

Russell/Nomura Indexes Annual Reconstitution Announcement

Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on Nov 21st, 2016 (after close on 18th in Nov). 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/eq201611e.csv>

Note) By the time of annual reconstitution on Nov 21st, 2016 (after close on 18th in Nov), there might as well be changes in a stock's capital structure or in the composition of the index.

	No.of stocks					% of total market cap			Turnover
	Pre	Post	Diff	Out	In	Pre	Post	Diff	
Total	1,395	1,500	105	35	140	100.00%	100.00%	-	1.3%
Value	996	1,104	108	65	173	46.23%	49.34%	3.11%	14.7%
Growth	757	801	44	111	155	53.77%	50.66%	-3.11%	13.2%
Large	352	350	-2	28	26	85.56%	85.22%	-0.34%	2.4%
Value	221	219	-2	38	36	37.39%	39.89%	2.50%	16.5%
Growth	240	242	2	35	37	48.18%	45.33%	-2.85%	13.7%
Top	60	70	10	4	14	48.03%	51.48%	3.46%	10.0%
Value	34	43	9	1	10	20.97%	23.87%	2.91%	19.3%
Growth	40	48	8	4	12	27.06%	27.61%	0.55%	19.5%
Mid	292	280	-12	42	30	37.54%	33.74%	-3.80%	17.0%
Value	187	176	-11	42	31	16.42%	16.02%	-0.40%	23.8%
Growth	200	194	-6	45	39	21.12%	17.72%	-3.40%	27.2%
Mid-Small	1,335	1,430	95	49	144	51.97%	48.52%	-3.46%	10.1%
Value	962	1,061	99	69	168	25.26%	25.47%	0.21%	17.1%
Growth	717	753	36	121	157	26.71%	23.05%	-3.66%	23.3%
Small	1,043	1,150	107	60	167	14.44%	14.78%	0.34%	13.0%
Value	775	885	110	61	171	8.84%	9.45%	0.61%	20.2%
Growth	517	559	42	102	144	5.59%	5.33%	-0.26%	26.8%
Small Core	349	400	51	45	96	9.40%	10.03%	0.62%	22.8%
Value	255	302	47	36	83	5.58%	6.27%	0.69%	29.1%
Growth	202	214	12	57	69	3.82%	3.76%	-0.07%	34.2%
Micro	694	750	56	102	158	5.03%	4.75%	-0.28%	21.8%
Value	520	583	63	77	140	3.26%	3.18%	-0.08%	23.2%
Growth	315	345	30	88	118	1.77%	1.57%	-0.20%	37.8%
Prime	996	1,000	4	28	32	97.95%	97.63%	-0.32%	1.1%
Value	709	733	24	54	78	45.00%	47.90%	2.90%	14.7%
Growth	566	563	-3	84	81	52.95%	49.73%	-3.22%	13.2%

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

Note: Turnover ratio is $\frac{[\Sigma] \text{ market cap weighting before reconfiguration} - \text{market cap weighting after reconfiguration}}{2}$

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	6	1	0.10%	0.11%	0.00%	5	6	1	0.19%	0.10%	-0.09%	4	5	1	0.03%	0.12%	0.09%
MINING	6	6	0	0.33%	0.33%	0.00%	6	6	0	0.72%	0.68%	-0.05%	—	—	—	—	—	—
CONSTRUCTION	74	77	3	2.91%	2.93%	0.02%	63	72	9	2.48%	3.23%	0.75%	39	36	-3	3.28%	2.64%	-0.64%
FOODS	59	63	4	4.78%	4.74%	-0.03%	41	38	-3	1.58%	1.04%	-0.54%	41	48	7	7.52%	8.35%	0.83%
TEXTILES & APPARELS	22	21	-1	0.72%	0.71%	-0.01%	20	20	0	0.75%	0.71%	-0.04%	6	7	1	0.69%	0.71%	0.02%
PULP & PAPER	9	10	1	0.24%	0.24%	0.00%	9	10	1	0.51%	0.47%	-0.04%	1	1	0	0.00%	0.00%	0.00%
CHEMICALS	102	114	12	6.59%	6.58%	-0.01%	80	91	11	6.93%	6.11%	-0.83%	49	52	3	6.30%	7.05%	0.75%
PHARMACEUTICAL	42	46	4	5.64%	5.61%	-0.03%	21	23	2	2.73%	1.43%	-1.31%	35	39	4	8.14%	9.69%	1.55%
OIL & COAL PRODUCTS	8	9	1	0.49%	0.49%	0.01%	7	9	2	0.81%	0.79%	-0.02%	2	2	0	0.21%	0.20%	-0.01%
RUBBER PRODUCTS	10	10	0	0.92%	0.93%	0.00%	9	9	0	0.70%	0.93%	0.23%	3	3	0	1.11%	0.92%	-0.19%
GLASS & CERAMICS PRODUCTS	22	23	1	0.92%	0.93%	0.01%	19	22	3	0.97%	1.18%	0.21%	5	10	5	0.88%	0.68%	-0.20%
IRON & STEEL	22	22	0	1.00%	1.03%	0.03%	22	22	0	2.11%	2.04%	-0.06%	3	3	0	0.05%	0.04%	-0.01%
NONFERROUS METALS	18	18	0	0.91%	0.90%	-0.01%	16	18	2	1.81%	1.78%	-0.03%	5	5	0	0.13%	0.04%	-0.09%
METAL PRODUCTS	21	23	2	0.63%	0.64%	0.01%	20	23	3	0.76%	0.82%	0.06%	8	7	-1	0.52%	0.47%	-0.05%
MACHINERY	100	103	3	5.09%	5.09%	0.00%	88	90	2	5.22%	4.14%	-1.08%	47	55	8	4.99%	6.02%	1.03%
ELECTRIC APPLIANCES	128	129	1	13.24%	13.20%	-0.04%	101	98	-3	10.24%	7.62%	-2.62%	74	73	-1	15.81%	18.64%	2.83%
TRANSPORTATION EQUIPMENT	52	54	2	9.47%	9.38%	-0.09%	46	50	4	12.51%	15.01%	2.50%	19	18	-1	6.85%	3.90%	-2.95%
PRECISION INSTRUMENTS	22	26	4	1.64%	1.67%	0.03%	9	13	4	0.59%	0.53%	-0.06%	18	19	1	2.54%	2.77%	0.23%
OTHER PRODUCTS	37	40	3	1.93%	1.94%	0.02%	28	28	0	1.13%	0.95%	-0.18%	19	21	2	2.61%	2.91%	0.30%
ELECTRIC POWER & GAS	17	19	2	1.85%	1.85%	0.00%	17	18	1	3.41%	3.54%	0.12%	9	4	-5	0.50%	0.21%	-0.29%
LAND TRANSPORTATION	37	38	1	4.07%	4.07%	0.00%	22	31	9	1.11%	3.89%	2.78%	27	26	-1	6.61%	4.24%	-2.36%
MARINE TRANSPORTATION	5	5	0	0.22%	0.22%	0.00%	5	5	0	0.48%	0.45%	-0.03%	—	1	1	—	0.00%	0.00%
AIR TRANSPORTATION	2	2	0	0.55%	0.55%	0.00%	1	2	1	0.24%	0.92%	0.67%	2	2	0	0.81%	0.19%	-0.62%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	10	11	1	0.17%	0.17%	0.00%	9	10	1	0.34%	0.32%	-0.02%	2	1	-1	0.02%	0.02%	0.00%
INFORMATION & WHOLESALE TRADE	89	111	22	8.70%	8.65%	-0.04%	36	46	10	5.65%	4.73%	-0.91%	73	92	19	11.32%	12.47%	1.16%
RETAIL TRADE	90	95	5	4.20%	4.17%	-0.02%	79	85	6	8.08%	7.45%	-0.62%	30	26	-4	0.86%	0.97%	0.11%
BANKS	128	138	10	4.94%	4.97%	0.02%	54	73	19	2.38%	2.79%	0.41%	101	104	3	7.14%	7.08%	-0.06%
SECURITIES & COMMODITY FUTURES	82	84	2	7.09%	7.07%	-0.03%	80	83	3	14.80%	14.01%	-0.79%	3	2	-1	0.47%	0.30%	-0.17%
INSURANCE	19	18	-1	1.04%	1.02%	-0.02%	15	14	-1	2.06%	1.94%	-0.12%	9	5	-4	0.15%	0.12%	-0.03%
OTHER FINANCING BUSINESS	8	8	0	2.35%	2.34%	-0.01%	7	7	0	4.91%	4.71%	-0.20%	2	1	-1	0.14%	0.02%	-0.12%
REAL ESTATE	19	20	1	1.32%	1.31%	0.00%	12	15	3	1.89%	1.90%	0.01%	9	9	0	0.82%	0.74%	-0.09%
SERVICES	38	39	1	2.22%	2.24%	0.03%	23	28	5	0.97%	2.70%	1.73%	29	22	-7	3.29%	1.80%	-1.49%
Total	92	112	20	3.76%	3.91%	0.15%	26	39	13	0.92%	1.06%	0.14%	83	102	19	6.19%	6.68%	0.48%
Total	1395	1500	105	100.00%	100.00%	—	996	1104	108	100.00%	100.00%	—	757	801	44	100.00%	100.00%	—

