

Summary Order Book Analysis by Market

March 2018

Market	2018				2017				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	24,212,073	127,122.15	72,804,842	379,673.82	24,277,992	125,192.93	65,118,014	330,819.11	0%	2%	12%	15%
AIM	639,760	1,837.59	1,870,848	5,353.83	477,306	1,259.51	1,304,996	3,352.60	34%	46%	43%	60%
ADMISSION TO TRADING ONLY	127,153	628.90	496,676	2,564.90	156,199	859.05	418,485	2,267.63	-19%	-27%	19%	13%
PROFESSIONAL SECURITIES MARKET	8,922	55.26	24,846	157.91	10,215	81.70	22,335	149.17	-13%	-32%	11%	6%
NO LSEMARKET	0	0.00	0	0.00	1	0.01	1	0.01	-100%	-100%	-100%	-100%
Total	24,987,908	129,643.90	75,197,212	387,750.46	24,921,713	127,393.19	66,863,831	336,588.53	0%	2%	12%	15%

Average Daily Volumes

Trading Days in March 2018	21	Trading Days in March 2017	23
Trading Days year to date in 2018	63	Trading Days year to date in 2017	64

Market	2018				2017				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	1,152,956	6,053.44	1,155,632	6,026.57	1,055,565	5,443.17	1,017,469	5,169.05	9%	11%	14%	17%
AIM	30,465	87.50	29,696	84.98	20,752	54.76	20,391	52.38	47%	60%	46%	62%
ADMISSION TO TRADING ONLY	6,055	29.95	7,884	40.71	6,791	37.35	6,539	35.43	-11%	-20%	21%	15%
PROFESSIONAL SECURITIES MARKET	425	2.63	394	2.51	444	3.55	349	2.33	-4%	-26%	13%	8%
NO LSEMARKET	0	0.00	0	0.00	0	0.00	0	0.00	-100%	-100%	-100%	-100%
Total	1,189,900	6,173.52	1,193,607	6,154.77	1,083,553	5,538.83	1,044,747	5,259.20	10%	11%	14%	17%

Summary Order Book Analysis by Index

March 2018

FTSE Index	2018				2017				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	14,197,018	86,958.19	43,070,524	261,857.90	13,320,444	85,193.53	36,953,263	229,013.00	7%	2%	17%	14%
FTSE 250	7,816,000	22,921.32	22,946,098	62,392.05	8,672,218	23,009.68	22,226,119	55,781.60	-10%	0%	3%	12%
FTSE SmallCap	675,455	1,229.60	1,788,768	3,127.82	575,935	1,066.32	1,469,321	2,654.44	17%	15%	22%	18%
FTSE Fledgling	5,904	12.65	17,655	43.10	5,267	15.66	12,875	38.64	12%	-19%	37%	12%
FTSE AIM All-Share	638,747	1,835.12	1,867,967	5,344.14	476,369	1,255.52	1,302,526	3,344.17	34%	46%	43%	60%
FTSE RIOB Index	861,032	5,104.35	2,986,643	17,197.19	1,020,286	5,826.42	2,737,026	16,148.55	-16%	-12%	9%	6%
Other	793,752	11,582.66	2,519,557	37,788.26	851,194	11,026.06	2,162,701	29,608.12	-7%	5%	17%	28%
Total	24,987,908	129,643.90	75,197,212	387,750.46	24,921,713	127,393.19	66,863,831	336,588.53	0%	2%	12%	15%

Average Daily Volumes

Trading Days in March 2018	21	Trading Days in March 2017	23
Trading Days year to date in 2018	63	Trading Days year to date in 2017	64

FTSE Index	2018				2017				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	676,048	4,140.87	683,659	4,156.47	579,150	3,704.07	577,395	3,578.33	17%	12%	18%	16%
FTSE 250	372,190	1,091.49	364,224	990.35	377,053	1,000.42	347,283	871.59	-1%	9%	5%	14%
FTSE SmallCap	32,165	58.55	28,393	49.65	25,041	46.36	22,958	41.48	28%	26%	24%	20%
FTSE Fledgling	281	0.60	280	0.68	229	0.68	201	0.60	23%	-12%	39%	13%
FTSE AIM All-Share	30,417	87.39	29,650	84.83	20,712	54.59	20,352	52.25	47%	60%	46%	62%
FTSE RIOB Index	41,002	243.06	47,407	272.97	44,360	253.32	42,766	252.32	-8%	-4%	11%	8%
Other	37,798	551.56	39,993	599.81	37,008	479.39	33,792	462.63	2%	15%	18%	30%
Total	1,189,900	6,173.52	1,193,607	6,154.77	1,083,553	5,538.83	1,044,747	5,259.20	10%	11%	14%	17%

