

Russell/Nomura Indexes Annual Reconstitution Announcement

Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on Dec 3rd, 2012(after close on 30th in November). Information on additions and deletions to the indexes is available from the following URL:

<http://qr.nomuraholdings.com/en/frcnri/docs/eq201212e.csv>

Note) By the time of annual reconstitution on 3rd December 2012(after close on 30th in November), 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		1,387	1,500	113	37	150	100.00%	100.00%	-	1.9%
	Value	1,035	1,159	124	72	196	47.31%	48.46%	1.15%	13.1%
	Growth	715	712	-3	139	136	52.69%	51.54%	-1.15%	11.6%
Large		348	350	2	24	26	86.16%	86.25%	0.08%	2.8%
	Value	211	218	7	29	36	38.39%	38.90%	0.52%	13.5%
	Growth	244	239	-5	41	36	47.78%	47.34%	-0.43%	11.8%
	Top	60	60	0	6	6	50.09%	50.16%	0.07%	5.5%
	Value	38	34	-4	8	4	23.35%	21.60%	-1.75%	14.7%
	Growth	44	45	1	5	6	26.74%	28.56%	1.82%	16.1%
	Mid	288	290	2	29	31	36.07%	36.09%	0.01%	9.7%
	Value	173	184	11	27	38	15.04%	17.31%	2.27%	23.3%
	Growth	200	194	-6	44	38	21.04%	18.78%	-2.25%	21.7%
Mid-Small		1,327	1,440	113	42	155	49.91%	49.84%	-0.07%	6.0%
	Value	997	1,125	128	70	198	23.96%	26.86%	2.90%	19.1%
	Growth	671	667	-4	142	138	25.95%	22.98%	-2.97%	20.0%
Small		1,039	1,150	111	61	172	13.84%	13.75%	-0.08%	11.7%
	Value	824	941	117	68	185	8.93%	9.56%	0.63%	18.9%
	Growth	471	473	2	127	129	4.91%	4.20%	-0.71%	34.9%
	Small Core	347	350	3	61	64	8.87%	8.62%	-0.25%	19.4%
	Value	275	274	-1	59	58	5.48%	5.80%	0.31%	25.9%
	Growth	184	167	-17	69	52	3.38%	2.82%	-0.56%	43.9%
	Micro	692	800	108	77	185	4.97%	5.13%	0.16%	19.1%
	Value	549	667	118	62	180	3.44%	3.76%	0.32%	24.5%
	Growth	287	306	19	87	106	1.53%	1.38%	-0.15%	35.0%
Prime		990	1,000	10	25	35	97.94%	97.71%	-0.22%	1.7%
	Value	722	746	24	58	82	45.88%	46.81%	0.92%	12.9%
	Growth	556	527	-29	106	77	52.06%	50.91%	-1.15%	11.5%

Note: Share prices as of 15th-October 2012.

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

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	5	6	1	0.09%	0.09%	0.00%	1	5	4	0.04%	0.08%	0.04%	4	4	0	0.13%	0.10%	-0.03%
MINING	6	6	0	0.58%	0.70%	0.12%	6	6	0	1.06%	1.45%	0.39%	2	1	-1	0.15%	0.00%	-0.14%
CONSTRUCTION	68	74	6	2.57%	2.55%	-0.02%	58	65	7	2.97%	2.88%	-0.09%	25	27	2	2.21%	2.24%	0.03%
FOODS	63	70	7	4.26%	4.18%	-0.07%	52	54	2	2.27%	1.65%	-0.61%	39	41	2	6.05%	6.57%	0.52%
TEXTILES & APPARELS	24	27	3	0.78%	0.79%	0.01%	21	25	4	0.79%	0.97%	0.19%	11	6	-5	0.77%	0.62%	-0.15%
PULP & PAPER	11	11	0	0.25%	0.25%	-0.01%	10	10	0	0.40%	0.51%	0.10%	4	1	-3	0.12%	0.01%	-0.11%
CHEMICALS	115	115	0	5.92%	5.86%	-0.06%	86	95	9	4.04%	5.19%	1.15%	60	47	-13	7.60%	6.49%	-1.11%
PHARMACEUTICAL	37	41	4	5.48%	5.59%	0.10%	17	19	2	1.18%	1.19%	0.01%	32	35	3	9.35%	9.73%	0.38%
OIL & COAL PRODUCTS	9	9	0	0.87%	0.86%	-0.02%	8	8	0	1.62%	1.54%	-0.07%	1	1	0	0.21%	0.21%	0.00%
RUBBER PRODUCTS	10	11	1	0.86%	0.84%	-0.01%	9	11	2	0.38%	0.32%	-0.06%	4	4	0	1.28%	1.33%	0.05%
GLASS & CERAMICS PRODUCTS	21	22	1	0.98%	0.96%	-0.01%	17	20	3	0.86%	1.27%	0.41%	13	9	-4	1.08%	0.68%	-0.41%
IRON & STEEL	27	24	-3	1.32%	1.29%	-0.02%	26	24	-2	2.25%	2.57%	0.31%	4	3	-1	0.47%	0.10%	-0.38%
NONFERROUS METALS	20	20	0	1.16%	1.14%	-0.02%	16	17	1	1.97%	1.92%	-0.05%	10	7	-3	0.42%	0.40%	-0.02%
METAL PRODUCTS	24	30	6	0.70%	0.70%	0.00%	23	28	5	0.94%	0.94%	0.01%	6	9	3	0.48%	0.47%	-0.01%
MACHINERY	95	107	12	4.71%	4.79%	0.08%	73	92	19	2.90%	3.44%	0.53%	60	48	-12	6.33%	6.06%	-0.27%
ELECTRIC APPLIANCES	133	133	0	12.45%	12.26%	-0.18%	97	104	7	7.27%	8.05%	0.77%	74	65	-9	17.09%	16.23%	-0.86%
TRANSPORTATION EQUIPMENT	59	60	1	9.63%	9.58%	-0.05%	47	53	6	12.38%	9.97%	-2.40%	36	28	-8	7.17%	9.21%	2.04%
PRECISION INSTRUMENTS	21	22	1	1.43%	1.43%	0.00%	11	11	0	0.24%	0.32%	0.08%	16	16	0	2.50%	2.48%	-0.02%
OTHER PRODUCTS	33	39	6	1.53%	1.53%	0.01%	27	32	5	1.23%	1.21%	-0.01%	16	18	2	1.80%	1.84%	0.04%
ELECTRIC POWER & GAS	18	18	0	2.55%	2.50%	-0.05%	16	15	-1	3.79%	3.54%	-0.25%	5	6	1	1.43%	1.52%	0.08%
