

Russell/Nomura Japan Equity Indexes Annual Reconstitution Announcement

Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on November 20, 2024 (after close on November 19, 2024). 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/eq202411e.csv>

Note) By the time of annual reconstitution on November 20, 2024 (after close on November 19, 2024), there might as well be changes in a stock's capital structure or in the composition of the index.

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	Number of stocks					% of total market cap			Turnover
	Pre	Post	Diff	Deletes	Adds	Pre	Post	Diff	
Total	1,385	1,300	-85	120	35	100.00%	100.00%	-	1.4%
Value	1,009	996	-13	97	84	47.50%	49.93%	2.43%	12.6%
Growth	717	658	-59	143	84	52.50%	50.07%	-2.43%	11.8%
Large	298	250	-48	52	4	86.57%	84.50%	-2.07%	3.2%
Value	199	175	-24	46	22	39.16%	40.02%	0.86%	14.0%
Growth	192	156	-36	47	11	47.41%	44.48%	-2.92%	12.6%
Top	50	50	0	6	6	50.66%	51.93%	1.27%	7.7%
Value	28	32	4	4	8	19.46%	21.03%	1.57%	17.9%
Growth	38	39	1	6	7	31.19%	30.90%	-0.30%	14.5%
Mid	248	200	-48	58	10	35.91%	32.57%	-3.34%	17.4%
Value	171	143	-28	48	20	19.70%	18.99%	-0.71%	21.4%
Growth	154	117	-37	49	12	16.21%	13.58%	-2.63%	27.8%
Mid-Small	1,335	1,250	-85	126	41	49.34%	48.07%	-1.27%	8.6%
Value	981	964	-17	99	82	28.04%	28.90%	0.86%	15.4%
Growth	679	619	-60	145	85	21.30%	19.17%	-2.13%	21.7%
Small	1,087	1,050	-37	123	86	13.43%	15.50%	2.07%	17.8%
Value	810	821	11	91	102	8.34%	9.91%	1.57%	24.0%
Growth	525	502	-23	121	98	5.09%	5.59%	0.50%	23.3%
Small Core	347	350	3	65	68	8.89%	10.61%	1.72%	26.9%
Value	239	260	21	46	67	5.27%	6.62%	1.35%	33.3%
Growth	189	182	-7	54	47	3.62%	3.99%	0.37%	28.5%
Micro	740	700	-40	132	92	4.54%	4.89%	0.35%	18.3%
Value	571	561	-10	93	83	3.07%	3.29%	0.22%	21.2%
Growth	336	320	-16	103	87	1.47%	1.60%	0.13%	31.5%
Prime	989	1,000	11	32	43	98.33%	98.70%	0.37%	1.5%
Value	703	754	51	37	88	46.32%	49.00%	2.67%	12.8%
Growth	544	528	-16	82	66	52.01%	49.70%	-2.30%	11.7%

Note: Based on data as of October 15, 2024.

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

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

	Total Market						Total Market Value						Total Market Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	5	-1	0.08%	0.08%	0.00%	5	5	0	0.16%	0.16%	0.00%	3	-	-3	0.02%	-	-0.02%
MINING	5	5	0	0.32%	0.30%	-0.03%	5	5	0	0.68%	0.59%	-0.09%	1	1	0	0.01%	0.01%	0.00%
CONSTRUCTION	64	61	-3	2.13%	2.13%	-0.01%	60	57	-3	4.10%	3.79%	-0.31%	22	26	4	0.36%	0.47%	0.11%
FOODS	59	54	-5	3.15%	3.17%	0.03%	47	47	0	2.18%	2.67%	0.49%	34	26	-8	4.02%	3.68%	-0.35%
TEXTILES & APPARELS	18	17	-1	0.38%	0.36%	-0.02%	16	16	0	0.69%	0.65%	-0.04%	3	5	2	0.10%	0.08%	-0.02%
PULP & PAPER	8	7	-1	0.15%	0.15%	0.00%	8	7	-1	0.32%	0.29%	-0.02%	-	-	-	-	-	-
CHEMICALS	100	96	-4	5.84%	5.89%	0.04%	78	82	4	4.51%	4.85%	0.34%	48	42	-6	7.04%	6.92%	-0.13%
PHARMACEUTICAL	32	33	1	4.66%	4.82%	0.16%	22	26	4	2.89%	3.21%	0.33%	19	24	5	6.26%	6.41%	0.15%
OIL & COAL PRODUCTS	4	4	0	0.58%	0.56%	-0.01%	4	4	0	1.21%	1.12%	-0.09%	-	-	-	-	-	-
RUBBER PRODUCTS	10	10	0	0.59%	0.60%	0.00%	10	10	0	1.04%	1.20%	0.15%	3	1	-2	0.19%	0.00%	-0.19%
GLASS & CERAMICS PRODUCTS	23	22	-1	0.72%	0.71%	-0.01%	21	20	-1	1.21%	0.99%	-0.22%	9	9	0	0.28%	0.43%	0.16%
IRON & STEEL	20	20	0	0.77%	0.78%	0.01%	20	20	0	1.62%	1.57%	-0.05%	1	-	-1	0.01%	-	-0.01%
NONFERROUS METALS	18	16	-2	0.82%	0.83%	0.01%	16	14	-2	1.64%	1.23%	-0.41%	4	4	0	0.08%	0.43%	0.35%
METAL PRODUCTS	21	20	-1	0.48%	0.47%	0.00%	21	19	-2	0.75%	0.70%	-0.05%	7	7	0	0.23%	0.25%	0.02%
MACHINERY	101	93	-8	5.60%	5.61%	0.01%	83	79	-4	4.54%	3.73%	-0.81%	53	45	-8	6.57%	7.49%	0.92%
ELECTRIC APPLIANCES	123	110	-13	18.98%	19.03%	0.05%	90	86	-4	8.85%	6.99%	-1.85%	73	70	-3	28.16%	31.04%	2.89%
TRANSPORTATION EQUIPMENT	41	39	-2	6.00%	5.96%	-0.05%	40	38	-2	8.78%	11.20%	2.41%	7	3	-4	3.49%	0.73%	-2.76%
PRECISION INSTRUMENTS	24	24	0	2.68%	2.66%	-0.02%	15	15	0	0.40%	0.41%	0.01%	15	17	2	4.74%	4.90%	0.17%
OTHER PRODUCTS	33	30	-3	2.49%	2.48%	-0.01%	22	21	-1	1.03%	1.05%	0.02%	19	20	1	3.81%	3.90%	0.09%
ELECTRIC POWER & GAS	21	21	0	1.31%	1.30%	-0.01%	20	20	0	2.74%	2.59%	-0.15%	3	2	-1	0.02%	0.01%	-0.01%
LAND TRANSPORTATION	36	35	-1	2.25%	2.23%	-0.02%	31	32	1	3.38%	3.91%	0.53%	22	13	-9	1.24%	0.57%	-0.67%
MARINE TRANSPORTATION	6	5	-1	0.79%	0.75%	-0.04%	6	5	-1	1.66%	1.51%	-0.15%	-	-	-	-	-	-
AIR TRANSPORTATION	3	2	-1	0.33%	0.33%	0.00%	2	2	0	0.27%	0.62%	0.35%	3	1	-2	0.39%	0.05%	-0.35%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	8	7	-1	0.15%	0.13%	-0.01%	8	7	-1	0.29%	0.25%	-0.04%	1	1	0	0.01%	0.01%	0.00%
INFORMATION & COMMUNICATION	121	114	-7	7.97%	7.90%	-0.07%	36	38	2	4.28%	6.12%	1.84%	106	98	-8	11.31%	9.67%	-1.64%
WHOLESALE TRADE	100	95	-5	6.82%	6.78%	-0.04%	88	87	-1	9.73%	9.69%	-0.04%	44	40	-4	4.19%	3.88%	-0.30%
RETAIL TRADE	122	118	-4	4.23%	4.33%	0.10%	65	66	1	2.37%	2.43%	0.06%	87	83	-4	5.91%	6.22%	0.31%
BANKS	66	64	-2	7.43%	7.49%	0.06%	66	63	-3	15.57%	14.88%	-0.69%	2	3	1	0.07%	0.12%	0.06%
SECURITIES & COMMODITY FUTURES	19	19	0	0.82%	0.81%	-0.01%	14	15	1	1.60%	1.51%	-0.09%	7	9	2	0.11%	0.11%	0.00%
INSURANCE	9	8	-1	3.33%	3.27%	-0.06%	8	8	0	4.54%	3.68%	-0.86%	4	4	0	2.23%	2.86%	0.63%
OTHER FINANCING BUSINESS	19	19	0	1.24%	1.25%	0.01%	16	16	0	1.96%	1.88%	-0.08%	4	5	1	0.59%	0.62%	0.03%
REAL ESTATE	43	40	-3	1.88%	1.86%	-0.01%	32	30	-2	3.03%	2.94%	-0.09%	26	24	-2	0.84%	0.79%	-0.05%
SERVICES	102	87	-15	5.01%	4.97%	-0.03%	34	36	2	1.98%	1.59%	-0.39%	87	75	-12	7.74%	8.35%	0.60%
Total	1385	1300	-85	100.00%	100.00%	-	1009	996	-13	100.00%	100.00%	-	717	658	-59	100.00%	100.00%	-

