

NYSE Euronext Announces Trading Volumes for October 2012

Released : 13 November 2012

November 13, 2012

October 2012 Volumes Impacted by Market Closure in U.S.; Continued Low Level of Volatility

#1 U.S. Equity Options Platform with Record 29% Market Share; NYSE Amex Record of 18%

NEW YORK--(BUSINESS WIRE)--Nov. 13, 2012-- NYSE Euronext (NYSE Euronext) today announced trading volumes for its global derivatives and cash equities exchanges for October 2012¹. The industry decision to close the U.S. markets for two trading days due to Hurricane Sandy resulted in a 9% decrease in the number of trading days in October 2012 for NYSE Euronext's U.S. cash equity and equity options markets. The closure of these markets also impacted trading on NYSE Euronext's European derivatives and European cash trading venues, which remained open. European derivatives and European cash average daily trading volumes declined 44% and 41%, respectively, during the closure of the U.S. markets with some residual impact after the markets reopened. October 2011 trading volumes benefited from higher levels of market volatility driven by the sovereign debt crisis in Europe and the debt ceiling issue in the U.S.

Highlights

- NYSE Euronext global derivatives ADV in October 2012 of 7.2 million contracts decreased 11.8% compared to October 2011 and decreased 5.7% from September 2012 levels.
- NYSE Euronext European derivatives products ADV in October 2012 of 3.1 million contracts decreased 8.0% compared to October 2011 and decreased 9.1% from September 2012.
- NYSE Euronext U.S. equity options ADV of 4.0 million contracts in October 2012 decreased 13.7% compared to October 2011 level and decreased 2.0% from September 2012. NYSE Euronext's U.S. options exchanges accounted for 28.5% of total U.S. consolidated equity options trading in October 2012, a new market share record high, up from 27.3% in October 2011 and up from 26.0% in September 2012. NYSE Amex equity options registered record market share of 17.6%, up from 15.6% in October 2011 and up from 14.6% in September 2012.
- NYSE Liffe U.S. ADV of approximately 43,700 contracts decreased 54.3% from 95,600 contracts in October 2011, and decreased 47.8% from 83,700 contracts in September 2012.
- NYSE Euronext European cash products ADV of 1.3 million transactions in October 2012 decreased 26.6% compared to October 2011 and decreased 10.3% from September 2012 levels.
- NYSE Euronext U.S. cash products handled ADV of 1.5 billion shares in October 2012 decreased 38.5% compared to October 2011 and decreased 8.0% compared to September 2012. NYSE Euronext's Tape A matched market share in October 2012 was 30.6%, down from 33.9% in October 2011 and down from 31.1% in September 2012.

Derivatives Trading

European Derivatives

- NYSE Euronext European derivatives products ADV in October 2012 of 3.1 million contracts decreased 8.0% compared to October 2011 and decreased 9.1% from September 2012 levels.
- The 3.1 million in European derivatives futures and options contracts ADV in October 2012 consisted of 2.3 million contracts executed through our full-service LIFFE CONNECT trading platform and 0.8 million contracts, or 26.8%, executed through Bclear, NYSE Liffe's trade administration and clearing service for OTC products.
- Year-to-date, European derivatives products ADV of 3.7 million contracts was 19.7% below prior year levels. The 3.7 million in futures and options contracts ADV year-to-date consisted of 2.7 million contracts executed through LIFFE CONNECT trading platform and 1.1 million contracts, or 28.3%, executed through Bclear.
- Total fixed income products ADV of 1.5 million contracts in October 2012 decreased 19.9% from October 2011 and decreased 23.8% from September 2012. Year-to-date, total fixed income products ADV of 1.8 million contracts was 24.0% below prior year levels.
- Total equity products (including Bclear) ADV of 1.5 million contracts in October 2012 increased 5.4% compared to October 2011, and increased 10.9% from September 2012. The 1.5 million contracts in equity products ADV in October 2012 consisted of 1.1 million contracts in individual equity products ADV and 0.4 million contracts in equity index products ADV. The 1.1 million contracts in individual equity products ADV consisted of 0.7 million in futures contracts, which represented a 98.5% increase compared to October 2011 and 0.4 million in options contracts, which represented a 27.6% decrease compared to October 2011. Year-to-date, total equity products ADV of 1.8 million contracts was 16.0% below prior year levels.
- Total commodities products ADV of approximately 106,000 contracts in October 2012 increased 32.9% compared to October 2011 and increased 12.6% compared to September 2012. Year-to-date, total commodities product ADV of 89,000 contracts was 6.8% above prior

year levels.

