

# Summary Order Book Analysis by Market

February 2021

Market	2021				2020				Year on Year Change			
	February MTD		Year to Date		February MTD		Year to Date		Month to Date		Year to Date	
	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded	Trades	Value Traded
MAIN MARKET	19,745,535	91,740.85	38,374,009	180,852.37	20,142,231	105,328.24	36,713,187	197,643.71	-2%	-13%	5%	-8%
AIM	838,747	2,251.92	1,699,959	4,604.23	597,202	1,540.34	1,213,309	3,167.71	40%	46%	40%	45%
ADMISSION TO TRADING ONLY	165,280	959.14	276,868	1,736.70	139,953	771.47	261,947	1,474.00	18%	24%	6%	18%
PROFESSIONAL SECURITIES MARKET	8,157	57.29	14,982	99.04	6,897	41.34	13,147	75.65	18%	39%	14%	31%
NO LSEMARKET	244	1.41	494	2.09	1,265	9.29	1,616	12.21	-81%	-85%	-69%	-83%
<b>Total</b>	<b>20,757,963</b>	<b>95,010.62</b>	<b>40,366,312</b>	<b>187,294.42</b>	<b>20,887,548</b>	<b>107,690.69</b>	<b>38,203,206</b>	<b>202,373.27</b>	<b>-1%</b>	<b>-12%</b>	<b>6%</b>	<b>-7%</b>

## Average Daily Volumes

Trading Days in February 2021	20	Trading Days in February 2020	20
Trading Days year to date in 2021	40	Trading Days year to date in 2020	42

Market	2021				2020				Year on Year Change			
	February MTD		Year to Date		February MTD		Year to Date		Month to Date		Year to Date	
	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded	Trades	Value Traded
MAIN MARKET	987,277	4,587.04	959,350	4,521.31	1,007,112	5,266.41	874,124	4,705.80	-2%	-13%	10%	-4%
AIM	41,937	112.60	42,499	115.11	29,860	77.02	28,888	75.42	40%	46%	47%	53%
ADMISSION TO TRADING ONLY	8,264	47.96	6,922	43.42	6,998	38.57	6,237	35.10	18%	24%	11%	24%
PROFESSIONAL SECURITIES MARKET	408	2.86	375	2.48	345	2.07	313	1.80	18%	39%	20%	37%
NO LSEMARKET	12	0.07	12	0.05	63	0.46	38	0.29	-81%	-85%	-68%	-82%
<b>Total</b>	<b>1,037,898</b>	<b>4,750.53</b>	<b>1,009,158</b>	<b>4,682.36</b>	<b>1,044,377</b>	<b>5,384.53</b>	<b>909,600</b>	<b>4,818.41</b>	<b>-1%</b>	<b>-12%</b>	<b>11%</b>	<b>-3%</b>

# Summary Order Book Analysis by Index

February 2021

FTSE Index	2021				2020				Year on Year Change			
	February MTD		Year to Date		February MTD		Year to Date		Month to Date		Year to Date	
	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded	Trades	Value Traded
FTSE 100	11,938,239	57,992.99	23,308,133	114,486.83	12,707,010	72,294.58	22,841,306	135,097.66	-6%	-20%	2%	-15%
FTSE 250	5,203,357	13,036.36	10,073,308	25,352.86	5,111,802	14,215.38	9,474,028	27,234.19	2%	-8%	6%	-7%
FTSE SmallCap	556,675	990.86	1,045,804	1,833.60	521,244	1,005.42	1,035,060	2,001.69	7%	-1%	1%	-8%
FTSE Fledgling	17,105	34.22	32,085	66.72	8,620	20.97	16,821	42.86	98%	63%	91%	56%
FTSE AIM All-Share	825,501	2,227.31	1,672,011	4,556.16	596,454	1,522.13	1,211,933	3,146.60	38%	46%	38%	45%
FTSE RIOB Index	1,032,277	5,141.81	1,984,598	10,361.79	1,070,217	5,876.72	2,035,325	11,620.81	-4%	-13%	-2%	-11%
Other	1,184,809	15,587.07	2,250,373	30,636.46	872,201	12,755.49	1,588,733	23,229.46	36%	22%	42%	32%
<b>Total</b>	<b>20,757,963</b>	<b>95,010.62</b>	<b>40,366,312</b>	<b>187,294.42</b>	<b>20,887,548</b>	<b>107,690.69</b>	<b>38,203,206</b>	<b>202,373.27</b>	<b>-1%</b>	<b>-12%</b>	<b>6%</b>	<b>-7%</b>

