

April 3, 2012

Performance summary: March 2012



Fig. 1: Russell/Nomura Japan Equity Indexes performance summary

Total returns (including dividends, as of end-March 2012)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,395	100.00	280.94	3.29	18.20	13.44	0.57	18.20
Value	1,040	49.20	627.77	2.54	20.20	13.29	0.96	20.20
Growth	718	50.80	112.78	4.02	16.33	13.75	0.31	16.33
Large	349	86.27	269.64	3.06	18.46	13.87	-0.62	18.46
Large Value	211	40.05	586.67	2.18	20.74	13.57	-0.88	20.74
Large Growth	245	46.23	117.85	3.84	16.56	14.18	-0.36	16.56
Top	60	49.81	222.76	2.73	20.68	17.20	-0.76	20.68
Top Value	38	23.86	528.61	1.30	23.65	17.55	-0.26	23.65
Top Growth	44	25.95	102.80	4.09	18.06	16.66	-1.39	18.06
Mid	289	36.46	366.16	3.50	15.55	9.45	-0.25	15.55
Mid Value	173	16.18	619.25	3.49	16.66	8.25	-1.91	16.66
Mid Growth	201	20.28	164.13	3.51	14.69	10.76	1.49	14.69
Mid-Small	1,335	50.19	363.26	3.84	15.84	9.94	1.92	15.84
Mid-Small Value	1,002	25.34	661.26	3.74	17.11	9.69	1.62	17.11
Mid-Small Growth	674	24.85	145.43	3.94	14.57	10.59	2.59	14.57
Small	1,046	13.73	350.27	4.74	16.61	11.16	6.73	16.61
Small Value	829	9.16	689.99	4.17	17.92	11.94	7.04	17.92
Small Growth	473	4.57	115.65	5.89	14.06	9.86	6.48	14.06
Small Core	349	8.78	114.43	4.97	15.66	10.73	6.85	15.66
Small Core Value	276	5.68	172.76	4.18	16.74	11.12	6.92	16.74
Small Core Growth	184	3.10	41.58	6.45	13.72	10.17	6.87	13.72
Micro	697	4.95	131.92	4.33	18.33	11.85	6.39	18.33
Micro Value	553	3.48	178.18	4.17	19.89	13.30	7.26	19.89
Micro Growth	289	1.47	47.51	4.72	14.78	8.90	5.29	14.78
Prime	996	97.96	788.63	3.26	18.18	13.42	0.44	18.18
Prime Value	726	47.76	1,030.21	2.49	20.17	13.19	0.73	20.17
Prime Growth	558	50.20	566.30	4.01	16.34	13.79	0.27	16.34

Note: * Returns are not annualized.

Source: Nomura

Research analysts

Equity Quantitative Strategy

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See Appendix A-1 for analyst certification, important disclosures and the status of non-US analysts.

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. Sub-indexes 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

Russell Investments is an independent, global financial services firm that provides strategic advice, investment solutions, implementation services and global performance benchmarks that are customized to meet the unique needs of institutional investors, financial advisors and individuals.

Russell has pioneered innovations that have come to define many practices that are standard in the investment world today, and has four decades of experience researching and selecting money managers globally.

Founded in 1936, Russell is headquartered in Seattle, Washington, USA and has offices in Amsterdam, Auckland, Chicago, London, Melbourne, Milan, 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 www.russell.com.

