

## Russell/Nomura Indexes Annual Reconstitution Announcement

### Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on Dec 1st, 2011. Information on additions and deletions to the indexes is available from the following URL:

<http://qr.nomuraholdings.com/en/frcnri/docs/eq201112e.csv>

Note) By the time of annual reconstitution on 1st December 2011, there might as well be changes in a stock's capital structure or in the composition of the index.

Right is a summary of the reconstitution.

		No.of stocks					% of total market cap			Turnover
		Pre	Post	Diff	Out	In	Pre	Post	Diff	
Total		1,384	1,400	16	50	66	100.00%	100.00%	-	1.6%
	Value	1,069	1,044	-25	112	87	50.40%	48.21%	-2.20%	16.3%
	Growth	582	719	137	57	194	49.60%	51.79%	2.20%	16.0%
Large		298	350	52	5	57	83.07%	86.13%	3.06%	4.5%
	Value	190	212	22	19	41	38.57%	39.09%	0.51%	18.0%
	Growth	198	245	47	20	67	44.50%	47.05%	2.55%	17.5%
	Top	60	60	0	5	5	48.50%	48.82%	0.32%	4.7%
	Value	38	38	0	4	4	21.85%	22.75%	0.90%	20.1%
	Growth	45	44	-1	7	6	26.65%	26.07%	-0.58%	17.6%
	Mid	238	290	52	10	62	34.57%	37.32%	2.74%	13.5%
	Value	152	174	22	20	42	16.72%	16.34%	-0.39%	24.8%
	Growth	153	201	48	18	66	17.85%	20.98%	3.13%	25.3%
Mid-Small		1,324	1,340	16	55	71	51.50%	51.18%	-0.32%	5.3%
	Value	1,031	1,006	-25	113	88	28.55%	25.46%	-3.10%	20.0%
	Growth	537	675	138	55	193	22.95%	25.73%	2.78%	20.4%
Small		1,086	1,050	-36	107	71	16.93%	13.87%	-3.06%	20.6%
	Value	879	832	-47	124	77	11.83%	9.12%	-2.71%	25.1%
	Growth	384	474	90	72	162	5.10%	4.75%	-0.35%	37.4%
	Small Core	347	350	3	67	70	11.11%	8.92%	-2.18%	30.8%
	Value	271	277	6	58	64	7.36%	5.71%	-1.66%	33.1%
	Growth	155	184	29	44	73	3.75%	3.22%	-0.53%	47.1%
	Micro	739	700	-39	112	73	5.82%	4.94%	-0.88%	20.8%
	Value	608	555	-53	117	64	4.47%	3.41%	-1.05%	27.1%
	Growth	229	290	61	52	113	1.35%	1.53%	0.18%	35.4%
Prime		989	1,000	11	19	30	97.93%	98.00%	0.07%	1.5%
	Value	740	729	-11	68	57	48.79%	46.82%	-1.98%	16.5%
	Growth	472	559	87	42	129	49.14%	51.19%	2.05%	15.9%

Note: Share prices as of 14th-October 2011.

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

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

	Total Market						Total Market Value						Total Market Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY,AGRICULTURE & FORESTRY	5	5	0	0.11%	0.11%	0.00%	3	1	-2	0.08%	0.04%	-0.04%	4	4	0	0.14%	0.17%	0.03%
MINING	7	6	-1	0.45%	0.58%	0.12%	6	6	0	0.88%	1.03%	0.15%	2	2	0	0.01%	0.15%	0.14%
CONSTRUCTION	60	68	8	2.31%	2.34%	0.02%	55	58	3	3.28%	2.74%	-0.54%	10	25	15	1.33%	1.96%	0.63%
FOODS	62	63	1	3.56%	3.55%	-0.01%	55	52	-3	3.07%	2.08%	-0.99%	29	39	10	4.06%	4.92%	0.86%
TEXTILES & APPARELS	24	24	0	0.91%	0.91%	0.00%	22	21	-1	0.88%	0.85%	-0.04%	8	11	3	0.93%	0.97%	0.04%
PULP & PAPER	11	11	0	0.41%	0.41%	0.00%	11	10	-1	0.81%	0.61%	-0.20%	1	4	3	0.01%	0.21%	0.21%
CHEMICALS	110	115	5	6.37%	6.39%	0.01%	87	86	-1	5.72%	4.82%	-0.89%	49	60	11	7.04%	7.84%	0.80%
PHARMACEUTICAL	38	37	-1	4.84%	4.96%	0.11%	18	17	-1	1.38%	1.02%	-0.35%	26	32	6	8.37%	8.62%	0.25%
OIL & COAL PRODUCTS	9	9	0	0.92%	0.92%	0.00%	8	8	0	1.53%	1.62%	0.09%	3	1	-2	0.30%	0.26%	-0.04%
RUBBER PRODUCTS	10	10	0	0.84%	0.82%	-0.02%	10	9	-1	1.30%	0.36%	-0.94%	3	4	1	0.37%	1.25%	0.88%
GLASS & CERAMICS PRODUCTS	22	21	-1	1.24%	1.26%	0.02%	19	17	-2	0.80%	1.19%	0.40%	9	13	4	1.68%	1.32%	-0.36%
IRON & STEEL	29	29	0	1.80%	1.78%	-0.03%	27	28	1	2.18%	3.03%	0.86%	9	5	-4	1.42%	0.61%	-0.81%
NONFERROUS METALS	20	20	0	1.21%	1.20%	-0.01%	13	16	3	1.22%	1.99%	0.78%	9	10	1	1.20%	0.47%	-0.73%
METAL PRODUCTS	22	24	2	0.72%	0.72%	0.00%	20	23	3	1.04%	0.96%	-0.08%	5	6	1	0.40%	0.51%	0.11%
MACHINERY	99	95	-4	4.91%	4.89%	-0.01%	78	73	-5	3.65%	3.04%	-0.61%	46	60	14	6.18%	6.62%	0.44%
ELECTRIC APPLIANCES	136	136	0	14.56%	14.42%	-0.14%	92	98	6	7.27%	9.52%	2.25%	74	76	2	21.97%	18.98%	-2.98%
TRANSPORTATION EQUIPMENT	64	62	-2	8.91%	8.81%	-0.10%	52	50	-2	8.83%	10.61%	1.78%	33	36	3	9.00%	7.14%	-1.85%
PRECISION INSTRUMENTS	21	21	0	1.53%	1.51%	-0.02%	10	11	1	0.30%	0.23%	-0.07%	15	16	1	2.78%	2.71%	-0.08%
OTHER PRODUCTS	35	33	-2	1.70%	1.66%	-0.03%	28	27	-1	1.66%	1.45%	-0.21%	14	16	2	1.73%	1.86%	0.13%
ELECTRIC POWER & GAS	18	18	0	3.19%	3.12%	-0.07%	16	16	0	5.20%	4.95%	-0.25%	7	5	-2	1.15%	1.42%	0.27%
LAND TRANSPORTATION	33	34	1	4.12%	4.06%	-0.06%	21	20	-1	3.95%	2.63%	-1.31%	20	24	4	4.30%	5.38%	1.09%
MARINE TRANSPORTATION	7	7	0	0.36%	0.38%	0.02%	6	7	1	0.69%	0.78%	0.09%	2	1	-1	0.03%	0.00%	-0.02%
AIR TRANSPORTATION	2	2	0	0.28%	0.30%	0.02%	—	—	—	—	—	—	2	2	0	0.57%	0.58%	0.01%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	13	12	-1	0.24%	0.23%	-0.01%	13	12	-1	0.47%	0.43%	-0.03%	3	2	-1	0.02%	0.05%	0.03%
INFORMATION & COMMUNICATION	77	83	6	7.06%	7.02%	-0.04%	52	45	-7	7.67%	4.93%	-2.74%	43	55	12	6.44%	8.96%	2.53%
WHOLESALE TRADE	100	102	2	5.16%	5.16%	0.00%	93	92	-1	4.86%	8.54%	3.69%	19	36	17	5.47%	2.01%	-3.46%
RETAIL TRADE	125	124	-1	4.41%	4.39%	-0.03%	77	71	-6	5.19%	3.14%	-2.05%	69	85	16	3.62%	5.54%	1.92%
BANKS	87	88	1	8.92%	9.10%	0.18%	86	87	1	17.60%	18.73%	1.13%	2	4	2	0.10%	0.13%	0.03%
SECURITIES & COMMODITY FUTURES	16	16	0	1.06%	1.07%	0.01%	14	13	-1	2.02%	2.15%	0.13%	4	6	2	0.08%	0.07%	-0.01%
INSURANCE	6	6	0	2.19%	2.27%	0.08%	4	4	0	3.08%	3.40%	0.32%	4	4	0	1.29%	1.22%	-0.07%
OTHER FINANCING BUSINESS	16	15	-1	0.92%	0.88%	-0.04%	15	13	-2	1.71%	1.55%	-0.16%	1	5	4	0.12%	0.26%	0.14%
REAL ESTATE	37	35	-2	2.29%	2.27%	-0.02%	24	24	0	0.67%	0.91%	0.24%	18	18	0	3.94%	3.54%	-0.41%
SERVICES	63	69	6	2.49%	2.52%	0.03%	34	29	-5	1.04%	0.64%	-0.39%	39	52	13	3.97%	4.26%	0.29%
Total	1384	1400	16	100.00%	100.00%	—	1069	1044	-25	100.00%	100.00%	—	582	719	137	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.