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	February MTD		Year to Date		February MTD		Year to Date		Month to Date		Year to Date	
	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded	Trades	Value Traded
FTSE 100	596,912	2,899.65	582,703	2,862.17	635,351	3,614.73	543,841	3,216.61	-6%	-20%	7%	-11%
FTSE 250	260,168	651.82	251,833	633.82	255,590	710.77	225,572	648.43	2%	-8%	12%	-2%
FTSE SmallCap	27,834	49.54	26,145	45.84	26,062	50.27	24,644	47.66	7%	-1%	6%	-4%
FTSE Fledgling	855	1.71	802	1.67	431	1.05	401	1.02	98%	63%	100%	63%
FTSE AIM All-Share	41,275	111.37	41,800	113.90	29,823	76.11	28,856	74.92	38%	46%	45%	52%
FTSE RIOB Index	51,614	257.09	49,615	259.04	53,511	293.84	48,460	276.69	-4%	-13%	2%	-6%
Other	59,240	779.35	56,259	765.91	43,610	637.77	37,827	553.08	36%	22%	49%	38%
<b>Total</b>	<b>1,037,898</b>	<b>4,750.53</b>	<b>1,009,158</b>	<b>4,682.36</b>	<b>1,044,377</b>	<b>5,384.53</b>	<b>909,600</b>	<b>4,818.41</b>	<b>-1%</b>	<b>-12%</b>	<b>11%</b>	<b>-3%</b>

# Summary Order Book Analysis by Trading Service

February 2021

Trading Service	2021				2020				Year on Year Change			
	February MTD		Year to Date		February MTD		Year to Date		Month to Date		Year to Date	
	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded	Trades	Value Traded
SETS	18,928,678	76,807.44	36,863,805	151,095.88	19,464,183	93,183.88	35,501,564	174,933.08	-3%	-18%	4%	-14%
ETFS - Euroclear Bank settlement	724,586	12,967.11	1,383,663	25,663.65	333,815	8,546.31	628,229	15,658.23	117%	52%	120%	64%
International Order Book	1,032,277	5,141.81	1,984,598	10,361.79	1,084,337	5,928.85	2,063,208	11,723.07	-5%	-13%	-4%	-12%
SETSqx	72,372	93.62	134,167	172.23	5,178	30.80	10,118	56.60	1,298%	204%	1,226%	204%
Order book for Retail Bonds	49	0.61	76	0.84	34	0.78	85	2.21	44%	-22%	-11%	-62%
Order book for Fixed Income Securities	1	0.03	3	0.03	1	0.07	2	0.09	0%	-58%	50%	-61%
<b>Total</b>	<b>20,757,963</b>	<b>95,010.62</b>	<b>40,366,312</b>	<b>187,294.42</b>	<b>20,887,548</b>	<b>107,690.69</b>	<b>38,203,206</b>	<b>202,373.27</b>	<b>-1%</b>	<b>-12%</b>	<b>6%</b>	<b>-7%</b>

