

Russell/Nomura Japan Equity Indexes

Performance summary—January 2011

NOMURA

Nomura Securities Co Ltd, Tokyo
Quantitative Research Center

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Japanese full report:

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Russell/Nomura Japan Equity Indexes performance summary: total returns (including dividends, as of end-January 2011)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,399	100.00	289.31	1.25	12.17	8.27	3.29	1.25
Value	1,080	51.18	649.29	0.99	12.29	7.66	2.42	0.99
Growth	589	48.82	115.46	1.52	12.03	8.84	4.09	1.52
Large	300	84.43	282.42	1.04	11.48	8.32	2.65	1.04
Large Value	190	40.28	624.93	0.68	11.12	7.51	1.13	0.68
Large Growth	199	44.15	121.55	1.36	11.79	9.00	3.95	1.36
Top	60	50.91	235.19	1.08	11.76	9.60	2.57	1.08
Top Value	38	23.75	566.19	0.51	11.23	7.84	-1.15	0.51
Top Growth	45	27.16	107.43	1.58	12.23	11.08	5.76	1.58
Mid	240	33.52	378.33	0.98	11.08	6.55	2.74	0.98
Mid Value	152	16.53	655.65	0.93	11.01	7.09	4.30	0.93
Mid Growth	154	16.99	165.44	1.02	11.09	6.03	1.35	1.02
Mid-Small	1,339	49.09	364.83	1.43	12.59	6.97	4.01	1.43
Mid-Small Value	1,042	27.44	666.58	1.41	13.22	7.52	5.61	1.41
Mid-Small Growth	544	21.65	144.95	1.46	11.77	6.25	2.15	1.46
Small	1,099	15.57	331.03	2.42	16.10	7.52	6.88	2.42
Small Value	890	10.91	646.82	2.15	16.94	7.92	7.63	2.15
Small Growth	390	4.67	110.88	3.08	14.23	6.60	5.20	3.08
Small Core	350	10.18	108.58	2.15	14.81	7.29	6.13	2.15
Small Core Value	273	6.77	163.86	1.55	15.28	7.26	5.96	1.55
Small Core Growth	157	3.40	39.41	3.36	13.88	7.37	6.46	3.36
Micro	749	5.39	123.85	2.95	18.69	7.87	8.32	2.95
Micro Value	617	4.13	163.83	3.14	19.88	8.92	10.59	3.14
Micro Growth	233	1.26	47.05	2.34	15.14	4.73	2.14	2.34
Prime	1,000	98.09	813.99	1.19	12.02	8.29	3.17	1.19
Prime Value	748	49.70	1,070.19	0.88	12.01	7.59	2.12	0.88
Prime Growth	478	48.39	580.04	1.51	12.01	8.92	4.13	1.51

Note: * Returns are not annualized.

Source: Nomura

What are the Russell/Nomura Japan Equity Indexes?

The Russell/Nomura Japan Equity Indexes are Japanese equity indexes developed jointly by US-based Russell Investments and the Quantitative Research Center, Nomura Securities Co., Ltd.

Russell/Nomura Japan Equity Indexes have the following characteristics:

- They represent the entire Japanese equity market in that component stocks are selected from among all listed stocks.
- They reflect the stocks that are actually available for investment, as stable shareholdings are excluded from market capitalization figures.
- There are sub-indexes for different sizes of company based on market capitalization.
- There are sub-indexes for growth and value stocks. Subindexes for growth and value stocks are based on P/B ratios adjusted for unrealized gains/losses on marketable securities and unrecognized retirement benefit obligations.
- The Prime Index consists of the top 1,000 stocks in the Total Market Index by market cap excluding stable shareholdings.
- Clear definitions mean that there is no arbitrariness in stock-selection methods.
- The composition of each index is reviewed once a year.

About Russell Investments

Founded in 1936, Russell Investments is a global financial services firm that serves institutional investors, financial advisers, and individuals in more than 40 countries. Over the course of its history, Russell's innovations have come to define many of the practices that are standard in the investment world today and have earned the company a reputation for excellence and leadership.

Through a unique combination of wide-ranging and interlinked businesses, Russell delivers financial products, services, and advice. Russell began its strategic pension fund consulting business in 1969 and today is utilized by many well-known worldwide institutions for investment advice. The firm has US\$155bn in assets under management (as of 31 December 2010) in its mutual funds, retirement products, and institutional funds, and is recognized for its depth of research and quality of manager selection. Russell offers a comprehensive range of implementation services that help institutional clients maximize their assets. The Russell Indexes calculate over 50,000 benchmarks daily covering 70 countries and more than 10,000 securities.