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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	1	1	0	0.34%	0.34%	0.00%	1	1	0	0.78%	0.73%	-0.05%	—	—	—	—	—	—
CONSTRUCTION	10	10	0	2.27%	2.30%	0.03%	7	9	2	1.23%	2.18%	0.95%	9	10	1	3.08%	2.41%	-0.68%
FOODS	16	20	4	4.54%	4.77%	0.24%	5	4	-1	0.45%	0.49%	0.03%	16	20	4	7.71%	8.54%	0.84%
TEXTILES & APPARELS	2	2	0	0.56%	0.56%	0.00%	2	2	0	0.34%	0.34%	0.00%	2	2	0	0.72%	0.75%	0.02%
PULP & PAPER	2	1	-1	0.16%	0.10%	-0.06%	2	1	-1	0.36%	0.21%	-0.14%	—	—	—	—	—	—
CHEMICALS	31	30	-1	6.52%	6.42%	-0.10%	22	18	-4	6.84%	5.74%	-1.10%	21	22	1	6.28%	7.02%	0.74%
PHARMACEUTICAL	17	19	2	6.04%	6.18%	0.13%	6	7	1	2.77%	1.44%	-1.33%	16	19	3	8.59%	10.34%	1.76%
OIL & COAL PRODUCTS	3	4	1	0.48%	0.54%	0.06%	2	4	2	0.79%	0.90%	0.10%	2	2	0	0.23%	0.23%	-0.01%
RUBBER PRODUCTS	4	3	-1	1.00%	0.96%	-0.04%	4	3	-1	0.75%	0.97%	0.22%	2	1	-1	1.20%	0.96%	-0.24%
GLASS & CERAMICS PRODUCTS	6	6	0	0.86%	0.87%	0.01%	3	5	2	0.70%	1.06%	0.36%	4	3	-1	0.98%	0.70%	-0.28%
IRON & STEEL	4	4	0	0.85%	0.89%	0.04%	4	4	0	1.91%	1.89%	-0.02%	1	1	0	0.04%	0.01%	-0.03%
NONFERROUS METALS	4	4	0	0.75%	0.76%	0.01%	4	4	0	1.60%	1.60%	0.00%	1	1	0	0.09%	0.02%	-0.07%
METAL PRODUCTS	5	5	0	0.51%	0.53%	0.02%	4	5	1	0.57%	0.54%	-0.03%	3	4	1	0.46%	0.51%	0.05%
MACHINERY	21	20	-1	4.76%	4.72%	-0.04%	14	14	0	4.46%	3.20%	-1.26%	12	17	5	5.00%	6.06%	1.06%
ELECTRIC APPLIANCES	36	38	2	14.04%	14.21%	0.18%	24	21	-3	10.54%	7.61%	-2.93%	29	31	2	16.75%	20.02%	3.27%
TRANSPORTATION EQUIPMENT	16	15	-1	10.42%	10.30%	-0.12%	12	13	1	14.17%	17.22%	3.05%	11	10	-1	7.52%	4.21%	-3.31%
PRECISION INSTRUMENTS	7	8	1	1.63%	1.69%	0.06%	2	2	0	0.49%	0.38%	-0.11%	6	8	2	2.51%	2.84%	0.33%
OTHER PRODUCTS	7	7	0	1.85%	1.87%	0.02%	3	2	-1	0.81%	0.68%	-0.13%	5	5	0	2.66%	2.92%	0.26%
ELECTRIC POWER & GAS	13	11	-2	2.10%	2.00%	-0.10%	13	11	-2	4.11%	4.05%	-0.06%	7	1	-6	0.53%	0.19%	-0.34%
LAND TRANSPORTATION	18	18	0	4.43%	4.45%	0.02%	5	13	8	0.88%	4.24%	3.36%	18	17	-1	7.19%	4.63%	-2.56%
MARINE TRANSPORTATION	3	3	0	0.25%	0.25%	0.00%	3	3	0	0.56%	0.53%	-0.03%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.64%	0.64%	0.00%	1	2	1	0.30%	1.13%	0.83%	2	2	0	0.90%	0.21%	-0.69%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	1	-1	0.12%	0.06%	-0.06%	2	1	-1	0.27%	0.13%	-0.14%	—	—	—	—	—	—
INFORMATION &	18	21	3	9.13%	9.13%	0.00%	7	5	-2	6.34%	5.08%	-1.26%	15	19	4	11.29%	12.69%	1.40%
WHOLESALE TRADE	12	12	0	3.85%	3.81%	-0.04%	11	11	0	8.32%	7.61%	-0.71%	5	3	-2	0.37%	0.46%	0.09%
RETAIL TRADE	22	22	0	4.03%	4.04%	0.01%	11	9	-2	1.93%	2.02%	0.09%	19	18	-1	5.66%	5.82%	0.16%
BANKS	25	21	-4	7.32%	7.11%	-0.21%	23	20	-3	16.07%	14.80%	-1.27%	3	2	-1	0.53%	0.34%	-0.19%
SECURITIES & COMMODITY FUTURES	3	3	0	0.98%	0.97%	-0.01%	3	3	0	2.24%	2.07%	-0.18%	—	—	—	—	—	—
INSURANCE	7	6	-1	2.73%	2.68%	-0.05%	7	6	-1	6.07%	5.72%	-0.35%	1	—	-1	0.14%	—	-0.14%
OTHER FINANCING BUSINESS	7	6	-1	1.28%	1.23%	-0.05%	3	4	1	1.87%	1.86%	-0.01%	4	3	-1	0.82%	0.68%	-0.14%
REAL ESTATE	11	9	-2	2.25%	2.17%	-0.08%	6	7	1	0.86%	2.78%	1.92%	10	4	-6	3.33%	1.64%	-1.69%
SERVICES	17	18	1	3.31%	3.46%	0.15%	5	5	0	0.59%	0.80%	0.21%	16	17	1	5.42%	5.80%	0.38%
Total	352	350	-2	100.00%	100.00%	—	221	219	-2	100.00%	100.00%	—	240	242	2	100.00%	100.00%	—