Fig. 2: Russell/Nomura Japan Equity Indexes performance summary

Price returns (excluding dividends, as of end-March 2012)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,395	100.00	191.60	2.20	16.90	12.07	-1.71	16.90
Value	1,040	49.20	411.66	1.32	18.70	11.83	-1.43	18.70
Growth	718	50.80	80.01	3.08	15.20	12.46	-1.87	15.20
Large	349	86.27	183.66	1.97	17.15	12.50	-2.92	17.15
Large Value	211	40.05	384.68	0.93	19.21	12.11	-3.29	19.21
Large Growth	245	46.23	83.20	2.89	15.42	12.90	-2.56	15.42
Top	60	49.81	149.43	1.57	19.25	15.70	-3.29	19.25
Top Value	38	23.86	344.32	-0.01	22.00	15.95	-2.92	22.00
Top Growth	44	25.95	70.68	3.07	16.84	15.25	-3.80	16.84
Mid	289	36.46	253.92	2.53	14.39	8.26	-2.24	14.39
Mid Value	173	16.18	410.24	2.36	15.31	6.97	-3.97	15.31
Mid Growth	201	20.28	120.04	2.66	13.67	9.64	-0.42	13.67
Mid-Small	1,335	50.19	250.70	2.84	14.64	8.70	-0.13	14.64
Mid-Small Value	1,002	25.34	436.53	2.60	15.75	8.36	-0.54	15.75
Mid-Small Growth	674	24.85	106.36	3.08	13.54	9.43	0.66	13.54
Small	1,046	13.73	238.54	3.68	15.32	9.77	4.50	15.32
Small Value	829	9.16	452.03	3.04	16.53	10.49	4.73	16.53
Small Growth	473	4.57	84.53	5.00	12.98	8.58	4.46	12.98
Small Core	349	8.78	95.87	3.91	14.38	9.35	4.65	14.38
Small Core Value	276	5.68	142.67	3.05	15.39	9.73	4.68	15.39
Small Core Growth	184	3.10	36.01	5.50	12.58	8.81	4.75	12.58
Micro	697	4.95	109.03	3.29	17.03	10.45	4.13	17.03
Micro Value	553	3.48	144.85	3.01	18.43	11.77	4.81	18.43
Micro Growth	289	1.47	41.40	3.96	13.82	7.76	3.48	13.82
Prime	996	97.96	644.17	2.18	16.87	12.05	-1.84	16.87
Prime Value	726	47.76	825.35	1.27	18.67	11.73	-1.65	18.67
Prime Growth	558	50.20	471.19	3.07	15.21	12.50	-1.92	15.21

Note: * Returns are not annualized.

Source: Nomura

Fig. 3: Russell/Nomura Japan Equity Indexes performance summary

Total returns (including dividends, as of end-March 2012)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,395	100.00	280.94	3.29	18.20	13.44	0.57	18.20
Value	1,040	49.20	627.77	2.54	20.20	13.29	0.96	20.20
Growth	718	50.80	112.78	4.02	16.33	13.75	0.31	16.33
Large	349	86.27	269.64	3.06	18.46	13.87	-0.62	18.46
Large Value	211	40.05	586.67	2.18	20.74	13.57	-0.88	20.74
Large Growth	245	46.23	117.85	3.84	16.56	14.18	-0.36	16.56
Top	60	49.81	222.76	2.73	20.68	17.20	-0.76	20.68
Top Value	38	23.86	528.61	1.30	23.65	17.55	-0.26	23.65
Top Growth	44	25.95	102.80	4.09	18.06	16.66	-1.39	18.06
Mid	289	36.46	366.16	3.50	15.55	9.45	-0.25	15.55
Mid Value	173	16.18	619.25	3.49	16.66	8.25	-1.91	16.66
Mid Growth	201	20.28	164.13	3.51	14.69	10.76	1.49	14.69
Mid-Small	1,335	50.19	363.26	3.84	15.84	9.94	1.92	15.84
Mid-Small Value	1,002	25.34	661.26	3.74	17.11	9.69	1.62	17.11
Mid-Small Growth	674	24.85	145.43	3.94	14.57	10.59	2.59	14.57
Small	1,046	13.73	350.27	4.74	16.61	11.16	6.73	16.61
Small Value	829	9.16	689.99	4.17	17.92	11.94	7.04	17.92
Small Growth	473	4.57	115.65	5.89	14.06	9.86	6.48	14.06
Small Core	349	8.78	114.43	4.97	15.66	10.73	6.85	15.66
Small Core Value	276	5.68	172.76	4.18	16.74	11.12	6.92	16.74
Small Core Growth	184	3.10	41.58	6.45	13.72	10.17	6.87	13.72
Micro	697	4.95	131.92	4.33	18.33	11.85	6.39	18.33
Micro Value	553	3.48	178.18	4.17	19.89	13.30	7.26	19.89
Micro Growth	289	1.47	47.51	4.72	14.78	8.90	5.29	14.78
Prime	996	97.96	788.63	3.26	18.18	13.42	0.44	18.18
Prime Value	726	47.76	1,030.21	2.49	20.17	13.19	0.73	20.17
Prime Growth	558	50.20	566.30	4.01	16.34	13.79	0.27	16.34

Note: * Returns are not annualized.