Russell is headquartered in Seattle, Washington, USA, with offices in Amsterdam, Auckland, Chicago, Johannesburg, London, Melbourne, New York, Paris, San Francisco, Seoul, Singapore, Sydney, Tokyo, and Toronto. For more information about how Russell helps to improve financial security for people, visit <http://www.russell.com>.

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1. Russell/Nomura Japan Equity Indexes performance summary: price returns (excluding dividends, as of end-January 2011)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,399	100.00	204.24	1.24	12.06	7.25	1.32	1.24
Value	1,080	51.18	441.82	0.98	12.25	6.56	0.30	0.98
Growth	589	48.82	84.57	1.51	11.85	7.88	2.26	1.51
Large	300	84.43	199.24	1.03	11.38	7.28	0.70	1.03
Large Value	190	40.28	425.63	0.68	11.10	6.39	-0.97	0.68
Large Growth	199	44.15	88.64	1.35	11.61	8.03	2.11	1.35
Top	60	50.91	163.96	1.07	11.64	8.42	0.41	1.07
Top Value	38	23.75	384.58	0.51	11.22	6.61	-3.37	0.51
Top Growth	45	27.16	76.54	1.56	12.02	9.94	3.65	1.56
Mid	240	33.52	270.39	0.97	10.99	5.71	1.07	0.97
Mid Value	152	16.53	448.75	0.92	10.96	6.13	2.40	0.92
Mid Growth	154	16.99	124.42	1.02	10.96	5.29	-0.13	1.02
Mid-Small	1,339	49.09	259.61	1.42	12.49	6.11	2.24	1.42
Mid-Small Value	1,042	27.44	454.82	1.40	13.16	6.55	3.60	1.40
Mid-Small Growth	544	21.65	109.00	1.45	11.63	5.50	0.63	1.45
Small	1,099	15.57	232.75	2.41	15.98	6.60	4.84	2.41
Small Value	890	10.91	438.28	2.14	16.84	6.94	5.43	2.14
Small Growth	390	4.67	83.32	3.07	14.05	5.81	3.48	3.07
Small Core	350	10.18	93.87	2.14	14.70	6.37	4.12	2.14
Small Core Value	273	6.77	139.86	1.55	15.20	6.30	3.85	1.55
Small Core Growth	157	3.40	35.13	3.35	13.70	6.52	4.67	3.35
Micro	749	5.39	105.76	2.94	18.55	6.96	6.20	2.94
Micro Value	617	4.13	137.93	3.12	19.76	7.92	8.25	3.12
Micro Growth	233	1.26	42.07	2.32	14.96	4.08	0.60	2.32
Prime	1,000	98.09	688.26	1.18	11.91	7.27	1.21	1.18
Prime Value	748	49.70	889.72	0.87	11.98	6.50	0.02	0.87
Prime Growth	478	48.39	498.32	1.50	11.83	7.96	2.29	1.50

Note: * Returns are not annualized.

Source: Nomura

2. Russell/Nomura Japan Equity Indexes performance summary: total returns (including dividends, as of end-January 2011)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,399	100.00	289.31	1.25	12.17	8.27	3.29	1.25
Value	1,080	51.18	649.29	0.99	12.29	7.66	2.42	0.99
Growth	589	48.82	115.46	1.52	12.03	8.84	4.09	1.52
Large	300	84.43	282.42	1.04	11.48	8.32	2.65	1.04
Large Value	190	40.28	624.93	0.68	11.12	7.51	1.13	0.68
Large Growth	199	44.15	121.55	1.36	11.79	9.00	3.95	1.36
Top	60	50.91	235.19	1.08	11.76	9.60	2.57	1.08
Top Value	38	23.75	566.19	0.51	11.23	7.84	-1.15	0.51
Top Growth	45	27.16	107.43	1.58	12.23	11.08	5.76	1.58
Mid	240	33.52	378.33	0.98	11.08	6.55	2.74	0.98
Mid Value	152	16.53	655.65	0.93	11.01	7.09	4.30	0.93
Mid Growth	154	16.99	165.44	1.02	11.09	6.03	1.35	1.02
Mid-Small	1,339	49.09	364.83	1.43	12.59	6.97	4.01	1.43
Mid-Small Value	1,042	27.44	666.58	1.41	13.22	7.52	5.61	1.41
Mid-Small Growth	544	21.65	144.95	1.46	11.77	6.25	2.15	1.46
Small	1,099	15.57	331.03	2.42	16.10	7.52	6.88	2.42
Small Value	890	10.91	646.82	2.15	16.94	7.92	7.63	2.15
Small Growth	390	4.67	110.88	3.08	14.23	6.60	5.20	3.08
Small Core	350	10.18	108.58	2.15	14.81	7.29	6.13	2.15
Small Core Value	273	6.77	163.86	1.55	15.28	7.26	5.96	1.55
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Prime	1,000	98.09	813.99	1.19	12.02	8.29	3.17	1.19
Prime Value	748	49.70	1,070.19	0.88	12.01	7.59	2.12	0.88
Prime Growth	478	48.39	580.04	1.51	12.01	8.92	4.13	1.51

Note: * Returns are not annualized.

