

## Russell/Nomura Indexes Annual Reconstitution Announcement

### Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on Dec 1st, 2010. Information on additions and deletions to the indexes is available from the following URL:

<http://qr.nomuraholdings.com/en/frcnri/docs/eq201012e.csv>

Right is a summary of the reconstitution.

Note) By the time of annual reconstitution on 1st December 2010, there might as well be changes in a stock's capital structure or in the composition of the index, which is to be announced on the following URL:  
<http://qr.nomuraholdings.com/QR/FRCNRI/constituents.html>

	No.of stocks					% of total market cap			Turnover
	Pre	Post	Diff	Out	In	Pre	Post	Diff	
Total	1,483	1,400	-83	120	37	100.00%	100.00%	-	1.8%
Value	1,124	1,081	-43	135	92	48.22%	50.68%	2.45%	14.5%
Growth	665	589	-76	143	67	51.78%	49.32%	-2.45%	14.6%
Large	346	300	-46	48	2	86.71%	84.90%	-1.82%	3.1%
Value	219	190	-29	44	15	39.10%	40.18%	1.07%	16.0%
Growth	239	199	-40	49	9	47.61%	44.72%	-2.89%	15.4%
Top	61	60	-1	6	5	50.57%	51.01%	0.44%	5.9%
Value	38	38	0	7	7	22.31%	23.52%	1.20%	21.2%
Growth	50	45	-5	8	3	28.26%	27.49%	-0.76%	17.5%
Mid	285	240	-45	53	8	36.14%	33.89%	-2.25%	12.7%
Value	181	152	-29	44	15	16.79%	16.66%	-0.13%	22.3%
Growth	189	154	-35	46	11	19.35%	17.23%	-2.13%	20.9%
Mid-Small	1,422	1,340	-82	125	43	49.43%	48.99%	-0.44%	6.4%
Value	1,086	1,043	-43	135	92	25.91%	27.16%	1.25%	17.3%
Growth	615	544	-71	140	69	23.52%	21.83%	-1.69%	18.0%
Small	1,137	1,100	-37	122	85	13.29%	15.10%	1.82%	15.8%
Value	905	891	-14	120	106	9.12%	10.50%	1.38%	21.5%
Growth	426	390	-36	118	82	4.17%	4.60%	0.44%	30.8%
Small Core	397	350	-47	101	54	8.98%	9.96%	0.98%	23.4%
Value	311	273	-38	87	49	5.98%	6.59%	0.61%	29.0%
Growth	176	157	-19	65	46	3.00%	3.37%	0.37%	36.9%
Micro	740	750	10	126	136	4.31%	5.14%	0.83%	25.3%
Value	594	618	24	111	135	3.15%	3.91%	0.76%	30.6%
Growth	250	233	-17	87	70	1.16%	1.23%	0.07%	32.6%
Prime	990	1,000	10	26	36	97.80%	98.18%	0.38%	1.8%
Value	722	748	26	48	74	46.60%	49.28%	2.68%	14.7%
Growth	508	478	-30	87	57	51.21%	48.90%	-2.30%	14.5%

Note: Share prices as of 15th-October 2010.

Note: Turnover ratio is  $|\Sigma|$  market cap weighting before reconfiguration – market cap weighting after reconfiguration  $| / 2|$

**Sectors by styles – No. of constituents and weights: Total Market**

	Total Market						Total Market Value						Total Market Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	5	5	0	0.10%	0.10%	0.00%	4	3	-1	0.09%	0.06%	-0.03%	4	4	0	0.10%	0.13%	0.03%
MINING	5	6	1	0.37%	0.38%	0.02%	5	6	1	0.19%	0.75%	0.56%	2	1	-1	0.53%	0.01%	-0.52%
CONSTRUCTION	71	62	-9	1.91%	1.87%	-0.04%	64	57	-7	2.86%	2.75%	-0.11%	17	10	-7	1.03%	0.97%	-0.06%
FOODS	67	62	-5	3.02%	2.98%	-0.04%	54	55	1	1.97%	2.76%	0.79%	34	29	-5	4.00%	3.21%	-0.79%
TEXTILES & APPARELS	27	25	-2	0.82%	0.82%	0.00%	25	23	-2	0.96%	0.89%	-0.07%	6	8	2	0.69%	0.74%	0.05%
PULP & PAPER	11	11	0	0.36%	0.36%	0.00%	11	11	0	0.72%	0.71%	-0.01%	2	1	-1	0.03%	0.01%	-0.02%
CHEMICALS	119	110	-9	6.14%	6.09%	-0.04%	93	87	-6	6.09%	5.60%	-0.50%	52	49	-3	6.18%	6.61%	0.43%
PHARMACEUTICAL	38	37	-1	4.60%	4.55%	-0.05%	19	17	-2	1.17%	1.05%	-0.12%	32	25	-7	7.78%	8.15%	0.36%
OIL & COAL PRODUCTS	8	8	0	0.85%	0.85%	0.00%	7	7	0	1.44%	1.45%	0.01%	3	2	-1	0.30%	0.23%	-0.07%
RUBBER PRODUCTS	10	10	0	0.63%	0.63%	0.00%	10	10	0	0.74%	0.98%	0.24%	3	3	0	0.53%	0.27%	-0.26%
GLASS & CERAMICS PRODUCTS	23	22	-1	1.23%	1.24%	0.01%	21	19	-2	0.97%	0.62%	-0.35%	9	9	0	1.47%	1.87%	0.40%
IRON & STEEL	31	29	-2	2.21%	2.14%	-0.07%	25	27	2	1.22%	2.45%	1.24%	10	9	-1	3.14%	1.83%	-1.32%
NONFERROUS METALS	21	20	-1	1.44%	1.41%	-0.03%	14	13	-1	1.31%	1.35%	0.04%	12	9	-3	1.56%	1.47%	-0.09%
METAL PRODUCTS	22	22	0	0.65%	0.65%	0.00%	18	20	2	0.90%	0.91%	0.01%	5	5	0	0.43%	0.39%	-0.04%
MACHINERY	106	99	-7	4.75%	4.70%	-0.05%	84	78	-6	3.42%	3.20%	-0.22%	47	46	-1	5.99%	6.23%	0.24%
ELECTRIC APPLIANCES	152	139	-13	15.94%	15.86%	-0.08%	104	93	-11	10.30%	9.22%	-1.08%	84	76	-8	21.19%	22.68%	1.49%
TRANSPORTATION EQUIPMENT	59	64	5	9.11%	9.21%	0.10%	49	52	3	8.16%	8.92%	0.76%	27	33	6	10.00%	9.51%	-0.49%
PRECISION INSTRUMENTS	25	21	-4	1.46%	1.45%	-0.01%	16	10	-6	0.36%	0.29%	-0.07%	14	15	1	2.48%	2.65%	0.17%
OTHER PRODUCTS	37	35	-2	2.09%	2.09%	0.00%	28	28	0	1.76%	1.66%	-0.10%	12	14	2	2.41%	2.53%	0.13%
ELECTRIC POWER & GAS	18	18	0	4.85%	4.78%	-0.07%	16	16	0	7.40%	7.85%	0.45%	12	7	-5	2.47%	1.63%	-0.84%
LAND TRANSPORTATION	35	33	-2	3.85%	3.78%	-0.06%	23	21	-2	2.39%	3.53%	1.14%	23	20	-3	5.20%	4.04%	-1.16%
MARINE TRANSPORTATION	8	7	-1	0.55%	0.55%	0.01%	6	6	0	1.08%	1.05%	-0.03%	3	2	-1	0.05%	0.04%	-0.01%
AIR TRANSPORTATION	1	2	1	0.28%	0.31%	0.03%	—	—	—	—	—	—	1	2	1	0.55%	0.63%	0.08%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	15	13	-2	0.24%	0.22%	-0.01%	14	13	-1	0.46%	0.43%	-0.03%	3	3	0	0.03%	0.01%	-0.02%
INFORMATION & COMMUNICATION	88	79	-9	6.12%	5.98%	-0.13%	48	53	5	5.83%	6.04%	0.21%	56	45	-11	6.38%	5.92%	-0.46%
WHOLESALE TRADE	101	101	0	5.30%	5.38%	0.08%	92	94	2	8.04%	4.81%	-3.23%	26	20	-6	2.76%	5.97%	3.21%
RETAIL TRADE	133	127	-6	3.77%	3.68%	-0.10%	83	78	-5	4.25%	4.39%	0.14%	78	70	-8	3.33%	2.95%	-0.38%
BANKS	90	89	-1	8.19%	8.70%	0.51%	87	88	1	16.71%	16.99%	0.28%	4	3	-1	0.25%	0.18%	-0.07%
SECURITIES & COMMODITY FUTURES	22	18	-4	1.32%	1.39%	0.06%	18	16	-2	2.30%	2.64%	0.34%	8	5	-3	0.42%	0.10%	-0.32%
INSURANCE	7	7	0	2.57%	2.58%	0.01%	5	5	0	3.90%	3.67%	-0.22%	3	4	1	1.34%	1.46%	0.12%
OTHER FINANCING BUSINESS	18	17	-1	0.79%	0.79%	0.00%	17	16	-1	1.51%	1.43%	-0.07%	2	2	0	0.13%	0.13%	0.00%
REAL ESTATE	37	38	1	2.41%	2.44%	0.03%	23	25	2	0.78%	0.70%	-0.08%	20	18	-2	3.94%	4.23%	0.29%
SERVICES	73	64	-9	2.07%	2.01%	-0.06%	41	34	-7	0.71%	0.84%	0.13%	51	40	-11	3.33%	3.21%	-0.12%
Total	1483	1400	-83	100.00%	100.00%	—	1124	1081	-43	100.00%	100.00%	—	665	589	-76	100.00%	100.00%	—

