



NYSE Euronext Announces Trading Volumes for November 2012

Released : 10 December 2012

December 10, 2012

*Global Derivatives and U.S. Cash ADV Down Year-over-Year; Up Month-over-Month
#1 in U.S. Equity Options for Second Consecutive Month*

NEW YORK--(BUSINESS WIRE)--Dec. 10, 2012-- NYSE Euronext (NYSE Euronext) today announced trading volumes for its global derivatives and cash equities exchanges for November 2012¹. Global derivatives average daily volume ("ADV") of 8.1 million contracts in November 2012 decreased 2.5% compared to November 2011, but increased 12.2% from October 2012. Trading volumes in European and U.S. equities, declined year-over-year but U.S. equities improved from October 2012 levels.

Highlights

- NYSE Euronext global derivatives ADV in November 2012 of 8.1 million contracts decreased 2.5% compared to November 2011 but increased 12.2% from October 2012 levels.
- NYSE Euronext European derivatives products ADV in November 2012 of 4.0 million contracts increased 0.2% compared to November 2011, and increased 26.8% from October 2012 levels. Excluding Bclear, NYSE Liffe's trade administration and clearing service for OTC products, European derivatives products ADV decreased 24.6% compared to November 2011 but increased 2.3% from October 2012.
- NYSE Euronext U.S. equity options (NYSE Arca and NYSE Amex) ADV of 4.1 million contracts in November 2012 decreased 4.2% compared to November 2011 levels, but increased by 0.7% from October 2012 levels. NYSE Euronext's U.S. options exchanges accounted for 28.1% of total U.S. consolidated equity options trading in November 2012, unchanged from the prior month and down only slightly from last month's record high.
- NYSE Liffe U.S. ADV of approximately 51,500 contracts decreased from 88,500 contracts in November 2011, but increased from 43,700 contracts in October 2012.
- NYSE Euronext European cash products ADV of 1.2 million transactions in November 2012 decreased 30.0% compared to November 2011 and decreased 8.5% compared to October 2012.
- NYSE Euronext U.S. cash products (NYSE, NYSE Arca and NYSE Amex) handled ADV of 1.6 billion shares in November 2012 decreased 24.8% compared to November 2011 but increased 3.2% compared to October 2012. NYSE Euronext's Tape A matched market share in November 2012 was 31.7%, down from 34.1% in November 2011, but up from 30.6% in October 2012.

Derivatives Trading

European Derivatives

- NYSE Euronext European derivatives products ADV in November 2012 was 4.0 million futures and options contracts, an increase of 0.2% from November 2011 and an increase of 26.8% from October 2012.
- The 4.0 million in European derivatives futures and options contracts ADV in November 2012 consisted of 2.4 million contracts executed through our full-service LIFFE CONNECT trading platform and 1.6 million contracts, or 40.9%, executed through Bclear, NYSE Liffe's trade administration and clearing service for OTC products. Excluding Bclear, European derivatives products ADV decreased 24.6% compared to November 2011, but increased 2.3% from October 2012.
- Year-to-date, European derivatives products ADV of 3.7 million contracts was 18.0% below prior year levels. The 3.7 million in futures and options contracts ADV year-to-date consisted of 3.6 million contracts executed through LIFFE CONNECT trading platform and 1.1 million contracts, or 30.0%, executed through Bclear.
- Total fixed income products ADV of 1.6 million contracts in November 2012 decreased 25.9% from November 2011 but increased 3.9% from October 2012. Year-to-date, total fixed income products ADV of 1.8 million contracts was 24.1% below prior year levels.
- Total equity products (including Bclear) ADV of 2.3 million contracts in November 2012 increased 30.8% compared to November 2011 and increased 53.2% from October 2012. The 2.3 million contracts in equity products ADV consisted of 1.9 million contracts in individual equity products ADV and 0.4 million contracts in equity index products ADV. The 1.9 million contracts in individual equity products ADV consisted of 1.5 million in futures contracts, which represented a 115.3% increase compared to November 2011 and 0.4 million in options contracts, which represented a 31.8% decrease compared to November 2011. Year-to-date, total equity products ADV of 1.9 million contracts were 12.5% below prior year levels.
- Total commodities products ADV of 86,000 contracts in November 2012 increased 26.2% compared to November 2011, but decreased 18.5% compared to October 2012. Year-to-date, total commodities product ADV of 89,000 contracts was 8.3% above prior year levels.

