

LSEG - Electronic Order Book Trading

August 2021



LSEG

Totals	August-2021			August-2020			% Change		
	Trades	Value Traded		Trades	Value Traded		Trades	Value Traded	
		£m	€m		£m	€m		£m	€m
LSE Order Book	16,445,620	76,818	90,070	15,203,540	66,499	73,821	8%	16%	22%
CurveGlobal	843,550	558,922	655,340	88,815	59,492	66,043	850%	839%	892%
Turquoise Integrated	11,450,212	20,539	24,082	6,952,301	15,410	17,107	65%	33%	41%
Turquoise Plato™	2,778,386	15,856	18,591	967,162	11,819	13,120	187%	34%	42%

Average Daily									
	Trades	Value Traded		Trades	Value Traded		Trades	Value Traded	
		£m	€m		£m	€m		£m	€m
LSE Order Book	783,125	3,658	4,289	760,177	3,325	3,691	3%	10%	16%
CurveGlobal	38,343	25,406	29,788	4,229	2,833	3,145	807%	797%	847%
Turquoise Integrated	520,464	934	1,095	331,062	734	815	57%	27%	34%
Turquoise Plato™	126,290	721	845	46,055	563	625	174%	28%	35%

Exchange Rate (GBP/EUR) 1.1725 1.1101

Share of trading

LSE Lit Orderbook trading in UK 71.1% 72.3%
Turquoise Total Pan European Trading 5.4% 5.1%

Trading days	MTD	YTD	Prev. Yr MTD	Prev. Yr YTD
LSE	21	167	20	168
Curve Global	22	170	21	171
Turquoise	22	170	21	171

Totals	2021 Year to date			2020 Year to date			% Change		
	Trades	Value Traded		Trades	Value Traded		Trades	Value Traded	
		£m	€m		£m	€m		£m	€m
LSE Order Book	154,974,609	744,538	860,881	188,530,808	856,510	972,092	-18%	-13%	-11%
CurveGlobal	8,236,353	5,410,346	6,240,994	906,608	614,336	701,720	808%	781%	789%
Turquoise Integrated	99,371,175	193,169	223,477	71,739,585	176,496	200,066	39%	9%	12%
Turquoise Plato™	22,327,966	169,276	195,698	11,245,249	145,184	164,996	99%	17%	19%

Average Daily									
	Trades	Value Traded		Trades	Value Traded		Trades	Value Traded	
		£m	€m		£m	€m		£m	€m
LSE Order Book	927,992	4,458	5,155	1,122,207	5,098	5,786	-17%	-13%	-11%
CurveGlobal	48,449	31,826	36,712	5,302	3,593	4,104	814%	786%	795%
Turquoise Integrated	584,536	1,136	1,315	419,530	1,032	1,170	39%	10%	12%
Turquoise Plato™	131,341	996	1,151	65,762	849	965	100%	17%	19%

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.



LSEG

Markets Analysis

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