

November 1, 2017
Index Operations Dept.
Nomura Securities Co, Ltd

Russell/Nomura Indexes Annual Reconstitution Announcement

Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on Nov 20th, 2017 (after close on 17th in Nov). Right is a summary of the reconstitution. Information on additions and deletions to the indexes is available from the following URL:

<http://qr.nomuraholdings.com/en/frcnri/docs/q201711e.csv>

Note) By the time of annual reconstitution on Nov 20th, 2017 (after close on 17th in Nov), there might as well be changes in a stock's capital structure or in the composition of the index.

	No. of stocks					% of total market cap			Turnover
	Pre	Post	Diff	Out	In	Pre	Post	Diff	
Total	1,486	1,600	114	37	151	100.00%	100.00%	-	1.6%
Value	1,093	1,132	39	95	134	49.92%	49.30%	-0.62%	9.1%
Growth	796	919	123	87	210	50.08%	50.70%	0.62%	9.8%
Large	350	350	0	17	17	84.63%	84.41%	-0.21%	2.1%
Value	220	223	3	20	23	39.95%	40.17%	0.22%	9.2%
Growth	243	240	-3	28	25	44.68%	44.24%	-0.44%	9.6%
Top	70	70	0	6	6	50.31%	50.43%	0.13%	5.0%
Value	43	44	1	4	5	23.19%	23.28%	0.08%	9.6%
Growth	48	48	0	6	6	27.12%	27.16%	0.04%	11.4%
Mid	280	280	0	23	23	34.32%	33.98%	-0.34%	9.4%
Value	177	179	2	22	24	16.75%	16.90%	0.14%	16.1%
Growth	195	192	-3	30	27	17.56%	17.08%	-0.48%	18.8%
Mid-Small	1,416	1,530	114	43	157	49.69%	49.57%	-0.13%	6.0%
Value	1,050	1,088	38	97	135	26.72%	26.03%	-0.70%	13.6%
Growth	748	871	123	89	212	22.97%	23.54%	0.57%	16.6%
Small	1,136	1,250	114	54	168	15.37%	15.59%	0.21%	9.8%
Value	873	909	36	90	126	9.97%	9.13%	-0.84%	15.8%
Growth	553	679	126	83	209	5.40%	6.46%	1.05%	27.2%
Small Core	395	450	55	40	95	10.21%	10.77%	0.56%	17.7%
Value	297	326	29	41	70	6.45%	6.18%	-0.27%	20.1%
Growth	211	258	47	41	88	3.76%	4.58%	0.83%	33.6%
Micro	741	800	59	109	168	5.16%	4.82%	-0.34%	21.9%
Value	576	583	7	110	117	3.52%	2.95%	-0.57%	27.8%
Growth	342	421	79	87	166	1.65%	1.87%	0.22%	36.0%
Prime	991	1,000	9	29	38	97.38%	97.09%	-0.30%	1.5%
Value	726	704	-22	71	49	48.27%	47.58%	-0.69%	9.1%
Growth	559	604	45	52	97	49.11%	49.51%	0.39%	9.5%

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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



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

	Total Market						Total Market Value						Total Market Growth					
	No. of stocks			Sector weights			No. of stocks			Sector weights			No. of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	5	-1	0.11%	0.11%	0.00%	6	5	-1	0.10%	0.12%	0.02%	5	5	0	0.12%	0.10%	-0.03%
MINING	6	6	0	0.30%	0.30%	0.00%	6	6	0	0.60%	0.60%	0.00%	—	1	1	—	0.00%	0.00%
CONSTRUCTION	75	81	6	3.19%	3.20%	0.01%	70	76	6	3.37%	2.90%	-0.47%	36	30	-6	3.00%	3.49%	0.49%
FOODS	62	65	3	4.28%	4.28%	0.00%	37	43	6	1.08%	1.34%	0.26%	47	51	4	7.46%	7.14%	-0.33%
TEXTILES & APPARELS	21	22	1	0.69%	0.68%	0.00%	20	21	1	0.72%	1.00%	0.28%	7	8	1	0.66%	0.38%	-0.28%
PULP & PAPER	10	10	0	0.24%	0.23%	0.00%	10	10	0	0.47%	0.47%	0.00%	1	1	0	0.00%	0.01%	0.00%