U.S. Derivatives

- NYSE Euronext U.S. equity options (NYSE Arca and NYSE Amex) ADV of 4.1 million contracts in November 2012 decreased 4.2% compared to November 2011, but increased 0.7% compared to October 2012. Year-to-date, U.S. equity options ADV of 3.9 million contracts was 12.5% below prior year levels.
- Total U.S. consolidated equity options ADV decreased 4.2% to 14.5 million contracts in November 2012 compared to November 2011 but increased 2.1% compared to October 2012. Year-to-date, U.S. consolidated equity options ADV of 14.8 million contracts was 13.1% below prior year levels.
- NYSE Euronext's U.S. options exchanges accounted for 28.1% of the total U.S. consolidated equity options trading in November 2012, in line with 28.1% in November 2011, but down slightly from a record 28.5% in October 2012. NYSE Euronext was the #1 options exchange in terms of market share for the second consecutive month.
- NYSE Liffe U.S. ADV of approximately 51,500 contracts decreased from 88,500 contracts in November 2011, but increased from 43,700 contracts in October 2012. Year-to-date, U.S. futures and futures options ADV of 72,800 contracts was 9.5% below prior year levels.

Cash Trading

European Cash

- NYSE Euronext European cash products ADV of 1.2 million transactions in November 2012 decreased 30.0% compared to November 2011 and decreased 8.5% compared to October 2012.
- Year-to-date, European cash products ADV of 1.5 million transactions was 15.4% below prior year levels.

U.S. Cash

- NYSE Euronext U.S. cash products handled ADV in November 2012 decreased 24.8% to 1.6 billion shares compared to November 2011 but increased 3.2% from October 2012.
- Year-to-date, U.S. cash products handled ADV was 1.7 billion shares, down 27.0% from prior year levels.
- NYSE Euronext's Tape A matched market share in November 2012 was 31.7%, down from 34.1% in November 2011, but up from 30.6% in October 2012.

Exchange Traded Funds

- NYSE Euronext U.S. matched exchange-traded funds ADV (included in volumes for Tape B and Tape C) of 209 million shares in November 2012 decreased 34.9% compared to November 2011, but increased 9.8% compared to October 2012.
- Year-to-date, NYSE Euronext U.S. matched exchange-traded funds ADV of 212 million shares was 35.8% below prior year levels.

Please [click here](#) for the Monthly Transaction Activity Data Table.

About NYSE Euronext

NYSE Euronext (NYSE) is a leading global operator of financial markets and provider of innovative trading technologies. The company's exchanges in Europe and the United States trade equities, futures, options, fixed-income and exchange-traded products. With approximately 8,000 listed issues (excluding European Structured Products), NYSE Euronext's equities markets - the New York Stock Exchange, NYSE Euronext, NYSE MKT, NYSE Alternext and NYSE Arca - represent one-third of the world's equities trading, the most liquidity of any global exchange group. NYSE Euronext also operates NYSE Liffe, one of the leading European derivatives businesses and the world's second-largest derivatives business by value of trading. The company offers comprehensive commercial technology, connectivity and market data products and services through NYSE Technologies. NYSE Euronext is in the S&P 500 index. For more information, please visit: <http://www.nyx.com>.

Please follow us at:

[Exchanges Blog](#)

[Facebook](#)

[LinkedIn](#)

[Twitter](#)

Disclaimer and Cautionary Note Regarding Forward-Looking Statements