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

	Large						Large Value						Large Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MINING	1	1	0	0.33%	0.30%	-0.03%	1	1	0	0.72%	0.64%	-0.09%	—	—	—	—	—	—
CONSTRUCTION	10	7	-3	1.68%	1.56%	-0.12%	10	7	-3	3.54%	3.03%	-0.52%	6	5	-1	0.14%	0.24%	0.10%
FOODS	13	10	-3	2.87%	2.78%	-0.10%	9	7	-2	1.68%	2.03%	0.35%	12	9	-3	3.85%	3.45%	-0.41%
TEXTILES & APPARELS	1	1	0	0.18%	0.19%	0.01%	1	1	0	0.41%	0.40%	-0.01%	—	—	—	—	—	—
PULP & PAPER	1	—	-1	0.07%	—	-0.07%	1	—	-1	0.16%	—	-0.16%	—	—	—	—	—	—
CHEMICALS	25	19	-6	5.64%	5.52%	-0.12%	16	13	-3	3.82%	4.01%	0.19%	16	11	-5	7.14%	6.87%	-0.27%
PHARMACEUTICAL	11	11	0	5.00%	5.30%	0.30%	6	8	2	3.01%	3.45%	0.45%	10	10	0	6.65%	6.96%	0.31%
OIL & COAL PRODUCTS	3	3	0	0.66%	0.66%	0.00%	3	3	0	1.45%	1.38%	-0.06%	—	—	—	—	—	—
RUBBER PRODUCTS	2	1	-1	0.56%	0.52%	-0.04%	2	1	-1	1.00%	1.09%	0.09%	1	—	-1	0.19%	—	-0.19%
GLASS & CERAMICS PRODUCTS	5	4	-1	0.51%	0.45%	-0.06%	5	4	-1	0.98%	0.73%	-0.25%	2	2	0	0.12%	0.20%	0.08%
IRON & STEEL	3	3	0	0.70%	0.72%	0.03%	3	3	0	1.54%	1.53%	-0.01%	—	—	—	—	—	—
NONFERROUS METALS	3	3	0	0.49%	0.66%	0.17%	3	2	-1	1.08%	0.94%	-0.14%	—	1	1	—	0.41%	0.41%
METAL PRODUCTS	4	3	-1	0.34%	0.29%	-0.06%	4	2	-2	0.49%	0.37%	-0.12%	3	1	-2	0.22%	0.22%	-0.01%
MACHINERY	20	14	-6	5.41%	5.24%	-0.17%	15	9	-6	3.98%	2.69%	-1.29%	15	12	-3	6.59%	7.53%	0.94%
ELECTRIC APPLIANCES	37	33	-4	20.75%	21.04%	0.29%	19	21	2	9.05%	6.76%	-2.29%	32	28	-4	30.42%	33.89%	3.47%
TRANSPORTATION EQUIPMENT	14	13	-1	6.63%	6.69%	0.06%	13	12	-1	9.99%	13.22%	3.23%	5	3	-2	3.86%	0.82%	-3.03%
PRECISION INSTRUMENTS	6	6	0	2.78%	2.82%	0.04%	1	1	0	0.18%	0.18%	0.00%	5	5	0	4.92%	5.20%	0.27%
OTHER PRODUCTS	6	6	0	2.51%	2.55%	0.05%	3	3	0	0.85%	0.90%	0.05%	4	5	1	3.87%	4.05%	0.17%
ELECTRIC POWER & GAS	8	7	-1	1.29%	1.25%	-0.05%	8	7	-1	2.85%	2.63%	-0.22%	—	—	—	—	—	—
LAND TRANSPORTATION	16	13	-3	2.15%	2.08%	-0.08%	13	12	-1	3.25%	3.72%	0.47%	13	9	-4	1.25%	0.60%	-0.65%
MARINE TRANSPORTATION	3	3	0	0.89%	0.87%	-0.02%	3	3	0	1.96%	1.84%	-0.12%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.38%	0.39%	0.01%	2	2	0	0.33%	0.77%	0.44%	2	1	-1	0.43%	0.05%	-0.38%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	23	20	-3	7.77%	7.75%	-0.02%	5	8	3	4.49%	6.99%	2.50%	21	18	-3	10.49%	8.44%	-2.05%
WHOLESALE TRADE	14	11	-3	6.88%	6.84%	-0.04%	10	9	-1	10.25%	10.20%	-0.05%	10	6	-4	4.10%	3.81%	-0.29%
RETAIL TRADE	17	13	-4	3.43%	3.38%	-0.05%	5	3	-2	1.61%	1.44%	-0.17%	16	13	-3	4.94%	5.13%	0.19%
BANKS	14	12	-2	7.75%	7.87%	0.12%	14	12	-2	17.13%	16.62%	-0.50%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	3	3	0	0.78%	0.79%	0.01%	3	3	0	1.73%	1.67%	-0.06%	—	—	—	—	—	—
INSURANCE	6	6	0	3.81%	3.84%	0.03%	6	6	0	5.46%	4.57%	-0.89%	2	2	0	2.45%	3.19%	0.74%
OTHER FINANCING BUSINESS	4	4	0	1.16%	1.19%	0.03%	3	3	0	1.90%	1.86%	-0.03%	1	1	0	0.55%	0.59%	0.04%
REAL ESTATE	11	7	-4	1.87%	1.66%	-0.20%	9	6	-3	3.33%	2.97%	-0.35%	5	4	-1	0.66%	0.49%	-0.17%
SERVICES	12	11	-1	4.74%	4.79%	0.05%	3	3	0	1.79%	1.35%	-0.44%	11	10	-1	7.17%	7.88%	0.71%
Total	298	250	-48	100.00%	100.00%	—	199	175	-24	100.00%	100.00%	—	192	156	-36	100.00%	100.00%	—