**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	2	1	0.45%	0.63%	0.19%	1	2	1	0.96%	1.21%	0.25%	—	1	1	—	0.16%	0.16%
CONSTRUCTION	8	10	2	1.77%	1.82%	0.06%	6	7	1	2.41%	1.79%	-0.61%	2	8	6	1.21%	1.85%	0.64%
FOODS	11	15	4	3.19%	3.30%	0.11%	8	9	1	2.30%	1.49%	-0.81%	9	13	4	3.97%	4.80%	0.84%
TEXTILES & APPARELS	3	3	0	0.72%	0.70%	-0.02%	2	2	0	0.43%	0.34%	-0.09%	2	2	0	0.97%	1.00%	0.03%
PULP & PAPER	2	3	1	0.30%	0.34%	0.05%	2	3	1	0.64%	0.50%	-0.15%	—	2	2	—	0.22%	0.22%
CHEMICALS	26	33	7	6.02%	6.24%	0.22%	18	20	2	5.32%	4.11%	-1.21%	19	28	9	6.63%	8.01%	1.38%
PHARMACEUTICAL	14	16	2	5.28%	5.37%	0.09%	5	5	0	1.28%	0.98%	-0.30%	12	16	4	8.75%	9.01%	0.26%
OIL & COAL PRODUCTS	4	5	1	1.02%	1.03%	0.02%	3	4	1	1.81%	1.94%	0.13%	2	1	-1	0.33%	0.28%	-0.05%
RUBBER PRODUCTS	2	3	1	0.84%	0.85%	0.01%	2	2	0	1.35%	0.23%	-1.12%	2	3	1	0.40%	1.36%	0.96%
GLASS & CERAMICS PRODUCTS	6	8	2	1.11%	1.26%	0.15%	4	6	2	0.32%	1.21%	0.89%	5	6	1	1.78%	1.30%	-0.49%
IRON & STEEL	4	6	2	1.57%	1.62%	0.05%	4	5	1	1.88%	2.78%	0.89%	4	4	0	1.31%	0.66%	-0.65%
NONFERROUS METALS	7	6	-1	1.19%	1.09%	-0.10%	4	5	1	1.26%	2.00%	0.74%	5	4	-1	1.12%	0.32%	-0.80%
METAL PRODUCTS	4	4	0	0.59%	0.57%	-0.02%	2	3	1	0.86%	0.69%	-0.17%	2	3	1	0.35%	0.48%	0.13%
MACHINERY	20	22	2	4.58%	4.55%	-0.04%	9	12	3	2.67%	2.31%	-0.35%	17	20	3	6.25%	6.41%	0.16%
ELECTRIC APPLIANCES	38	43	5	15.94%	15.54%	-0.39%	19	22	3	7.50%	10.03%	2.53%	33	34	1	23.25%	20.13%	-3.12%
TRANSPORTATION EQUIPMENT	17	17	0	9.83%	9.39%	-0.44%	12	10	-2	10.22%	11.96%	1.75%	15	15	0	9.50%	7.26%	-2.24%
PRECISION INSTRUMENTS	6	6	0	1.63%	1.55%	-0.08%	2	1	-1	0.15%	0.13%	-0.02%	5	5	0	2.91%	2.72%	-0.19%
OTHER PRODUCTS	6	6	0	1.63%	1.55%	-0.08%	4	4	0	1.53%	1.20%	-0.32%	2	3	1	1.72%	1.84%	0.12%
ELECTRIC POWER & GAS	13	13	0	3.76%	3.55%	-0.21%	12	12	0	6.67%	5.99%	-0.68%	6	4	-2	1.23%	1.52%	0.29%
LAND TRANSPORTATION	16	18	2	4.56%	4.43%	-0.12%	9	7	-2	4.67%	2.82%	-1.85%	13	17	4	4.46%	5.77%	1.32%
MARINE TRANSPORTATION	3	3	0	0.40%	0.41%	0.01%	3	3	0	0.84%	0.89%	0.05%	1	—	-1	0.01%	—	-0.01%
AIR TRANSPORTATION	1	1	0	0.32%	0.33%	0.00%	—	—	—	—	—	—	1	1	0	0.60%	0.60%	-0.01%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	2	0	0.16%	0.16%	-0.01%	2	2	0	0.35%	0.35%	0.00%	—	—	—	—	—	—
INFORMATION & COMMUNICATION	14	18	4	7.24%	7.21%	-0.03%	8	6	-2	8.56%	5.07%	-3.49%	10	15	5	6.10%	8.99%	2.89%
WHOLESALE TRADE	10	14	4	4.85%	4.97%	0.12%	9	12	3	3.99%	8.78%	4.79%	4	6	2	5.60%	1.81%	-3.79%
RETAIL TRADE	14	16	2	3.38%	3.41%	0.03%	8	8	0	4.46%	2.23%	-2.23%	8	11	3	2.43%	4.39%	1.95%
BANKS	20	25	5	8.91%	9.14%	0.23%	20	25	5	19.18%	20.09%	0.91%	1	2	1	0.01%	0.04%	0.03%
SECURITIES & COMMODITY FUTURES	3	3	0	1.10%	1.07%	-0.02%	3	3	0	2.36%	2.36%	0.00%	—	—	—	—	—	—
INSURANCE	6	6	0	2.64%	2.64%	0.00%	4	4	0	4.02%	4.19%	0.18%	4	4	0	1.44%	1.35%	-0.09%
OTHER FINANCING BUSINESS	3	5	2	0.70%	0.82%	0.11%	2	3	1	1.37%	1.51%	0.14%	1	2	1	0.13%	0.24%	0.11%
REAL ESTATE	6	7	1	2.28%	2.26%	-0.01%	2	4	2	0.29%	0.70%	0.42%	5	4	-1	4.00%	3.56%	-0.44%
SERVICES	8	11	3	2.07%	2.19%	0.13%	1	1	0	0.37%	0.10%	-0.26%	8	11	3	3.54%	3.93%	0.39%
Total	298	350	52	100.00%	100.00%	—	190	212	22	100.00%	100.00%	—	198	245	47	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.