## Average Daily Volumes

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Trading Service	2021				2020				Year on Year Change			
	February MTD		Year to Date		February MTD		Year to Date		Month to Date		Year to Date	
	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded	Trades	Value Traded
SETS	946,434	3,840.37	921,595	3,777.40	973,209	4,659.19	845,275	4,165.07	-3%	-18%	9%	-9%
ETFS - Euroclear Bank settlement	36,229	648.36	34,592	641.59	16,691	427.32	14,958	372.82	117%	52%	131%	72%
International Order Book	51,614	257.09	49,615	259.04	54,217	296.44	49,124	279.12	-5%	-13%	1%	-7%
SETSqx	3,619	4.68	3,354	4.31	259	1.54	241	1.35	1,298%	204%	1,292%	220%
Order book for Retail Bonds	2	0.03	2	0.02	2	0.04	2	0.05	44%	-22%	-6%	-60%
Order book for Fixed Income Securities	0	0.00	0	0.00	0	0.00	0	0.00	0%	-58%	58%	-59%
<b>Total</b>	<b>1,037,898</b>	<b>4,750.53</b>	<b>1,009,158</b>	<b>4,682.36</b>	<b>1,044,377</b>	<b>5,384.53</b>	<b>909,600</b>	<b>4,818.41</b>	<b>-1%</b>	<b>-12%</b>	<b>11%</b>	<b>-3%</b>

# Summary Order Book Analysis by Instrument Type

February 2021



Instrument Type	2021				2020				Year on Year Change			
	February MTD		Year to Date		February MTD		Year to Date		Month to Date		Year to Date	
	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded	Trades	Value Traded
UK Equity	17,046,569	68,295.37	33,063,122	133735.26	17,473,288	82,633.50	31,916,705	155,363.58	-2%	-17%	4%	-14%
International Equity	1,789,585	6,910.43	3,618,421	14329.76	1,815,892	7,453.49	3,265,982	13,851.53	-1%	-7%	11%	3%
ETFs & Securitised Derivatives	860,047	14,592.86	1,628,260	28688.92	496,537	11,619.60	924,715	21,325.00	73%	26%	76%	35%
Depository Receipts	1,032,285	5,141.86	1,984,612	10361.86	1,084,338	5,928.85	2,063,216	11,723.12	-5%	-13%	-4%	-12%
Package Units	23,375	62.30	43,304	118.78	17,388	53.55	32,386	106.40	34%	16%	34%	12%
Rights	6,003	6.82	28,387	57.92	0	0.00	0	0.00	-	-	-	-
Debt	53	0.71	87	1.01	49	1.23	113	3.00	8%	-42%	-23%	-66%
Preference Shares	46	0.27	119	0.91	55	0.48	88	0.63	-16%	-44%	35%	44%
Equity Warrants	0	0.00	0	0.00	1	0.00	1	0.00	-100%	-100%	-100%	-100%
<b>Total</b>	<b>20,757,963</b>	<b>95,010.62</b>	<b>40,366,312</b>	<b>187,294.42</b>	<b>20,887,548</b>	<b>107,690.69</b>	<b>38,203,206</b>	<b>202,373.27</b>	<b>-1%</b>	<b>-12%</b>	<b>6%</b>	<b>-7%</b>

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February 2021

## Average Daily Volumes

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Instrument Type	2021				2020				Year on Year Change			
	February MTD		Year to Date		February MTD		Year to Date		Month to Date		Year to Date	
	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded £m	Trades	Value Traded	Trades	Value Traded
UK Equity	852,328	3,414.77	826,578	3,343.38	873,664	4,131.68	759,922	3,699.13	-2%	-17%	9%	-10%
International Equity	89,479	345.52	90,461	358.24	90,795	372.67	77,761	329.80	-1%	-7%	16%	9%
ETFs & Securitised Derivatives	43,002	729.64	40,707	717.22	24,827	580.98	22,017	507.74	73%	26%	85%	41%
Depository Receipts	51,614	257.09	49,615	259.05	54,217	296.44	49,124	279.12	-5%	-13%	1%	-7%
Package Units	1,169	3.11	1,083	2.97	869	2.68	771	2.53	34%	16%	40%	17%
Rights	300	0.34	710	1.45	0	0.00	0	0.00	-	-	-	-
Debt	3	0.04	2	0.03	2	0.06	3	0.07	8%	-42%	-19%	-65%
Preference Shares	2	0.01	3	0.02	3	0.02	2	0.02	-16%	-44%	42%	51%
Equity Warrants	0	0.00	0	0.00	0	0.00	0	0.00	-100%	-100%	-100%	-100%
<b>Total</b>	<b>1,037,898</b>	<b>4,750.53</b>	<b>1,009,158</b>	<b>4,682.36</b>	<b>1,044,377</b>	<b>5,384.53</b>	<b>909,600</b>	<b>4,818.41</b>	<b>-1%</b>	<b>-12%</b>	<b>11%</b>	<b>-3%</b>