Source: Nomura

3. Russell/Nomura index data by industrial sector: number of stocks and weighting (as of end-January 2011)

	Index	Total Market		Value		Growth		Small		Prime	
		No. of stocks	Weight (%)	No. of stocks	Weight (%)	No. of stocks	Weight (%)	No. of stocks	Weight (%)	No. of stocks	Weight (%)
	Overall	1,399	100.00	1,080	100.00	589	100.00	1,099	100.00	1,000	100.00
1	Fishery, agriculture & forestry	5	0.09	3	0.06	4	0.12	5	0.58	5	0.09
2	Mining	6	0.40	6	0.77	1	0.01	5	0.49	4	0.40
3	Construction	62	1.91	57	2.75	10	1.03	54	4.76	44	1.86
4	Foods	62	2.88	55	2.62	29	3.15	51	5.00	44	2.85
5	Textiles & apparel	25	0.86	23	0.91	8	0.80	22	2.02	19	0.85
6	Pulp & paper	11	0.35	11	0.67	1	0.01	9	0.88	8	0.34
7	Chemicals	110	6.18	87	5.82	49	6.57	84	8.17	76	6.13
8	Pharmaceuticals	37	4.21	17	1.01	25	7.55	24	2.56	28	4.25
9	Oil & coal products	8	0.90	7	1.50	2	0.27	4	0.46	6	0.91
10	Rubber products	10	0.64	10	0.99	3	0.28	8	0.77	9	0.65
11	Glass & ceramics products	22	1.24	19	0.64	9	1.88	16	1.52	16	1.24
12	Iron & steel	29	2.02	27	2.34	9	1.69	25	3.16	21	2.03
13	Nonferrous metals	20	1.36	13	1.34	9	1.38	13	1.48	18	1.37
14	Metal products	22	0.68	20	0.95	5	0.40	18	1.41	17	0.67
15	Machinery	99	5.01	78	3.36	46	6.73	79	6.97	67	4.94
16	Electric appliances	138	15.82	92	8.88	76	23.11	98	8.79	103	15.94
17	Transportation equipment	64	9.76	52	9.43	33	10.11	47	4.73	47	9.86
18	Precision instruments	21	1.37	10	0.28	15	2.52	15	1.03	16	1.38
19	Other products	35	2.07	28	1.65	14	2.50	29	2.14	24	2.06
20	Electric power & gas	18	4.74	16	7.72	7	1.61	5	0.40	16	4.83
21	Land transportation	33	3.58	21	3.43	20	3.73	17	1.81	25	3.60
22	Marine transportation	7	0.53	6	1.00	2	0.04	4	0.21	6	0.53
23	Air transportation	2	0.30	0	0.00	2	0.61	1	0.08	2	0.30
24	Warehousing & harbor transportation services	13	0.23	13	0.43	3	0.01	11	0.64	7	0.20
25	Information & communication	79	5.85	53	5.94	45	5.75	65	5.55	54	5.85
26	Wholesale trade	101	5.32	94	4.68	20	5.99	91	6.44	54	5.18
27	Retail trade	127	3.61	78	4.25	70	2.93	113	8.38	83	3.48
28	Banks	89	8.95	88	17.29	3	0.19	68	9.15	80	9.08
29	Securities & commodity futures	18	1.46	16	2.74	5	0.11	15	1.50	14	1.47
30	Insurance	7	2.46	5	3.36	4	1.52	1	0.06	7	2.51
31	Other financing business	17	0.86	16	1.57	2	0.12	14	1.97	16	0.87
32	Real estate	38	2.34	25	0.70	18	4.06	32	2.52	24	2.32
33	Services	64	2.04	34	0.89	40	3.25	56	4.39	40	1.97