LAND TRANSPORTATION	34	36	2	4.54%	4.48%	-0.06%	20	24	4	3.05%	2.70%	-0.35%	24	24	0	5.88%	6.15%	0.27%
MARINE TRANSPORTATION	7	5	-2	0.27%	0.26%	-0.01%	7	5	-2	0.56%	0.54%	-0.03%	1	1	0	0.00%	0.00%	0.00%
AIR TRANSPORTATION	2	3	1	0.27%	0.65%	0.38%	—	2	2	—	0.55%	0.55%	2	2	0	0.51%	0.75%	0.24%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	12	14	2	0.24%	0.24%	0.00%	12	14	2	0.45%	0.46%	0.01%	2	3	1	0.05%	0.04%	-0.01%
INFORMATION & COMMUNICATION	83	92	9	6.92%	6.84%	-0.08%	45	53	8	5.18%	5.75%	0.58%	55	66	11	8.48%	7.86%	-0.61%
WHOLESALE TRADE	101	112	11	5.35%	5.29%	-0.06%	91	100	9	8.99%	8.92%	-0.06%	36	35	-1	2.08%	1.88%	-0.21%
RETAIL TRADE	123	137	14	4.61%	4.60%	-0.01%	70	76	6	3.16%	3.50%	0.33%	85	96	11	5.90%	5.63%	-0.27%
BANKS	88	89	1	9.78%	9.78%	0.01%	87	88	1	20.45%	19.89%	-0.56%	4	2	-2	0.19%	0.28%	0.10%
SECURITIES & COMMODITY FUTURES	16	15	-1	1.06%	1.04%	-0.02%	13	13	0	2.14%	2.06%	-0.08%	6	3	-3	0.09%	0.08%	0.00%
INSURANCE	6	8	2	2.42%	2.38%	-0.04%	4	4	0	3.65%	2.91%	-0.74%	4	7	3	1.33%	1.89%	0.56%
OTHER FINANCING BUSINESS	15	17	2	1.04%	1.05%	0.01%	13	14	1	1.93%	1.78%	-0.16%	5	7	2	0.23%	0.36%	0.13%
REAL ESTATE	31	39	8	2.84%	2.83%	-0.01%	23	28	5	1.16%	0.90%	-0.27%	16	22	6	4.34%	4.64%	0.30%
SERVICES	70	88	18	2.59%	2.65%	0.06%	29	44	15	0.71%	1.03%	0.32%	53	68	15	4.28%	4.17%	-0.11%
Total	1387	1500	113	100.00%	100.00%	—	1035	1159	124	100.00%	100.00%	—	715	712	-3	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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

	Large						Large Value						Large Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY,AGRICULTURE & FORESTRY	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MINING	2	2	0	0.64%	0.78%	0.14%	2	2	0	1.25%	1.74%	0.49%	1	—	-1	0.15%	—	-0.15%
CONSTRUCTION	10	11	1	2.06%	2.10%	0.04%	7	8	1	1.96%	2.04%	0.09%	8	8	0	2.14%	2.14%	-0.01%
FOODS	15	18	3	4.05%	4.16%	0.11%	9	6	-3	1.67%	0.85%	-0.83%	13	18	5	5.97%	6.88%	0.91%
TEXTILES & APPARELS	3	3	0	0.53%	0.55%	0.02%	2	3	1	0.24%	0.48%	0.24%	2	1	-1	0.77%	0.60%	-0.16%
PULP & PAPER	3	1	-2	0.19%	0.10%	-0.09%	3	1	-2	0.27%	0.23%	-0.05%	2	—	-2	0.12%	—	-0.12%
CHEMICALS	33	30	-3	5.81%	5.61%	-0.20%	20	19	-1	3.32%	4.58%	1.25%	28	19	-9	7.81%	6.46%	-1.35%
PHARMACEUTICAL	16	17	1	5.92%	6.08%	0.17%	5	6	1	1.15%	1.22%	0.07%	16	17	1	9.75%	10.08%	0.33%
OIL & COAL PRODUCTS	5	4	-1	0.99%	0.93%	-0.06%	4	3	-1	1.94%	1.78%	-0.16%	1	1	0	0.23%	0.23%	0.00%
RUBBER PRODUCTS	3	3	0	0.90%	0.88%	-0.02%	2	3	1	0.27%	0.20%	-0.07%	3	3	0	1.41%	1.45%	0.04%
GLASS & CERAMICS PRODUCTS	8	7	-1	0.97%	0.92%	-0.05%	6	5	-1	0.85%	1.22%	0.37%	6	5	-1	1.08%	0.68%	-0.40%
IRON & STEEL	5	5	0	1.21%	1.20%	-0.01%	4	5	1	2.07%	2.53%	0.46%	3	2	-1	0.52%	0.10%	-0.42%
NONFERROUS METALS	6	6	0	1.11%	1.09%	-0.02%	5	5	0	2.07%	2.03%	-0.03%	4	3	-1	0.34%	0.31%	-0.03%
METAL PRODUCTS	4	4	0	0.55%	0.54%	-0.01%	3	3	0	0.65%	0.64%	-0.02%	3	3	0	0.47%	0.46%	-0.02%
MACHINERY	22	21	-1	4.43%	4.45%	0.02%	12	14	2	2.23%	2.49%	0.26%	20	17	-3	6.20%	6.06%	-0.14%
ELECTRIC APPLIANCES	42	37	-5	13.37%	12.95%	-0.42%	22	20	-2	7.45%	8.13%	0.68%	34	28	-6	18.12%	16.91%	-1.21%
TRANSPORTATION EQUIPMENT	17	18	1	10.47%	10.46%	-0.01%	10	12	2	14.22%	11.13%	-3.09%	15	16	1	7.46%	9.90%	2.44%
PRECISION INSTRUMENTS	6	6	0	1.44%	1.43%	-0.01%	1	2	1	0.13%	0.22%	0.09%	5	5	0	2.49%	2.43%	-0.06%
OTHER PRODUCTS	6	6	0	1.37%	1.35%	-0.02%	4	3	-1	0.89%	0.83%	-0.06%	3	4	1	1.76%	1.78%	0.02%
ELECTRIC POWER & GAS	13	13	0	2.88%	2.82%	-0.06%	12	11	-1	4.55%	4.30%	-0.25%	4	4	0	1.53%	1.60%	0.06%
LAND TRANSPORTATION	18	18	0	5.00%	4.92%	-0.08%	7	9	2	3.33%	2.87%	-0.46%	17	17	0	6.33%	6.60%	0.27%
MARINE TRANSPORTATION	3	2	-1	0.29%	0.24%	-0.05%	3	2	-1	0.65%	0.52%	-0.13%	—	—	—	—	—	—
AIR TRANSPORTATION	1	2	1	0.30%	0.75%	0.44%	—	1	1	—	0.66%	0.66%	1	1	0	0.55%	0.81%	0.27%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	2	0	0.17%	0.16%	0.00%	2	2	0	0.37%	0.35%	-0.02%	—	1	1	—	0.01%	0.01%
INFORMATION & COMMUNICATION	18	19	1	6.99%	6.89%	-0.10%	6	9	3	5.22%	6.19%	0.97%	15	16	1	8.41%	7.47%	-0.94%
