

Russell/Nomura Indexes Annual Reconstitution Announcement

Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on Nov 22th, 2021 (after close on 19th 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/eq202111e.csv>

Note) By the time of annual reconstitution on Nov 22th, 2021 (after close on 19th 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	1,588	1,500	-88	154	66	100.00%	100.00%	-	1.7%
Value	1,218	1,113	-105	169	64	53.06%	48.60%	-4.46%	10.6%
Growth	806	746	-60	155	95	46.94%	51.40%	4.46%	11.8%
Large	349	300	-49	58	9	86.64%	84.63%	-2.01%	3.7%
Value	242	194	-48	60	12	43.94%	38.80%	-5.14%	13.4%
Growth	213	195	-18	43	25	42.70%	45.83%	3.13%	12.4%
Top	60	60	0	4	4	51.22%	51.17%	-0.06%	4.4%
Value	38	34	-4	6	2	24.41%	21.75%	-2.66%	13.0%
Growth	39	44	5	7	12	26.81%	29.42%	2.60%	15.2%
Mid	289	240	-49	62	13	35.42%	33.46%	-1.95%	11.6%
Value	204	160	-44	58	14	19.53%	17.05%	-2.48%	18.0%
Growth	174	151	-23	44	21	15.88%	16.41%	0.53%	19.5%
Mid-Small	1,528	1,440	-88	158	70	48.78%	48.83%	0.06%	4.8%
Value	1,180	1,079	-101	167	66	28.65%	26.85%	-1.80%	11.0%
Growth	767	702	-65	156	91	20.13%	21.99%	1.86%	16.2%
Small	1,239	1,200	-39	163	124	13.36%	15.37%	2.01%	18.7%
Value	976	919	-57	153	96	9.12%	9.80%	0.68%	18.8%
Growth	593	551	-42	150	108	4.24%	5.57%	1.33%	30.8%
Small Core	395	400	5	80	85	8.83%	10.59%	1.75%	28.6%
Value	305	293	-12	72	60	5.94%	6.51%	0.57%	26.7%
Growth	210	216	6	56	62	2.90%	4.08%	1.18%	40.1%
Micro	844	800	-44	178	134	4.53%	4.78%	0.26%	21.2%
Value	671	626	-45	143	98	3.18%	3.29%	0.11%	21.3%
Growth	383	335	-48	141	93	1.35%	1.50%	0.15%	35.9%
Prime	992	1,000	8	28	36	97.58%	97.83%	0.25%	1.6%
Value	758	727	-31	60	29	51.44%	47.14%	-4.30%	10.4%
Growth	521	533	12	57	69	46.14%	50.69%	4.55%	11.8%

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

Note: Turnover ratio is $\left[\frac{\sum \text{market cap weighting before reconfiguration}}{\sum \text{market cap weighting after reconfiguration}} \right] / 2$

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	6	6	0	0.09%	0.09%	0.00%	6	5	-1	0.15%	0.17%	0.02%	2	2	0	0.02%	0.02%	0.00%
MINING	4	5	1	0.21%	0.21%	0.00%	4	5	1	0.39%	0.43%	0.04%	—	—	—	—	—	—
CONSTRUCTION	71	70	-1	2.26%	2.23%	-0.03%	68	65	-3	3.84%	3.98%	0.14%	10	10	0	0.48%	0.58%	0.09%
FOODS	68	65	-3	3.27%	3.28%	0.01%	60	59	-1	3.06%	3.05%	-0.01%	44	37	-7	3.50%	3.49%	-0.01%
TEXTILES & APPARELS	20	19	-1	0.42%	0.42%	0.00%	19	17	-2	0.71%	0.74%	0.03%	5	3	-2	0.10%	0.12%	0.03%
PULP & PAPER	8	9	1	0.19%	0.19%	0.01%	8	9	1	0.35%	0.39%	0.04%	—	2	2	—	0.01%	0.01%
CHEMICALS	122	115	-7	7.12%	7.19%	0.07%	101	90	-11	6.17%	4.90%	-1.26%	48	43	-5	8.20%	9.36%	1.16%
PHARMACEUTICAL	46	42	-4	5.18%	5.14%	-0.05%	26	24	-2	3.30%	3.08%	-0.22%	34	30	-4	7.31%	7.08%	-0.23%
OIL & COAL PRODUCTS	4	6	2	0.43%	0.44%	0.01%	4	6	2	0.81%	0.90%	0.09%	—	—	—	—	—	—
RUBBER PRODUCTS	10	10	0	0.71%	0.72%	0.02%	10	10	0	1.32%	1.29%	-0.04%	2	1	-1	0.01%	0.19%	0.18%
GLASS & CERAMICS PRODUCTS	21	22	1	0.79%	0.80%	0.01%	21	20	-1	1.15%	1.23%	0.08%	8	7	-1	0.39%	0.39%	0.01%
IRON & STEEL	18	17	-1	0.72%	0.72%	0.00%	18	16	-2	1.34%	1.37%	0.03%	1	2	1	0.02%	0.11%	0.09%
NONFERROUS METALS	19	18	-1	0.71%	0.71%	0.00%	19	18	-1	1.30%	1.41%	0.11%	1	4	3	0.03%	0.04%	0.01%
METAL PRODUCTS	23	22	-1	0.57%	0.57%	0.00%	23	21	-2	0.89%	0.72%	-0.17%	8	8	0	0.22%	0.44%	0.22%
MACHINERY	102	102	0	5.35%	5.39%	0.04%	90	90	0	4.19%	4.14%	-0.05%	43	46	3	6.67%	6.57%	-0.10%
ELECTRIC APPLIANCES	123	125	2	19.78%	19.89%	0.11%	102	99	-3	12.12%	10.11%	-2.01%	69	76	7	28.44%	29.13%	0.69%
TRANSPORTATION EQUIPMENT	44	42	-2	6.84%	6.83%	-0.01%	43	41	-2	11.97%	12.24%	0.28%	4	7	3	1.05%	1.71%	0.66%
PRECISION INSTRUMENTS	27	25	-2	3.02%	3.03%	0.01%	17	14	-3	0.44%	0.45%	0.01%	20	16	-4	5.94%	5.47%	-0.47%
OTHER PRODUCTS	39	35	-4	2.24%	2.25%	0.01%	30	23	-7	0.90%	0.83%	-0.07%	22	17	-5	3.75%	3.60%	-0.16%
ELECTRIC POWER & GAS	22	20	-2	1.06%	1.07%	0.01%	21	18	-3	1.90%	2.12%	0.22%	5	3	-2	0.12%	0.09%	-0.03%
LAND TRANSPORTATION	41	41	0	2.95%	2.94%	-0.02%	38	36	-2	4.14%	4.39%	0.25%	19	21	2	1.61%	1.56%	-0.05%
MARINE TRANSPORTATION	4	6	2	0.44%	0.47%	0.02%	4	5	1	0.83%	0.76%	-0.08%	—	3	3	—	0.19%	0.19%
AIR TRANSPORTATION	2	2	0	0.41%	0.42%	0.02%	2	2	0	0.77%	0.76%	-0.01%	—	1	1	—	0.11%	0.11%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	12	9	-3	0.15%	0.14%	-0.01%	12	9	-3	0.26%	0.27%	0.01%	3	2	-1	0.02%	0.02%	-0.01%
INFORMATION & COMMUNICATION	188	160	-28	9.59%	9.36%	-0.23%	69	57	-12	6.45%	7.41%	0.97%	175	147	-28	13.15%	11.21%	-1.95%
WHOLESALE TRADE	102	101	-1	4.65%	4.64%	-0.02%	95	91	-4	7.69%	8.14%	0.45%	28	30	2	1.23%	1.33%	0.10%
RETAIL TRADE	140	130	-10	4.18%	4.19%	0.01%	96	83	-13	2.99%	2.77%	-0.22%	96	86	-10	5.52%	5.54%	0.02%
BANKS	70	63	-7	4.62%	4.59%	-0.03%	70	63	-7	8.69%	9.44%	0.74%	1	—	-1	0.01%	—	-0.01%
SECURITIES & COMMODITY FUTURES	18	19	1	0.81%	0.80%	-0.02%	17	15	-2	1.45%	1.49%	0.04%	5	7	2	0.09%	0.14%	0.05%
INSURANCE	8	8	0	2.11%	2.03%	-0.08%	6	6	0	3.93%	4.12%	0.19%	2	2	0	0.05%	0.05%	0.00%
OTHER FINANCING BUSINESS	20	19	-1	1.24%	1.21%	-0.03%	17	16	-1	1.68%	1.77%	0.09%	7	5	-2	0.74%	0.67%	-0.07%
REAL ESTATE	48	42	-6	1.84%	1.83%	-0.01%	39	34	-5	2.91%	3.10%	0.19%	22	17	-5	0.63%	0.63%	0.00%
SERVICES	138	125	-13	6.05%	6.22%	0.17%	63	46	-17	1.93%	2.05%	0.12%	122	111	-11	10.71%	10.16%	-0.55%
Total	1588	1500	-88	100.00%	100.00%	—	1218	1113	-105	100.00%	100.00%	—	806	746	-60	100.00%	100.00%	—