CHEMICALS	113	123	10	7.16%	7.15%	-0.01%	90	94	4	6.89%	5.61%	-1.28%	52	74	22	7.42%	8.65%	1.23%
PHARMACEUTICAL	46	43	-3	4.83%	4.77%	-0.06%	23	21	-2	1.19%	1.91%	0.72%	39	37	-2	8.45%	7.55%	-0.91%
OIL & COAL PRODUCTS	8	10	2	0.55%	0.56%	0.01%	8	9	1	0.88%	1.03%	0.15%	2	3	1	0.22%	0.11%	-0.11%
RUBBER PRODUCTS	10	12	2	1.00%	1.00%	0.00%	9	12	3	1.01%	0.71%	-0.30%	3	6	3	0.99%	1.27%	0.29%
GLASS & CERAMICS PRODUCTS	23	24	1	1.00%	0.99%	-0.01%	22	21	-1	1.36%	1.25%	-0.11%	10	13	3	0.64%	0.74%	0.10%
IRON & STEEL	22	23	1	1.02%	1.04%	0.01%	22	23	1	2.02%	2.10%	0.09%	3	—	-3	0.03%	—	-0.03%
NONFERROUS METALS	18	20	2	1.04%	1.04%	0.00%	18	19	1	2.02%	1.73%	-0.29%	5	10	5	0.05%	0.37%	0.31%
METAL PRODUCTS	23	28	5	0.66%	0.68%	0.02%	23	24	1	0.86%	0.77%	-0.09%	7	10	3	0.47%	0.59%	0.12%
MACHINERY	102	117	15	5.44%	5.46%	0.02%	89	91	2	4.30%	3.30%	-1.01%	55	73	18	6.57%	7.57%	0.99%
ELECTRIC APPLIANCES	126	135	9	14.54%	14.64%	0.10%	96	93	-3	8.59%	7.52%	-1.08%	73	91	18	20.46%	21.57%	1.10%
TRANSPORTATION EQUIPMENT	52	56	4	8.67%	8.46%	-0.21%	48	52	4	13.71%	13.73%	0.03%	17	17	0	3.64%	3.32%	-0.32%
PRECISION INSTRUMENTS	26	25	-1	1.73%	1.72%	-0.01%	13	13	0	0.55%	0.53%	-0.03%	19	17	-2	2.90%	2.89%	-0.02%
OTHER PRODUCTS	39	39	0	2.18%	2.17%	-0.01%	28	28	0	0.94%	0.96%	0.02%	20	22	2	3.42%	3.35%	-0.06%
ELECTRIC POWER & GAS	19	20	1	1.68%	1.68%	-0.01%	18	18	0	3.25%	3.37%	0.12%	4	4	0	0.13%	0.03%	-0.10%
LAND TRANSPORTATION	39	41	2	3.89%	3.89%	0.00%	32	35	3	3.90%	4.83%	0.93%	27	28	1	3.87%	2.97%	-0.90%
MARINE TRANSPORTATION	5	5	0	0.21%	0.22%	0.01%	5	5	0	0.42%	0.45%	0.03%	1	—	-1	0.00%	—	0.00%
AIR TRANSPORTATION	2	2	0	0.63%	0.62%	-0.01%	2	2	0	1.04%	0.92%	-0.12%	2	2	0	0.22%	0.32%	0.11%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	11	12	1	0.17%	0.17%	0.00%	10	10	0	0.33%	0.32%	0.00%	1	2	1	0.02%	0.02%	0.01%
INFORMATION & COMMUNICATION	110	119	9	8.18%	8.10%	-0.08%	46	42	-4	4.18%	4.77%	0.59%	91	101	10	12.17%	11.34%	-0.83%
WHOLESALE TRADE	95	111	16	4.18%	4.20%	0.02%	85	95	10	7.40%	7.53%	0.13%	26	40	14	0.98%	0.97%	0.00%
RETAIL TRADE	138	140	2	4.60%	4.60%	-0.01%	73	72	-1	2.66%	3.44%	0.78%	104	106	2	6.55%	5.72%	-0.82%
BANKS	84	83	-1	7.12%	7.02%	-0.09%	83	82	-1	13.98%	14.05%	0.07%	2	2	0	0.27%	0.18%	-0.09%
SECURITIES & COMMODITY FUTURES	18	21	3	1.06%	1.05%	-0.01%	14	16	2	2.01%	2.00%	-0.01%	5	8	3	0.11%	0.13%	0.01%
INSURANCE	8	8	0	2.27%	2.23%	-0.04%	7	7	0	4.53%	4.49%	-0.03%	1	2	1	0.02%	0.03%	0.01%
OTHER FINANCING BUSINESS	20	20	0	1.35%	1.34%	-0.01%	15	15	0	1.97%	1.92%	-0.05%	9	9	0	0.73%	0.77%	0.05%
REAL ESTATE	38	48	10	2.13%	2.15%	0.02%	27	39	12	2.68%	2.94%	0.27%	21	26	5	1.58%	1.38%	-0.20%
SERVICES	111	126	15	3.92%	4.25%	0.33%	38	33	-5	0.99%	1.38%	0.40%	101	120	19	6.84%	7.04%	0.20%
Total	1486	1600	114	100.00%	100.00%	—	1093	1132	39	100.00%	100.00%	—	796	919	123	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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

	Large						Large Value						Large Growth					
