

Summary Order Book Analysis by Market

March 2021

Market	2021				2020				Year on Year Change			
	March MTD		Year to Date		March 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	23,800,434	119,368.12	62,174,443	300,220.49	43,579,465	184,159.65	80,292,652	381,803.35	-45%	-35%	-23%	-21%
AIM	902,648	2,305.21	2,602,607	6,909.44	902,703	1,929.09	2,116,012	5,096.79	0%	19%	23%	36%
ADMISSION TO TRADING ONLY	213,857	1,263.45	490,725	3,000.15	300,294	1,513.90	562,241	2,987.89	-29%	-17%	-13%	0%
PROFESSIONAL SECURITIES MARKET	8,876	50.09	23,858	149.13	24,056	109.02	37,203	184.67	-63%	-54%	-36%	-19%
NO LSEMARKET	162	0.57	656	2.66	820	4.69	2,436	16.90	-80%	-88%	-73%	-84%
Total	24,925,977	122,987.43	65,292,289	310,281.85	44,807,338	187,716.34	83,010,544	390,089.61	-44%	-34%	-21%	-20%

Average Daily Volumes

Trading Days in March 2021	23	Trading Days in March 2020	22
Trading Days year to date in 2021	63	Trading Days year to date in 2020	64

Market	2021				2020				Year on Year Change			
	March MTD		Year to Date		March 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	1,034,801	5,189.92	986,896	4,765.40	1,980,885	8,370.89	1,254,573	5,965.68	-48%	-38%	-21%	-20%
AIM	39,246	100.23	41,311	109.67	41,032	87.69	33,063	79.64	-4%	14%	25%	38%
ADMISSION TO TRADING ONLY	9,298	54.93	7,789	47.62	13,650	68.81	8,785	46.69	-32%	-20%	-11%	2%
PROFESSIONAL SECURITIES MARKET	386	2.18	379	2.37	1,093	4.96	581	2.89	-65%	-56%	-35%	-18%
NO LSEMARKET	7	0.02	10	0.04	37	0.21	38	0.26	-81%	-88%	-73%	-84%
Total	1,083,738	5,347.28	1,036,386	4,925.11	2,036,697	8,532.56	1,297,040	6,095.15	-47%	-37%	-20%	-19%

Summary Order Book Analysis by Index

March 2021

FTSE Index	2021				2020				Year on Year Change			
	March MTD		Year to Date		March 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	14,253,457	76,293.13	37,561,590	190,779.96	29,098,743	129,835.09	51,940,049	264,932.75	-51%	-41%	-28%	-28%
FTSE 250	6,517,245	17,266.19	16,590,553	42,619.05	10,325,933	22,477.12	19,799,961	49,711.31	-37%	-23%	-16%	-14%
FTSE SmallCap	682,463	1,386.17	1,728,267	3,219.77	824,888	1,465.36	1,859,948	3,467.06	-17%	-5%	-7%	-7%
FTSE Fledgling	18,976	41.46	51,061	108.18	12,152	23.96	28,973	66.82	56%	73%	76%	62%
FTSE AIM All-Share	898,504	2,298.53	2,589,752	6,880.85	901,992	1,927.70	2,113,925	5,074.30	0%	19%	23%	36%
FTSE RIOB Index	1,186,892	6,245.40	3,171,490	16,607.19	2,182,615	10,026.08	4,217,940	21,646.89	-46%	-38%	-25%	-23%
Other	1,368,440	19,456.55	3,599,576	50,066.85	1,461,015	21,961.03	3,049,748	45,190.49	-6%	-11%	18%	11%
Total	24,925,977	122,987.43	65,292,289	310,281.85	44,807,338	187,716.34	83,010,544	390,089.61	-44%	-34%	-21%	-20%

