

# LSEG - Electronic Order Book Trading

September 2021



Totals	September-2021			September-2020			% Change		
	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m	Trades	Value Traded £m	€m
LSE Order Book	21,007,689	101,160	118,063	19,971,932	91,729	100,859	5%	10%	17%
CurveGlobal	725,196	491,384	573,488	168,445	109,960	120,905	331%	347%	374%
Turquoise Integrated	14,105,419	25,196	29,406	7,912,174	17,824	19,598	78%	41%	50%
Turquoise Plato™	2,988,319	21,221	24,766	1,314,735	15,554	17,102	127%	36%	45%
<b>Average Daily</b>									
LSE Order Book	954,895	4,598	5,366	907,815	4,169	4,585	5%	10%	17%
CurveGlobal	32,963	22,336	26,068	7,657	4,998	5,496	331%	347%	374%
Turquoise Integrated	641,155	1,145	1,337	359,644	810	891	78%	41%	50%
Turquoise Plato™	135,833	965	1,126	59,761	707	777	127%	36%	45%
<b>Exchange Rate (GBP/EUR)</b>									
			1.1671			1.0995			
<b>Share of trading</b>									
LSE Lit Orderbook trading in UK			72.8%			73.3%			
Turquoise Total Pan European Trading			5.4%			4.8%			
<b>Trading days</b>									
		MTD	YTD	Prev. Yr MTD	Prev. Yr YTD				
LSE		22	189	22	190				
Curve Global		22	192	22	193				
Turquoise		22	192	22	193				

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	175,982,298	845,698	978,944	208,502,740	948,239	1,072,951	-16%	-11%	-9%
CurveGlobal	8,961,549	5,901,730	6,814,482	1,075,053	724,296	822,625	734%	715%	728%
Turquoise Integrated	113,476,594	218,365	252,883	79,651,759	194,320	219,665	42%	12%	15%
Turquoise Plato™	25,316,285	190,496	220,465	12,559,984	160,738	182,098	102%	19%	21%
<b>Average Daily</b>									
LSE Order Book	931,123	4,475	5,180	1,097,383	4,991	5,647	-15%	-10%	-8%
CurveGlobal	46,675	30,738	35,492	5,570	3,753	4,262	738%	719%	733%
Turquoise Integrated	591,024	1,137	1,317	412,703	1,007	1,138	43%	13%	16%
Turquoise Plato™	131,856	992	1,148	65,078	833	944	103%	19%	22%

**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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