Note: Share prices as of 15th-October 2010.

**Sectors by styles – No. of constituents and weights: Large Cap:**

	Large						Large Value						Large Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	2	1	-1	0.40%	0.36%	-0.04%	2	1	-1	0.20%	0.76%	0.56%	1	—	-1	0.56%	—	-0.56%
CONSTRUCTION	10	8	-2	1.45%	1.35%	-0.10%	8	6	-2	2.12%	1.93%	-0.19%	3	2	-1	0.90%	0.83%	-0.07%
FOODS	16	11	-5	2.80%	2.56%	-0.25%	9	8	-1	1.35%	2.03%	0.68%	15	9	-6	4.00%	3.03%	-0.97%
TEXTILES & APPARELS	4	3	-1	0.63%	0.58%	-0.05%	3	2	-1	0.61%	0.41%	-0.20%	1	2	1	0.64%	0.74%	0.10%
PULP & PAPER	3	2	-1	0.32%	0.26%	-0.05%	3	2	-1	0.67%	0.56%	-0.11%	1	—	-1	0.03%	—	-0.03%
CHEMICALS	28	26	-2	5.71%	5.71%	0.00%	17	18	1	5.40%	5.17%	-0.24%	21	19	-2	5.96%	6.19%	0.23%
PHARMACEUTICAL	14	13	-1	4.87%	4.86%	0.00%	7	4	-3	1.18%	0.90%	-0.28%	13	11	-2	7.90%	8.43%	0.53%
OIL & COAL PRODUCTS	5	4	-1	0.97%	0.93%	-0.04%	4	3	-1	1.75%	1.68%	-0.08%	2	2	0	0.32%	0.26%	-0.06%
RUBBER PRODUCTS	2	2	0	0.60%	0.61%	0.01%	2	2	0	0.63%	0.96%	0.33%	2	2	0	0.57%	0.30%	-0.28%
GLASS & CERAMICS PRODUCTS	6	6	0	1.13%	1.17%	0.05%	5	4	-1	0.68%	0.30%	-0.38%	5	5	0	1.50%	1.96%	0.46%
IRON & STEEL	8	4	-4	2.19%	1.95%	-0.25%	4	4	0	0.79%	2.23%	1.43%	7	4	-3	3.34%	1.69%	-1.65%
NONFERROUS METALS	7	7	0	1.39%	1.40%	0.00%	4	4	0	1.34%	1.41%	0.07%	5	5	0	1.44%	1.38%	-0.06%
METAL PRODUCTS	5	4	-1	0.58%	0.53%	-0.04%	2	2	0	0.75%	0.74%	-0.01%	3	2	-1	0.43%	0.35%	-0.09%
MACHINERY	22	20	-2	4.42%	4.37%	-0.06%	11	9	-2	2.36%	2.26%	-0.10%	18	17	-1	6.12%	6.26%	0.14%
ELECTRIC APPLIANCES	43	40	-3	17.05%	17.25%	0.20%	20	19	-1	10.91%	9.77%	-1.14%	39	35	-4	22.09%	23.96%	1.87%
TRANSPORTATION EQUIPMENT	18	17	-1	9.80%	10.05%	0.26%	14	12	-2	8.89%	10.14%	1.25%	14	15	1	10.54%	9.97%	-0.57%
PRECISION INSTRUMENTS	6	6	0	1.49%	1.52%	0.03%	2	2	0	0.19%	0.16%	-0.03%	6	5	-1	2.55%	2.74%	0.19%
OTHER PRODUCTS	7	6	-1	2.05%	2.07%	0.01%	4	4	0	1.56%	1.48%	-0.08%	3	2	-1	2.46%	2.59%	0.14%
ELECTRIC POWER & GAS	13	13	0	5.51%	5.55%	0.04%	12	12	0	9.02%	9.79%	0.78%	10	6	-4	2.63%	1.74%	-0.89%
LAND TRANSPORTATION	18	16	-2	4.19%	4.11%	-0.08%	9	9	0	2.58%	4.05%	1.47%	17	13	-4	5.50%	4.16%	-1.34%
MARINE TRANSPORTATION	3	3	0	0.58%	0.61%	0.02%	3	3	0	1.27%	1.26%	0.00%	1	1	0	0.02%	0.02%	0.00%
AIR TRANSPORTATION	1	1	0	0.33%	0.36%	0.03%	—	—	—	—	—	—	1	1	0	0.60%	0.68%	0.08%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	2	0	0.14%	0.15%	0.00%	2	2	0	0.32%	0.31%	-0.01%	—	—	—	—	—	—
INFORMATION & COMMUNICATION	16	14	-2	6.19%	6.06%	-0.12%	9	8	-1	6.34%	6.51%	0.17%	12	10	-2	6.07%	5.67%	-0.40%
WHOLESALE TRADE	12	10	-2	5.14%	5.21%	0.07%	11	9	-2	8.11%	4.07%	-4.04%	7	4	-3	2.70%	6.23%	3.53%
RETAIL TRADE	19	14	-5	3.08%	2.82%	-0.26%	10	8	-2	3.71%	3.76%	0.05%	12	8	-4	2.56%	1.97%	-0.59%
BANKS	27	21	-6	8.12%	8.57%	0.46%	25	21	-4	17.75%	18.10%	0.35%	3	1	-2	0.20%	0.01%	-0.19%
SECURITIES & COMMODITY FUTURES	4	3	-1	1.30%	1.37%	0.07%	4	3	-1	2.56%	2.89%	0.33%	1	—	-1	0.26%	—	-0.26%
INSURANCE	6	6	0	2.95%	3.03%	0.07%	4	4	0	4.78%	4.61%	-0.17%	3	4	1	1.46%	1.61%	0.15%
OTHER FINANCING BUSINESS	4	3	-1	0.68%	0.64%	-0.05%	3	2	-1	1.36%	1.19%	-0.17%	1	1	0	0.13%	0.14%	0.01%
REAL ESTATE	7	6	-1	2.41%	2.42%	0.01%	4	2	-2	0.60%	0.33%	-0.26%	5	5	0	3.90%	4.29%	0.39%
SERVICES	8	8	0	1.54%	1.59%	0.05%	2	1	-1	0.24%	0.25%	0.01%	7	8	1	2.61%	2.80%	0.19%
<b>Total</b>	<b>346</b>	<b>300</b>	<b>-46</b>	<b>100.00%</b>	<b>100.00%</b>	<b>—</b>	<b>219</b>	<b>190</b>	<b>-29</b>	<b>100.00%</b>	<b>100.00%</b>	<b>—</b>	<b>239</b>	<b>199</b>	<b>-40</b>	<b>100.00%</b>	<b>100.00%</b>	<b>—</b>