	No. of stocks			Sector weights			No. of stocks			Sector weights			No. of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MINING	1	1	0	0.31%	0.31%	0.00%	1	1	0	0.65%	0.64%	-0.01%	—	—	—	—	—	—
CONSTRUCTION	10	12	2	2.61%	2.73%	0.12%	9	10	1	2.37%	1.92%	-0.45%	10	8	-2	2.83%	3.47%	0.64%
FOODS	20	19	-1	4.32%	4.26%	-0.06%	4	6	2	0.61%	0.74%	0.13%	20	19	-1	7.64%	7.46%	-0.18%
TEXTILES & APPARELS	2	2	0	0.51%	0.51%	0.00%	2	2	0	0.31%	0.69%	0.38%	2	1	-1	0.69%	0.35%	-0.34%
PULP & PAPER	1	1	0	0.11%	0.12%	0.00%	1	1	0	0.24%	0.25%	0.01%	—	—	—	—	—	—
CHEMICALS	30	31	1	6.96%	7.03%	0.08%	18	19	1	6.41%	5.05%	-1.36%	22	27	5	7.44%	8.83%	1.39%
PHARMACEUTICAL	19	17	-2	5.30%	5.18%	-0.12%	7	6	-1	1.20%	1.89%	0.69%	19	16	-3	8.96%	8.16%	-0.80%
OIL & COAL PRODUCTS	3	3	0	0.59%	0.60%	0.01%	3	3	0	0.99%	1.14%	0.16%	2	1	-1	0.24%	0.11%	-0.13%
RUBBER PRODUCTS	3	4	1	1.04%	1.09%	0.05%	3	4	1	1.04%	0.74%	-0.30%	1	2	1	1.04%	1.42%	0.37%
GLASS & CERAMICS PRODUCTS	6	6	0	0.89%	0.88%	-0.01%	5	5	0	1.16%	1.21%	0.04%	3	4	1	0.64%	0.58%	-0.06%
IRON & STEEL	4	4	0	0.92%	0.94%	0.02%	4	4	0	1.95%	1.99%	0.04%	1	—	-1	0.01%	—	-0.01%
NONFERROUS METALS	4	6	2	0.86%	1.00%	0.14%	4	5	1	1.78%	1.69%	-0.09%	1	3	2	0.03%	0.37%	0.34%
METAL PRODUCTS	5	5	0	0.54%	0.54%	0.00%	5	3	-2	0.58%	0.47%	-0.11%	4	4	0	0.51%	0.61%	0.10%
MACHINERY	20	22	2	4.96%	5.15%	0.19%	14	14	0	3.25%	2.39%	-0.86%	17	19	2	6.49%	7.66%	1.16%
ELECTRIC APPLIANCES	38	40	2	15.74%	15.98%	0.24%	22	18	-4	8.73%	7.48%	-1.24%	31	34	3	22.01%	23.70%	1.68%
TRANSPORTATION EQUIPMENT	15	15	0	9.57%	9.33%	-0.24%	13	13	0	15.82%	15.55%	-0.27%	10	10	0	3.98%	3.68%	-0.30%
PRECISION INSTRUMENTS	8	7	-1	1.75%	1.70%	-0.05%	2	2	0	0.38%	0.38%	0.01%	8	7	-1	2.97%	2.89%	-0.08%
OTHER PRODUCTS	7	7	0	2.16%	2.16%	0.00%	2	3	1	0.68%	0.74%	0.06%	5	5	0	3.48%	3.45%	-0.04%
ELECTRIC POWER & GAS	11	11	0	1.82%	1.83%	0.01%	11	11	0	3.74%	3.85%	0.11%	1	—	-1	0.11%	—	-0.11%
LAND TRANSPORTATION	19	18	-1	4.24%	4.17%	-0.07%	14	15	1	4.25%	5.33%	1.09%	18	18	0	4.23%	3.11%	-1.12%
MARINE TRANSPORTATION	3	3	0	0.24%	0.25%	0.01%	3	3	0	0.50%	0.52%	0.02%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.74%	0.73%	-0.01%	2	2	0	1.30%	1.13%	-0.17%	2	2	0	0.24%	0.37%	0.13%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	1	1	0	0.07%	0.07%	0.00%	1	1	0	0.15%	0.15%	-0.01%	—	—	—	—	—	—
INFORMATION & COMMUNICATION	21	19	-2	8.61%	8.37%	-0.25%	5	6	1	4.42%	5.11%	0.69%	19	16	-3	12.36%	11.33%	-1.03%
WHOLESALE TRADE	12	12	0	3.76%	3.72%	-0.04%	11	11	0	7.43%	7.43%	0.00%	3	2	-1	0.47%	0.36%	-0.12%
RETAIL TRADE	22	19	-3	3.70%	3.49%	-0.21%	9	9	0	1.88%	2.88%	1.00%	18	15	-3	5.33%	4.04%	-1.28%
BANKS	21	21	0	7.29%	7.22%	-0.07%	20	20	0	15.10%	14.94%	-0.16%	2	2	0	0.30%	0.21%	-0.09%
SECURITIES & COMMODITY FUTURES	3	3	0	1.01%	1.00%	-0.01%	3	3	0	2.15%	2.10%	-0.04%	—	—	—	—	—	—
INSURANCE	6	6	0	2.63%	2.59%	-0.04%	6	6	0	5.57%	5.42%	-0.14%	—	1	1	—	0.01%	0.01%
OTHER FINANCING BUSINESS	6	5	-1	1.28%	1.21%	-0.07%	4	4	0	1.94%	1.88%	-0.07%	3	2	-1	0.68%	0.60%	-0.08%
