

Summary Order Book Analysis by Market

August 2020

| | 2020 | | | | 2019 | | | | Year on Year Change | | | |
|--------------------------------|-------------------|------------------|--------------------|-------------------|-------------------|-------------------|--------------------|-------------------|---------------------|--------------|--------------|--------------|
| | August MTD | | Year to Date | | August MTD | | Year to Date | | Month to Date | | Year to Date | |
| Market | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded | Trades | Value Traded |
| MAIN MARKET | 14,535,362 | 64,408.91 | 181,590,053 | 834,449.39 | 19,254,841 | 101,078.05 | 142,376,611 | 771,993.81 | -25% | -36% | 28% | 8% |
| AIM | 559,955 | 1,398.04 | 5,501,886 | 13,879.96 | 612,404 | 1,472.97 | 4,503,133 | 11,958.20 | -9% | -5% | 22% | 16% |
| ADMISSION TO TRADING ONLY | 101,701 | 656.57 | 1,358,647 | 7,759.33 | 126,746 | 666.09 | 806,202 | 4,358.41 | -20% | -1% | 69% | 78% |
| PROFESSIONAL SECURITIES MARKET | 6,304 | 34.44 | 76,942 | 398.53 | 12,709 | 72.84 | 69,103 | 422.47 | -50% | -53% | 11% | -6% |
| NO LSEMARKET | 218 | 0.97 | 3,280 | 22.69 | 60 | 0.92 | 431 | 14.26 | 263% | 6% | 661% | 59% |
| Total | 15,203,540 | 66,498.92 | 188,530,808 | 856,509.91 | 20,006,760 | 103,290.86 | 147,755,480 | 788,747.15 | -24% | -36% | 28% | 9% |

Average Daily Volumes

| | | | |
|-----------------------------------|-----|-----------------------------------|-----|
| Trading Days in August 2020 | 20 | Trading Days in August 2019 | 21 |
| Trading Days year to date in 2020 | 168 | Trading Days year to date in 2019 | 168 |

| | 2020 | | | | 2019 | | | | Year on Year Change | | | |
|--------------------------------|----------------|-----------------|------------------|-----------------|----------------|-----------------|----------------|-----------------|---------------------|--------------|--------------|--------------|
| | August MTD | | Year to Date | | August MTD | | Year to Date | | Month to Date | | Year to Date | |
| Market | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded | Trades | Value Traded |
| MAIN MARKET | 726,768 | 3,220.45 | 1,080,893 | 4,966.96 | 916,897 | 4,813.24 | 847,480 | 4,595.20 | -21% | -33% | 28% | 8% |
| AIM | 27,998 | 69.90 | 32,749 | 82.62 | 29,162 | 70.14 | 26,804 | 71.18 | -4% | 0% | 22% | 16% |
| ADMISSION TO TRADING ONLY | 5,085 | 32.83 | 8,087 | 46.19 | 6,036 | 31.72 | 4,799 | 25.94 | -16% | 3% | 69% | 78% |
| PROFESSIONAL SECURITIES MARKET | 315 | 1.72 | 458 | 2.37 | 605 | 3.47 | 411 | 2.51 | -48% | -50% | 11% | -6% |
| NO LSEMARKET | 11 | 0.05 | 20 | 0.14 | 3 | 0.04 | 3 | 0.08 | 282% | 11% | 661% | 59% |
| Total | 760,177 | 3,324.95 | 1,122,207 | 5,098.27 | 952,703 | 4,918.61 | 879,497 | 4,694.92 | -20% | -32% | 28% | 9% |