Source: Nomura

Fig. 4: Russell/Nomura index data by industrial sector

Number of stocks and weighting (as of end-March 2012)

	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	1,395	100.00	1,040	100.00	718	100.00	1,046	100.00	996	100.00
1	Fishery, agriculture & forestry	5	0.10	1	0.03	4	0.16	5	0.70	5	0.10
2	Mining	6	0.57	6	1.01	2	0.15	4	0.22	4	0.58
3	Construction	68	2.28	58	2.62	25	1.95	58	5.65	45	2.18
4	Foods	63	3.55	52	1.91	39	5.13	48	4.85	45	3.53
5	Textiles & apparel	24	0.88	21	0.80	11	0.95	21	2.24	18	0.86
6	Pulp & paper	11	0.36	10	0.53	4	0.19	8	0.70	8	0.35
7	Chemicals	115	6.02	86	4.46	60	7.54	82	6.71	76	5.96
8	Pharmaceuticals	37	4.66	17	0.99	32	8.22	21	2.32	29	4.72
9	Oil & coal products	9	0.86	8	1.55	1	0.20	4	0.18	7	0.87
10	Rubber products	10	0.83	9	0.36	4	1.28	7	0.62	9	0.84
11	Glass & ceramics products	21	1.11	17	0.99	13	1.22	13	1.23	18	1.12
12	Iron & steel	29	1.69	28	2.83	5	0.59	23	2.69	20	1.68
13	Nonferrous metals	20	1.25	16	2.08	10	0.45	14	1.82	19	1.27
14	Metal products	24	0.70	23	0.90	6	0.50	20	1.76	17	0.69
15	Machinery	95	5.03	73	3.03	60	6.97	73	7.30	68	4.99
16	Electric appliances	134	14.46	97	8.99	75	19.75	92	7.61	99	14.57
17	Transportation equipment	59	10.11	47	12.37	36	7.92	42	5.29	46	10.24
18	Precision instruments	21	1.45	11	0.24	16	2.62	15	1.37	16	1.46
19	Other products	33	1.57	27	1.36	16	1.77	27	2.38	24	1.55
20	Electric power & gas	18	3.00	16	4.63	5	1.43	5	0.47	16	3.06
21	Land transportation	34	3.86	20	2.47	24	5.21	16	1.63	26	3.89
22	Marine transportation	7	0.40	7	0.81	1	0.00	4	0.19	5	0.40
23	Air transportation	2	0.27	0	0.00	2	0.54	1	0.08	2	0.28
24	Warehousing & harbor transportation services	12	0.23	12	0.42	2	0.05	10	0.75	7	0.21
25	Information & communications	83	6.20	45	4.36	55	8.00	65	5.74	55	6.21
26	Wholesale trade	102	5.51	92	9.03	36	2.09	88	6.46	55	5.35
27	Retail trade	124	4.35	71	3.12	85	5.54	108	10.47	84	4.23
28	Banks	88	9.48	87	19.12	4	0.14	63	8.98	77	9.62
29	Securities & commodity futures	16	1.17	13	2.29	6	0.09	13	1.33	11	1.17
30	Insurance	6	2.44	4	3.49	4	1.42	0	0.00	6	2.49
31	Other financing business	15	0.91	13	1.58	5	0.26	10	1.37	15	0.93
32	Real estate	35	2.38	24	0.98	18	3.74	28	2.47	23	2.37
33	Services	69	2.31	29	0.65	52	3.93	58	4.43	41	2.23

Source: Nomura

Fig. 5: Russell/Nomura index performance by industrial sector

Monthly returns (as of end-March 2012)

(%)