Average Daily Volumes

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FTSE Index	2021				2020				Year on Year Change			
	March MTD		Year to Date		March 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	619,716	3,317.09	596,216	3,028.25	1,322,670	5,901.59	811,563	4,139.57	-53%	-44%	-27%	-27%
FTSE 250	283,358	750.70	263,342	676.49	469,361	1,021.69	309,374	776.74	-40%	-27%	-15%	-13%
FTSE SmallCap	29,672	60.27	27,433	51.11	37,495	66.61	29,062	54.17	-21%	-10%	-6%	-6%
FTSE Fledgling	825	1.80	810	1.72	552	1.09	453	1.04	49%	66%	79%	64%
FTSE AIM All-Share	39,065	99.94	41,107	109.22	41,000	87.62	33,030	79.29	-5%	14%	24%	38%
FTSE RIOB Index	51,604	271.54	50,341	263.61	99,210	455.73	65,905	338.23	-48%	-40%	-24%	-22%
Other	59,497	845.94	57,136	794.71	66,410	998.23	47,652	706.10	-10%	-15%	20%	13%
Total	1,083,738	5,347.28	1,036,386	4,925.11	2,036,697	8,532.56	1,297,040	6,095.15	-47%	-37%	-20%	-19%

Summary Order Book Analysis by Trading Service

March 2021

Trading Service	2021				2020				Year on Year Change			
	March MTD		Year to Date		March 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	22,832,232	100,740.28	59,696,037	251,836.16	42,003,738	162,237.27	77,505,302	337,170.34	-46%	-38%	-23%	-25%
ETFS - Euroclear Bank settlement	802,722	15,552.93	2,186,385	41,216.58	612,578	15,402.18	1,240,807	31,060.41	31%	1%	76%	33%
International Order Book	1,236,607	6,603.65	3,221,205	16,965.44	2,184,699	10,048.44	4,247,907	21,771.51	-43%	-34%	-24%	-22%
SETSqx	54,359	89.57	188,526	261.80	6,070	24.14	16,188	80.74	796%	271%	1,065%	224%
Order book for Retail Bonds	52	0.96	128	1.80	245	4.13	330	6.34	-79%	-77%	-61%	-72%
Order book for Fixed Income Securities	5	0.04	8	0.08	8	0.17	10	0.26	-38%	-76%	-20%	-71%
Total	24,925,977	122,987.43	65,292,289	310,281.85	44,807,338	187,716.34	83,010,544	390,089.61	-44%	-34%	-21%	-20%

Average Daily Volumes

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Trading Service	2021				2020				Year on Year Change			
	March MTD		Year to Date		March 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	992,706	4,380.01	947,556	3,997.40	1,909,261	7,374.42	1,211,020	5,268.29	-48%	-41%	-22%	-24%
ETFS - Euroclear Bank settlement	34,901	676.21	34,705	654.23	27,844	700.10	19,388	485.32	25%	-3%	79%	35%
International Order Book	53,766	287.12	51,130	269.29	99,305	456.75	66,374	340.18	-46%	-37%	-23%	-21%
SETSqx	2,363	3.89	2,992	4.16	276	1.10	253	1.26	757%	255%	1,083%	229%
Order book for Retail Bonds	2	0.04	2	0.03	11	0.19	5	0.10	-80%	-78%	-61%	-71%
Order book for Fixed Income Securities	0	0.00	0	0.00	0	0.01	0	0.00	-40%	-77%	-19%	-70%
Total	1,083,738	5,347.28	1,036,386	4,925.11	2,036,697	8,532.56	1,297,040	6,095.15	-47%	-37%	-20%	-19%

Summary Order Book Analysis by Instrument Type

March 2021

Instrument Type	2021				2020				Year on Year Change			
	March MTD		Year to Date		March 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	20,435,069	88,670.56	53,498,191	222405.82	38,158,244	145,004.40	70,074,949	300,367.98	-46%	-39%	-24%	-26%
International Equity	2,281,686	9,993.59	5,900,107	24323.35	3,541,449	11,842.50	6,807,431	25,694.03	-36%	-16%	-13%	-5%
ETFs & Securitised Derivatives	947,342	17,649.45	2,575,602	46338.36	890,039	20,736.63	1,814,754	42,061.63	6%	-15%	42%	10%
Depository Receipts	1,236,612	6,603.68	3,221,224	16965.54	2,184,706	10,048.46	4,247,922	21,771.57	-43%	-34%	-24%	-22%
Package Units	25,105	68.24	68,409	187.02	32,512	79.49	64,898	185.89	-23%	-14%	5%	1%
Rights	0	0.00	28,387	57.92	0	0.00	0	0.00	-	-	-	-
Debt	81	1.46	168	2.46	266	4.47	379	7.48	-70%	-67%	-56%	-67%
Preference Shares	82	0.47	201	1.38	122	0.38	210	1.01	-33%	23%	-4%	36%
Equity Warrants	0	0.00	0	0.00	0	0.00	1	0.00	-	-	-100%	-100%
Total	24,925,977	122,987.43	65,292,289	310,281.85	44,807,338	187,716.34	83,010,544	390,089.61	-44%	-34%	-21%	-20%

