LSEG - Electronic Order Book Trading



	May-2018			May-2017			% change		
Totals	Trades	Value Traded		Trades	Value Tr		Trades	Value Traded	
Totals		£m	€m		£m	€m		£m	€m
Corder book	22,859,511	131,205	149,563	23,288,168	120,191	140,485	-1.8%	9.2%	6.5%
lian order book	9,026,754	79,606	90,744	7,891,433	66,080	77,238	14.4%	20.5%	17.59
rivatives - Equity & Commodity	5,896,513	135,920	154,938	4,221,880	82,926	96,927	39.7%	63.9%	59.89
rivatives - Interest Rate	220,868	155,442	177,191	106,550	73,867	86,340	107.3%	110.4%	105.2
etail Bonds	587,834 61,373	27,512 300,784	31,362 342,868	354,997 52,086	22,962 273,160	26,839 319,283	65.6% 17.8%	19.8% 10.1%	16.8°
TS Cash TS Repo	93,374	8,788,737	10,018,420	96,367	5,301,348	6,196,470	-3.1%	65.8%	61.7
roTLX	188,378	4,143	4,723	226,615	5,041	5,892	-16.9%	-17.8%	-19.8
rquoise Integrated	14,073,062	51,517	58,725	19,153,120	70,151	81,995	-26.5%	-26.6%	-28.4
rquoise Plato™	642,744	13,127	14,964	1,667,851	13,877	16,220	-61.5%	-5.4%	-7.79
			· · ·			·			
Average Daily									
Gorder book	1,088,548	6,248	7,122	1,108,960	5,723	6,690	-1.8%	9.2%	6.5%
lian order book	410,307	3,618	4,125	358,702	3,004	3,511	14.4%	20.5%	17.5
rivatives - Equity & Commodity	270,315	6,182	7,047	192,695	3,771	4,408	40.3%	63.9%	59.9
rivatives - Interest Rate	9,603	6,758	7,704	4,843	3,358	3,925	98.3%	101.3%	96.3
etail Bonds TS Cash	26,720 2,790	1,251 13,672	1,426	16,136 2,368	1,044 12,416	1,220	65.6% 17.8%	19.8% 10.1%	16.9° 7.49
	2,790 4,244	13,672 399,488	15,585 455,383	2,368 4,380	12,416 240,970	14,513 281,658	-3.1%	10.1% 65.8%	61.7
TS Repo uroTLX	4,244 8,563	399,488 188	455,383	4,380 10,301	240,970	281,658	-3.1%	-17.8%	-19.8
rquoise Integrated	639,685	2,342	2,669	870,596	3,189	3,727	-26.5%	-26.6%	-28.4
irquoise Plato™	29,216	597	680	75,811	631	737	-61.5%	-5.4%	-7.7
xchange Rate (GBP/EUR)			1.1399			1.1688			
hare of trading									
CLit Orderbook trading			69.3%			68.5%			
alian Lit Orderbook trading			75.4%			77.8%			
urquoise Total Pan European Trading			6.9%			8.9%			
rading days		MTD 21	YTD 104		Prev. Yr MTD	Prev. Yr YTD 103			
₹ aly		22	105		22	105			
rquoise		22	105		22	105			
	20	018 Year to date	е	2	017 Year to dat	е		% change	
	Trades	Value Traded		Trades	ades Value Traded		Trades Value Traded		
Totals		£m	€m		£m	€m		£m	€m
									12.1
Corder book	119,873,457	637,021	723,881	109,507,137	553,475	645,802	9.5%	15.1%	12.1
lian order book	36,339,079	321,272	365,090	34,495,712	286,999	334,858	5.3%	11.9%	9.09
lian order book rivatives - Equity & Commodity	36,339,079 20,787,292	321,272 512,520	365,090 582,296	34,495,712 19,847,483	286,999 375,087	334,858 437,418	5.3% 4.7%	11.9% 36.6%	9.0% 33.19
lian order book rivatives - Equity & Commodity rivatives - Interest Rate	36,339,079 20,787,292 956,696	321,272 512,520 661,907	365,090 582,296 751,891	34,495,712 19,847,483 556,184	286,999 375,087 383,577	334,858 437,418 446,980	5.3% 4.7% 72.0%	11.9% 36.6% 72.6%	9.0% 33.19 68.29
lian order book rivatives - Equity & Commodity rivatives - Interest Rate Itail Bonds	36,339,079 20,787,292 956,696 1,548,885	321,272 512,520 661,907 76,142	365,090 582,296 751,891 86,557	34,495,712 19,847,483 556,184 1,588,678	286,999 375,087 383,577 78,643	334,858 437,418 446,980 91,768	5.3% 4.7% 72.0% -2.5%	11.9% 36.6% 72.6% -3.2%	9.0% 33.19 68.29 -5.79
lian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds 'S Cash	36,339,079 20,787,292 956,696 1,548,885 274,598	321,272 512,520 661,907 76,142 1,466,893	365,090 582,296 751,891 86,557 1,666,656	34,495,712 19,847,483 556,184 1,588,678 244,987	286,999 375,087 383,577 78,643 1,350,287	334,858 437,418 446,980 91,768 1,575,634	5.3% 4.7% 72.0% -2.5% 12.1%	11.9% 36.6% 72.6% -3.2% 8.6%	9.09 33.1 ¹ 68.2 ¹ -5.7 ⁹ 5.89
ilian order book privatives - Equity & Commodity privatives - Interest Rate ptail Bonds TS Cash TS Repo	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962	321,272 512,520 661,907 76,142 1,466,893 31,655,590	365,090 582,296 751,891 86,557 1,666,656 35,986,041	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363	286,999 375,087 383,577 78,643 1,350,287 30,625,162	334,858 437,418 446,980 91,768 1,575,634 35,743,001	5.3% 4.7% 72.0% -2.5% 12.1% -7.8%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4%	9.09 33.1 ¹ 68.2 ¹ -5.7 ⁹ 5.89 0.79
