

LSEG - Electronic Order Book Trading

January 2021



Totals	January-2021			January-2020			% Change		
	Trades	Value Traded £m €m		Trades	Value Traded £m €m		Trades	Value Traded £m €m	
LSE Order Book	19,608,349	92,284	103,380	17,315,658	94,683	111,487	13%	-3%	-7%
CurveGlobal	1,535,661	1,013,564	1,135,436	205,599	136,930	161,232	647%	640%	604%
Turquoise Integrated	9,918,704	21,429	24,005	5,751,532	18,044	21,246	72%	19%	13%
Turquoise Plato™	1,249,827	20,104	22,521	1,158,074	18,003	21,199	8%	12%	6%

Average Daily									
Totals	Trades	Value Traded £m €m		Trades	Value Traded £m €m		Trades	Value Traded £m €m	
LSE Order Book	980,417	4,614	5,169	787,075	4,304	5,068	25%	7%	2%
CurveGlobal	76,783	50,678	56,772	9,345	6,224	7,329	722%	714%	675%
Turquoise Integrated	495,935	1,071	1,200	261,433	820	966	90%	31%	24%
Turquoise Plato™	62,491	1,005	1,126	52,640	818	964	19%	23%	17%

Exchange Rate (GBP/EUR) 1.1202 1.1775

Share of trading
 LSE Lit Orderbook trading in UK 72.2% 73.5%
 Turquoise Total Pan European Trading 5.8% 5.2%

Trading days	MTD	YTD	Prev. Yr MTD	Prev. Yr YTD
LSE	20	20	22	22
Curve Global	20	20	22	22
Turquoise	20	20	22	22

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	
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- Notes:**
- Figures for the Total LSE order book include all automatic electronic orderbook executions across all asset classes.
 - 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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