

LSEG - Electronic Order Book Trading

April 2021



Totals	April-2021			April-2020			% Change		
	Trades	Value Traded £m €m		Trades	Value Traded £m €m		Trades	Value Traded £m €m	
LSE Order Book	18,418,475	86,929	100,465	25,687,997	105,402	120,395	-28%	-18%	-17%
CurveGlobal	947,084	606,385	700,806	72,023	51,471	58,792	1215%	1078%	1092%
Turquoise Integrated	12,740,476	24,734	28,586	8,589,653	19,187	21,917	48%	29%	30%
Turquoise Plato™	2,884,787	21,197	24,498	1,254,387	15,979	18,252	130%	33%	34%

Average Daily									
Totals	Trades	Value Traded £m €m		Trades	Value Traded £m €m		Trades	Value Traded £m €m	
LSE Order Book	920,924	4,346	5,023	1,284,400	5,270	6,020	-28%	-18%	-17%
CurveGlobal	47,354	30,319	35,040	3,601	2,574	2,940	1215%	1078%	1092%
Turquoise Integrated	637,024	1,237	1,429	429,483	959	1,096	48%	29%	30%
Turquoise Plato™	144,239	1,060	1,225	62,719	799	913	130%	33%	34%

Exchange Rate (GBP/EUR) 1.1557 1.1422

Share of trading

LSE Lit Orderbook trading in UK 70.8% 74.2%
Turquoise Total Pan European Trading 6.1% 5.0%

Trading days	MTD	YTD	Prev. Yr MTD	Prev. Yr YTD
LSE	20	83	20	84
Curve Global	20	83	20	84
Turquoise	20	83	20	84

Totals	2021 Year to date			2020 Year to date			% Change		
	Trades	Value Traded £m €m		Trades	Value Traded £m €m		Trades	Value Traded £m €m	
LSE Order Book	83,710,764	397,211	455,936	108,698,541	495,492	569,775	-23%	-20%	-20%
CurveGlobal	4,927,758	3,216,050	3,682,381	507,498	338,786	395,270	871%	849%	832%
Turquoise Integrated	48,813,236	98,790	113,457	34,687,667	93,653	107,739	41%	5%	5%
Turquoise Plato™	8,089,735	91,767	105,350	6,301,587	85,085	98,057	28%	8%	7%

Average Daily									
Totals	Trades	Value Traded £m €m		Trades	Value Traded £m €m		Trades	Value Traded £m €m	
LSE Order Book	1,008,563	4,786	5,493	1,294,030	5,899	6,783	-22%	-19%	-19%
CurveGlobal	59,371	38,748	44,366	6,042	4,033	4,706	883%	861%	843%
Turquoise Integrated	588,111	1,190	1,367	412,948	1,115	1,283	42%	7%	7%
Turquoise Plato™	97,467	1,106	1,269	75,019	1,013	1,167	30%	9%	9%

Notes:

- Figures for the Total LSE order book include all automatic electronic orderbook executions across all asset classes.
- Turquoise Integrated numbers include Tuquoise Plato™ Lit Auctions.
- For CurveGlobal the 'Value Traded' refers to the notional and 'Trades' refers to the number of contracts traded.
- Share of trading for LSE is based on value traded in Lit Order books in the UK market only. The Share of Trading for Turquoise is based on Lit & Dark trading across all Pan-European Markets.
- Borsa Italiana numbers can be found in the monthly update on the website.



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