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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	1	2	1	0.79%	1.42%	0.63%	1	1	0	0.11%	0.81%	0.71%	1	2	1	1.33%	1.95%	0.62%
FOODS	1	4	3	2.83%	4.68%	1.85%	—	—	—	—	—	—	1	4	3	5.02%	8.73%	3.71%
TEXTILES & APPARELS	1	1	0	0.79%	0.73%	-0.06%	1	1	0	0.23%	0.24%	0.01%	1	1	0	1.22%	1.15%	-0.07%
PULP & PAPER	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
CHEMICALS	3	3	0	4.37%	3.99%	-0.38%	2	2	0	4.19%	3.12%	-1.08%	2	2	0	4.51%	4.75%	0.24%
PHARMACEUTICAL	4	6	2	6.25%	7.39%	1.14%	1	2	1	2.29%	1.53%	-0.76%	4	6	2	9.32%	12.46%	3.14%
OIL & COAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
RUBBER PRODUCTS	1	1	0	1.45%	1.36%	-0.09%	1	1	0	0.73%	1.11%	0.37%	1	1	0	2.00%	1.57%	-0.42%
GLASS & CERAMICS PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
IRON & STEEL	1	1	0	0.85%	0.83%	-0.02%	1	1	0	1.95%	1.79%	-0.17%	—	—	—	—	—	—
NONFERROUS METALS	—	1	1	—	0.63%	0.63%	—	1	1	—	1.37%	1.37%	—	—	—	—	—	—
METAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MACHINERY	5	5	0	5.32%	4.95%	-0.37%	2	3	1	4.45%	2.33%	-2.12%	4	4	0	6.00%	7.22%	1.22%
ELECTRIC APPLIANCES	10	12	2	16.72%	17.10%	0.38%	6	6	0	10.65%	8.71%	-1.94%	8	10	2	21.42%	24.35%	2.93%
TRANSPORTATION EQUIPMENT	5	6	1	14.24%	13.83%	-0.41%	4	4	0	20.86%	24.16%	3.30%	3	4	1	9.11%	4.89%	-4.21%
PRECISION INSTRUMENTS	1	1	0	1.01%	0.90%	-0.12%	—	—	—	—	—	—	1	1	0	1.79%	1.67%	-0.12%
OTHER PRODUCTS	1	1	0	1.69%	1.60%	-0.09%	—	—	—	—	—	—	1	1	0	2.99%	2.98%	-0.01%
ELECTRIC POWER & GAS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
LAND TRANSPORTATION	2	2	0	3.11%	2.89%	-0.21%	—	2	2	—	3.50%	3.50%	2	2	0	5.52%	2.37%	-3.15%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	1	—	-1	0.63%	—	-0.63%	—	—	—	—	—	—	1	—	-1	1.11%	—	-1.11%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION &	4	4	0	13.45%	12.17%	-1.28%	2	2	0	10.33%	7.71%	-2.63%	3	4	1	15.86%	16.02%	0.16%
WHOLESALE TRADE	3	4	1	4.21%	4.56%	0.34%	3	4	1	9.65%	9.83%	0.18%	—	—	—	—	—	—
RETAIL TRADE	2	1	-1	2.70%	1.87%	-0.83%	—	1	1	—	0.47%	0.47%	2	1	-1	4.80%	3.09%	-1.71%
BANKS	4	3	-1	9.39%	8.08%	-1.30%	4	3	-1	21.50%	17.43%	-4.06%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	1	1	0	1.01%	0.93%	-0.08%	1	1	0	2.32%	2.00%	-0.31%	—	—	—	—	—	—
INSURANCE	3	4	1	3.43%	3.90%	0.47%	3	4	1	7.86%	8.40%	0.55%	—	—	—	—	—	—
OTHER FINANCING BUSINESS	1	1	0	1.18%	1.09%	-0.09%	1	1	0	2.71%	2.36%	-0.35%	—	—	—	—	—	—
REAL ESTATE	3	2	-1	2.94%	2.24%	-0.70%	1	2	1	0.17%	2.64%	2.47%	3	1	-2	5.09%	1.89%	-3.20%
SERVICES	2	4	2	1.64%	2.85%	1.21%	—	1	1	—	0.50%	0.50%	2	4	2	2.91%	4.89%	1.98%
Total	60	70	10	100.00%	100.00%	—	34	43	9	100.00%	100.00%	—	40	48	8	100.00%	100.00%	—