Summary Order Book Analysis by Trading Service

March 2018

Trading Service	2018				2017				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	23,743,288	117,590.25	71,000,593	348,212.25	23,480,004	115,464.02	63,073,984	304,162.04	1%	2%	13%	14%
International Order Book	1,073,793	6,257.74	3,685,513	20,762.04	1,300,829	7,013.90	3,380,476	19,077.96	-17%	-11%	9%	9%
ETFS - Euroclear Bank settlement	168,425	5,770.98	503,668	18,711.70	139,287	4,896.92	404,738	13,301.48	21%	18%	24%	41%
SETSqx	2,363	22.50	7,226	56.08	1,472	15.66	4,260	38.88	61%	44%	70%	44%
Order book for Retail Bonds	35	2.42	201	8.30	108	2.53	330	7.62	-68%	-4%	-39%	9%
Order book for Fixed Income Securities			4	0.05	12	0.15	36	0.45	-100%	-100%	-89%	-89%
Securitised Derivatives	4	0.02	7	0.03	1	0.01	7	0.10	300%	126%	0%	-68%
Total	24,987,908	129,643.90	75,197,212	387,750.46	24,921,713	127,393.19	66,863,831	336,588.53	0%	2%	12%	15%

Average Daily Volumes

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Trading Service	2018				2017				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	1,130,633	5,599.54	1,126,994	5,527.18	1,020,870	5,020.17	985,531	4,752.53	11%	12%	14%	16%
International Order Book	51,133	297.99	58,500	329.56	56,558	304.95	52,820	298.09	-10%	-2%	11%	11%
ETFS - Euroclear Bank settlement	8,020	274.81	7,995	297.01	6,056	212.91	6,324	207.84	32%	29%	26%	43%
SETSqx	113	1.07	115	0.89	64	0.68	67	0.61	76%	57%	72%	47%
Order book for Retail Bonds	2	0.12	3	0.13	5	0.11	5	0.12	-65%	5%	-38%	11%
Order book for Fixed Income Securities			0	0.00	1	0.01	1	0.01	-100%	-100%	-89%	-89%
Securitised Derivatives	0	0.00	0	0.00	0	0.00	0	0.00	338%	147%	2%	-67%
Total	1,189,900	6,173.52	1,193,607	6,154.77	1,083,553	5,538.83	1,044,747	5,259.20	10%	11%	14%	17%

Summary Order Book Analysis by Instrument Type

March 2018



Instrument Type	2018				2017				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	21,057,144	101,232.15	62,951,208	299522.74	21,080,316	99,837.42	56,613,215	262,910.35	0%	1%	11%	14%
International Equity	2,522,670	12,538.11	7,543,991	36105.72	2,252,560	11,827.33	6,074,284	30,738.58	12%	6%	24%	17%
ETFs & Securitised Derivatives	294,058	9,537.03	885,231	31106.48	245,075	8,636.16	701,587	23,681.10	20%	10%	26%	31%
Depository Receipts	1,073,796	6,257.75	3,685,522	20762.08	1,300,829	7,013.90	3,380,476	19,077.96	-17%	-11%	9%	9%
Package Units	22,279	55.86	58,621	139.74	22,374	51.74	53,127	111.98	0%	8%	10%	25%
Rights	17,882	20.05	72,357	103.92	20,408	23.63	40,651	57.07	-12%	-15%	78%	82%
Debt	45	2.63	225	9.13	129	2.77	416	9.92	-65%	-5%	-46%	-8%
Preference Shares	31	0.29	50	0.63	19	0.16	70	1.46	63%	78%	-29%	-57%
Equity Warrants	0	0.00	2	0.00	0	0.00	0	0.00	-	-	-	-
Covered Warrants	3	0.02	5	0.02	1	0.01	2	0.03	200%	81%	150%	-19%
Convertibles	0	0.00	0	0.00	2	0.07	3	0.07	-100%	-100%	-100%	-100%
Total	24,987,908	129,643.90	75,197,212	387,750.46	24,921,713	127,393.19	66,863,831	336,588.53	0%	2%	12%	15%