Summary Order Book Analysis by Index

August 2020

| | 2020 | | | | 2019 | | | | Year on Year Change | | | |
|--------------------|-------------------|------------------|--------------------|-------------------|-------------------|-------------------|--------------------|-------------------|---------------------|--------------|--------------|--------------|
| | August MTD | | Year to Date | | August MTD | | Year to Date | | Month to Date | | Year to Date | |
| FTSE Index | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded | Trades | Value Traded |
| FTSE 100 | 8,795,775 | 41,698.11 | 149,094,579 | 748,433.98 | 12,288,535 | 71,028.08 | 89,582,057 | 553,068.20 | -28% | -41% | 66% | 35% |
| FTSE 250 | 4,288,456 | 9,983.31 | 50,340,771 | 123,268.56 | 5,095,497 | 13,235.48 | 39,044,259 | 104,249.85 | -16% | -25% | 29% | 18% |
| FTSE SmallCap | 464,054 | 661.38 | 4,764,213 | 8,100.00 | 394,070 | 647.04 | 3,271,890 | 5,709.82 | 18% | 2% | 46% | 42% |
| FTSE Fledgling | 14,939 | 21.45 | 123,849 | 200.44 | 4,646 | 10.43 | 59,861 | 136.74 | 222% | 106% | 107% | 47% |
| FTSE AIM All-Share | 582,125 | 1,424.59 | 5,676,462 | 14,076.47 | 611,904 | 1,469.66 | 4,493,390 | 11,904.18 | -5% | -3% | 26% | 18% |
| FTSE RIOB Index | 722,895 | 3,614.06 | 9,103,727 | 46,326.16 | 743,944 | 4,501.60 | 5,191,946 | 31,377.78 | -3% | -20% | 75% | 48% |
| Other | 335,296 | 9,096.01 | -30,572,793 | -83,895.69 | 868,164 | 12,398.58 | 6,112,077 | 82,300.58 | -61% | -27% | -600% | -202% |
| Total | 15,203,540 | 66,498.92 | 188,530,808 | 856,509.91 | 20,006,760 | 103,290.86 | 147,755,480 | 788,747.15 | -24% | -36% | 28% | 9% |

Average Daily Volumes

| | | | |
|-----------------------------------|-----|-----------------------------------|-----|
| Trading Days in August 2020 | 20 | Trading Days in August 2019 | 21 |
| Trading Days year to date in 2020 | 168 | Trading Days year to date in 2019 | 168 |

| | 2020 | | | | 2019 | | | | Year on Year Change | | | |
|--------------------|----------------|-----------------|------------------|-----------------|----------------|-----------------|----------------|-----------------|---------------------|--------------|--------------|--------------|
| | August MTD | | Year to Date | | August MTD | | Year to Date | | Month to Date | | Year to Date | |
| FTSE Index | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded | Trades | Value Traded |
| FTSE 100 | 439,789 | 2,084.91 | 887,468 | 4,454.96 | 585,168 | 3,382.29 | 533,227 | 3,292.07 | -25% | -38% | 66% | 35% |
| FTSE 250 | 214,423 | 499.17 | 299,647 | 733.74 | 242,643 | 630.26 | 232,406 | 620.53 | -12% | -21% | 29% | 18% |
| FTSE SmallCap | 23,203 | 33.07 | 28,358 | 48.21 | 18,765 | 30.81 | 19,476 | 33.99 | 24% | 7% | 46% | 42% |
| FTSE Fledgling | 747 | 1.07 | 737 | 1.19 | 221 | 0.50 | 356 | 0.81 | 238% | 116% | 107% | 47% |
| FTSE AIM All-Share | 29,106 | 71.23 | 33,788 | 83.79 | 29,138 | 69.98 | 26,746 | 70.86 | 0% | 2% | 26% | 18% |
| FTSE RIOB Index | 36,145 | 180.70 | 54,189 | 275.75 | 35,426 | 214.36 | 30,904 | 186.77 | 2% | -16% | 75% | 48% |
| Other | 16,765 | 454.80 | -181,981 | -499.38 | 41,341 | 590.41 | 36,381 | 489.88 | -59% | -23% | -600% | -202% |
| Total | 760,177 | 3,324.95 | 1,122,207 | 5,098.27 | 952,703 | 4,918.61 | 879,497 | 4,694.92 | -20% | -32% | 28% | 9% |