Note: Share prices as of 15th-October 2010.

**Sectors by styles – No. of constituents and weights: Top Cap:**

	Top						Top Value						Top Growth						
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	2	2	0	2.04%	1.99%	-0.05%	—	1	1	—	1.15%	1.15%	—	2	2	0	3.66%	2.71%	-0.95%
TEXTILES & APPARELS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
PULP & PAPER	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
CHEMICALS	3	3	0	3.80%	3.76%	-0.05%	1	2	1	2.80%	2.80%	-0.01%	2	2	0	4.59%	4.58%	-0.02%	
PHARMACEUTICAL	4	3	-1	6.14%	5.34%	-0.80%	2	—	-2	0.60%	—	-0.60%	4	3	-1	10.51%	9.91%	-0.60%	
OIL & COAL PRODUCTS	—	1	1	—	1.11%	1.11%	—	1	1	—	2.40%	2.40%	—	—	—	—	—	—	
RUBBER PRODUCTS	1	1	0	0.89%	0.88%	-0.01%	1	1	0	0.92%	1.49%	0.57%	1	1	0	0.87%	0.36%	-0.50%	
GLASS & CERAMICS PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
IRON & STEEL	3	2	-1	2.94%	2.15%	-0.79%	1	2	1	0.24%	2.82%	2.58%	3	2	-1	5.08%	1.58%	-3.49%	
NONFERROUS METALS	2	1	-1	1.51%	0.73%	-0.77%	1	—	-1	1.34%	—	-1.34%	2	1	-1	1.64%	1.36%	-0.27%	
METAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
MACHINERY	2	2	0	2.67%	2.60%	-0.07%	1	1	0	2.00%	1.86%	-0.13%	1	1	0	3.20%	3.22%	0.02%	
ELECTRIC APPLIANCES	12	12	0	20.66%	20.81%	0.15%	5	4	-1	13.98%	9.18%	-4.80%	11	11	0	25.94%	30.76%	4.82%	
TRANSPORTATION EQUIPMENT	4	4	0	12.72%	12.69%	-0.03%	4	4	0	11.41%	13.97%	2.56%	4	4	0	13.76%	11.60%	-2.16%	
PRECISION INSTRUMENTS	1	1	0	0.85%	0.86%	0.02%	—	—	—	—	—	—	1	1	0	1.51%	1.60%	0.09%	
OTHER PRODUCTS	1	1	0	2.13%	2.14%	0.02%	—	—	—	—	—	—	1	1	0	3.81%	3.98%	0.17%	
ELECTRIC POWER & GAS	5	4	-1	6.42%	5.57%	-0.85%	5	4	-1	10.58%	9.79%	-0.79%	4	3	-1	3.13%	1.96%	-1.17%	
LAND TRANSPORTATION	2	2	0	2.66%	2.57%	-0.09%	2	2	0	1.55%	3.29%	1.75%	2	2	0	3.54%	1.95%	-1.59%	
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	
INFORMATION & COMMUNICATION	4	4	0	8.25%	8.02%	-0.24%	3	3	0	9.97%	9.74%	-0.23%	3	2	-1	6.89%	6.54%	-0.35%	
WHOLESALE TRADE	4	5	1	6.99%	7.80%	0.80%	4	4	0	11.78%	5.06%	-6.72%	3	4	1	3.21%	10.14%	6.93%	
RETAIL TRADE	1	1	0	1.50%	1.45%	-0.05%	1	1	0	2.74%	2.89%	0.15%	1	1	0	0.52%	0.23%	-0.29%	
BANKS	3	3	0	9.18%	9.99%	0.81%	3	3	0	20.79%	21.67%	0.87%	—	—	—	—	—	—	
SECURITIES & COMMODITY FUTURES	1	1	0	1.40%	1.50%	0.10%	1	1	0	2.62%	3.26%	0.64%	1	—	-1	0.44%	—	-0.44%	
INSURANCE	3	3	0	3.50%	3.57%	0.07%	2	3	1	6.34%	6.96%	0.62%	1	1	0	1.25%	0.67%	-0.58%	
OTHER FINANCING BUSINESS	—	1	1	—	0.76%	0.76%	—	1	1	—	1.66%	1.66%	—	—	—	—	—	—	
REAL ESTATE	2	2	0	2.95%	2.93%	-0.02%	1	—	-1	0.32%	—	-0.32%	2	2	0	5.04%	5.44%	0.40%	
SERVICES	1	1	0	0.79%	0.76%	-0.03%	—	—	—	—	—	—	1	1	0	1.41%	1.40%	-0.01%	
Total	61	60	-1	100.00%	100.00%	—	38	38	0	100.00%	100.00%	—	50	45	-5	100.00%	100.00%	—	

Note: Share prices as of 15th-October 2010.