Summary Order Book Analysis by Instrument Type

March 2018

Average Daily Volumes

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Instrument Type	2018				2017				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	1,002,721	4,820.58	999,226	4,754.33	916,535	4,340.76	884,581	4,107.97	9%	11%	13%	16%
International Equity	120,127	597.05	119,746	573.11	97,937	514.23	94,911	480.29	23%	16%	26%	19%
ETFs & Securitised Derivatives	14,003	454.14	14,051	493.75	10,655	375.49	10,962	370.02	31%	21%	28%	33%
Depository Receipts	51,133	297.99	58,500	329.56	56,558	304.95	52,820	298.09	-10%	-2%	11%	11%
Package Units	1,061	2.66	930	2.22	973	2.25	830	1.75	9%	18%	12%	27%
Rights	852	0.95	1,149	1.65	887	1.03	635	0.89	-4%	-7%	81%	85%
Debt	2	0.13	4	0.14	6	0.12	7	0.16	-62%	4%	-45%	-7%
Preference Shares	1	0.01	1	0.01	1	0.01	1	0.02	79%	95%	-27%	-56%
Equity Warrants	0	0.00	0	0.00	0	0.00	0	0.00	-	-	-	-
Covered Warrants	0	0.00	0	0.00	0	0.00	0	0.00	229%	98%	154%	-18%
Convertibles	0	0.00	0	0.00	0	0.00	0	0.00	-100%	-100%	-100%	-100%
Total	1,189,900	6,173.52	1,193,607	6,154.77	1,083,553	5,538.83	1,044,747	5,259.20	10%	11%	14%	17%