**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	—	1	1	—	1.02%	1.02%	—	1	1	—	1.86%	1.86%	—	1	1	—	0.29%	0.29%
CONSTRUCTION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
FOODS	2	2	0	2.81%	2.76%	-0.05%	1	1	0	1.24%	1.10%	-0.14%	2	2	0	4.10%	4.21%	0.11%
TEXTILES & APPARELS	—	1	1	—	0.86%	0.86%	—	—	—	—	—	—	—	1	1	—	1.61%	1.61%
PULP & PAPER	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
CHEMICALS	3	3	0	3.76%	3.72%	-0.03%	2	2	0	2.21%	2.15%	-0.06%	2	2	0	5.02%	5.09%	0.07%
PHARMACEUTICAL	3	4	1	5.66%	6.39%	0.73%	—	—	—	—	—	—	3	4	1	10.29%	11.97%	1.67%
OIL & COAL PRODUCTS	1	1	0	1.20%	1.18%	-0.02%	1	1	0	2.66%	2.53%	-0.13%	—	—	—	—	—	—
RUBBER PRODUCTS	1	1	0	1.26%	1.22%	-0.04%	1	1	0	2.18%	0.23%	-1.95%	1	1	0	0.51%	2.09%	1.58%
GLASS & CERAMICS PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
IRON & STEEL	2	1	-1	1.72%	0.97%	-0.76%	2	1	-1	2.44%	1.94%	-0.50%	2	1	-1	1.13%	0.11%	-1.02%
NONFERROUS METALS	1	—	-1	0.61%	—	-0.61%	—	—	—	—	—	—	1	—	-1	1.10%	—	-1.10%
METAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MACHINERY	2	2	0	2.84%	2.81%	-0.04%	1	1	0	2.37%	1.70%	-0.67%	1	2	1	3.23%	3.77%	0.53%
ELECTRIC APPLIANCES	12	12	0	20.60%	20.27%	-0.33%	4	5	1	6.78%	9.98%	3.20%	11	10	-1	31.93%	29.25%	-2.68%
TRANSPORTATION EQUIPMENT	4	4	0	12.51%	12.22%	-0.29%	4	4	0	14.54%	17.25%	2.71%	4	4	0	10.85%	7.83%	-3.01%
PRECISION INSTRUMENTS	1	1	0	0.91%	0.89%	-0.02%	—	—	—	—	—	—	1	1	0	1.66%	1.67%	0.01%
OTHER PRODUCTS	1	1	0	1.40%	1.39%	-0.02%	—	—	—	—	—	—	1	1	0	2.56%	2.60%	0.04%
ELECTRIC POWER & GAS	4	3	-1	3.24%	2.81%	-0.42%	4	3	-1	5.71%	4.61%	-1.10%	3	1	-2	1.21%	1.25%	0.04%
LAND TRANSPORTATION	2	2	0	2.86%	2.75%	-0.11%	2	2	0	3.70%	2.19%	-1.50%	2	2	0	2.18%	3.24%	1.06%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	4	4	0	9.92%	9.70%	-0.22%	3	2	-1	13.23%	7.78%	-5.45%	2	3	1	7.20%	11.38%	4.18%
WHOLESALE TRADE	5	4	-1	7.45%	6.71%	-0.74%	4	4	0	5.14%	11.91%	6.77%	4	2	-2	9.36%	2.17%	-7.18%
RETAIL TRADE	1	1	0	1.94%	1.91%	-0.04%	1	1	0	3.95%	0.52%	-3.44%	1	1	0	0.30%	3.12%	2.82%
BANKS	3	4	1	10.50%	11.53%	1.02%	3	4	1	23.31%	24.73%	1.42%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	1	1	0	1.18%	1.18%	-0.01%	1	1	0	2.63%	2.53%	-0.10%	—	—	—	—	—	—
INSURANCE	3	3	0	3.09%	3.24%	0.14%	3	2	-1	6.13%	4.85%	-1.28%	1	2	1	0.60%	1.82%	1.22%
OTHER FINANCING BUSINESS	1	1	0	0.81%	0.80%	0.00%	1	1	0	1.79%	1.73%	-0.07%	—	—	—	—	—	—
REAL ESTATE	2	2	0	2.86%	2.84%	-0.02%	—	1	1	—	0.41%	0.41%	2	2	0	5.21%	4.95%	-0.26%
SERVICES	1	1	0	0.86%	0.85%	-0.01%	—	—	—	—	—	—	1	1	0	1.56%	1.59%	0.02%
Total	60	60	0	100.00%	100.00%	—	38	38	0	100.00%	100.00%	—	45	44	-1	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.