**Sectors by styles – No. of constituents and weights: Mid Cap:**

	Mid						Mid Value						Mid Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	2	1	-1	0.96%	0.90%	-0.05%	2	1	-1	0.46%	1.84%	1.37%	1	—	-1	1.38%	—	-1.38%
CONSTRUCTION	10	8	-2	3.48%	3.38%	-0.10%	8	6	-2	4.94%	4.66%	-0.28%	3	2	-1	2.21%	2.15%	-0.07%
FOODS	14	9	-5	3.87%	3.41%	-0.46%	9	7	-2	3.13%	3.26%	0.13%	13	7	-6	4.50%	3.55%	-0.95%
TEXTILES & APPARELS	4	3	-1	1.51%	1.46%	-0.05%	3	2	-1	1.42%	0.98%	-0.44%	1	2	1	1.58%	1.92%	0.34%
PULP & PAPER	3	2	-1	0.76%	0.66%	-0.10%	3	2	-1	1.55%	1.35%	-0.20%	1	—	-1	0.07%	—	-0.07%
CHEMICALS	25	23	-2	8.38%	8.64%	0.27%	16	16	0	8.86%	8.52%	-0.34%	19	17	-2	7.96%	8.77%	0.80%
PHARMACEUTICAL	10	10	0	3.10%	4.15%	1.05%	5	4	-1	1.95%	2.17%	0.22%	9	8	-1	4.09%	6.06%	1.98%
OIL & COAL PRODUCTS	5	3	-2	2.32%	0.66%	-1.66%	4	2	-2	4.08%	0.65%	-3.43%	2	2	0	0.79%	0.67%	-0.12%
RUBBER PRODUCTS	1	1	0	0.19%	0.20%	0.01%	1	1	0	0.24%	0.21%	-0.03%	1	1	0	0.14%	0.19%	0.04%
GLASS & CERAMICS PRODUCTS	6	6	0	2.70%	2.94%	0.24%	5	4	-1	1.58%	0.72%	-0.86%	5	5	0	3.68%	5.09%	1.41%
IRON & STEEL	5	2	-3	1.14%	1.63%	0.49%	3	2	-1	1.53%	1.39%	-0.14%	4	2	-2	0.81%	1.87%	1.06%
NONFERROUS METALS	5	6	1	1.24%	2.39%	1.15%	3	4	1	1.34%	3.40%	2.06%	3	4	1	1.15%	1.41%	0.27%
METAL PRODUCTS	5	4	-1	1.39%	1.34%	-0.05%	2	2	0	1.75%	1.79%	0.03%	3	2	-1	1.07%	0.91%	-0.16%
MACHINERY	20	18	-2	6.87%	7.03%	0.16%	10	8	-2	2.84%	2.83%	-0.02%	17	16	-1	10.37%	11.10%	0.73%
ELECTRIC APPLIANCES	31	28	-3	11.99%	11.88%	-0.11%	15	15	0	6.81%	10.60%	3.79%	28	24	-4	16.49%	13.11%	-3.37%
TRANSPORTATION EQUIPMENT	14	13	-1	5.70%	6.08%	0.38%	10	8	-2	5.54%	4.74%	-0.80%	10	11	1	5.84%	7.37%	1.53%
PRECISION INSTRUMENTS	5	5	0	2.38%	2.50%	0.12%	2	2	0	0.44%	0.38%	-0.06%	5	4	-1	4.06%	4.56%	0.50%
OTHER PRODUCTS	6	5	-1	1.95%	1.95%	0.00%	4	4	0	3.64%	3.56%	-0.07%	2	1	-1	0.49%	0.39%	-0.10%
ELECTRIC POWER & GAS	8	9	1	4.24%	5.52%	1.28%	7	8	1	6.94%	9.79%	2.85%	6	3	-3	1.91%	1.40%	-0.51%
LAND TRANSPORTATION	16	14	-2	6.32%	6.42%	0.11%	7	7	0	3.95%	5.12%	1.18%	15	11	-4	8.37%	7.68%	-0.69%
MARINE TRANSPORTATION	3	3	0	1.40%	1.53%	0.12%	3	3	0	2.95%	3.05%	0.09%	1	1	0	0.06%	0.05%	0.00%
AIR TRANSPORTATION	1	1	0	0.79%	0.90%	0.11%	—	—	—	—	—	—	1	1	0	1.47%	1.77%	0.30%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	2	0	0.35%	0.37%	0.02%	2	2	0	0.75%	0.75%	0.00%	—	—	—	—	—	—
INFORMATION & COMMUNICATION	12	10	-2	3.30%	3.12%	-0.18%	6	5	-1	1.50%	1.94%	0.44%	9	8	-1	4.86%	4.27%	-0.59%
WHOLESALE TRADE	8	5	-3	2.55%	1.32%	-1.23%	7	5	-2	3.24%	2.68%	-0.56%	4	—	-4	1.95%	—	-1.95%
RETAIL TRADE	18	13	-5	5.29%	4.87%	-0.42%	9	7	-2	5.00%	4.99%	-0.01%	11	7	-4	5.54%	4.74%	-0.80%
BANKS	24	18	-6	6.64%	6.44%	-0.19%	22	18	-4	13.71%	13.07%	-0.64%	3	1	-2	0.50%	0.03%	-0.47%
SECURITIES & COMMODITY FUTURES	3	2	-1	1.15%	1.16%	0.00%	3	2	-1	2.48%	2.35%	-0.13%	—	—	—	—	—	—
INSURANCE	3	3	0	2.19%	2.21%	0.02%	2	1	-1	2.70%	1.29%	-1.41%	2	3	1	1.75%	3.10%	1.35%
OTHER FINANCING BUSINESS	4	2	-2	1.64%	0.44%	-1.20%	3	1	-2	3.17%	0.53%	-2.63%	1	1	0	0.31%	0.35%	0.04%
REAL ESTATE	5	4	-1	1.64%	1.64%	0.00%	3	2	-1	0.97%	0.80%	-0.16%	3	3	0	2.23%	2.45%	0.22%
SERVICES	7	7	0	2.59%	2.85%	0.26%	2	1	-1	0.55%	0.60%	0.05%	6	7	1	4.37%	5.03%	0.67%
Total	285	240	-45	100.00%	100.00%	—	181	152	-29	100.00%	100.00%	—	189	154	-35	100.00%	100.00%	—

Note: Share prices as of 15th-October 2010.

