Discourse Markers for Essays
(not an exhaustive list, but something to get started.)

balancing contrasting points
on the other hand, while; whereas

emphasising a contrast
however, nevertheless, mind you, still, yet; in spite of this

similarity
similarly; in the same way

cconcession and counter-argument
cconcession: it is true; of course; certainly; if; may; stressed do
counter-argument: however; even so; but; nevertheless; nonetheless; all the same; still

contradicting
on the contrary

adding
moreover (very formal); furthermore (formal); in addition; as well as that:
on top of that (informal); another thing is; what is more; besides; in any case

generalising
on the whole; in general; in all/most/many/some cases; broadly speaking;

by and large; to a great extent; to some extent-; apart from...; except for

giving examples
for instance; for example; e.g.; in particular

logical consequence
therefore (formal); as a result (formal); consequently (formal); so; then

So is often used as a general-purpose connector, rather like "and", in spoken narrative.

structuring
first(ly), first of all, second(ly), third(ly) etc; lastly, finally; to begin with; to start with; in the first/second/third place; for one thing; for another thing

Note that firstly/secondly etc are more formal than first, second etc, and are more common in British than American English.

summing up
in conclusion; to sum up; briefly; in short