Source: Nomura

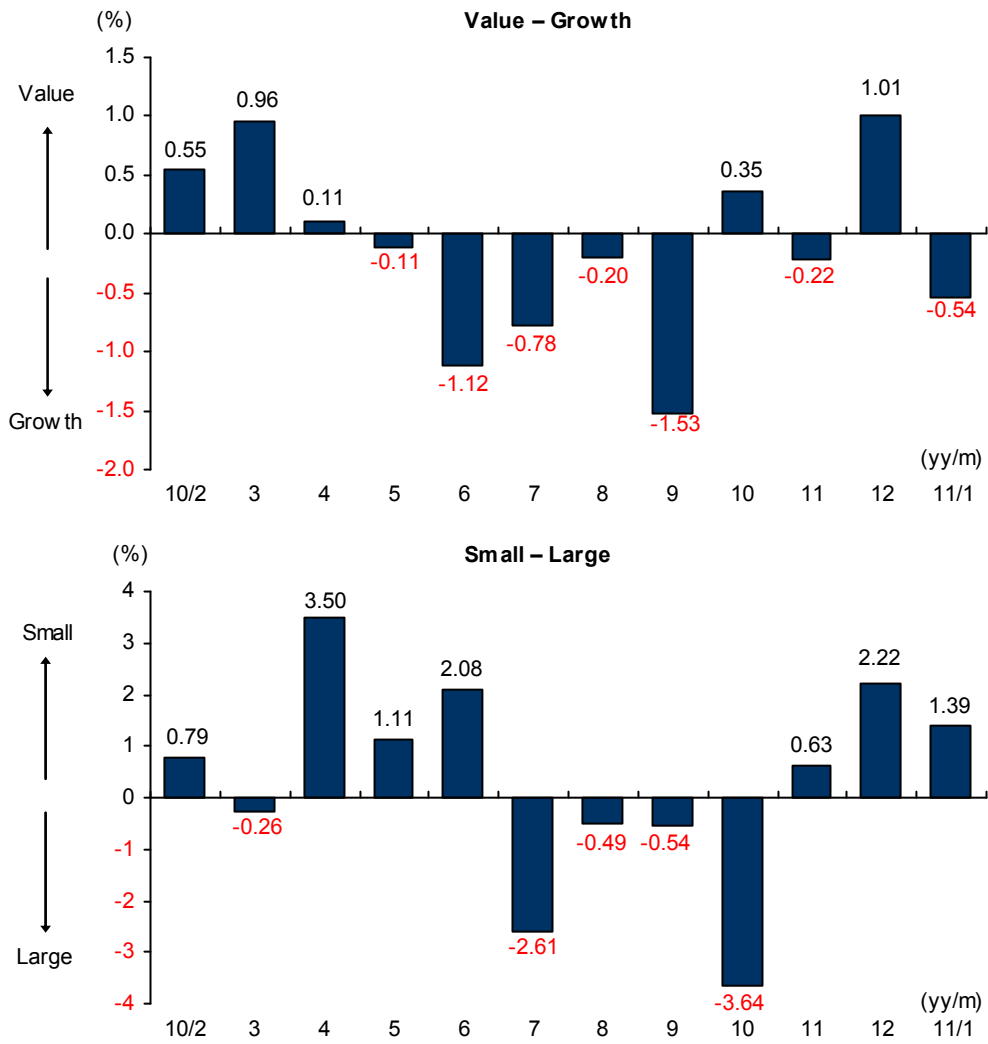
4. Russell/Nomura index performance by industrial sector: monthly returns* (as of end-January 2011) (%)