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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	0.21%	0.22%	0.00%	1	1	0	0.42%	0.47%	0.05%	—	—	—	—	—	—
CONSTRUCTION	14	10	-4	1.87%	1.69%	-0.18%	13	9	-4	3.27%	3.14%	-0.13%	3	3	0	0.42%	0.45%	0.03%
FOODS	20	13	-7	3.19%	2.94%	-0.25%	15	10	-5	2.88%	2.53%	-0.35%	18	12	-6	3.51%	3.28%	-0.23%
TEXTILES & APPARELS	3	1	-2	0.30%	0.21%	-0.09%	2	1	-1	0.53%	0.46%	-0.07%	1	—	-1	0.07%	—	-0.07%
PULP & PAPER	1	1	0	0.09%	0.09%	0.00%	1	1	0	0.18%	0.21%	0.02%	—	—	—	—	—	—
CHEMICALS	30	27	-3	7.01%	7.11%	0.11%	20	17	-3	5.75%	4.04%	-1.70%	19	18	-1	8.30%	9.71%	1.41%
PHARMACEUTICAL	17	12	-5	5.61%	5.44%	-0.17%	10	5	-5	3.61%	3.03%	-0.58%	14	11	-3	7.67%	7.48%	-0.18%
OIL & COAL PRODUCTS	2	2	0	0.46%	0.47%	0.01%	2	2	0	0.91%	1.02%	0.12%	—	—	—	—	—	—
RUBBER PRODUCTS	1	1	0	0.64%	0.67%	0.03%	1	1	0	1.25%	1.21%	-0.04%	—	1	1	—	0.21%	0.21%
GLASS & CERAMICS PRODUCTS	6	3	-3	0.68%	0.52%	-0.16%	6	2	-4	1.01%	0.75%	-0.26%	2	1	-1	0.33%	0.32%	-0.01%
IRON & STEEL	3	3	0	0.63%	0.64%	0.02%	3	3	0	1.21%	1.26%	0.05%	1	1	0	0.02%	0.11%	0.09%
NONFERROUS METALS	3	2	-1	0.52%	0.47%	-0.05%	3	2	-1	1.02%	1.03%	0.00%	—	—	—	—	—	—
METAL PRODUCTS	4	3	-1	0.46%	0.42%	-0.04%	4	3	-1	0.70%	0.44%	-0.26%	4	3	-1	0.21%	0.40%	0.19%
MACHINERY	20	20	0	5.10%	5.29%	0.19%	13	13	0	3.26%	3.33%	0.07%	15	15	0	7.00%	6.95%	-0.05%
ELECTRIC APPLIANCES	41	39	-2	21.67%	22.19%	0.52%	28	22	-6	13.03%	10.93%	-2.10%	33	34	1	30.56%	31.71%	1.15%
TRANSPORTATION EQUIPMENT	13	14	1	7.46%	7.70%	0.24%	12	13	1	13.60%	14.57%	0.97%	2	5	3	1.15%	1.89%	0.75%
PRECISION INSTRUMENTS	7	6	-1	3.18%	3.22%	0.03%	1	1	0	0.17%	0.19%	0.02%	6	5	-1	6.29%	5.78%	-0.51%
OTHER PRODUCTS	7	7	0	2.25%	2.32%	0.06%	3	2	-1	0.60%	0.55%	-0.04%	5	5	0	3.96%	3.81%	-0.15%
ELECTRIC POWER & GAS	10	8	-2	1.07%	1.00%	-0.07%	10	8	-2	2.07%	2.18%	0.10%	1	—	-1	0.03%	—	-0.03%
LAND TRANSPORTATION	21	15	-6	3.11%	2.87%	-0.25%	20	14	-6	4.54%	4.46%	-0.08%	12	9	-3	1.65%	1.52%	-0.13%
MARINE TRANSPORTATION	2	3	1	0.41%	0.53%	0.12%	2	3	1	0.81%	0.92%	0.10%	—	2	2	—	0.20%	0.20%
AIR TRANSPORTATION	2	2	0	0.47%	0.50%	0.03%	2	2	0	0.92%	0.95%	0.02%	—	1	1	—	0.12%	0.12%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	30	27	-3	9.48%	9.34%	-0.14%	7	6	-1	6.92%	8.44%	1.52%	29	26	-3	12.10%	10.09%	-2.01%
WHOLESALE TRADE	14	11	-3	4.42%	4.35%	-0.07%	11	9	-2	7.70%	8.41%	0.72%	5	3	-2	1.04%	0.91%	-0.13%
RETAIL TRADE	24	18	-6	3.52%	3.33%	-0.19%	12	7	-5	2.33%	1.68%	-0.65%	20	17	-3	4.75%	4.72%	-0.03%
BANKS	13	12	-1	4.66%	4.69%	0.03%	13	12	-1	9.18%	10.22%	1.04%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	3	3	0	0.77%	0.75%	-0.02%	3	3	0	1.48%	1.61%	0.13%	1	1	0	0.04%	0.02%	-0.02%
INSURANCE	6	6	0	2.41%	2.37%	-0.04%	6	6	0	4.75%	5.16%	0.42%	—	—	—	—	—	—
OTHER FINANCING BUSINESS	4	3	-1	1.07%	1.03%	-0.04%	3	2	-1	1.39%	1.53%	0.14%	3	1	-2	0.73%	0.60%	-0.13%
REAL ESTATE	9	9	0	1.70%	1.74%	0.03%	9	8	-1	3.06%	3.41%	0.35%	3	4	1	0.31%	0.32%	0.02%
SERVICES	18	18	0	5.59%	5.92%	0.33%	6	6	0	1.45%	1.86%	0.41%	16	17	1	9.85%	9.36%	-0.50%
Total	349	300	-49	100.00%	100.00%	—	242	194	-48	100.00%	100.00%	—	213	195	-18	100.00%	100.00%	—