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March 2021

Average Daily Volumes

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Instrument Type	2021				2020				Year on Year Change			
	March MTD		Year to Date		March 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	888,481	3,855.24	849,178	3,530.25	1,734,466	6,591.11	1,094,921	4,693.25	-49%	-42%	-22%	-25%
International Equity	99,204	434.50	93,652	386.08	160,975	538.30	106,366	401.47	-38%	-19%	-12%	-4%
ETFs & Securitised Derivatives	41,189	767.37	40,883	735.53	40,456	942.57	28,356	657.21	2%	-19%	44%	12%
Depository Receipts	53,766	287.12	51,131	269.29	99,305	456.75	66,374	340.18	-46%	-37%	-23%	-21%
Package Units	1,092	2.97	1,086	2.97	1,478	3.61	1,014	2.90	-26%	-18%	7%	2%
Rights	0	0.00	451	0.92	0	0.00	0	0.00	-	-	-	-
Debt	4	0.06	3	0.04	12	0.20	6	0.12	-71%	-69%	-55%	-67%
Preference Shares	4	0.02	3	0.02	6	0.02	3	0.02	-36%	17%	-3%	38%
Equity Warrants	0	0.00	0	0.00	0	0.00	0	0.00	-	-	-100%	-100%
Total	1,083,738	5,347.28	1,036,386	4,925.11	2,036,697	8,532.56	1,297,040	6,095.15	-47%	-37%	-20%	-19%

