

LSEG - Electronic Order Book Trading

May 2021



Totals	May-2021			May-2020			% Change		
	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m
LSE Order Book	18,019,830	87,365	101,283	21,052,078	95,500	107,685	-14%	-9%	-6%
CurveGlobal	852,471	559,150	648,228	62,073	45,971	51,836	1273%	1116%	1151%
Turquoise Integrated	14,035,278	25,670	29,759	10,245,790	22,607	25,491	37%	14%	17%
Turquoise Plato™	3,582,659	20,439	23,695	1,300,009	14,672	16,544	176%	39%	43%
Average Daily									
LSE Order Book	948,412	4,598	5,331	1,108,004	5,026	5,668	-14%	-9%	-6%
CurveGlobal	40,594	26,626	30,868	2,956	2,189	2,468	1273%	1116%	1151%
Turquoise Integrated	668,347	1,222	1,417	487,895	1,077	1,214	37%	14%	17%
Turquoise Plato™	170,603	973	1,128	61,905	699	788	176%	39%	43%
Exchange Rate (GBP/EUR)									
			1.1593			1.1276			
Share of trading									
LSE Lit Orderbook trading in UK			71.4%			74.2%			
Turquoise Total Pan European Trading			5.9%			5.4%			
Trading days									
		MTD	YTD	Prev. Yr MTD	Prev. Yr YTD				
LSE		19	102	19	103				
Curve Global		21	104	21	105				
Turquoise		21	104	21	105				

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	101,730,594	484,576	557,220	129,750,619	590,992	677,459	-22%	-18%	-18%
CurveGlobal	5,780,229	3,775,201	4,330,609	569,571	384,758	447,107	915%	881%	869%
Turquoise Integrated	62,848,514	124,460	143,217	44,933,457	116,260	133,231	40%	7%	7%
Turquoise Plato™	11,672,394	112,206	129,045	7,601,596	99,757	114,601	54%	12%	13%
Average Daily									
LSE Order Book	997,359	4,751	5,463	1,259,715	5,738	6,577	-21%	-17%	-17%
CurveGlobal	55,579	36,300	41,640	5,424	3,664	4,258	925%	891%	878%
Turquoise Integrated	604,313	1,197	1,377	427,938	1,107	1,269	41%	8%	9%
Turquoise Plato™	112,235	1,079	1,241	72,396	950	1,091	55%	14%	14%

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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