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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	1	2	1	0.93%	1.69%	0.75%	1	2	1	1.45%	2.69%	1.24%	1	2	1	0.46%	0.94%	0.48%
TEXTILES & APPARELS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
PULP & PAPER	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
CHEMICALS	5	4	-1	6.67%	6.07%	-0.61%	2	1	-1	3.26%	0.57%	-2.69%	5	4	-1	9.78%	10.13%	0.35%
PHARMACEUTICAL	6	6	0	7.17%	7.10%	-0.07%	3	1	-2	5.29%	3.52%	-1.77%	6	5	-1	8.87%	9.74%	0.87%
OIL & COAL PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
RUBBER PRODUCTS	1	1	0	1.07%	1.11%	0.03%	1	1	0	2.25%	2.16%	-0.10%	–	1	1	–	0.33%	0.33%
GLASS & CERAMICS PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
IRON & STEEL	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
NONFERROUS METALS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
METAL PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
MACHINERY	4	4	0	5.49%	5.49%	0.00%	2	2	0	2.94%	2.89%	-0.06%	4	4	0	7.81%	7.42%	-0.40%
ELECTRIC APPLIANCES	12	13	1	27.08%	27.90%	0.82%	7	6	-1	16.05%	13.20%	-2.86%	8	11	3	37.12%	38.78%	1.66%
TRANSPORTATION EQUIPMENT	3	4	1	8.44%	9.23%	0.78%	3	3	0	17.72%	18.05%	0.33%	–	3	3	–	2.71%	2.71%
PRECISION INSTRUMENTS	3	3	0	4.55%	4.56%	0.01%	–	–	–	–	–	–	3	3	0	8.69%	7.93%	-0.76%
OTHER PRODUCTS	1	1	0	2.13%	2.14%	0.01%	–	–	–	–	–	–	1	1	0	4.07%	3.73%	-0.34%
ELECTRIC POWER & GAS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
LAND TRANSPORTATION	2	2	0	1.62%	1.62%	0.00%	2	2	0	3.39%	3.81%	0.42%	–	–	–	–	–	–
MARINE TRANSPORTATION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
AIR TRANSPORTATION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
INFORMATION & COMMUNICATION	5	5	0	11.03%	10.42%	-0.60%	3	4	1	11.74%	14.87%	3.13%	4	4	0	10.38%	7.14%	-3.24%
WHOLESALE TRADE	3	3	0	4.75%	4.71%	-0.05%	3	3	0	9.58%	10.40%	0.82%	1	1	0	0.36%	0.49%	0.14%
RETAIL TRADE	2	1	-1	1.85%	1.26%	-0.58%	2	1	-1	2.77%	2.31%	-0.46%	1	1	0	1.00%	0.49%	-0.52%
BANKS	3	3	0	6.03%	6.02%	-0.01%	3	3	0	12.65%	14.16%	1.51%	–	–	–	–	–	–
SECURITIES & COMMODITY FUTURES	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
INSURANCE	2	2	0	2.38%	2.27%	-0.11%	2	2	0	4.99%	5.35%	0.35%	–	–	–	–	–	–
OTHER FINANCING BUSINESS	1	1	0	1.07%	1.02%	-0.05%	1	1	0	2.24%	2.41%	0.16%	–	–	–	–	–	–
REAL ESTATE	2	2	0	1.58%	1.59%	0.01%	2	2	0	3.18%	3.63%	0.45%	1	1	0	0.12%	0.08%	-0.04%
SERVICES	4	3	-1	6.16%	5.81%	-0.36%	1	–	-1	0.48%	–	-0.48%	4	3	-1	11.34%	10.10%	-1.24%
Total	60	60	0	100.00%	100.00%	–	38	34	-4	100.00%	100.00%	–	39	44	5	100.00%	100.00%	–

