

Summary Order Book Analysis by Market

September 2021

Market	2021				2020				Year on Year Change			
	September MTD		Year to Date		September 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	19,938,850	98,204.86	167,272,485	820,100.83	19,135,182	89,100.69	200,725,235	923,550.08	4%	10%	-17%	-11%
AIM	945,766	2,207.93	7,527,543	18,649.75	697,703	1,718.84	6,199,589	15,598.80	36%	28%	21%	20%
ADMISSION TO TRADING ONLY	115,758	700.41	1,117,332	6,557.97	132,777	874.73	1,491,424	8,634.06	-13%	-20%	-25%	-24%
PROFESSIONAL SECURITIES MARKET	7,244	46.63	63,826	384.12	5,958	33.50	82,900	432.04	22%	39%	-23%	-11%
NO LSEMARKET	71	0.32	1,112	5.17	312	1.09	3,592	23.78	-77%	-71%	-69%	-78%
Total	21,007,689	101,160.14	175,982,298	845,697.83	19,971,932	91,728.85	208,502,740	948,238.76	5%	10%	-16%	-11%

Average Daily Volumes

Trading Days in September 2021	22	Trading Days in September 2020	22
Trading Days year to date in 2021	189	Trading Days year to date in 2020	190

Market	2021				2020				Year on Year Change			
	September MTD		Year to Date		September 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	906,311	4,463.86	885,040	4,339.16	869,781	4,050.03	1,056,449	4,860.79	4%	10%	-16%	-11%
AIM	42,989	100.36	39,828	98.68	31,714	78.13	32,629	82.10	36%	28%	22%	20%
ADMISSION TO TRADING ONLY	5,262	31.84	5,912	34.70	6,035	39.76	7,850	45.44	-13%	-20%	-25%	-24%
PROFESSIONAL SECURITIES MARKET	329	2.12	338	2.03	271	1.52	436	2.27	22%	39%	-23%	-11%
NO LSEMARKET	3	0.01	6	0.03	14	0.05	19	0.13	-77%	-71%	-69%	-78%
Total	954,895	4,598.19	931,123	4,474.59	907,815	4,169.49	1,097,383	4,990.73	5%	10%	-15%	-10%

Summary Order Book Analysis by Index

September 2021

FTSE Index	2021				2020				Year on Year Change			
	September MTD		Year to Date		September 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	11,778,645	63,938.22	99,970,218	528,373.32	11,389,145	57,304.84	160,483,724	805,738.83	3%	12%	-38%	-34%
FTSE 250	5,166,796	14,159.08	44,856,622	118,055.20	5,228,824	13,307.05	55,569,595	136,575.61	-1%	6%	-19%	-14%
FTSE SmallCap	571,681	1,180.62	4,854,908	9,437.35	592,031	973.97	5,356,244	9,073.97	-3%	21%	-9%	4%
FTSE Fledgling	8,945	17.76	120,051	283.77	16,138	23.43	139,987	223.87	-45%	-24%	-14%	27%
FTSE AIM All-Share	944,106	2,204.91	7,499,704	18,563.43	696,414	1,714.95	6,372,963	15,791.93	36%	29%	18%	18%
FTSE RIOB Index	1,177,974	5,401.75	8,763,666	43,069.17	976,800	4,839.80	10,080,668	51,168.72	21%	12%	-13%	-16%
Other	1,359,542	14,257.80	9,917,129	127,915.61	1,072,580	13,564.81	-29,500,441	-70,334.16	27%	5%	-134%	-282%
Total	21,007,689	101,160.14	175,982,298	845,697.83	19,971,932	91,728.85	208,502,740	948,238.76	5%	10%	-16%	-11%