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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	1	1	0	0.78%	0.86%	0.09%	1	1	0	1.78%	1.82%	0.04%	–	–	–	–	–	–
CONSTRUCTION	9	8	-1	4.17%	3.64%	-0.53%	6	8	2	2.67%	4.22%	1.55%	8	8	0	5.33%	3.12%	-2.22%
FOODS	15	16	1	6.73%	4.91%	-1.81%	5	4	-1	1.03%	1.21%	0.18%	15	16	1	11.15%	8.26%	-2.89%
TEXTILES & APPARELS	1	1	0	0.27%	0.30%	0.03%	1	1	0	0.49%	0.49%	0.00%	1	1	0	0.09%	0.12%	0.03%
PULP & PAPER	2	1	-1	0.35%	0.25%	-0.11%	2	1	-1	0.81%	0.53%	-0.29%	–	–	–	–	–	–
CHEMICALS	28	27	-1	9.27%	10.13%	0.85%	20	16	-4	10.22%	9.65%	-0.56%	19	20	1	8.54%	10.55%	2.01%
PHARMACEUTICAL	13	13	0	5.78%	4.32%	-1.46%	5	5	0	3.38%	1.30%	-2.07%	12	13	1	7.65%	7.05%	-0.60%
OIL & COAL PRODUCTS	3	4	1	1.09%	1.36%	0.27%	2	4	2	1.81%	2.23%	0.43%	2	2	0	0.54%	0.58%	0.04%
RUBBER PRODUCTS	3	2	-1	0.43%	0.36%	-0.07%	3	2	-1	0.76%	0.76%	0.00%	1	–	-1	0.18%	–	-0.18%
GLASS & CERAMICS PRODUCTS	6	6	0	1.96%	2.19%	0.23%	3	5	2	1.60%	2.63%	1.04%	4	3	-1	2.24%	1.79%	-0.46%
IRON & STEEL	3	3	0	0.86%	0.98%	0.13%	3	3	0	1.85%	2.05%	0.20%	1	1	0	0.08%	0.02%	-0.06%
NONFERROUS METALS	4	3	-1	1.71%	0.95%	-0.76%	4	3	-1	3.65%	1.96%	-1.69%	1	1	0	0.20%	0.04%	-0.16%
METAL PRODUCTS	5	5	0	1.16%	1.33%	0.17%	4	5	1	1.30%	1.35%	0.05%	3	4	1	1.05%	1.31%	0.26%
MACHINERY	16	15	-1	4.05%	4.37%	0.32%	12	11	-1	4.48%	4.50%	0.01%	8	13	5	3.71%	4.25%	0.54%
ELECTRIC APPLIANCES	26	26	0	10.61%	9.81%	-0.80%	18	15	-3	10.41%	5.98%	-4.43%	21	21	0	10.77%	13.28%	2.51%
TRANSPORTATION EQUIPMENT	11	9	-2	5.55%	4.92%	-0.63%	8	9	1	5.62%	6.87%	1.25%	8	6	-2	5.49%	3.15%	-2.34%
PRECISION INSTRUMENTS	6	7	1	2.42%	2.90%	0.49%	2	2	0	1.12%	0.95%	-0.18%	5	7	2	3.43%	4.67%	1.25%
OTHER PRODUCTS	6	6	0	2.07%	2.28%	0.22%	3	2	-1	1.85%	1.70%	-0.16%	4	4	0	2.23%	2.81%	0.58%
ELECTRIC POWER & GAS	13	11	-2	4.78%	5.04%	0.27%	13	11	-2	9.36%	10.08%	0.72%	7	1	-6	1.21%	0.49%	-0.72%
LAND TRANSPORTATION	16	16	0	6.12%	6.82%	0.69%	5	11	6	2.00%	5.35%	3.34%	16	15	-1	9.32%	8.14%	-1.18%
MARINE TRANSPORTATION	3	3	0	0.56%	0.63%	0.07%	3	3	0	1.28%	1.32%	0.04%	–	–	–	–	–	–
AIR TRANSPORTATION	1	2	1	0.66%	1.63%	0.97%	1	2	1	0.68%	2.82%	2.14%	1	2	1	0.64%	0.55%	-0.09%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	1	-1	0.27%	0.15%	-0.12%	2	1	-1	0.62%	0.32%	-0.30%	–	–	–	–	–	–
INFORMATION &	14	17	3	3.60%	4.49%	0.89%	5	3	-2	1.24%	1.16%	-0.08%	12	15	3	5.43%	7.49%	2.06%
WHOLESALE TRADE	9	8	-1	3.37%	2.66%	-0.71%	8	7	-1	6.62%	4.30%	-2.32%	5	3	-2	0.85%	1.18%	0.33%
RETAIL TRADE	20	21	1	5.74%	7.35%	1.62%	11	8	-3	4.41%	4.34%	-0.07%	17	17	0	6.77%	10.08%	3.31%
BANKS	21	18	-3	4.67%	5.62%	0.95%	19	17	-2	9.13%	10.87%	1.75%	3	2	-1	1.20%	0.87%	-0.34%
SECURITIES & COMMODITY FUTURES	2	2	0	0.94%	1.03%	0.09%	2	2	0	2.15%	2.17%	0.02%	–	–	–	–	–	–
INSURANCE	4	2	-2	1.84%	0.82%	-1.02%	4	2	-2	3.80%	1.73%	-2.07%	1	–	-1	0.32%	–	-0.32%
OTHER FINANCING BUSINESS	6	5	-1	1.40%	1.44%	0.04%	2	3	1	0.80%	1.12%	0.32%	4	3	-1	1.86%	1.73%	-0.14%
REAL ESTATE	8	7	-1	1.37%	2.08%	0.71%	5	5	0	1.75%	2.99%	1.24%	7	3	-4	1.07%	1.25%	0.18%
SERVICES	15	14	-1	5.45%	4.39%	-1.06%	5	4	-1	1.35%	1.25%	-0.09%	14	13	-1	8.64%	7.22%	-1.42%
Total	292	280	-12	100.00%	100.00%	–	187	176	-11	100.00%	100.00%	–	200	194	-6	100.00%	100.00%	–

