

August 2026

Reporting Period Covered	01 June - 31 August 2026	Report Issue Date	28 September 2026
Report Version	1.0	Report Update Date	28 September 2026

Commentary

Source	Date	Text
ETS Connect UK CT	28 August 2026	June data is limited from June 22nd to June 30th, 2026.
ETS Connect UK CT	28 September 2026	Contributor type in this report (APA, MTF, OTF) is derived from the 'Type' published in the ETS Connect list of contributors (https://ets-connect.co.uk/data-contributors/). This is applied to the MICs observed in the data: APA (4) BAPA, ECHO, TRAX, TREA; MTF (9) BMTF, BVUK, DOWG, IMSB, MAEL, TCDS, TREU, XLOM, XLON; OTF (5) BGCO, FRTE, GFSO, KBLM, TFSI. MICs are a mix of operating and segment MICs as reported, so counts reflect MICs rather than distinct venues or firms.
ETS Connect UK CT	28 September 2026	A small number of data quality issues were recorded in August 2026. Of 893,042 reports received, 892,960 (99.99%) were accepted and published in full, with no warnings or outliers raised. The remaining 82 reports (0.01%) could not be published: 75 omitted one or more of the details required to be made public under MAR 11, and 7 did not conform to the required formats or permitted values. All 82 were classified at maximum severity, reflecting that an incomplete or non-conforming report cannot be published.

Overall Market Statistics						
Parameters	June 2026		July 2026		August 2026	
	Count	%	Count	%	Count	%
Key Statistics						
Total Reports Received	356,062	100.0000	1,069,757	100.0000	893,042	100.0000
Reports Accepted	355,947	99.9677	1,069,742	99.9986	892,960	99.9908
Reports Rejected	115	0.0323	15	0.0014	82	0.0092
Breakdown by Report Status						
Reports Accepted	355,947	100.0000	1,069,742	100.0000	892,960	100.0000
New Reports	339,178	95.2889	1,022,471	95.5811	859,053	96.2029
Amendment Reports	8,953	2.5153	26,174	2.4468	19,373	2.1695
Cancellation Reports	7,816	2.1958	21,097	1.9722	14,534	1.6276
Core Data Quality Statistics						
Reports Accepted	355,947	100.0000	1,069,742	100.0000	892,960	100.0000
Accepted w/o Warnings or Outliers	354,240	99.5204	1,069,740	99.9998	892,960	100.0000
Reports with Warnings	1,707	0.4796	0	0.0000	0	0.0000
Reports with Outliers	0	0.0000	2	0.0002	0	0.0000
CTP Corrections						
Cancellations Initiated by CTP	0	0.0000	0	0.0000	0	0.0000
Amendments Initiated by CTP	0	0.0000	0	0.0000	0	0.0000
Breakdown by Evaluation Categories						
Missing Fields	40	0.0112	0	0.0000	75	0.0084
Invalid Format	14	0.0039	15	0.0014	0	0.0000
Conditional Values	0	0.0000	0	0.0000	0	0.0000
Advisory	1,707	0.4794	0	0.0000	0	0.0000
Basic Outlier	0	0.0000	2	0.0002	0	0.0000
Statistical Outlier	0	0.0000	0	0.0000	0	0.0000
Reference Data	0	0.0000	0	0.0000	0	0.0000
Dictionary Reject	61	0.0171	0	0.0000	7	0.0008
Breakdown by Maximum Severity						
0 - Valid	354,240	99.4883	1,069,740	99.9984	892,960	99.9908
1 - Minor	0	0.0000	0	0.0000	0	0.0000
2 - Medium	1,707	0.4794	0	0.0000	0	0.0000
3 - Major	0	0.0000	0	0.0000	0	0.0000
4 - Severe	0	0.0000	2	0.0002	0	0.0000
5 - Critical	115	0.0323	15	0.0014	82	0.0092

Timeliness			
Overall Market Statistics (Median expressed in ss.ms)			
Parameters	June 2026	July 2026	August 2026
	Median	Median	Median
CTP Receipt of Data	00.009	00.009	00.009