WHOLESALE TRADE	14	14	0	5.14%	5.05%	-0.09%	12	12	0	9.22%	9.31%	0.10%	6	9	3	1.87%	1.56%	-0.31%
RETAIL TRADE	16	21	5	3.47%	3.74%	0.27%	8	10	2	2.13%	2.83%	0.70%	11	13	2	4.55%	4.49%	-0.05%
BANKS	25	27	2	9.90%	10.05%	0.15%	25	26	1	22.14%	21.90%	-0.24%	2	2	0	0.06%	0.31%	0.25%
SECURITIES & COMMODITY FUTURES	3	3	0	1.04%	1.02%	-0.01%	3	3	0	2.33%	2.27%	-0.06%	—	—	—	—	—	—
INSURANCE	6	6	0	2.81%	2.75%	-0.07%	4	4	0	4.49%	3.62%	-0.87%	4	5	1	1.46%	2.03%	0.56%
OTHER FINANCING BUSINESS	5	4	-1	0.95%	0.92%	-0.03%	3	3	0	1.88%	1.75%	-0.13%	2	2	0	0.20%	0.23%	0.03%
REAL ESTATE	7	9	2	2.84%	2.91%	0.07%	4	4	0	0.95%	0.67%	-0.27%	4	8	4	4.37%	4.75%	0.38%
SERVICES	11	11	0	2.20%	2.19%	-0.01%	1	2	1	0.12%	0.42%	0.30%	11	11	0	3.87%	3.66%	-0.22%
Total	348	350	2	100.00%	100.00%	—	211	218	7	100.00%	100.00%	—	244	239	-5	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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	0	0.99%	1.24%	0.25%	1	1	0	1.81%	2.87%	1.06%	1	—	-1	0.28%	—	-0.28%
CONSTRUCTION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
FOODS	2	3	1	3.32%	4.06%	0.74%	1	1	0	1.15%	0.47%	-0.68%	2	3	1	5.22%	6.78%	1.56%
TEXTILES & APPARELS	1	—	-1	0.66%	—	-0.66%	—	—	—	—	—	—	1	—	-1	1.24%	—	-1.24%
PULP & PAPER	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
CHEMICALS	3	2	-1	3.78%	3.16%	-0.62%	2	—	-2	1.70%	—	-1.70%	2	2	0	5.60%	5.54%	-0.06%
PHARMACEUTICAL	4	5	1	6.70%	7.61%	0.92%	—	2	2	—	1.15%	1.15%	4	5	1	12.54%	12.50%	-0.04%
OIL & COAL PRODUCTS	1	1	0	1.18%	1.15%	-0.03%	1	1	0	2.53%	2.66%	0.14%	—	—	—	—	—	—
RUBBER PRODUCTS	1	1	0	1.26%	1.23%	-0.02%	1	1	0	0.24%	0.21%	-0.03%	1	1	0	2.15%	2.01%	-0.14%
GLASS & CERAMICS PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
IRON & STEEL	1	1	0	1.22%	1.20%	-0.02%	1	1	0	1.90%	2.78%	0.87%	1	—	-1	0.62%	—	-0.62%
NONFERROUS METALS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
METAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MACHINERY	2	3	1	2.80%	3.52%	0.72%	1	1	0	1.86%	1.36%	-0.50%	2	3	1	3.62%	5.14%	1.53%
ELECTRIC APPLIANCES	12	10	-2	17.11%	15.51%	-1.59%	5	4	-1	7.07%	7.83%	0.76%	10	8	-2	25.88%	21.33%	-4.55%
TRANSPORTATION EQUIPMENT	4	4	0	13.63%	13.57%	-0.06%	4	4	0	19.82%	15.63%	-4.20%	4	4	0	8.21%	12.01%	3.79%
PRECISION INSTRUMENTS	1	1	0	0.82%	0.81%	-0.01%	—	—	—	—	—	—	1	1	0	1.54%	1.42%	-0.11%
OTHER PRODUCTS	1	1	0	1.24%	1.23%	-0.01%	—	—	—	—	—	—	1	1	0	2.31%	2.15%	-0.16%
ELECTRIC POWER & GAS	3	1	-2	2.25%	0.98%	-1.27%	3	—	-3	3.05%	—	-3.05%	1	1	0	1.56%	1.73%	0.17%
LAND TRANSPORTATION	2	2	0	3.13%	3.07%	-0.06%	2	2	0	2.54%	2.22%	-0.32%	2	2	0	3.63%	3.71%	0.07%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	1	1	—	0.77%	0.77%	—	—	—	—	—	—	—	1	1	—	1.35%	1.35%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	4	4	0	9.25%	8.97%	-0.27%	2	2	0	7.69%	10.03%	2.34%	3	3	0	10.61%	8.17%	-2.44%
WHOLESALE TRADE	4	5	1	6.51%	7.21%	0.70%	4	5	1	11.47%	14.31%	2.84%	2	3	1	2.19%	1.85%	-0.34%
RETAIL TRADE	1	1	0	1.98%	1.95%	-0.03%	1	1	0	0.54%	0.82%	0.29%	1	1	0	3.25%	2.80%	-0.44%
BANKS	4	4	0	12.47%	12.41%	-0.06%	4	4	0	26.75%	28.83%	2.08%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	1	1	0	1.09%	1.08%	0.00%	1	1	0	2.33%	2.52%	0.18%	—	—	—	—	—	—
INSURANCE	3	3	0	3.34%	3.24%	-0.09%	2	2	0	4.95%	4.07%	-0.87%	2	2	0	1.93%	2.62%	0.68%
OTHER FINANCING BUSINESS	1	1	0	0.98%	0.96%	-0.02%	1	1	0	2.10%	2.24%	0.14%	—	—	—	—	—	—
REAL ESTATE	2	3	1	3.38%	4.15%	0.77%	1	—	-1	0.51%	—	-0.51%	2	3	1	5.89%	7.30%	1.41%
SERVICES	1	1	0	0.92%	0.91%	-0.02%	—	—	—	—	—	—	1	1	0	1.73%	1.59%	-0.13%
Total	60	60	0	100.00%	100.00%	—	38	34	-4	100.00%	100.00%	—	44	45	1	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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	0.16%	0.16%	0.00%	1	1	0	0.38%	0.33%	-0.05%	—	—	—	—	—	—
CONSTRUCTION	10	11	1	4.92%	5.01%	0.09%	7	8	1	4.99%	4.59%	-0.40%	8	8	0	4.87%	5.39%	0.52%
FOODS	13	15	2	5.07%	4.29%	-0.78%	8	5	-3	2.49%	1.31%	-1.17%	11	15	4	6.91%	7.04%	0.12%
TEXTILES & APPARELS	2	3	1	0.35%	1.31%	0.96%	2	3	1	0.60%	1.07%	0.47%	1	1	0	0.17%	1.52%	1.36%