Note: Based on data as of October 15, 2024.

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

	Top						Top Value						Top Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
MINING	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
CONSTRUCTION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
FOODS	1	1	0	1.31%	1.29%	-0.02%	1	1	0	0.39%	0.58%	0.20%	1	1	0	1.89%	1.77%	-0.11%
TEXTILES & APPARELS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
PULP & PAPER	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
CHEMICALS	2	2	0	4.05%	4.06%	0.01%	1	1	0	2.16%	2.24%	0.08%	2	2	0	5.22%	5.30%	0.08%
PHARMACEUTICAL	4	4	0	5.90%	6.20%	0.30%	1	2	1	3.38%	4.30%	0.92%	3	3	0	7.47%	7.49%	0.03%
OIL & COAL PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
RUBBER PRODUCTS	1	–	-1	0.86%	–	-0.86%	1	–	-1	1.77%	–	-1.77%	1	–	-1	0.29%	–	-0.29%
GLASS & CERAMICS PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
IRON & STEEL	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
NONFERROUS METALS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
METAL PRODUCTS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
MACHINERY	4	5	1	4.44%	6.25%	1.82%	1	3	2	1.71%	2.85%	1.14%	4	5	1	6.14%	8.57%	2.43%
ELECTRIC APPLIANCES	13	11	-2	28.29%	26.25%	-2.04%	4	5	1	10.08%	4.55%	-5.53%	12	11	-1	39.66%	41.03%	1.37%
TRANSPORTATION EQUIPMENT	3	3	0	7.71%	7.45%	-0.26%	3	3	0	12.42%	18.23%	5.82%	2	1	-1	4.77%	0.11%	-4.66%
PRECISION INSTRUMENTS	1	2	1	2.18%	3.14%	0.96%	–	–	–	–	–	–	1	2	1	3.54%	5.28%	1.74%
OTHER PRODUCTS	1	1	0	2.47%	2.41%	-0.07%	–	–	–	–	–	–	1	1	0	4.02%	4.04%	0.03%
ELECTRIC POWER & GAS	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
LAND TRANSPORTATION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
MARINE TRANSPORTATION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
AIR TRANSPORTATION	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
INFORMATION & COMMUNICATION	4	4	0	8.68%	8.35%	-0.34%	2	3	1	7.80%	12.01%	4.21%	3	3	0	9.23%	5.86%	-3.38%
WHOLESALE TRADE	5	5	0	10.27%	9.93%	-0.34%	5	5	0	18.81%	17.59%	-1.22%	4	3	-1	4.95%	4.73%	-0.22%
RETAIL TRADE	1	2	1	1.36%	2.53%	1.17%	1	1	0	2.13%	2.34%	0.21%	1	2	1	0.87%	2.66%	1.78%
BANKS	3	3	0	10.47%	10.10%	-0.37%	3	3	0	27.26%	24.94%	-2.32%	–	–	–	–	–	–
SECURITIES & COMMODITY FUTURES	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
INSURANCE	2	3	1	3.93%	4.97%	1.03%	2	3	1	4.40%	5.52%	1.12%	1	2	1	3.64%	4.59%	0.95%
OTHER FINANCING BUSINESS	1	1	0	1.13%	1.07%	-0.05%	1	1	0	2.93%	2.65%	-0.28%	–	–	–	–	–	–
REAL ESTATE	1	1	0	0.97%	0.95%	-0.02%	1	1	0	2.52%	2.20%	-0.32%	–	1	1	–	0.10%	0.10%
SERVICES	3	2	-1	5.98%	5.05%	-0.94%	1	–	-1	2.24%	–	-2.24%	2	2	0	8.32%	8.48%	0.16%
Total	50	50	0	100.00%	100.00%	–	28	32	4	100.00%	100.00%	–	38	39	1	100.00%	100.00%	–