REAL ESTATE	9	9	0	2.06%	2.04%	-0.01%	7	8	1	2.76%	2.99%	0.23%	4	4	0	1.42%	1.18%	-0.24%
SERVICES	18	19	1	3.41%	3.80%	0.39%	5	5	0	0.65%	1.31%	0.66%	17	18	1	5.88%	6.06%	0.18%
Total	350	350	0	100.00%	100.00%	—	220	223	3	100.00%	100.00%	—	243	240	-3	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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

	Top						Top Value						Top Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MINING	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
CONSTRUCTION	2	2	0	1.61%	1.62%	0.00%	1	1	0	1.01%	0.21%	-0.79%	2	2	0	2.13%	2.82%	0.69%
FOODS	4	3	-1	4.11%	3.62%	-0.49%	—	—	—	—	—	—	4	3	-1	7.63%	6.72%	-0.91%
TEXTILES & APPARELS	1	1	0	0.67%	0.67%	0.00%	1	1	0	0.22%	0.79%	0.57%	1	1	0	1.06%	0.56%	-0.50%
PULP & PAPER	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
CHEMICALS	3	6	3	4.11%	6.18%	2.07%	2	3	1	3.14%	2.97%	-0.17%	2	5	3	4.93%	8.93%	4.00%
PHARMACEUTICAL	6	6	0	6.39%	6.25%	-0.14%	2	2	0	1.24%	2.58%	1.34%	6	6	0	10.79%	9.40%	-1.39%
OIL & COAL PRODUCTS	—	1	1	—	0.77%	0.77%	—	1	1	—	1.66%	1.66%	—	—	—	—	—	—
RUBBER PRODUCTS	1	1	0	1.49%	1.46%	-0.03%	1	1	0	1.22%	0.69%	-0.53%	1	1	0	1.72%	2.12%	0.40%
GLASS & CERAMICS PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
IRON & STEEL	1	1	0	0.85%	0.87%	0.02%	1	1	0	1.84%	1.88%	0.04%	—	—	—	—	—	—
NONFERROUS METALS	1	—	-1	0.62%	—	-0.62%	1	—	-1	1.35%	—	-1.35%	—	—	—	—	—	—
METAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MACHINERY	5	4	-1	5.16%	4.60%	-0.57%	3	2	-1	2.18%	0.41%	-1.76%	4	4	0	7.72%	8.18%	0.46%
ELECTRIC APPLIANCES	12	12	0	19.24%	19.43%	0.18%	6	6	0	10.36%	7.73%	-2.62%	10	11	1	26.84%	29.45%	2.61%
TRANSPORTATION EQUIPMENT	6	6	0	12.52%	12.35%	-0.17%	4	5	1	22.44%	22.80%	0.36%	4	3	-1	4.03%	3.40%	-0.63%
PRECISION INSTRUMENTS	1	1	0	1.10%	1.08%	-0.02%	—	—	—	—	—	—	1	1	0	2.03%	2.00%	-0.03%
OTHER PRODUCTS	1	1	0	2.17%	2.16%	-0.01%	—	—	—	—	—	—	1	1	0	4.03%	4.01%	-0.02%
ELECTRIC POWER & GAS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
LAND TRANSPORTATION	2	2	0	2.75%	2.72%	-0.03%	2	2	0	3.34%	4.46%	1.12%	2	2	0	2.24%	1.24%	-1.00%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	4	4	0	11.33%	11.02%	-0.31%	2	3	1	6.89%	8.21%	1.32%	4	3	-1	15.13%	13.43%	-1.70%
WHOLESALE TRADE	4	4	0	4.49%	4.43%	-0.06%	4	4	0	9.74%	9.61%	-0.13%	—	—	—	—	—	—
RETAIL TRADE	1	1	0	1.54%	1.52%	-0.02%	1	1	0	0.39%	1.64%	1.26%	1	1	0	2.53%	1.41%	-1.12%
BANKS	3	3	0	8.54%	8.39%	-0.15%	3	3	0	18.53%	18.19%	-0.34%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	1	1	0	1.05%	1.04%	-0.02%	1	1	0	2.28%	2.25%	-0.04%	—	—	—	—	—	—
INSURANCE	4	4	0	3.84%	3.78%	-0.06%	4	4	0	8.33%	8.19%	-0.14%	—	—	—	—	—	—
OTHER FINANCING BUSINESS	1	1	0	1.17%	1.15%	-0.02%	1	1	0	2.53%	2.49%	-0.04%	—	—	—	—	—	—
REAL ESTATE	2	2	0	2.07%	2.05%	-0.02%	2	2	0	2.56%	3.22%	0.66%	1	1	0	1.64%	1.04%	-0.60%
SERVICES	4	3	-1	3.17%	2.85%	-0.32%	1	—	-1	0.40%	—	-0.40%	4	3	-1	5.54%	5.30%	-0.24%