PULP & PAPER	3	1	-2	0.46%	0.24%	-0.21%	3	1	-2	0.70%	0.51%	-0.19%	2	—	-2	0.28%	—	-0.28%
CHEMICALS	30	28	-2	8.63%	9.03%	0.40%	18	19	1	5.85%	10.29%	4.44%	26	17	-9	10.62%	7.87%	-2.76%
PHARMACEUTICAL	12	12	0	4.83%	3.95%	-0.88%	5	4	-1	2.93%	1.31%	-1.62%	12	12	0	6.19%	6.39%	0.20%
OIL & COAL PRODUCTS	4	3	-1	0.73%	0.63%	-0.11%	3	2	-1	1.03%	0.67%	-0.36%	1	1	0	0.53%	0.59%	0.06%
RUBBER PRODUCTS	2	2	0	0.40%	0.39%	-0.01%	1	2	1	0.32%	0.18%	-0.14%	2	2	0	0.46%	0.59%	0.13%
GLASS & CERAMICS PRODUCTS	8	7	-1	2.33%	2.20%	-0.13%	6	5	-1	2.16%	2.73%	0.57%	6	5	-1	2.44%	1.71%	-0.73%
IRON & STEEL	4	4	0	1.20%	1.20%	0.01%	3	4	1	2.34%	2.23%	-0.11%	2	2	0	0.38%	0.26%	-0.12%
NONFERROUS METALS	6	6	0	2.66%	2.61%	-0.05%	5	5	0	5.28%	4.57%	-0.71%	4	3	-1	0.78%	0.79%	0.01%
METAL PRODUCTS	4	4	0	1.32%	1.28%	-0.03%	3	3	0	1.67%	1.43%	-0.23%	3	3	0	1.07%	1.15%	0.08%
MACHINERY	20	18	-2	6.70%	5.75%	-0.95%	11	13	2	2.80%	3.90%	1.10%	18	14	-4	9.48%	7.45%	-2.04%
ELECTRIC APPLIANCES	30	27	-3	8.17%	9.39%	1.22%	17	16	-1	8.05%	8.51%	0.46%	24	20	-4	8.26%	10.19%	1.94%
TRANSPORTATION EQUIPMENT	13	14	1	6.09%	6.13%	0.04%	6	8	2	5.52%	5.51%	0.00%	11	12	1	6.50%	6.71%	0.20%
PRECISION INSTRUMENTS	5	5	0	2.30%	2.30%	0.00%	1	2	1	0.32%	0.49%	0.17%	4	4	0	3.71%	3.97%	0.25%
OTHER PRODUCTS	5	5	0	1.56%	1.53%	-0.03%	4	3	-1	2.28%	1.87%	-0.41%	2	3	1	1.04%	1.21%	0.17%
ELECTRIC POWER & GAS	10	12	2	3.74%	5.37%	1.62%	9	11	2	6.88%	9.67%	2.79%	3	3	0	1.50%	1.40%	-0.10%
LAND TRANSPORTATION	16	16	0	7.60%	7.50%	-0.10%	5	7	2	4.56%	3.68%	-0.88%	15	15	0	9.77%	11.01%	1.25%
MARINE TRANSPORTATION	3	2	-1	0.69%	0.56%	-0.13%	3	2	-1	1.66%	1.17%	-0.48%	—	—	—	—	—	—
AIR TRANSPORTATION	1	1	0	0.72%	0.72%	-0.01%	—	1	1	—	1.49%	1.49%	1	—	-1	1.24%	—	-1.24%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	2	0	0.40%	0.39%	0.00%	2	2	0	0.95%	0.79%	-0.15%	—	1	1	—	0.02%	0.02%
INFORMATION & COMMUNICATION	14	15	1	3.86%	4.00%	0.14%	4	7	3	1.40%	1.40%	0.00%	12	13	1	5.62%	6.39%	0.77%
WHOLESALE TRADE	10	9	-1	3.23%	2.05%	-1.18%	8	7	-1	5.72%	3.08%	-2.64%	4	6	2	1.46%	1.11%	-0.35%
RETAIL TRADE	15	20	5	5.54%	6.23%	0.70%	7	9	2	4.61%	5.33%	0.72%	10	12	2	6.20%	7.07%	0.87%
BANKS	21	23	2	6.33%	6.77%	0.44%	21	22	1	14.99%	13.26%	-1.72%	2	2	0	0.13%	0.78%	0.64%
SECURITIES & COMMODITY FUTURES	2	2	0	0.97%	0.94%	-0.03%	2	2	0	2.32%	1.95%	-0.36%	—	—	—	—	—	—
INSURANCE	3	3	0	2.08%	2.05%	-0.03%	2	2	0	3.79%	3.06%	-0.74%	2	3	1	0.86%	1.13%	0.27%
OTHER FINANCING BUSINESS	4	3	-1	0.91%	0.86%	-0.05%	2	2	0	1.54%	1.15%	-0.39%	2	2	0	0.46%	0.59%	0.13%
REAL ESTATE	5	6	1	2.10%	1.19%	-0.91%	3	4	1	1.61%	1.52%	-0.10%	2	5	3	2.44%	0.88%	-1.56%
SERVICES	10	10	0	3.97%	3.98%	0.01%	1	2	1	0.30%	0.93%	0.63%	10	10	0	6.60%	6.79%	0.19%
Total	288	290	2	100.00%	100.00%	—	173	184	11	100.00%	100.00%	—	200	194	-6	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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

	Mid-Small						Mid-Small Value						Mid-Small Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	5	6	1	0.18%	0.18%	0.00%	1	5	4	0.07%	0.14%	0.07%	4	4	0	0.27%	0.22%	-0.05%
MINING	5	5	0	0.17%	0.17%	0.00%	5	5	0	0.34%	0.30%	-0.03%	1	1	0	0.01%	0.01%	-0.01%
CONSTRUCTION	68	74	6	5.15%	5.12%	-0.03%	58	65	7	5.86%	5.20%	-0.66%	25	27	2	4.49%	5.02%	0.53%
FOODS	61	67	6	5.20%	4.31%	-0.89%	51	53	2	3.35%	2.60%	-0.75%	37	38	1	6.90%	6.30%	-0.60%
TEXTILES & APPARELS	23	27	4	0.89%	1.58%	0.70%	21	25	4	1.55%	1.76%	0.21%	10	6	-4	0.28%	1.38%	1.10%
PULP & PAPER	11	11	0	0.51%	0.50%	-0.01%	10	10	0	0.80%	0.91%	0.12%	4	1	-3	0.25%	0.02%	-0.23%
CHEMICALS	112	113	1	8.06%	8.58%	0.52%	84	95	11	6.33%	9.37%	3.04%	58	45	-13	9.66%	7.66%	-1.99%
PHARMACEUTICAL	33	36	3	4.26%	3.55%	-0.72%	17	17	0	2.33%	1.22%	-1.11%	28	30	2	6.05%	6.27%	0.22%
OIL & COAL PRODUCTS	8	8	0	0.57%	0.57%	0.00%	7	7	0	0.73%	0.64%	-0.08%	1	1	0	0.43%	0.48%	0.05%
RUBBER PRODUCTS	9	10	1	0.45%	0.45%	-0.01%	8	10	2	0.52%	0.41%	-0.11%	3	3	0	0.39%	0.49%	0.10%
GLASS & CERAMICS PRODUCTS	21	22	1	1.96%	1.93%	-0.03%	17	20	3	1.69%	2.28%	0.59%	13	9	-4	2.20%	1.52%	-0.68%