Breakdown of Key Statistics by Contributor Type – August 2026												
Contributor Type	Reports Received	Reports Accepted		Reports Rejected		Reports Accepted	New		Amend		Cancel	
	Count	Count	%	Count	%	Count	Count	%	Count	%	Count	%
MTF	365,884	365,884	100.0000	0	0.0000	365,884	364,871	99.7231	411	0.1123	602	0.1645
OTF	42,113	42,031	99.8053	82	0.1947	42,031	36,912	87.8209	5,029	11.9650	90	0.2141
APA	485,045	485,045	100.0000	0	0.0000	485,045	457,270	94.2737	13,933	2.8725	13,842	2.8538

Breakdown of Core Data Quality Statistics by Contributor Type – August 2026									
Contributor Type	Reports Accepted	Accepted w/o Warnings or Outliers		Reports with Warnings		Reports with Outliers		Published Reports	
	Count	Count	%	Count	%	Count	%	Count	%
MTF	365,884	365,884	100.0000	0	0.0000	0	0.0000	365,884	100.0000
OTF	42,031	42,031	100.0000	0	0.0000	0	0.0000	42,031	100.0000
APA	485,045	485,045	100.0000	0	0.0000	0	0.0000	485,045	100.0000

Breakdown of Evaluation Categories by Contributor Type – August 2026														
Contributor Type	Missing Fields		Invalid Format		Conditional Values		Advisory		Basic Outlier		Dictionary Reject		Reference Data	
	Count	%	Count	%	Count	%	Count	%	Count	%	Count	%	Count	%
MTF	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0	0.0000
OTF	75	0.1781	0	0.0000	0	0.0000	0	0.0000	0	0.0000	7	0.0166	0	0.0000
APA	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0	0.0000

Breakdown of Maximum Severity Level by Contributor Type – August 2026											
Contributor Type	Severity Level 1		Severity Level 2		Severity Level 3		Severity Level 4		Severity Level 5		
	Count	%	Count	%	Count	%	Count	%	Count	%	
MTF	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0.0000
OTF	0	0.0000	0	0.0000	0	0.0000	0	0.0000	82	0.1947	
APA	0	0.0000	0	0.0000	0	0.0000	0	0.0000	0	0.0000	

Appendix i

Parameter	Description
Key Statistics	
Reports Received	Count – Total reports received % = Defaulted to 100.
Reports Accepted	Count - Count of all reports accepted (valid/warnings/outliers) % = % of total reports received
Reports Rejected	Count - Total reports rejected (Dictionary Rejects and Data Quality Rejects) % = % of total reports received
Breakdown by Report Status	
New Reports	Count - Count of new reports % = % of total reports accepted
Amendment Reports	Count- Count of amendment reports % = % of total reports accepted
Cancelled Reports	Count - Count of cancelled reports % = % of total reports accepted
Core Data Quality Statistics	
Accepted w/o Warnings or Outliers	Count = Total valid reports (without warning or rejects) % = % of total reports accepted
Reports with Warnings	Count = Total unique count of reports with warnings but no Data Quality Indicator Flag checked % = % of total reports accepted
Reports with Outliers	Count = Total reports with Data Quality Indicator Flag checked % = % of total reports accepted
Breakdown by Evaluation Categories	
Missing Fields	Count = Total reports with missing fields % = % of total reports received
Invalid Format	Count = Total reports with format checks % = % of total reports received
Conditional Values	Count = Total unique count of reports with conditional values % = % of total reports received
Advisory	Count = Total unique count of reports with advisory % = % of total reports received
Basic Outliers	Count = Total unique count of reports with basic outliers % = % of total reports received
Statistical Outliers	Count = Total unique count of reports with statistical outliers % = % of total records received
Reference Data	Count = Total unique count of reports with reference data check warnings % = % of total records received
Dictionary Reject	Count = Total reports rejected at session level % = % of total reports received
Breakdown by Maximum Severity	
0 - Valid	Count = Total report with no rejections or warnings/outliers % = % of total reports received
1 - Minor	Count = Total reports with maximum severity level = 1 % = % of total reports received
2 - Medium	Count = Total reports with maximum severity level = 2 % = % of total reports received
3 - Major	Count = Total reports with maximum severity level = 3 % = % of total reports received
4 - Severe	Count = Total reports with maximum severity level = 4 % = % of total reports received
5 - Critical	Count = Total reports with maximum severity level = 5 % = % of total reports received
Corrections by CTP	
Cancellations Initiated	Count = Total number of reports where CTP has initiated cancellation % = % of total reports published
Amendments Initiated	Count = Total number of reports where CTP has initiated amendments % = % of total reports published
Timeliness	
CTP Receipt of Data	The median time difference between the Publication Date and Time provided by the Contributor and the Date and Time the record is received by the CTP