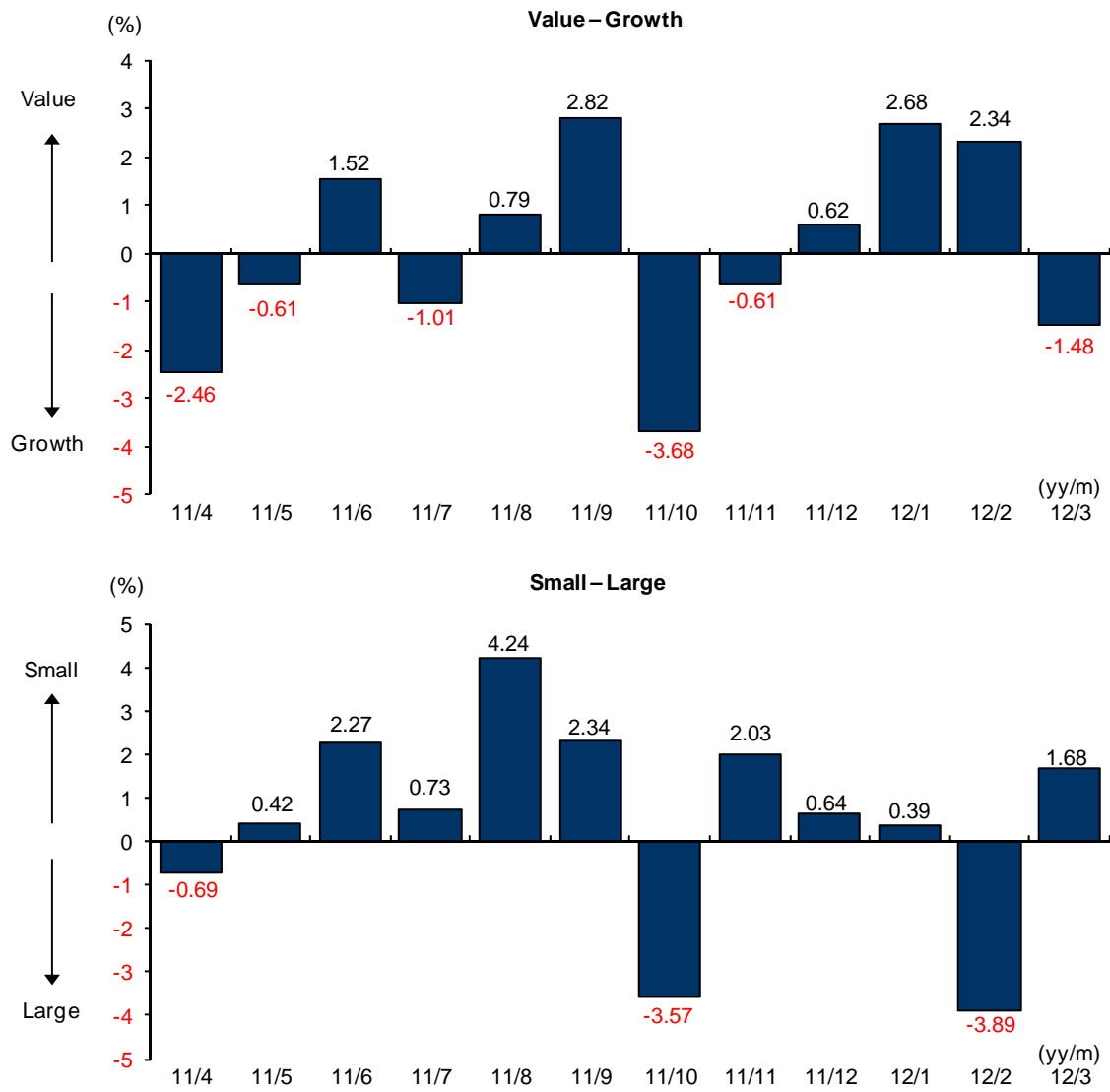
	Index	Total Market		Value		Growth		Small		Prime	
		ex dividends	incl dividends	ex dividends	incl dividends	ex dividends	incl dividends	ex dividends	incl dividends	ex dividends	incl dividends
	Overall	2.20	3.29	1.32	2.54	3.08	4.02	3.68	4.74	2.18	3.26
1	Fishery, agriculture & forestry	1.01	2.78	1.95	1.95	0.82	2.94	1.01	2.78	1.01	2.78
2	Mining	-2.99	-2.45	-2.95	-2.41	-3.27	-2.74	-2.24	-1.03	-2.97	-2.43
3	Construction	3.22	4.64	2.49	3.76	4.18	5.81	2.46	3.82	3.21	4.64
4	Foods	6.51	7.34	5.32	6.15	6.94	7.78	3.73	4.86	6.56	7.40
5	Textiles & apparel	4.15	5.24	2.36	3.67	5.65	6.56	2.73	4.16	4.14	5.23
6	Pulp & paper	-0.48	0.60	-0.14	0.91	-1.39	-0.22	0.62	1.47	-0.47	0.61
7	Chemicals	1.26	2.38	-1.36	-0.30	2.82	3.97	-0.89	0.21	1.44	2.56
8	Pharmaceuticals	2.37	4.22	5.46	6.47	2.03	3.96	4.26	5.48	2.37	4.22
9	Oil & coal products	-0.10	1.25	-0.28	1.23	1.33	1.33	-4.00	-1.94	-0.09	1.25
10	Rubber products	3.63	3.76	4.84	5.40	3.31	3.31	3.52	4.72	3.61	3.73
11	Glass & ceramics products	0.10	0.86	-2.82	-1.93	2.50	3.15	2.85	3.67	0.14	0.88
12	Iron & steel	-0.23	0.30	-0.40	0.12	0.60	1.15	2.83	3.57	-0.36	0.15
13	Nonferrous metals	1.08	2.00	1.69	2.57	-1.52	-0.49	1.89	2.97	0.97	1.89
14	Metal products	3.39	4.15	3.33	4.11	3.51	4.24	6.32	6.86	3.37	4.10
15	Machinery	0.53	1.50	4.15	5.26	-0.92	-0.01	4.93	6.03	0.37	1.33