IRON & STEEL	26	23	-3	1.41%	1.39%	-0.02%	25	23	-2	2.60%	2.40%	-0.20%	3	3	0	0.32%	0.21%	-0.10%
NONFERROUS METALS	20	20	0	2.31%	2.28%	-0.04%	16	17	1	3.90%	3.47%	-0.43%	10	7	-3	0.85%	0.89%	0.04%
METAL PRODUCTS	24	30	6	1.40%	1.40%	0.00%	23	28	5	1.85%	1.70%	-0.15%	6	9	3	0.98%	1.06%	0.07%
MACHINERY	93	104	11	6.62%	6.07%	-0.55%	72	91	19	3.92%	5.11%	1.18%	58	45	-13	9.12%	7.20%	-1.92%
ELECTRIC APPLIANCES	121	123	2	7.77%	8.99%	1.22%	92	100	8	7.47%	8.22%	0.75%	64	57	-7	8.04%	9.90%	1.86%
TRANSPORTATION EQUIPMENT	55	56	1	5.63%	5.57%	-0.06%	43	49	6	5.12%	5.43%	0.31%	32	24	-8	6.10%	5.74%	-0.36%
PRECISION INSTRUMENTS	20	21	1	2.05%	2.06%	0.02%	11	11	0	0.47%	0.58%	0.11%	15	15	0	3.50%	3.80%	0.30%
OTHER PRODUCTS	32	38	6	1.82%	1.84%	0.02%	27	32	5	2.42%	2.19%	-0.23%	15	17	2	1.26%	1.44%	0.18%
ELECTRIC POWER & GAS	15	17	2	2.84%	4.02%	1.18%	13	15	2	4.51%	6.39%	1.88%	4	5	1	1.30%	1.26%	-0.05%
LAND TRANSPORTATION	32	34	2	5.96%	5.90%	-0.06%	18	22	4	3.53%	3.08%	-0.45%	22	22	0	8.20%	9.19%	0.99%
MARINE TRANSPORTATION	7	5	-2	0.54%	0.52%	-0.01%	7	5	-2	1.11%	0.97%	-0.15%	1	1	0	0.00%	0.00%	0.00%
AIR TRANSPORTATION	2	2	0	0.54%	0.54%	0.00%	—	2	2	—	0.99%	0.99%	2	1	-1	1.03%	0.01%	-1.03%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	12	14	2	0.48%	0.48%	0.01%	12	14	2	0.89%	0.83%	-0.06%	2	3	1	0.10%	0.08%	-0.02%
INFORMATION & COMMUNICATION	79	88	9	4.58%	4.69%	0.12%	43	51	8	2.73%	2.31%	-0.42%	52	63	11	6.28%	7.47%	1.20%
WHOLESALE TRADE	97	107	10	4.18%	3.36%	-0.82%	87	95	8	6.57%	4.60%	-1.97%	34	32	-2	1.97%	1.91%	-0.06%
RETAIL TRADE	122	136	14	7.24%	7.26%	0.02%	69	75	6	5.72%	5.65%	-0.08%	84	95	11	8.64%	9.15%	0.51%
BANKS	84	85	1	7.07%	7.14%	0.07%	83	84	1	14.31%	12.70%	-1.61%	4	2	-2	0.38%	0.64%	0.25%
SECURITIES & COMMODITY FUTURES	15	14	-1	1.03%	1.00%	-0.03%	12	12	0	1.95%	1.70%	-0.25%	6	3	-3	0.18%	0.19%	0.01%
INSURANCE	3	5	2	1.51%	1.51%	0.01%	2	2	0	2.38%	1.97%	-0.41%	2	5	3	0.70%	0.98%	0.28%
OTHER FINANCING BUSINESS	14	16	2	1.09%	1.13%	0.03%	12	13	1	1.77%	1.41%	-0.36%	5	7	2	0.47%	0.80%	0.33%
REAL ESTATE	29	36	7	2.29%	1.49%	-0.79%	22	28	6	1.80%	1.62%	-0.18%	14	19	5	2.74%	1.34%	-1.40%
SERVICES	69	87	18	4.26%	4.40%	0.14%	29	44	15	1.40%	1.85%	0.46%	52	67	15	6.90%	7.38%	0.47%
Total	1327	1440	113	100.00%	100.00%	—	997	1125	128	100.00%	100.00%	—	671	667	-4	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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

	Small						Small Value						Small Growth					
	No. of stocks			Sector weights			No. of stocks			Sector weights			No. of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	5	6	1	0.64%	0.65%	0.01%	1	5	4	0.20%	0.40%	0.20%	4	4	0	1.45%	1.23%	-0.22%
MINING	4	4	0	0.20%	0.19%	0.00%	4	4	0	0.26%	0.26%	0.00%	1	1	0	0.08%	0.05%	-0.03%
CONSTRUCTION	58	63	5	5.74%	5.40%	-0.34%	51	57	6	7.32%	6.29%	-1.03%	17	19	2	2.86%	3.37%	0.50%
FOODS	48	52	4	5.53%	4.34%	-1.18%	43	48	5	4.81%	4.93%	0.12%	26	23	-3	6.83%	3.01%	-3.82%
TEXTILES & APPARELS	21	24	3	2.30%	2.31%	0.01%	19	22	3	3.15%	3.00%	-0.15%	9	5	-4	0.76%	0.75%	-0.01%
PULP & PAPER	8	10	2	0.65%	1.17%	0.52%	7	9	2	0.96%	1.65%	0.69%	2	1	-1	0.09%	0.09%	0.01%
CHEMICALS	82	85	3	6.56%	7.41%	0.85%	66	76	10	7.14%	7.69%	0.55%	32	28	-4	5.51%	6.76%	1.25%
PHARMACEUTICAL	21	24	3	2.79%	2.48%	-0.31%	12	13	1	1.32%	1.05%	-0.27%	16	18	2	5.46%	5.73%	0.27%
OIL & COAL PRODUCTS	4	5	1	0.14%	0.41%	0.27%	4	5	1	0.22%	0.60%	0.38%	—	—	—	—	—	—
RUBBER PRODUCTS	7	8	1	0.59%	0.59%	0.00%	7	8	1	0.87%	0.83%	-0.04%	1	1	0	0.08%	0.05%	-0.03%
GLASS & CERAMICS PRODUCTS	13	15	2	0.99%	1.22%	0.23%	11	15	4	0.90%	1.47%	0.57%	7	4	-3	1.16%	0.66%	-0.50%
IRON & STEEL	22	19	-3	1.97%	1.88%	-0.09%	22	19	-3	3.03%	2.69%	-0.34%	1	1	0	0.03%	0.02%	-0.01%
NONFERROUS METALS	14	14	0	1.42%	1.42%	0.00%	11	12	1	1.57%	1.46%	-0.10%	6	4	-2	1.16%	1.32%	0.16%
METAL PRODUCTS	20	26	6	1.61%	1.71%	0.11%	20	25	5	2.15%	2.18%	0.03%	3	6	3	0.62%	0.65%	0.03%
MACHINERY	73	86	13	6.43%	6.92%	0.49%	61	78	17	5.81%	7.29%	1.48%	40	31	-9	7.56%	6.08%	-1.48%