Total	70	70	0	100.00%	100.00%	—	43	44	1	100.00%	100.00%	—	48	48	0	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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	0.76%	0.76%	0.00%	1	1	0	1.55%	1.53%	-0.02%	—	—	—	—	—	—
CONSTRUCTION	8	10	2	4.08%	4.39%	0.31%	8	9	1	4.26%	4.28%	0.03%	8	6	-2	3.90%	4.49%	0.59%
FOODS	16	16	0	4.63%	5.22%	0.59%	4	6	2	1.45%	1.76%	0.31%	16	16	0	7.66%	8.65%	0.98%
TEXTILES & APPARELS	1	1	0	0.27%	0.27%	0.00%	1	1	0	0.43%	0.53%	0.11%	1	—	-1	0.11%	—	-0.11%
PULP & PAPER	1	1	0	0.28%	0.29%	0.01%	1	1	0	0.58%	0.59%	0.01%	—	—	—	—	—	—
CHEMICALS	27	25	-2	11.13%	8.30%	-2.83%	16	16	0	10.94%	7.92%	-3.02%	20	22	2	11.32%	8.68%	-2.64%
PHARMACEUTICAL	13	11	-2	3.70%	3.58%	-0.12%	5	4	-1	1.15%	0.94%	-0.20%	13	10	-3	6.14%	6.20%	0.05%
OIL & COAL PRODUCTS	3	2	-1	1.46%	0.36%	-1.10%	3	2	-1	2.35%	0.42%	-1.92%	2	1	-1	0.62%	0.30%	-0.33%
RUBBER PRODUCTS	2	3	1	0.38%	0.55%	0.17%	2	3	1	0.79%	0.80%	0.02%	—	1	1	—	0.30%	0.30%
GLASS & CERAMICS PRODUCTS	6	6	0	2.18%	2.18%	0.00%	5	5	0	2.77%	2.87%	0.10%	3	4	1	1.63%	1.50%	-0.12%
IRON & STEEL	3	3	0	1.04%	1.06%	0.02%	3	3	0	2.10%	2.13%	0.03%	1	—	-1	0.02%	—	-0.02%
NONFERROUS METALS	3	6	3	1.20%	2.48%	1.28%	3	5	2	2.38%	4.02%	1.65%	1	3	2	0.07%	0.95%	0.88%
METAL PRODUCTS	5	5	0	1.34%	1.35%	0.02%	5	3	-2	1.38%	1.12%	-0.26%	4	4	0	1.30%	1.58%	0.29%
MACHINERY	15	18	3	4.67%	5.98%	1.30%	11	12	1	4.75%	5.11%	0.37%	13	15	2	4.60%	6.83%	2.23%
ELECTRIC APPLIANCES	26	28	2	10.61%	10.87%	0.26%	16	12	-4	6.47%	7.14%	0.67%	21	23	2	14.55%	14.55%	0.00%
TRANSPORTATION EQUIPMENT	9	9	0	5.25%	4.84%	-0.40%	9	8	-1	6.66%	5.57%	-1.10%	6	7	1	3.90%	4.13%	0.23%
PRECISION INSTRUMENTS	7	6	-1	2.70%	2.62%	-0.08%	2	2	0	0.90%	0.91%	0.01%	7	6	-1	4.41%	4.31%	-0.10%
OTHER PRODUCTS	6	6	0	2.14%	2.15%	0.01%	2	3	1	1.62%	1.75%	0.13%	4	4	0	2.63%	2.54%	-0.08%
ELECTRIC POWER & GAS	11	11	0	4.50%	4.55%	0.05%	11	11	0	8.92%	9.15%	0.23%	1	—	-1	0.28%	—	-0.28%
LAND TRANSPORTATION	17	16	-1	6.42%	6.31%	-0.11%	12	13	1	5.50%	6.54%	1.04%	16	16	0	7.29%	6.08%	-1.21%
MARINE TRANSPORTATION	3	3	0	0.58%	0.62%	0.03%	3	3	0	1.20%	1.24%	0.05%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	1.83%	1.82%	-0.01%	2	2	0	3.10%	2.68%	-0.42%	2	2	0	0.62%	0.96%	0.34%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	1	1	0	0.18%	0.17%	0.00%	1	1	0	0.36%	0.35%	-0.02%	—	—	—	—	—	—
INFORMATION & COMMUNICATION	17	15	-2	4.63%	4.44%	-0.19%	3	3	0	1.02%	0.85%	-0.17%	15	13	-2	8.08%	7.99%	-0.09%
WHOLESALE TRADE	8	8	0	2.68%	2.66%	-0.02%	7	7	0	4.23%	4.42%	0.20%	3	2	-1	1.21%	0.92%	-0.28%
RETAIL TRADE	21	18	-3	6.87%	6.41%	-0.46%	8	8	0	3.95%	4.57%	0.62%	17	14	-3	9.65%	8.23%	-1.42%
BANKS	18	18	0	5.45%	5.48%	0.03%	17	17	0	10.35%	10.47%	0.11%	2	2	0	0.77%	0.54%	-0.23%
SECURITIES & COMMODITY FUTURES	2	2	0	0.96%	0.95%	-0.01%	2	2	0	1.96%	1.91%	-0.06%	—	—	—	—	—	—
INSURANCE	2	2	0	0.85%	0.82%	-0.03%	2	2	0	1.74%	1.61%	-0.12%	—	1	1	—	0.03%	0.03%
OTHER FINANCING BUSINESS	5	4	-1	1.44%	1.30%	-0.14%	3	3	0	1.13%	1.03%	-0.10%	3	2	-1	1.74%	1.56%	-0.18%