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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	0.52%	0.55%	0.03%	1	1	0	0.94%	1.08%	0.14%	—	—	—	—	—	—
CONSTRUCTION	14	10	-4	4.57%	4.27%	-0.30%	13	9	-4	7.36%	7.15%	-0.20%	3	3	0	1.14%	1.27%	0.13%
FOODS	19	11	-8	6.46%	4.85%	-1.61%	14	8	-6	4.66%	2.32%	-2.35%	17	10	-7	8.66%	7.48%	-1.18%
TEXTILES & APPARELS	3	1	-2	0.75%	0.54%	-0.21%	2	1	-1	1.19%	1.05%	-0.14%	1	—	-1	0.20%	—	-0.20%
PULP & PAPER	1	1	0	0.23%	0.24%	0.01%	1	1	0	0.41%	0.47%	0.06%	—	—	—	—	—	—
CHEMICALS	25	23	-2	7.49%	8.72%	1.23%	18	16	-2	8.85%	8.47%	-0.38%	14	14	0	5.80%	8.97%	3.16%
PHARMACEUTICAL	11	6	-5	3.36%	2.91%	-0.45%	7	4	-3	1.51%	2.41%	0.90%	8	6	-2	5.64%	3.44%	-2.20%
OIL & COAL PRODUCTS	2	2	0	1.12%	1.19%	0.06%	2	2	0	2.04%	2.33%	0.29%	—	—	—	—	—	—
RUBBER PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	6	3	-3	1.66%	1.31%	-0.34%	6	2	-4	2.28%	1.71%	-0.57%	2	1	-1	0.89%	0.91%	0.02%
IRON & STEEL	3	3	0	1.53%	1.62%	0.09%	3	3	0	2.72%	2.88%	0.15%	1	1	0	0.06%	0.32%	0.26%
NONFERROUS METALS	3	2	-1	1.27%	1.19%	-0.08%	3	2	-1	2.30%	2.34%	0.04%	—	—	—	—	—	—
METAL PRODUCTS	4	3	-1	1.13%	1.06%	-0.07%	4	3	-1	1.58%	1.00%	-0.57%	4	3	-1	0.58%	1.12%	0.54%
MACHINERY	16	16	0	4.54%	4.98%	0.44%	11	11	0	3.66%	3.89%	0.23%	11	11	0	5.62%	6.11%	0.49%
ELECTRIC APPLIANCES	29	26	-3	13.84%	13.44%	-0.40%	21	16	-5	9.24%	8.04%	-1.20%	25	23	-2	19.50%	19.06%	-0.44%
TRANSPORTATION EQUIPMENT	10	10	0	6.04%	5.37%	-0.67%	9	10	1	8.44%	10.12%	1.68%	2	2	0	3.08%	0.43%	-2.65%
PRECISION INSTRUMENTS	4	3	-1	1.21%	1.17%	-0.04%	1	1	0	0.37%	0.43%	0.05%	3	2	-1	2.25%	1.94%	-0.31%
OTHER PRODUCTS	6	6	0	2.43%	2.58%	0.15%	3	2	-1	1.34%	1.26%	-0.08%	4	4	0	3.77%	3.95%	0.18%
ELECTRIC POWER & GAS	10	8	-2	2.61%	2.52%	-0.09%	10	8	-2	4.66%	4.95%	0.29%	1	—	-1	0.09%	—	-0.09%
LAND TRANSPORTATION	19	13	-6	5.28%	4.77%	-0.51%	18	12	-6	5.97%	5.29%	-0.69%	12	9	-3	4.43%	4.24%	-0.19%
MARINE TRANSPORTATION	2	3	1	1.01%	1.34%	0.33%	2	3	1	1.83%	2.08%	0.26%	—	2	2	—	0.57%	0.57%
AIR TRANSPORTATION	2	2	0	1.15%	1.26%	0.12%	2	2	0	2.08%	2.16%	0.08%	—	1	1	—	0.34%	0.34%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	25	22	-3	7.23%	7.67%	0.45%	4	2	-2	0.91%	0.25%	-0.65%	25	22	-3	15.00%	15.38%	0.38%
WHOLESALE TRADE	11	8	-3	3.94%	3.81%	-0.13%	8	6	-2	5.35%	5.88%	0.53%	4	2	-2	2.20%	1.66%	-0.54%
RETAIL TRADE	22	17	-5	5.94%	6.49%	0.54%	10	6	-4	1.77%	0.88%	-0.89%	19	16	-3	11.07%	12.31%	1.24%
BANKS	10	9	-1	2.67%	2.65%	-0.02%	10	9	-1	4.85%	5.20%	0.36%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	3	3	0	1.88%	1.89%	0.01%	3	3	0	3.33%	3.66%	0.33%	1	1	0	0.10%	0.05%	-0.05%
INSURANCE	4	4	0	2.45%	2.51%	0.06%	4	4	0	4.44%	4.93%	0.49%	—	—	—	—	—	—
OTHER FINANCING BUSINESS	3	2	-1	1.06%	1.04%	-0.03%	2	1	-1	0.34%	0.42%	0.08%	3	1	-2	1.96%	1.68%	-0.28%
REAL ESTATE	7	7	0	1.88%	1.97%	0.09%	7	6	-1	2.91%	3.13%	0.22%	2	3	1	0.62%	0.77%	0.15%
SERVICES	14	15	1	4.76%	6.09%	1.33%	5	6	1	2.66%	4.24%	1.58%	12	14	2	7.34%	8.02%	0.68%
Total	289	240	-49	100.00%	100.00%	—	204	160	-44	100.00%	100.00%	—	174	151	-23	100.00%	100.00%	—

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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	6	6	0	0.18%	0.19%	0.01%	6	5	-1	0.28%	0.31%	0.03%	2	2	0	0.04%	0.04%	-0.01%
MINING	4	5	1	0.43%	0.43%	0.00%	4	5	1	0.73%	0.78%	0.06%	—	—	—	—	—	—
CONSTRUCTION	71	70	-1	4.64%	4.57%	-0.07%	68	65	-3	7.11%	7.21%	0.10%	10	10	0	1.12%	1.35%	0.22%
FOODS	67	63	-4	5.72%	4.95%	-0.77%	59	57	-2	4.43%	3.34%	-1.09%	43	35	-8	7.55%	6.91%	-0.65%
TEXTILES & APPARELS	20	19	-1	0.86%	0.86%	0.00%	19	17	-2	1.31%	1.34%	0.03%	5	3	-2	0.23%	0.29%	0.06%
PULP & PAPER	8	9	1	0.38%	0.40%	0.02%	8	9	1	0.65%	0.70%	0.05%	—	2	2	—	0.03%	0.03%
CHEMICALS	117	111	-6	7.59%	8.38%	0.79%	99	89	-10	8.64%	8.42%	-0.22%	43	39	-4	6.09%	8.32%	2.24%
PHARMACEUTICAL	40	36	-4	3.10%	3.08%	-0.02%	23	23	0	1.60%	2.72%	1.12%	28	25	-3	5.22%	3.51%	-1.71%
OIL & COAL PRODUCTS	4	6	2	0.88%	0.89%	0.01%	4	6	2	1.50%	1.62%	0.13%	—	—	—	—	—	—
RUBBER PRODUCTS	9	9	0	0.32%	0.32%	0.00%	9	9	0	0.53%	0.58%	0.05%	2	—	-2	0.01%	—	-0.01%
GLASS & CERAMICS PRODUCTS	21	22	1	1.63%	1.64%	0.02%	21	20	-1	2.13%	2.23%	0.10%	8	7	-1	0.90%	0.92%	0.02%
IRON & STEEL	18	17	-1	1.48%	1.48%	0.00%	18	16	-2	2.48%	2.48%	0.00%	1	2	1	0.05%	0.25%	0.20%
NONFERROUS METALS	19	18	-1	1.45%	1.45%	0.00%	19	18	-1	2.41%	2.55%	0.14%	1	4	3	0.08%	0.10%	0.02%
METAL PRODUCTS	23	22	-1	1.17%	1.18%	0.00%	23	21	-2	1.64%	1.30%	-0.34%	8	8	0	0.51%	1.03%	0.52%
MACHINERY	98	98	0	5.21%	5.29%	0.08%	88	88	0	5.25%	5.15%	-0.10%	39	42	3	5.14%	5.45%	0.30%
ELECTRIC APPLIANCES	111	112	1	12.12%	11.49%	-0.62%	95	93	-2	8.77%	7.62%	-1.15%	61	65	4	16.88%	16.23%	-0.66%
TRANSPORTATION EQUIPMENT	41	38	-3	5.16%	4.31%	-0.85%	40	38	-2	7.06%	7.54%	0.47%	4	4	0	2.45%	0.37%	-2.08%
PRECISION INSTRUMENTS	24	22	-2	1.42%	1.43%	0.01%	17	14	-3	0.81%	0.81%	0.00%	17	13	-4	2.28%	2.18%	-0.09%
OTHER PRODUCTS	38	34	-4	2.36%	2.36%	0.01%	30	23	-7	1.67%	1.49%	-0.17%	21	16	-5	3.34%	3.42%	0.09%
ELECTRIC POWER & GAS	22	20	-2	2.18%	2.20%	0.02%	21	18	-3	3.52%	3.83%	0.31%	5	3	-2	0.28%	0.20%	-0.07%
LAND TRANSPORTATION	39	39	0	4.36%	4.32%	-0.04%	36	34	-2	4.78%	4.86%	0.08%	19	21	2	3.75%	3.66%	-0.10%
MARINE TRANSPORTATION	4	6	2	0.91%	0.95%	0.05%	4	5	1	1.55%	1.37%	-0.18%	—	3	3	—	0.45%	0.45%
AIR TRANSPORTATION	2	2	0	0.83%	0.87%	0.03%	2	2	0	1.42%	1.37%	-0.05%	—	1	1	—	0.25%	0.25%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	12	9	-3	0.30%	0.29%	-0.02%	12	9	-3	0.48%	0.49%	0.01%	3	2	-1	0.06%	0.04%	-0.02%
INFORMATION & COMMUNICATION	183	155	-28	8.09%	8.25%	0.16%	66	53	-13	1.94%	1.37%	-0.56%	171	143	-28	16.85%	16.65%	-0.20%
WHOLESALE TRADE	99	98	-1	4.55%	4.57%	0.01%	92	88	-4	6.07%	6.30%	0.24%	27	29	2	2.39%	2.44%	0.05%
RETAIL TRADE	138	129	-9	6.63%	7.26%	0.64%	94	82	-12	3.17%	3.14%	-0.04%	95	85	-10	11.54%	12.30%	0.76%
BANKS	67	60	-7	3.13%	3.08%	-0.05%	67	60	-7	5.32%	5.61%	0.28%	1	—	-1	0.01%	—	-0.01%
SECURITIES & COMMODITY FUTURES	18	19	1	1.67%	1.63%	-0.04%	17	15	-2	2.69%	2.70%	0.01%	5	7	2	0.21%	0.33%	0.12%
INSURANCE	6	6	0	1.82%	1.77%	-0.05%	4	4	0	3.03%	3.13%	0.10%	2	2	0	0.11%	0.11%	0.00%
OTHER FINANCING BUSINESS	19	18	-1	1.42%	1.40%	-0.02%	16	15	-1	1.20%	1.26%	0.06%	7	5	-2	1.73%	1.56%	-0.17%
REAL ESTATE	46	40	-6	2.11%	2.09%	-0.02%	37	32	-5	2.67%	2.67%	0.00%	21	16	-5	1.31%	1.37%	0.07%
SERVICES	134	122	-12	5.93%	6.66%	0.72%	62	46	-16	3.17%	3.72%	0.55%	118	108	-10	9.87%	10.24%	0.38%
Total	1528	1440	-88	100.00%	100.00%	—	1180	1079	-101	100.00%	100.00%	—	767	702	-65	100.00%	100.00%	—