Average Daily Volumes

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FTSE Index	2021				2020				Year on Year Change			
	September MTD		Year to Date		September 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	535,393	2,906.28	528,943	2,795.63	517,688	2,604.77	844,651	4,240.73	3%	12%	-37%	-34%
FTSE 250	234,854	643.59	237,337	624.63	237,674	604.87	292,472	718.82	-1%	6%	-19%	-13%
FTSE SmallCap	25,986	53.66	25,687	49.93	26,911	44.27	28,191	47.76	-3%	21%	-9%	5%
FTSE Fledgling	407	0.81	635	1.50	734	1.07	737	1.18	-45%	-24%	-14%	27%
FTSE AIM All-Share	42,914	100.22	39,681	98.22	31,655	77.95	33,542	83.12	36%	29%	18%	18%
FTSE RIOB Index	53,544	245.53	46,369	227.88	44,400	219.99	53,056	269.31	21%	12%	-13%	-15%
Other	61,797	648.08	52,472	676.80	48,754	616.58	-155,265	-370.18	27%	5%	-134%	-283%
Total	954,895	4,598.19	931,123	4,474.59	907,815	4,169.49	1,097,383	4,990.73	5%	10%	-15%	-10%

Summary Order Book Analysis by Trading Service

September 2021

Trading Service	2021				2020				Year on Year Change			
	September MTD		Year to Date		September 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	19,211,616	85,596.79	161,142,945	699,231.51	18,406,460	76,489.24	194,462,083	808,685.72	4%	12%	-17%	-14%
ETFS - Euroclear Bank settlement	599,502	10,093.27	5,697,161	102,319.61	572,038	10,279.83	3,841,660	87,806.08	5%	-2%	48%	17%
International Order Book	1,177,974	5,401.75	8,823,620	43,466.58	977,855	4,886.89	10,115,698	51,442.46	20%	11%	-13%	-16%
SETSqx	18,576	67.92	318,224	675.15	15,490	72.06	82,468	294.04	20%	-6%	286%	130%
Order book for Retail Bonds	21	0.40	327	4.71	88	0.84	811	10.16	-76%	-53%	-60%	-54%
Order book for Fixed Income Securities			21	0.28	1	0.01	20	0.30	-100%	-100%	5%	-7%
Total	21,007,689	101,160.14	175,982,298	845,697.83	19,971,932	91,728.85	208,502,740	948,238.76	5%	10%	-16%	-11%

Average Daily Volumes

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	September MTD		Year to Date		September 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	873,255	3,890.76	852,608	3,699.64	836,657	3,476.78	1,023,485	4,256.24	4%	12%	-17%	-13%
ETFS - Euroclear Bank settlement	27,250	458.79	30,144	541.37	26,002	467.26	20,219	462.14	5%	-2%	49%	17%
International Order Book	53,544	245.53	46,686	229.98	44,448	222.13	53,241	270.75	20%	11%	-12%	-15%
SETSqx	844	3.09	1,684	3.57	704	3.28	434	1.55	20%	-6%	288%	131%
Order book for Retail Bonds	1	0.02	2	0.02	4	0.04	4	0.05	-76%	-53%	-59%	-53%
Order book for Fixed Income Securities			0	0.00	0	0.00	0	0.00	-100%	-100%	6%	-7%
Total	954,895	4,598.19	931,123	4,474.59	907,815	4,169.49	1,097,383	4,990.73	5%	10%	-15%	-10%

Summary Order Book Analysis by Instrument Type

September 2021

Instrument Type	2021				2020				Year on Year Change			
	September MTD		Year to Date		September 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	17,139,028	75,459.72	144,460,126	618982.14	16,304,664	66,975.88	174,402,512	714,156.16	5%	13%	-17%	-13%
International Equity	1,893,070	8,599.77	15,705,978	66777.85	1,815,899	7,284.62	18,035,654	67,694.23	4%	18%	-13%	-1%
ETFs & Securitised Derivatives	689,907	11,449.11	6,660,032	115603.29	766,554	12,417.55	5,600,111	114,190.65	-10%	-8%	19%	1%
Depository Receipts	1,177,985	5,401.80	8,823,686	43466.93	977,862	4,886.95	10,115,768	51,443.04	20%	11%	-13%	-16%
Package Units	24,399	76.69	200,192	605.32	22,750	55.14	177,958	471.48	7%	39%	12%	28%
Rights	83,210	172.05	131,354	252.18	83,916	107.26	168,371	267.56	-1%	60%	-22%	-6%
Debt	36	0.78	430	6.76	91	0.89	979	12.45	-60%	-12%	-56%	-46%
Preference Shares	54	0.22	500	3.37	196	0.55	1,386	3.20	-72%	-61%	-64%	5%
Equity Warrants	0	0.00	0	0.00	0	0.00	1	0.00	-	-	-100%	-100%
Total	21,007,689	101,160.14	175,982,298	845,697.83	19,971,932	91,728.85	208,502,740	948,238.76	5%	10%	-16%	-11%

