

## Russell/Nomura Indexes Annual Reconstitution Announcement

### Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on November 20, 2023 (after close on November 17, 2023). Right is a summary of the reconstitution. Information on additions and deletions to the indexes is available from the following URL:

<http://qr.nomuraholdings.com/en/frcnri/docs/eq202311e.csv>

Note) By the time of annual reconstitution on November 20, 2023 (after close on November 17, 2023), there might as well be changes in a stock's capital structure or in the composition of the index.

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	Number of stocks					% of total market cap			Turnover
	Pre	Post	Diff	Deletes	Adds	Pre	Post	Diff	
Total	1,486	1,400	-86	147	61	100.00%	100.00%	-	1.6%
Value	1,094	1,017	-77	142	65	52.38%	47.96%	-4.42%	10.3%
Growth	766	728	-38	149	111	47.62%	52.04%	4.42%	10.2%
Large	299	300	1	18	19	85.74%	86.08%	0.34%	2.3%
Value	201	199	-2	23	21	43.21%	39.48%	-3.73%	11.0%
Growth	186	194	8	23	31	42.53%	46.61%	4.07%	10.5%
Top	60	50	-10	14	4	52.58%	49.24%	-3.34%	9.4%
Value	38	28	-10	11	1	25.11%	19.41%	-5.70%	19.0%
Growth	44	38	-6	13	7	27.48%	29.84%	2.36%	15.8%
Mid	239	250	11	21	32	33.16%	36.84%	3.68%	16.4%
Value	163	171	8	20	28	18.10%	20.07%	1.97%	18.7%
Growth	142	156	14	23	37	15.06%	16.77%	1.71%	24.1%
Mid-Small	1,426	1,350	-76	150	74	47.42%	50.76%	3.34%	10.5%
Value	1,056	989	-67	139	72	27.27%	28.56%	1.28%	13.4%
Growth	722	690	-32	149	117	20.15%	22.20%	2.06%	20.0%
Small	1,187	1,100	-87	163	76	14.26%	13.92%	-0.34%	10.2%
Value	893	818	-75	138	63	9.17%	8.49%	-0.68%	15.4%
Growth	580	534	-46	147	101	5.09%	5.43%	0.34%	20.9%
Small Core	398	350	-48	83	35	9.85%	9.12%	-0.73%	17.8%
Value	283	242	-41	65	24	6.08%	5.33%	-0.74%	21.0%
Growth	216	191	-25	66	41	3.77%	3.79%	0.02%	26.0%
Micro	789	750	-39	161	122	4.41%	4.79%	0.39%	19.6%
Value	610	576	-34	119	85	3.10%	3.16%	0.06%	18.4%
Growth	364	343	-21	129	108	1.31%	1.64%	0.33%	37.9%
Prime	992	1,000	8	36	44	98.00%	98.28%	0.28%	1.6%
Value	713	707	-6	56	50	50.94%	46.77%	-4.18%	10.3%
Growth	539	554	15	63	78	47.06%	51.51%	4.45%	10.1%

Note: Based on data as of October 13, 2023.

Note: Turnover ratio is [Σ] market cap weighting before reconfiguration – market cap weighting after reconfiguration | / 2]

### Sectors by styles – Number of constituents and weights: Total Market

	Total Market						Total Market Value						Total Market Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	6	0	0.08%	0.08%	0.00%	5	5	0	0.12%	0.15%	0.03%	3	3	0	0.04%	0.02%	-0.02%
MINING	5	6	1	0.40%	0.39%	-0.01%	5	6	1	0.75%	0.81%	0.05%	—	1	1	—	0.00%	0.00%
CONSTRUCTION	68	64	-4	2.15%	2.13%	-0.02%	64	60	-4	3.89%	3.99%	0.10%	14	22	8	0.25%	0.42%	0.18%
FOODS	62	59	-3	3.37%	3.40%	0.03%	51	47	-4	2.68%	2.35%	-0.33%	36	34	-2	4.13%	4.37%	0.24%
TEXTILES & APPARELS	19	18	-1	0.40%	0.40%	0.00%	17	16	-1	0.61%	0.69%	0.08%	5	3	-2	0.16%	0.13%	-0.03%
PULP & PAPER	8	8	0	0.17%	0.18%	0.00%	8	8	0	0.33%	0.37%	0.04%	1	—	-1	0.00%	—	0.00%
CHEMICALS	116	103	-13	6.10%	6.07%	-0.03%	94	80	-14	4.65%	4.64%	-0.01%	50	49	-1	7.68%	7.38%	-0.30%
PHARMACEUTICAL	39	33	-6	5.00%	5.00%	0.00%	20	23	3	2.77%	3.00%	0.23%	26	19	-7	7.45%	6.84%	-0.61%
OIL & COAL PRODUCTS	5	4	-1	0.46%	0.45%	-0.01%	5	4	-1	0.88%	0.94%	0.06%	—	—	—	—	—	—
RUBBER PRODUCTS	9	10	1	0.72%	0.73%	0.00%	9	10	1	1.18%	1.26%	0.08%	2	3	1	0.22%	0.24%	0.02%
GLASS & CERAMICS PRODUCTS	22	23	1	0.72%	0.73%	0.01%	19	21	2	1.09%	1.26%	0.18%	6	9	3	0.31%	0.24%	-0.07%
IRON & STEEL	16	20	4	0.90%	0.92%	0.03%	16	20	4	1.70%	1.92%	0.22%	1	1	0	0.01%	0.01%	0.00%
NONFERROUS METALS	19	18	-1	0.67%	0.68%	0.01%	17	16	-1	1.21%	1.34%	0.13%	4	4	0	0.08%	0.07%	-0.01%
METAL PRODUCTS	21	21	0	0.49%	0.49%	0.00%	20	21	1	0.72%	0.84%	0.11%	6	7	1	0.23%	0.18%	-0.05%
MACHINERY	103	101	-2	5.50%	5.55%	0.05%	93	83	-10	4.93%	4.24%	-0.68%	44	53	9	6.13%	6.75%	0.62%
ELECTRIC APPLIANCES	123	124	1	17.86%	17.92%	0.06%	98	91	-7	9.80%	8.32%	-1.48%	69	74	5	26.73%	26.77%	0.04%
TRANSPORTATION EQUIPMENT	43	41	-2	7.53%	7.49%	-0.04%	41	40	-1	12.34%	10.93%	-1.41%	8	7	-1	2.23%	4.32%	2.09%
PRECISION INSTRUMENTS	26	24	-2	2.33%	2.34%	0.02%	17	15	-2	0.43%	0.38%	-0.05%	16	15	-1	4.41%	4.15%	-0.26%
OTHER PRODUCTS	35	34	-1	2.28%	2.27%	-0.01%	22	22	0	0.89%	0.95%	0.07%	20	20	0	3.82%	3.48%	-0.33%
ELECTRIC POWER & GAS	20	20	0	1.33%	1.34%	0.01%	18	20	2	2.51%	2.79%	0.28%	3	2	-1	0.03%	0.01%	-0.02%
LAND TRANSPORTATION	41	36	-5	2.70%	2.73%	0.02%	37	31	-6	2.82%	3.77%	0.96%	26	22	-4	2.57%	1.76%	-0.81%
MARINE TRANSPORTATION	6	6	0	0.81%	0.80%	-0.01%	6	6	0	1.54%	1.66%	0.12%	1	—	-1	0.00%	—	0.00%
AIR TRANSPORTATION	2	3	1	0.42%	0.43%	0.01%	2	2	0	0.19%	0.35%	0.15%	2	3	1	0.67%	0.51%	-0.17%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	9	8	-1	0.14%	0.14%	0.00%	8	8	0	0.25%	0.27%	0.03%	2	1	-1	0.02%	0.01%	-0.01%
INFORMATION & COMMUNICATION	147	124	-23	8.52%	8.24%	-0.28%	49	37	-12	3.80%	3.77%	-0.03%	137	108	-29	13.71%	12.36%	-1.35%
WHOLESALE TRADE	100	102	2	6.83%	6.78%	-0.05%	91	89	-2	11.26%	9.81%	-1.44%	35	46	11	1.97%	3.98%	2.01%
RETAIL TRADE	130	124	-6	4.06%	4.11%	0.05%	79	65	-14	1.86%	2.32%	0.45%	91	89	-2	6.47%	5.75%	-0.71%
BANKS	64	66	2	7.02%	7.09%	0.07%	64	66	2	13.39%	14.73%	1.34%	1	2	1	0.02%	0.05%	0.03%
SECURITIES & COMMODITY FUTURES	18	19	1	0.78%	0.78%	0.00%	14	14	0	1.39%	1.51%	0.12%	6	7	1	0.10%	0.11%	0.01%
INSURANCE	8	9	1	2.63%	2.58%	-0.05%	7	8	1	3.96%	3.62%	-0.34%	4	4	0	1.17%	1.62%	0.45%
OTHER FINANCING BUSINESS	21	19	-2	1.25%	1.25%	0.00%	18	16	-2	1.79%	1.97%	0.18%	7	4	-3	0.66%	0.58%	-0.08%
REAL ESTATE	45	43	-2	1.93%	1.93%	0.00%	34	32	-2	2.62%	3.04%	0.42%	25	26	1	1.17%	0.91%	-0.26%
SERVICES	130	104	-26	4.44%	4.59%	0.15%	46	35	-11	1.63%	2.00%	0.38%	115	90	-25	7.53%	6.97%	-0.57%
Total	1486	1400	-86	100.00%	100.00%	—	1094	1017	-77	100.00%	100.00%	—	766	728	-38	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Large Cap