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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	6	1	0.20%	0.22%	0.02%	5	6	1	0.34%	0.18%	-0.16%	4	5	1	0.06%	0.26%	0.19%
MINING	6	6	0	0.64%	0.69%	0.05%	6	6	0	1.32%	1.31%	-0.01%	—	—	—	—	—	—
CONSTRUCTION	73	75	2	4.86%	4.53%	-0.33%	62	71	9	4.45%	5.49%	1.04%	38	34	-4	5.25%	3.47%	-1.79%
FOODS	58	59	1	6.58%	4.81%	-1.76%	41	38	-3	2.89%	2.02%	-0.87%	40	44	4	10.06%	7.90%	-2.16%
TEXTILES & APPARELS	21	20	-1	0.66%	0.70%	0.04%	19	19	0	1.19%	1.16%	-0.03%	5	6	1	0.16%	0.19%	0.03%
PULP & PAPER	9	10	1	0.46%	0.48%	0.03%	9	10	1	0.93%	0.92%	-0.01%	1	1	0	0.00%	0.00%	0.00%
CHEMICALS	99	111	12	8.64%	9.33%	0.69%	78	89	11	9.21%	8.91%	-0.30%	47	50	3	8.11%	9.80%	1.69%
PHARMACEUTICAL	38	40	2	5.08%	3.73%	-1.35%	20	21	1	3.10%	1.33%	-1.77%	31	33	2	6.96%	6.38%	-0.58%
OIL & COAL PRODUCTS	8	9	1	0.94%	1.02%	0.08%	7	9	2	1.48%	1.54%	0.05%	2	2	0	0.42%	0.45%	0.02%
RUBBER PRODUCTS	9	9	0	0.44%	0.47%	0.03%	8	8	0	0.68%	0.77%	0.09%	2	2	0	0.21%	0.13%	-0.08%
GLASS & CERAMICS PRODUCTS	22	23	1	1.78%	1.92%	0.14%	19	22	3	1.78%	2.29%	0.51%	5	10	5	1.78%	1.50%	-0.27%
IRON & STEEL	21	21	0	1.13%	1.24%	0.11%	21	21	0	2.23%	2.29%	0.05%	3	3	0	0.09%	0.08%	-0.01%
NONFERROUS METALS	18	17	-1	1.75%	1.19%	-0.56%	16	17	1	3.31%	2.18%	-1.14%	5	5	0	0.26%	0.09%	-0.17%
METAL PRODUCTS	21	23	2	1.22%	1.33%	0.10%	20	23	3	1.40%	1.59%	0.19%	8	7	-1	1.05%	1.03%	-0.02%
MACHINERY	95	98	3	4.88%	5.24%	0.36%	86	87	1	5.85%	5.83%	-0.02%	43	51	8	3.97%	4.58%	0.62%
ELECTRIC APPLIANCES	118	117	-1	10.02%	9.06%	-0.96%	95	92	-3	9.90%	6.59%	-3.31%	66	63	-3	10.13%	11.79%	1.66%
TRANSPORTATION EQUIPMENT	47	48	1	5.06%	4.66%	-0.40%	42	46	4	5.58%	6.43%	0.85%	16	14	-2	4.56%	2.70%	-1.86%
PRECISION INSTRUMENTS	21	25	4	2.22%	2.49%	0.27%	9	13	4	1.08%	1.04%	-0.04%	17	18	1	3.29%	4.09%	0.79%
OTHER PRODUCTS	36	39	3	2.15%	2.31%	0.16%	28	28	0	2.07%	1.84%	-0.23%	18	20	2	2.22%	2.82%	0.60%
ELECTRIC POWER & GAS	17	19	2	3.55%	3.81%	0.26%	17	18	1	6.25%	6.85%	0.61%	9	4	-5	1.00%	0.46%	-0.55%
LAND TRANSPORTATION	35	36	1	4.95%	5.32%	0.37%	22	29	7	2.03%	4.26%	2.23%	25	24	-1	7.71%	6.48%	-1.23%
MARINE TRANSPORTATION	5	5	0	0.43%	0.46%	0.03%	5	5	0	0.88%	0.87%	-0.01%	—	1	1	—	0.00%	0.00%
AIR TRANSPORTATION	1	2	1	0.47%	1.13%	0.66%	1	2	1	0.44%	1.77%	1.33%	1	2	1	0.50%	0.42%	-0.08%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	10	11	1	0.33%	0.35%	0.03%	9	10	1	0.62%	0.63%	0.00%	2	1	-1	0.05%	0.05%	0.00%
INFORMATION &	85	107	22	4.31%	4.93%	0.62%	34	44	10	1.76%	1.95%	0.19%	70	88	18	6.71%	8.22%	1.51%
WHOLESALE TRADE	87	91	4	4.18%	3.76%	-0.42%	76	81	5	6.77%	5.23%	-1.54%	30	26	-4	1.73%	2.14%	0.41%
RETAIL TRADE	126	137	11	7.01%	8.25%	1.24%	54	72	18	4.36%	4.98%	0.62%	99	103	4	9.51%	11.87%	2.35%
BANKS	78	81	3	4.98%	5.98%	1.01%	76	80	4	9.23%	10.80%	1.56%	3	2	-1	0.95%	0.67%	-0.29%
SECURITIES & COMMODITY FUTURES	18	17	-1	1.06%	1.12%	0.06%	14	13	-1	1.85%	1.89%	0.04%	9	5	-4	0.31%	0.27%	-0.04%
INSURANCE	5	4	-1	1.35%	0.68%	-0.67%	4	3	-1	2.47%	1.25%	-1.21%	2	1	-1	0.29%	0.04%	-0.24%
OTHER FINANCING BUSINESS	18	19	1	1.44%	1.54%	0.10%	11	14	3	1.21%	1.47%	0.27%	9	9	0	1.66%	1.62%	-0.04%
REAL ESTATE	35	37	2	1.54%	2.24%	0.70%	22	26	4	1.63%	2.75%	1.12%	26	21	-5	1.46%	1.68%	0.22%
SERVICES	90	108	18	5.71%	5.03%	-0.69%	26	38	12	1.69%	1.60%	-0.09%	81	98	17	9.52%	8.82%	-0.70%
Total	1335	1430	95	100.00%	100.00%	—	962	1061	99	100.00%	100.00%	—	717	753	36	100.00%	100.00%	—