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

	Mid						Mid Value						Mid Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MINING	1	1	0	0.79%	0.78%	-0.01%	1	1	0	1.44%	1.34%	-0.09%	—	—	—	—	—	—
CONSTRUCTION	10	7	-3	4.04%	4.04%	0.00%	10	7	-3	7.04%	6.38%	-0.67%	6	5	-1	0.40%	0.78%	0.38%
FOODS	12	9	-3	5.07%	5.14%	0.07%	8	6	-2	2.96%	3.64%	0.67%	11	8	-3	7.64%	7.25%	-0.39%
TEXTILES & APPARELS	1	1	0	0.44%	0.49%	0.05%	1	1	0	0.81%	0.84%	0.03%	—	—	—	—	—	—
PULP & PAPER	1	—	-1	0.17%	—	-0.17%	1	—	-1	0.31%	—	-0.31%	—	—	—	—	—	—
CHEMICALS	23	17	-6	7.88%	7.84%	-0.04%	15	12	-3	5.46%	5.97%	0.51%	14	9	-5	10.82%	10.44%	-0.38%
PHARMACEUTICAL	7	7	0	3.74%	3.87%	0.13%	5	6	1	2.64%	2.52%	-0.12%	7	7	0	5.07%	5.76%	0.69%
OIL & COAL PRODUCTS	3	3	0	1.58%	1.70%	0.12%	3	3	0	2.88%	2.92%	0.04%	—	—	—	—	—	—
RUBBER PRODUCTS	1	1	0	0.13%	1.34%	1.21%	1	1	0	0.24%	2.29%	2.06%	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	5	4	-1	1.22%	1.16%	-0.06%	5	4	-1	1.94%	1.53%	-0.41%	2	2	0	0.35%	0.64%	0.29%
IRON & STEEL	3	3	0	1.68%	1.88%	0.20%	3	3	0	3.06%	3.22%	0.16%	—	—	—	—	—	—
NONFERROUS METALS	3	3	0	1.18%	1.72%	0.54%	3	2	-1	2.15%	1.99%	-0.16%	—	1	1	—	1.34%	1.34%
METAL PRODUCTS	4	3	-1	0.83%	0.75%	-0.08%	4	2	-2	0.97%	0.78%	-0.19%	3	1	-2	0.66%	0.71%	0.05%
MACHINERY	16	9	-7	6.77%	3.61%	-3.16%	14	6	-8	6.21%	2.50%	-3.71%	11	7	-4	7.45%	5.16%	-2.28%
ELECTRIC APPLIANCES	24	22	-2	10.12%	12.74%	2.62%	15	16	1	8.04%	9.22%	1.18%	20	17	-3	12.65%	17.66%	5.01%
TRANSPORTATION EQUIPMENT	11	10	-1	5.11%	5.49%	0.38%	10	9	-1	7.58%	7.66%	0.08%	3	2	-1	2.10%	2.44%	0.34%
PRECISION INSTRUMENTS	5	4	-1	3.62%	2.31%	-1.31%	1	1	0	0.36%	0.38%	0.02%	4	3	-1	7.57%	5.00%	-2.57%
OTHER PRODUCTS	5	5	0	2.55%	2.79%	0.24%	3	3	0	1.69%	1.89%	0.20%	3	4	1	3.60%	4.05%	0.45%
ELECTRIC POWER & GAS	8	7	-1	3.11%	3.23%	0.12%	8	7	-1	5.67%	5.54%	-0.13%	—	—	—	—	—	—
LAND TRANSPORTATION	16	13	-3	5.19%	5.38%	0.20%	13	12	-1	6.45%	7.84%	1.39%	13	9	-4	3.65%	1.95%	-1.70%
MARINE TRANSPORTATION	3	3	0	2.14%	2.26%	0.12%	3	3	0	3.90%	3.88%	-0.03%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.92%	1.02%	0.10%	2	2	0	0.65%	1.63%	0.97%	2	1	-1	1.25%	0.17%	-1.08%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	19	16	-3	6.49%	6.81%	0.32%	3	5	2	1.21%	1.43%	0.22%	18	15	-3	12.90%	14.32%	1.42%
WHOLESALE TRADE	9	6	-3	2.11%	1.91%	-0.20%	5	4	-1	1.80%	2.02%	0.22%	6	3	-3	2.48%	1.74%	-0.74%
RETAIL TRADE	16	11	-5	6.36%	4.75%	-1.61%	4	2	-2	1.09%	0.45%	-0.64%	15	11	-4	12.77%	10.77%	-2.00%
BANKS	11	9	-2	3.90%	4.32%	0.42%	11	9	-2	7.11%	7.41%	0.30%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	3	3	0	1.89%	2.06%	0.17%	3	3	0	3.45%	3.53%	0.08%	—	—	—	—	—	—
INSURANCE	4	3	-1	3.65%	2.05%	-1.60%	4	3	-1	6.51%	3.52%	-2.99%	1	—	-1	0.17%	—	-0.17%
OTHER FINANCING BUSINESS	3	3	0	1.20%	1.38%	0.18%	2	2	0	0.88%	0.99%	0.11%	1	1	0	1.60%	1.92%	0.32%
REAL ESTATE	10	6	-4	3.13%	2.81%	-0.32%	8	5	-3	4.12%	3.83%	-0.29%	5	3	-2	1.93%	1.37%	-0.55%
SERVICES	9	9	0	2.98%	4.38%	1.40%	2	3	1	1.34%	2.84%	1.50%	9	8	-1	4.96%	6.53%	1.57%
Total	248	200	-48	100.00%	100.00%	—	171	143	-28	100.00%	100.00%	—	154	117	-37	100.00%	100.00%	—

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

	Mid-Small						Mid-Small Value						Mid-Small Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	5	-1	0.17%	0.16%	0.00%	5	5	0	0.27%	0.27%	0.01%	3	—	-3	0.04%	—	-0.04%
MINING	5	5	0	0.66%	0.61%	-0.04%	5	5	0	1.15%	1.01%	-0.13%	1	1	0	0.02%	0.02%	0.00%
CONSTRUCTION	64	61	-3	4.33%	4.42%	0.10%	60	57	-3	6.94%	6.54%	-0.40%	22	26	4	0.88%	1.23%	0.34%
FOODS	58	53	-5	5.04%	5.21%	0.17%	46	46	0	3.43%	4.19%	0.76%	33	25	-8	7.15%	6.74%	-0.41%
TEXTILES & APPARELS	18	17	-1	0.77%	0.76%	-0.02%	16	16	0	1.17%	1.12%	-0.04%	3	5	2	0.26%	0.21%	-0.05%
PULP & PAPER	8	7	-1	0.30%	0.30%	0.00%	8	7	-1	0.54%	0.51%	-0.03%	—	—	—	—	—	—
CHEMICALS	98	94	-4	7.68%	7.86%	0.17%	77	81	4	6.15%	6.75%	0.60%	46	40	-6	9.71%	9.52%	-0.18%
PHARMACEUTICAL	28	29	1	3.39%	3.32%	-0.07%	21	24	3	2.55%	2.43%	-0.13%	16	21	5	4.49%	4.67%	0.18%
OIL & COAL PRODUCTS	4	4	0	1.17%	1.17%	0.00%	4	4	0	2.05%	1.94%	-0.11%	—	—	—	—	—	—
RUBBER PRODUCTS	9	10	1	0.32%	1.25%	0.92%	9	10	1	0.54%	2.07%	1.53%	2	1	-1	0.04%	0.00%	-0.03%
GLASS & CERAMICS PRODUCTS	23	22	-1	1.46%	1.48%	0.02%	21	20	-1	2.05%	1.72%	-0.33%	9	9	0	0.68%	1.13%	0.45%
IRON & STEEL	20	20	0	1.57%	1.63%	0.06%	20	20	0	2.74%	2.71%	-0.03%	1	—	-1	0.03%	—	-0.03%
NONFERROUS METALS	18	16	-2	1.67%	1.72%	0.06%	16	14	-2	2.78%	2.12%	-0.66%	4	4	0	0.19%	1.12%	0.92%
METAL PRODUCTS	21	20	-1	0.97%	0.98%	0.02%	21	19	-2	1.27%	1.20%	-0.06%	7	7	0	0.57%	0.65%	0.08%
MACHINERY	97	88	-9	6.80%	4.92%	-1.88%	82	76	-6	6.49%	4.37%	-2.13%	49	40	-9	7.20%	5.76%	-1.44%
ELECTRIC APPLIANCES	110	99	-11	9.43%	11.24%	1.81%	86	81	-5	7.99%	8.77%	0.78%	61	59	-2	11.32%	14.95%	3.64%
TRANSPORTATION EQUIPMENT	38	36	-2	4.26%	4.34%	0.08%	37	35	-2	6.26%	6.07%	-0.19%	5	2	-3	1.62%	1.73%	0.11%
PRECISION INSTRUMENTS	23	22	-1	3.18%	2.13%	-1.05%	15	15	0	0.68%	0.70%	0.03%	14	15	1	6.48%	4.29%	-2.19%
OTHER PRODUCTS	32	29	-3	2.50%	2.55%	0.05%	22	21	-1	1.75%	1.82%	0.07%	18	19	1	3.50%	3.66%	0.16%
ELECTRIC POWER & GAS	21	21	0	2.66%	2.70%	0.04%	20	20	0	4.64%	4.47%	-0.17%	3	2	-1	0.04%	0.02%	-0.02%
LAND TRANSPORTATION	36	35	-1	4.57%	4.65%	0.08%	31	32	1	5.72%	6.75%	1.03%	22	13	-9	3.05%	1.48%	-1.57%
MARINE TRANSPORTATION	6	5	-1	1.60%	1.57%	-0.03%	6	5	-1	2.82%	2.61%	-0.21%	—	—	—	—	—	—
AIR TRANSPORTATION	3	2	-1	0.68%	0.69%	0.01%	2	2	0	0.46%	1.07%	0.61%	3	1	-2	0.96%	0.12%	-0.85%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	8	7	-1	0.29%	0.27%	-0.02%	8	7	-1	0.50%	0.43%	-0.06%	1	1	0	0.03%	0.03%	0.00%
INFORMATION & COMMUNICATION	117	110	-7	7.24%	7.42%	0.18%	34	35	1	1.84%	1.85%	0.01%	103	95	-8	14.36%	15.82%	1.46%
WHOLESALE TRADE	95	90	-5	3.28%	3.38%	0.10%	83	82	-1	3.44%	3.95%	0.51%	40	37	-3	3.07%	2.53%	-0.55%
RETAIL TRADE	121	116	-5	7.18%	6.27%	-0.90%	64	65	1	2.53%	2.49%	-0.04%	86	81	-5	13.30%	11.97%	-1.33%
BANKS	63	61	-2	4.31%	4.67%	0.37%	63	60	-3	7.46%	7.56%	0.10%	2	3	1	0.16%	0.33%	0.16%
SECURITIES & COMMODITY FUTURES	19	19	0	1.66%	1.68%	0.03%	14	15	1	2.71%	2.60%	-0.10%	7	9	2	0.27%	0.30%	0.03%
INSURANCE	7	5	-2	2.71%	1.44%	-1.27%	6	5	-1	4.64%	2.35%	-2.29%	3	2	-1	0.16%	0.06%	-0.10%
OTHER FINANCING BUSINESS	18	18	0	1.36%	1.44%	0.08%	15	15	0	1.29%	1.32%	0.03%	4	5	1	1.46%	1.62%	0.16%
REAL ESTATE	42	39	-3	2.81%	2.85%	0.04%	31	29	-2	3.38%	3.48%	0.10%	26	23	-3	2.06%	1.91%	-0.15%
SERVICES	99	85	-14	4.00%	4.90%	0.89%	33	36	3	1.80%	2.75%	0.95%	85	73	-12	6.91%	8.14%	1.23%
Total	1335	1250	-85	100.00%	100.00%	—	981	964	-17	100.00%	100.00%	—	679	619	-60	100.00%	100.00%	—