**Sectors by styles – No. of constituents and weights: Mid-Small Cap:**

	Mid-Small						Mid-Small Value						Mid-Small Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	5	5	0	0.20%	0.20%	0.00%	4	3	-1	0.17%	0.12%	-0.06%	4	4	0	0.23%	0.29%	0.07%
MINING	5	6	1	0.75%	0.78%	0.04%	5	6	1	0.36%	1.40%	1.04%	2	1	-1	1.17%	0.02%	-1.15%
CONSTRUCTION	71	62	-9	3.87%	3.82%	-0.05%	64	57	-7	5.33%	5.13%	-0.20%	17	10	-7	2.27%	2.19%	-0.08%
FOODS	65	60	-5	4.02%	4.02%	-0.01%	54	54	0	3.67%	4.15%	0.48%	32	27	-5	4.41%	3.85%	-0.56%
TEXTILES & APPARELS	27	25	-2	1.66%	1.67%	0.01%	25	23	-2	1.78%	1.66%	-0.12%	6	8	2	1.52%	1.68%	0.16%
PULP & PAPER	11	11	0	0.74%	0.74%	0.01%	11	11	0	1.34%	1.33%	-0.01%	2	1	-1	0.07%	0.02%	-0.05%
CHEMICALS	116	107	-9	8.53%	8.53%	0.00%	92	85	-7	8.93%	8.02%	-0.91%	50	47	-3	8.09%	9.16%	1.07%
PHARMACEUTICAL	34	34	0	3.02%	3.73%	0.71%	17	17	0	1.67%	1.96%	0.29%	28	22	-6	4.51%	5.93%	1.43%
OIL & COAL PRODUCTS	8	7	-1	1.72%	0.58%	-1.14%	7	6	-1	2.69%	0.63%	-2.06%	3	2	-1	0.66%	0.53%	-0.13%
RUBBER PRODUCTS	9	9	0	0.36%	0.36%	0.00%	9	9	0	0.58%	0.53%	-0.05%	2	2	0	0.12%	0.16%	0.03%
GLASS & CERAMICS PRODUCTS	23	22	-1	2.48%	2.53%	0.04%	21	19	-2	1.80%	1.16%	-0.64%	9	9	0	3.24%	4.23%	0.99%
IRON & STEEL	28	27	-1	1.47%	2.13%	0.67%	24	25	1	2.05%	2.13%	0.08%	7	7	0	0.82%	2.14%	1.31%
NONFERROUS METALS	19	19	0	1.37%	2.12%	0.75%	13	13	0	1.28%	2.53%	1.24%	10	8	-2	1.46%	1.61%	0.15%
METAL PRODUCTS	22	22	0	1.32%	1.33%	0.01%	18	20	2	1.67%	1.69%	0.02%	5	5	0	0.94%	0.89%	-0.06%
MACHINERY	104	97	-7	6.88%	6.88%	0.00%	83	77	-6	4.65%	4.36%	-0.28%	46	45	-1	9.33%	10.01%	0.68%
ELECTRIC APPLIANCES	140	127	-13	11.10%	10.70%	-0.40%	99	89	-10	7.13%	9.25%	2.12%	73	65	-8	15.48%	12.50%	-2.98%
TRANSPORTATION EQUIPMENT	55	60	5	5.42%	5.59%	0.17%	45	48	3	5.36%	4.55%	-0.81%	23	29	6	5.48%	6.89%	1.40%
PRECISION INSTRUMENTS	24	20	-4	2.09%	2.07%	-0.02%	16	10	-6	0.67%	0.54%	-0.13%	13	14	1	3.65%	3.97%	0.32%
OTHER PRODUCTS	36	34	-2	2.06%	2.03%	-0.03%	28	28	0	3.27%	3.09%	-0.18%	11	13	2	0.72%	0.72%	-0.01%
ELECTRIC POWER & GAS	13	14	1	3.24%	3.96%	0.72%	11	12	1	4.66%	6.17%	1.51%	8	4	-4	1.68%	1.21%	-0.47%
LAND TRANSPORTATION	33	31	-2	5.06%	5.04%	-0.01%	21	19	-2	3.12%	3.73%	0.61%	21	18	-3	7.19%	6.68%	-0.52%
MARINE TRANSPORTATION	8	7	-1	1.11%	1.13%	0.02%	6	6	0	2.02%	1.97%	-0.05%	3	2	-1	0.10%	0.09%	-0.01%
AIR TRANSPORTATION	1	2	1	0.58%	0.64%	0.06%	—	—	—	—	—	—	1	2	1	1.21%	1.43%	0.22%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	15	13	-2	0.48%	0.46%	-0.02%	14	13	-1	0.85%	0.80%	-0.05%	3	3	0	0.06%	0.03%	-0.04%
INFORMATION & COMMUNICATION	84	75	-9	3.93%	3.87%	-0.07%	45	50	5	2.27%	2.85%	0.57%	53	43	-10	5.76%	5.14%	-0.62%
WHOLESALE TRADE	97	96	-1	3.58%	2.87%	-0.70%	88	90	2	4.82%	4.60%	-0.22%	23	16	-7	2.21%	0.73%	-1.48%
RETAIL TRADE	132	126	-6	6.10%	5.99%	-0.11%	82	77	-5	5.55%	5.69%	0.14%	77	69	-8	6.70%	6.37%	-0.33%
BANKS	87	86	-1	7.18%	7.35%	0.18%	84	85	1	13.19%	12.94%	-0.25%	4	3	-1	0.56%	0.41%	-0.15%
SECURITIES & COMMODITY FUTURES	21	17	-4	1.25%	1.26%	0.02%	17	15	-2	2.02%	2.10%	0.07%	7	5	-2	0.39%	0.23%	-0.16%
INSURANCE	4	4	0	1.62%	1.55%	-0.08%	3	2	-1	1.79%	0.83%	-0.96%	2	3	1	1.44%	2.44%	1.00%
OTHER FINANCING BUSINESS	18	16	-2	1.60%	0.82%	-0.79%	17	15	-2	2.80%	1.24%	-1.57%	2	2	0	0.28%	0.30%	0.01%
REAL ESTATE	35	36	1	1.86%	1.93%	0.06%	22	25	3	1.18%	1.30%	0.12%	18	16	-2	2.62%	2.71%	0.09%
SERVICES	72	63	-9	3.37%	3.31%	-0.06%	41	34	-7	1.32%	1.57%	0.24%	50	39	-11	5.63%	5.49%	-0.15%
Total	1422	1340	-82	100.00%	100.00%	—	1086	1043	-43	100.00%	100.00%	—	615	544	-71	100.00%	100.00%	—

Note: Share prices as of 15th-October 2010.

**Sectors by styles – No. of constituents and weights: Small Cap:**

	Small						Small Value						Small Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	5	5	0	0.74%	0.63%	-0.10%	4	3	-1	0.49%	0.30%	-0.19%	4	4	0	1.28%	1.39%	0.12%
MINING	3	5	2	0.18%	0.52%	0.34%	3	5	2	0.17%	0.70%	0.53%	1	1	0	0.18%	0.09%	-0.09%
CONSTRUCTION	61	54	-7	4.94%	4.81%	-0.14%	56	51	-5	6.05%	5.88%	-0.17%	14	8	-6	2.52%	2.36%	-0.16%
FOODS	51	51	0	4.45%	5.38%	0.93%	45	47	2	4.67%	5.57%	0.90%	19	20	1	3.97%	4.95%	0.98%
TEXTILES & APPARELS	23	22	-1	2.06%	2.14%	0.07%	22	21	-1	2.46%	2.74%	0.28%	5	6	1	1.20%	0.77%	-0.43%
PULP & PAPER	8	9	1	0.67%	0.92%	0.25%	8	9	1	0.95%	1.29%	0.34%	1	1	0	0.05%	0.07%	0.02%
CHEMICALS	91	84	-7	8.93%	8.27%	-0.66%	76	69	-7	9.05%	7.23%	-1.82%	31	30	-1	8.66%	10.64%	1.97%
PHARMACEUTICAL	24	24	0	2.82%	2.79%	-0.03%	12	13	1	1.15%	1.63%	0.47%	19	14	-5	6.46%	5.45%	-1.01%
OIL & COAL PRODUCTS	3	4	1	0.10%	0.42%	0.32%	3	4	1	0.12%	0.60%	0.48%	1	—	-1	0.05%	—	-0.05%
RUBBER PRODUCTS	8	8	0	0.84%	0.74%	-0.10%	8	8	0	1.22%	1.05%	-0.18%	1	1	0	0.01%	0.04%	0.02%
GLASS & CERAMICS PRODUCTS	17	16	-1	1.88%	1.59%	-0.28%	16	15	-1	2.20%	1.85%	-0.35%	4	4	0	1.17%	1.02%	-0.15%
IRON & STEEL	23	25	2	2.35%	3.26%	0.91%	21	23	2	3.02%	3.31%	0.29%	3	5	2	0.88%	3.15%	2.27%
NONFERROUS METALS	14	13	-1	1.72%	1.50%	-0.22%	10	9	-1	1.18%	1.14%	-0.04%	7	4	-3	2.92%	2.33%	-0.59%
METAL PRODUCTS	17	18	1	1.15%	1.32%	0.17%	16	18	2	1.51%	1.54%	0.03%	2	3	1	0.35%	0.81%	0.46%
MACHINERY	84	79	-5	6.89%	6.54%	-0.35%	73	69	-4	7.97%	6.80%	-1.17%	29	29	0	4.51%	5.94%	1.43%
ELECTRIC APPLIANCES	109	99	-10	8.68%	8.05%	-0.63%	84	74	-10	7.71%	7.10%	-0.60%	45	41	-4	10.80%	10.21%	-0.59%
TRANSPORTATION EQUIPMENT	41	47	6	4.65%	4.49%	-0.16%	35	40	5	5.02%	4.24%	-0.78%	13	18	5	3.82%	5.06%	1.23%
PRECISION INSTRUMENTS	19	15	-4	1.30%	1.10%	-0.20%	14	8	-6	1.11%	0.81%	-0.29%	8	10	2	1.72%	1.76%	0.04%
OTHER PRODUCTS	30	29	-1	2.36%	2.22%	-0.14%	24	24	0	2.61%	2.34%	-0.26%	9	12	3	1.82%	1.95%	0.13%
ELECTRIC POWER & GAS	5	5	0	0.51%	0.45%	-0.06%	4	4	0	0.47%	0.43%	-0.04%	2	1	-1	0.59%	0.49%	-0.10%
LAND TRANSPORTATION	17	17	0	1.63%	1.95%	0.32%	14	12	-2	1.59%	1.53%	-0.07%	6	7	1	1.71%	2.91%	1.20%
MARINE TRANSPORTATION	5	4	-1	0.30%	0.25%	-0.06%	3	3	0	0.30%	0.26%	-0.04%	2	1	-1	0.32%	0.23%	-0.09%
AIR TRANSPORTATION	—	1	1	—	0.05%	0.05%	—	—	—	—	—	—	—	1	1	—	0.15%	0.15%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	13	11	-2	0.83%	0.66%	-0.17%	12	11	-1	1.04%	0.89%	-0.15%	3	3	0	0.36%	0.13%	-0.23%
INFORMATION & COMMUNICATION	72	65	-7	5.66%	5.54%	-0.12%	39	45	6	3.69%	4.28%	0.60%	44	35	-9	9.98%	8.41%	-1.58%
WHOLESALE TRADE	89	91	2	6.38%	6.36%	-0.02%	81	85	4	7.73%	7.65%	-0.08%	19	16	-3	3.43%	3.44%	0.01%
RETAIL TRADE	114	113	-1	8.28%	8.51%	0.22%	73	70	-3	6.55%	6.78%	0.23%	66	62	-4	12.09%	12.44%	0.35%
BANKS	63	68	5	8.64%	9.39%	0.75%	62	67	5	12.23%	12.72%	0.49%	1	2	1	0.80%	1.81%	1.01%
SECURITIES & COMMODITY FUTURES	18	15	-3	1.51%	1.51%	0.00%	14	13	-1	1.19%	1.70%	0.50%	7	5	-2	2.20%	1.07%	-1.13%
INSURANCE	1	1	0	0.08%	0.07%	-0.01%	1	1	0	0.12%	0.10%	-0.02%	—	—	—	—	—	—
OTHER FINANCING BUSINESS	14	14	0	1.52%	1.66%	0.14%	14	14	0	2.13%	2.35%	0.22%	1	1	0	0.17%	0.09%	-0.08%
REAL ESTATE	30	32	2	2.46%	2.57%	0.10%	19	23	4	1.56%	2.09%	0.52%	15	13	-2	4.43%	3.66%	-0.77%
SERVICES	65	56	-9	5.50%	4.35%	-1.15%	39	33	-6	2.74%	3.11%	0.36%	44	32	-12	11.53%	7.19%	-4.34%
<b>Total</b>	<b>1137</b>	<b>1100</b>	<b>-37</b>	<b>100.00%</b>	<b>100.00%</b>	<b>—</b>	<b>905</b>	<b>891</b>	<b>-14</b>	<b>100.00%</b>	<b>100.00%</b>	<b>—</b>	<b>426</b>	<b>390</b>	<b>-36</b>	<b>100.00%</b>	<b>100.00%</b>	<b>—</b>