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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	6	1	0.72%	0.72%	0.00%	5	6	1	0.98%	0.50%	-0.48%	4	5	1	0.31%	1.12%	0.81%
MINING	5	5	0	0.28%	0.28%	0.00%	5	5	0	0.46%	0.44%	-0.02%	—	—	—	—	—	—
CONSTRUCTION	64	67	3	6.67%	6.57%	-0.10%	56	63	7	7.76%	7.65%	-0.10%	30	26	-4	4.95%	4.64%	-0.32%
FOODS	43	43	0	6.19%	4.58%	-1.60%	36	34	-2	6.34%	3.39%	-2.94%	25	28	3	5.95%	6.70%	0.75%
TEXTILES & APPARELS	20	19	-1	1.69%	1.61%	-0.08%	18	18	0	2.48%	2.28%	-0.20%	4	5	1	0.43%	0.42%	-0.02%
PULP & PAPER	7	9	2	0.72%	1.02%	0.30%	7	9	2	1.16%	1.59%	0.42%	1	1	0	0.02%	0.02%	0.00%
CHEMICALS	71	84	13	7.00%	7.52%	0.52%	58	73	15	7.34%	7.64%	0.30%	28	30	2	6.46%	7.30%	0.84%
PHARMACEUTICAL	25	27	2	3.27%	2.38%	-0.89%	15	16	1	2.59%	1.38%	-1.21%	19	20	1	4.34%	4.16%	-0.19%
OIL & COAL PRODUCTS	5	5	0	0.54%	0.23%	-0.31%	5	5	0	0.89%	0.36%	-0.53%	—	—	—	—	—	—
RUBBER PRODUCTS	6	7	1	0.45%	0.71%	0.26%	5	6	1	0.53%	0.80%	0.27%	1	2	1	0.33%	0.56%	0.22%
GLASS & CERAMICS PRODUCTS	16	17	1	1.30%	1.29%	-0.01%	16	17	1	2.11%	1.71%	-0.41%	1	7	6	0.01%	0.55%	0.54%
IRON & STEEL	18	18	0	1.85%	1.83%	-0.03%	18	18	0	2.95%	2.69%	-0.26%	2	2	0	0.11%	0.29%	0.18%
NONFERROUS METALS	14	14	0	1.85%	1.72%	-0.12%	12	14	2	2.69%	2.54%	-0.15%	4	4	0	0.51%	0.27%	-0.24%
METAL PRODUCTS	16	18	2	1.38%	1.32%	-0.06%	16	18	2	1.58%	2.01%	0.42%	5	3	-2	1.06%	0.10%	-0.96%
MACHINERY	79	83	4	7.05%	7.24%	0.18%	74	76	2	8.40%	8.10%	-0.29%	35	38	3	4.93%	5.70%	0.77%
ELECTRIC APPLIANCES	92	91	-1	8.48%	7.35%	-1.13%	77	77	0	8.97%	7.63%	-1.33%	45	42	-3	7.72%	6.85%	-0.87%
TRANSPORTATION EQUIPMENT	36	39	3	3.78%	4.06%	0.28%	34	37	3	5.51%	5.68%	0.17%	8	8	0	1.05%	1.19%	0.14%
PRECISION INSTRUMENTS	15	18	3	1.69%	1.53%	-0.16%	7	11	4	1.00%	1.19%	0.19%	12	11	-1	2.78%	2.13%	-0.65%
OTHER PRODUCTS	30	33	3	2.36%	2.36%	0.00%	25	26	1	2.48%	2.09%	-0.39%	14	16	2	2.17%	2.83%	0.66%
ELECTRIC POWER & GAS	4	8	4	0.37%	1.01%	0.64%	4	7	3	0.47%	1.39%	0.92%	2	3	1	0.21%	0.33%	0.12%
LAND TRANSPORTATION	19	20	1	1.90%	1.89%	-0.01%	17	18	1	2.09%	2.42%	0.34%	9	9	0	1.60%	0.95%	-0.66%
MARINE TRANSPORTATION	2	2	0	0.08%	0.08%	0.00%	2	2	0	0.13%	0.12%	-0.01%	—	1	1	—	0.02%	0.02%
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	8	10	2	0.47%	0.81%	0.34%	7	9	2	0.63%	1.15%	0.52%	2	1	-1	0.23%	0.22%	0.00%
INFORMATION &	71	90	19	6.15%	5.94%	-0.22%	29	41	12	2.73%	3.28%	0.55%	58	73	15	11.57%	10.65%	-0.92%
WHOLESALE TRADE	78	83	5	6.27%	6.28%	0.00%	68	74	6	7.04%	6.80%	-0.24%	25	23	-2	5.07%	5.35%	0.29%
RETAIL TRADE	106	116	10	10.32%	10.29%	-0.03%	43	64	21	4.27%	6.05%	1.78%	82	86	4	19.88%	17.82%	-2.07%
BANKS	57	63	6	5.78%	6.82%	1.04%	57	63	6	9.43%	10.66%	1.23%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	16	15	-1	1.36%	1.32%	-0.04%	12	11	-1	1.30%	1.41%	0.12%	9	5	-4	1.47%	1.15%	-0.32%
INSURANCE	1	2	1	0.07%	0.35%	0.28%	—	1	1	—	0.44%	0.44%	1	1	0	0.18%	0.19%	0.01%
OTHER FINANCING BUSINESS	12	14	2	1.54%	1.78%	0.24%	9	11	2	1.95%	2.06%	0.11%	5	6	1	0.89%	1.27%	0.38%
REAL ESTATE	27	30	3	2.01%	2.63%	0.62%	17	21	4	1.42%	2.35%	0.93%	19	18	-1	2.94%	3.11%	0.17%
SERVICES	75	94	19	6.39%	6.49%	0.09%	21	34	13	2.33%	2.18%	-0.15%	67	85	18	12.81%	14.12%	1.31%
Total	1043	1150	107	100.00%	100.00%	—	775	885	110	100.00%	100.00%	—	517	559	42	100.00%	100.00%	—

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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	3	3	0	0.92%	0.86%	-0.06%	3	3	0	1.44%	0.50%	-0.94%	2	3	1	0.17%	1.47%	1.30%
MINING	1	1	0	0.24%	0.23%	-0.01%	1	1	0	0.40%	0.36%	-0.03%	—	—	—	—	—	—
CONSTRUCTION	26	28	2	7.56%	7.33%	-0.23%	19	25	6	8.80%	8.25%	-0.54%	14	14	0	5.76%	5.80%	0.03%
FOODS	16	16	0	7.02%	4.89%	-2.13%	13	11	-2	7.07%	3.39%	-3.68%	10	13	3	6.96%	7.40%	0.44%
TEXTILES & APPARELS	8	7	-1	1.76%	1.51%	-0.25%	7	7	0	2.68%	2.21%	-0.47%	2	3	1	0.42%	0.35%	-0.07%
PULP & PAPER	3	4	1	0.79%	1.19%	0.40%	3	4	1	1.34%	1.90%	0.57%	—	—	—	—	—	—
CHEMICALS	24	28	4	7.36%	7.64%	0.28%	17	21	4	7.19%	7.14%	-0.05%	14	16	2	7.61%	8.48%	0.87%
PHARMACEUTICAL	10	9	-1	3.90%	2.41%	-1.50%	7	7	0	3.44%	1.44%	-2.01%	7	7	0	4.57%	4.03%	-0.55%
OIL & COAL PRODUCTS	2	1	-1	0.71%	0.18%	-0.52%	2	1	-1	1.19%	0.29%	-0.90%	—	—	—	—	—	—
RUBBER PRODUCTS	1	3	2	0.20%	0.71%	0.52%	—	2	2	—	0.67%	0.67%	1	2	1	0.49%	0.79%	0.30%
GLASS & CERAMICS PRODUCTS	4	5	1	1.13%	1.22%	0.09%	4	5	1	1.90%	1.61%	-0.29%	—	3	3	—	0.56%	0.56%
IRON & STEEL	6	9	3	1.89%	2.20%	0.32%	6	9	3	3.07%	3.27%	0.21%	2	2	0	0.17%	0.41%	0.25%
NONFERROUS METALS	6	8	2	1.99%	2.13%	0.14%	5	8	3	3.00%	3.29%	0.29%	2	2	0	0.51%	0.19%	-0.32%
METAL PRODUCTS	3	5	2	0.96%	1.07%	0.11%	3	5	2	0.63%	1.68%	1.05%	2	1	-1	1.43%	0.05%	-1.38%
MACHINERY	23	27	4	6.49%	6.95%	0.46%	21	24	3	7.20%	7.30%	0.10%	15	16	1	5.47%	6.38%	0.91%
ELECTRIC APPLIANCES	26	25	-1	7.90%	6.10%	-1.80%	22	18	-4	7.96%	6.13%	-1.83%	18	15	-3	7.82%	6.04%	-1.78%
TRANSPORTATION EQUIPMENT	16	18	2	4.19%	4.54%	0.34%	15	17	2	6.15%	6.43%	0.28%	5	4	-1	1.34%	1.38%	0.04%
PRECISION INSTRUMENTS	6	6	0	1.87%	1.54%	-0.33%	3	3	0	1.07%	1.08%	0.01%	6	5	-1	3.04%	2.30%	-0.74%
OTHER PRODUCTS	10	11	1	2.36%	2.41%	0.05%	8	8	0	2.31%	1.99%	-0.33%	7	6	-1	2.42%	3.11%	0.69%
ELECTRIC POWER & GAS	1	4	3	0.21%	1.19%	0.98%	1	4	3	0.35%	1.81%	1.46%	—	1	1	—	0.15%	0.15%
LAND TRANSPORTATION	6	7	1	1.94%	1.94%	0.00%	6	6	0	2.32%	2.59%	0.27%	3	4	1	1.39%	0.85%	-0.53%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	3	1	0.33%	0.79%	0.46%	2	3	1	0.53%	1.26%	0.73%	1	—	-1	0.03%	—	-0.03%
INFORMATION &	26	23	-3	6.50%	5.02%	-1.48%	11	13	2	2.86%	3.30%	0.44%	21	17	-4	11.82%	7.90%	-3.92%
WHOLESALE TRADE	22	23	1	5.73%	5.53%	-0.20%	16	17	1	5.78%	5.16%	-0.62%	13	11	-2	5.64%	6.14%	0.50%
RETAIL TRADE	35	42	7	9.96%	10.27%	0.31%	13	21	8	3.20%	5.83%	2.64%	30	29	-1	19.82%	17.67%	-2.15%
BANKS	27	31	4	6.46%	7.71%	1.25%	27	31	4	10.88%	12.33%	1.45%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	7	7	0	1.48%	1.42%	-0.06%	5	4	-1	1.45%	1.35%	-0.09%	5	4	-1	1.52%	1.53%	0.01%
INSURANCE	—	1	1	—	0.42%	0.42%	—	1	1	—	0.67%	0.67%	—	—	—	—	—	—
OTHER FINANCING BUSINESS	8	8	0	2.04%	2.17%	0.13%	7	7	0	2.70%	2.53%	-0.17%	3	4	1	1.07%	1.57%	0.49%
REAL ESTATE	4	11	7	1.15%	2.76%	1.61%	2	7	5	1.02%	2.29%	1.27%	4	8	4	1.34%	3.54%	2.20%
SERVICES	17	26	9	4.99%	5.68%	0.69%	6	9	3	2.09%	1.94%	-0.15%	15	24	9	9.21%	11.91%	2.70%
Total	349	400	51	100.00%	100.00%	—	255	302	47	100.00%	100.00%	—	202	214	12	100.00%	100.00%	—