**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	1.07%	0.13%	-0.94%	1	1	0	2.22%	0.29%	-1.92%	—	—	—	—	—	—
CONSTRUCTION	8	10	2	4.24%	4.21%	-0.03%	6	7	1	5.55%	4.29%	-1.26%	2	8	6	3.02%	4.14%	1.13%
FOODS	9	13	4	3.73%	4.01%	0.28%	7	8	1	3.68%	2.04%	-1.64%	7	11	4	3.78%	5.54%	1.77%
TEXTILES & APPARELS	3	2	-1	1.73%	0.49%	-1.24%	2	2	0	0.99%	0.80%	-0.18%	2	1	-1	2.42%	0.25%	-2.17%
PULP & PAPER	2	3	1	0.72%	0.80%	0.08%	2	3	1	1.48%	1.19%	-0.29%	—	2	2	—	0.49%	0.49%
CHEMICALS	23	30	7	9.19%	9.53%	0.33%	16	18	2	9.38%	6.82%	-2.55%	17	26	9	9.02%	11.63%	2.61%
PHARMACEUTICAL	11	12	1	4.75%	4.03%	-0.73%	5	5	0	2.94%	2.34%	-0.61%	9	12	3	6.45%	5.34%	-1.11%
OIL & COAL PRODUCTS	3	4	1	0.76%	0.85%	0.09%	2	3	1	0.69%	1.11%	0.43%	2	1	-1	0.83%	0.64%	-0.19%
RUBBER PRODUCTS	1	2	1	0.26%	0.36%	0.10%	1	1	0	0.27%	0.23%	-0.05%	1	2	1	0.24%	0.46%	0.22%
GLASS & CERAMICS PRODUCTS	6	8	2	2.66%	2.91%	0.25%	4	6	2	0.75%	2.90%	2.16%	5	6	1	4.45%	2.91%	-1.54%
IRON & STEEL	2	5	3	1.37%	2.48%	1.11%	2	4	2	1.15%	3.95%	2.79%	2	3	1	1.56%	1.34%	-0.23%
NONFERROUS METALS	6	6	0	2.01%	2.50%	0.50%	4	5	1	2.92%	4.79%	1.87%	4	4	0	1.16%	0.73%	-0.43%
METAL PRODUCTS	4	4	0	1.42%	1.33%	-0.09%	2	3	1	1.99%	1.65%	-0.34%	2	3	1	0.88%	1.07%	0.20%
MACHINERY	18	20	2	7.02%	6.83%	-0.20%	8	11	3	3.05%	3.16%	0.11%	16	18	2	10.74%	9.68%	-1.06%
ELECTRIC APPLIANCES	26	31	5	9.39%	9.36%	-0.03%	15	17	2	8.43%	10.08%	1.65%	22	24	2	10.29%	8.79%	-1.49%
TRANSPORTATION EQUIPMENT	13	13	0	6.08%	5.69%	-0.39%	8	6	-2	4.57%	4.60%	0.03%	11	11	0	7.49%	6.54%	-0.95%
PRECISION INSTRUMENTS	5	5	0	2.63%	2.40%	-0.22%	2	1	-1	0.34%	0.32%	-0.03%	4	4	0	4.77%	4.03%	-0.74%
OTHER PRODUCTS	5	5	0	1.94%	1.76%	-0.18%	4	4	0	3.52%	2.87%	-0.64%	1	2	1	0.46%	0.89%	0.43%
ELECTRIC POWER & GAS	9	10	1	4.49%	4.51%	0.02%	8	9	1	7.93%	7.92%	-0.02%	3	3	0	1.25%	1.86%	0.60%
LAND TRANSPORTATION	14	16	2	6.93%	6.64%	-0.29%	7	5	-2	5.94%	3.70%	-2.24%	11	15	4	7.85%	8.92%	1.07%
MARINE TRANSPORTATION	3	3	0	0.95%	0.94%	-0.02%	3	3	0	1.93%	2.14%	0.20%	1	—	-1	0.03%	—	-0.03%
AIR TRANSPORTATION	1	1	0	0.78%	0.75%	-0.03%	—	—	—	—	—	—	1	1	0	1.51%	1.34%	-0.17%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	2	0	0.40%	0.37%	-0.03%	2	2	0	0.82%	0.84%	0.02%	—	—	—	—	—	—
INFORMATION & COMMUNICATION	10	14	4	3.49%	3.96%	0.47%	5	4	-1	2.45%	1.31%	-1.15%	8	12	4	4.45%	6.03%	1.57%
WHOLESALE TRADE	5	10	5	1.21%	2.70%	1.50%	5	8	3	2.49%	4.43%	1.93%	—	4	4	—	1.36%	1.36%
RETAIL TRADE	13	15	2	5.38%	5.37%	-0.01%	7	7	0	5.12%	4.62%	-0.50%	7	10	3	5.62%	5.96%	0.33%
BANKS	17	21	4	6.68%	6.02%	-0.66%	17	21	4	13.77%	13.63%	-0.15%	1	2	1	0.03%	0.10%	0.07%
SECURITIES & COMMODITY FUTURES	2	2	0	0.97%	0.94%	-0.04%	2	2	0	2.01%	2.14%	0.12%	—	—	—	—	—	—
INSURANCE	3	3	0	2.00%	1.86%	-0.14%	1	2	1	1.26%	3.28%	2.02%	3	2	-1	2.69%	0.75%	-1.93%
OTHER FINANCING BUSINESS	2	4	2	0.56%	0.83%	0.27%	1	2	1	0.81%	1.21%	0.39%	1	2	1	0.32%	0.54%	0.22%
REAL ESTATE	4	5	1	1.45%	1.51%	0.06%	2	3	1	0.66%	1.11%	0.45%	3	2	-1	2.20%	1.83%	-0.37%
SERVICES	7	10	3	3.76%	3.95%	0.19%	1	1	0	0.85%	0.25%	-0.60%	7	10	3	6.48%	6.84%	0.35%
Total	238	290	52	100.00%	100.00%	—	152	174	22	100.00%	100.00%	—	153	201	48	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.