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

	Small						Small Value						Small Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	5	-1	0.62%	0.51%	-0.11%	5	5	0	0.90%	0.80%	-0.10%	3	-	-3	0.16%	-	-0.16%
MINING	4	4	0	0.31%	0.26%	-0.05%	4	4	0	0.46%	0.37%	-0.08%	1	1	0	0.06%	0.05%	-0.01%
CONSTRUCTION	54	54	0	5.08%	5.22%	0.14%	50	50	0	6.70%	6.86%	0.16%	16	21	5	2.42%	2.32%	-0.10%
FOODS	46	44	-2	4.94%	5.35%	0.41%	38	40	2	4.54%	5.26%	0.71%	22	17	-5	5.60%	5.52%	-0.07%
TEXTILES & APPARELS	17	16	-1	1.66%	1.32%	-0.34%	15	15	0	2.01%	1.66%	-0.35%	3	5	2	1.07%	0.72%	-0.36%
PULP & PAPER	7	7	0	0.66%	0.94%	0.28%	7	7	0	1.06%	1.47%	0.41%	-	-	-	-	-	-
CHEMICALS	75	77	2	7.16%	7.90%	0.73%	62	69	7	7.78%	8.24%	0.47%	32	31	-1	6.16%	7.29%	1.13%
PHARMACEUTICAL	21	22	1	2.46%	2.17%	-0.28%	16	18	2	2.33%	2.24%	-0.09%	9	14	5	2.66%	2.04%	-0.61%
OIL & COAL PRODUCTS	1	1	0	0.06%	0.05%	-0.01%	1	1	0	0.09%	0.07%	-0.01%	-	-	-	-	-	-
RUBBER PRODUCTS	8	9	1	0.83%	1.05%	0.22%	8	9	1	1.25%	1.63%	0.39%	2	1	-1	0.16%	0.02%	-0.15%
GLASS & CERAMICS PRODUCTS	18	18	0	2.10%	2.16%	0.07%	16	16	0	2.31%	2.07%	-0.24%	7	7	0	1.75%	2.33%	0.58%
IRON & STEEL	17	17	0	1.27%	1.10%	-0.17%	17	17	0	1.98%	1.72%	-0.26%	1	-	-1	0.12%	-	-0.12%
NONFERROUS METALS	15	13	-2	2.97%	1.73%	-1.23%	13	12	-1	4.28%	2.38%	-1.90%	4	3	-1	0.81%	0.59%	-0.22%
METAL PRODUCTS	17	17	0	1.33%	1.47%	0.14%	17	17	0	1.97%	2.02%	0.06%	4	6	2	0.29%	0.50%	0.21%
MACHINERY	81	79	-2	6.87%	7.67%	0.80%	68	70	2	7.16%	7.94%	0.78%	38	33	-5	6.41%	7.21%	0.80%
ELECTRIC APPLIANCES	86	77	-9	7.57%	8.08%	0.51%	71	65	-6	7.88%	7.91%	0.03%	41	42	1	7.06%	8.37%	1.31%
TRANSPORTATION EQUIPMENT	27	26	-1	1.98%	1.94%	-0.05%	27	26	-1	3.13%	3.03%	-0.11%	2	-	-2	0.09%	-	-0.09%
PRECISION INSTRUMENTS	18	18	0	2.01%	1.77%	-0.25%	14	14	0	1.41%	1.32%	-0.10%	10	12	2	2.99%	2.57%	-0.43%
OTHER PRODUCTS	27	24	-3	2.37%	2.05%	-0.32%	19	18	-1	1.88%	1.69%	-0.19%	15	15	0	3.17%	2.69%	-0.48%
ELECTRIC POWER & GAS	13	14	1	1.43%	1.58%	0.14%	12	13	1	2.20%	2.42%	0.22%	3	2	-1	0.17%	0.08%	-0.09%
LAND TRANSPORTATION	20	22	2	2.92%	3.10%	0.18%	18	20	2	4.00%	4.66%	0.66%	9	4	-5	1.15%	0.33%	-0.81%
MARINE TRANSPORTATION	3	2	-1	0.16%	0.12%	-0.04%	3	2	-1	0.26%	0.18%	-0.07%	-	-	-	-	-	-
AIR TRANSPORTATION	1	-	-1	0.02%	-	-0.02%	-	-	-	-	-	-	1	-	-1	0.06%	-	-0.06%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	8	7	-1	1.08%	0.85%	-0.23%	8	7	-1	1.67%	1.27%	-0.40%	1	1	0	0.12%	0.10%	-0.02%
INFORMATION & COMMUNICATION	98	94	-4	9.26%	8.70%	-0.56%	31	30	-1	3.32%	2.64%	-0.68%	85	80	-5	19.00%	19.45%	0.45%
WHOLESALE TRADE	86	84	-2	6.42%	6.48%	0.06%	78	78	0	7.30%	7.63%	0.33%	34	34	0	4.97%	4.43%	-0.53%
RETAIL TRADE	105	105	0	9.36%	9.47%	0.11%	60	63	3	5.92%	6.41%	0.49%	71	70	-1	14.99%	14.89%	-0.09%
BANKS	52	52	0	5.40%	5.42%	0.02%	52	51	-1	8.28%	7.84%	-0.44%	2	3	1	0.67%	1.11%	0.44%
SECURITIES & COMMODITY FUTURES	16	16	0	1.02%	0.90%	-0.12%	11	12	1	0.95%	0.83%	-0.13%	7	9	2	1.14%	1.03%	-0.11%
INSURANCE	3	2	-1	0.19%	0.14%	-0.04%	2	2	0	0.22%	0.11%	-0.11%	2	2	0	0.14%	0.21%	0.08%
OTHER FINANCING BUSINESS	15	15	0	1.79%	1.58%	-0.22%	13	13	0	2.26%	1.96%	-0.31%	3	4	1	1.02%	0.90%	-0.12%
REAL ESTATE	32	33	1	1.96%	2.95%	0.99%	23	24	1	1.63%	2.80%	1.17%	21	20	-1	2.50%	3.21%	0.71%
SERVICES	90	76	-14	6.75%	5.98%	-0.77%	31	33	2	2.87%	2.56%	-0.31%	76	65	-11	13.10%	12.04%	-1.06%
Total	1087	1050	-37	100.00%	100.00%	-	810	821	11	100.00%	100.00%	-	525	502	-23	100.00%	100.00%	-