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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	2	3	1	0.34%	0.42%	0.08%	2	3	1	0.20%	0.49%	0.29%	2	2	0	0.59%	0.27%	-0.32%
MINING	4	4	0	0.38%	0.40%	0.03%	4	4	0	0.58%	0.60%	0.02%	—	—	—	—	—	—
CONSTRUCTION	38	39	1	5.00%	4.95%	-0.06%	37	38	1	5.98%	6.47%	0.49%	16	12	-4	3.20%	1.86%	-1.35%
FOODS	27	27	0	4.63%	3.93%	-0.69%	23	23	0	5.09%	3.39%	-1.70%	15	15	0	3.77%	5.03%	1.26%
TEXTILES & APPARELS	12	12	0	1.55%	1.82%	0.27%	11	11	0	2.14%	2.43%	0.30%	2	2	0	0.47%	0.58%	0.12%
PULP & PAPER	4	5	1	0.58%	0.67%	0.09%	4	5	1	0.86%	0.97%	0.10%	1	1	0	0.06%	0.07%	0.01%
CHEMICALS	47	56	9	6.32%	7.25%	0.93%	41	52	11	7.60%	8.63%	1.03%	14	14	0	3.96%	4.46%	0.50%
PHARMACEUTICAL	15	18	3	2.09%	2.32%	0.23%	8	9	1	1.13%	1.26%	0.13%	12	13	1	3.85%	4.47%	0.62%
OIL & COAL PRODUCTS	3	4	1	0.24%	0.33%	0.09%	3	4	1	0.37%	0.49%	0.12%	—	—	—	—	—	—
RUBBER PRODUCTS	5	4	-1	0.93%	0.70%	-0.23%	5	4	-1	1.43%	1.04%	-0.38%	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	12	12	0	1.61%	1.44%	-0.17%	12	12	0	2.47%	1.89%	-0.58%	1	4	3	0.03%	0.52%	0.49%
IRON & STEEL	12	9	-3	1.79%	1.03%	-0.76%	12	9	-3	2.76%	1.54%	-1.22%	—	—	—	—	—	—
NONFERROUS METALS	8	6	-2	1.58%	0.87%	-0.71%	7	6	-1	2.16%	1.07%	-1.09%	2	2	0	0.53%	0.48%	-0.05%
METAL PRODUCTS	13	13	0	2.18%	1.85%	-0.33%	13	13	0	3.21%	2.65%	-0.56%	3	2	-1	0.27%	0.21%	-0.05%
MACHINERY	56	56	0	8.10%	7.84%	-0.27%	53	52	-1	10.45%	9.69%	-0.76%	20	22	2	3.77%	4.08%	0.31%
ELECTRIC APPLIANCES	66	66	0	9.57%	9.99%	0.42%	55	59	4	10.69%	10.59%	-0.10%	27	27	0	7.51%	8.78%	1.27%
TRANSPORTATION EQUIPMENT	20	21	1	3.01%	3.06%	0.05%	19	20	1	4.41%	4.20%	-0.22%	3	4	1	0.43%	0.76%	0.33%
PRECISION INSTRUMENTS	9	12	3	1.36%	1.51%	0.15%	4	8	4	0.88%	1.39%	0.51%	6	6	0	2.23%	1.73%	-0.50%
OTHER PRODUCTS	20	22	2	2.37%	2.25%	-0.12%	17	18	1	2.77%	2.30%	-0.46%	7	10	3	1.63%	2.14%	0.51%
ELECTRIC POWER & GAS	3	4	1	0.67%	0.64%	-0.03%	3	3	0	0.67%	0.57%	-0.10%	2	2	0	0.68%	0.78%	0.10%
LAND TRANSPORTATION	13	13	0	1.83%	1.79%	-0.03%	11	12	1	1.69%	2.10%	0.41%	6	5	-1	2.08%	1.17%	-0.91%
MARINE TRANSPORTATION	2	2	0	0.24%	0.26%	0.02%	2	2	0	0.37%	0.36%	-0.01%	—	1	1	—	0.06%	0.06%
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	6	7	1	0.75%	0.86%	0.12%	5	6	1	0.80%	0.92%	0.12%	1	1	0	0.66%	0.76%	0.10%
INFORMATION &	45	67	22	5.50%	7.86%	2.36%	18	28	10	2.51%	3.24%	0.73%	37	56	19	11.04%	17.23%	6.19%
WHOLESALE TRADE	56	60	4	7.30%	7.86%	0.56%	52	57	5	9.18%	10.04%	0.85%	12	12	0	3.83%	3.46%	-0.36%
RETAIL TRADE	71	74	3	10.99%	10.34%	-0.65%	30	43	13	6.11%	6.48%	0.37%	52	57	5	20.02%	18.17%	-1.85%
BANKS	30	32	2	4.51%	4.94%	0.43%	30	32	2	6.95%	7.38%	0.42%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	9	8	-1	1.15%	1.11%	-0.04%	7	7	0	1.04%	1.53%	0.49%	4	1	-3	1.36%	0.26%	-1.10%
INSURANCE	1	1	0	0.19%	0.21%	0.02%	—	—	—	—	—	—	1	1	0	0.55%	0.64%	0.09%
OTHER FINANCING BUSINESS	4	6	2	0.62%	0.96%	0.34%	2	4	2	0.68%	1.15%	0.47%	2	2	0	0.50%	0.56%	0.06%
REAL ESTATE	23	19	-4	3.60%	2.35%	-1.26%	15	14	-1	2.09%	2.48%	0.38%	15	10	-5	6.39%	2.08%	-4.31%
SERVICES	58	68	10	9.02%	8.18%	-0.84%	15	25	10	2.74%	2.65%	-0.09%	52	61	9	20.61%	19.39%	-1.22%
Total	694	750	56	100.00%	100.00%	—	520	583	63	100.00%	100.00%	—	315	345	30	100.00%	100.00%	—