Summary Order Book Analysis by FTSE ICB Business Sector - MTD

March 2018

Month to Date - Order Book Trades						Month to Date - Order Book Value Traded £m				
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Industry	Sector	Sector Description	FTSE 100	FTSE 250	FTSE SmallCap	Total FTSE AllShare	FTSE 100	FTSE 250	FTSE SmallCap	Total FTSE AllShare
Oil & Gas	0530	Oil & Gas Producers	813,042	133,422	73,945	1,020,409	7,486.3	324.0	145.3	7,955.6
Oil & Gas	0570	Oil Equipment & Services	-	221,559	1,344	222,903	-	641.7	1.6	643.3
Basic Materials	1350	Chemicals	168,900	106,745	1,705	277,350	697.5	266.0	3.5	967.0
Basic Materials	1730	Forestry & Paper	122,347	-	-	122,347	603.9	-	-	603.9
Basic Materials	1750	Industrial Metals	109,264	64,719	-	173,983	323.2	155.6	-	478.9
Basic Materials	1770	Mining	1,831,752	304,363	31,849	2,167,964	11,423.7	796.0	37.4	12,257.2
Industrials	2350	Construction & Materials	123,817	317,155	35,152	476,124	724.4	934.5	53.0	1,711.9
Industrials	2710	Aerospace & Defense	256,132	246,125	7,009	509,266	1,558.4	644.2	9.8	2,212.4
Industrials	2720	General Industrials	269,811	121,120	367	391,298	1,194.3	343.6	0.6	1,538.5
Industrials	2730	Electronic & Electrical Equipment	44,166	90,137	16,274	150,577	204.2	262.0	24.4	490.6
Industrials	2750	Industrial Engineering	-	339,315	1,090	340,405	-	1,240.1	2.4	1,242.5
Industrials	2770	Industrial Transportation	39,374	113,309	977	153,660	171.2	509.6	1.2	682.0
Industrials	2790	Support Services	765,779	834,071	96,194	1,696,044	3,800.9	2,072.0	140.6	6,013.5
Consumer Goods	3350	Automobiles & Parts	192,628	2,864	-	195,492	932.1	3.8	-	935.9
Consumer Goods	3530	Beverages	278,179	39,911	9,358	327,448	2,093.9	104.7	10.7	2,209.3
Consumer Goods	3570	Food Producers	97,727	180,239	6,782	284,748	520.9	427.1	8.2	956.3
Consumer Goods	3720	Household Goods	625,387	270,282	8,557	904,226	3,705.3	861.2	10.9	4,577.3
Consumer Goods	3740	Leisure Goods	-	3,091	7,360	10,451	-	4.7	17.1	21.8
Consumer Goods	3760	Personal Goods	350,098	59,411	-	409,509	2,385.8	99.1	-	2,484.8
Consumer Goods	3780	Tobacco	667,982	-	-	667,982	4,741.9	-	-	4,741.9
Health Care	4530	Health Care Equipment & Services	231,795	111,168	4,300	347,263	1,188.8	285.7	4.9	1,479.4
Health Care	4570	Pharmaceuticals & Biotechnology	838,204	233,536	25,836	1,097,576	6,085.5	576.2	31.6	6,693.2
Consumer Services	5330	Food & Drug Retailers	332,706	105,270	244	438,220	2,234.4	472.6	0.5	2,707.5
Consumer Services	5370	General Retailers	533,819	448,613	63,338	1,045,770	2,314.4	1,105.4	70.1	3,490.0
Consumer Services	5550	Media	656,454	320,698	13,476	990,628	4,211.2	999.6	15.7	5,226.4
Consumer Services	5750	Travel & Leisure	713,672	884,646	51,481	1,649,799	4,001.3	3,087.1	96.8	7,185.1
Telecommunications	6530	Fixed Line Telecommunications	176,670	38,360	4,301	219,331	905.2	62.5	4.9	972.6
Telecommunications	6570	Mobile Telecommunications	262,483	110,904	-	373,387	2,066.1	242.1	-	2,308.2
Utilities	7530	Electricity	124,152	31,697	-	155,849	906.4	63.6	-	970.0
Utilities	7570	Gas, Water & Multiutilities	565,052	71,210	-	636,262	2,784.8	188.4	-	2,973.2
Financials	8350	Banks	1,167,172	182,020	-	1,349,192	8,163.0	530.5	-	8,693.5
Financials	8530	Nonlife Insurance	209,723	171,827	2,328	383,878	854.7	590.5	4.7	1,449.9
Financials	8570	Life Insurance	620,796	75,267	2,695	698,758	4,225.2	232.5	2.7	4,460.4
Financials	8630	Real Estate Investment & Services	-	131,906	29,010	160,916	-	280.3	60.1	340.4
Financials	8670	Real Estate Investment Trusts	293,566	445,632	47,831	787,029	1,368.9	1,511.6	86.2	2,966.6
Financials	8770	General Financial	408,881	680,685	49,595	1,139,161	1,837.0	2,030.2	61.0	3,928.2
Financials	8980	Equity Investment Instruments	25,645	168,534	51,027	245,206	123.0	592.7	233.8	949.5
Technology	9530	Software & Computer Services	279,843	156,189	10,844	446,876	1,120.8	379.8	12.6	1,513.2
Technology	9570	Technology Hardware & Equipment	-	-	21,186	21,186	-	-	77.0	77.0
Total			14,197,018	7,816,000	675,455	22,688,473	86,958.2	22,921.3	1,229.6	111,109.1