ELECTRIC APPLIANCES	91	96	5	6.72%	7.96%	1.24%	75	84	9	6.50%	7.69%	1.19%	40	37	-3	7.12%	8.57%	1.45%
TRANSPORTATION EQUIPMENT	42	42	0	4.42%	4.09%	-0.33%	37	41	4	4.45%	5.27%	0.82%	21	12	-9	4.36%	1.40%	-2.96%
PRECISION INSTRUMENTS	15	16	1	1.38%	1.44%	0.06%	10	9	-1	0.73%	0.75%	0.02%	11	11	0	2.58%	3.02%	0.44%
OTHER PRODUCTS	27	33	6	2.51%	2.68%	0.17%	23	29	6	2.67%	2.77%	0.10%	13	14	1	2.20%	2.48%	0.28%
ELECTRIC POWER & GAS	5	5	0	0.50%	0.49%	-0.01%	4	4	0	0.52%	0.44%	-0.08%	1	2	1	0.46%	0.61%	0.15%
LAND TRANSPORTATION	16	18	2	1.70%	1.71%	0.01%	13	15	2	1.81%	2.00%	0.19%	7	7	0	1.49%	1.05%	-0.45%
MARINE TRANSPORTATION	4	3	-1	0.13%	0.42%	0.28%	4	3	-1	0.20%	0.59%	0.39%	1	1	0	0.02%	0.02%	0.00%
AIR TRANSPORTATION	1	1	0	0.05%	0.07%	0.02%	—	1	1	—	0.09%	0.09%	1	1	0	0.14%	0.03%	-0.12%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	10	12	2	0.69%	0.72%	0.03%	10	12	2	0.79%	0.90%	0.11%	2	2	0	0.51%	0.33%	-0.18%
INFORMATION & COMMUNICATION	65	73	8	6.44%	6.51%	0.07%	39	44	5	4.98%	3.97%	-1.01%	40	50	10	9.09%	12.30%	3.21%
WHOLESALE TRADE	87	98	11	6.64%	6.78%	0.14%	79	88	9	8.00%	7.35%	-0.65%	30	26	-4	4.17%	5.50%	1.33%
RETAIL TRADE	107	116	9	11.68%	9.96%	-1.71%	62	66	4	7.61%	6.24%	-1.37%	74	83	9	19.07%	18.46%	-0.62%
BANKS	63	62	-1	9.01%	8.12%	-0.89%	62	62	0	13.18%	11.69%	-1.49%	2	—	-2	1.45%	—	-1.45%
SECURITIES & COMMODITY FUTURES	13	12	-1	1.20%	1.18%	-0.02%	10	10	0	1.33%	1.24%	-0.09%	6	3	-3	0.96%	1.03%	0.08%
INSURANCE	—	2	2	—	0.10%	0.10%	—	—	—	—	—	—	—	2	2	—	0.32%	0.32%
OTHER FINANCING BUSINESS	10	13	3	1.58%	1.84%	0.26%	10	11	1	2.16%	1.87%	-0.29%	3	5	2	0.52%	1.76%	1.24%
REAL ESTATE	24	30	6	2.78%	2.29%	-0.49%	19	24	5	2.11%	1.81%	-0.29%	12	14	2	4.01%	3.39%	-0.63%
SERVICES	59	77	18	5.00%	5.49%	0.49%	28	42	14	3.24%	3.52%	0.28%	42	57	15	8.20%	9.99%	1.78%
Total	1039	1150	111	100.00%	100.00%	—	824	941	117	100.00%	100.00%	—	471	473	2	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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	0.92%	0.92%	0.01%	1	4	3	0.32%	0.61%	0.29%	3	3	0	1.88%	1.58%	-0.31%
MINING	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
CONSTRUCTION	20	20	0	6.03%	5.57%	-0.46%	18	18	0	8.13%	6.53%	-1.60%	7	8	1	2.62%	3.58%	0.96%
FOODS	16	14	-2	5.78%	4.04%	-1.74%	14	12	-2	4.59%	5.01%	0.42%	11	5	-6	7.71%	2.06%	-5.66%
TEXTILES & APPARELS	8	7	-1	2.46%	2.27%	-0.19%	8	7	-1	3.81%	3.24%	-0.57%	3	1	-2	0.28%	0.27%	-0.01%
PULP & PAPER	2	4	2	0.53%	1.35%	0.83%	2	4	2	0.80%	2.01%	1.21%	1	—	-1	0.08%	—	-0.08%
CHEMICALS	24	24	0	6.42%	7.54%	1.11%	19	19	0	6.65%	6.97%	0.32%	13	12	-1	6.05%	8.71%	2.66%
PHARMACEUTICAL	9	10	1	3.30%	3.02%	-0.28%	4	4	0	1.55%	1.13%	-0.42%	8	8	0	6.14%	6.92%	0.78%
OIL & COAL PRODUCTS	—	1	1	—	0.43%	0.43%	—	1	1	—	0.64%	0.64%	—	—	—	—	—	—
RUBBER PRODUCTS	3	2	-1	0.52%	0.37%	-0.16%	3	2	-1	0.84%	0.54%	-0.30%	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	4	4	0	0.86%	1.10%	0.24%	3	4	1	0.57%	1.20%	0.64%	4	2	-2	1.32%	0.89%	-0.43%
IRON & STEEL	9	7	-2	2.23%	1.97%	-0.25%	9	7	-2	3.57%	2.93%	-0.64%	1	—	-1	0.05%	—	-0.05%
NONFERROUS METALS	9	7	-2	1.73%	1.60%	-0.13%	6	5	-1	1.96%	1.60%	-0.36%	5	3	-2	1.37%	1.59%	0.22%
METAL PRODUCTS	4	5	1	1.17%	1.43%	0.25%	4	5	1	1.48%	1.74%	0.26%	2	3	1	0.67%	0.78%	0.11%
MACHINERY	24	24	0	6.03%	6.44%	0.41%	19	19	0	4.96%	6.27%	1.31%	16	13	-3	7.77%	6.79%	-0.97%
ELECTRIC APPLIANCES	25	23	-2	5.73%	7.05%	1.32%	19	17	-2	5.44%	5.81%	0.37%	12	15	3	6.20%	9.60%	3.39%
TRANSPORTATION EQUIPMENT	20	20	0	5.06%	4.94%	-0.12%	18	20	2	4.79%	6.55%	1.76%	15	8	-7	5.51%	1.65%	-3.86%
PRECISION INSTRUMENTS	5	6	1	1.38%	1.55%	0.17%	3	2	-1	0.60%	0.81%	0.21%	5	5	0	2.64%	3.05%	0.41%
OTHER PRODUCTS	11	10	-1	2.69%	2.62%	-0.07%	9	9	0	3.18%	2.87%	-0.31%	5	5	0	1.90%	2.12%	0.22%
ELECTRIC POWER & GAS	3	3	0	0.69%	0.69%	0.00%	2	2	0	0.70%	0.59%	-0.12%	1	2	1	0.67%	0.90%	0.23%
LAND TRANSPORTATION	5	5	0	1.69%	1.69%	0.00%	5	5	0	2.07%	2.33%	0.26%	2	2	0	1.06%	0.36%	-0.70%
MARINE TRANSPORTATION	1	1	0	0.11%	0.51%	0.40%	1	1	0	0.18%	0.76%	0.58%	—	—	—	—	—	—