Note: Share prices as of 15th-October 2010.

**Sectors by styles – No. of constituents and weights: Small Cap Core:**

	Small Core						Small Core Value						Small Core Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	1.01%	0.89%	-0.12%	3	2	-1	0.73%	0.47%	-0.26%	3	3	0	1.57%	1.73%	0.15%
MINING	1	1	0	0.11%	0.50%	0.40%	1	1	0	0.16%	0.76%	0.60%	—	—	—	—	—	—
CONSTRUCTION	22	17	-5	4.91%	4.59%	-0.33%	20	15	-5	6.01%	5.43%	-0.58%	6	5	-1	2.73%	2.94%	0.21%
FOODS	15	17	2	4.17%	5.74%	1.57%	14	15	1	4.31%	5.82%	1.51%	6	10	4	3.90%	5.58%	1.68%
TEXTILES & APPARELS	9	9	0	2.22%	2.43%	0.21%	8	8	0	2.58%	3.16%	0.58%	3	4	1	1.50%	1.00%	-0.49%
PULP & PAPER	3	3	0	0.64%	0.95%	0.31%	3	3	0	0.97%	1.44%	0.47%	—	—	—	—	—	—
CHEMICALS	31	28	-3	9.38%	8.88%	-0.50%	26	21	-5	9.43%	7.18%	-2.25%	17	15	-2	9.28%	12.22%	2.94%
PHARMACEUTICAL	10	11	1	3.34%	3.50%	0.16%	4	6	2	1.20%	2.06%	0.86%	9	7	-2	7.60%	6.31%	-1.30%
OIL & COAL PRODUCTS	—	1	1	—	0.50%	0.50%	—	1	1	—	0.76%	0.76%	—	—	—	—	—	—
RUBBER PRODUCTS	4	2	-2	0.87%	0.54%	-0.33%	4	2	-2	1.31%	0.82%	-0.49%	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	7	5	-2	2.12%	1.60%	-0.52%	6	4	-2	2.40%	1.80%	-0.60%	3	2	-1	1.58%	1.22%	-0.36%
IRON & STEEL	9	12	3	2.68%	4.21%	1.53%	8	10	2	3.51%	4.20%	0.69%	2	4	2	1.02%	4.22%	3.20%
NONFERROUS METALS	7	6	-1	1.92%	1.63%	-0.30%	4	3	-1	1.13%	1.04%	-0.09%	5	3	-2	3.51%	2.78%	-0.72%
METAL PRODUCTS	5	4	-1	0.89%	1.05%	0.16%	5	4	-1	1.23%	1.11%	-0.12%	1	1	0	0.20%	0.93%	0.73%
MACHINERY	29	23	-6	6.75%	6.12%	-0.63%	25	20	-5	7.91%	6.21%	-1.70%	11	14	3	4.43%	5.94%	1.51%
ELECTRIC APPLIANCES	35	27	-8	8.32%	7.24%	-1.08%	24	18	-6	6.98%	6.10%	-0.89%	20	15	-5	10.98%	9.46%	-1.52%
TRANSPORTATION EQUIPMENT	19	17	-2	5.09%	4.67%	-0.42%	15	12	-3	5.32%	3.92%	-1.39%	10	12	2	4.63%	6.14%	1.50%
PRECISION INSTRUMENTS	4	4	0	0.96%	0.91%	-0.04%	3	3	0	0.68%	0.92%	0.24%	4	4	0	1.50%	0.90%	-0.60%
OTHER PRODUCTS	9	9	0	2.09%	2.05%	-0.04%	7	7	0	2.17%	2.13%	-0.05%	4	5	1	1.92%	1.89%	-0.02%
ELECTRIC POWER & GAS	3	2	-1	0.67%	0.48%	-0.19%	2	1	-1	0.59%	0.38%	-0.21%	2	1	-1	0.82%	0.67%	-0.15%
LAND TRANSPORTATION	5	7	2	1.55%	2.24%	0.69%	5	5	0	1.73%	1.85%	0.12%	1	3	2	1.20%	3.02%	1.82%
MARINE TRANSPORTATION	1	1	0	0.18%	0.16%	-0.02%	1	1	0	0.27%	0.24%	-0.03%	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	3	3	0	0.69%	0.60%	-0.09%	3	3	0	0.93%	0.87%	-0.06%	1	1	0	0.22%	0.06%	-0.15%
INFORMATION & COMMUNICATION	25	18	-7	5.80%	5.28%	-0.52%	15	13	-2	3.86%	3.96%	0.10%	16	11	-5	9.67%	7.88%	-1.79%
WHOLESALE TRADE	19	16	-3	4.70%	4.84%	0.15%	15	14	-1	5.50%	5.64%	0.14%	7	5	-2	3.10%	3.28%	0.18%
RETAIL TRADE	31	25	-6	6.65%	6.69%	0.04%	20	16	-4	5.41%	5.54%	0.13%	19	14	-5	9.12%	8.94%	-0.18%
BANKS	40	39	-1	10.81%	11.75%	0.94%	39	38	-1	15.67%	16.49%	0.82%	1	2	1	1.12%	2.48%	1.36%
SECURITIES & COMMODITY FUTURES	8	5	-3	1.72%	1.42%	-0.29%	5	4	-1	1.14%	1.62%	0.49%	5	2	-3	2.87%	1.04%	-1.83%
INSURANCE	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
OTHER FINANCING BUSINESS	8	8	0	1.83%	2.02%	0.19%	8	8	0	2.74%	3.05%	0.31%	—	—	—	—	—	—
REAL ESTATE	11	10	-1	2.44%	2.55%	0.11%	7	6	-1	1.51%	2.00%	0.49%	6	5	-1	4.30%	3.63%	-0.67%
SERVICES	20	16	-4	5.51%	3.95%	-1.56%	11	9	-2	2.63%	3.04%	0.41%	14	9	-5	11.25%	5.74%	-5.51%
Total	397	350	-47	100.00%	100.00%	—	311	273	-38	100.00%	100.00%	—	176	157	-19	100.00%	100.00%	—