	Large						Large Value						Large Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
MINING	1	1	0	0.41%	0.40%	-0.01%	1	1	0	0.81%	0.87%	0.06%	–	–	–	–	–	–
CONSTRUCTION	10	10	0	1.69%	1.67%	-0.02%	10	10	0	3.33%	3.46%	0.13%	2	6	4	0.03%	0.16%	0.13%
FOODS	14	13	-1	3.13%	3.12%	-0.02%	7	9	2	2.22%	1.83%	-0.38%	12	12	0	4.06%	4.20%	0.14%
TEXTILES & APPARELS	1	1	0	0.20%	0.20%	0.00%	1	1	0	0.39%	0.43%	0.04%	–	–	–	–	–	–
PULP & PAPER	1	1	0	0.09%	0.09%	0.00%	1	1	0	0.18%	0.20%	0.02%	–	–	–	–	–	–
CHEMICALS	26	26	0	5.86%	5.85%	-0.02%	20	16	-4	3.91%	3.87%	-0.04%	17	17	0	7.85%	7.52%	-0.33%
PHARMACEUTICAL	12	11	-1	5.45%	5.38%	-0.07%	3	6	3	2.86%	3.11%	0.25%	11	10	-1	8.08%	7.31%	-0.77%
OIL & COAL PRODUCTS	2	3	1	0.46%	0.52%	0.06%	2	3	1	0.91%	1.13%	0.21%	–	–	–	–	–	–
RUBBER PRODUCTS	1	2	1	0.64%	0.69%	0.05%	1	2	1	1.03%	1.22%	0.19%	1	1	0	0.24%	0.24%	0.00%
GLASS & CERAMICS PRODUCTS	4	5	1	0.47%	0.53%	0.06%	3	5	2	0.74%	1.04%	0.31%	1	2	1	0.21%	0.10%	-0.10%
IRON & STEEL	2	3	1	0.72%	0.85%	0.14%	2	3	1	1.42%	1.86%	0.44%	–	–	–	–	–	–
NONFERROUS METALS	3	3	0	0.47%	0.48%	0.01%	3	3	0	0.93%	1.05%	0.12%	–	–	–	–	–	–
METAL PRODUCTS	3	4	1	0.28%	0.36%	0.08%	3	4	1	0.41%	0.59%	0.17%	2	3	1	0.14%	0.17%	0.02%
MACHINERY	19	20	1	5.29%	5.38%	0.09%	14	15	1	4.28%	3.60%	-0.68%	12	15	3	6.32%	6.89%	0.56%
ELECTRIC APPLIANCES	36	37	1	19.53%	19.56%	0.03%	23	19	-4	10.24%	8.39%	-1.85%	30	32	2	28.96%	29.02%	0.06%
TRANSPORTATION EQUIPMENT	14	14	0	8.42%	8.35%	-0.07%	13	13	0	14.26%	12.53%	-1.73%	6	5	-1	2.49%	4.81%	2.32%
PRECISION INSTRUMENTS	6	6	0	2.37%	2.39%	0.02%	1	1	0	0.18%	0.19%	0.01%	5	5	0	4.60%	4.25%	-0.35%
OTHER PRODUCTS	6	6	0	2.30%	2.27%	-0.03%	2	3	1	0.69%	0.77%	0.08%	4	4	0	3.94%	3.55%	-0.39%
ELECTRIC POWER & GAS	8	8	0	1.34%	1.35%	0.01%	8	8	0	2.66%	2.94%	0.28%	–	–	–	–	–	–
LAND TRANSPORTATION	19	16	-3	2.83%	2.70%	-0.12%	17	13	-4	2.94%	3.78%	0.83%	17	13	-4	2.71%	1.80%	-0.91%
MARINE TRANSPORTATION	3	3	0	0.92%	0.90%	-0.02%	3	3	0	1.83%	1.96%	0.13%	–	–	–	–	–	–
AIR TRANSPORTATION	2	2	0	0.49%	0.49%	0.00%	2	2	0	0.24%	0.42%	0.19%	2	2	0	0.75%	0.55%	-0.20%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	1	–	-1	0.06%	–	-0.06%	1	–	-1	0.11%	–	-0.11%	–	–	–	–	–	–
INFORMATION & COMMUNICATION	22	23	1	8.40%	8.15%	-0.25%	5	5	0	4.03%	3.94%	-0.09%	22	21	-1	12.83%	11.71%	-1.12%
WHOLESALE TRADE	11	14	3	6.72%	6.82%	0.10%	9	10	1	11.82%	10.34%	-1.48%	3	10	7	1.54%	3.83%	2.29%
RETAIL TRADE	21	18	-3	3.30%	3.21%	-0.09%	9	5	-4	1.11%	1.49%	0.39%	17	17	0	5.53%	4.67%	-0.86%
BANKS	12	14	2	7.21%	7.35%	0.15%	12	14	2	14.30%	16.04%	1.73%	–	–	–	–	–	–
SECURITIES & COMMODITY FUTURES	3	3	0	0.75%	0.74%	0.00%	3	3	0	1.49%	1.62%	0.14%	–	–	–	–	–	–
INSURANCE	6	6	0	3.05%	2.97%	-0.08%	6	6	0	4.79%	4.36%	-0.43%	2	2	0	1.28%	1.80%	0.52%
OTHER FINANCING BUSINESS	3	4	1	1.08%	1.13%	0.05%	2	3	1	1.56%	1.85%	0.28%	1	1	0	0.59%	0.53%	-0.06%
REAL ESTATE	11	11	0	1.95%	1.94%	-0.01%	9	9	0	2.87%	3.36%	0.48%	5	5	0	1.02%	0.75%	-0.27%
SERVICES	16	12	-4	4.12%	4.14%	0.01%	5	3	-2	1.46%	1.77%	0.31%	14	11	-3	6.83%	6.15%	-0.68%
Total	299	300	1	100.00%	100.00%	–	201	199	-2	100.00%	100.00%	–	186	194	8	100.00%	100.00%	–