Summary Order Book Analysis by Trading Service

August 2020

| | 2020 | | | | 2019 | | | | Year on Year Change | | | |
|--|-------------------|------------------|--------------------|-------------------|-------------------|-------------------|--------------------|-------------------|---------------------|--------------|--------------|--------------|
| | August MTD | | Year to Date | | August MTD | | Year to Date | | Month to Date | | Year to Date | |
| Trading Service | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded | Trades | Value Traded |
| Securitised Derivatives | | | | | | | 3 | 0.08 | | | -100% | -100% |
| SETS | 14,100,251 | 55,105.17 | 176,055,623 | 732,196.47 | 18,847,503 | 91,248.36 | 139,655,321 | 705,841.78 | -25% | -40% | 26% | 4% |
| ETFS - Euroclear Bank settlement | 370,645 | 7,744.13 | 3,269,622 | 77,526.25 | 254,638 | 6,679.21 | 1,586,004 | 44,448.30 | 46% | 16% | 106% | 74% |
| International Order Book | 723,533 | 3,621.76 | 9,137,843 | 46,555.58 | 901,898 | 5,343.49 | 6,488,405 | 38,037.82 | -20% | -32% | 41% | 22% |
| SETSqx | 9,065 | 27.53 | 66,978 | 221.98 | 2,633 | 17.02 | 25,338 | 406.42 | 244% | 62% | 164% | -45% |
| Order book for Retail Bonds | 44 | 0.33 | 723 | 9.33 | 88 | 2.79 | 404 | 12.59 | -50% | -88% | 79% | -26% |
| Order book for Fixed Income Securities | 2 | 0.00 | 19 | 0.29 | | | 5 | 0.16 | | | 280% | 84% |
| Total | 15,203,540 | 66,498.92 | 188,530,808 | 856,509.91 | 20,006,760 | 103,290.86 | 147,755,480 | 788,747.15 | -24% | -36% | 28% | 9% |

Average Daily Volumes

| | | | |
|-----------------------------------|-----|-----------------------------------|-----|
| Trading Days in August 2020 | 20 | Trading Days in August 2019 | 21 |
| Trading Days year to date in 2020 | 168 | Trading Days year to date in 2019 | 168 |

| | 2020 | | | | 2019 | | | | Year on Year Change | | | |
|--|----------------|-----------------|------------------|-----------------|----------------|-----------------|----------------|-----------------|---------------------|--------------|--------------|--------------|
| | August MTD | | Year to Date | | August MTD | | Year to Date | | Month to Date | | Year to Date | |
| Trading Service | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded | Trades | Value Traded |
| Securitised Derivatives | | | | | | | 0 | 0.00 | | | -100% | -100% |
| SETS | 705,013 | 2,755.26 | 1,047,950 | 4,358.31 | 897,500 | 4,345.16 | 831,282 | 4,201.44 | -21% | -37% | 26% | 4% |
| ETFS - Euroclear Bank settlement | 18,532 | 387.21 | 19,462 | 461.47 | 12,126 | 318.06 | 9,441 | 264.57 | 53% | 22% | 106% | 74% |
| International Order Book | 36,177 | 181.09 | 54,392 | 277.12 | 42,948 | 254.45 | 38,621 | 226.42 | -16% | -29% | 41% | 22% |
| SETSqx | 453 | 1.38 | 399 | 1.32 | 125 | 0.81 | 151 | 2.42 | 261% | 70% | 164% | -45% |
| Order book for Retail Bonds | 2 | 0.02 | 4 | 0.06 | 4 | 0.13 | 2 | 0.07 | -48% | -88% | 79% | -26% |
| Order book for Fixed Income Securities | 0 | 0.00 | 0 | 0.00 | | | 0 | 0.00 | | | 280% | 84% |
| Total | 760,177 | 3,324.95 | 1,122,207 | 5,098.27 | 952,703 | 4,918.61 | 879,497 | 4,694.92 | -20% | -32% | 28% | 9% |