REAL ESTATE	7	7	0	2.04%	2.03%	-0.01%	5	6	1	3.04%	2.67%	-0.37%	3	3	0	1.09%	1.40%	0.31%
SERVICES	14	16	2	3.76%	5.20%	1.44%	4	5	1	0.99%	3.11%	2.12%	13	15	2	6.41%	7.27%	0.87%
Total	280	280	0	100.00%	100.00%	—	177	179	2	100.00%	100.00%	—	195	192	-3	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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

	Mid-Small						Mid-Small Value						Mid-Small Growth					
	No. of stocks			Sector weights			No. of stocks			Sector weights			No. of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	5	-1	0.22%	0.22%	0.00%	6	5	-1	0.18%	0.22%	0.04%	5	5	0	0.27%	0.21%	-0.06%
MINING	6	6	0	0.60%	0.60%	0.00%	6	6	0	1.11%	1.14%	0.02%	—	1	1	—	0.00%	0.00%
CONSTRUCTION	73	79	6	4.78%	4.81%	0.03%	69	75	6	5.43%	5.31%	-0.12%	34	28	-6	4.03%	4.26%	0.23%
FOODS	58	62	4	4.45%	4.96%	0.51%	37	43	6	2.02%	2.55%	0.52%	43	48	5	7.27%	7.62%	0.35%
TEXTILES & APPARELS	20	21	1	0.70%	0.70%	-0.01%	19	20	1	1.15%	1.18%	0.03%	6	7	1	0.19%	0.17%	-0.02%
PULP & PAPER	10	10	0	0.47%	0.47%	0.00%	10	10	0	0.88%	0.89%	0.01%	1	1	0	0.01%	0.01%	0.01%
CHEMICALS	110	117	7	10.24%	8.14%	-2.11%	88	91	3	10.14%	7.96%	-2.18%	50	69	19	10.36%	8.32%	-2.04%
PHARMACEUTICAL	40	37	-3	3.25%	3.26%	0.01%	21	19	-2	1.15%	1.32%	0.17%	33	31	-2	5.69%	5.41%	-0.28%
OIL & COAL PRODUCTS	8	9	1	1.10%	0.36%	-0.75%	8	8	0	1.65%	0.47%	-1.18%	2	3	1	0.47%	0.23%	-0.24%
RUBBER PRODUCTS	9	11	2	0.51%	0.53%	0.02%	8	11	3	0.84%	0.73%	-0.10%	2	5	3	0.13%	0.30%	0.17%
GLASS & CERAMICS PRODUCTS	23	24	1	2.01%	2.00%	-0.01%	22	21	-1	2.54%	2.36%	-0.17%	10	13	3	1.39%	1.59%	0.20%
IRON & STEEL	21	22	1	1.20%	1.21%	0.01%	21	22	1	2.17%	2.30%	0.13%	3	—	-3	0.07%	—	-0.07%
NONFERROUS METALS	17	20	3	1.45%	2.10%	0.65%	17	19	2	2.60%	3.28%	0.68%	5	10	5	0.12%	0.79%	0.67%
METAL PRODUCTS	23	28	5	1.33%	1.37%	0.04%	23	24	1	1.60%	1.46%	-0.15%	7	10	3	1.02%	1.27%	0.25%
MACHINERY	97	113	16	5.72%	6.34%	0.63%	86	89	3	6.14%	5.87%	-0.27%	51	69	18	5.22%	6.86%	1.64%
ELECTRIC APPLIANCES	114	123	9	9.77%	9.77%	-0.01%	90	87	-3	7.06%	7.32%	0.26%	63	80	17	12.93%	12.47%	-0.46%
TRANSPORTATION EQUIPMENT	46	50	4	4.77%	4.49%	-0.27%	44	47	3	6.13%	5.63%	-0.50%	13	14	1	3.18%	3.24%	0.06%
PRECISION INSTRUMENTS	25	24	-1	2.37%	2.38%	0.01%	13	13	0	1.03%	1.00%	-0.04%	18	16	-2	3.93%	3.91%	-0.02%
OTHER PRODUCTS	38	38	0	2.19%	2.19%	0.00%	28	28	0	1.76%	1.82%	0.06%	19	21	2	2.69%	2.59%	-0.09%
ELECTRIC POWER & GAS	19	20	1	3.39%	3.38%	-0.01%	18	18	0	6.06%	6.38%	0.32%	4	4	0	0.28%	0.07%	-0.21%
LAND TRANSPORTATION	37	39	2	5.04%	5.07%	0.03%	30	33	3	4.39%	5.17%	0.78%	25	26	1	5.80%	4.96%	-0.83%
MARINE TRANSPORTATION	5	5	0	0.43%	0.45%	0.02%	5	5	0	0.79%	0.86%	0.06%	1	—	-1	0.00%	—	0.00%
AIR TRANSPORTATION	2	2	0	1.26%	1.25%	-0.02%	2	2	0	1.95%	1.74%	-0.20%	2	2	0	0.47%	0.70%	0.23%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	11	12	1	0.35%	0.34%	0.00%	10	10	0	0.61%	0.61%	0.00%	1	2	1	0.04%	0.05%	0.01%
INFORMATION & COMMUNICATION	106	115	9	4.99%	5.14%	0.15%	44	39	-5	1.83%	1.70%	-0.13%	87	98	11	8.68%	8.94%	0.26%