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

	Mid-Small						Mid-Small Value						Mid-Small Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY,AGRICULTURE & FORESTRY	5	5	0	0.21%	0.21%	0.00%	3	1	-2	0.13%	0.07%	-0.06%	4	4	0	0.31%	0.34%	0.03%
MINING	7	5	-2	0.88%	0.15%	-0.73%	6	5	-1	1.56%	0.29%	-1.27%	2	1	-1	0.03%	0.02%	-0.01%
CONSTRUCTION	60	68	8	4.49%	4.56%	0.07%	55	58	3	5.80%	5.19%	-0.61%	10	25	15	2.87%	3.94%	1.07%
FOODS	60	61	1	4.27%	4.31%	0.04%	54	51	-3	4.47%	2.95%	-1.52%	27	37	10	4.01%	5.64%	1.63%
TEXTILES & APPARELS	24	23	-1	1.76%	0.97%	-0.80%	22	21	-1	1.56%	1.61%	0.05%	8	10	2	2.02%	0.34%	-1.69%
PULP & PAPER	11	11	0	0.80%	0.79%	0.00%	11	10	-1	1.43%	1.16%	-0.27%	1	4	3	0.02%	0.43%	0.41%
CHEMICALS	107	112	5	8.84%	8.93%	0.09%	85	84	-1	8.40%	7.21%	-1.19%	47	58	11	9.38%	10.62%	1.25%
PHARMACEUTICAL	35	33	-2	4.08%	3.59%	-0.49%	18	17	-1	2.43%	1.94%	-0.49%	23	28	5	6.13%	5.22%	-0.91%
OIL & COAL PRODUCTS	8	8	0	0.66%	0.67%	0.01%	7	7	0	0.66%	0.81%	0.15%	3	1	-2	0.65%	0.52%	-0.13%
RUBBER PRODUCTS	9	9	0	0.44%	0.44%	0.00%	9	8	-1	0.64%	0.48%	-0.16%	2	3	1	0.20%	0.39%	0.20%
GLASS & CERAMICS PRODUCTS	22	21	-1	2.40%	2.46%	0.06%	19	17	-2	1.41%	2.26%	0.85%	9	13	4	3.64%	2.66%	-0.98%
IRON & STEEL	27	28	1	1.88%	2.55%	0.67%	25	27	2	1.98%	4.01%	2.03%	7	4	-3	1.75%	1.11%	-0.65%
NONFERROUS METALS	19	20	1	1.78%	2.35%	0.57%	13	16	3	2.15%	3.77%	1.63%	8	10	2	1.32%	0.95%	-0.37%
METAL PRODUCTS	22	24	2	1.41%	1.42%	0.01%	20	23	3	1.84%	1.81%	-0.03%	5	6	1	0.87%	1.03%	0.15%
MACHINERY	97	93	-4	6.85%	6.89%	0.04%	77	72	-5	4.63%	4.24%	-0.39%	45	58	13	9.61%	9.51%	-0.10%
ELECTRIC APPLIANCES	124	124	0	8.87%	8.84%	-0.03%	88	93	5	7.65%	9.10%	1.45%	63	66	3	10.39%	8.58%	-1.81%
TRANSPORTATION EQUIPMENT	60	58	-2	5.52%	5.56%	0.04%	48	46	-2	4.45%	4.67%	0.22%	29	32	3	6.85%	6.44%	-0.41%
PRECISION INSTRUMENTS	20	20	0	2.11%	2.11%	-0.01%	10	11	1	0.52%	0.43%	-0.09%	14	15	1	4.09%	3.76%	-0.33%
OTHER PRODUCTS	34	32	-2	1.97%	1.93%	-0.04%	28	27	-1	2.93%	2.74%	-0.19%	13	15	2	0.77%	1.12%	0.35%
ELECTRIC POWER & GAS	14	15	1	3.14%	3.42%	0.27%	12	13	1	4.81%	5.26%	0.45%	4	4	0	1.07%	1.59%	0.52%
LAND TRANSPORTATION	31	32	1	5.30%	5.31%	0.00%	19	18	-1	4.14%	3.03%	-1.11%	18	22	4	6.75%	7.56%	0.81%
MARINE TRANSPORTATION	7	7	0	0.70%	0.74%	0.04%	6	7	1	1.22%	1.48%	0.27%	2	1	-1	0.05%	0.01%	-0.05%
AIR TRANSPORTATION	2	2	0	0.55%	0.59%	0.03%	—	—	—	—	—	—	2	2	0	1.24%	1.17%	-0.07%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	13	12	-1	0.47%	0.46%	-0.02%	13	12	-1	0.82%	0.82%	0.00%	3	2	-1	0.04%	0.10%	0.06%
INFORMATION & COMMUNICATION	73	79	6	4.36%	4.46%	0.10%	49	43	-6	3.41%	2.38%	-1.03%	41	52	11	5.55%	6.52%	0.97%
WHOLESALE TRADE	95	98	3	3.00%	3.68%	0.68%	89	88	-1	4.64%	5.54%	0.90%	15	34	19	0.96%	1.84%	0.88%
RETAIL TRADE	124	123	-1	6.74%	6.75%	0.01%	76	70	-6	6.14%	5.49%	-0.64%	68	84	16	7.48%	7.99%	0.51%
BANKS	84	84	0	7.43%	6.78%	-0.65%	83	83	0	13.23%	13.37%	0.14%	2	4	2	0.21%	0.25%	0.05%
SECURITIES & COMMODITY FUTURES	15	15	0	0.94%	0.97%	0.03%	13	12	-1	1.56%	1.81%	0.25%	4	6	2	0.17%	0.15%	-0.02%
INSURANCE	3	3	0	1.34%	1.35%	0.01%	1	2	1	0.74%	2.10%	1.36%	3	2	-1	2.09%	0.61%	-1.47%
OTHER FINANCING BUSINESS	15	14	-1	1.03%	0.96%	-0.07%	14	12	-2	1.65%	1.40%	-0.26%	1	5	4	0.25%	0.52%	0.27%
REAL ESTATE	35	33	-2	1.75%	1.73%	-0.02%	24	23	-1	1.18%	1.36%	0.18%	16	16	0	2.47%	2.10%	-0.37%
SERVICES	62	68	6	4.03%	4.11%	0.08%	34	29	-5	1.83%	1.22%	-0.61%	38	51	13	6.77%	6.97%	0.20%
Total	1324	1340	16	100.00%	100.00%	—	1031	1006	-25	100.00%	100.00%	—	537	675	138	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.

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

	Small						Small Value						Small Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY,AGRICULTURE & FORESTRY	5	5	0	0.64%	0.77%	0.13%	3	1	-2	0.32%	0.21%	-0.11%	4	4	0	1.39%	1.85%	0.47%
MINING	6	4	-2	0.48%	0.21%	-0.27%	5	4	-1	0.63%	0.27%	-0.36%	2	1	-1	0.12%	0.09%	-0.03%
CONSTRUCTION	52	58	6	5.01%	5.52%	0.51%	49	51	2	6.15%	6.80%	0.66%	8	17	9	2.37%	3.05%	0.68%
FOODS	51	48	-3	5.36%	5.10%	-0.26%	47	43	-4	5.58%	4.59%	-0.99%	20	26	6	4.85%	6.08%	1.23%
TEXTILES & APPARELS	21	21	0	1.84%	2.25%	0.40%	20	19	-1	2.37%	3.04%	0.67%	6	9	3	0.62%	0.72%	0.09%
PULP & PAPER	9	8	-1	0.96%	0.79%	-0.18%	9	7	-2	1.35%	1.11%	-0.24%	1	2	1	0.08%	0.17%	0.09%
CHEMICALS	84	82	-2	8.11%	7.31%	-0.80%	69	66	-3	7.03%	7.90%	0.87%	30	32	2	10.62%	6.18%	-4.44%
PHARMACEUTICAL	24	21	-3	2.70%	2.41%	-0.29%	13	12	-1	1.70%	1.22%	-0.48%	14	16	2	5.02%	4.70%	-0.32%
OIL & COAL PRODUCTS	5	4	-1	0.45%	0.18%	-0.27%	5	4	-1	0.63%	0.28%	-0.36%	1	—	-1	0.03%	—	-0.03%
RUBBER PRODUCTS	8	7	-1	0.81%	0.64%	-0.17%	8	7	-1	1.14%	0.93%	-0.22%	1	1	0	0.04%	0.08%	0.05%
GLASS & CERAMICS PRODUCTS	16	13	-3	1.88%	1.27%	-0.61%	15	11	-4	2.35%	1.11%	-1.23%	4	7	3	0.81%	1.57%	0.76%
IRON & STEEL	25	23	-2	2.92%	2.74%	-0.18%	23	23	0	3.14%	4.13%	0.99%	5	1	-4	2.42%	0.08%	-2.34%
NONFERROUS METALS	13	14	1	1.31%	1.94%	0.63%	9	11	2	1.06%	1.95%	0.89%	4	6	2	1.88%	1.92%	0.04%
METAL PRODUCTS	18	20	2	1.39%	1.66%	0.27%	18	20	2	1.61%	2.10%	0.48%	3	3	0	0.86%	0.81%	-0.04%
MACHINERY	79	73	-6	6.49%	7.04%	0.55%	69	61	-8	6.86%	6.16%	-0.70%	29	40	11	5.64%	8.74%	3.10%
ELECTRIC APPLIANCES	98	93	-5	7.81%	7.45%	-0.36%	73	76	3	6.54%	7.35%	0.81%	41	42	1	10.75%	7.64%	-3.11%
TRANSPORTATION EQUIPMENT	47	45	-2	4.38%	5.21%	0.83%	40	40	0	4.29%	4.80%	0.51%	18	21	3	4.58%	6.00%	1.41%
PRECISION INSTRUMENTS	15	15	0	1.06%	1.30%	0.25%	8	10	2	0.77%	0.63%	-0.14%	10	11	1	1.71%	2.59%	0.88%
OTHER PRODUCTS	29	27	-2	2.03%	2.39%	0.36%	24	23	-1	2.11%	2.51%	0.40%	12	13	1	1.85%	2.16%	0.31%
ELECTRIC POWER & GAS	5	5	0	0.40%	0.48%	0.08%	4	4	0	0.39%	0.50%	0.11%	1	1	0	0.42%	0.44%	0.02%
LAND TRANSPORTATION	17	16	-1	1.98%	1.72%	-0.26%	12	13	1	1.59%	1.82%	0.23%	7	7	0	2.89%	1.53%	-1.36%
MARINE TRANSPORTATION	4	4	0	0.18%	0.21%	0.03%	3	4	1	0.20%	0.31%	0.11%	1	1	0	0.13%	0.03%	-0.10%
AIR TRANSPORTATION	1	1	0	0.09%	0.14%	0.05%	—	—	—	—	—	—	1	1	0	0.31%	0.41%	0.11%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	11	10	-1	0.63%	0.70%	0.07%	11	10	-1	0.83%	0.79%	-0.04%	3	2	-1	0.16%	0.52%	0.36%
INFORMATION & COMMUNICATION	63	65	2	6.16%	5.81%	-0.35%	44	39	-5	4.76%	4.30%	-0.47%	33	40	7	9.39%	8.71%	-0.69%
WHOLESALE TRADE	90	88	-2	6.67%	6.31%	-0.36%	84	80	-4	7.68%	7.53%	-0.15%	15	30	15	4.32%	3.95%	-0.37%
RETAIL TRADE	111	108	-3	9.50%	10.45%	0.95%	69	63	-6	7.57%	7.06%	-0.51%	61	74	13	13.98%	16.97%	2.99%
BANKS	67	63	-4	8.96%	8.81%	-0.15%	66	62	-4	12.47%	12.90%	0.44%	1	2	1	0.81%	0.93%	0.12%
SECURITIES & COMMODITY FUTURES	13	13	0	0.87%	1.07%	0.20%	11	10	-1	0.92%	1.22%	0.30%	4	6	2	0.76%	0.79%	0.03%
INSURANCE	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
OTHER FINANCING BUSINESS	13	10	-3	1.99%	1.29%	-0.69%	13	10	-3	2.84%	1.74%	-1.10%	—	3	3	—	0.44%	0.44%
REAL ESTATE	31	28	-3	2.36%	2.32%	-0.05%	22	20	-2	1.91%	1.80%	-0.11%	13	14	1	3.43%	3.31%	-0.12%
SERVICES	55	58	3	4.58%	4.53%	-0.05%	33	28	-5	3.21%	2.96%	-0.25%	31	41	10	7.76%	7.55%	-0.21%
Total	1086	1050	-36	100.00%	100.00%	—	879	832	-47	100.00%	100.00%	—	384	474	90	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.