Summary Order Book Analysis by Instrument Type

August 2020

| | 2020 | | | | 2019 | | | | Year on Year Change | | | |
|--------------------------------|-------------------|------------------|--------------------|-------------------|-------------------|-------------------|--------------------|-------------------|---------------------|--------------|--------------|--------------|
| | August MTD | | Year to Date | | August MTD | | Year to Date | | Month to Date | | Year to Date | |
| Instrument Type | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded £m | Trades | Value Traded | Trades | Value Traded |
| UK Equity | 12,561,474 | 48,143.66 | 158,097,848 | 647180.28 | 16,895,827 | 79,615.72 | 126,135,680 | 627,353.70 | -26% | -40% | 25% | 3% |
| International Equity | 1,364,869 | 5,106.30 | 16,219,755 | 60409.61 | 1,775,374 | 7,392.73 | 12,388,435 | 54,600.66 | -23% | -31% | 31% | 11% |
| ETFs & Securitised Derivatives | 536,577 | 9,578.47 | 4,833,557 | 101773.10 | 420,162 | 10,896.49 | 2,604,644 | 68,328.37 | 28% | -12% | 86% | 49% |
| Depository Receipts | 723,537 | 3,621.77 | 9,137,906 | 46556.08 | 901,899 | 5,343.49 | 6,488,421 | 38,037.87 | -20% | -32% | 41% | 22% |
| Package Units | 16,883 | 48.01 | 155,208 | 416.34 | 13,365 | 39.06 | 115,771 | 365.23 | 26% | 23% | 34% | 14% |
| Rights | 0 | 0.00 | 84,455 | 160.30 | 0 | 0.00 | 21,713 | 42.01 | - | - | 289% | 282% |
| Debt | 49 | 0.40 | 888 | 11.56 | 90 | 2.82 | 465 | 14.22 | -46% | -86% | 91% | -19% |
| Preference Shares | 151 | 0.31 | 1,190 | 2.64 | 39 | 0.56 | 271 | 4.94 | 287% | -45% | 339% | -47% |
| Equity Warrants | 0 | 0.00 | 1 | 0.00 | 4 | 0.01 | 80 | 0.16 | -100% | -100% | -99% | -99% |
| Total | 15,203,540 | 66,498.92 | 188,530,808 | 856,509.91 | 20,006,760 | 103,290.86 | 147,755,480 | 788,747.15 | -24% | -36% | 28% | 9% |

Summary Order Book Analysis by Instrument Type

August 2020

Average Daily Volumes

| | | | |
|-----------------------------------|-----|-----------------------------------|-----|
| Trading Days in August 2020 | 20 | Trading Days in August 2019 | 21 |
| Trading Days year to date in 2020 | 168 | Trading Days year to date in 2019 | 168 |

| | 2020 | | | | 2019 | | | | Year on Year Change | | | |
|--------------------------------|----------------|-----------------|------------------|-----------------|----------------|-----------------|----------------|-----------------|---------------------|--------------|--------------|--------------|
| Instrument Type | August MTD | | Year to Date | | August 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 | 628,074 | 2,407.18 | 941,059 | 3,852.26 | 804,563 | 3,791.22 | 750,808 | 3,734.25 | -22% | -37% | 25% | 3% |
| International Equity | 68,243 | 255.32 | 96,546 | 359.58 | 84,542 | 352.03 | 73,741 | 325.00 | -19% | -27% | 31% | 11% |
| ETFs & Securitised Derivatives | 26,829 | 478.92 | 28,771 | 605.79 | 20,008 | 518.88 | 15,504 | 406.72 | 34% | -8% | 86% | 49% |
| Depository Receipts | 36,177 | 181.09 | 54,392 | 277.12 | 42,948 | 254.45 | 38,622 | 226.42 | -16% | -29% | 41% | 22% |
| Package Units | 844 | 2.40 | 924 | 2.48 | 636 | 1.86 | 689 | 2.17 | 33% | 29% | 34% | 14% |
| Rights | 0 | 0.00 | 503 | 0.95 | 0 | 0.00 | 129 | 0.25 | - | - | 289% | 282% |
| Debt | 2 | 0.02 | 5 | 0.07 | 4 | 0.13 | 3 | 0.08 | -43% | -85% | 91% | -19% |
| Preference Shares | 8 | 0.02 | 7 | 0.02 | 2 | 0.03 | 2 | 0.03 | 307% | -43% | 339% | -47% |
| Equity Warrants | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | -100% | -100% | -99% | -99% |
| Total | 760,177 | 3,324.95 | 1,122,207 | 5,098.27 | 952,703 | 4,918.61 | 879,497 | 4,694.92 | -20% | -32% | 28% | 9% |