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

	Small Core						Small Core Value						Small Core Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	3	3	0	0.78%	0.65%	-0.13%	3	3	0	1.23%	1.05%	-0.18%	1	—	-1	0.13%	—	-0.13%
MINING	1	1	0	0.28%	0.23%	-0.04%	1	1	0	0.47%	0.37%	-0.09%	—	—	—	—	—	—
CONSTRUCTION	16	18	2	4.91%	5.28%	0.37%	15	17	2	6.51%	7.21%	0.70%	10	6	-4	2.57%	2.08%	-0.49%
FOODS	19	19	0	6.11%	6.37%	0.25%	13	16	3	5.32%	5.84%	0.52%	11	9	-2	7.27%	7.24%	-0.03%
TEXTILES & APPARELS	5	3	-2	1.41%	0.88%	-0.53%	3	2	-1	1.40%	0.90%	-0.50%	2	2	0	1.42%	0.85%	-0.57%
PULP & PAPER	4	3	-1	0.84%	1.04%	0.20%	4	3	-1	1.42%	1.67%	0.26%	—	—	—	—	—	—
CHEMICALS	29	28	-1	7.72%	8.25%	0.53%	21	26	5	8.38%	8.50%	0.12%	14	13	-1	6.76%	7.83%	1.07%
PHARMACEUTICAL	10	8	-2	2.72%	2.11%	-0.61%	6	6	0	2.29%	2.25%	-0.05%	6	7	1	3.34%	1.89%	-1.45%
OIL & COAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
RUBBER PRODUCTS	3	3	0	0.88%	1.12%	0.24%	3	3	0	1.34%	1.80%	0.46%	1	—	-1	0.21%	—	-0.21%
GLASS & CERAMICS PRODUCTS	8	8	0	2.49%	2.51%	0.03%	6	6	0	2.61%	2.22%	-0.40%	5	4	-1	2.30%	3.00%	0.71%
IRON & STEEL	4	3	-1	1.14%	0.79%	-0.35%	4	3	-1	1.80%	1.27%	-0.54%	1	—	-1	0.16%	—	-0.16%
NONFERROUS METALS	8	7	-1	3.98%	2.13%	-1.85%	7	7	0	6.02%	3.09%	-2.93%	3	1	-2	1.00%	0.54%	-0.46%
METAL PRODUCTS	2	4	2	0.89%	1.37%	0.48%	2	4	2	1.50%	1.88%	0.38%	—	2	2	—	0.53%	0.53%
MACHINERY	23	26	3	6.49%	7.74%	1.26%	16	19	3	6.28%	7.63%	1.34%	12	11	-1	6.79%	7.94%	1.15%
ELECTRIC APPLIANCES	24	29	5	6.97%	8.55%	1.57%	19	22	3	7.13%	8.25%	1.12%	15	19	4	6.75%	9.03%	2.28%
TRANSPORTATION EQUIPMENT	6	6	0	1.25%	1.29%	0.04%	6	6	0	2.08%	2.07%	-0.01%	1	—	-1	0.04%	—	-0.04%
PRECISION INSTRUMENTS	8	9	1	2.16%	2.01%	-0.14%	4	6	2	1.07%	1.35%	0.28%	6	6	0	3.74%	3.12%	-0.62%
OTHER PRODUCTS	9	9	0	2.22%	1.91%	-0.31%	5	5	0	1.33%	1.30%	-0.03%	7	6	-1	3.53%	2.93%	-0.60%
ELECTRIC POWER & GAS	5	6	1	1.75%	1.94%	0.19%	5	6	1	2.95%	3.11%	0.16%	—	—	—	—	—	—
LAND TRANSPORTATION	10	12	2	3.59%	3.87%	0.29%	9	12	3	5.09%	6.14%	1.06%	6	1	-5	1.40%	0.11%	-1.29%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	3	4	1	1.15%	1.10%	-0.04%	3	4	1	1.93%	1.68%	-0.25%	—	1	1	—	0.15%	0.15%
INFORMATION & COMMUNICATION	30	29	-1	9.40%	8.50%	-0.89%	8	6	-2	3.55%	2.64%	-0.91%	26	25	-1	17.92%	18.23%	0.31%
WHOLESALE TRADE	18	18	0	4.92%	5.16%	0.24%	15	16	1	5.56%	6.03%	0.46%	10	12	2	3.99%	3.72%	-0.27%
RETAIL TRADE	33	34	1	9.17%	9.26%	0.09%	16	19	3	5.57%	6.00%	0.43%	23	26	3	14.41%	14.68%	0.26%
BANKS	22	21	-1	6.07%	5.74%	-0.32%	22	20	-2	9.58%	8.26%	-1.32%	2	3	1	0.95%	1.56%	0.62%
SECURITIES & COMMODITY FUTURES	6	3	-3	1.01%	0.49%	-0.53%	4	2	-2	0.86%	0.46%	-0.40%	3	2	-1	1.24%	0.54%	-0.70%
INSURANCE	—	1	1	—	0.14%	0.14%	—	1	1	—	0.13%	0.13%	—	1	1	—	0.16%	0.16%
OTHER FINANCING BUSINESS	9	7	-2	2.19%	1.64%	-0.56%	9	7	-2	3.08%	2.15%	-0.93%	1	2	1	0.91%	0.79%	-0.12%
REAL ESTATE	6	8	2	1.34%	2.76%	1.42%	4	5	1	1.07%	2.67%	1.60%	4	5	1	1.72%	2.90%	1.18%
SERVICES	23	20	-3	6.17%	5.13%	-1.04%	6	7	1	2.55%	2.07%	-0.48%	19	18	-1	11.45%	10.20%	-1.25%
Total	347	350	3	100.00%	100.00%	—	239	260	21	100.00%	100.00%	—	189	182	-7	100.00%	100.00%	—

