

LSEG - Electronic Order Book Trading

June 2021



Totals	June-2021			June-2020			% Change		
	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m
LSE Order Book	18,115,246	93,165	108,493	24,040,198	113,358	126,124	-25%	-18%	-14%
CurveGlobal	857,801	577,335	672,321	110,513	77,445	86,167	676%	645%	680%
Turquoise Integrated	12,818,201	24,570	28,612	10,906,445	24,749	27,536	18%	-1%	4%
Turquoise Plato™	4,272,387	22,003	25,623	1,433,884	17,311	19,261	198%	27%	33%

Average Daily									
Totals	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m
LSE Order Book	823,420	4,235	4,932	1,092,736	5,153	5,733	-25%	-18%	-14%
CurveGlobal	38,991	26,243	30,560	5,023	3,520	3,917	676%	645%	680%
Turquoise Integrated	582,646	1,117	1,301	495,748	1,125	1,252	18%	-1%	4%
Turquoise Plato™	194,199	1,000	1,165	65,177	787	875	198%	27%	33%

Exchange Rate (GBP/EUR) 1.1645 1.1126

Share of trading
LSE Lit Orderbook trading in UK 72.6% 74.3%
Turquoise Total Pan European Trading 6.0% 4.8%

	MTD	YTD	Prev. Yr MTD	Prev. Yr YTD
Trading days				
LSE	22	124	22	125
Curve Global	22	126	22	127
Turquoise	22	126	22	127

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	119,845,840	577,741	665,713	153,790,817	704,350	803,583	-22%	-18%	-17%
CurveGlobal	6,638,030	4,352,536	5,002,929	680,084	462,203	533,273	876%	842%	838%
Turquoise Integrated	75,666,715	149,030	171,829	55,839,902	141,009	160,767	36%	6%	7%
Turquoise Plato™	15,944,781	134,209	154,668	9,035,480	117,068	133,862	76%	15%	16%

Average Daily									
Totals	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m
LSE Order Book	966,499	4,659	5,369	1,230,327	5,635	6,429	-21%	-17%	-16%
CurveGlobal	52,683	34,544	39,706	5,355	3,639	4,199	884%	849%	846%
Turquoise Integrated	600,529	1,183	1,364	439,684	1,110	1,266	37%	7%	8%
Turquoise Plato™	126,546	1,065	1,228	71,146	922	1,054	78%	16%	16%

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