Summary Order Book Analysis by FTSE ICB Business Sector - MTD

August 2020



| 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 250 | FTSE SmallCap | Total FTSE AllShare |
|------------------------|--------|--|-----------|-----------|---------------|---------------------|----------|---------------|---------------------|
| Technology | 101010 | Software and Computer Services | 318,077 | 131,848 | 11,880 | 461,805 | 259.0 | 14.9 | 1,400.4 |
| Technology | 101020 | Technology Hardware and Equipment | - | - | 4,712 | 4,712 | - | 5.0 | 5.0 |
| Telecommunications | 151010 | Telecommunications Equipment | - | 13,128 | 12,768 | 25,896 | 36.7 | 33.5 | 70.3 |
| Telecommunications | 151020 | Telecommunications Service Providers | 266,477 | 28,156 | - | 294,633 | 34.9 | - | 1,256.2 |
| Health Care | 201010 | Health Care Providers | - | 35,764 | 2,878 | 38,642 | 61.0 | 2.7 | 63.6 |
| Health Care | 201020 | Medical Equipment and Services | 76,253 | 27,409 | - | 103,662 | 110.3 | - | 453.9 |
| Health Care | 201030 | Pharmaceuticals, Biotechnology and Marijuana Producers | 455,470 | 72,007 | 23,875 | 551,352 | 214.4 | 43.9 | 3,723.2 |
| Financials | 301010 | Banks | 800,321 | 115,109 | 6,474 | 921,904 | 149.6 | 7.0 | 3,076.2 |
| Financials | 302010 | Finance and Credit Services | - | 43,703 | 20,166 | 63,869 | 67.2 | 27.7 | 95.0 |
| Financials | 302020 | Investment Banking and Brokerage Services | 417,763 | 314,582 | 12,710 | 745,055 | 653.6 | 17.9 | 2,203.8 |
| Financials | 302040 | Closed End Investments | 26,899 | 171,700 | 39,004 | 237,603 | 643.6 | 124.3 | 972.3 |
| Financials | 303010 | Life Insurance | 370,589 | 8,581 | 1,092 | 380,262 | 9.3 | 0.9 | 1,660.4 |
| Financials | 303020 | Non-life Insurance | 99,357 | 161,099 | - | 260,456 | 576.0 | - | 896.1 |
| Real Estate | 351010 | Real Estate Investment and Services | - | 45,821 | 10,605 | 56,426 | 90.8 | 12.6 | 103.4 |
| Real Estate | 351020 | Real Estate Investment Trusts | 208,840 | 309,273 | 27,963 | 546,076 | 844.2 | 32.1 | 1,617.3 |
| Consumer Discretionary | 401010 | Automobiles and Parts | - | 65,309 | 11,201 | 76,510 | 140.7 | 20.2 | 160.9 |
| Consumer Discretionary | 402010 | Consumer Services | 132,549 | - | 9,235 | 141,784 | - | 15.8 | 721.2 |
| Consumer Discretionary | 402020 | Household Goods and Home Construction | 247,227 | 170,975 | 7,224 | 425,426 | 365.0 | 9.1 | 1,392.2 |
| Consumer Discretionary | 402030 | Leisure Goods | - | 30,312 | 2,278 | 32,590 | 102.0 | 1.1 | 103.2 |
| Consumer Discretionary | 402040 | Personal Goods | 63,103 | 4,472 | 24,898 | 92,473 | 3.3 | 29.1 | 278.2 |