Note: Based on data as of October 13, 2023.

### Sectors by styles – Number of constituents and weights: Top Cap

	Top						Top Value						Top Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
MINING	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
CONSTRUCTION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
FOODS	1	1	0	1.16%	1.27%	0.11%	1	1	0	1.52%	0.36%	-1.15%	1	1	0	0.84%	1.86%	1.02%
TEXTILES & APPARELS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
PULP & PAPER	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
CHEMICALS	4	2	-2	4.95%	3.67%	-1.28%	2	1	-1	1.75%	2.00%	0.25%	4	2	-2	7.88%	4.75%	-3.13%
PHARMACEUTICAL	6	4	-2	7.34%	6.36%	-0.98%	2	1	-1	4.64%	4.30%	-0.34%	5	3	-2	9.80%	7.70%	-2.11%
OIL & COAL PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
RUBBER PRODUCTS	1	1	0	1.04%	1.11%	0.07%	1	1	0	1.77%	2.23%	0.46%	1	1	0	0.37%	0.38%	0.01%
GLASS & CERAMICS PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
IRON & STEEL	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
NONFERROUS METALS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
METAL PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
MACHINERY	4	4	0	4.92%	5.54%	0.62%	2	1	-1	3.12%	1.91%	-1.21%	4	4	0	6.56%	7.91%	1.35%
ELECTRIC APPLIANCES	13	13	0	23.59%	26.42%	2.83%	7	4	-3	11.98%	9.04%	-2.94%	10	12	2	34.20%	37.72%	3.52%
TRANSPORTATION EQUIPMENT	3	3	0	9.58%	10.06%	0.48%	3	3	0	17.10%	15.80%	-1.30%	2	2	0	2.70%	6.33%	3.63%
PRECISION INSTRUMENTS	3	1	-2	3.27%	1.94%	-1.33%	–	–	–	–	–	–	3	1	-2	6.25%	3.20%	-3.05%
OTHER PRODUCTS	2	1	-1	2.76%	2.35%	-0.41%	–	–	–	–	–	–	2	1	-1	5.28%	3.88%	-1.41%
ELECTRIC POWER & GAS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
LAND TRANSPORTATION	2	–	-2	1.46%	–	-1.46%	2	–	-2	2.64%	–	-2.64%	1	–	-1	0.37%	–	-0.37%
MARINE TRANSPORTATION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
AIR TRANSPORTATION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
INFORMATION & COMMUNICATION	4	4	0	9.65%	9.69%	0.05%	3	2	-1	6.20%	6.73%	0.53%	4	3	-1	12.80%	11.62%	-1.17%
WHOLESALE TRADE	5	5	0	9.68%	10.20%	0.52%	5	5	0	18.30%	18.87%	0.57%	1	4	3	1.81%	4.56%	2.75%
RETAIL TRADE	1	1	0	1.24%	1.32%	0.09%	1	1	0	0.63%	2.03%	1.39%	1	1	0	1.79%	0.87%	-0.92%
BANKS	3	3	0	9.46%	9.94%	0.47%	3	3	0	19.82%	25.21%	5.39%	–	–	–	–	–	–
SECURITIES & COMMODITY FUTURES	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
INSURANCE	3	2	-1	3.61%	3.12%	-0.49%	3	2	-1	5.39%	3.77%	-1.61%	2	1	-1	1.98%	2.70%	0.72%
OTHER FINANCING BUSINESS	1	1	0	1.08%	1.13%	0.05%	1	1	0	2.26%	2.87%	0.61%	–	–	–	–	–	–
REAL ESTATE	2	1	-1	1.62%	0.97%	-0.65%	2	1	-1	2.88%	2.46%	-0.41%	1	–	-1	0.48%	–	-0.48%
SERVICES	2	3	1	3.61%	4.91%	1.31%	–	1	1	–	2.41%	2.41%	2	2	0	6.90%	6.54%	-0.36%
Total	60	50	-10	100.00%	100.00%	–	38	28	-10	100.00%	100.00%	–	44	38	-6	100.00%	100.00%	–