U.S. Derivatives

- NYSE Euronext U.S. equity options ADV of 4.0 million contracts in October 2012 decreased 13.7% compared to October 2011 and decreased 2.0% compared to September 2012. Year-to-date, U.S. equity options ADV of 3.9 million contracts was 13.3% below prior year levels.
- Total U.S. consolidated equity options ADV decreased 17.2% to 14.2 million contracts in October 2012 compared to October 2011 and decreased 10.5% compared to September 2012. Year-to-date, U.S. consolidated equity options ADV of 14.8 million contracts was 13.9% below prior year levels.
- NYSE Euronext's U.S. options exchanges accounted for 28.5% of total U.S. consolidated equity options trading in October 2012, a new market share record high, up from 27.3% in October 2011 and up from 26.0% in September 2012. NYSE Amex equity options registered record market share of 17.6%, up from 15.6% in October 2011 and up from 14.6% in September 2012.
- NYSE Liffe U.S. ADV of approximately 43,700 contracts decreased 54.3% from 95,600 contracts in October 2011, and decreased 47.8% from 83,700 contracts in September 2012. Year-to-date, U.S. futures and futures options ADV of 74,900 contracts was 5.8% below prior year levels.

Cash Trading

European Cash

- NYSE Euronext European cash products ADV of 1.3 million transactions in October 2012 decreased 26.6% compared to October 2011 and decreased 10.3% compared to September 2012. Year-to-date, European cash products ADV of 1.5 million transactions was 14.0% below prior year levels.

U.S. Cash

- NYSE Euronext U.S. cash products handled ADV in October 2012 decreased 38.5% to 1.5 billion shares compared to October 2011 and decreased 8.0% from September 2012.
- Year-to-date, U.S. cash products handled ADV was 1.7 billion shares, down 27.2% from prior year levels.
- NYSE Euronext's Tape A matched market share in October 2012 was 30.6%, down from 33.9% in October 2011 and down slightly from 31.1% in September 2012.

Exchange Traded Funds

- NYSE Euronext U.S. matched exchange-traded funds ADV (included in volumes for Tape B and Tape C) of 190 million shares in October 2012 decreased 52.6% compared to October 2011 and decreased 4.9% compared to September 2012.
- Year-to-date, NYSE Euronext U.S. matched exchange-traded funds ADV of 213 million shares was 35.9% below prior year levels.

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

About NYSE Euronext

NYSE Euronext (NYX) 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>.

Disclaimer and Cautionary Note Regarding Forward-Looking Statements

This press release may contain forward-looking statements, including forward-looking statements within the meaning of the Private Securities Litigation Reform Act of 1995. Such forward-looking statements include, but are not limited to, statements concerning NYSE Euronext's plans, objectives, expectations and intentions and other statements that are not historical or current facts. Forward-looking statements are based on NYSE Euronext's current expectations and involve risks and uncertainties that could cause actual results to differ materially from those expressed or implied in such forward-looking statements. Factors that could cause NYSE Euronext's results to differ materially from current expectations include, but are not limited to: NYSE Euronext's ability to implement its strategic initiatives, economic, political and market conditions and fluctuations, government and industry regulation, interest rate risk and U.S. and global competition, and other factors detailed in NYSE Euronext's 2011 Annual Report on Form 10-K and other periodic reports filed with the U.S. Securities and Exchange Commission or the French Autorité des Marchés Financiers. In addition, these statements are based on a number of assumptions that are subject to change. Accordingly, actual results may be materially higher or lower than those projected. The inclusion of such projections herein should not be regarded as a representation by NYSE Euronext that the projections will prove to be correct. This press release speaks only as of this date. NYSE Euronext disclaims any duty to update the information herein.

¹ All NYSE Euronext derivatives transactions count buy and sell orders together as a single transaction. NYSE Euronext European equities transactions count each buy and sell order as separate transactions, NYSE Euronext U.S. equities transactions count buy and sell orders together as a single transaction.