WHOLESALE TRADE	91	107	16	3.87%	3.97%	0.10%	81	91	10	5.36%	5.66%	0.30%	26	40	14	2.14%	2.10%	-0.04%
RETAIL TRADE	137	139	2	7.71%	7.73%	0.02%	72	71	-1	4.63%	5.04%	0.41%	103	105	2	11.29%	10.70%	-0.59%
BANKS	81	80	-1	5.67%	5.62%	-0.04%	80	79	-1	10.04%	10.36%	0.32%	2	2	0	0.59%	0.39%	-0.20%
SECURITIES & COMMODITY FUTURES	17	20	3	1.07%	1.06%	-0.01%	13	15	2	1.78%	1.78%	0.00%	5	8	3	0.25%	0.27%	0.02%
INSURANCE	4	4	0	0.68%	0.65%	-0.03%	3	3	0	1.23%	1.19%	-0.04%	1	2	1	0.04%	0.06%	0.02%
OTHER FINANCING BUSINESS	19	19	0	1.53%	1.53%	0.00%	14	14	0	1.49%	1.41%	-0.08%	9	9	0	1.58%	1.66%	0.08%
REAL ESTATE	36	46	10	2.19%	2.25%	0.06%	25	37	12	2.77%	2.69%	-0.08%	20	25	5	1.51%	1.77%	0.25%
SERVICES	107	123	16	4.68%	5.68%	1.00%	37	33	-4	1.50%	2.62%	1.12%	97	117	20	8.37%	9.06%	0.68%
Total	1416	1530	114	100.00%	100.00%	—	1050	1088	38	100.00%	100.00%	—	748	871	123	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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

	Small						Small Value						Small Growth					
	No. of stocks			Sector weights			No. of stocks			Sector weights			No. of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	6	5	-1	0.71%	0.68%	-0.03%	6	5	-1	0.48%	0.63%	0.15%	5	5	0	1.13%	0.76%	-0.38%
MINING	5	5	0	0.24%	0.24%	0.00%	5	5	0	0.38%	0.41%	0.03%	—	1	1	—	0.01%	0.01%
CONSTRUCTION	65	69	4	6.37%	5.73%	-0.64%	61	66	5	7.40%	7.21%	-0.19%	26	22	-4	4.46%	3.64%	-0.82%
FOODS	42	46	4	4.04%	4.38%	0.34%	33	37	4	2.99%	4.00%	1.01%	27	32	5	5.99%	4.91%	-1.08%
TEXTILES & APPARELS	19	20	1	1.69%	1.64%	-0.04%	18	19	1	2.36%	2.37%	0.01%	5	7	2	0.45%	0.62%	0.18%
PULP & PAPER	9	9	0	0.90%	0.86%	-0.04%	9	9	0	1.38%	1.43%	0.05%	1	1	0	0.02%	0.04%	0.02%
CHEMICALS	83	92	9	8.25%	7.78%	-0.48%	72	75	3	8.80%	8.05%	-0.75%	30	47	17	7.24%	7.39%	0.15%
PHARMACEUTICAL	27	26	-1	2.24%	2.55%	0.32%	16	15	-1	1.16%	2.01%	0.85%	20	21	1	4.23%	3.33%	-0.90%
OIL & COAL PRODUCTS	5	7	2	0.30%	0.35%	0.05%	5	6	1	0.46%	0.55%	0.09%	—	2	2	—	0.06%	0.06%
RUBBER PRODUCTS	7	8	1	0.79%	0.48%	-0.31%	6	8	2	0.92%	0.61%	-0.31%	2	4	2	0.55%	0.31%	-0.24%
GLASS & CERAMICS PRODUCTS	17	18	1	1.61%	1.59%	-0.02%	17	16	-1	2.15%	1.43%	-0.72%	7	9	2	0.61%	1.81%	1.20%
IRON & STEEL	18	19	1	1.57%	1.54%	-0.03%	18	19	1	2.30%	2.63%	0.33%	2	—	-2	0.23%	—	-0.23%
NONFERROUS METALS	14	14	0	2.03%	1.27%	-0.75%	14	14	0	2.98%	1.92%	-1.06%	4	7	3	0.26%	0.36%	0.10%
METAL PRODUCTS	18	23	5	1.32%	1.40%	0.08%	18	21	3	1.98%	2.07%	0.09%	3	6	3	0.11%	0.45%	0.34%
MACHINERY	82	95	13	8.05%	7.14%	-0.91%	75	77	2	8.49%	7.27%	-1.22%	38	54	16	7.23%	6.96%	-0.28%
ELECTRIC APPLIANCES	88	95	7	7.92%	7.38%	-0.54%	74	75	1	8.06%	7.66%	-0.40%	42	57	15	7.65%	6.98%	-0.67%
TRANSPORTATION EQUIPMENT	37	41	4	3.68%	3.72%	0.04%	35	39	4	5.23%	5.73%	0.51%	7	7	0	0.84%	0.88%	0.04%
PRECISION INSTRUMENTS	18	18	0	1.64%	1.85%	0.21%	11	11	0	1.26%	1.17%	-0.10%	11	10	-1	2.34%	2.83%	0.49%
OTHER PRODUCTS	32	32	0	2.30%	2.26%	-0.04%	26	25	-1	1.99%	1.94%	-0.05%	15	17	2	2.87%	2.72%	-0.16%