| Consumer Discretionary | 403010 | Media | 401,188 | 35,557 | 14,095 | 450,840 | 65.2 | 10.6 | 1,881.5 |
| Consumer Discretionary | 404010 | Retailers | 185,132 | 309,579 | 10,512 | 505,223 | 749.6 | 13.5 | 1,443.9 |
| Consumer Discretionary | 405010 | Travel and Leisure | 464,272 | 667,116 | 43,416 | 1,174,804 | 451.6 | 44.4 | 3,213.0 |
| Consumer Staples | 451010 | Beverages | 264,531 | 39,341 | 2,916 | 306,788 | 72.8 | 2.4 | 1,728.2 |
| Consumer Staples | 451020 | Food Producers | 53,868 | 78,582 | 11,935 | 144,385 | 212.9 | 16.6 | 426.1 |
| Consumer Staples | 451030 | Tobacco | 274,407 | - | - | 274,407 | - | - | 1,741.1 |
| Consumer Staples | 452010 | Personal Care, Drug and Grocery Stores | 501,689 | 42,480 | 949 | 545,118 | 108.7 | 2.0 | 3,573.5 |
| Industrials | 501010 | Construction and Materials | 58,075 | 70,142 | 41,700 | 169,917 | 122.9 | 44.7 | 526.4 |
| Industrials | 502010 | Aerospace and Defense | 197,043 | 140,460 | 9,228 | 346,731 | 281.2 | 8.4 | 1,084.3 |
| Industrials | 502020 | Electronic and Electrical Equipment | 41,967 | 132,889 | 2,165 | 177,021 | 338.4 | 2.0 | 524.9 |
| Industrials | 502030 | General Industrials | 239,715 | 5,193 | 208 | 245,116 | 8.1 | 0.6 | 766.9 |
| Industrials | 502040 | Industrial Engineering | 44,431 | 58,617 | 2,135 | 105,183 | 152.4 | 2.4 | 342.7 |
| Industrials | 502050 | Industrial Support Services | 287,474 | 420,224 | 24,201 | 731,899 | 884.6 | 25.8 | 2,258.2 |
| Industrials | 502060 | Industrial Transportation | 58,407 | 104,740 | 18,745 | 181,892 | 225.0 | 21.2 | 533.8 |
| Basic Materials | 551010 | Industrial Materials | 59,146 | 9,146 | 416 | 68,708 | 14.9 | 0.8 | 289.4 |
| Basic Materials | 551020 | Industrial Metals and Mining | 942,275 | 77,676 | 1,441 | 1,021,392 | 159.2 | 1.6 | 4,901.9 |
| Basic Materials | 551030 | Precious Metals and Mining | 193,252 | 138,028 | - | 331,280 | 372.9 | - | 1,118.3 |
| Basic Materials | 552010 | Chemicals | 99,128 | 47,797 | 6,730 | 153,655 | 92.7 | 7.5 | 549.9 |
| Energy | 601010 | Oil, Gas and Coal | 649,125 | 79,466 | 41,276 | 769,867 | 119.8 | 56.6 | 3,455.6 |
| Utilities | 651010 | Electricity | 62,675 | 17,515 | - | 80,190 | 34.8 | - | 434.5 |
| Utilities | 651020 | Gas, Water and Multi-utilities | 235,050 | 58,284 | - | 293,334 | 146.6 | - | 1,286.4 |
| Utilities | 651030 | Waste and Disposal Services | - | 6,376 | 3,023 | 9,399 | 7.1 | 2.5 | 9.6 |
| Total | | | 8,795,775 | 4,288,456 | 464,054 | 13,548,285 | 183.3 | 661.4 | 52,342.8 |