Appendix ii

Parameter	Description
Breakdown by Contributor Type	
Counts show the number of reports per contributor type Percentages are calculated within each contributor type Each contributor type is reported on its own base: a percentage is the figure divided by the relevant total for that contributor type, never by the overall market total. Contributor types reported are MTF, OTF and APA.	
Key Statistics by Contributor Type	
Reports Received	Count = Total reports received for that contributor type.
Reports Accepted	Count = Count of all reports accepted for that contributor type (valid/warnings/outliers) % = % of total reports received for that contributor type
Reports Rejected	Count = Total reports rejected for that contributor type (Dictionary Rejects and Data Quality Rejects) % = % of total reports received for that contributor type
New	Count = Count of new reports for that contributor type % = % of total reports accepted for that contributor type
Amend	Count = Count of amendment reports for that contributor type % = % of total reports accepted for that contributor type
Cancel	Count = Count of cancellation reports for that contributor type % = % of total reports accepted for that contributor type
Core Data Quality Statistics by Contributor Type	
Reports Accepted	Count = Total reports accepted for that contributor type. This is the base for every percentage in this table.
Accepted w/o Warnings or Outliers	Count = Total valid reports for that contributor type (without warnings, outliers or rejects) % = % of total reports accepted for that contributor type
Reports with Warnings	Count = Total unique count of reports for that contributor type with warnings but no Data Quality Indicator Flag checked % = % of total reports accepted for that contributor type
Reports with Outliers	Count = Total reports for that contributor type with a Data Quality Indicator Flag checked % = % of total reports accepted for that contributor type
Published Reports	Count = Total reports published for that contributor type % = % of total reports accepted for that contributor type
Evaluation Categories by Contributor Type	
Missing Fields	Count = Total reports with missing fields % = % of reports received for that contributor type
Invalid Format	Count = Total unique count of reports for that contributor type failing a format check % = % of reports received for that contributor type
Conditional Values	Count = Total unique count of reports for that contributor type failing a conditional value check % = % of reports received for that contributor type
Advisory	Count = Total unique count of reports for that contributor type raising an advisory check % = % of reports received for that contributor type
Basic Outlier	Count = Total unique count of reports for that contributor type flagged as a basic outlier % = % of reports received for that contributor type
Statistical Outlier	Count = Total unique count of reports for that contributor type flagged as a statistical outlier % = % of reports received for that contributor type
Reference Data	Count = Total unique count of reports for that contributor type raising a reference data check warning % = % of reports received for that contributor type
Dictionary Rejects	Count = Total reports rejected at session level % = % of reports received for that contributor type
Maximum Severity Level by Contributor Type	
Severity Level 1 (Minor)	Count = Total reports for that contributor type with maximum severity level = 1 % = % of reports received for that contributor type
Severity Level 2 (Medium)	Count = Total reports for that contributor type with maximum severity level = 2 % = % of reports received for that contributor type
Severity Level 3 (Major)	Count = Total reports for that contributor type with maximum severity level = 3 % = % of reports received for that contributor type
Severity Level 4 (Severe)	Count = Total reports for that contributor type with maximum severity level = 4 % = % of reports received for that contributor type
Severity Level 5 (Critical)	Count = Total reports for that contributor type with maximum severity level = 5 % = % of reports received for that contributor type