Sectors by styles – Number of constituents and weights: Mid Cap

	Mid						Mid Value						Mid Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
MINING	1	1	0	1.06%	0.93%	-0.13%	1	1	0	1.94%	1.71%	-0.23%	–	–	–	–	–	–
CONSTRUCTION	10	10	0	4.37%	3.90%	-0.47%	10	10	0	7.94%	6.80%	-1.14%	2	6	4	0.08%	0.44%	0.35%
FOODS	13	12	-1	6.25%	5.58%	-0.67%	6	8	2	3.18%	3.26%	0.07%	11	11	0	9.94%	8.37%	-1.57%
TEXTILES & APPARELS	1	1	0	0.51%	0.46%	-0.05%	1	1	0	0.93%	0.84%	-0.09%	–	–	–	–	–	–
PULP & PAPER	1	1	0	0.23%	0.21%	-0.02%	1	1	0	0.43%	0.39%	-0.04%	–	–	–	–	–	–
CHEMICALS	22	24	2	7.31%	8.76%	1.45%	18	15	-3	6.91%	5.68%	-1.23%	13	15	2	7.79%	12.44%	4.65%
PHARMACEUTICAL	6	7	1	2.46%	4.08%	1.62%	1	5	4	0.40%	1.95%	1.56%	6	7	1	4.94%	6.62%	1.68%
OIL & COAL PRODUCTS	2	3	1	1.19%	1.21%	0.01%	2	3	1	2.18%	2.22%	0.03%	–	–	–	–	–	–
RUBBER PRODUCTS	–	1	1	–	0.14%	0.14%	–	1	1	–	0.25%	0.25%	–	–	–	–	–	–
GLASS & CERAMICS PRODUCTS	4	5	1	1.23%	1.25%	0.02%	3	5	2	1.76%	2.05%	0.29%	1	2	1	0.59%	0.29%	-0.30%
IRON & STEEL	2	3	1	1.85%	2.00%	0.14%	2	3	1	3.40%	3.67%	0.27%	–	–	–	–	–	–
NONFERROUS METALS	3	3	0	1.22%	1.13%	-0.09%	3	3	0	2.23%	2.07%	-0.15%	–	–	–	–	–	–
METAL PRODUCTS	3	4	1	0.72%	0.84%	0.12%	3	4	1	0.99%	1.16%	0.17%	2	3	1	0.40%	0.46%	0.06%
MACHINERY	15	16	1	5.88%	5.16%	-0.72%	12	14	2	5.88%	5.23%	-0.65%	8	11	3	5.89%	5.07%	-0.82%
ELECTRIC APPLIANCES	23	24	1	13.08%	10.39%	-2.69%	16	15	-1	7.83%	7.76%	-0.07%	20	20	0	19.39%	13.53%	-5.85%
TRANSPORTATION EQUIPMENT	11	11	0	6.59%	6.07%	-0.52%	10	10	0	10.32%	9.37%	-0.95%	4	3	-1	2.10%	2.11%	0.01%
PRECISION INSTRUMENTS	3	5	2	0.95%	2.99%	2.04%	1	1	0	0.43%	0.37%	-0.06%	2	4	2	1.58%	6.13%	4.55%
OTHER PRODUCTS	4	5	1	1.58%	2.17%	0.60%	2	3	1	1.64%	1.51%	-0.13%	2	3	1	1.50%	2.97%	1.47%
ELECTRIC POWER & GAS	8	8	0	3.46%	3.15%	-0.31%	8	8	0	6.35%	5.78%	-0.56%	–	–	–	–	–	–
LAND TRANSPORTATION	17	16	-1	5.00%	6.32%	1.32%	15	13	-2	3.36%	7.43%	4.07%	16	13	-3	6.98%	4.99%	-1.99%
MARINE TRANSPORTATION	3	3	0	2.38%	2.10%	-0.28%	3	3	0	4.36%	3.86%	-0.50%	–	–	–	–	–	–
AIR TRANSPORTATION	2	2	0	1.27%	1.15%	-0.12%	2	2	0	0.56%	0.83%	0.27%	2	2	0	2.13%	1.54%	-0.59%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	1	–	-1	0.14%	–	-0.14%	1	–	-1	0.26%	–	-0.26%	–	–	–	–	–	–
INFORMATION & COMMUNICATION	18	19	1	6.41%	6.08%	-0.34%	2	3	1	1.03%	1.24%	0.21%	18	18	0	12.89%	11.87%	-1.02%
WHOLESALE TRADE	6	9	3	2.03%	2.30%	0.27%	4	5	1	2.83%	2.09%	-0.74%	2	6	4	1.07%	2.54%	1.48%
RETAIL TRADE	20	17	-3	6.57%	5.74%	-0.83%	8	4	-4	1.76%	0.98%	-0.78%	16	16	0	12.36%	11.44%	-0.92%
BANKS	9	11	2	3.63%	3.90%	0.27%	9	11	2	6.66%	7.16%	0.51%	–	–	–	–	–	–
SECURITIES & COMMODITY FUTURES	3	3	0	1.94%	1.74%	-0.20%	3	3	0	3.55%	3.19%	-0.35%	–	–	–	–	–	–
INSURANCE	3	4	1	2.17%	2.77%	0.61%	3	4	1	3.97%	4.93%	0.96%	–	1	1	–	0.19%	0.19%
OTHER FINANCING BUSINESS	2	3	1	1.08%	1.14%	0.06%	1	2	1	0.59%	0.85%	0.26%	1	1	0	1.66%	1.47%	-0.19%
REAL ESTATE	9	10	1	2.48%	3.24%	0.77%	7	8	1	2.87%	4.22%	1.35%	4	5	1	2.00%	2.07%	0.07%
SERVICES	14	9	-5	4.95%	3.11%	-1.84%	5	2	-3	3.48%	1.14%	-2.34%	12	9	-3	6.71%	5.45%	-1.26%
Total	239	250	11	100.00%	100.00%	–	163	171	8	100.00%	100.00%	–	142	156	14	100.00%	100.00%	–