Summary Order Book Analysis by FTSE ICB Business Sector - YTD

August 2020



| 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 | 2,995,521 | 2,267,829 | 106,704 | 5,370,054 | 246.7 | 127.7 | 16,608.6 |
| Technology | 101020 | Technology Hardware and Equipment | - | - | 39,477 | 39,477 | - | 41.5 | 41.5 |
| Telecommunications | 151010 | Telecommunications Equipment | - | 165,061 | 45,216 | 210,277 | 459.2 | 117.4 | 576.6 |
| Telecommunications | 151020 | Telecommunications Service Providers | 3,487,126 | 312,275 | - | 3,799,401 | 480.1 | - | 18,033.4 |
| Health Care | 201010 | Health Care Providers | 368,989 | 457,051 | 48,029 | 874,069 | 868.2 | 60.8 | 1,995.2 |
| Health Care | 201020 | Medical Equipment and Services | 1,356,223 | 377,082 | 2,404 | 1,735,709 | 242.4 | 67.2 | 8,065.9 |
| Health Care | 201030 | Pharmaceuticals, Biotechnology and Marijuana Producers | 10,018,037 | 642,892 | 232,103 | 10,893,032 | 935.6 | 345.5 | 85,573.7 |
| Financials | 301010 | Banks | 17,559,830 | 1,150,186 | 127,051 | 18,837,067 | 716.4 | 185.3 | 78,124.3 |
| Financials | 302010 | Finance and Credit Services | - | 681,810 | 165,387 | 847,197 | 251.0 | 179.8 | 1,430.7 |
| Financials | 302020 | Investment Banking and Brokerage Services | 5,196,966 | 3,966,936 | 129,844 | 9,293,746 | 651.9 | 219.9 | 29,313.4 |
| Financials | 302040 | Closed End Investments | 270,115 | 2,162,680 | 474,970 | 2,907,765 | 959.6 | 1,834.9 | 11,354.7 |
| Financials | 303010 | Life Insurance | 7,933,598 | 135,933 | 27,100 | 8,096,631 | 164.9 | 38.5 | 38,549.3 |
| Financials | 303020 | Non-life Insurance | 1,125,446 | 1,743,612 | 43,971 | 2,913,029 | 412.4 | 48.3 | 9,472.4 |
| Real Estate | 351010 | Real Estate Investment and Services | - | 658,528 | 135,260 | 793,788 | 508.6 | 212.4 | 1,721.0 |
| Real Estate | 351020 | Real Estate Investment Trusts | 3,346,445 | 4,094,820 | 413,066 | 7,854,331 | 632.9 | 635.4 | 23,814.1 |
| Consumer Discretionary | 401010 | Automobiles and Parts | - | 584,624 | 77,706 | 662,330 | 066.3 | 81.6 | 1,148.0 |
| Consumer Discretionary | 402010 | Consumer Services | 1,637,119 | 127,587 | 44,290 | 1,808,996 | 486.1 | 58.2 | 10,066.6 |
| Consumer Discretionary | 402020 | Household Goods and Home Construction | 5,467,319 | 2,375,852 | 34,241 | 7,877,412 | 237.8 | 41.5 | 29,328.3 |
| Consumer Discretionary | 402030 | Leisure Goods | - | 531,694 | 39,345 | 571,039 | 603.9 | 36.9 | 1,640.8 |
| Consumer Discretionary | 402040 | Personal Goods | 881,658 | 51,356 | 128,167 | 1,061,181 | 51.5 | 140.3 | 3,764.8 |
| Consumer Discretionary | 403010 | Media | 5,404,907 | 406,170 | 122,795 | 5,933,872 | 802.9 | 217.3 | 24,848.1 |
| Consumer Discretionary | 404010 | Retailers | 1,926,799 | 3,852,222 | 267,847 | 6,046,868 | 409.3 | 339.1 | 17,726.3 |