	Index	Total Market		Value		Growth		Small		Prime	
		ex dividends	incl dividends	ex dividends	incl dividends	ex dividends	incl dividends	ex dividends	incl dividends	ex dividends	incl dividends
	Overall	1.24	1.25	0.98	0.99	1.51	1.52	2.41	2.42	1.18	1.19
1	Fishery, agriculture & forestry	4.08	4.08	7.31	7.31	2.44	2.44	4.08	4.08	4.08	4.08
2	Mining	9.83	9.83	9.77	9.77	14.96	14.96	6.62	6.62	9.84	9.84
3	Construction	2.45	2.55	1.24	1.37	6.00	6.00	1.74	1.74	2.36	2.47
4	Foods	0.78	0.79	1.27	1.29	0.35	0.35	1.07	1.09	0.76	0.76
5	Textiles & apparel	7.17	7.19	3.96	3.99	11.31	11.31	0.49	0.53	7.30	7.32
6	Pulp & paper	-0.93	-0.93	-0.90	-0.90	-4.41	-4.41	-0.16	-0.16	-1.05	-1.05
7	Chemicals	2.53	2.53	3.30	3.30	1.83	1.84	3.52	3.53	2.46	2.46
8	Pharmaceuticals	-0.41	-0.41	1.88	1.88	-0.73	-0.73	0.98	0.98	-0.43	-0.43
9	Oil & coal products	0.64	0.64	0.23	0.23	3.12	3.12	-0.66	-0.66	0.57	0.57
10	Rubber products	0.88	0.88	0.90	0.90	0.80	0.80	1.86	1.86	0.76	0.76
11	Glass & ceramics products	3.87	3.87	0.59	0.59	5.09	5.09	0.30	0.30	3.81	3.81
12	Iron & steel	-3.58	-3.58	-3.13	-3.13	-4.23	-4.23	0.36	0.36	-3.71	-3.71
13	Nonferrous metals	1.95	1.95	3.04	3.04	0.86	0.86	8.45	8.45	1.91	1.91
14	Metal products	2.39	2.39	1.18	1.18	5.56	5.56	3.38	3.38	2.18	2.18
15	Machinery	3.36	3.36	4.62	4.62	2.72	2.72	5.27	5.27	3.28	3.28
16	Electric appliances	0.12	0.15	-0.88	-0.88	0.53	0.58	3.28	3.28	0.07	0.11
17	Transportation equipment	6.07	6.07	5.52	5.52	6.61	6.61	4.06	4.06	6.04	6.04
18	Precision instruments	-0.65	-0.65	-2.70	-2.70	-0.41	-0.41	-2.72	-2.72	-0.69	-0.69
19	Other products	-3.37	-3.35	0.46	0.46	-5.85	-5.82	-1.10	-1.00	-3.50	-3.49
20	Electric power & gas	1.00	1.00	1.10	1.10	0.50	0.50	-1.40	-1.40	1.00	1.00
21	Land transportation	1.15	1.15	1.98	1.98	0.36	0.36	-0.31	-0.31	1.12	1.12
22	Marine transportation	-2.07	-2.07	-2.01	-2.01	-3.94	-3.94	-0.88	-0.88	-2.13	-2.13
23	Air transportation	-0.24	-0.24	-	-	-0.24	-0.24	11.14	11.14	-0.24	-0.24
24	Warehousing & harbor transportation services	1.62	1.62	1.66	1.66	0.45	0.45	2.33	2.33	0.75	0.75
25	Information & communication	1.06	1.06	1.19	1.19	0.92	0.92	1.79	1.79	1.00	1.00
26	Wholesale trade	3.71	3.72	2.29	2.30	4.91	4.91	3.01	3.03	3.69	3.69
27	Retail trade	-0.36	-0.36	-0.43	-0.43	-0.25	-0.25	2.06	2.07	-0.48	-0.48
28	Banks	-0.68	-0.68	-0.70	-0.70	1.09	1.09	3.50	3.50	-0.72	-0.72
29	Securities & commodity futures	-3.90	-3.90	-3.88	-3.88	-4.33	-4.33	-4.26	-4.26	-3.98	-3.98
30	Insurance	-2.31	-2.31	-2.27	-2.27	-2.42	-2.42	0.90	0.90	-2.31	-2.31
31	Other financing business	4.90	4.90	5.05	5.05	2.76	2.76	10.23	10.23	4.86	4.86
32	Real estate	2.38	2.40	0.94	1.01	2.65	2.65	0.97	1.05	2.45	2.45
33	Services	0.53	0.53	-2.00	-2.00	1.28	1.28	-0.10	-0.10	0.37	0.37

Note: *Returns are not annualized.