NYSE Euronext

Monthly Volume Summary

	Average Daily Volume			Total Volume			Average Daily Volume			Total Volume		
	Oct-12	Oct-11	% Chg	Oct-12	Oct-11	% Chg	YTD 2012	% Chg vs. YTD 2011	YTD 2012	% Chg vs. YTD 2011	YTD 2012	% Chg vs. YTD 2011
(Unaudited; contracts in thousands)												
Number of Trading Days - European Cash	23	21		23	21		215			215		
Number of Trading Days - European Derivatives	23	21		23	21		216			216		
Number of Trading Days - U.S. Markets	21	21		21	21		209			209		
European Derivatives Products	3,140	3,415	-8.0 %	72,218	71,706	0.7 %	3,712	-19.7 %	801,861	-18.9 %		
<i>of which Bclear</i>	841	508	65.5 %	19,335	10,669	81.2 %	1,050	-9.6 %	226,747	-8.7 %		
Total Fixed Income Products	1,523	1,901	-19.9 %	35,029	39,917	-12.2 %	1,787	-24.0 %	385,946	-23.3 %		
Short Term Interest Rate Products	1,383	1,758	-21.3 %	31,814	36,918	-13.8 %	1,637	-25.9 %	353,643	-25.2 %		
Medium and Long Term Interest Rate Products ¹	140	143	-2.1 %	3,215	2,999	7.2 %	150	6.2 %	32,303	7.2 %		
Total Equity Products ²	1,511	1,434	5.4 %	34,755	30,117	15.4 %	1,837	-16.0 %	396,720	-15.3 %		
Individual Equity Products	1,107	876	26.4 %	25,458	18,391	38.4 %	1,358	-14.9 %	293,299	-14.1 %		
Futures	715	360	98.5 %	16,445	7,566	117.4 %	907	-8.8 %	195,847	-7.9 %		
Options	392	515	-24.0 %	9,014	10,825	-16.7 %	451	-25.1 %	97,453	-24.4 %		
Equity Index Products	404	558	-27.6 %	9,297	11,727	-20.7 %	479	-19.0 %	103,421	-18.3 %		
<i>of which Bclear</i>	841	508	65.5 %	19,335	10,669	81.2 %	1,050	-9.6 %	226,747	-8.7 %		
Individual Equity Products	778	438	77.6 %	17,896	9,202	94.5 %	977	-9.6 %	210,933	-8.7 %		
Futures	710	357	98.6 %	16,322	7,505	117.5 %	884	-9.6 %	190,855	-8.8 %		
Options	68	81	-15.4 %	1,573	1,697	-7.3 %	93	-8.8 %	20,078	-7.9 %		
Equity Index Products	63	70	-10.4 %	1,439	1,467	-1.9 %	73	-9.5 %	15,814	-8.6 %		
Commodity Products	106	80	32.9 %	2,434	1,672	45.6 %	89	6.8 %	19,195	7.8 %		
U.S. Derivatives Products												
Equity Options ³												
NYSE Euronext Options Contracts	4,039	4,678	-13.7 %	84,817	98,242	-13.7 %	3,875	-13.3 %	809,951	-13.7 %		
Total Consolidated Options Contracts	14,190	17,147	-17.2 %	297,991	360,081	-17.2 %	14,795	-13.9 %	3,092,072	-14.3 %		
NYSE Group Share of Total	28.5 %	27.3 %		28.5 %	27.3 %		26.2 %	0.2 %	26.2 %	0.2 %		
NYSE Liffe U.S.												
Futures and Futures Options Volume*	43.7	95.6	-54.3 %	1,006	2,008	-49.9 %	74.9	-5.8 %	16,184.0	-5.4 %		
European Cash Products (trades in thousands)	1,279	1,743	-26.6 %	29,421	36,600	-19.6 %	1,507	-14.0 %	323,977	-13.6 %		
Equities	1,233	1,675	-26.4 %	28,364	35,167	-19.3 %	1,457	-13.5 %	313,169	-13.1 %		