### Sectors by styles – Number of constituents and weights: Mid-Small Cap

	Mid-Small						Mid-Small Value						Mid-Small Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	6	0	0.18%	0.16%	-0.01%	5	5	0	0.23%	0.26%	0.03%	3	3	0	0.10%	0.05%	-0.06%
MINING	5	6	1	0.83%	0.77%	-0.07%	5	6	1	1.45%	1.36%	-0.09%	—	1	1	—	0.01%	0.01%
CONSTRUCTION	68	64	-4	4.54%	4.20%	-0.34%	64	60	-4	7.47%	6.69%	-0.77%	14	22	8	0.59%	0.99%	0.41%
FOODS	61	58	-3	5.82%	5.46%	-0.35%	50	46	-4	3.75%	3.69%	-0.05%	35	33	-2	8.62%	7.74%	-0.88%
TEXTILES & APPARELS	19	18	-1	0.84%	0.79%	-0.06%	17	16	-1	1.18%	1.16%	-0.02%	5	3	-2	0.39%	0.31%	-0.08%
PULP & PAPER	8	8	0	0.37%	0.35%	-0.01%	8	8	0	0.64%	0.63%	-0.01%	1	—	-1	0.00%	—	0.00%
CHEMICALS	112	101	-11	7.36%	8.39%	1.03%	92	79	-13	7.33%	6.43%	-0.89%	46	47	1	7.42%	10.91%	3.50%
PHARMACEUTICAL	33	29	-4	2.41%	3.68%	1.27%	18	22	4	1.05%	2.12%	1.07%	21	16	-5	4.25%	5.70%	1.44%
OIL & COAL PRODUCTS	5	4	-1	0.98%	0.89%	-0.08%	5	4	-1	1.70%	1.58%	-0.11%	—	—	—	—	—	—
RUBBER PRODUCTS	8	9	1	0.37%	0.36%	-0.01%	8	9	1	0.64%	0.60%	-0.04%	1	2	1	0.01%	0.05%	0.04%
GLASS & CERAMICS PRODUCTS	22	23	1	1.52%	1.44%	-0.08%	19	21	2	2.09%	2.12%	0.03%	6	9	3	0.74%	0.56%	-0.18%
IRON & STEEL	16	20	4	1.89%	1.82%	-0.07%	16	20	4	3.26%	3.22%	-0.05%	1	1	0	0.03%	0.03%	0.00%
NONFERROUS METALS	19	18	-1	1.42%	1.34%	-0.08%	17	16	-1	2.33%	2.25%	-0.08%	4	4	0	0.19%	0.16%	-0.03%
METAL PRODUCTS	21	21	0	1.03%	0.97%	-0.06%	20	21	1	1.39%	1.40%	0.01%	6	7	1	0.54%	0.41%	-0.13%
MACHINERY	99	97	-2	6.14%	5.55%	-0.60%	91	82	-9	6.59%	5.83%	-0.76%	40	49	9	5.54%	5.19%	-0.35%
ELECTRIC APPLIANCES	110	111	1	11.51%	9.68%	-1.84%	91	87	-4	7.80%	7.83%	0.03%	59	62	3	16.54%	12.05%	-4.49%
TRANSPORTATION EQUIPMENT	40	38	-2	5.25%	5.00%	-0.26%	38	37	-1	7.96%	7.62%	-0.34%	6	5	-1	1.59%	1.63%	0.04%
PRECISION INSTRUMENTS	23	23	0	1.28%	2.73%	1.45%	17	15	-2	0.83%	0.64%	-0.19%	13	14	1	1.90%	5.43%	3.53%
OTHER PRODUCTS	33	33	0	1.75%	2.19%	0.44%	22	22	0	1.70%	1.60%	-0.10%	18	19	1	1.82%	2.96%	1.14%
ELECTRIC POWER & GAS	20	20	0	2.81%	2.65%	-0.16%	18	20	2	4.83%	4.69%	-0.14%	3	2	-1	0.07%	0.03%	-0.05%
LAND TRANSPORTATION	39	36	-3	4.08%	5.37%	1.29%	35	31	-4	2.97%	6.33%	3.36%	25	22	-3	5.58%	4.13%	-1.45%
MARINE TRANSPORTATION	6	6	0	1.71%	1.57%	-0.14%	6	6	0	2.96%	2.79%	-0.17%	1	—	-1	0.01%	—	-0.01%
AIR TRANSPORTATION	2	3	1	0.89%	0.85%	-0.04%	2	2	0	0.37%	0.59%	0.21%	2	3	1	1.59%	1.19%	-0.41%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	9	8	-1	0.29%	0.27%	-0.02%	8	8	0	0.47%	0.46%	-0.01%	2	1	-1	0.05%	0.02%	-0.03%
INFORMATION & COMMUNICATION	143	120	-23	7.27%	6.82%	-0.44%	46	35	-11	1.59%	1.76%	0.17%	133	105	-28	14.95%	13.34%	-1.61%
WHOLESALE TRADE	95	97	2	3.68%	3.46%	-0.22%	86	84	-2	4.77%	3.65%	-1.12%	34	42	8	2.19%	3.21%	1.02%
RETAIL TRADE	129	123	-6	7.18%	6.80%	-0.38%	78	64	-14	3.00%	2.52%	-0.48%	90	88	-2	12.85%	12.32%	-0.53%
BANKS	61	63	2	4.32%	4.33%	0.01%	61	63	2	7.47%	7.61%	0.13%	1	2	1	0.05%	0.13%	0.07%
SECURITIES & COMMODITY FUTURES	18	19	1	1.64%	1.54%	-0.10%	14	14	0	2.68%	2.53%	-0.14%	6	7	1	0.23%	0.25%	0.02%
INSURANCE	5	7	2	1.55%	2.05%	0.50%	4	6	2	2.64%	3.51%	0.87%	2	3	1	0.07%	0.18%	0.11%
OTHER FINANCING BUSINESS	20	18	-2	1.44%	1.36%	-0.08%	17	15	-2	1.36%	1.36%	0.01%	7	4	-3	1.56%	1.35%	-0.20%
REAL ESTATE	43	42	-1	2.28%	2.87%	0.59%	32	31	-1	2.39%	3.44%	1.05%	24	26	2	2.13%	2.14%	0.01%
SERVICES	128	101	-27	5.37%	4.27%	-1.09%	46	34	-12	3.12%	1.73%	-1.40%	113	88	-25	8.40%	7.55%	-0.85%
Total	1426	1350	-76	100.00%	100.00%	—	1056	989	-67	100.00%	100.00%	—	722	690	-32	100.00%	100.00%	—

### Sectors by styles – Number of constituents and weights: Small Cap

	Small						Small Value						Small Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	6	0	0.58%	0.60%	0.02%	5	5	0	0.68%	0.86%	0.18%	3	3	0	0.40%	0.18%	-0.22%
MINING	4	5	1	0.32%	0.34%	0.02%	4	5	1	0.49%	0.53%	0.04%	—	1	1	—	0.04%	0.04%
CONSTRUCTION	58	54	-4	4.94%	4.99%	0.05%	54	50	-4	6.54%	6.45%	-0.08%	12	16	4	2.07%	2.71%	0.64%
FOODS	48	46	-2	4.81%	5.15%	0.34%	44	38	-6	4.86%	4.72%	-0.13%	24	22	-2	4.73%	5.81%	1.08%
TEXTILES & APPARELS	18	17	-1	1.62%	1.65%	0.03%	16	15	-1	1.67%	1.91%	0.24%	5	3	-2	1.54%	1.25%	-0.29%
PULP & PAPER	7	7	0	0.69%	0.73%	0.05%	7	7	0	1.06%	1.20%	0.14%	1	—	-1	0.00%	—	0.00%
CHEMICALS	90	77	-13	7.49%	7.43%	-0.06%	74	64	-10	8.15%	8.22%	0.07%	33	32	-1	6.31%	6.20%	-0.11%
PHARMACEUTICAL	27	22	-5	2.30%	2.64%	0.34%	17	17	0	2.35%	2.51%	0.16%	15	9	-6	2.21%	2.85%	0.64%
OIL & COAL PRODUCTS	3	1	-2	0.47%	0.05%	-0.42%	3	1	-2	0.73%	0.08%	-0.65%	—	—	—	—	—	—
RUBBER PRODUCTS	8	8	0	1.24%	0.95%	-0.29%	8	8	0	1.90%	1.42%	-0.48%	1	2	1	0.04%	0.20%	0.17%
GLASS & CERAMICS PRODUCTS	18	18	0	2.19%	1.94%	-0.25%	16	16	0	2.75%	2.29%	-0.45%	5	7	2	1.19%	1.39%	0.20%
IRON & STEEL	14	17	3	1.97%	1.35%	-0.61%	14	17	3	3.00%	2.15%	-0.85%	1	1	0	0.11%	0.11%	0.00%
NONFERROUS METALS	16	15	-1	1.89%	1.89%	-0.01%	14	13	-1	2.53%	2.67%	0.14%	4	4	0	0.74%	0.65%	-0.09%
METAL PRODUCTS	18	17	-1	1.74%	1.31%	-0.43%	17	17	0	2.18%	1.99%	-0.19%	4	4	0	0.94%	0.25%	-0.69%
MACHINERY	84	81	-3	6.75%	6.58%	-0.17%	79	68	-11	8.00%	7.25%	-0.75%	32	38	6	4.51%	5.54%	1.04%
ELECTRIC APPLIANCES	87	87	0	7.87%	7.78%	-0.08%	75	72	-3	7.73%	7.98%	0.25%	39	42	3	8.12%	7.47%	-0.64%
TRANSPORTATION EQUIPMENT	29	27	-2	2.15%	2.17%	0.02%	28	27	-1	3.30%	3.48%	0.18%	2	2	0	0.07%	0.12%	0.06%
PRECISION INSTRUMENTS	20	18	-2	2.05%	2.06%	0.01%	16	14	-2	1.61%	1.29%	-0.33%	11	10	-1	2.83%	3.26%	0.43%
OTHER PRODUCTS	29	28	-1	2.16%	2.25%	0.08%	20	19	-1	1.82%	1.81%	-0.01%	16	16	0	2.78%	2.92%	0.15%
ELECTRIC POWER & GAS	12	12	0	1.28%	1.32%	0.04%	10	12	2	1.83%	2.09%	0.26%	3	2	-1	0.29%	0.12%	-0.18%
LAND TRANSPORTATION	22	20	-2	1.94%	2.86%	0.92%	20	18	-2	2.22%	3.75%	1.53%	9	9	0	1.44%	1.47%	0.03%
MARINE TRANSPORTATION	3	3	0	0.15%	0.16%	0.01%	3	3	0	0.21%	0.26%	0.05%	1	—	-1	0.05%	—	-0.05%
AIR TRANSPORTATION	—	1	1	—	0.04%	0.04%	—	—	—	—	—	—	—	1	1	—	0.10%	0.10%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	8	8	0	0.64%	0.98%	0.34%	7	8	1	0.88%	1.55%	0.67%	2	1	-1	0.20%	0.09%	-0.11%
INFORMATION & COMMUNICATION	125	101	-24	9.25%	8.80%	-0.45%	44	32	-12	2.71%	2.98%	0.28%	115	87	-28	21.05%	17.89%	-3.16%
WHOLESALE TRADE	89	88	-1	7.51%	6.54%	-0.98%	82	79	-3	8.61%	7.34%	-1.27%	32	36	4	5.53%	5.28%	-0.25%
RETAIL TRADE	109	106	-3	8.60%	9.62%	1.02%	70	60	-10	5.44%	6.15%	0.72%	74	72	-2	14.31%	15.04%	0.73%
BANKS	52	52	0	5.92%	5.48%	-0.44%	52	52	0	9.08%	8.65%	-0.43%	1	2	1	0.21%	0.52%	0.31%
SECURITIES & COMMODITY FUTURES	15	16	1	0.94%	1.00%	0.06%	11	11	0	0.95%	0.97%	0.02%	6	7	1	0.91%	1.04%	0.13%
INSURANCE	2	3	1	0.11%	0.15%	0.04%	1	2	1	0.01%	0.14%	0.13%	2	2	0	0.29%	0.15%	-0.14%
OTHER FINANCING BUSINESS	18	15	-3	2.29%	1.95%	-0.34%	16	13	-3	2.87%	2.57%	-0.30%	6	3	-3	1.25%	0.98%	-0.27%
REAL ESTATE	34	32	-2	1.81%	1.89%	0.08%	25	23	-2	1.43%	1.59%	0.16%	20	21	1	2.49%	2.35%	-0.14%
SERVICES	114	92	-22	6.34%	7.36%	1.02%	41	32	-9	2.42%	3.11%	0.69%	101	79	-22	13.41%	14.01%	0.61%
Total	1187	1100	-87	100.00%	100.00%	—	893	818	-75	100.00%	100.00%	—	580	534	-46	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Small Cap Core