# Summary Order Book Analysis by FTSE ICB Business Sector - MTD

## February 2021



Month to Date - Order Book Trades

Month to Date - Order Book Value Traded £m

Industry	Sector	Sector Description	FTSE 100	FTSE 250	FTSE SmallCap	Total FTSE AllShare	FTSE SmallCap	Total FTSE AllShare	
Technology	101010	Software and Computer Services	311,842	172,258	20,808	504,908	336.4	26.9	1,343.9
Technology	101020	Technology Hardware and Equipment	-	-	5,278	5,278	-	5.7	5.7
Telecommunications	151010	Telecommunications Equipment	-	18,353	7,600	25,953	39.2	12.1	51.3
Telecommunications	151020	Telecommunications Service Providers	318,108	38,343	-	356,451	51.7	-	1,563.3
Health Care	201010	Health Care Providers	-	40,237	3,419	43,656	77.5	4.4	81.8
Health Care	201020	Medical Equipment and Services	102,794	27,832	-	130,626	99.6	-	470.0
Health Care	201030	Pharmaceuticals, Biotechnology and Marijuana Producers	762,310	109,668	-	871,978	277.3	-	5,448.2
Financials	301010	Banks	1,050,794	123,000	14,712	1,188,506	185.0	22.8	4,810.9
Financials	302010	Finance and Credit Services	96,614	62,510	12,467	171,591	84.0	21.4	749.4
Financials	302020	Investment Banking and Brokerage Services	436,274	387,762	4,107	828,143	766.8	6.1	2,245.4
Financials	302040	Closed End Investments	68,627	286,701	66,005	421,333	186.5	236.2	1,882.4
Financials	303010	Life Insurance	426,824	16,785	3,907	447,516	20.6	3.0	2,116.5
Financials	303020	Non-life Insurance	75,525	170,795	-	246,320	419.6	-	934.5
Real Estate	351010	Real Estate Investment and Services	66,754	73,221	18,254	158,229	135.5	34.8	359.7
Real Estate	351020	Real Estate Investment Trusts	246,734	352,498	36,410	635,642	981.8	55.9	1,845.1
Consumer Discretionary	401010	Automobiles and Parts	-	62,115	1,998	64,113	195.3	6.2	201.5
Consumer Discretionary	402010	Consumer Services	140,871	28,504	2,261	171,636	103.2	2.1	889.3
Consumer Discretionary	402020	Household Goods and Home Construction	298,758	176,975	2,555	478,288	404.1	2.7	1,543.5
Consumer Discretionary	402030	Leisure Goods	-	30,998	568	31,566	116.3	0.5	116.7
Consumer Discretionary	402040	Personal Goods	79,237	17,362	16,442	113,041	35.2	20.6	328.1
Consumer Discretionary	403010	Media	375,951	90,485	24,122	490,558	236.6	34.4	2,038.6
Consumer Discretionary	404010	Retailers	322,029	382,708	19,434	724,171	847.5	27.1	2,048.8
Consumer Discretionary	405010	Travel and Leisure	633,179	791,587	110,558	1,535,324	200.7	207.0	4,998.5
Consumer Staples	451010	Beverages	263,029	46,047	7,395	316,471	95.8	8.4	1,675.1
Consumer Staples	451020	Food Producers	75,570	113,719	4,603	193,892	268.6	4.2	577.8
Consumer Staples	451030	Tobacco	325,953	-	-	325,953	-	-	1,977.6
Consumer Staples	452010	Personal Care, Drug and Grocery Stores	825,273	33,595	1,032	859,900	88.3	2.3	5,600.4
Industrials	501010	Construction and Materials	76,607	78,300	35,239	190,146	150.6	43.3	634.4
Industrials	502010	Aerospace and Defense	338,874	177,906	9,674	526,454	337.9	10.7	1,510.0
Industrials	502020	Electronic and Electrical Equipment	57,903	163,095	3,151	224,149	441.7	3.4	662.2
Industrials	502030	General Industrials	396,156	8,077	507	404,740	10.3	0.9	1,344.8
Industrials	502040	Industrial Engineering	49,217	75,271	1,328	125,816	214.3	2.0	412.4
Industrials	502050	Industrial Support Services	393,552	394,242	37,755	825,549	190.1	50.8	3,122.5
Industrials	502060	Industrial Transportation	84,445	120,391	23,408	228,244	395.8	33.0	846.5
Basic Materials	551010	Industrial Materials	-	-	242	242	-	0.3	0.3
Basic Materials	551020	Industrial Metals and Mining	1,309,704	90,182	3,455	1,403,341	226.2	3.4	7,810.5
Basic Materials	551030	Precious Metals and Mining	254,580	110,641	-	365,221	218.9	-	898.6
Basic Materials	552010	Chemicals	135,480	95,009	3,529	234,018	186.7	4.4	734.8
Energy	601010	Oil, Gas and Coal	1,119,667	139,366	50,766	1,309,799	194.2	89.9	6,036.1
Utilities	651010	Electricity	86,881	35,611	-	122,492	59.8	-	527.4
Utilities	651020	Gas, Water and Multi-utilities	332,123	53,512	-	385,635	146.5	-	1,561.7
Utilities	651030	Waste and Disposal Services	-	7,696	3,686	11,382	10.2	3.9	14.1
<b>Total</b>			<b>11,938,239</b>	<b>5,203,357</b>	<b>556,675</b>	<b>17,698,271</b>	<b>136.4</b>	<b>990.9</b>	<b>72,020.2</b>