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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	6	6	0	0.66%	0.59%	-0.07%	6	5	-1	0.87%	0.84%	-0.02%	2	2	0	0.21%	0.15%	-0.06%
MINING	3	4	1	0.18%	0.17%	0.00%	3	4	1	0.26%	0.27%	0.01%	—	—	—	—	—	—
CONSTRUCTION	57	60	3	4.83%	5.23%	0.39%	55	56	1	6.58%	7.30%	0.72%	7	7	0	1.06%	1.57%	0.51%
FOODS	48	52	4	3.76%	5.17%	1.41%	45	49	4	3.93%	5.13%	1.21%	26	25	-1	3.41%	5.22%	1.82%
TEXTILES & APPARELS	17	18	1	1.17%	1.58%	0.40%	17	16	-1	1.57%	1.83%	0.26%	4	3	-1	0.32%	1.13%	0.81%
PULP & PAPER	7	8	1	0.79%	0.75%	-0.04%	7	8	1	1.16%	1.11%	-0.05%	—	2	2	—	0.11%	0.11%
CHEMICALS	92	88	-4	7.86%	7.63%	-0.22%	81	73	-8	8.19%	8.32%	0.13%	29	25	-4	7.15%	6.43%	-0.72%
PHARMACEUTICAL	29	30	1	2.39%	3.44%	1.05%	16	19	3	1.81%	3.27%	1.46%	20	19	-1	3.65%	3.74%	0.09%
OIL & COAL PRODUCTS	2	4	2	0.23%	0.25%	0.02%	2	4	2	0.34%	0.40%	0.06%	—	—	—	—	—	—
RUBBER PRODUCTS	9	9	0	1.16%	1.02%	-0.15%	9	9	0	1.67%	1.60%	-0.08%	2	—	-2	0.06%	—	-0.06%
GLASS & CERAMICS PRODUCTS	15	19	4	1.55%	2.36%	0.81%	15	18	3	1.82%	3.15%	1.33%	6	6	0	0.96%	0.96%	0.00%
IRON & STEEL	15	14	-1	1.34%	1.16%	-0.18%	15	13	-2	1.97%	1.79%	-0.18%	—	1	1	—	0.06%	0.06%
NONFERROUS METALS	16	16	0	1.92%	2.00%	0.08%	16	16	0	2.63%	2.91%	0.28%	1	4	3	0.39%	0.39%	0.00%
METAL PRODUCTS	19	19	0	1.30%	1.43%	0.13%	19	18	-1	1.78%	1.81%	0.03%	4	5	1	0.26%	0.76%	0.51%
MACHINERY	82	82	0	6.98%	5.95%	-1.03%	77	77	0	8.66%	7.35%	-1.31%	28	31	3	3.35%	3.48%	0.13%
ELECTRIC APPLIANCES	82	86	4	7.55%	7.25%	-0.30%	74	77	3	7.75%	6.88%	-0.87%	36	42	6	7.10%	7.90%	0.80%
TRANSPORTATION EQUIPMENT	31	28	-3	2.82%	2.00%	-0.82%	31	28	-3	4.10%	3.04%	-1.06%	2	2	0	0.08%	0.18%	0.11%
PRECISION INSTRUMENTS	20	19	-1	1.96%	1.99%	0.04%	16	13	-3	1.76%	1.48%	-0.28%	14	11	-3	2.39%	2.90%	0.51%
OTHER PRODUCTS	32	28	-4	2.15%	1.89%	-0.26%	27	21	-6	2.36%	1.90%	-0.46%	17	12	-5	1.71%	1.87%	0.17%
ELECTRIC POWER & GAS	12	12	0	1.03%	1.49%	0.45%	11	10	-1	1.06%	1.88%	0.81%	4	3	-1	0.96%	0.80%	-0.16%
LAND TRANSPORTATION	20	26	6	1.90%	3.32%	1.42%	18	22	4	2.22%	4.11%	1.89%	7	12	5	1.21%	1.93%	0.73%
MARINE TRANSPORTATION	2	3	1	0.64%	0.11%	-0.53%	2	2	0	0.94%	0.13%	-0.81%	—	1	1	—	0.08%	0.08%
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	12	9	-3	1.11%	0.91%	-0.20%	12	9	-3	1.50%	1.34%	-0.17%	3	2	-1	0.27%	0.17%	-0.11%
INFORMATION & COMMUNICATION	158	133	-25	10.37%	9.51%	-0.86%	62	51	-11	4.14%	3.33%	-0.81%	146	121	-25	23.76%	20.38%	-3.38%
WHOLESALE TRADE	88	90	2	6.19%	6.22%	0.03%	84	82	-2	7.62%	7.05%	-0.57%	23	27	4	3.11%	4.75%	1.64%
RETAIL TRADE	116	112	-4	8.44%	8.95%	0.52%	84	76	-8	6.18%	7.06%	0.89%	76	69	-7	13.30%	12.28%	-1.02%
BANKS	57	51	-6	4.35%	4.02%	-0.33%	57	51	-6	6.35%	6.31%	-0.04%	1	—	-1	0.07%	—	-0.07%
SECURITIES & COMMODITY FUTURES	15	16	1	1.10%	1.06%	-0.04%	14	12	-2	1.31%	1.02%	-0.30%	4	6	2	0.64%	1.15%	0.51%
INSURANCE	2	2	0	0.16%	0.15%	-0.01%	—	—	—	—	—	—	2	2	0	0.50%	0.42%	-0.09%
OTHER FINANCING BUSINESS	16	16	0	2.36%	2.18%	-0.18%	14	14	0	3.05%	2.73%	-0.32%	4	4	0	0.88%	1.22%	0.34%
REAL ESTATE	39	33	-6	2.71%	2.34%	-0.36%	30	26	-4	2.17%	1.88%	-0.29%	19	13	-6	3.87%	3.16%	-0.71%
SERVICES	120	107	-13	9.04%	7.88%	-1.16%	57	40	-17	4.26%	2.81%	-1.45%	106	94	-12	19.32%	16.79%	-2.53%
Total	1239	1200	-39	100.00%	100.00%	—	976	919	-57	100.00%	100.00%	—	593	551	-42	100.00%	100.00%	—