Exchange-Traded Funds	12	23	-48.4 %	267	473	-43.4 %	14	-34.9	%	2,918	-34.6	%
Structured Products	29	41	-30.5 %	656	862	-23.9 %	32	-25.7	%	6,782	-25.4	%
Bonds	6	5	25.2 %	133	97	37.1 %	5	3.2	%	1,109	3.7	%
U.S. Cash Products (shares in millions) ⁵	1,536	2,496	-38.5 %	32,251	52,418	-38.5 %	1,710	-27.2	%	357,431	-27.5	%
NYSE Listed (Tape A) Issues ⁴												
Handled Volume ⁵	1,103	1,726	-36.1 %	23,157	36,238	-36.1 %	1,224	-26.0	%	255,801	-26.3	%
Matched Volume ⁶	1,052	1,632	-35.6 %	22,083	34,277	-35.6 %	1,161	-25.9	%	242,617	-26.3	%
Total NYSE Listed Consolidated Volume	3,439	4,810	-28.5 %	72,216	101,017	-28.5 %	3,712	-17.0	%	775,753	-17.4	%
Share of Total Consolidated Volume												
Handled Volume ⁵	32.1	%35.9	%-3.8	%32.1	%35.9	%-3.8	%33.0	%-4.0	%	33.0	%-4.0	%
Matched Volume ⁶	30.6	%33.9	%-3.3	%30.6	%33.9	%-3.3	%31.3	%-3.8	%	31.3	%-3.8	%
NYSE Arca, MKT and Regional (Tape B) Listed Issues												
Handled Volume ⁵	214	454	-52.9 %	4,491	9,528	-52.9 %	251	-35.7	%	52,520	-36.0	%
Matched Volume ⁶	198	410	-51.8 %	4,154	8,616	-51.8 %	227	-35.6	%	47,392	-35.9	%
Total NYSE Arca & MKT Listed Consolidated Volume	932	1,763	-47.1 %	19,567	37,013	-47.1 %	1,068	-29.2	%	223,216	-29.6	%
Share of Total Consolidated Volume												
Handled Volume ⁵	23.0	%25.7	%-2.7	%23.0	%25.7	%-2.7	%23.5	%-2.4	%	23.5	%-2.4	%
Matched Volume ⁶	21.2	%23.3	%-2.1	%21.2	%23.3	%-2.1	%21.2	%-2.1	%	21.2	%-2.1	%
Nasdaq Listed (Tape C) Issues												
Handled Volume ⁵	219	317	-30.8 %	4,603	6,653	-30.8 %	235	-22.7	%	49,110	-23.1	%
Matched Volume ⁶	195	275	-29.2 %	4,094	5,785	-29.2 %	202	-23.0	%	42,161	-23.3	%
Total Nasdaq Listed Consolidated Volume	1,747	2,092	-16.5 %	36,692	43,923	-16.5 %	1,752	-15.7	%	366,240	-16.1	%
Share of Total Consolidated Volume												
Handled Volume ⁵	12.5	%15.1	%-2.6	%12.5	%15.1	%-2.6	%13.4	%-1.2	%	13.4	%-1.2	%
Matched Volume ⁶	11.2	%13.2	%-2.0	%11.2	%13.2	%-2.0	%11.5	%-1.1	%	11.5	%-1.1	%
Exchange-Traded Funds ^{5,7}												
Handled Volume ⁵	205	443	-53.8 %	4,300	9,311	-53.8 %	236	-36.0	%	49,303	-36.3	%
Matched Volume ⁶	190	401	-52.6 %	3,990	8,420	-52.6 %	213	-35.9	%	44,443	-36.2	%
Total ETF Consolidated Volume	903	1,759	-48.7 %	18,961	36,942	-48.7 %	1,032	-28.8	%	215,701	-29.2	%
Share of Total Consolidated Volume												
Handled Volume ⁵	22.7	%25.2	%-2.5	%22.7	%25.2	%-2.5	%22.9	%-2.6	%	22.9	%-2.6	%
Matched Volume ⁶	21.0	%22.8	%-1.8	%21.0	%22.8	%-1.8	%20.6	%-2.3	%	20.6	%-2.3	%

¹ Data includes currency products.

² Includes Bclear tradingIncludes all trading activities for Bclear, NYSE Liffe's clearing service for wholesale derivatives.

³ Includes trading in U.S. equity options contracts, not equity-index options.

⁴ Includes all volume executed in NYSE Group crossing sessions.

⁵ Represents the total number of shares of equity securities and ETFs internally matched on the NYSE Group's exchanges or routed to and executed at an external market center. NYSE Arca routing includes odd-lots.

⁶ Represents the total number of shares of equity securities and ETFs executed on the NYSE Group's exchanges.

⁷ Data included in previously identified categories.

* ADVs calculated with the appropriate number of NYSE Liffe U.S. trading days.

Source: NYSE Euronext, Options Clearing Corporation and Consolidated Tape as reported for equity securities.

All trading activity is single-counted, except European cash trading which is double counted to include both buys and sells.

Please follow us at:

[Exchanges Blog](#)

[Facebook](#)

[LinkedIn](#)

[Twitter](#)

Source: NYSE Euronext

NYSE Euronext

Media:

Amsterdam, +31.20.550.4488

Brussels, +32.2.509.1392

Lisbon, +351.217.900.029

London, +44.20.7379.2789

New York, +1.212.656.2411

Paris, +33.1.49.27.11.33

or

Investor Relations:

New York, +1-212-656-5700