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

	Micro						Micro Value						Micro Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	3	2	-1	0.29%	0.20%	-0.09%	2	2	0	0.32%	0.30%	-0.02%	2	-	-2	0.24%	-	-0.24%
MINING	3	3	0	0.37%	0.31%	-0.06%	3	3	0	0.44%	0.37%	-0.07%	1	1	0	0.22%	0.19%	-0.03%
CONSTRUCTION	38	36	-2	5.41%	5.09%	-0.31%	35	33	-2	7.02%	6.15%	-0.86%	6	15	9	2.04%	2.91%	0.87%
FOODS	27	25	-2	2.65%	3.16%	0.50%	25	24	-1	3.22%	4.09%	0.87%	11	8	-3	1.48%	1.25%	-0.24%
TEXTILES & APPARELS	12	13	1	2.14%	2.26%	0.12%	12	13	1	3.06%	3.18%	0.12%	1	3	2	0.22%	0.37%	0.16%
PULP & PAPER	3	4	1	0.31%	0.72%	0.41%	3	4	1	0.45%	1.07%	0.62%	-	-	-	-	-	-
CHEMICALS	46	49	3	6.07%	7.14%	1.06%	41	43	2	6.74%	7.72%	0.98%	18	18	0	4.69%	5.94%	1.25%
PHARMACEUTICAL	11	14	3	1.94%	2.30%	0.36%	10	12	2	2.40%	2.24%	-0.16%	3	7	4	0.97%	2.42%	1.45%
OIL & COAL PRODUCTS	1	1	0	0.16%	0.15%	-0.01%	1	1	0	0.24%	0.23%	-0.02%	-	-	-	-	-	-
RUBBER PRODUCTS	5	6	1	0.74%	0.89%	0.15%	5	6	1	1.08%	1.30%	0.22%	1	1	0	0.03%	0.05%	0.02%
GLASS & CERAMICS PRODUCTS	10	10	0	1.34%	1.41%	0.07%	10	10	0	1.79%	1.78%	0.00%	2	3	1	0.41%	0.64%	0.23%
IRON & STEEL	13	14	1	1.53%	1.76%	0.23%	13	14	1	2.27%	2.62%	0.35%	-	-	-	-	-	-
NONFERROUS METALS	7	6	-1	0.98%	0.87%	-0.11%	6	5	-1	1.28%	0.95%	-0.34%	1	2	1	0.35%	0.71%	0.36%
METAL PRODUCTS	15	13	-2	2.20%	1.70%	-0.50%	15	13	-2	2.78%	2.32%	-0.46%	4	4	0	1.00%	0.44%	-0.56%
MACHINERY	58	53	-5	7.62%	7.52%	-0.10%	52	51	-1	8.65%	8.55%	-0.10%	26	22	-4	5.47%	5.39%	-0.08%
ELECTRIC APPLIANCES	62	48	-14	8.74%	7.06%	-1.67%	52	43	-9	9.17%	7.22%	-1.95%	26	23	-3	7.83%	6.73%	-1.09%
TRANSPORTATION EQUIPMENT	21	20	-1	3.41%	3.33%	-0.08%	21	20	-1	4.94%	4.95%	0.01%	1	-	-1	0.22%	-	-0.22%
PRECISION INSTRUMENTS	10	9	-1	1.73%	1.23%	-0.50%	10	8	-2	2.01%	1.25%	-0.76%	4	6	2	1.16%	1.19%	0.03%
OTHER PRODUCTS	18	15	-3	2.65%	2.35%	-0.31%	14	13	-1	2.82%	2.46%	-0.36%	8	9	1	2.30%	2.11%	-0.19%
ELECTRIC POWER & GAS	8	8	0	0.81%	0.80%	-0.02%	7	7	0	0.92%	1.05%	0.13%	3	2	-1	0.59%	0.27%	-0.32%
LAND TRANSPORTATION	10	10	0	1.61%	1.42%	-0.19%	9	8	-1	2.13%	1.68%	-0.45%	3	3	0	0.53%	0.89%	0.36%
MARINE TRANSPORTATION	3	2	-1	0.47%	0.37%	-0.10%	3	2	-1	0.70%	0.55%	-0.14%	-	-	-	-	-	-
AIR TRANSPORTATION	1	-	-1	0.07%	-	-0.07%	-	-	-	-	-	-	1	-	-1	0.21%	-	-0.21%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	5	3	-2	0.95%	0.30%	-0.65%	5	3	-2	1.21%	0.44%	-0.77%	1	-	-1	0.41%	-	-0.41%
INFORMATION & COMMUNICATION	68	65	-3	9.00%	9.14%	0.14%	23	24	1	2.93%	2.64%	-0.29%	59	55	-4	21.65%	22.48%	0.82%
WHOLESALE TRADE	68	66	-2	9.34%	9.34%	0.01%	63	62	-1	10.29%	10.87%	0.58%	24	22	-2	7.37%	6.22%	-1.15%
RETAIL TRADE	72	71	-1	9.72%	9.92%	0.20%	44	44	0	6.52%	7.23%	0.71%	48	44	-4	16.39%	15.43%	-0.96%
BANKS	30	31	1	4.09%	4.71%	0.62%	30	31	1	6.05%	7.00%	0.95%	-	-	-	-	-	-
SECURITIES & COMMODITY FUTURES	10	13	3	1.04%	1.79%	0.74%	7	10	3	1.11%	1.58%	0.46%	4	7	3	0.89%	2.22%	1.33%
INSURANCE	3	1	-2	0.55%	0.15%	-0.40%	2	1	-1	0.59%	0.05%	-0.54%	2	1	-1	0.47%	0.35%	-0.12%
OTHER FINANCING BUSINESS	6	8	2	1.01%	1.44%	0.43%	4	6	2	0.87%	1.57%	0.70%	2	2	0	1.30%	1.18%	-0.12%
REAL ESTATE	26	25	-1	3.18%	3.37%	0.18%	19	19	0	2.59%	3.06%	0.47%	17	15	-2	4.41%	3.99%	-0.42%
SERVICES	67	56	-11	7.87%	7.81%	-0.05%	25	26	1	3.42%	3.52%	0.11%	57	47	-10	17.14%	16.62%	-0.52%
Total	740	700	-40	100.00%	100.00%	-	571	561	-10	100.00%	100.00%	-	336	320	-16	100.00%	100.00%	-

Note: Based on data as of October 15, 2024.