Summary Order Book Analysis by Instrument Type

September 2021

Average Daily Volumes

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Instrument Type	2021				2020				Year on Year Change			
	September MTD		Year to Date		September 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	779,047	3,429.99	764,339	3,275.04	741,121	3,044.36	917,908	3,758.72	5%	13%	-17%	-13%
International Equity	86,049	390.90	83,100	353.32	82,541	331.12	94,924	356.29	4%	18%	-12%	-1%
ETFs & Securitised Derivatives	31,359	520.41	35,238	611.66	34,843	564.43	29,474	601.00	-10%	-8%	20%	2%
Depository Receipts	53,545	245.54	46,686	229.98	44,448	222.13	53,241	270.75	20%	11%	-12%	-15%
Package Units	1,109	3.49	1,059	3.20	1,034	2.51	937	2.48	7%	39%	13%	29%
Rights	3,782	7.82	695	1.33	3,814	4.88	886	1.41	-1%	60%	-22%	-5%
Debt	2	0.04	2	0.04	4	0.04	5	0.07	-60%	-12%	-56%	-45%
Preference Shares	2	0.01	3	0.02	9	0.03	7	0.02	-72%	-61%	-64%	6%
Equity Warrants	0	0.00	0	0.00	0	0.00	0	0.00	-	-	-100%	-100%
Total	954,895	4,598.19	931,123	4,474.59	907,815	4,169.49	1,097,383	4,990.73	5%	10%	-15%	-10%

