

LSEG - Electronic Order Book Trading

February 2021



Totals	February-2021			February-2020			% Change		
	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m
LSE Order Book	20,757,963	95,011	108,872	20,887,548	107,691	128,059	-1%	-12%	-15%
CurveGlobal	1,204,380	794,069	912,168	162,107	100,142	119,083	643%	693%	666%
Turquoise Integrated	10,924,038	22,483	25,763	7,083,307	21,124	25,120	54%	6%	3%
Turquoise Plato™	1,439,395	23,469	26,893	1,428,313	20,799	24,733	1%	13%	9%
Average Daily									
LSE Order Book	1,037,898	4,751	5,444	1,044,377	5,385	6,403	-1%	-12%	-15%
CurveGlobal	60,219	39,703	45,608	8,105	5,007	5,954	643%	693%	666%
Turquoise Integrated	546,202	1,124	1,288	354,165	1,056	1,256	54%	6%	3%
Turquoise Plato™	71,970	1,173	1,345	71,416	1,040	1,237	1%	13%	9%
Exchange Rate (GBP/EUR)									
			1.1459			1.1891			
Share of trading									
LSE Lit Orderbook trading in UK			72.1%			73.5%			
Turquoise Total Pan European Trading			5.8%			5.1%			
Trading days									
		MTD	YTD	Prev. Yr MTD	Prev. Yr YTD				
LSE		20	40	20	42				
Curve Global		20	40	20	42				
Turquoise		20	40	20	42				

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	40,366,312	187,294	212,252	38,203,206	202,373	239,546	6%	-7%	-11%
CurveGlobal	2,740,041	1,807,633	2,047,603	367,706	237,072	280,315	645%	662%	630%
Turquoise Integrated	20,842,742	43,911	49,768	12,834,839	39,168	46,366	62%	12%	7%
Turquoise Plato™	2,689,222	43,573	49,414	2,586,387	38,803	45,932	4%	12%	8%
Average Daily									
LSE Order Book	1,009,158	4,682	5,306	909,600	4,818	5,703	11%	-3%	-7%
CurveGlobal	68,501	45,191	51,190	8,755	5,645	6,674	682%	701%	667%
Turquoise Integrated	521,069	1,098	1,244	305,591	933	1,104	71%	18%	13%
Turquoise Plato™	67,231	1,089	1,235	61,581	924	1,094	9%	18%	13%

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.



[Markets Analysis](#)
markets_analysis@lseg.com
www.londonstockexchange.com