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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	5	5	0	0.11%	0.11%	0.00%	5	5	0	0.19%	0.09%	-0.10%	4	5	1	0.03%	0.12%	0.09%
MINING	3	2	-1	0.33%	0.32%	0.00%	3	2	-1	0.71%	0.66%	-0.06%	—	—	—	—	—	—
CONSTRUCTION	53	52	-1	2.87%	2.89%	0.01%	42	48	6	2.38%	3.12%	0.74%	31	30	-1	3.29%	2.66%	-0.64%
FOODS	43	44	1	4.77%	4.75%	-0.02%	28	22	-6	1.49%	0.98%	-0.51%	30	37	7	7.56%	8.39%	0.83%
TEXTILES & APPARELS	16	15	-1	0.71%	0.70%	-0.01%	15	15	0	0.72%	0.69%	-0.04%	5	5	0	0.69%	0.71%	0.02%
PULP & PAPER	6	7	1	0.22%	0.23%	0.01%	6	7	1	0.48%	0.46%	-0.02%	1	1	0	0.00%	0.00%	0.00%
CHEMICALS	72	75	3	6.57%	6.55%	-0.01%	54	53	-1	6.84%	5.96%	-0.88%	41	43	2	6.33%	7.12%	0.79%
PHARMACEUTICAL	33	34	1	5.72%	5.69%	-0.02%	16	17	1	2.77%	1.43%	-1.34%	28	30	2	8.23%	9.80%	1.57%
OIL & COAL PRODUCTS	5	5	0	0.49%	0.49%	0.00%	4	5	1	0.81%	0.79%	-0.02%	2	2	0	0.21%	0.21%	-0.01%
RUBBER PRODUCTS	9	9	0	0.94%	0.94%	0.01%	8	8	0	0.71%	0.95%	0.24%	3	3	0	1.13%	0.93%	-0.19%
GLASS & CERAMICS PRODUCTS	16	13	-3	0.92%	0.90%	-0.01%	13	12	-1	0.94%	1.13%	0.19%	5	8	3	0.90%	0.68%	-0.21%
IRON & STEEL	17	15	-2	1.00%	1.02%	0.02%	17	15	-2	2.11%	2.03%	-0.08%	3	3	0	0.05%	0.04%	-0.01%
NONFERROUS METALS	15	15	0	0.91%	0.91%	0.00%	13	15	2	1.83%	1.81%	-0.02%	5	5	0	0.13%	0.04%	-0.09%
METAL PRODUCTS	16	17	1	0.62%	0.63%	0.01%	15	17	2	0.73%	0.80%	0.07%	7	6	-1	0.53%	0.47%	-0.06%
MACHINERY	68	67	-1	5.04%	5.03%	-0.01%	58	58	0	5.08%	3.99%	-1.09%	33	39	6	5.01%	6.03%	1.02%
ELECTRIC APPLIANCES	93	96	3	13.33%	13.36%	0.03%	71	67	-4	10.23%	7.58%	-2.64%	60	63	3	15.96%	18.92%	2.96%
TRANSPORTATION EQUIPMENT	47	44	-3	9.64%	9.56%	-0.08%	41	41	0	12.80%	15.38%	2.58%	18	15	-3	6.95%	3.95%	-3.00%
PRECISION INSTRUMENTS	16	18	2	1.64%	1.68%	0.04%	7	8	1	0.59%	0.51%	-0.08%	14	15	1	2.53%	2.80%	0.27%
OTHER PRODUCTS	20	20	0	1.88%	1.90%	0.02%	14	11	-3	1.04%	0.85%	-0.19%	13	12	-1	2.60%	2.91%	0.32%
ELECTRIC POWER & GAS	16	17	1	1.88%	1.89%	0.01%	16	17	1	3.50%	3.64%	0.13%	8	3	-5	0.49%	0.20%	-0.29%
LAND TRANSPORTATION	28	29	1	4.10%	4.12%	0.02%	14	23	9	1.07%	3.94%	2.87%	23	23	0	6.68%	4.30%	-2.37%
MARINE TRANSPORTATION	4	4	0	0.22%	0.23%	0.00%	4	4	0	0.49%	0.46%	-0.03%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.56%	0.56%	0.00%	1	2	1	0.25%	0.94%	0.69%	2	2	0	0.82%	0.19%	-0.63%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	6	6	0	0.16%	0.15%	0.00%	5	5	0	0.31%	0.29%	-0.02%	2	1	-1	0.02%	0.02%	0.00%
INFORMATION &	55	56	1	8.70%	8.60%	-0.10%	24	26	2	5.72%	4.78%	-0.94%	44	45	1	11.23%	12.27%	1.05%
WHOLESALE TRADE	53	53	0	4.10%	4.07%	-0.03%	43	43	0	7.92%	7.29%	-0.63%	26	21	-5	0.86%	0.97%	0.11%
RETAIL TRADE	87	89	2	4.81%	4.83%	0.02%	39	47	8	2.30%	2.68%	0.37%	69	65	-4	6.94%	6.91%	-0.03%
BANKS	72	70	-2	7.19%	7.17%	-0.03%	70	69	-1	15.09%	14.28%	-0.81%	3	2	-1	0.48%	0.31%	-0.17%
SECURITIES & COMMODITY FUTURES	14	13	-1	1.03%	1.02%	-0.01%	11	10	-1	2.08%	1.96%	-0.12%	8	4	-4	0.15%	0.12%	-0.03%
INSURANCE	8	8	0	2.40%	2.39%	0.00%	7	7	0	5.05%	4.85%	-0.19%	2	1	-1	0.14%	0.02%	-0.12%
OTHER FINANCING BUSINESS	17	17	0	1.33%	1.33%	0.00%	12	14	2	1.94%	1.95%	0.01%	7	7	0	0.82%	0.73%	-0.09%
REAL ESTATE	25	25	0	2.20%	2.23%	0.03%	14	19	5	0.94%	2.71%	1.77%	21	14	-7	3.28%	1.77%	-1.51%
SERVICES	56	58	2	3.63%	3.74%	0.11%	19	21	2	0.91%	1.01%	0.10%	48	53	5	5.95%	6.38%	0.43%
Total	996	1000	4	100.00%	100.00%	—	709	733	24	100.00%	100.00%	—	566	563	-3	100.00%	100.00%	—

Note: Constituents are as of 18 November 2016. Share prices as of 14 October 2016.

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