Note: Share prices as of 15th-October 2010.



**Sectors by styles – No. of constituents and weights: Micro Cap:**

	Micro						Micro Value						Micro Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	1	1	0	0.16%	0.13%	-0.03%	1	1	0	0.02%	0.02%	-0.01%	1	1	0	0.51%	0.48%	-0.03%
MINING	2	4	2	0.32%	0.55%	0.22%	2	4	2	0.20%	0.61%	0.41%	1	1	0	0.66%	0.34%	-0.31%
CONSTRUCTION	39	37	-2	5.01%	5.23%	0.22%	36	36	0	6.13%	6.64%	0.51%	8	3	-5	1.99%	0.77%	-1.21%
FOODS	36	34	-2	5.03%	4.68%	-0.35%	31	32	1	5.35%	5.14%	-0.21%	13	10	-3	4.16%	3.21%	-0.95%
TEXTILES & APPARELS	14	13	-1	1.74%	1.58%	-0.17%	14	13	-1	2.23%	2.03%	-0.20%	2	2	0	0.43%	0.14%	-0.30%
PULP & PAPER	5	6	1	0.73%	0.86%	0.13%	5	6	1	0.93%	1.04%	0.11%	1	1	0	0.19%	0.27%	0.08%
CHEMICALS	60	56	-4	8.00%	7.09%	-0.91%	50	48	-2	8.34%	7.33%	-1.01%	14	15	1	7.08%	6.31%	-0.77%
PHARMACEUTICAL	14	13	-1	1.73%	1.43%	-0.30%	8	7	-1	1.07%	0.90%	-0.17%	10	7	-3	3.53%	3.11%	-0.42%
OIL & COAL PRODUCTS	3	3	0	0.31%	0.25%	-0.06%	3	3	0	0.36%	0.33%	-0.03%	1	—	-1	0.19%	—	-0.19%
RUBBER PRODUCTS	4	6	2	0.78%	1.12%	0.34%	4	6	2	1.04%	1.42%	0.38%	1	1	0	0.05%	0.14%	0.09%
GLASS & CERAMICS PRODUCTS	10	11	1	1.36%	1.58%	0.22%	10	11	1	1.82%	1.93%	0.11%	1	2	1	0.13%	0.47%	0.34%
IRON & STEEL	14	13	-1	1.67%	1.43%	-0.25%	13	13	0	2.10%	1.81%	-0.29%	1	1	0	0.53%	0.21%	-0.32%
NONFERROUS METALS	7	7	0	1.30%	1.26%	-0.04%	6	6	0	1.27%	1.31%	0.04%	2	1	-1	1.39%	1.08%	-0.30%
METAL PRODUCTS	12	14	2	1.69%	1.84%	0.15%	11	14	3	2.05%	2.27%	0.23%	1	2	1	0.74%	0.47%	-0.27%
MACHINERY	55	56	1	7.17%	7.36%	0.18%	48	49	1	8.09%	7.81%	-0.28%	18	15	-3	4.71%	5.92%	1.21%
ELECTRIC APPLIANCES	74	72	-2	9.42%	9.63%	0.21%	60	56	-4	9.08%	8.80%	-0.28%	25	26	1	10.34%	12.26%	1.92%
TRANSPORTATION EQUIPMENT	22	30	8	3.73%	4.14%	0.41%	20	28	8	4.47%	4.78%	0.31%	3	6	3	1.73%	2.11%	0.38%
PRECISION INSTRUMENTS	15	11	-4	2.01%	1.47%	-0.54%	11	5	-6	1.91%	0.63%	-1.28%	4	6	2	2.27%	4.12%	1.84%
OTHER PRODUCTS	21	20	-1	2.92%	2.56%	-0.37%	17	17	0	3.43%	2.70%	-0.73%	5	7	2	1.57%	2.11%	0.53%
ELECTRIC POWER & GAS	2	3	1	0.18%	0.40%	0.22%	2	3	1	0.24%	0.52%	0.28%	—	—	—	—	—	—
LAND TRANSPORTATION	12	10	-2	1.79%	1.38%	-0.42%	9	7	-2	1.34%	0.98%	-0.35%	5	4	-1	3.02%	2.62%	-0.41%
MARINE TRANSPORTATION	4	3	-1	0.57%	0.42%	-0.15%	2	2	0	0.36%	0.29%	-0.07%	2	1	-1	1.14%	0.84%	-0.29%
AIR TRANSPORTATION	—	1	1	—	0.13%	0.13%	—	—	—	—	—	—	—	1	1	—	0.55%	0.55%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	10	8	-2	1.11%	0.78%	-0.33%	9	8	-1	1.24%	0.92%	-0.32%	2	2	0	0.74%	0.33%	-0.41%
INFORMATION & COMMUNICATION	47	47	0	5.37%	6.04%	0.67%	24	32	8	3.36%	4.83%	1.47%	28	24	-4	10.78%	9.85%	-0.93%
WHOLESALE TRADE	70	75	5	9.89%	9.31%	-0.58%	66	71	5	11.96%	11.02%	-0.94%	12	11	-1	4.29%	3.87%	-0.42%
RETAIL TRADE	83	88	5	11.69%	12.02%	0.34%	53	54	1	8.71%	8.87%	0.17%	47	48	1	19.74%	22.01%	2.27%
BANKS	23	29	6	4.14%	4.83%	0.69%	23	29	6	5.67%	6.35%	0.68%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	10	10	0	1.07%	1.67%	0.59%	9	9	0	1.30%	1.82%	0.52%	2	3	1	0.47%	1.16%	0.69%
INSURANCE	1	1	0	0.25%	0.20%	-0.05%	1	1	0	0.34%	0.27%	-0.08%	—	—	—	—	—	—
OTHER FINANCING BUSINESS	6	6	0	0.87%	0.97%	0.10%	6	6	0	0.97%	1.17%	0.20%	1	1	0	0.61%	0.33%	-0.28%
REAL ESTATE	19	22	3	2.50%	2.59%	0.09%	12	17	5	1.67%	2.23%	0.57%	9	8	-1	4.77%	3.73%	-1.04%
SERVICES	45	40	-5	5.47%	5.12%	-0.34%	28	24	-4	2.95%	3.21%	0.26%	30	23	-7	12.25%	11.17%	-1.08%
Total	740	750	10	100.00%	100.00%	—	594	618	24	100.00%	100.00%	—	250	233	-17	100.00%	100.00%	—

Note: Share prices as of 15th-October 2010.