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

	Small Core						Small Core Value						Small Core Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY,AGRICULTURE & FORESTRY	4	4	0	0.91%	1.12%	0.20%	2	1	-1	0.51%	0.33%	-0.18%	3	3	0	1.71%	2.52%	0.80%
MINING	1	—	-1	0.44%	—	-0.44%	1	—	-1	0.67%	—	-0.67%	—	—	—	—	—	—
CONSTRUCTION	17	20	3	4.64%	5.57%	0.93%	15	18	3	5.52%	7.17%	1.65%	5	7	2	2.92%	2.74%	-0.19%
FOODS	17	16	-1	5.81%	5.34%	-0.47%	15	14	-1	5.98%	4.45%	-1.53%	10	11	1	5.48%	6.93%	1.45%
TEXTILES & APPARELS	9	8	-1	2.02%	2.49%	0.47%	8	8	0	2.64%	3.72%	1.07%	4	3	-1	0.78%	0.31%	-0.48%
PULP & PAPER	3	2	-1	1.09%	0.75%	-0.34%	3	2	-1	1.64%	1.11%	-0.54%	—	1	1	—	0.12%	0.12%
CHEMICALS	28	24	-4	8.92%	7.20%	-1.72%	21	19	-2	7.05%	7.57%	0.52%	15	13	-2	12.60%	6.55%	-6.05%
PHARMACEUTICAL	11	9	-2	3.36%	2.82%	-0.54%	6	4	-2	2.13%	1.42%	-0.71%	7	8	1	5.77%	5.30%	-0.48%
OIL & COAL PRODUCTS	1	—	-1	0.46%	—	-0.46%	1	—	-1	0.70%	—	-0.70%	—	—	—	—	—	—
RUBBER PRODUCTS	2	3	1	0.61%	0.58%	-0.02%	2	3	1	0.92%	0.91%	0.00%	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	5	4	-1	2.01%	1.12%	-0.89%	4	3	-1	2.56%	0.76%	-1.80%	2	4	2	0.93%	1.77%	0.84%
IRON & STEEL	12	9	-3	3.71%	3.21%	-0.50%	10	9	-1	3.95%	4.96%	1.01%	4	1	-3	3.23%	0.11%	-3.12%
NONFERROUS METALS	6	9	3	1.33%	2.54%	1.21%	3	6	3	0.89%	2.48%	1.59%	3	5	2	2.19%	2.64%	0.45%
METAL PRODUCTS	4	4	0	1.12%	1.29%	0.17%	4	4	0	1.19%	1.51%	0.32%	1	2	1	0.99%	0.91%	-0.08%
MACHINERY	23	24	1	5.98%	6.84%	0.86%	20	19	-1	6.02%	5.48%	-0.54%	14	16	2	5.89%	9.26%	3.37%
ELECTRIC APPLIANCES	27	25	-2	6.98%	6.03%	-0.95%	18	19	1	5.23%	6.31%	1.07%	15	12	-3	10.43%	5.54%	-4.89%
TRANSPORTATION EQUIPMENT	17	21	4	4.42%	6.02%	1.60%	12	19	7	4.01%	5.15%	1.15%	12	15	3	5.24%	7.56%	2.32%
PRECISION INSTRUMENTS	4	5	1	0.86%	1.28%	0.42%	3	3	0	0.89%	0.53%	-0.37%	4	5	1	0.80%	2.61%	1.81%
OTHER PRODUCTS	9	11	2	1.82%	2.56%	0.74%	7	9	2	1.81%	2.94%	1.13%	5	5	0	1.83%	1.89%	0.06%
ELECTRIC POWER & GAS	2	3	1	0.41%	0.65%	0.24%	1	2	1	0.32%	0.65%	0.33%	1	1	0	0.57%	0.64%	0.07%
LAND TRANSPORTATION	7	5	-2	2.34%	1.78%	-0.56%	5	5	0	1.94%	2.11%	0.17%	3	2	-1	3.11%	1.20%	-1.92%
MARINE TRANSPORTATION	1	1	0	0.15%	0.18%	0.03%	1	1	0	0.23%	0.28%	0.05%	—	—	—	—	—	—
AIR TRANSPORTATION	—	1	1	—	0.22%	0.22%	—	—	—	—	—	—	—	1	1	—	0.61%	0.61%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	3	3	0	0.56%	0.67%	0.10%	3	3	0	0.81%	0.70%	-0.11%	1	1	0	0.08%	0.62%	0.54%
INFORMATION & COMMUNICATION	18	19	1	5.99%	5.61%	-0.38%	13	13	0	4.50%	4.18%	-0.32%	11	12	1	8.91%	8.14%	-0.77%
WHOLESALE TRADE	16	15	-1	5.18%	4.17%	-1.01%	14	12	-2	5.64%	4.53%	-1.11%	5	8	3	4.28%	3.54%	-0.74%
RETAIL TRADE	25	33	8	7.81%	9.78%	1.97%	16	21	5	6.41%	6.47%	0.06%	14	24	10	10.56%	15.64%	5.08%
BANKS	38	35	-3	11.24%	11.05%	-0.19%	37	34	-3	16.40%	16.51%	0.11%	1	2	1	1.11%	1.38%	0.27%
SECURITIES & COMMODITY FUTURES	4	4	0	0.82%	1.00%	0.18%	3	3	0	0.84%	1.18%	0.34%	2	2	0	0.77%	0.69%	-0.09%
INSURANCE	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
OTHER FINANCING BUSINESS	8	6	-2	2.51%	1.51%	-1.01%	8	6	-2	3.79%	2.03%	-1.76%	—	2	2	—	0.58%	0.58%
REAL ESTATE	10	10	0	2.28%	2.38%	0.10%	6	7	1	1.78%	1.55%	-0.23%	5	7	2	3.26%	3.85%	0.59%
SERVICES	15	17	2	4.21%	4.23%	0.01%	9	10	1	3.02%	3.01%	-0.01%	8	11	3	6.55%	6.39%	-0.16%
Total	347	350	3	100.00%	100.00%	—	271	277	6	100.00%	100.00%	—	155	184	29	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.



