1.6 billion (£1.3 billion), down two per cent on the same month last year. The average daily number of trades was up 29 per cent at 470,732.

On the dark mid-point book, Turquoise traded an average daily value of €98 million (£79 million), down 51 per cent year-on-year. The average daily number of trades was 18,597 down 34 per cent on June 2011.

Turquoise's share of pan-European trading for June 2012 was 5.0 per cent.

Derivatives

On the Group's derivatives platforms, the total number of contracts traded was 5.4 million, down 38 per cent compared with June 2011.

Exchange Traded Products

Total value traded in Exchange Traded Products across the Group's order books in June was down 24 per cent year-on-year to £7.8 billion (€9.7 billion). The total number of trades was down 7 per cent at 303,980.

Fixed income

The average daily value traded on the MTS Cash markets during the month was down 23 per cent year-on-year at €8.7 billion (£7.0 billion). On the MTS Repo market, the average term adjusted daily value traded increased by 7 per cent year-on-year to €276.2 billion (£222.6 billion).

The average daily value traded on the Group's retail bond markets was €1.0 billion (£823 million), up 43 per cent on the same month last year. The average daily number of trades was up 47 per cent at 21,743.

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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 19 trading days on the London Stock Exchange in June 2012, 21 on Borsa Italiana and 21 on Turquoise. In June 2011 there were 22 trading days on the London Stock Exchange, 22 on Borsa Italiana and 22 on Turquoise.

The June 2012 value traded figures use a € per £ exchange rate of 1.24. The exchange rate used for June 2011 was 1.13.

About London Stock Exchange Group:

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 UK and Russian derivatives trading, 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 access to an extensive range of real-time and reference data products and market-leading post-trade services. The Group is also home to a world leading index provider FTSE, which creates and manages over 200,000 equity, bond and alternative asset class indices.

Headquartered in London, United Kingdom with significant operations in Italy and Sri Lanka, the Group employs around 1,900 people.

Further information on London Stock Exchange Group can be found at <http://www.londonstockexchange.com/>

BORSA ITALIANA – LONDON STOCK EXCHANGE ELECTRONIC ORDER BOOK TRADING

Totals	June-12			June-11		
	Trades	Value Traded		Trades	Value Traded	
		€m	€m		€m	€m
UK order book	14,778,308	87,762	108,914	14,598,910	103,437	116,555
Italian order book	5,059,779	37,444	46,469	5,807,380	63,398	71,438
Derivatives	5,436,673	55,742	69,177	8,815,120	97,443	109,801
Retail Bonds	456,572	17,278	21,442	325,911	13,984	15,758
MTS Cash	31,999	146,875	182,274	44,726	219,367	247,188
MTS Repo	65,346	4,673,829	5,800,286	64,527	5,032,584	5,670,851
Turquoise Integrated	9,885,364	26,256	32,584	8,043,286	31,056	34,995
Turquoise MidPoint	390,540	1,653	2,051	618,592	3,916	4,413
Average Daily						
UK order book	777,806	4,619	5,732	663,587	4,702	5,298
Italian order book	240,942	1,783	2,213	263,972	2,882	3,247
Derivatives	258,889	2,654	3,294	400,687	4,429	4,991
Retail Bonds	21,743	823	1,021	14,814	636	716
MTS Cash	1,524	6,994	8,680	2,033	9,971	11,236
MTS Repo	3,112	222,563	276,204	2,933	228,754	257,766
Turquoise Integrated	470,732	1,250	1,552	365,604	1,412	1,591
Turquoise MidPoint	18,597	79	98	28,118	178	201

Totals	2012 Year to date			2011 Year to Date		
	Trades	Value Traded		Trades	Value Traded	
		€m	€m		€m	€m
UK order book	91,307,155	549,036	667,536	79,630,070	609,123	702,187
Italian order book	34,865,521	259,853	315,741	37,436,046	396,308	456,872
Derivatives	41,011,880	289,411	352,499	46,777,138	435,697	501,227
Retail Bonds	3,228,388	132,506	160,545	1,924,310	82,530	95,156
MTS Cash	217,892	1,007,011	1,223,088	280,211	1,339,472	1,544,539
MTS Repo	392,923	26,250,642	31,927,109	368,409	29,503,434	34,009,000
Turquoise Integrated	61,141,005	172,152	209,293	39,617,148	158,375	182,280
Turquoise MidPoint	2,660,660	11,000	13,356	4,060,515	26,290	30,321
Average Daily						
UK order book	736,348	4,428	5,383	647,399	4,952	5,709
Italian order book	274,532	2,046	2,486	294,772	3,121	3,597
Derivatives	324,140	2,280	2,777	368,324	3,431	3,947
Retail Bonds	25,421	1,043	1,264	15,152	650	749
MTS Cash	1,716	7,929	9,631	2,206	10,547	12,162
MTS Repo	3,094	206,698	251,395	2,901	232,311	267,787
Turquoise Integrated	477,664	1,345	1,635	311,946	1,247	1,435
Turquoise MidPoint	20,786	86	104	31,973	207	239

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.