| Consumer Discretionary | 405010 | Travel and Leisure | 7,647,873 | 5,944,105 | 350,586 | 13,942,564 | 605.5 | 503.7 | 40,739.5 |
| Consumer Staples | 451010 | Beverages | 4,173,483 | 548,890 | 50,157 | 4,772,530 | 166.7 | 49.5 | 31,519.3 |
| Consumer Staples | 451020 | Food Producers | 941,864 | 1,142,690 | 107,389 | 2,191,943 | 185.1 | 131.9 | 7,237.4 |
| Consumer Staples | 451030 | Tobacco | 5,679,212 | - | - | 5,679,212 | - | - | 36,546.5 |
| Consumer Staples | 452010 | Personal Care, Drug and Grocery Stores | 8,077,173 | 417,374 | 10,191 | 8,504,738 | 110.6 | 14.1 | 52,287.3 |
| Industrials | 501010 | Construction and Materials | 1,455,746 | 835,027 | 358,821 | 2,649,594 | 622.5 | 520.6 | 11,057.3 |
| Industrials | 502010 | Aerospace and Defense | 3,907,695 | 1,335,695 | 57,278 | 5,300,668 | 129.0 | 100.5 | 18,843.8 |
| Industrials | 502020 | Electronic and Electrical Equipment | 1,080,293 | 1,797,493 | 41,054 | 2,918,840 | 358.9 | 48.3 | 9,268.0 |
| Industrials | 502030 | General Industrials | 3,480,381 | 85,597 | 1,761 | 3,567,739 | 128.8 | 3.7 | 11,054.6 |
| Industrials | 502040 | Industrial Engineering | 495,478 | 930,424 | 14,916 | 1,440,818 | 853.5 | 21.2 | 4,962.8 |
| Industrials | 502050 | Industrial Support Services | 3,876,334 | 4,598,266 | 261,922 | 8,736,522 | 386.0 | 249.5 | 29,115.6 |
| Industrials | 502060 | Industrial Transportation | 1,301,743 | 1,077,354 | 228,110 | 2,607,207 | 276.2 | 323.4 | 9,156.2 |
| Basic Materials | 551010 | Industrial Materials | 785,531 | 121,583 | 4,367 | 911,481 | 223.6 | 5.3 | 3,683.4 |
| Basic Materials | 551020 | Industrial Metals and Mining | 13,233,915 | 873,841 | 35,168 | 14,142,924 | 690.8 | 149.0 | 68,496.8 |
| Basic Materials | 551030 | Precious Metals and Mining | 1,536,117 | 1,062,537 | 51,996 | 2,650,650 | 674.3 | 154.4 | 8,177.1 |
| Basic Materials | 552010 | Chemicals | 1,264,836 | 664,989 | 30,860 | 1,960,685 | 495.7 | 37.9 | 6,635.4 |
| Energy | 601010 | Oil, Gas and Coal | 15,292,729 | 1,525,436 | 396,298 | 17,214,463 | 500.0 | 669.2 | 85,577.8 |
| Utilities | 651010 | Electricity | 1,934,450 | 234,026 | - | 2,168,476 | 419.1 | - | 11,701.7 |
| Utilities | 651020 | Gas, Water and Multi-utilities | 3,953,628 | 355,437 | - | 4,309,065 | 190.4 | - | 20,392.1 |
| Utilities | 651030 | Waste and Disposal Services | - | 43,807 | 58,366 | 102,173 | 64.0 | 88.1 | 152.1 |

| | | | | | | | |
|--------------|--------------------|-------------------|------------------|--------------------|--------------|----------------|------------------|
| Total | 149,094,579 | 50,340,771 | 4,764,213 | 204,199,563 | 168.6 | 8,100.0 | 879,802.5 |
|--------------|--------------------|-------------------|------------------|--------------------|--------------|----------------|------------------|