lian order book vrivatives - Equity & Commodity vrivatives - Interest Rate vtail Bonds TS Cash TS Repo vroTLX	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4% -21.3%	9.09 33.1 68.2 -5.7 5.89 0.79 -23.4
ilian order book vrivatives - Equity & Commodity vrivatives - Interest Rate stail Bonds TS Cash TS Repo proTLX urquoise Integrated	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4% -21.3% -21.4%	9.09 33.1 68.2 -5.79 5.89 0.79 -23.4
ilian order book vrivatives - Equity & Commodity vrivatives - Interest Rate stail Bonds TS Cash TS Repo uroTLX rquoise Integrated urquoise Plato™	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4% -21.3%	9.09 33.1 ¹ 68.2 ¹ -5.79 5.89 0.79 -23.4
lian order book rrivatives - Equity & Commodity rrivatives - Interest Rate tatil Bonds TS Cash TS Repo rroTLX rquoise Integrated rquoise Plato™ Average Daily	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4% -21.3% -21.4% 42.3%	9.0% 33.11 68.2' -5.7' 5.8% 0.7% -23.4 -23.5 38.4'
ilian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds 'S Cash 'S Repo roTLX rquoise Integrated rquoise Plato™ Average Daily	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4% -21.3% -21.4% 42.3%	9.09 33.1 ¹ 68.2 ¹ -5.7 ⁶ 5.89 0.79 -23.4 -23.5 38.4 ⁴
ilian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds 'S Cash 'S Repo roTLX rquoise Integrated rquoise Plato™ Average Daily order book lian order book	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4% -21.3% -21.4% 42.3%	9.0° 33.1' 68.2 -5.7' 5.8° 0.7° -23.4 -23.5 38.4
lian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds IS Repo roTLX rquoise Integrated rquoise Plato™ Average Daily i order book lian order book rivatives - Equity & Commodity	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997 6,125 3,060 4,882	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319 5,374 2,733 3,573	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070 6,270 3,189 4,167	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8% 8.4% 5.3% 4.6%	11.9% 36.6% 72.6% -3.2% 8.6% 221.3% -21.4% 42.3%	9.09 33.1' 68.2 -5.7' 5.89 0.79 -23.4 -23.5 38.4
ilian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds IS Cash IS Repo roTLX rquoise Integrated rquoise Plato™ Average Daily I order book Ilian order book rivatives - Equity & Commodity rivatives - Interest Rate	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997 6,125 3,060 4,882 6,244	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319 5,374 2,733 3,573 3,653	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070 6,270 3,189 4,167 4,257	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8% 5.3% 4.6% 70.4%	11.9% 36.6% 72.6% -3.2% 8.6% 2-21.3% -21.4% 42.3% 14.0% 11.9% 36.6% 70.9%	9.09 33.11 68.2 -5.7' 5.89 0.79 -23.4 -23.5 38.4
lian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds IS Cash IS Repo roTLX rquoise Integrated rquoise Plato™ Average Daily is order book lian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997 6,125 3,060 4,882 6,244 725	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319 5,374 2,733 3,573 3,653 749	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070 6,270 3,189 4,167 4,257 874	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8% 5.3% 4.6% 70.4% -2.5%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4% -21.3% -21.4% 42.3% 14.0% 11.9% 36.6% 70.9%	9.09 33.11 68.22 -5.76 5.89 0.79 -23.4 -23.5 38.44 11.00 9.09 33.11 66.66
lian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds IS Cash IS Repo roTLX rquoise Integrated rquoise Plato™ Average Daily Corder book lian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds IS Cash	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705 1,152,629 346,086 198,308 9,025 14,751 2,615	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997 6,125 3,060 4,882 6,244 725 13,970	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233 6,960 3,477 5,547 7,093 824 15,873	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003 1,063,176 328,531 189,507 5,297 15,130 2,333	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319 5,374 2,733 3,573 3,653 749 12,860	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070 6,270 3,189 4,167 4,257 874	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8% 8.4% 5.3% 4.6% 70.4% -2.5% 12.1%	11.9% 36.6% 72.6% -3.2% 8.6% 3.4% -21.3% -21.4% 42.3% 14.0% 11.9% 36.6% 70.9% -3.2% 8.6%	9.09 33.11 68.2 -5.7' 5.89 0.79 -23.4 -23.5 38.4