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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	0.83%	0.70%	-0.14%	3	3	0	1.12%	1.08%	-0.03%	1	1	0	0.26%	0.08%	-0.18%
MINING	1	1	0	0.16%	0.13%	-0.03%	1	1	0	0.24%	0.22%	-0.02%	—	—	—	—	—	—
CONSTRUCTION	19	20	1	4.78%	5.33%	0.55%	19	18	-1	7.01%	7.60%	0.59%	2	5	3	0.20%	1.70%	1.50%
FOODS	16	21	5	4.07%	6.02%	1.95%	14	19	5	4.03%	5.75%	1.72%	11	14	3	4.16%	6.45%	2.30%
TEXTILES & APPARELS	5	7	2	0.87%	1.66%	0.79%	5	5	0	1.27%	1.73%	0.46%	1	3	2	0.06%	1.54%	1.49%
PULP & PAPER	3	4	1	0.83%	0.89%	0.06%	3	4	1	1.23%	1.39%	0.16%	—	1	1	—	0.09%	0.09%
CHEMICALS	33	31	-2	8.72%	7.97%	-0.75%	26	23	-3	8.66%	8.31%	-0.35%	16	14	-2	8.86%	7.44%	-1.41%
PHARMACEUTICAL	12	14	2	2.56%	3.96%	1.41%	8	10	2	1.99%	4.09%	2.10%	8	9	1	3.72%	3.76%	0.04%
OIL & COAL PRODUCTS	1	1	0	0.29%	0.25%	-0.05%	1	1	0	0.43%	0.40%	-0.03%	—	—	—	—	—	—
RUBBER PRODUCTS	3	3	0	1.33%	1.12%	-0.21%	3	3	0	1.95%	1.83%	-0.12%	1	—	-1	0.07%	—	-0.07%
GLASS & CERAMICS PRODUCTS	8	11	3	1.88%	2.99%	1.11%	8	10	2	2.11%	4.04%	1.92%	6	6	0	1.41%	1.32%	-0.09%
IRON & STEEL	5	5	0	1.44%	1.21%	-0.24%	5	5	0	2.15%	1.96%	-0.19%	—	—	—	—	—	—
NONFERROUS METALS	6	8	2	2.14%	2.43%	0.29%	6	8	2	2.91%	3.76%	0.84%	1	1	0	0.56%	0.31%	-0.25%
METAL PRODUCTS	4	5	1	0.98%	1.28%	0.29%	4	5	1	1.38%	1.56%	0.18%	1	2	1	0.17%	0.83%	0.66%
MACHINERY	24	21	-3	6.55%	4.91%	-1.63%	22	19	-3	8.16%	6.35%	-1.81%	12	10	-2	3.25%	2.62%	-0.63%
ELECTRIC APPLIANCES	21	25	4	6.60%	6.85%	0.25%	16	20	4	6.14%	5.72%	-0.42%	14	16	2	7.55%	8.66%	1.11%
TRANSPORTATION EQUIPMENT	10	7	-3	2.81%	1.63%	-1.19%	10	7	-3	4.18%	2.56%	-1.62%	1	1	0	0.02%	0.15%	0.12%
PRECISION INSTRUMENTS	7	7	0	2.09%	2.12%	0.03%	6	3	-3	1.73%	1.19%	-0.54%	6	5	-1	2.84%	3.62%	0.78%
OTHER PRODUCTS	7	11	4	1.59%	1.87%	0.28%	6	7	1	1.84%	1.77%	-0.06%	5	7	2	1.09%	2.04%	0.94%
ELECTRIC POWER & GAS	5	6	1	0.91%	1.65%	0.74%	5	5	0	1.20%	2.28%	1.08%	1	1	0	0.30%	0.64%	0.34%
LAND TRANSPORTATION	8	14	6	2.07%	4.22%	2.15%	6	11	5	2.42%	5.37%	2.95%	4	9	5	1.37%	2.39%	1.03%
MARINE TRANSPORTATION	1	—	-1	0.89%	—	-0.89%	1	—	-1	1.33%	—	-1.33%	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	4	4	0	1.29%	1.05%	-0.24%	4	4	0	1.87%	1.69%	-0.18%	1	1	0	0.09%	0.03%	-0.06%
INFORMATION & COMMUNICATION	42	36	-6	10.13%	8.66%	-1.48%	15	13	-2	4.24%	2.90%	-1.34%	36	32	-4	22.20%	17.85%	-4.35%
WHOLESALE TRADE	26	23	-3	5.81%	5.45%	-0.37%	25	19	-6	6.75%	5.49%	-1.26%	12	13	1	3.89%	5.38%	1.49%
RETAIL TRADE	40	38	-2	8.35%	8.82%	0.47%	24	24	0	5.86%	6.85%	1.00%	27	25	-2	13.47%	11.96%	-1.50%
BANKS	24	18	-6	4.81%	3.79%	-1.02%	24	18	-6	7.10%	6.16%	-0.94%	1	—	-1	0.10%	—	-0.10%
SECURITIES & COMMODITY FUTURES	3	5	2	0.76%	0.98%	0.22%	2	3	1	0.85%	0.87%	0.02%	1	3	2	0.59%	1.17%	0.58%
INSURANCE	2	—	-2	0.24%	—	-0.24%	—	—	—	—	—	—	2	—	-2	0.74%	—	-0.74%
OTHER FINANCING BUSINESS	10	10	0	2.99%	2.64%	-0.35%	9	9	0	3.95%	3.39%	-0.56%	3	2	-1	1.03%	1.44%	0.41%
REAL ESTATE	9	7	-2	2.60%	2.02%	-0.58%	7	4	-3	1.74%	1.11%	-0.63%	5	5	0	4.36%	3.48%	-0.89%
SERVICES	33	34	1	8.59%	7.38%	-1.21%	17	12	-5	4.17%	2.58%	-1.59%	31	30	-1	17.66%	15.04%	-2.62%
Total	395	400	5	100.00%	100.00%	—	305	293	-12	100.00%	100.00%	—	210	216	6	100.00%	100.00%	—