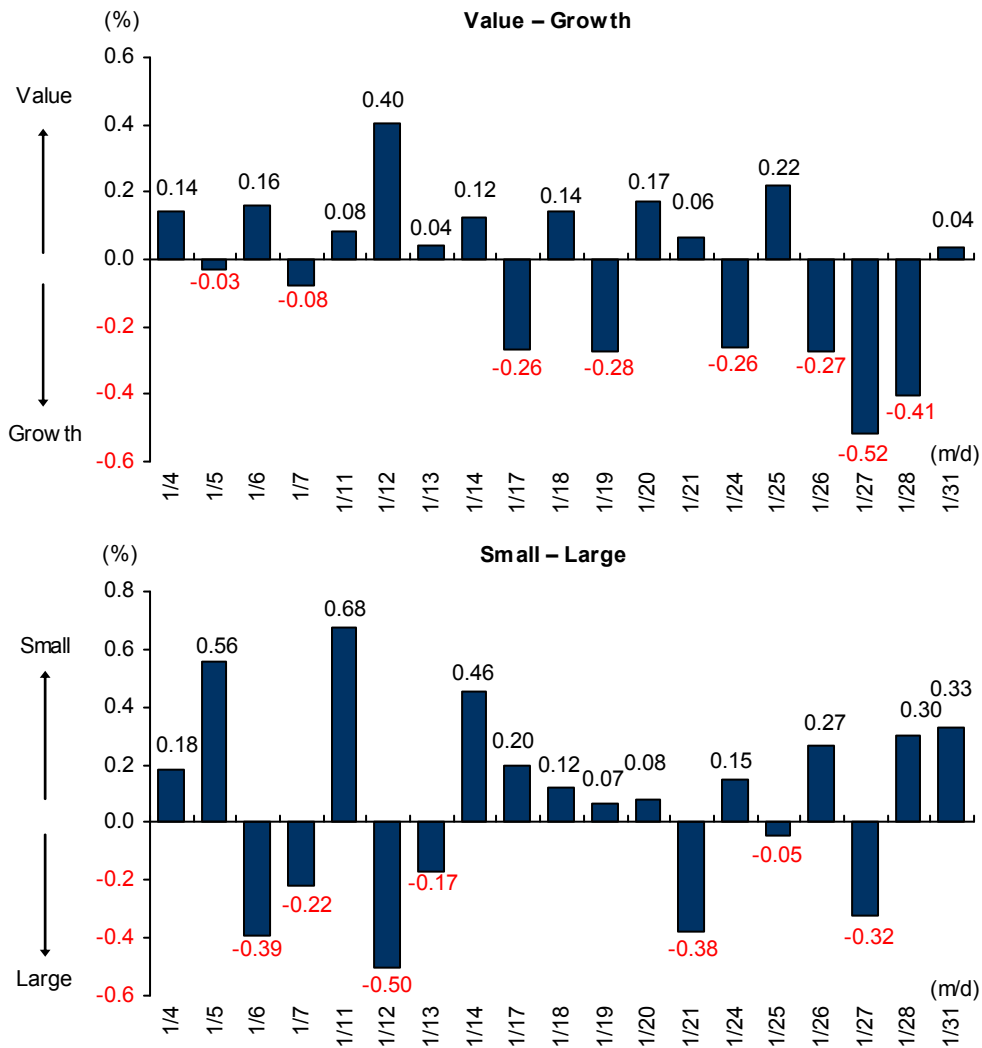
Source: Nomura

5. Monthly performance: style—total returns



Note: Value - Growth is the difference between Value and Growth returns. Small - Large is the difference between Small and Large returns. Returns are not annualized.
Source: Nomura

6. Daily performance: style—total returns



Note: Value - Growth is the difference between Value and Growth returns. Small - Large is the difference between Small and Large returns. Returns are not annualized.

Source: Nomura

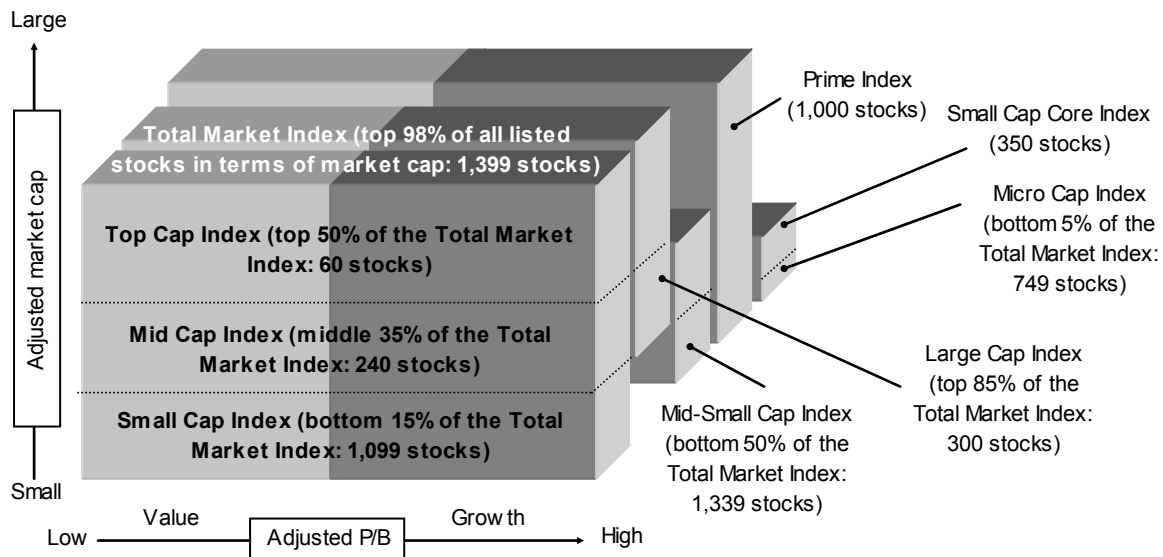
7. Russell/Nomura Japan Equity Indexes: key indicators (as of end-January 2011)