# Summary Order Book Analysis by FTSE ICB Business Sector - YTD

## February 2021



Year to Date - Order Book Trades

Year to Date - Order Book Value Traded £m

Industry	Sector	Sector Description	FTSE 100	FTSE 250	FTSE SmallCap	Total FTSE AllShare	FTSE SmallCap	Total FTSE AllShare	
Technology	101010	Software and Computer Services	676,356	323,122	44,851	1,044,329	634.6	57.4	2,921.1
Technology	101020	Technology Hardware and Equipment	-	-	10,259	10,259	-	11.8	11.8
Telecommunications	151010	Telecommunications Equipment	-	33,633	10,962	44,595	70.5	18.1	88.6
Telecommunications	151020	Telecommunications Service Providers	630,650	76,961	-	707,611	106.9	-	3,102.2
Health Care	201010	Health Care Providers	-	81,226	6,601	87,827	159.7	8.3	167.9
Health Care	201020	Medical Equipment and Services	205,996	47,600	-	253,596	187.3	-	991.9
Health Care	201030	Pharmaceuticals, Biotechnology and Marijuana Producers	1,489,307	204,310	-	1,693,617	523.9	-	10,860.0
Financials	301010	Banks	1,992,125	233,627	27,427	2,253,179	344.4	39.3	9,113.6
Financials	302010	Finance and Credit Services	96,614	121,776	21,894	240,284	175.7	31.6	851.3
Financials	302020	Investment Banking and Brokerage Services	979,605	735,505	8,447	1,723,557	492.6	12.1	5,021.2
Financials	302040	Closed End Investments	122,780	522,831	116,750	762,361	232.2	438.7	3,623.0
Financials	303010	Life Insurance	852,708	32,647	5,183	890,538	40.5	4.0	4,281.7
Financials	303020	Non-life Insurance	155,578	322,449	-	478,027	814.8	-	1,874.9
Real Estate	351010	Real Estate Investment and Services	128,434	129,889	31,613	289,936	245.6	68.9	667.2
Real Estate	351020	Real Estate Investment Trusts	482,017	654,298	70,377	1,206,692	873.6	96.4	3,581.1
Consumer Discretionary	401010	Automobiles and Parts	-	116,551	5,050	121,601	379.3	16.6	396.0
Consumer Discretionary	402010	Consumer Services	262,941	53,754	5,318	322,013	205.0	5.9	1,654.1
Consumer Discretionary	402020	Household Goods and Home Construction	614,321	344,309	6,995	965,625	792.6	22.1	3,173.0
Consumer Discretionary	402030	Leisure Goods	-	59,528	1,451	60,979	236.9	1.2	238.1
Consumer Discretionary	402040	Personal Goods	170,520	34,900	34,926	240,346	98.7	43.4	723.0