	Small Core						Small Core Value						Small Core Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	3	3	0	0.70%	0.76%	0.06%	3	3	0	0.86%	1.18%	0.32%	1	1	0	0.44%	0.17%	-0.27%
MINING	1	1	0	0.28%	0.29%	0.01%	1	1	0	0.46%	0.50%	0.04%	—	—	—	—	—	—
CONSTRUCTION	19	16	-3	4.90%	4.93%	0.03%	17	15	-2	6.52%	6.41%	-0.11%	7	10	3	2.30%	2.85%	0.56%
FOODS	19	19	0	5.57%	6.26%	0.69%	16	13	-3	5.52%	5.40%	-0.12%	11	11	0	5.65%	7.46%	1.82%
TEXTILES & APPARELS	7	5	-2	1.69%	1.57%	-0.13%	5	3	-2	1.46%	1.47%	0.01%	4	2	-2	2.07%	1.71%	-0.36%
PULP & PAPER	4	4	0	0.85%	0.96%	0.11%	4	4	0	1.38%	1.64%	0.26%	—	—	—	—	—	—
CHEMICALS	32	29	-3	7.68%	7.98%	0.30%	25	21	-4	8.28%	8.89%	0.61%	16	14	-2	6.72%	6.70%	-0.01%
PHARMACEUTICAL	12	11	-1	2.52%	3.08%	0.56%	9	7	-2	2.94%	2.58%	-0.35%	6	6	0	1.86%	3.77%	1.92%
OIL & COAL PRODUCTS	1	—	-1	0.58%	—	-0.58%	1	—	-1	0.94%	—	-0.94%	—	—	—	—	—	—
RUBBER PRODUCTS	4	3	-1	1.46%	1.07%	-0.40%	4	3	-1	2.34%	1.63%	-0.72%	1	1	0	0.05%	0.28%	0.23%
GLASS & CERAMICS PRODUCTS	8	8	0	2.36%	2.23%	-0.13%	6	6	0	2.91%	2.49%	-0.41%	2	5	3	1.48%	1.86%	0.38%
IRON & STEEL	5	4	-1	2.25%	1.25%	-1.00%	5	4	-1	3.56%	2.03%	-1.53%	1	1	0	0.15%	0.15%	0.00%
NONFERROUS METALS	9	8	-1	2.33%	2.34%	0.01%	7	7	0	3.16%	3.53%	0.37%	4	3	-1	1.00%	0.67%	-0.32%
METAL PRODUCTS	4	2	-2	1.56%	0.84%	-0.72%	4	2	-2	1.85%	1.44%	-0.41%	2	—	-2	1.09%	—	-1.09%
MACHINERY	24	23	-1	6.12%	6.18%	0.07%	21	16	-5	6.87%	6.52%	-0.34%	13	12	-1	4.92%	5.71%	0.79%
ELECTRIC APPLIANCES	28	24	-4	7.51%	7.27%	-0.24%	21	19	-2	6.94%	7.22%	0.27%	17	15	-2	8.42%	7.35%	-1.07%
TRANSPORTATION EQUIPMENT	7	6	-1	1.61%	1.60%	-0.01%	7	6	-1	2.60%	2.69%	0.09%	—	1	1	—	0.07%	0.07%
PRECISION INSTRUMENTS	8	8	0	2.29%	2.44%	0.16%	5	4	-1	1.66%	1.08%	-0.59%	5	6	1	3.30%	4.37%	1.07%
OTHER PRODUCTS	11	9	-2	2.11%	2.11%	0.00%	6	5	-1	1.60%	1.39%	-0.21%	7	7	0	2.94%	3.11%	0.17%
ELECTRIC POWER & GAS	7	5	-2	1.55%	1.58%	0.03%	5	5	0	2.36%	2.70%	0.35%	2	—	-2	0.26%	—	-0.26%
LAND TRANSPORTATION	8	10	2	2.07%	3.59%	1.52%	7	9	2	2.50%	4.89%	2.39%	4	6	2	1.38%	1.75%	0.37%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	3	3	0	0.69%	1.13%	0.44%	3	3	0	1.11%	1.93%	0.81%	—	—	—	—	—	—
INFORMATION & COMMUNICATION	42	30	-12	9.88%	8.59%	-1.29%	13	8	-5	2.91%	2.93%	0.02%	37	26	-11	21.10%	16.54%	-4.56%
WHOLESALE TRADE	26	18	-8	7.07%	5.04%	-2.03%	20	15	-5	7.85%	5.50%	-2.35%	14	10	-4	5.82%	4.39%	-1.42%
RETAIL TRADE	34	33	-1	7.93%	9.44%	1.51%	21	16	-5	4.48%	5.71%	1.22%	24	23	-1	13.48%	14.68%	1.20%
BANKS	19	22	3	5.83%	5.97%	0.15%	19	22	3	9.27%	9.69%	0.42%	1	2	1	0.28%	0.74%	0.46%
SECURITIES & COMMODITY FUTURES	5	6	1	0.77%	1.00%	0.24%	3	4	1	0.71%	0.95%	0.24%	3	3	0	0.85%	1.07%	0.22%
INSURANCE	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
OTHER FINANCING BUSINESS	13	9	-4	3.05%	2.41%	-0.64%	11	9	-2	3.98%	3.50%	-0.48%	4	1	-3	1.56%	0.89%	-0.67%
REAL ESTATE	6	6	0	1.29%	1.40%	0.11%	4	4	0	0.80%	1.08%	0.27%	5	4	-1	2.08%	1.86%	-0.21%
SERVICES	29	25	-4	5.50%	6.70%	1.20%	10	8	-2	2.18%	3.03%	0.85%	25	21	-4	10.84%	11.85%	1.01%
Total	398	350	-48	100.00%	100.00%	—	283	242	-41	100.00%	100.00%	—	216	191	-25	100.00%	100.00%	—