Summary Order Book Analysis by FTSE ICB Business Sector - YTD

March 2018



							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 100	FTSE 250	FTSE SmallCap	Total FTSE AllShare	FTSE 100	FTSE 250	FTSE SmallCap	Total FTSE AllShare
Oil & Gas	0530	Oil & Gas Producers	2,447,875	407,306	232,336	3,087,517	22,881.5	1,141.7	472.4	24,495.6				
Oil & Gas	0570	Oil Equipment & Services	-	600,768	5,862	606,630	-	1,664.6	6.4	1,670.9				
Basic Materials	1350	Chemicals	518,708	290,464	4,204	813,376	2,162.6	671.5	9.6	2,843.8				
Basic Materials	1730	Forestry & Paper	340,775	-	-	340,775	1,610.4	-	-	1,610.4				
Basic Materials	1750	Industrial Metals	258,180	208,536	-	466,716	701.8	517.5	-	1,219.2				
Basic Materials	1770	Mining	5,604,794	1,009,002	93,675	6,707,471	34,488.0	2,400.1	134.3	37,022.4				
Industrials	2350	Construction & Materials	384,979	803,984	93,987	1,282,950	2,292.0	2,194.1	127.3	4,613.4				
Industrials	2710	Aerospace & Defense	750,138	738,228	23,224	1,511,590	4,568.5	1,875.9	32.0	6,476.5				
Industrials	2720	General Industrials	693,437	421,386	1,156	1,115,979	3,001.2	1,123.9	2.5	4,127.6				
Industrials	2730	Electronic & Electrical Equipment	137,735	269,929	37,912	445,576	639.3	775.7	48.0	1,463.0				
Industrials	2750	Industrial Engineering	-	890,532	18,912	909,444	-	3,195.8	50.1	3,245.9				
Industrials	2770	Industrial Transportation	39,374	430,239	3,041	472,654	171.2	1,657.9	4.6	1,833.6				
Industrials	2790	Support Services	2,160,502	2,584,435	232,608	4,977,545	11,841.6	6,183.6	317.1	18,342.3				
Consumer Goods	3350	Automobiles & Parts	580,410	11,601	-	592,011	2,611.7	14.6	-	2,626.3				
Consumer Goods	3530	Beverages	914,751	133,323	30,863	1,078,937	6,871.6	369.9	35.5	7,276.9				
Consumer Goods	3570	Food Producers	294,315	493,919	19,509	807,743	1,542.6	1,324.9	21.0	2,888.6				
Consumer Goods	3720	Household Goods	1,910,974	753,169	21,862	2,686,005	10,902.2	2,123.9	27.5	13,053.6				
Consumer Goods	3740	Leisure Goods	-	3,091	32,357	35,448	-	4.7	57.6	62.3				
Consumer Goods	3760	Personal Goods	1,155,865	165,294	-	1,321,159	7,470.6	283.4	-	7,753.9				
Consumer Goods	3780	Tobacco	1,886,000	-	-	1,886,000	13,450.3	-	-	13,450.3				
Health Care	4530	Health Care Equipment & Services	712,927	393,241	11,913	1,118,081	3,301.8	1,019.3	13.0	4,334.1				
Health Care	4570	Pharmaceuticals & Biotechnology	2,537,882	695,190	34,923	3,267,995	18,232.0	1,547.5	46.3	19,825.8				
Consumer Services	5330	Food & Drug Retailers	968,712	436,902	1,330	1,406,944	5,515.1	1,474.9	3.6	6,993.6				
Consumer Services	5370	General Retailers	1,430,234	1,485,129	140,761	3,056,124	6,130.9	3,464.3	161.3	9,756.6				
Consumer Services	5550	Media	2,274,484	1,054,096	36,416	3,364,996	14,308.6	3,075.1	40.9	17,424.6				
Consumer Services	5750	Travel & Leisure	2,365,895	2,544,244	158,083	5,068,222	13,336.8	7,380.3	251.8	20,969.0				
Telecommunications	6530	Fixed Line Telecommunications	598,572	141,915	11,239	751,726	2,948.1	196.5	10.1	3,154.8				
Telecommunications	6570	Mobile Telecommunications	832,543	286,037	-	1,118,580	7,056.6	640.2	-	7,696.8				
Utilities	7530	Electricity	409,806	83,195	-	493,001	2,768.9	130.1	-	2,898.9				
Utilities	7570	Gas, Water & Multiutilities	1,652,377	199,485	-	1,851,862	7,764.8	545.4	-	8,310.1				
Financials	8350	Banks	3,674,702	517,275	-	4,191,977	24,564.1	1,388.3	-	25,952.4				
Financials	8530	Nonlife Insurance	660,200	486,127	2,328	1,148,655	2,537.5	1,451.8	4.7	3,994.0				
Financials	8570	Life Insurance	1,770,900	211,706	8,907	1,991,513	12,058.0	589.6	8.7	12,656.3				
Financials	8630	Real Estate Investment & Services	-	370,202	69,358	439,560	-	759.2	109.7	868.8				
Financials	8670	Real Estate Investment Trusts	980,175	1,114,936	101,294	2,196,405	4,513.8	3,274.5	177.0	7,965.3				
Financials	8770	General Financial	1,331,024	1,833,365	124,651	3,289,040	5,949.8	5,290.1	145.8	11,385.6				
Financials	8980	Equity Investment Instruments	77,595	472,388	147,808	697,791	380.3	1,646.1	656.4	2,682.7				
Technology	9530	Software & Computer Services	713,684	405,459	33,046	1,152,189	3,284.0	995.3	37.7	4,316.9				
Technology	9570	Technology Hardware & Equipment	-	-	55,203	55,203	-	-	114.8	114.8				
Total			43,070,524	22,946,098	1,788,768	67,805,390	261,857.9	62,392.1	3,127.8	327,377.8				