16	Electric appliances	3.48	4.16	2.52	3.33	3.91	4.53	3.76	4.64	3.43	4.10
17	Transportation equipment	3.94	4.70	4.51	5.27	3.10	3.85	3.41	4.40	3.93	4.68
18	Precision instruments	4.20	5.21	4.00	5.30	4.22	5.20	5.54	6.52	4.24	5.24
19	Other products	3.17	4.25	2.70	4.08	3.52	4.38	3.90	4.81	3.10	4.17
20	Electric power & gas	0.94	2.42	-0.20	1.35	4.70	5.93	1.70	2.56	0.95	2.43
21	Land transportation	1.43	2.41	1.95	3.19	1.19	2.06	4.64	6.12	1.46	2.44
22	Marine transportation	3.11	3.72	3.13	3.75	-4.80	-4.80	-3.67	-3.41	3.17	3.80
23	Air transportation	0.31	1.14	-	-	0.31	1.14	-1.93	-0.36	0.31	1.14
24	Warehousing & harbor transportation services	3.15	4.25	2.25	3.38	10.73	11.64	7.31	8.54	3.36	4.37
25	Information & communications	1.34	2.66	0.29	2.01	1.90	3.01	4.07	5.21	1.32	2.65
26	Wholesale trade	-0.43	1.39	-0.39	1.41	-0.59	1.31	3.95	5.33	-0.67	1.16
27	Retail trade	7.48	7.79	7.10	7.59	7.69	7.90	7.15	7.63	7.63	7.93
28	Banks	-0.44	1.14	-0.47	1.12	3.33	5.07	1.92	3.18	-0.42	1.16
29	Securities & commodity futures	-1.51	-0.47	-1.68	-0.70	2.64	4.99	3.57	5.17	-1.57	-0.55
30	Insurance	0.88	2.72	-0.61	1.37	4.60	6.06	-	-	0.88	2.72
31	Other financing business	2.77	3.92	2.39	3.64	5.03	5.62	4.85	5.87	2.77	3.92
32	Real estate	2.93	3.50	3.76	4.51	2.71	3.24	6.75	7.63	2.86	3.42
33	Services	3.90	4.97	4.28	5.31	3.84	4.92	4.69	5.67	3.94	5.04