Sectors by styles – Number of constituents and weights: Prime

	Prime						Prime Value						Prime Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	4	4	0	0.08%	0.08%	0.00%	4	4	0	0.15%	0.15%	0.00%	2	-	-2	0.01%	-	-0.01%
MINING	3	3	0	0.32%	0.29%	-0.03%	3	3	0	0.68%	0.58%	-0.09%	-	-	-	-	-	-
CONSTRUCTION	42	45	3	2.06%	2.08%	0.02%	38	41	3	3.98%	3.71%	-0.27%	21	22	1	0.36%	0.47%	0.11%
FOODS	41	41	0	3.14%	3.16%	0.03%	30	35	5	2.13%	2.63%	0.51%	26	22	-4	4.04%	3.69%	-0.35%
TEXTILES & APPARELS	13	13	0	0.36%	0.35%	-0.01%	11	12	1	0.65%	0.62%	-0.02%	3	4	1	0.11%	0.08%	-0.03%
PULP & PAPER	6	6	0	0.15%	0.14%	0.00%	6	6	0	0.31%	0.29%	-0.02%	-	-	-	-	-	-
CHEMICALS	75	75	0	5.83%	5.87%	0.04%	56	64	8	4.44%	4.79%	0.36%	41	34	-7	7.08%	6.93%	-0.15%
PHARMACEUTICAL	28	29	1	4.72%	4.86%	0.14%	19	23	4	2.93%	3.25%	0.32%	18	23	5	6.31%	6.45%	0.15%
OIL & COAL PRODUCTS	4	4	0	0.58%	0.57%	-0.02%	4	4	0	1.24%	1.15%	-0.10%	-	-	-	-	-	-
RUBBER PRODUCTS	8	9	1	0.59%	0.60%	0.01%	8	9	1	1.05%	1.21%	0.16%	3	1	-2	0.19%	0.00%	-0.19%
GLASS & CERAMICS PRODUCTS	17	17	0	0.70%	0.70%	0.00%	15	15	0	1.19%	0.97%	-0.22%	7	8	1	0.27%	0.43%	0.16%
IRON & STEEL	11	10	-1	0.75%	0.75%	0.00%	11	10	-1	1.57%	1.50%	-0.07%	1	-	-1	0.01%	-	-0.01%
NONFERROUS METALS	15	15	0	0.83%	0.84%	0.01%	13	13	0	1.67%	1.25%	-0.43%	4	4	0	0.08%	0.43%	0.35%
METAL PRODUCTS	15	14	-1	0.46%	0.45%	-0.01%	15	13	-2	0.71%	0.67%	-0.05%	6	5	-1	0.23%	0.25%	0.01%
MACHINERY	68	69	1	5.53%	5.58%	0.04%	55	55	0	4.38%	3.62%	-0.76%	37	36	-1	6.55%	7.50%	0.95%
ELECTRIC APPLIANCES	94	91	-3	19.20%	19.20%	0.00%	65	69	4	8.88%	6.99%	-1.88%	65	63	-2	28.40%	31.24%	2.84%
TRANSPORTATION EQUIPMENT	33	34	1	6.07%	6.01%	-0.06%	32	33	1	8.93%	11.36%	2.43%	6	3	-3	3.52%	0.74%	-2.78%
PRECISION INSTRUMENTS	18	20	2	2.69%	2.68%	-0.02%	9	12	3	0.36%	0.39%	0.04%	12	14	2	4.77%	4.93%	0.16%
OTHER PRODUCTS	25	26	1	2.50%	2.49%	0.00%	15	18	3	1.01%	1.05%	0.04%	15	17	2	3.82%	3.91%	0.09%
ELECTRIC POWER & GAS	17	17	0	1.32%	1.30%	-0.02%	17	17	0	2.79%	2.61%	-0.17%	2	1	-1	0.01%	0.00%	-0.01%
LAND TRANSPORTATION	32	33	1	2.26%	2.26%	-0.01%	27	30	3	3.40%	3.96%	0.56%	22	13	-9	1.25%	0.57%	-0.68%
MARINE TRANSPORTATION	4	5	1	0.79%	0.76%	-0.03%	4	5	1	1.69%	1.54%	-0.15%	-	-	-	-	-	-
AIR TRANSPORTATION	2	2	0	0.34%	0.34%	0.00%	2	2	0	0.28%	0.63%	0.35%	2	1	-1	0.39%	0.05%	-0.34%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	5	5	0	0.13%	0.13%	-0.01%	5	5	0	0.27%	0.24%	-0.03%	1	1	0	0.01%	0.01%	0.00%
INFORMATION & COMMUNICATION	82	83	1	7.94%	7.87%	-0.07%	22	25	3	4.30%	6.17%	1.87%	72	74	2	11.18%	9.55%	-1.64%
WHOLESALE TRADE	60	63	3	6.76%	6.73%	-0.03%	49	57	8	9.65%	9.61%	-0.04%	33	32	-1	4.18%	3.89%	-0.30%
RETAIL TRADE	84	86	2	4.14%	4.24%	0.11%	43	45	2	2.29%	2.33%	0.04%	59	62	3	5.79%	6.13%	0.35%
BANKS	51	52	1	7.49%	7.53%	0.04%	51	51	0	15.83%	15.05%	-0.78%	2	3	1	0.07%	0.13%	0.06%
SECURITIES & COMMODITY FUTURES	11	12	1	0.80%	0.79%	-0.01%	8	9	1	1.58%	1.49%	-0.08%	5	6	1	0.10%	0.10%	0.00%
INSURANCE	8	8	0	3.38%	3.31%	-0.07%	8	8	0	4.66%	3.76%	-0.90%	3	4	1	2.24%	2.88%	0.63%
OTHER FINANCING BUSINESS	18	17	-1	1.26%	1.26%	0.00%	15	14	-1	2.00%	1.90%	-0.10%	4	5	1	0.60%	0.63%	0.03%
REAL ESTATE	27	27	0	1.84%	1.83%	-0.01%	19	20	1	3.02%	2.93%	-0.09%	15	15	0	0.79%	0.75%	-0.04%
SERVICES	68	65	-3	4.98%	4.95%	-0.03%	24	27	3	1.98%	1.57%	-0.41%	57	55	-2	7.65%	8.28%	0.63%
Total	989	1000	11	100.00%	100.00%	-	703	754	51	100.00%	100.00%	-	544	528	-16	100.00%	100.00%	-

Note: Based on data as of October 15, 2024.

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