Index	P/E x	P/B x	Dividend yield %	ROE %	Rec profit growth %
Total Market	15.75	1.09	2.03	7.12	50.60
Value	15.43	0.85	2.13	5.61	51.30
Growth	16.10	1.57	1.93	10.10	49.78
Large	15.52	1.15	2.06	7.62	51.65
Large Value	14.96	0.89	2.17	6.10	52.97
Large Growth	16.07	1.56	1.96	10.07	50.27
Top	14.50	1.17	2.21	8.29	51.36
Top Value	14.22	0.93	2.26	6.66	49.68
Top Growth	14.76	1.51	2.17	10.65	53.05
Mid	17.37	1.13	1.83	6.64	52.11
Mid Value	16.16	0.85	2.04	5.36	57.80
Mid Growth	18.73	1.65	1.62	9.08	45.66
Mid-Small	17.29	1.03	1.84	6.07	49.82
Mid-Small Value	16.65	0.79	2.01	4.84	52.72
Mid-Small Growth	18.16	1.64	1.62	9.35	45.63
Small	17.11	0.86	1.86	5.13	45.20
Small Value	17.46	0.72	1.96	4.17	45.05
Small Growth	16.35	1.62	1.62	10.33	45.56
Small Core	18.27	0.91	1.83	5.08	34.92
Small Core Value	19.25	0.75	1.91	3.95	28.34
Small Core Growth	16.59	1.59	1.68	9.94	49.63
Micro	15.28	0.78	1.90	5.22	65.69
Micro Value	15.15	0.67	2.04	4.49	76.04
Micro Growth	15.73	1.73	1.46	11.51	35.82
Prime	15.79	1.10	2.03	7.17	49.34
Prime Value	15.51	0.86	2.13	5.64	48.63
Prime Growth	16.09	1.56	1.93	10.09	50.18

Note: All financial data are based on current-FY forecasts (with preference given to consolidated figures).

Source: Nomura

8. Russell/Nomura Japan Equity Indexes



Note: No. of stocks in each index is as of 31 January 2011.
 Source: Nomura

All the indexes (Total Market, the capitalization indexes, Value, Growth, and Prime) also have indexes based on the 33 industrial sectors. Divisions based on market cap exclude the value of stable shareholdings. Value and Growth indexes are defined in terms of P/B ratios adjusted for unrealized gains/losses.

For composition rules and other information please refer to *Russell/Nomura Japan Equity Indexes*.

9. Russell/Nomura Japan Equity Indexes performance summary: price returns (excluding dividends), US dollar basis (as of end-January 2011)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,399	100.00	597.24	0.59	10.19	12.91	11.38	0.59
Value	1,080	51.18	1,291.97	0.33	10.38	12.18	10.27	0.33
Growth	589	48.82	247.30	0.86	9.98	13.57	12.42	0.86
Large	300	84.43	582.60	0.37	9.52	12.94	10.70	0.37
Large Value	190	40.28	1,244.61	0.02	9.25	12.00	8.87	0.02
Large Growth	199	44.15	259.19	0.70	9.75	13.73	12.25	0.70
Top	60	50.91	479.46	0.41	9.78	14.14	10.39	0.41
Top Value	38	23.75	1,124.59	-0.14	9.37	12.23	6.23	-0.14
Top Growth	45	27.16	223.81	0.90	10.15	15.74	13.95	0.90
Mid	240	33.52	790.68	0.32	9.15	11.29	11.11	0.32
Mid Value	152	16.53	1,312.23	0.26	9.12	11.72	12.57	0.26
Mid Growth	154	16.99	363.81	0.37	9.11	10.84	9.79	0.37
Mid-Small	1,339	49.09	759.15	0.77	10.62	11.70	12.39	0.77
Mid-Small Value	1,042	27.44	1,329.98	0.74	11.28	12.16	13.89	0.74
Mid-Small Growth	544	21.65	318.74	0.80	9.77	11.06	10.62	0.80
Small	1,099	15.57	680.59	1.75	14.05	12.22	15.25	1.75
Small Value	890	10.91	1,281.60	1.48	14.90	12.58	15.91	1.48
Small Growth	390	4.67	243.64	2.40	12.15	11.39	13.76	2.40
Small Core	350	10.18	116.80	1.48	12.79	11.98	14.47	1.48
Small Core Value	273	6.77	174.01	0.89	13.28	11.91	14.17	0.89
Small Core Growth	157	3.40	43.71	2.68	11.80	12.14	15.07	2.68
Micro	749	5.39	131.59	2.27	16.58	12.60	16.75	2.27
Micro Value	617	4.13	171.62	2.46	17.76	13.61	19.00	2.46
Micro Growth	233	1.26	52.34	1.66	13.05	9.57	10.59	1.66
Prime	1,000	98.09	972.95	0.53	10.05	12.93	11.26	0.53
Prime Value	748	49.70	1,257.75	0.22	10.12	12.11	9.96	0.22
Prime Growth	478	48.39	704.45	0.85	9.96	13.66	12.46	0.85