Consumer Discretionary	403010	Media	756,765	187,670	45,367	989,802	478.7	65.1	4,109.3
Consumer Discretionary	404010	Retailers	645,735	717,269	34,770	1,397,774	617.4	47.3	4,017.2
Consumer Discretionary	405010	Travel and Leisure	1,300,800	1,550,763	194,626	3,046,189	259.0	347.6	10,029.9
Consumer Staples	451010	Beverages	522,768	89,513	15,191	627,472	192.6	17.0	3,335.9
Consumer Staples	451020	Food Producers	153,227	217,307	10,387	380,921	514.1	9.0	1,165.1
Consumer Staples	451030	Tobacco	609,040	-	-	609,040	-	-	3,836.8
Consumer Staples	452010	Personal Care, Drug and Grocery Stores	1,556,729	78,713	2,203	1,637,645	198.9	5.3	10,841.3
Industrials	501010	Construction and Materials	164,511	145,405	70,504	380,420	285.2	92.6	1,303.1
Industrials	502010	Aerospace and Defense	662,325	373,704	18,767	1,054,796	733.0	19.9	3,060.5
Industrials	502020	Electronic and Electrical Equipment	108,507	310,656	6,481	425,644	852.3	6.5	1,303.1
Industrials	502030	General Industrials	780,953	15,010	688	796,651	21.2	1.3	2,719.2
Industrials	502040	Industrial Engineering	90,593	160,270	2,485	253,348	469.0	3.0	863.8
Industrials	502050	Industrial Support Services	783,358	775,769	71,616	1,630,743	119.9	93.5	6,108.0
Industrials	502060	Industrial Transportation	181,044	260,357	51,763	493,164	894.0	72.2	1,949.0
Basic Materials	551010	Industrial Materials	-	-	571	571	-	0.8	0.8
Basic Materials	551020	Industrial Metals and Mining	2,553,460	172,341	6,860	2,732,661	427.3	9.2	15,201.6
Basic Materials	551030	Precious Metals and Mining	493,128	205,077	-	698,205	429.2	-	1,782.4
Basic Materials	552010	Chemicals	283,571	177,976	7,204	468,751	353.4	8.6	1,520.7
Energy	601010	Oil, Gas and Coal	2,016,555	303,461	87,861	2,407,877	436.0	146.2	10,922.1
Utilities	651010	Electricity	175,363	66,223	-	241,586	114.7	-	1,126.2
Utilities	651020	Gas, Water and Multi-utilities	609,749	119,286	-	729,035	316.0	-	3,096.7
Utilities	651030	Waste and Disposal Services	-	17,622	10,356	27,978	26.2	12.7	38.9
<b>Total</b>			<b>23,308,133</b>	<b>10,073,308</b>	<b>1,045,804</b>	<b>34,427,245</b>	<b>152.9</b>	<b>1,833.6</b>	<b>141,673.3</b>