Note: * Returns are not annualized.

Source: Nomura

Fig. 6: Monthly performance

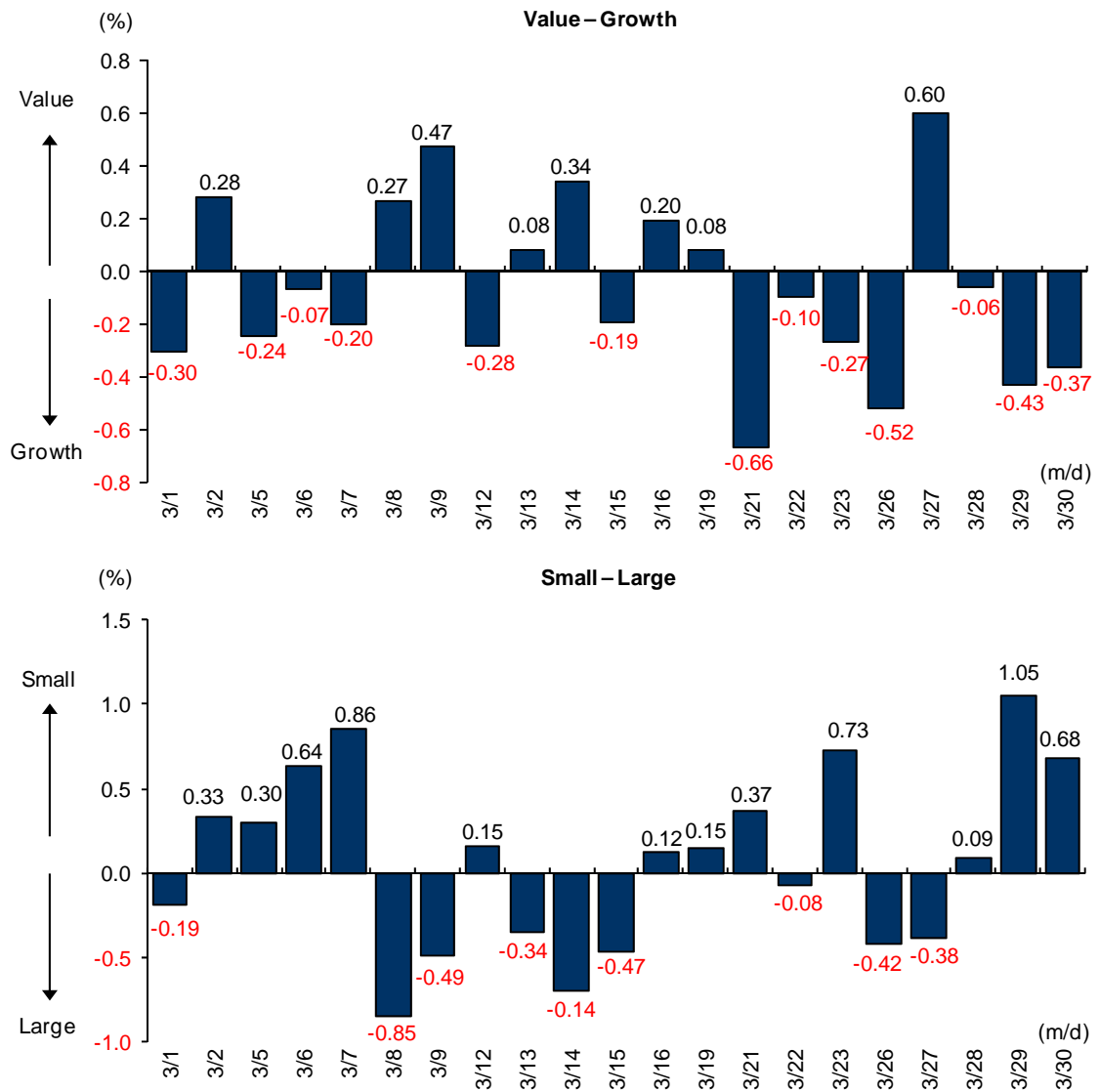
Style: total returns



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

Fig. 7: 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

Fig. 8: Russell/Nomura Japan Equity Indexes

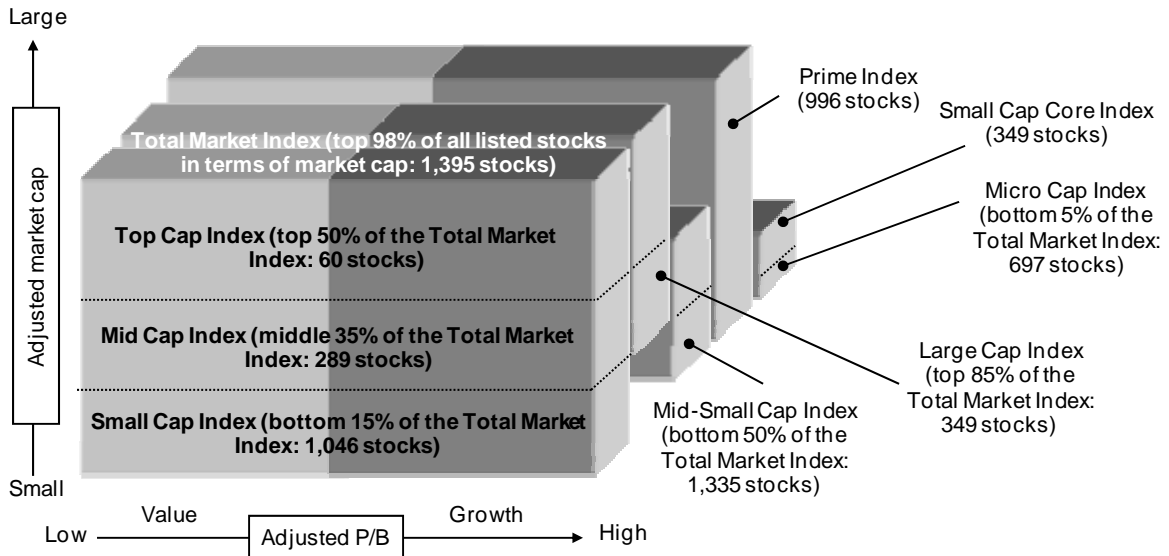
Key indicators (as of end-March 2012)