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

	Micro						Micro Value						Micro Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY,AGRICULTURE & FORESTRY	1	1	0	0.12%	0.14%	0.02%	1	—	-1	0.02%	—	-0.02%	1	1	0	0.48%	0.46%	-0.03%
MINING	5	4	-1	0.54%	0.59%	0.04%	4	4	0	0.57%	0.72%	0.16%	2	1	-1	0.45%	0.28%	-0.18%
CONSTRUCTION	35	38	3	5.70%	5.42%	-0.28%	34	33	-1	7.18%	6.19%	-0.99%	3	10	7	0.83%	3.72%	2.89%
FOODS	34	32	-2	4.51%	4.66%	0.15%	32	29	-3	4.93%	4.82%	-0.11%	10	15	5	3.11%	4.30%	1.18%
TEXTILES & APPARELS	12	13	1	1.51%	1.81%	0.30%	12	11	-1	1.92%	1.91%	0.00%	2	6	4	0.17%	1.57%	1.40%
PULP & PAPER	6	6	0	0.73%	0.86%	0.13%	6	5	-1	0.86%	1.12%	0.25%	1	1	0	0.29%	0.28%	-0.01%
CHEMICALS	56	58	2	6.57%	7.50%	0.93%	48	47	-1	7.00%	8.44%	1.45%	15	19	4	5.15%	5.39%	0.24%
PHARMACEUTICAL	13	12	-1	1.44%	1.67%	0.23%	7	8	1	0.99%	0.88%	-0.10%	7	8	1	2.93%	3.43%	0.50%
OIL & COAL PRODUCTS	4	4	0	0.43%	0.51%	0.08%	4	4	0	0.52%	0.74%	0.21%	1	—	-1	0.11%	—	-0.11%
RUBBER PRODUCTS	6	4	-2	1.20%	0.74%	-0.46%	6	4	-2	1.52%	0.95%	-0.57%	1	1	0	0.14%	0.26%	0.12%
GLASS & CERAMICS PRODUCTS	11	9	-2	1.64%	1.53%	-0.11%	11	8	-3	1.99%	1.70%	-0.29%	2	3	1	0.47%	1.15%	0.67%
IRON & STEEL	13	14	1	1.42%	1.89%	0.48%	13	14	1	1.80%	2.74%	0.94%	1	—	-1	0.15%	—	-0.15%
NONFERROUS METALS	7	5	-2	1.26%	0.85%	-0.41%	6	5	-1	1.33%	1.06%	-0.28%	1	1	0	1.02%	0.40%	-0.62%
METAL PRODUCTS	14	16	2	1.89%	2.32%	0.43%	14	16	2	2.31%	3.07%	0.76%	2	1	-1	0.49%	0.62%	0.13%
MACHINERY	56	49	-7	7.48%	7.41%	-0.07%	49	42	-7	8.24%	7.30%	-0.94%	15	24	9	4.95%	7.65%	2.70%
ELECTRIC APPLIANCES	71	68	-3	9.37%	10.00%	0.63%	55	57	2	8.68%	9.08%	0.40%	26	30	4	11.65%	12.07%	0.41%
TRANSPORTATION EQUIPMENT	30	24	-6	4.30%	3.74%	-0.56%	28	21	-7	4.76%	4.20%	-0.56%	6	6	0	2.78%	2.70%	-0.07%
PRECISION INSTRUMENTS	11	10	-1	1.43%	1.35%	-0.08%	5	7	2	0.57%	0.81%	0.24%	6	6	0	4.25%	2.55%	-1.70%
OTHER PRODUCTS	20	16	-4	2.44%	2.07%	-0.36%	17	14	-3	2.59%	1.78%	-0.81%	7	8	1	1.91%	2.72%	0.81%
ELECTRIC POWER & GAS	3	2	-1	0.39%	0.17%	-0.22%	3	2	-1	0.51%	0.24%	-0.27%	—	—	—	—	—	—
LAND TRANSPORTATION	10	11	1	1.30%	1.61%	0.31%	7	8	1	1.01%	1.34%	0.33%	4	5	1	2.27%	2.22%	-0.05%
MARINE TRANSPORTATION	3	3	0	0.24%	0.28%	0.04%	2	3	1	0.17%	0.36%	0.19%	1	1	0	0.48%	0.09%	-0.39%
AIR TRANSPORTATION	1	—	-1	0.27%	—	-0.27%	—	—	—	—	—	—	1	—	-1	1.17%	—	-1.17%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	8	7	-1	0.75%	0.74%	0.00%	8	7	-1	0.86%	0.94%	0.08%	2	1	-1	0.38%	0.31%	-0.08%
INFORMATION & COMMUNICATION	45	46	1	6.48%	6.16%	-0.32%	31	26	-5	5.19%	4.49%	-0.70%	22	28	6	10.74%	9.90%	-0.84%
WHOLESALE TRADE	74	73	-1	9.52%	10.17%	0.65%	70	68	-2	11.05%	12.55%	1.49%	10	22	12	4.45%	4.84%	0.39%
RETAIL TRADE	86	75	-11	12.73%	11.66%	-1.07%	53	42	-11	9.48%	8.03%	-1.45%	47	50	3	23.46%	19.77%	-3.69%
BANKS	29	28	-1	4.61%	4.76%	0.15%	29	28	-1	6.00%	6.88%	0.88%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	9	9	0	0.96%	1.20%	0.24%	8	7	-1	1.04%	1.29%	0.25%	2	4	2	0.71%	1.01%	0.30%
INSURANCE	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
OTHER FINANCING BUSINESS	5	4	-1	0.98%	0.91%	-0.07%	5	4	-1	1.27%	1.24%	-0.03%	—	1	1	—	0.15%	0.15%
REAL ESTATE	21	18	-3	2.53%	2.21%	-0.32%	16	13	-3	2.12%	2.23%	0.10%	8	7	-1	3.88%	2.17%	-1.71%
SERVICES	40	41	1	5.28%	5.07%	-0.20%	24	18	-6	3.51%	2.87%	-0.64%	23	30	7	11.11%	10.00%	-1.11%
Total	739	700	-39	100.00%	100.00%	—	608	555	-53	100.00%	100.00%	—	229	290	61	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.