Summary Order Book Analysis by FTSE ICB Business Sector - MTD

September 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	358,092	278,059	6,645	642,796	591.3	9.0	2,705.0
Technology	101020	Technology Hardware and Equipment	-	8,110	2,560	10,670	14.8	3.0	17.7
Telecommunications	151010	Telecommunications Equipment	-	18,211	2,985	21,196	35.5	3.1	38.5
Telecommunications	151020	Telecommunications Service Providers	318,304	43,611	-	361,915	128.1	-	1,930.2
Health Care	201010	Health Care Providers	-	27,947	877	28,824	43.0	1.3	44.3
Health Care	201020	Medical Equipment and Services	87,420	33,277	-	120,697	110.5	-	481.3
Health Care	201030	Pharmaceuticals, Biotechnology and Marijuana Producers	618,332	126,728	-	745,060	515.1	-	5,426.4
Financials	301010	Banks	1,058,287	117,685	10,621	1,186,593	178.6	16.1	5,144.3
Financials	302010	Finance and Credit Services	101,140	37,552	21,749	160,441	67.7	37.0	764.5
Financials	302020	Investment Banking and Brokerage Services	396,084	427,589	4,425	828,098	086.4	10.1	2,507.7
Financials	302040	Closed End Investments	59,726	214,465	78,572	352,763	984.3	333.9	1,649.2
Financials	303010	Life Insurance	476,483	15,081	3,552	495,116	18.5	3.4	2,738.3
Financials	303020	Non-life Insurance	63,068	174,696	3,800	241,564	467.7	4.9	807.3
Real Estate	351010	Real Estate Investment and Services	75,396	63,649	22,030	161,075	186.6	79.3	508.6
Real Estate	351020	Real Estate Investment Trusts	181,779	355,049	52,280	589,108	197.2	126.7	2,172.5
Consumer Discretionary	401010	Automobiles and Parts	-	45,238	-	45,238	104.1	-	104.1
Consumer Discretionary	402010	Consumer Services	115,953	-	3,490	119,443	-	3.5	691.7
Consumer Discretionary	402020	Household Goods and Home Construction	277,418	180,440	5,591	463,449	403.3	9.3	1,393.0
Consumer Discretionary	402030	Leisure Goods	-	27,634	482	28,116	131.0	0.6	131.6
Consumer Discretionary	402040	Personal Goods	88,177	47,093	23,670	158,940	121.7	29.6	474.1
Consumer Discretionary	403010	Media	390,204	67,980	6,025	464,209	201.4	6.6	2,208.8
Consumer Discretionary	404010	Retailers	331,034	426,095	34,608	791,737	050.0	46.3	2,278.9
Consumer Discretionary	405010	Travel and Leisure	665,498	828,977	79,999	1,574,474	183.3	102.1	5,052.4
Consumer Staples	451010	Beverages	269,964	47,591	6,160	323,715	104.9	45.0	2,031.7
Consumer Staples	451020	Food Producers	76,953	97,697	4,349	178,999	258.6	5.5	575.6
Consumer Staples	451030	Tobacco	236,424	-	-	236,424	-	-	1,668.1
Consumer Staples	452010	Personal Care, Drug and Grocery Stores	681,364	71,132	702	753,198	397.4	0.7	5,175.3
Industrials	501010	Construction and Materials	60,413	91,997	23,910	176,320	218.9	37.8	676.6
Industrials	502010	Aerospace and Defense	352,248	122,930	19,741	494,919	536.3	26.8	2,226.0
Industrials	502020	Electronic and Electrical Equipment	63,037	201,869	12,041	276,947	578.6	10.6	885.0
Industrials	502030	General Industrials	374,067	8,557	625	383,249	16.7	1.7	1,479.1
Industrials	502040	Industrial Engineering	96,227	34,437	6,785	137,449	84.6	9.6	552.1
Industrials	502050	Industrial Support Services	331,860	309,541	50,076	691,477	787.4	92.2	2,798.6
Industrials	502060	Industrial Transportation	210,296	19,662	20,978	250,936	42.6	28.3	1,104.9
Basic Materials	551010	Industrial Materials	-	-	287	287	-	0.6	0.6
Basic Materials	551020	Industrial Metals and Mining	1,762,306	68,673	2,082	1,833,061	120.3	4.2	10,582.8
Basic Materials	551030	Precious Metals and Mining	211,446	106,034	-	317,480	198.7	-	754.0
Basic Materials	552010	Chemicals	146,355	65,209	2,564	214,128	133.2	4.6	812.2
Energy	601010	Oil, Gas and Coal	867,883	195,666	51,519	1,115,068	380.9	76.4	5,893.6
Utilities	651010	Electricity	89,414	45,349	-	134,763	89.5	-	713.5
Utilities	651020	Gas, Water and Multi-utilities	285,993	99,203	-	385,196	339.3	-	2,015.8
Utilities	651030	Waste and Disposal Services	-	16,083	5,901	21,984	51.2	10.8	62.1
Total			11,778,645	5,166,796	571,681	17,517,122	159.1	1,180.6	79,277.9