AIR TRANSPORTATION	1	—	-1	0.08%	—	-0.08%	—	—	—	—	—	—	1	—	-1	0.21%	—	-0.21%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	3	2	-1	0.66%	0.51%	-0.15%	3	2	-1	0.70%	0.56%	-0.13%	1	1	0	0.60%	0.40%	-0.20%
INFORMATION & COMMUNICATION	19	22	3	6.28%	6.89%	0.61%	13	13	0	4.84%	4.15%	-0.69%	12	16	4	8.61%	12.51%	3.89%
WHOLESALE TRADE	14	16	2	4.33%	4.76%	0.43%	11	13	2	4.55%	4.61%	0.06%	8	6	-2	3.96%	5.05%	1.09%
RETAIL TRADE	32	35	3	11.00%	9.38%	-1.63%	20	19	-1	7.26%	6.17%	-1.09%	24	25	1	17.08%	15.97%	-1.11%
BANKS	35	33	-2	11.48%	10.36%	-1.12%	34	33	-1	17.26%	15.40%	-1.86%	2	—	-2	2.10%	—	-2.10%
SECURITIES & COMMODITY FUTURES	4	5	1	1.23%	1.39%	0.16%	3	4	1	1.40%	1.48%	0.08%	2	2	0	0.95%	1.20%	0.25%
INSURANCE	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
OTHER FINANCING BUSINESS	6	10	4	1.75%	2.60%	0.85%	6	8	2	2.42%	2.71%	0.30%	2	4	2	0.67%	2.37%	1.70%
REAL ESTATE	10	9	-1	3.22%	2.28%	-0.95%	8	7	-1	2.11%	1.59%	-0.52%	7	5	-2	5.03%	3.70%	-1.33%
SERVICES	17	17	0	4.63%	4.74%	0.11%	10	8	-2	3.25%	3.17%	-0.08%	11	13	2	6.86%	7.96%	1.10%
Total	347	350	3	100.00%	100.00%	—	275	274	-1	100.00%	100.00%	—	184	167	-17	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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	2	1	0.15%	0.19%	0.05%	—	1	1	—	0.08%	0.08%	1	1	0	0.48%	0.52%	0.04%
MINING	4	4	0	0.55%	0.52%	-0.03%	4	4	0	0.68%	0.66%	-0.02%	1	1	0	0.25%	0.14%	-0.11%
CONSTRUCTION	38	43	5	5.22%	5.12%	-0.10%	33	39	6	6.02%	5.92%	-0.10%	10	11	1	3.39%	2.92%	-0.47%
FOODS	32	38	6	5.08%	4.85%	-0.23%	29	36	7	5.18%	4.81%	-0.37%	15	18	3	4.86%	4.95%	0.10%
TEXTILES & APPARELS	13	17	4	2.01%	2.39%	0.38%	11	15	4	2.10%	2.63%	0.53%	6	4	-2	1.82%	1.74%	-0.08%
PULP & PAPER	6	6	0	0.88%	0.87%	-0.01%	5	5	0	1.22%	1.08%	-0.13%	1	1	0	0.11%	0.28%	0.17%
CHEMICALS	58	61	3	6.82%	7.20%	0.38%	47	57	10	7.93%	8.82%	0.89%	19	16	-3	4.32%	2.77%	-1.55%
PHARMACEUTICAL	12	14	2	1.87%	1.56%	-0.32%	8	9	1	0.95%	0.92%	-0.03%	8	10	2	3.95%	3.29%	-0.66%
OIL & COAL PRODUCTS	4	4	0	0.39%	0.38%	-0.01%	4	4	0	0.57%	0.52%	-0.05%	—	—	—	—	—	—
RUBBER PRODUCTS	4	6	2	0.72%	0.98%	0.26%	4	6	2	0.92%	1.28%	0.36%	1	1	0	0.26%	0.15%	-0.11%
GLASS & CERAMICS PRODUCTS	9	11	2	1.24%	1.43%	0.19%	8	11	3	1.43%	1.89%	0.46%	3	2	-1	0.80%	0.18%	-0.62%
IRON & STEEL	13	12	-1	1.50%	1.72%	0.22%	13	12	-1	2.17%	2.32%	0.16%	—	1	1	—	0.05%	0.05%
NONFERROUS METALS	5	7	2	0.87%	1.12%	0.25%	5	7	2	0.94%	1.25%	0.31%	1	1	0	0.71%	0.76%	0.05%
METAL PRODUCTS	16	21	5	2.38%	2.20%	-0.18%	16	20	4	3.21%	2.87%	-0.34%	1	3	2	0.51%	0.38%	-0.13%
MACHINERY	49	62	13	7.15%	7.74%	0.59%	42	59	17	7.16%	8.88%	1.71%	24	18	-6	7.10%	4.62%	-2.49%
ELECTRIC APPLIANCES	66	73	7	8.48%	9.49%	1.00%	56	67	11	8.19%	10.59%	2.40%	28	22	-6	9.14%	6.47%	-2.67%
TRANSPORTATION EQUIPMENT	22	22	0	3.27%	2.66%	-0.61%	19	21	2	3.92%	3.31%	-0.61%	6	4	-2	1.82%	0.89%	-0.93%
PRECISION INSTRUMENTS	10	10	0	1.39%	1.27%	-0.12%	7	7	0	0.92%	0.65%	-0.27%	6	6	0	2.43%	2.95%	0.52%
OTHER PRODUCTS	16	23	7	2.18%	2.78%	0.60%	14	20	6	1.87%	2.62%	0.75%	8	9	1	2.89%	3.22%	0.34%
ELECTRIC POWER & GAS	2	2	0	0.17%	0.16%	-0.01%	2	2	0	0.24%	0.21%	-0.02%	—	—	—	—	—	—
LAND TRANSPORTATION	11	13	2	1.71%	1.74%	0.03%	8	10	2	1.39%	1.49%	0.10%	5	5	0	2.44%	2.45%	0.01%
MARINE TRANSPORTATION	3	2	-1	0.17%	0.26%	0.08%	3	2	-1	0.23%	0.33%	0.10%	1	1	0	0.05%	0.06%	0.00%
AIR TRANSPORTATION	—	1	1	—	0.19%	0.19%	—	1	1	—	0.22%	0.22%	—	1	1	—	0.09%	0.09%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	7	10	3	0.74%	1.09%	0.34%	7	10	3	0.94%	1.42%	0.48%	1	1	0	0.31%	0.18%	-0.13%
INFORMATION & COMMUNICATION	46	51	5	6.73%	5.89%	-0.84%	26	31	5	5.21%	3.70%	-1.50%	28	34	6	10.16%	11.88%	1.72%
WHOLESALE TRADE	73	82	9	10.77%	10.19%	-0.59%	68	75	7	13.50%	11.56%	-1.93%	22	20	-2	4.64%	6.42%	1.78%
RETAIL TRADE	75	81	6	12.88%	10.95%	-1.92%	42	47	5	8.16%	6.34%	-1.82%	50	58	8	23.49%	23.56%	0.08%
BANKS	28	29	1	4.61%	4.36%	-0.25%	28	29	1	6.66%	5.96%	-0.70%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	9	7	-2	1.14%	0.82%	-0.32%	7	6	-1	1.22%	0.87%	-0.35%	4	1	-3	0.96%	0.69%	-0.28%