lian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds IS Cash IS Repo roTLX rquoise Integrated rquoise Plato™ Average Daily Corder book lian order book rivatives - Equity & Commodity rivatives - Interest Rate tail Bonds IS Cash IS Repo	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705 1,152,629 346,086 198,308 9,025 14,751 2,615 4,009	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997 6,125 3,060 4,882 6,244 725 13,970 301,482	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233 6,960 3,477 5,547 7,093 824 15,873 342,724	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003 1,063,176 328,531 189,507 5,297 15,130 2,333 4,346	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319 5,374 2,733 3,573 3,573 3,653 749 12,860 291,668	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070 6,270 3,189 4,167 4,257 874 15,006 340,410	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8% 8.4% 5.3% 4.6% 70.4% -2.5% 12.1% -7.8%	11.9% 36.6% 72.6% -3.2% 8.6% -21.3% -21.4% 42.3% 14.0% 11.9% 36.6% 70.9% 8.6% 3.4%	9.09 33.11 68.22 -5.74 5.89 0.79 -23.4 -23.5 38.44 11.00 9.09 33.11 66.66 -5.74 5.89
ulian order book verivatives - Equity & Commodity verivatives - Interest Rate verial Bonds TS Cash TS Repo verial Commodity verial Commodity verial Commodity Average Daily Corder book verivatives - Equity & Commodity verivatives - Interest Rate verial Bonds TS Cash TS Repo verial Commodity v	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705 1,152,629 346,086 198,308 9,025 14,751 2,615 4,009 7,209	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997 6,125 3,060 4,882 6,244 725 13,970 301,482 161	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233 6,960 3,477 5,547 7,093 824 15,873 342,724 183	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003 1,063,176 328,531 189,507 5,297 15,130 2,333 4,346 9,367	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319 5,374 2,733 3,573 3,653 749 12,860 291,668 205	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070 6,270 3,189 4,167 4,257 874 15,006 340,410 239	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8% 8.4% 5.3% 4.6% 70.4% -2.5% 12.1% -7.8% -23.0%	11.9% 36.6% 72.6% -3.2% 8.6% 2-21.3% -21.4% 42.3% 14.0% 11.9% 36.6% 70.9% -3.2% 8.6% 3.4% -21.3%	9.090 33.111 68.22 -5.74 5.89 0.799 -23.4.4 11.01 9.009 33.11 66.66 -5.74 5.89 0.799 -23.4.4
IK order book Italian order boo	36,339,079 20,787,292 956,696 1,548,885 274,598 420,962 756,973 75,887,073 6,906,705 1,152,629 346,086 198,308 9,025 14,751 2,615 4,009	321,272 512,520 661,907 76,142 1,466,893 31,655,590 16,944 263,131 82,997 6,125 3,060 4,882 6,244 725 13,970 301,482	365,090 582,296 751,891 86,557 1,666,656 35,986,041 19,254 298,928 94,233 6,960 3,477 5,547 7,093 824 15,873 342,724	34,495,712 19,847,483 556,184 1,588,678 244,987 456,363 983,511 90,324,777 7,031,003 1,063,176 328,531 189,507 5,297 15,130 2,333 4,346	286,999 375,087 383,577 78,643 1,350,287 30,625,162 21,536 334,662 58,319 5,374 2,733 3,573 3,573 3,653 749 12,860 291,668	334,858 437,418 446,980 91,768 1,575,634 35,743,001 25,124 390,519 68,070 6,270 3,189 4,167 4,257 874 15,006 340,410	5.3% 4.7% 72.0% -2.5% 12.1% -7.8% -23.0% -16.0% -1.8% 8.4% 5.3% 4.6% 70.4% -2.5% 12.1% -7.8%	11.9% 36.6% 72.6% -3.2% 8.6% -21.3% -21.4% 42.3% 14.0% 11.9% 36.6% 70.9% 8.6% 3.4%	33.19.66.69 -5.79 5.89% 0.79% -23.45 -23.57 5.89% 0.79% -23.47 -23.57 5.89% 0.79% -23.47 -23.53 -23.83 -23.



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Notes:

- 1. Figures for the UK and Italian order books include cash equity trades in domestic and international equities, Exchange traded products and Securitised Derivatives.
- 2. For Derivatives, the values used are notional values while "trades" refer to contracts traded.
- 3. Value traded figures for MTS Repo are term-adjusted, and totals for MTS Cash include BondVision.
- 4. Share of trading for LSE and Borsa Italiana is based on value traded of Lit Order book trading only.

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