



London
Stock Exchange Group

EXPRESS II - SETTLEMENT OUTCOMES 4/22/14- 4/25/14

During the week 4/22/14 - 4/25/14, Express II has confirmed the regular and orderly operation of the Settlement service and settlement outcomes have shown an average of 98.4% of the transactions and 89.8% of the turnover has been settled by the end of the daytime net cycle.

Attached: Settlement Outcomes 4/22/14 – 4/25/14

EXPRESS II - SETTLEMENT OUTCOMES 4/22/14 - 4/25/14

SETTLEMENT DATES	22/04/2014	23/04/2014	24/04/2014	25/04/2014
OVERNIGHT CYCLE				
No. of transactions to be settled	76,089	255,269	62,082	71,750
Turnover to be settled	159,174	190,402	132,487	117,115
No. of securities balances	42,038	40,315	37,543	42,056
No. of uncovered securities balances	1,517	1,329	1,150	1,057
Amount of uncovered cash	0	1,530	66	174
No. of settled transactions	72,240	251,520	58,911	68,903
No. of transactions partially settled	1,407	1,325	1,153	1,028
No. of failed transactions	2,442	2,424	2,018	1,819
% settled transactions	94.9%	98.5%	94.9%	96.0%
Settled turnover	127,104	156,717	98,932	83,510
% Settled turnover	79.9%	82.3%	74.7%	71.3%
DAYTIME CYCLE				
Roll-back (securities - CAPS)				
No. of transactions to be settled	3,849	3,749	3,171	2,847
Turnover to be settled	32,070	33,685	33,554	33,605
No. of securities balances	4,066	4,000	3,454	3,194
No. of uncovered securities balances	908	792	630	581
No. of uncovered CAPS positions	0	1	1	0
No. of settled transactions	1,534	1,814	1,544	1,456
No. of transactions partially settled	378	346	342	285
No. of failed transactions	1,937	1,589	1,285	1,106
% settled transactions	39.9%	48.4%	48.7%	51.1%
Settled turnover	14,057	18,800	19,195	19,774
% settled turnover	43.8%	55.8%	57.2%	58.8%
Roll-back (cash)	NO	NO	NO	NO
TOTAL DATA (AFTER DAYTIME NET CYCLE)				
No. of transactions to be settled	76,089	255,269	62,082	71,750
No. of settled transactions	73,774	253,334	60,455	70,359
No. of transactions partially settled	378	346	342	285
No. of failed transactions	1,937	1,589	1,285	1,106
% settled transactions	97.0%	99.2%	97.4%	98.1%
Turnover to be settled	159,174	190,402	132,487	117,115
Settled turnover	141,160	175,517	118,127	103,284
% Settled turnover	88.7%	92.2%	89.2%	88.2%
GROSS SETTLEMENT Settlement of fails from net settlement				
No. of transactions of the settlement date	5,358	4,824	4,752	3,615
No. of transactions of previous settlement dates	1,759	2,224	1,977	1,524
Total number of transactions to be settled	7,117	7,048	6,729	5,139
No. of settled transactions	4,507	4,417	4,913	3,534
% settled transactions	63.3%	62.7%	73.0%	68.8%
Settlement date turnover	18,013	14,885	14,360	13,831
Previous settlement dates turnover	5,954	7,077	5,568	4,595
Total turnover to be settled	23,967	21,962	19,927	18,425
Settled turnover	16,389	14,853	14,708	13,357
% settled turnover	68.4%	67.6%	73.8%	72.5%

Turnover is in Euro million