INSURANCE	—	2	2	—	0.26%	0.26%	—	—	—	—	—	—	—	2	2	—	0.98%	0.98%
OTHER FINANCING BUSINESS	4	3	-1	1.27%	0.55%	-0.72%	4	3	-1	1.76%	0.57%	-1.19%	1	1	0	0.17%	0.50%	0.33%
REAL ESTATE	14	21	7	1.99%	2.32%	0.32%	11	17	6	2.10%	2.16%	0.06%	5	9	4	1.76%	2.75%	0.99%
SERVICES	42	60	18	5.67%	6.76%	1.09%	18	34	16	3.23%	4.06%	0.83%	31	44	13	11.18%	14.16%	2.98%
Total	692	800	108	100.00%	100.00%	—	549	667	118	100.00%	100.00%	—	287	306	19	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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	0.09%	0.09%	0.00%	1	4	3	0.04%	0.08%	0.04%	4	4	0	0.14%	0.10%	-0.04%
MINING	4	4	0	0.58%	0.71%	0.13%	4	4	0	1.08%	1.48%	0.40%	1	—	-1	0.14%	—	-0.14%
CONSTRUCTION	45	47	2	2.49%	2.48%	-0.01%	38	41	3	2.84%	2.76%	-0.08%	20	21	1	2.18%	2.23%	0.05%
FOODS	45	47	2	4.24%	4.18%	-0.07%	34	31	-3	2.14%	1.52%	-0.62%	31	30	-1	6.10%	6.62%	0.52%
TEXTILES & APPARELS	18	18	0	0.75%	0.76%	0.01%	16	17	1	0.76%	0.94%	0.18%	8	4	-4	0.74%	0.60%	-0.14%
PULP & PAPER	8	8	0	0.25%	0.24%	-0.01%	8	8	0	0.39%	0.50%	0.11%	3	—	-3	0.12%	—	-0.12%
CHEMICALS	76	76	0	5.86%	5.82%	-0.03%	53	59	6	3.83%	5.05%	1.22%	49	38	-11	7.64%	6.53%	-1.11%
PHARMACEUTICAL	29	29	0	5.55%	5.66%	0.10%	10	11	1	1.17%	1.18%	0.01%	27	26	-1	9.42%	9.77%	0.36%
OIL & COAL PRODUCTS	7	6	-1	0.89%	0.87%	-0.02%	6	5	-1	1.65%	1.57%	-0.08%	1	1	0	0.21%	0.22%	0.00%
RUBBER PRODUCTS	9	9	0	0.87%	0.85%	-0.02%	8	9	1	0.38%	0.32%	-0.07%	4	4	0	1.30%	1.35%	0.05%
GLASS & CERAMICS PRODUCTS	18	18	0	0.99%	0.97%	-0.02%	14	16	2	0.86%	1.28%	0.42%	12	9	-3	1.10%	0.68%	-0.41%
IRON & STEEL	19	18	-1	1.30%	1.29%	-0.01%	18	18	0	2.24%	2.59%	0.35%	4	3	-1	0.48%	0.10%	-0.38%
NONFERROUS METALS	19	19	0	1.18%	1.16%	-0.02%	15	16	1	2.03%	1.98%	-0.04%	10	7	-3	0.43%	0.40%	-0.02%
METAL PRODUCTS	17	16	-1	0.68%	0.66%	-0.02%	16	15	-1	0.90%	0.87%	-0.03%	6	8	2	0.49%	0.47%	-0.02%
MACHINERY	68	67	-1	4.67%	4.72%	0.04%	51	55	4	2.77%	3.25%	0.48%	49	36	-13	6.35%	6.06%	-0.29%
ELECTRIC APPLIANCES	98	91	-7	12.55%	12.35%	-0.20%	67	66	-1	7.24%	8.01%	0.76%	61	53	-8	17.22%	16.35%	-0.87%
TRANSPORTATION EQUIPMENT	46	47	1	9.77%	9.75%	-0.02%	35	40	5	12.63%	10.21%	-2.42%	34	27	-7	7.25%	9.33%	2.08%
PRECISION INSTRUMENTS	16	16	0	1.44%	1.44%	0.00%	6	5	-1	0.21%	0.28%	0.08%	15	14	-1	2.53%	2.51%	-0.02%
OTHER PRODUCTS	24	24	0	1.52%	1.50%	-0.02%	20	19	-1	1.21%	1.14%	-0.07%	11	13	2	1.79%	1.83%	0.05%
ELECTRIC POWER & GAS	16	16	0	2.59%	2.55%	-0.05%	14	13	-1	3.89%	3.65%	-0.24%	5	6	1	1.45%	1.54%	0.08%
LAND TRANSPORTATION	26	26	0	4.58%	4.52%	-0.06%	14	16	2	3.07%	2.71%	-0.36%	21	21	0	5.91%	6.18%	0.28%
MARINE TRANSPORTATION	5	4	-1	0.27%	0.26%	-0.01%	5	4	-1	0.57%	0.55%	-0.02%	1	—	-1	0.00%	—	0.00%
AIR TRANSPORTATION	2	3	1	0.27%	0.67%	0.39%	—	2	2	—	0.57%	0.57%	2	2	0	0.52%	0.76%	0.24%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	7	7	0	0.22%	0.22%	0.00%	7	7	0	0.42%	0.42%	0.00%	1	2	1	0.04%	0.03%	-0.01%
INFORMATION & COMMUNICATION	55	55	0	6.93%	6.83%	-0.10%	30	30	0	5.20%	5.79%	0.59%	39	43	4	8.45%	7.79%	-0.66%
WHOLESALE TRADE	54	58	4	5.19%	5.16%	-0.03%	46	49	3	8.74%	8.74%	0.00%	23	26	3	2.06%	1.86%	-0.19%
RETAIL TRADE	83	89	6	4.45%	4.46%	0.01%	50	50	0	3.11%	3.43%	0.32%	55	60	5	5.64%	5.41%	-0.23%
BANKS	77	77	0	9.92%	9.95%	0.03%	76	76	0	20.96%	20.46%	-0.50%	4	2	-2	0.19%	0.29%	0.10%
SECURITIES & COMMODITY FUTURES	11	11	0	1.06%	1.05%	-0.01%	9	9	0	2.17%	2.10%	-0.07%	3	3	0	0.08%	0.09%	0.00%
INSURANCE	6	7	1	2.47%	2.43%	-0.04%	4	4	0	3.76%	3.01%	-0.75%	4	6	2	1.34%	1.90%	0.56%
OTHER FINANCING BUSINESS	15	16	1	1.06%	1.07%	0.01%	13	13	0	1.99%	1.83%	-0.16%	5	7	2	0.23%	0.36%	0.13%
REAL ESTATE	21	22	1	2.84%	2.82%	-0.03%	15	13	-2	1.10%	0.80%	-0.30%	13	16	3	4.37%	4.67%	0.29%
SERVICES	41	44	3	2.48%	2.51%	0.03%	19	21	2	0.62%	0.92%	0.29%	30	35	5	4.11%	3.98%	-0.13%
Total	990	1000	10	100.00%	100.00%	—	722	746	24	100.00%	100.00%	—	556	527	-29	100.00%	100.00%	—

Note: Share prices as of 15th-October 2012.

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