Summary Order Book Analysis by FTSE ICB Business Sector - MTD

March 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	397,497	277,207	12,097	686,801	588.5	1,869.4
Technology	101020	Technology Hardware and Equipment	-	-	8,309	8,309	-	10.6
Telecommunications	151010	Telecommunications Equipment	-	20,239	3,738	23,977	43.9	48.0
Telecommunications	151020	Telecommunications Service Providers	476,804	44,313	-	521,117	66.2	2,251.0
Health Care	201010	Health Care Providers	-	54,180	5,224	59,404	118.9	125.9
Health Care	201020	Medical Equipment and Services	133,620	39,850	-	173,470	138.9	714.3
Health Care	201030	Pharmaceuticals, Biotechnology and Marijuana Producers	814,378	128,940	-	943,318	333.8	6,305.5
Financials	301010	Banks	1,374,353	160,430	15,805	1,550,588	277.9	7,116.8
Financials	302010	Finance and Credit Services	284,067	93,036	17,484	394,587	132.8	2,244.9
Financials	302020	Investment Banking and Brokerage Services	504,441	466,351	5,440	976,232	108.2	3,044.2
Financials	302040	Closed End Investments	79,924	348,991	65,700	494,615	320.9	2,276.8
Financials	303010	Life Insurance	495,958	28,885	3,462	528,305	43.0	3,114.2
Financials	303020	Non-life Insurance	102,156	216,765	-	318,921	560.4	1,221.9
Real Estate	351010	Real Estate Investment and Services	103,996	90,222	20,960	215,178	170.7	489.1
Real Estate	351020	Real Estate Investment Trusts	274,688	458,483	44,479	777,650	308.9	2,383.9
Consumer Discretionary	401010	Automobiles and Parts	-	93,975	361	94,336	219.6	221.9
Consumer Discretionary	402010	Consumer Services	174,643	32,150	6,521	213,314	132.5	1,304.0
Consumer Discretionary	402020	Household Goods and Home Construction	366,330	209,341	2,327	577,998	567.8	2,151.5
Consumer Discretionary	402030	Leisure Goods	-	41,242	1,480	42,722	141.9	144.3
Consumer Discretionary	402040	Personal Goods	106,556	24,463	16,696	147,715	48.3	463.5
Consumer Discretionary	403010	Media	458,547	85,894	26,395	570,836	239.3	2,615.3
Consumer Discretionary	404010	Retailers	358,969	383,374	34,320	776,663	875.9	2,309.1
Consumer Discretionary	405010	Travel and Leisure	744,013	984,439	132,613	1,861,065	934.7	7,164.3
Consumer Staples	451010	Beverages	274,973	50,621	10,019	335,613	111.3	1,981.4
Consumer Staples	451020	Food Producers	77,266	122,701	8,567	208,534	351.3	701.6
Consumer Staples	451030	Tobacco	341,550	-	-	341,550	-	2,417.2
Consumer Staples	452010	Personal Care, Drug and Grocery Stores	835,171	61,700	1,377	898,248	185.8	6,274.0
Industrials	501010	Construction and Materials	112,137	100,883	52,473	265,493	206.7	986.1
Industrials	502010	Aerospace and Defense	400,186	216,364	10,743	627,293	419.9	1,998.5
Industrials	502020	Electronic and Electrical Equipment	87,495	212,380	3,777	303,652	631.1	979.4
Industrials	502030	General Industrials	464,098	9,418	682	474,198	13.8	1,638.0
Industrials	502040	Industrial Engineering	89,177	89,569	1,716	180,462	323.7	687.9
Industrials	502050	Industrial Support Services	509,869	467,286	50,900	1,028,055	551.7	4,239.9
Industrials	502060	Industrial Transportation	107,684	150,949	42,567	301,200	478.7	1,172.8
Basic Materials	551010	Industrial Materials	-	-	485	485	-	0.9
Basic Materials	551020	Industrial Metals and Mining	1,637,288	135,030	3,041	1,775,359	410.3	10,281.0
Basic Materials	551030	Precious Metals and Mining	248,952	98,354	-	347,306	215.3	914.1
Basic Materials	552010	Chemicals	161,250	114,391	2,549	278,190	208.1	910.8
Energy	601010	Oil, Gas and Coal	1,158,878	231,948	63,939	1,454,765	363.7	7,259.9
Utilities	651010	Electricity	110,103	59,241	-	169,344	143.2	787.0
Utilities	651020	Gas, Water and Multi-utilities	386,440	99,751	-	486,191	255.2	2,093.9
Utilities	651030	Waste and Disposal Services	-	13,889	6,217	20,106	23.6	31.0
Total			14,253,457	6,517,245	682,463	21,453,165	1,386.2	94,945.5