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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	3	3	0	0.32%	0.36%	0.04%	3	2	-1	0.40%	0.37%	-0.04%	1	1	0	0.11%	0.33%	0.22%
MINING	2	3	1	0.21%	0.26%	0.05%	2	3	1	0.30%	0.38%	0.08%	—	—	—	—	—	—
CONSTRUCTION	38	40	2	4.94%	4.99%	0.06%	36	38	2	5.79%	6.71%	0.92%	5	2	-3	2.92%	1.22%	-1.70%
FOODS	32	31	-1	3.15%	3.27%	0.12%	31	30	-1	3.73%	3.91%	0.18%	15	11	-4	1.80%	1.88%	0.08%
TEXTILES & APPARELS	12	11	-1	1.76%	1.39%	-0.37%	12	11	-1	2.12%	2.03%	-0.10%	3	—	-3	0.89%	—	-0.89%
PULP & PAPER	4	4	0	0.72%	0.43%	-0.29%	4	4	0	1.02%	0.55%	-0.47%	—	1	1	—	0.18%	0.18%
CHEMICALS	59	57	-2	6.17%	6.88%	0.71%	55	50	-5	7.31%	8.34%	1.03%	13	11	-2	3.46%	3.67%	0.20%
PHARMACEUTICAL	17	16	-1	2.07%	2.28%	0.21%	8	9	1	1.47%	1.64%	0.17%	12	10	-2	3.50%	3.69%	0.19%
OIL & COAL PRODUCTS	1	3	2	0.11%	0.26%	0.15%	1	3	2	0.16%	0.38%	0.22%	—	—	—	—	—	—
RUBBER PRODUCTS	6	6	0	0.84%	0.79%	-0.05%	6	6	0	1.17%	1.14%	-0.02%	1	—	-1	0.06%	—	-0.06%
GLASS & CERAMICS PRODUCTS	7	8	1	0.90%	0.96%	0.06%	7	8	1	1.28%	1.39%	0.11%	—	—	—	—	—	—
IRON & STEEL	10	9	-1	1.14%	1.06%	-0.08%	10	8	-2	1.63%	1.44%	-0.19%	—	1	1	—	0.22%	0.22%
NONFERROUS METALS	10	8	-2	1.47%	1.04%	-0.44%	10	8	-2	2.10%	1.23%	-0.86%	—	3	3	—	0.60%	0.60%
METAL PRODUCTS	15	14	-1	1.90%	1.77%	-0.13%	15	13	-2	2.52%	2.31%	-0.21%	3	3	0	0.45%	0.59%	0.13%
MACHINERY	58	61	3	7.82%	8.24%	0.42%	55	58	3	9.61%	9.32%	-0.28%	16	21	5	3.58%	5.84%	2.26%
ELECTRIC APPLIANCES	61	61	0	9.39%	8.12%	-1.27%	58	57	-1	10.77%	9.17%	-1.59%	22	26	4	6.14%	5.81%	-0.32%
TRANSPORTATION EQUIPMENT	21	21	0	2.84%	2.84%	-0.01%	21	21	0	3.97%	4.00%	0.03%	1	1	0	0.19%	0.28%	0.09%
PRECISION INSTRUMENTS	13	12	-1	1.69%	1.71%	0.01%	10	10	0	1.80%	2.05%	0.25%	8	6	-2	1.43%	0.95%	-0.48%
OTHER PRODUCTS	25	17	-8	3.24%	1.92%	-1.32%	21	14	-7	3.34%	2.14%	-1.20%	12	5	-7	3.02%	1.44%	-1.58%
ELECTRIC POWER & GAS	7	6	-1	1.27%	1.12%	-0.16%	6	5	-1	0.80%	1.07%	0.27%	3	2	-1	2.39%	1.22%	-1.16%
LAND TRANSPORTATION	12	12	0	1.57%	1.34%	-0.23%	12	11	-1	1.87%	1.63%	-0.23%	3	3	0	0.86%	0.68%	-0.18%
MARINE TRANSPORTATION	1	3	2	0.16%	0.36%	0.20%	1	2	1	0.22%	0.38%	0.16%	—	1	1	—	0.31%	0.31%
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	8	5	-3	0.78%	0.61%	-0.17%	8	5	-3	0.81%	0.63%	-0.18%	2	1	-1	0.68%	0.55%	-0.13%
INFORMATION & COMMUNICATION	116	97	-19	10.84%	11.40%	0.57%	47	38	-9	3.95%	4.18%	0.23%	110	89	-21	27.12%	27.27%	0.15%
WHOLESALE TRADE	62	67	5	6.92%	7.92%	1.00%	59	63	4	9.24%	10.14%	0.90%	11	14	3	1.42%	3.04%	1.62%
RETAIL TRADE	76	74	-2	8.61%	9.24%	0.64%	60	52	-8	6.77%	7.47%	0.70%	49	44	-5	12.94%	13.13%	0.19%
BANKS	33	33	0	3.47%	4.53%	1.07%	33	33	0	4.94%	6.60%	1.66%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	12	11	-1	1.76%	1.24%	-0.52%	12	9	-3	2.19%	1.32%	-0.87%	3	3	0	0.75%	1.07%	0.33%
INSURANCE	—	2	2	—	0.49%	0.49%	—	—	—	—	—	—	—	2	2	—	1.55%	1.55%
OTHER FINANCING BUSINESS	6	6	0	1.12%	1.16%	0.04%	5	5	0	1.35%	1.41%	0.05%	1	2	1	0.57%	0.63%	0.06%
REAL ESTATE	30	26	-4	2.92%	3.05%	0.14%	23	22	-1	2.96%	3.41%	0.44%	14	8	-6	2.81%	2.29%	-0.53%
SERVICES	87	73	-14	9.92%	8.98%	-0.94%	40	28	-12	4.43%	3.26%	-1.17%	75	64	-11	22.91%	21.55%	-1.36%
Total	844	800	-44	100.00%	100.00%	—	671	626	-45	100.00%	100.00%	—	383	335	-48	100.00%	100.00%	—