Index	P/E x	P/B x	Dividend yield %	ROE %	Rec profit growth %
Total Market	21.61	1.04	2.20	4.88	-13.04
Value	27.82	0.79	2.37	2.84	-23.72
Growth	17.76	1.51	2.04	8.77	-0.30
Large	22.64	1.09	2.24	4.86	-15.38
Large Value	32.54	0.82	2.44	2.52	-28.44
Large Growth	17.92	1.52	2.06	8.74	-1.22
Top	17.82	1.08	2.49	6.18	-9.18
Top Value	18.66	0.82	2.71	4.47	-17.10
Top Growth	17.10	1.51	2.29	9.10	-0.21
Mid	35.95	1.09	1.89	3.06	-23.95
Mid Value	-	0.80	2.05	-0.24	-44.87
Mid Growth	19.09	1.54	1.76	8.27	-2.53
Mid-Small	27.39	1.00	1.92	3.69	-16.92
Mid-Small Value	51.74	0.75	2.06	1.45	-30.05
Mid-Small Growth	18.50	1.52	1.78	8.43	-0.39
Small	16.78	0.82	1.99	4.97	1.95
Small Value	17.03	0.67	2.07	4.01	-1.12
Small Growth	16.29	1.44	1.85	9.11	8.99
Small Core	17.47	0.85	1.98	4.95	3.05
Small Core Value	18.87	0.70	2.01	3.75	-1.96
Small Core Growth	15.40	1.41	1.93	9.49	13.03
Micro	15.67	0.77	2.02	5.00	0.19
Micro Value	14.70	0.64	2.17	4.42	0.08
Micro Growth	18.57	1.49	1.67	8.27	0.52
Prime	21.80	1.05	2.21	4.87	-13.32
Prime Value	28.63	0.79	2.38	2.78	-24.37
Prime Growth	17.77	1.51	2.05	8.77	-0.40

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

Source: Nomura

Fig. 9: Russell/Nomura Japan Equity Indexes



Note: No. of stocks in each index is as of 30 March 2012.
 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 rulebook*.