**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%	3	1	-2	0.08%	0.04%	-0.04%	4	4	0	0.14%	0.17%	0.03%
MINING	4	4	0	0.45%	0.58%	0.13%	4	4	0	0.90%	1.05%	0.15%	—	1	1	—	0.15%	0.15%
CONSTRUCTION	43	45	2	2.26%	2.26%	0.00%	39	38	-1	3.20%	2.61%	-0.58%	9	20	11	1.33%	1.93%	0.60%
FOODS	44	45	1	3.54%	3.53%	-0.01%	37	34	-3	2.99%	1.97%	-1.02%	25	31	6	4.08%	4.96%	0.87%
TEXTILES & APPARELS	19	18	-1	0.90%	0.90%	0.00%	17	16	-1	0.87%	0.83%	-0.04%	7	8	1	0.94%	0.97%	0.03%
PULP & PAPER	8	8	0	0.41%	0.40%	-0.01%	8	8	0	0.81%	0.61%	-0.20%	—	3	3	—	0.21%	0.21%
CHEMICALS	76	76	0	6.32%	6.31%	-0.01%	56	53	-3	5.58%	4.62%	-0.97%	42	49	7	7.06%	7.86%	0.80%
PHARMACEUTICAL	29	29	0	4.90%	5.02%	0.12%	12	10	-2	1.35%	1.01%	-0.34%	22	27	5	8.42%	8.68%	0.26%
OIL & COAL PRODUCTS	7	7	0	0.93%	0.93%	-0.01%	6	6	0	1.56%	1.65%	0.09%	3	1	-2	0.30%	0.26%	-0.04%
RUBBER PRODUCTS	9	9	0	0.85%	0.83%	-0.02%	9	8	-1	1.34%	0.36%	-0.97%	3	4	1	0.37%	1.26%	0.89%
GLASS & CERAMICS PRODUCTS	16	18	2	1.23%	1.27%	0.05%	13	14	1	0.75%	1.20%	0.45%	9	12	3	1.70%	1.34%	-0.36%
IRON & STEEL	21	20	-1	1.81%	1.77%	-0.03%	19	19	0	2.18%	3.04%	0.86%	9	5	-4	1.43%	0.61%	-0.82%
NONFERROUS METALS	18	19	1	1.22%	1.22%	0.00%	11	15	4	1.23%	2.04%	0.81%	9	10	1	1.21%	0.48%	-0.74%
METAL PRODUCTS	17	17	0	0.71%	0.71%	-0.01%	15	16	1	1.02%	0.92%	-0.11%	5	6	1	0.41%	0.52%	0.11%
MACHINERY	67	68	1	4.84%	4.86%	0.02%	49	51	2	3.48%	2.92%	-0.56%	39	49	10	6.19%	6.63%	0.43%
ELECTRIC APPLIANCES	101	101	0	14.68%	14.54%	-0.14%	65	68	3	7.25%	9.53%	2.28%	65	63	-2	22.07%	19.12%	-2.94%
TRANSPORTATION EQUIPMENT	47	48	1	9.00%	8.92%	-0.09%	36	37	1	8.96%	10.78%	1.82%	29	34	5	9.05%	7.21%	-1.83%
PRECISION INSTRUMENTS	16	16	0	1.54%	1.52%	-0.01%	6	6	0	0.27%	0.20%	-0.07%	14	15	1	2.79%	2.73%	-0.06%
OTHER PRODUCTS	24	24	0	1.68%	1.65%	-0.03%	20	20	0	1.64%	1.44%	-0.20%	9	11	2	1.72%	1.85%	0.13%
ELECTRIC POWER & GAS	16	16	0	3.25%	3.18%	-0.07%	14	14	0	5.35%	5.08%	-0.27%	7	5	-2	1.16%	1.44%	0.28%
LAND TRANSPORTATION	25	26	1	4.15%	4.09%	-0.06%	15	14	-1	4.00%	2.65%	-1.35%	17	21	4	4.29%	5.40%	1.11%
MARINE TRANSPORTATION	6	5	-1	0.36%	0.38%	0.01%	5	5	0	0.71%	0.79%	0.09%	2	1	-1	0.03%	0.00%	-0.02%
AIR TRANSPORTATION	2	2	0	0.29%	0.31%	0.02%	—	—	—	—	—	—	2	2	0	0.58%	0.59%	0.01%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	7	7	0	0.22%	0.21%	0.00%	7	7	0	0.43%	0.41%	-0.02%	1	1	0	0.01%	0.04%	0.03%
INFORMATION & COMMUNICATION	53	55	2	7.09%	7.03%	-0.06%	37	30	-7	7.80%	4.96%	-2.85%	31	39	8	6.39%	8.93%	2.55%
WHOLESALE TRADE	52	55	3	5.00%	5.01%	0.01%	47	47	0	4.50%	8.33%	3.82%	14	23	9	5.49%	1.98%	-3.52%
RETAIL TRADE	83	84	1	4.28%	4.26%	-0.02%	53	51	-2	5.14%	3.08%	-2.05%	44	55	11	3.43%	5.33%	1.90%
BANKS	78	77	-1	9.06%	9.22%	0.16%	77	76	-1	18.09%	19.17%	1.08%	2	4	2	0.10%	0.13%	0.03%
SECURITIES & COMMODITY FUTURES	12	11	-1	1.06%	1.07%	0.01%	10	9	-1	2.05%	2.18%	0.13%	4	3	-1	0.08%	0.06%	-0.02%
INSURANCE	6	6	0	2.24%	2.32%	0.08%	4	4	0	3.18%	3.50%	0.32%	4	4	0	1.30%	1.24%	-0.06%
OTHER FINANCING BUSINESS	15	15	0	0.93%	0.90%	-0.03%	14	13	-1	1.75%	1.60%	-0.15%	1	5	4	0.12%	0.26%	0.15%
REAL ESTATE	24	23	-1	2.27%	2.26%	-0.01%	13	16	3	0.60%	0.86%	0.27%	14	13	-1	3.94%	3.54%	-0.40%
SERVICES	39	41	2	2.41%	2.43%	0.02%	19	19	0	0.94%	0.58%	-0.36%	26	30	4	3.87%	4.12%	0.25%
Total	989	1000	11	100.00%	100.00%	—	740	729	-11	100.00%	100.00%	—	472	559	87	100.00%	100.00%	—

Note: Share prices as of 14th-October 2011.

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