Summary Order Book Analysis by FTSE ICB Business Sector - YTD

March 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 250	FTSE SmallCap	Total FTSE AllShare
Technology	101010	Software and Computer Services	1,073,853	600,329	56,948	1,731,130	223.1	88.6	4,790.5
Technology	101020	Technology Hardware and Equipment	-	-	18,568	18,568	-	22.4	22.4
Telecommunications	151010	Telecommunications Equipment	-	53,872	14,700	68,572	114.4	22.2	136.6
Telecommunications	151020	Telecommunications Service Providers	1,107,454	121,274	-	1,228,728	173.1	-	5,353.2
Health Care	201010	Health Care Providers	-	135,406	11,825	147,231	278.5	15.3	293.8
Health Care	201020	Medical Equipment and Services	339,616	87,450	-	427,066	326.2	-	1,706.2
Health Care	201030	Pharmaceuticals, Biotechnology and Marijuana Producers	2,303,685	333,250	-	2,636,935	857.7	-	17,165.5
Financials	301010	Banks	3,366,478	394,057	43,232	3,803,767	622.3	60.9	16,230.4
Financials	302010	Finance and Credit Services	380,681	214,812	39,378	634,871	308.5	93.4	3,096.2
Financials	302020	Investment Banking and Brokerage Services	1,484,046	1,201,856	13,887	2,699,789	600.8	24.6	8,065.3
Financials	302040	Closed End Investments	202,704	871,822	182,450	1,256,976	553.2	718.2	5,899.7
Financials	303010	Life Insurance	1,348,666	61,532	8,645	1,418,843	83.5	7.0	7,395.9
Financials	303020	Non-life Insurance	257,734	539,214	-	796,948	375.2	-	3,096.8
Real Estate	351010	Real Estate Investment and Services	232,430	220,111	52,573	505,114	416.3	104.8	1,156.3
Real Estate	351020	Real Estate Investment Trusts	756,705	1,112,781	114,856	1,984,342	182.5	185.0	5,965.0
Consumer Discretionary	401010	Automobiles and Parts	-	210,526	5,411	215,937	598.9	19.0	617.8
Consumer Discretionary	402010	Consumer Services	437,584	85,904	11,839	535,327	337.5	16.0	2,958.2
Consumer Discretionary	402020	Household Goods and Home Construction	980,651	553,650	9,322	1,543,623	360.3	24.5	5,324.5
Consumer Discretionary	402030	Leisure Goods	-	100,770	2,931	103,701	378.8	3.6	382.4
Consumer Discretionary	402040	Personal Goods	277,076	59,363	51,622	388,061	147.0	64.2	1,186.5
Consumer Discretionary	403010	Media	1,215,312	273,564	71,762	1,560,638	718.0	103.4	6,724.6
Consumer Discretionary	404010	Retailers	1,004,704	1,100,643	69,090	2,174,437	493.3	113.9	6,326.3
Consumer Discretionary	405010	Travel and Leisure	2,044,813	2,535,202	327,239	4,907,254	193.7	570.5	17,194.3
Consumer Staples	451010	Beverages	797,741	140,134	25,210	963,085	303.9	29.6	5,317.2
Consumer Staples	451020	Food Producers	230,493	340,008	18,954	589,455	865.4	15.7	1,866.7
Consumer Staples	451030	Tobacco	950,590	-	-	950,590	-	-	6,254.0
Consumer Staples	452010	Personal Care, Drug and Grocery Stores	2,391,900	140,413	3,580	2,535,893	384.6	7.7	17,115.3
Industrials	501010	Construction and Materials	276,648	246,288	122,977	645,913	491.9	170.5	2,289.2
Industrials	502010	Aerospace and Defense	1,062,511	590,068	29,510	1,682,089	152.9	33.6	5,059.0
Industrials	502020	Electronic and Electrical Equipment	196,002	523,036	10,258	729,296	483.4	10.0	2,282.5
Industrials	502030	General Industrials	1,245,051	24,428	1,370	1,270,849	35.1	2.3	4,357.2
Industrials	502040	Industrial Engineering	179,770	249,839	4,201	433,810	792.7	5.0	1,551.7
Industrials	502050	Industrial Support Services	1,293,227	1,243,055	122,516	2,658,798	671.6	187.3	10,347.9
Industrials	502060	Industrial Transportation	288,728	411,306	94,330	794,364	372.6	154.9	3,121.8
Basic Materials	551010	Industrial Materials	-	-	1,056	1,056	-	1.7	1.7
Basic Materials	551020	Industrial Metals and Mining	4,190,748	307,371	9,901	4,508,020	837.6	13.4	25,482.6
Basic Materials	551030	Precious Metals and Mining	742,080	303,431	-	1,045,511	644.5	-	2,696.5
Basic Materials	552010	Chemicals	444,821	292,367	9,753	746,941	561.5	11.9	2,431.5
Energy	601010	Oil, Gas and Coal	3,175,433	535,409	151,800	3,862,642	799.6	298.7	18,182.0
Utilities	651010	Electricity	285,466	125,464	-	410,930	258.0	-	1,913.1
Utilities	651020	Gas, Water and Multi-utilities	996,189	219,037	-	1,215,226	571.2	-	5,190.6
Utilities	651030	Waste and Disposal Services	-	31,511	16,573	48,084	49.8	20.1	69.9
Total			37,561,590	16,590,553	1,728,267	55,880,410	19.1	3,219.8	236,618.8