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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	4	0	0.08%	0.08%	0.00%	4	4	0	0.14%	0.16%	0.03%	2	1	-1	0.02%	0.01%	-0.01%
MINING	2	2	0	0.20%	0.20%	0.00%	2	2	0	0.39%	0.42%	0.03%	—	—	—	—	—	—
CONSTRUCTION	45	44	-1	2.21%	2.17%	-0.04%	43	40	-3	3.77%	3.88%	0.12%	7	9	2	0.47%	0.57%	0.10%
FOODS	43	43	0	3.26%	3.27%	0.01%	35	37	2	3.00%	2.99%	-0.01%	32	29	-3	3.54%	3.52%	-0.01%
TEXTILES & APPARELS	12	12	0	0.39%	0.40%	0.00%	11	10	-1	0.66%	0.69%	0.03%	4	3	-1	0.10%	0.12%	0.03%
PULP & PAPER	7	6	-1	0.19%	0.18%	0.00%	7	6	-1	0.36%	0.38%	0.02%	—	1	1	—	0.01%	0.01%
CHEMICALS	73	76	3	7.08%	7.18%	0.10%	55	55	0	6.03%	4.75%	-1.28%	38	36	-2	8.26%	9.44%	1.18%
PHARMACEUTICAL	36	35	-1	5.27%	5.22%	-0.06%	23	22	-1	3.39%	3.16%	-0.23%	26	24	-2	7.37%	7.13%	-0.24%
OIL & COAL PRODUCTS	3	3	0	0.43%	0.43%	0.00%	3	3	0	0.82%	0.90%	0.07%	—	—	—	—	—	—
RUBBER PRODUCTS	7	7	0	0.71%	0.72%	0.02%	7	7	0	1.34%	1.30%	-0.04%	2	1	-1	0.01%	0.19%	0.18%
GLASS & CERAMICS PRODUCTS	16	17	1	0.78%	0.80%	0.02%	16	15	-1	1.15%	1.23%	0.08%	7	7	0	0.37%	0.40%	0.03%
IRON & STEEL	10	11	1	0.70%	0.71%	0.01%	10	11	1	1.31%	1.36%	0.05%	1	1	0	0.02%	0.10%	0.08%
NONFERROUS METALS	12	13	1	0.69%	0.69%	0.01%	12	13	1	1.27%	1.41%	0.14%	1	2	1	0.04%	0.03%	-0.01%
METAL PRODUCTS	15	15	0	0.55%	0.56%	0.01%	15	14	-1	0.86%	0.68%	-0.18%	6	7	1	0.21%	0.45%	0.24%
MACHINERY	67	68	1	5.32%	5.35%	0.03%	56	58	2	4.04%	4.01%	-0.03%	34	34	0	6.75%	6.60%	-0.15%
ELECTRIC APPLIANCES	88	89	1	20.10%	20.17%	0.07%	69	64	-5	12.24%	10.14%	-2.10%	59	64	5	28.86%	29.50%	0.63%
TRANSPORTATION EQUIPMENT	33	32	-1	6.97%	6.93%	-0.03%	32	31	-1	12.26%	12.54%	0.27%	3	6	3	1.06%	1.72%	0.66%
PRECISION INSTRUMENTS	19	19	0	3.06%	3.07%	0.00%	12	10	-2	0.42%	0.42%	0.00%	13	13	0	6.01%	5.53%	-0.48%
OTHER PRODUCTS	21	24	3	2.21%	2.26%	0.04%	16	14	-2	0.84%	0.79%	-0.05%	11	13	2	3.75%	3.62%	-0.13%
ELECTRIC POWER & GAS	18	19	1	1.07%	1.09%	0.02%	17	17	0	1.94%	2.17%	0.23%	4	3	-1	0.10%	0.09%	-0.01%
LAND TRANSPORTATION	33	32	-1	2.99%	2.96%	-0.03%	30	27	-3	4.21%	4.44%	0.23%	18	20	2	1.64%	1.59%	-0.05%
MARINE TRANSPORTATION	4	4	0	0.45%	0.47%	0.01%	4	4	0	0.86%	0.77%	-0.09%	—	2	2	—	0.18%	0.18%
AIR TRANSPORTATION	2	2	0	0.42%	0.43%	0.02%	2	2	0	0.79%	0.78%	-0.01%	—	1	1	—	0.11%	0.11%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	6	6	0	0.14%	0.13%	0.00%	6	6	0	0.24%	0.26%	0.02%	2	2	0	0.02%	0.02%	0.00%
INFORMATION & COMMUNICATION	96	92	-4	9.52%	9.27%	-0.25%	33	31	-2	6.49%	7.49%	1.00%	87	84	-3	12.89%	10.91%	-1.98%
WHOLESALE TRADE	55	55	0	4.57%	4.54%	-0.03%	51	48	-3	7.57%	8.02%	0.45%	18	20	2	1.21%	1.30%	0.09%
RETAIL TRADE	88	86	-2	4.07%	4.09%	0.01%	56	53	-3	2.87%	2.64%	-0.23%	62	59	-3	5.42%	5.44%	0.02%
BANKS	49	46	-3	4.65%	4.61%	-0.04%	49	46	-3	8.82%	9.57%	0.74%	1	—	-1	0.01%	—	-0.01%
SECURITIES & COMMODITY FUTURES	10	11	1	0.80%	0.78%	-0.02%	9	9	0	1.44%	1.48%	0.04%	3	5	2	0.08%	0.12%	0.05%
INSURANCE	8	8	0	2.16%	2.07%	-0.09%	6	6	0	4.06%	4.25%	0.19%	2	2	0	0.05%	0.05%	0.00%
OTHER FINANCING BUSINESS	17	17	0	1.25%	1.22%	-0.03%	15	15	0	1.72%	1.82%	0.10%	6	4	-2	0.74%	0.66%	-0.07%
REAL ESTATE	24	25	1	1.79%	1.80%	0.01%	21	19	-2	2.89%	3.09%	0.20%	10	11	1	0.57%	0.60%	0.04%
SERVICES	69	77	8	5.89%	6.14%	0.25%	31	28	-3	1.81%	2.01%	0.20%	62	69	7	10.44%	9.98%	-0.46%
Total	992	1000	8	100.00%	100.00%	—	758	727	-31	100.00%	100.00%	—	521	533	12	100.00%	100.00%	—

Note: Constituents are as of 19 November 2021. Share prices as of 15 October 2021.

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Appendix A-1

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As at 30 September 2021.

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