

# LSEG - Electronic Order Book Trading

July 2021



| Totals               | July-2021  |                            |         | July-2020  |                            |         | % Change |                            |      |
|----------------------|------------|----------------------------|---------|------------|----------------------------|---------|----------|----------------------------|------|
|                      | Trades     | Value Traded<br>£m      €m |         | Trades     | Value Traded<br>£m      €m |         | Trades   | Value Traded<br>£m      €m |      |
| LSE Order Book       | 18,683,149 | 89,978                     | 105,099 | 19,536,451 | 85,661                     | 94,688  | -4%      | 5%                         | 11%  |
| CurveGlobal          | 754,773    | 498,888                    | 582,724 | 137,709    | 92,642                     | 102,404 | 448%     | 439%                       | 469% |
| Turquoise Integrated | 12,254,248 | 23,600                     | 27,566  | 8,947,382  | 20,077                     | 22,193  | 37%      | 18%                        | 24%  |
| Turquoise Plato™     | 3,604,799  | 19,211                     | 22,439  | 1,242,607  | 16,297                     | 18,015  | 190%     | 18%                        | 25%  |

| Average Daily        |         |                            |        |         |                            |       |        |                            |      |
|----------------------|---------|----------------------------|--------|---------|----------------------------|-------|--------|----------------------------|------|
| Totals               | Trades  | Value Traded<br>£m      €m |        | Trades  | Value Traded<br>£m      €m |       | Trades | Value Traded<br>£m      €m |      |
| LSE Order Book       | 849,234 | 4,090                      | 4,777  | 849,411 | 3,724                      | 4,117 | 0%     | 10%                        | 16%  |
| CurveGlobal          | 34,308  | 22,677                     | 26,487 | 5,987   | 4,028                      | 4,452 | 473%   | 463%                       | 495% |
| Turquoise Integrated | 557,011 | 1,073                      | 1,253  | 389,017 | 873                        | 965   | 43%    | 23%                        | 30%  |
| Turquoise Plato™     | 163,855 | 873                        | 1,020  | 54,026  | 709                        | 783   | 203%   | 23%                        | 30%  |

Exchange Rate (GBP/EUR) 1.1680 1.1054

## Share of trading

|                                      |       |       |
|--------------------------------------|-------|-------|
| LSE Lit Orderbook trading in UK      | 72.0% | 72.5% |
| Turquoise Total Pan European Trading | 5.7%  | 5.3%  |

|              | MTD | YTD | Prev. Yr MTD | Prev. Yr YTD |
|--------------|-----|-----|--------------|--------------|
| Trading days |     |     |              |              |
| LSE          | 22  | 146 | 23           | 148          |
| Curve Global | 22  | 148 | 23           | 150          |
| Turquoise    | 22  | 148 | 23           | 150          |

| Totals               | 2021 Year to date |                            |           | 2020 Year to date |                            |         | % Change |                            |      |
|----------------------|-------------------|----------------------------|-----------|-------------------|----------------------------|---------|----------|----------------------------|------|
|                      | Trades            | Value Traded<br>£m      €m |           | Trades            | Value Traded<br>£m      €m |         | Trades   | Value Traded<br>£m      €m |      |
| LSE Order Book       | 138,528,989       | 667,720                    | 770,812   | 173,327,268       | 790,011                    | 898,271 | -20%     | -15%                       | -14% |
| CurveGlobal          | 7,392,803         | 4,851,424                  | 5,585,654 | 817,793           | 554,844                    | 635,678 | 804%     | 774%                       | 779% |
| Turquoise Integrated | 87,920,963        | 172,630                    | 199,394   | 64,787,284        | 161,086                    | 182,959 | 36%      | 7%                         | 9%   |
| Turquoise Plato™     | 19,549,580        | 153,420                    | 177,107   | 10,278,087        | 133,365                    | 151,876 | 90%      | 15%                        | 17%  |

| Average Daily        |         |                            |        |           |                            |       |        |                            |      |
|----------------------|---------|----------------------------|--------|-----------|----------------------------|-------|--------|----------------------------|------|
| Totals               | Trades  | Value Traded<br>£m      €m |        | Trades    | Value Traded<br>£m      €m |       | Trades | Value Traded<br>£m      €m |      |
| LSE Order Book       | 948,829 | 4,573                      | 5,280  | 1,171,130 | 5,338                      | 6,069 | -19%   | -14%                       | -13% |
| CurveGlobal          | 49,951  | 32,780                     | 37,741 | 5,452     | 3,699                      | 4,238 | 816%   | 786%                       | 791% |
| Turquoise Integrated | 594,061 | 1,166                      | 1,347  | 431,915   | 1,074                      | 1,220 | 38%    | 9%                         | 10%  |
| Turquoise Plato™     | 132,092 | 1,037                      | 1,197  | 68,521    | 889                        | 1,013 | 93%    | 17%                        | 18%  |

## 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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