Sectors by styles – Number of constituents and weights: Micro Cap

	Micro						Micro Value						Micro Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	3	3	0	0.32%	0.29%	-0.04%	2	2	0	0.33%	0.32%	0.00%	2	2	0	0.31%	0.22%	-0.09%
MINING	3	4	1	0.39%	0.43%	0.05%	3	4	1	0.55%	0.59%	0.04%	—	1	1	—	0.14%	0.14%
CONSTRUCTION	39	38	-1	5.04%	5.10%	0.06%	37	35	-2	6.57%	6.52%	-0.05%	5	6	1	1.42%	2.36%	0.95%
FOODS	29	27	-2	3.12%	3.03%	-0.09%	28	25	-3	3.55%	3.58%	0.03%	13	11	-2	2.09%	1.97%	-0.12%
TEXTILES & APPARELS	11	12	1	1.47%	1.82%	0.35%	11	12	1	2.08%	2.66%	0.58%	1	1	0	0.02%	0.19%	0.17%
PULP & PAPER	3	3	0	0.31%	0.31%	0.00%	3	3	0	0.44%	0.47%	0.03%	1	—	-1	0.01%	—	-0.01%
CHEMICALS	58	48	-10	7.07%	6.38%	-0.69%	49	43	-6	7.89%	7.08%	-0.81%	17	18	1	5.12%	5.03%	-0.09%
PHARMACEUTICAL	15	11	-4	1.80%	1.81%	0.01%	8	10	2	1.19%	2.39%	1.19%	9	3	-6	3.24%	0.71%	-2.53%
OIL & COAL PRODUCTS	2	1	-1	0.23%	0.15%	-0.08%	2	1	-1	0.32%	0.23%	-0.10%	—	—	—	—	—	—
RUBBER PRODUCTS	4	5	1	0.72%	0.72%	0.00%	4	5	1	1.03%	1.08%	0.05%	—	1	1	—	0.03%	0.03%
GLASS & CERAMICS PRODUCTS	10	10	0	1.82%	1.40%	-0.42%	10	10	0	2.43%	1.96%	-0.47%	3	2	-1	0.37%	0.31%	-0.06%
IRON & STEEL	9	13	4	1.33%	1.55%	0.22%	9	13	4	1.89%	2.35%	0.46%	—	—	—	—	—	—
NONFERROUS METALS	7	7	0	0.91%	1.01%	0.10%	7	6	-1	1.30%	1.22%	-0.08%	—	1	1	—	0.61%	0.61%
METAL PRODUCTS	14	15	1	2.14%	2.20%	0.06%	13	15	2	2.84%	2.92%	0.08%	2	4	2	0.50%	0.81%	0.32%
MACHINERY	60	58	-2	8.17%	7.34%	-0.83%	58	52	-6	10.22%	8.47%	-1.75%	19	26	7	3.32%	5.15%	1.83%
ELECTRIC APPLIANCES	59	63	4	8.67%	8.76%	0.09%	54	53	-1	9.27%	9.28%	0.00%	22	27	5	7.24%	7.76%	0.52%
TRANSPORTATION EQUIPMENT	22	21	-1	3.36%	3.26%	-0.10%	21	21	0	4.67%	4.82%	0.15%	2	1	-1	0.25%	0.25%	-0.01%
PRECISION INSTRUMENTS	12	10	-2	1.51%	1.32%	-0.19%	11	10	-1	1.52%	1.64%	0.12%	6	4	-2	1.47%	0.70%	-0.77%
OTHER PRODUCTS	18	19	1	2.27%	2.51%	0.24%	14	14	0	2.26%	2.52%	0.27%	9	9	0	2.32%	2.49%	0.17%
ELECTRIC POWER & GAS	5	7	2	0.68%	0.83%	0.15%	5	7	2	0.79%	1.06%	0.26%	1	2	1	0.40%	0.39%	-0.01%
LAND TRANSPORTATION	14	10	-4	1.66%	1.48%	-0.18%	13	9	-4	1.68%	1.81%	0.13%	5	3	-2	1.61%	0.83%	-0.78%
MARINE TRANSPORTATION	3	3	0	0.48%	0.46%	-0.02%	3	3	0	0.61%	0.70%	0.09%	1	—	-1	0.18%	—	-0.18%
AIR TRANSPORTATION	—	1	1	—	0.11%	0.11%	—	—	—	—	—	—	—	1	1	—	0.33%	0.33%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	5	5	0	0.52%	0.70%	0.17%	4	5	1	0.42%	0.91%	0.49%	2	1	-1	0.77%	0.30%	-0.48%
INFORMATION & COMMUNICATION	83	71	-12	7.83%	9.20%	1.37%	31	24	-7	2.31%	3.07%	0.76%	78	61	-17	20.89%	21.01%	0.13%
WHOLESALE TRADE	63	70	7	8.51%	9.39%	0.88%	62	64	2	10.11%	10.45%	0.34%	18	26	8	4.71%	7.33%	2.62%
RETAIL TRADE	75	73	-2	10.11%	9.97%	-0.13%	49	44	-5	7.31%	6.91%	-0.40%	50	49	-1	16.71%	15.88%	-0.83%
BANKS	33	30	-3	6.12%	4.54%	-1.58%	33	30	-3	8.71%	6.89%	-1.82%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	10	10	0	1.32%	1.00%	-0.33%	8	7	-1	1.43%	1.01%	-0.42%	3	4	1	1.08%	0.98%	-0.10%
INSURANCE	2	3	1	0.35%	0.43%	0.08%	1	2	1	0.03%	0.39%	0.36%	2	2	0	1.12%	0.51%	-0.61%
OTHER FINANCING BUSINESS	5	6	1	0.59%	1.06%	0.48%	5	4	-1	0.68%	0.99%	0.31%	2	2	0	0.37%	1.21%	0.83%
REAL ESTATE	28	26	-2	2.97%	2.81%	-0.16%	21	19	-2	2.67%	2.46%	-0.20%	15	17	2	3.68%	3.47%	-0.20%
SERVICES	85	67	-18	8.22%	8.63%	0.41%	31	24	-7	2.89%	3.24%	0.35%	76	58	-18	20.80%	19.02%	-1.78%
Total	789	750	-39	100.00%	100.00%	—	610	576	-34	100.00%	100.00%	—	364	343	-21	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Prime