Note: * Returns are not annualized.

Source: Nomura

10. Russell/Nomura Japan Equity Indexes performance summary: total returns (including dividends), US dollar basis (as of end-January 2011)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,399	100.00	846.00	0.60	10.30	13.98	13.55	0.60
Value	1,080	51.18	1,898.65	0.34	10.42	13.33	12.59	0.34
Growth	589	48.82	337.63	0.87	10.16	14.57	14.43	0.87
Large	300	84.43	825.86	0.38	9.63	14.03	12.85	0.38
Large Value	190	40.28	1,827.42	0.03	9.27	13.17	11.17	0.03
Large Growth	199	44.15	355.42	0.71	9.93	14.75	14.28	0.71
Top	60	50.91	687.74	0.42	9.90	15.38	12.76	0.42
Top Value	38	23.75	1,655.66	-0.14	9.38	13.52	8.68	-0.14
Top Growth	45	27.16	314.15	0.92	10.36	16.93	16.26	0.92
Mid	240	33.52	1,106.32	0.32	9.23	12.17	12.95	0.32
Mid Value	152	16.53	1,917.24	0.28	9.16	12.74	14.66	0.28
Mid Growth	154	16.99	483.76	0.37	9.24	11.62	11.42	0.37
Mid-Small	1,339	49.09	1,066.82	0.77	10.72	12.61	14.34	0.77
Mid-Small Value	1,042	27.44	1,949.19	0.75	11.34	13.19	16.10	0.75
Mid-Small Growth	544	21.65	423.86	0.80	9.91	11.85	12.29	0.80
Small	1,099	15.57	967.98	1.76	14.17	13.19	17.50	1.76
Small Value	890	10.91	1,891.41	1.49	14.99	13.61	18.32	1.49
Small Growth	390	4.67	324.23	2.41	12.33	12.22	15.65	2.41
Small Core	350	10.18	135.09	1.49	12.90	12.95	16.67	1.49
Small Core Value	273	6.77	203.88	0.89	13.36	12.92	16.49	0.89
Small Core Growth	157	3.40	49.04	2.69	11.99	13.03	17.03	2.69
Micro	749	5.39	154.10	2.29	16.71	13.56	19.08	2.29
Micro Value	617	4.13	203.84	2.48	17.89	14.67	21.58	2.48
Micro Growth	233	1.26	58.54	1.68	13.23	10.25	12.29	1.68
Prime	1,000	98.09	1,150.68	0.54	10.15	14.00	13.42	0.54
Prime Value	748	49.70	1,512.86	0.23	10.15	13.27	12.27	0.23
Prime Growth	478	48.39	819.97	0.86	10.14	14.67	14.48	0.86

Note: * Returns are not annualized.

Source: Nomura

Data publication services

Data for the Russell/Nomura Japan Equity Indexes can be obtained via the following channels.

Index values are published in the following media:

- Bloomberg (RNJI)
- Jiji (SQ21, SQ22, SQ23, SQ24)
- QUICK (NRIJ500–503, 510–517)
- Reuters (FRCNRI01, FRCNRI02, FRCNRI03, FRCNRI04)
- Our website (<http://qr.nomura.co.jp/jp/frcnri/index.html>)

Daily index values for the Russell/Nomura Prime Index are published in the following media:

- Bloomberg (RNPJ <INDEX>)
- Jiji (RT14 or RNPJ/2)
- QUICK (140)
- Reuters (.JRN)
- Our website (<http://qr.nomura.co.jp/jp/frcnri/index.html>)

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- Bloomberg (RNSCC <INDEX>)
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- Reuters (.JRNCS)

More detailed data

More detailed data on index values and individual stock information can be obtained through Nomura Research Institute services Aurora, e-Aurora, and IDS.

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Rule book:

Russell/Nomura Japan equity index rule book

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