Summary Order Book Analysis by FTSE ICB Business Sector - YTD

September 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 : 250	FTSE SmallCap	Total FTSE AllShare
Technology	101010	Software and Computer Services	3,008,053	1,868,593	94,894	4,971,540	808.8	15,223.2
Technology	101020	Technology Hardware and Equipment	-	12,215	51,984	64,199	21.9	101.5
Telecommunications	151010	Telecommunications Equipment	-	159,549	30,522	190,071	323.5	363.3
Telecommunications	151020	Telecommunications Service Providers	3,174,275	336,095	-	3,510,370	572.1	16,810.9
Health Care	201010	Health Care Providers	-	353,347	31,262	384,609	307.1	1,389.9
Health Care	201020	Medical Equipment and Services	908,378	316,463	-	1,224,841	111.4	5,178.3
Health Care	201030	Pharmaceuticals, Biotechnology and Marijuana Producers	5,767,938	905,350	-	6,673,288	820.4	49,514.3
Financials	301010	Banks	8,834,027	1,044,893	116,999	9,995,919	650.7	44,538.2
Financials	302010	Finance and Credit Services	1,057,356	531,905	143,926	1,733,187	806.9	8,552.8
Financials	302020	Investment Banking and Brokerage Services	3,669,715	3,390,918	39,158	7,099,791	781.1	21,432.0
Financials	302040	Closed End Investments	513,089	2,129,989	492,786	3,135,864	852.4	14,161.3
Financials	303010	Life Insurance	3,603,357	171,746	23,081	3,798,184	245.2	19,973.3
Financials	303020	Non-life Insurance	608,069	1,540,553	14,864	2,163,486	064.5	8,039.4
Real Estate	351010	Real Estate Investment and Services	585,597	560,072	151,994	1,297,663	476.6	3,565.1
Real Estate	351020	Real Estate Investment Trusts	1,760,308	3,113,130	350,029	5,223,467	394.1	17,020.1
Consumer Discretionary	401010	Automobiles and Parts	-	514,752	5,411	520,163	373.4	1,392.4
Consumer Discretionary	402010	Consumer Services	1,071,967	172,175	37,039	1,281,181	724.0	7,365.7
Consumer Discretionary	402020	Household Goods and Home Construction	2,491,570	1,537,876	22,193	4,051,639	732.4	13,488.3
Consumer Discretionary	402030	Leisure Goods	-	249,808	7,180	256,988	041.2	1,050.0
Consumer Discretionary	402040	Personal Goods	702,760	321,658	191,042	1,215,460	869.8	3,931.4
Consumer Discretionary	403010	Media	3,336,287	593,890	177,427	4,107,604	828.8	18,669.9
Consumer Discretionary	404010	Retailers	2,736,562	3,301,503	236,421	6,274,486	772.7	18,337.5
Consumer Discretionary	405010	Travel and Leisure	5,370,327	6,988,189	822,283	13,180,799	052.2	42,371.8
Consumer Staples	451010	Beverages	2,214,878	385,852	70,666	2,671,396	847.0	15,787.1
Consumer Staples	451020	Food Producers	609,704	902,409	50,970	1,563,083	349.7	5,115.1
Consumer Staples	451030	Tobacco	2,399,867	-	-	2,399,867	-	16,825.7
Consumer Staples	452010	Personal Care, Drug and Grocery Stores	6,231,403	672,239	9,125	6,912,767	829.1	46,001.4
Industrials	501010	Construction and Materials	674,627	721,897	336,736	1,733,260	591.4	6,316.7
Industrials	502010	Aerospace and Defense	2,772,814	1,560,334	103,900	4,437,048	911.1	14,917.4
Industrials	502020	Electronic and Electrical Equipment	552,997	1,473,580	56,280	2,082,857	359.9	6,923.4
Industrials	502030	General Industrials	3,268,891	67,570	3,414	3,339,875	119.6	12,078.5
Industrials	502040	Industrial Engineering	778,094	347,188	28,259	1,153,541	997.2	4,209.7
Industrials	502050	Industrial Support Services	3,275,904	3,072,275	375,759	6,723,938	670.4	26,909.8
Industrials	502060	Industrial Transportation	1,163,689	685,066	197,297	2,046,052	338.2	9,342.3
Basic Materials	551010	Industrial Materials	-	-	3,429	3,429	-	5.7
Basic Materials	551020	Industrial Metals and Mining	12,139,022	701,810	25,251	12,866,083	736.5	75,040.4
Basic Materials	551030	Precious Metals and Mining	1,860,625	813,043	-	2,673,668	609.4	6,882.9
Basic Materials	552010	Chemicals	1,198,664	730,816	23,516	1,952,996	463.7	6,962.7
Energy	601010	Oil, Gas and Coal	8,298,164	1,402,291	477,677	10,178,132	274.1	48,906.1
Utilities	651010	Electricity	795,872	352,898	-	1,148,770	745.5	5,813.8
Utilities	651020	Gas, Water and Multi-utilities	2,535,368	754,424	-	3,289,792	371.4	15,078.3
Utilities	651030	Waste and Disposal Services	-	98,261	52,134	150,395	209.6	278.7
Total			99,970,218	44,856,622	4,854,908	149,681,748	155.2	655,865.9