	Prime						Prime Value						Prime Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	4	4	0	0.08%	0.08%	0.00%	4	4	0	0.11%	0.15%	0.03%	2	2	0	0.04%	0.01%	-0.02%
MINING	2	3	1	0.39%	0.38%	0.00%	2	3	1	0.74%	0.81%	0.06%	—	—	—	—	—	—
CONSTRUCTION	41	42	1	2.07%	2.07%	-0.01%	38	38	0	3.77%	3.88%	0.11%	11	21	10	0.23%	0.42%	0.19%
FOODS	41	41	0	3.36%	3.38%	0.02%	31	30	-1	2.64%	2.28%	-0.36%	25	26	1	4.14%	4.38%	0.24%
TEXTILES & APPARELS	11	13	2	0.37%	0.38%	0.01%	9	11	2	0.56%	0.66%	0.10%	4	3	-1	0.17%	0.13%	-0.03%
PULP & PAPER	6	6	0	0.17%	0.17%	0.00%	6	6	0	0.33%	0.37%	0.04%	—	—	—	—	—	—
CHEMICALS	76	76	0	6.07%	6.06%	-0.01%	59	56	-3	4.52%	4.56%	0.04%	42	42	0	7.74%	7.42%	-0.32%
PHARMACEUTICAL	33	29	-4	5.09%	5.07%	-0.02%	19	20	1	2.84%	3.05%	0.21%	21	18	-3	7.52%	6.90%	-0.62%
OIL & COAL PRODUCTS	3	4	1	0.46%	0.46%	0.00%	3	4	1	0.89%	0.97%	0.08%	—	—	—	—	—	—
RUBBER PRODUCTS	7	8	1	0.72%	0.73%	0.01%	7	8	1	1.19%	1.27%	0.08%	2	3	1	0.22%	0.24%	0.02%
GLASS & CERAMICS PRODUCTS	18	17	-1	0.72%	0.71%	0.00%	15	15	0	1.09%	1.24%	0.16%	5	7	2	0.31%	0.23%	-0.08%
IRON & STEEL	12	11	-1	0.89%	0.90%	0.01%	12	11	-1	1.71%	1.88%	0.17%	1	1	0	0.01%	0.01%	0.00%
NONFERROUS METALS	14	15	1	0.66%	0.68%	0.02%	12	13	1	1.20%	1.35%	0.15%	4	4	0	0.08%	0.07%	-0.01%
METAL PRODUCTS	15	15	0	0.47%	0.47%	0.00%	14	15	1	0.69%	0.80%	0.11%	6	6	0	0.23%	0.18%	-0.05%
MACHINERY	66	68	2	5.43%	5.48%	0.05%	57	55	-2	4.76%	4.11%	-0.65%	33	37	4	6.16%	6.73%	0.57%
ELECTRIC APPLIANCES	90	94	4	18.06%	18.11%	0.05%	67	65	-2	9.82%	8.32%	-1.50%	60	65	5	26.98%	27.00%	0.02%
TRANSPORTATION EQUIPMENT	32	33	1	7.63%	7.58%	-0.05%	31	32	1	12.60%	11.13%	-1.46%	6	6	0	2.25%	4.36%	2.11%
PRECISION INSTRUMENTS	19	18	-1	2.35%	2.36%	0.01%	11	9	-2	0.41%	0.35%	-0.07%	12	12	0	4.45%	4.18%	-0.26%
OTHER PRODUCTS	24	26	2	2.29%	2.28%	-0.01%	13	15	2	0.85%	0.93%	0.08%	14	16	2	3.84%	3.50%	-0.34%
ELECTRIC POWER & GAS	19	17	-2	1.35%	1.36%	0.00%	17	17	0	2.58%	2.83%	0.26%	3	2	-1	0.03%	0.01%	-0.02%
LAND TRANSPORTATION	31	32	1	2.72%	2.75%	0.04%	27	27	0	2.82%	3.83%	1.01%	24	22	-2	2.60%	1.78%	-0.82%
MARINE TRANSPORTATION	4	4	0	0.82%	0.80%	-0.02%	4	4	0	1.57%	1.68%	0.11%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.43%	0.43%	0.00%	2	2	0	0.20%	0.36%	0.16%	2	2	0	0.68%	0.50%	-0.18%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	5	5	0	0.13%	0.13%	0.00%	5	5	0	0.23%	0.25%	0.03%	1	1	0	0.02%	0.01%	-0.01%
INFORMATION & COMMUNICATION	84	84	0	8.48%	8.21%	-0.27%	25	22	-3	3.82%	3.76%	-0.05%	79	74	-5	13.53%	12.24%	-1.28%
WHOLESALE TRADE	58	61	3	6.78%	6.72%	-0.06%	50	50	0	11.24%	9.73%	-1.51%	25	34	9	1.95%	3.98%	2.03%
RETAIL TRADE	87	86	-1	3.96%	4.01%	0.05%	51	43	-8	1.76%	2.24%	0.48%	60	61	1	6.34%	5.62%	-0.72%
BANKS	47	51	4	7.07%	7.14%	0.07%	47	51	4	13.59%	14.95%	1.36%	1	2	1	0.02%	0.05%	0.03%
SECURITIES & COMMODITY FUTURES	10	11	1	0.75%	0.76%	0.01%	7	8	1	1.38%	1.49%	0.12%	4	5	1	0.08%	0.09%	0.01%
INSURANCE	8	8	0	2.68%	2.62%	-0.06%	7	8	1	4.07%	3.71%	-0.36%	4	3	-1	1.19%	1.63%	0.44%
OTHER FINANCING BUSINESS	19	18	-1	1.27%	1.27%	-0.01%	16	15	-1	1.83%	2.02%	0.18%	6	4	-2	0.66%	0.58%	-0.08%
REAL ESTATE	27	27	0	1.91%	1.90%	0.00%	19	19	0	2.60%	3.04%	0.43%	16	15	-1	1.15%	0.87%	-0.28%
SERVICES	77	71	-6	4.37%	4.54%	0.17%	26	26	0	1.60%	2.01%	0.41%	66	60	-6	7.37%	6.83%	-0.54%
Total	992	1000	8	100.00%	100.00%	—	713	707	-6	100.00%	100.00%	—	539	554	15	100.00%	100.00%	—

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