**Sectors by styles – No. of constituents and weights: Prime:**

	Prime						Prime Value						Prime Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.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	5	1	0.09%	0.10%	0.00%	3	3	0	0.09%	0.06%	-0.03%	3	4	1	0.09%	0.13%	0.04%
MINING	4	4	0	0.37%	0.38%	0.01%	4	4	0	0.19%	0.76%	0.57%	2	—	-2	0.54%	—	-0.54%
CONSTRUCTION	44	44	0	1.84%	1.82%	-0.02%	40	40	0	2.75%	2.67%	-0.08%	12	9	-3	1.02%	0.97%	-0.05%
FOODS	41	44	3	2.96%	2.95%	-0.01%	32	37	5	1.85%	2.67%	0.82%	25	25	0	3.98%	3.23%	-0.75%
TEXTILES & APPARELS	19	19	0	0.81%	0.81%	0.00%	17	17	0	0.94%	0.87%	-0.07%	4	7	3	0.69%	0.75%	0.06%
PULP & PAPER	7	8	1	0.35%	0.36%	0.01%	7	8	1	0.71%	0.71%	0.01%	1	—	-1	0.03%	—	-0.03%
CHEMICALS	75	76	1	6.08%	6.04%	-0.03%	54	56	2	5.96%	5.47%	-0.48%	43	42	-1	6.18%	6.62%	0.43%
PHARMACEUTICAL	29	28	-1	4.66%	4.60%	-0.06%	12	11	-1	1.16%	1.03%	-0.14%	26	21	-5	7.84%	8.20%	0.35%
OIL & COAL PRODUCTS	6	6	0	0.86%	0.86%	0.00%	5	5	0	1.48%	1.48%	0.00%	2	2	0	0.30%	0.23%	-0.06%
RUBBER PRODUCTS	9	9	0	0.64%	0.64%	0.00%	9	9	0	0.76%	0.99%	0.24%	3	3	0	0.53%	0.27%	-0.26%
GLASS & CERAMICS PRODUCTS	16	16	0	1.22%	1.23%	0.01%	14	13	-1	0.93%	0.58%	-0.35%	9	9	0	1.49%	1.89%	0.40%
IRON & STEEL	22	21	-1	2.23%	2.15%	-0.08%	16	19	3	1.19%	2.45%	1.27%	10	9	-1	3.18%	1.84%	-1.33%
NONFERROUS METALS	17	18	1	1.45%	1.43%	-0.02%	10	11	1	1.32%	1.37%	0.06%	11	9	-2	1.57%	1.48%	-0.09%
METAL PRODUCTS	17	17	0	0.65%	0.65%	0.00%	13	15	2	0.88%	0.90%	0.01%	5	5	0	0.43%	0.40%	-0.04%
MACHINERY	65	67	2	4.67%	4.64%	-0.03%	47	49	2	3.21%	3.06%	-0.15%	36	39	3	6.00%	6.24%	0.23%
ELECTRIC APPLIANCES	107	103	-4	16.11%	15.99%	-0.12%	66	65	-1	10.35%	9.24%	-1.10%	73	67	-6	21.35%	22.78%	1.43%
TRANSPORTATION EQUIPMENT	45	47	2	9.23%	9.30%	0.07%	36	36	0	8.28%	9.03%	0.75%	26	29	3	10.10%	9.57%	-0.53%
PRECISION INSTRUMENTS	15	16	1	1.45%	1.46%	0.01%	8	6	-2	0.32%	0.27%	-0.05%	12	14	2	2.48%	2.66%	0.18%
OTHER PRODUCTS	24	24	0	2.08%	2.08%	0.00%	19	20	1	1.73%	1.64%	-0.09%	8	9	1	2.40%	2.52%	0.12%
ELECTRIC POWER & GAS	16	16	0	4.95%	4.86%	-0.09%	14	14	0	7.64%	8.06%	0.42%	12	7	-5	2.50%	1.64%	-0.86%
LAND TRANSPORTATION	25	25	0	3.87%	3.80%	-0.07%	15	15	0	2.40%	3.56%	1.16%	19	17	-2	5.21%	4.03%	-1.18%
MARINE TRANSPORTATION	7	6	-1	0.56%	0.56%	0.00%	6	5	-1	1.12%	1.08%	-0.05%	2	2	0	0.04%	0.04%	0.00%
AIR TRANSPORTATION	1	2	1	0.29%	0.32%	0.03%	—	—	—	—	—	—	1	2	1	0.56%	0.64%	0.08%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	7	7	0	0.21%	0.20%	0.00%	7	7	0	0.42%	0.40%	-0.02%	1	1	0	0.01%	0.00%	-0.01%
INFORMATION & COMMUNICATION	55	54	-1	6.13%	5.99%	-0.14%	30	38	8	5.91%	6.11%	0.19%	38	32	-6	6.33%	5.87%	-0.45%
WHOLESALE TRADE	50	54	4	5.15%	5.25%	0.10%	44	49	5	7.82%	4.52%	-3.30%	18	15	-3	2.73%	5.99%	3.26%
RETAIL TRADE	80	83	3	3.61%	3.54%	-0.06%	51	53	2	4.15%	4.32%	0.17%	45	44	-1	3.11%	2.76%	-0.35%
BANKS	80	80	0	8.33%	8.82%	0.49%	77	79	2	17.19%	17.38%	0.19%	4	3	-1	0.26%	0.18%	-0.07%
SECURITIES & COMMODITY FUTURES	14	14	0	1.32%	1.39%	0.07%	11	12	1	2.33%	2.68%	0.35%	6	5	-1	0.41%	0.10%	-0.31%
INSURANCE	7	7	0	2.63%	2.63%	0.00%	5	5	0	4.03%	3.78%	-0.26%	3	4	1	1.35%	1.47%	0.12%
OTHER FINANCING BUSINESS	17	16	-1	0.81%	0.80%	-0.01%	16	15	-1	1.55%	1.47%	-0.09%	2	2	0	0.13%	0.13%	0.00%
REAL ESTATE	23	24	1	2.40%	2.42%	0.02%	14	13	-1	0.74%	0.62%	-0.11%	13	14	1	3.91%	4.23%	0.32%
SERVICES	42	40	-2	1.99%	1.94%	-0.05%	20	19	-1	0.60%	0.76%	0.16%	33	27	-6	3.26%	3.12%	-0.13%
Total	990	1000	10	100.00%	100.00%	—	722	748	26	100.00%	100.00%	—	508	478	-30	100.00%	100.00%	—

Note: Share prices as of 15th-October 2010.

**FIEL Disclaimer (Japan)**

Investors in the financial products listed below may incur fees and commissions specific to those products (for example, transactions involving Japanese equities (including Japanese REITs and Japanese ETFs) are subject to a sales commission of up to 1.365% (tax included) of the transaction amount or a commission of ¥2,730 (tax included) for transactions of ¥200,000 or less, while transactions involving investment trusts are subject to various fees, such as sales commissions and trust fees, specific to each investment trust). In addition, all products carry the risk of losses owing to price fluctuations or other factors. Fees and risks vary by product. Please thoroughly read the written materials provided, such as documents delivered before making a contract, listed securities documents, or prospectuses.

**Nomura Securities Co., Ltd.**

Financial instruments firm registered with the Kanto Local Finance Bureau (registration No. 142)

Member associations: Japan Securities Dealers Association; Japan Securities Investment Advisers Association; and The Financial Futures Association of Japan