Fig. 10: Russell/Nomura Japan Equity Indexes performance summary

Price returns (excluding dividends), US dollar basis (as of end-March 2012)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,395	100.00	559.39	0.11	10.35	4.61	-0.91	10.35
Value	1,040	49.20	1,201.85	-0.76	12.06	4.38	-0.63	12.06
Growth	718	50.80	233.59	0.96	8.75	4.98	-1.07	8.75
Large	349	86.27	536.21	-0.12	10.59	5.02	-2.13	10.59
Large Value	211	40.05	1,123.09	-1.14	12.54	4.65	-2.50	12.54
Large Growth	245	46.23	242.91	0.78	8.96	5.38	-1.77	8.96
Top	60	49.81	436.26	-0.51	12.58	7.99	-2.50	12.58
Top Value	38	23.86	1,005.26	-2.06	15.17	8.23	-2.13	15.17
Top Growth	44	25.95	206.35	0.96	10.30	7.58	-3.01	10.30
Mid	289	36.46	741.35	0.42	7.99	1.05	-1.44	7.99
Mid Value	173	16.18	1,197.71	0.26	8.86	-0.15	-3.19	8.86
Mid Growth	201	20.28	350.48	0.56	7.30	2.34	0.39	7.30
Mid-Small	1,335	50.19	731.92	0.73	8.23	1.46	0.68	8.23
Mid-Small Value	1,002	25.34	1,274.47	0.50	9.27	1.14	0.27	9.27
Mid-Small Growth	674	24.85	310.53	0.97	7.18	2.14	1.48	7.18
Small	1,046	13.73	696.44	1.56	8.87	2.46	5.35	8.87
Small Value	829	9.16	1,319.72	0.92	10.01	3.14	5.58	10.01
Small Growth	473	4.57	246.78	2.85	6.65	1.35	5.31	6.65
Small Core	349	8.78	119.09	1.78	7.98	2.07	5.50	7.98
Small Core Value	276	5.68	177.23	0.94	8.93	2.42	5.54	8.93
Small Core Growth	184	3.10	44.73	3.34	6.27	1.57	5.60	6.27
Micro	697	4.95	135.44	1.17	10.47	3.09	4.98	10.47
Micro Value	553	3.48	179.94	0.89	11.80	4.33	5.66	11.80
Micro Growth	289	1.47	51.43	1.83	7.45	0.59	4.32	7.45
Prime	996	97.96	909.19	0.09	10.33	4.59	-1.04	10.33
Prime Value	726	47.76	1,164.90	-0.81	12.03	4.30	-0.85	12.03
Prime Growth	558	50.20	665.04	0.95	8.76	5.01	-1.12	8.76

Note: * Returns are not annualized.

Source: Nomura

Fig. 11: Russell/Nomura Japan Equity Indexes performance summary

Total returns (including dividends), US dollar basis (as of end-March 2012)

Index	No. of stocks	Weight (%)	Index value	Returns (%) *				
				1 month	3 months	6 months	12 months	YTD
Total Market	1,395	100.00	820.23	1.17	11.59	5.89	1.39	11.59
Value	1,040	49.20	1,832.81	0.44	13.47	5.74	1.78	13.47
Growth	718	50.80	329.26	1.88	9.82	6.18	1.13	9.82
Large	349	86.27	787.23	0.94	11.83	6.29	0.19	11.83
Large Value	211	40.05	1,712.82	0.08	13.98	6.01	-0.08	13.98
Large Growth	245	46.23	344.07	1.71	10.03	6.58	0.45	10.03
Top	60	49.81	650.36	0.63	13.92	9.40	0.05	13.92
Top Value	38	23.86	1,543.30	-0.77	16.73	9.72	0.55	16.73
Top Growth	44	25.95	300.13	1.95	11.45	8.89	-0.59	11.45
Mid	289	36.46	1,069.03	1.38	9.08	2.16	0.56	9.08
Mid Value	173	16.18	1,807.95	1.37	10.12	1.04	-1.11	10.12
Mid Growth	201	20.28	479.20	1.39	8.27	3.39	2.32	8.27
Mid-Small	1,335	50.19	1,060.56	1.71	9.35	2.62	2.75	9.35
Mid-Small Value	1,002	25.34	1,930.58	1.61	10.56	2.39	2.45	10.56
Mid-Small Growth	674	24.85	424.60	1.81	8.16	3.23	3.43	8.16
Small	1,046	13.73	1,022.64	2.59	10.08	3.76	7.60	10.08
Small Value	829	9.16	2,014.47	2.03	11.32	4.49	7.92	11.32
Small Growth	473	4.57	337.65	3.72	7.67	2.55	7.35	7.67
Small Core	349	8.78	142.15	2.81	9.18	3.36	7.72	9.18
Small Core Value	276	5.68	214.61	2.04	10.21	3.72	7.80	10.21
Small Core Growth	184	3.10	51.65	4.27	7.35	2.84	7.74	7.35
Micro	697	4.95	163.88	2.19	11.71	4.41	7.26	11.71
Micro Value	553	3.48	221.35	2.03	13.18	5.75	8.13	13.18
Micro Growth	289	1.47	59.01	2.58	8.35	1.65	6.15	8.35
Prime	996	97.96	1,113.07	1.15	11.56	5.87	1.26	11.56
Prime Value	726	47.76	1,454.04	0.39	13.44	5.65	1.55	13.44
Prime Growth	558	50.20	799.28	1.88	9.83	6.21	1.08	9.83

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/en/frcnri/index.html>)

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

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

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More detailed data

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Rule book:

Russell/Nomura Japan Equity Indexes rulebook

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