ELECTRIC POWER & GAS	8	9	1	0.92%	0.84%	-0.07%	7	7	0	1.27%	1.27%	0.00%	3	4	1	0.28%	0.25%	-0.03%
LAND TRANSPORTATION	20	23	3	1.96%	2.38%	0.42%	18	20	2	2.51%	2.63%	0.12%	9	10	1	0.93%	2.02%	1.08%
MARINE TRANSPORTATION	2	2	0	0.08%	0.08%	0.01%	2	2	0	0.11%	0.14%	0.03%	1	—	-1	0.01%	—	-0.01%
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	10	11	1	0.72%	0.72%	0.00%	9	9	0	1.02%	1.09%	0.07%	1	2	1	0.18%	0.19%	0.02%
INFORMATION & COMMUNICATION	89	100	11	5.80%	6.67%	0.87%	41	36	-5	3.19%	3.28%	0.09%	72	85	13	10.61%	11.46%	0.84%
WHOLESALE TRADE	83	99	16	6.52%	6.82%	0.29%	74	84	10	7.27%	7.95%	0.69%	23	38	15	5.16%	5.21%	0.05%
RETAIL TRADE	116	121	5	9.58%	10.60%	1.02%	64	63	-1	5.76%	5.91%	0.14%	86	91	5	16.62%	17.23%	0.61%
BANKS	63	62	-1	6.16%	5.95%	-0.21%	63	62	-1	9.50%	10.16%	0.65%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	15	18	3	1.32%	1.31%	-0.01%	11	13	2	1.47%	1.54%	0.07%	5	8	3	1.05%	0.99%	-0.06%
INSURANCE	2	2	0	0.30%	0.29%	-0.01%	1	1	0	0.37%	0.40%	0.03%	1	1	0	0.18%	0.15%	-0.03%
OTHER FINANCING BUSINESS	14	15	1	1.74%	2.03%	0.29%	11	11	0	2.10%	2.11%	0.01%	6	7	1	1.08%	1.93%	0.84%
REAL ESTATE	29	39	10	2.52%	2.74%	0.21%	20	31	11	2.32%	2.72%	0.40%	17	22	5	2.90%	2.75%	-0.15%
SERVICES	93	107	14	6.72%	6.72%	0.00%	33	28	-5	2.35%	1.73%	-0.63%	84	102	18	14.77%	13.77%	-0.99%
Total	1136	1250	114	100.00%	100.00%	—	873	909	36	100.00%	100.00%	—	553	679	126	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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

	Small Core						Small Core Value						Small Core Growth					
	No. of stocks			Sector weights			No. of stocks			Sector weights			No. of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	3	3	0	0.90%	0.85%	-0.04%	3	3	0	0.53%	0.73%	0.20%	3	3	0	1.53%	1.02%	-0.51%
MINING	1	1	0	0.16%	0.15%	-0.01%	1	1	0	0.25%	0.27%	0.02%	—	—	—	—	—	—
CONSTRUCTION	27	24	-3	7.34%	5.88%	-1.46%	24	22	-2	8.29%	6.80%	-1.49%	14	13	-1	5.70%	4.64%	-1.06%
FOODS	15	17	2	4.22%	4.66%	0.44%	10	11	1	2.82%	3.91%	1.09%	12	15	3	6.64%	5.67%	-0.97%
TEXTILES & APPARELS	7	8	1	1.57%	1.59%	0.03%	7	8	1	2.29%	2.54%	0.25%	3	2	-1	0.32%	0.31%	-0.01%
PULP & PAPER	4	4	0	1.05%	0.95%	-0.10%	4	4	0	1.66%	1.66%	0.00%	—	—	—	—	—	—
CHEMICALS	28	35	7	8.39%	7.92%	-0.46%	21	24	3	8.40%	7.61%	-0.78%	16	21	5	8.37%	8.34%	-0.03%
PHARMACEUTICAL	9	12	3	2.31%	2.81%	0.50%	7	8	1	1.20%	2.40%	1.20%	7	9	2	4.23%	3.38%	-0.85%
OIL & COAL PRODUCTS	1	1	0	0.28%	0.28%	0.00%	1	1	0	0.44%	0.49%	0.05%	—	—	—	—	—	—
RUBBER PRODUCTS	3	2	-1	0.84%	0.30%	-0.54%	2	2	0	0.87%	0.26%	-0.62%	2	2	0	0.79%	0.36%	-0.43%
GLASS & CERAMICS PRODUCTS	5	6	1	1.52%	1.61%	0.09%	5	5	0	2.02%	1.24%	-0.78%	3	4	1	0.68%	2.12%	1.44%
IRON & STEEL	9	7	-2	1.83%	1.51%	-0.32%	9	7	-2	2.70%	2.63%	-0.07%	2	—	-2	0.33%	—	-0.33%
NONFERROUS METALS	8	7	-1	2.62%	1.50%	-1.12%	8	7	-1	4.03%	2.37%	-1.66%	2	3	1	0.19%	0.34%	0.15%
METAL PRODUCTS	5	5	0	1.06%	1.04%	-0.02%	5	4	-1	1.65%	1.39%	-0.26%	1	4	3	0.05%	0.56%	0.51%
MACHINERY	27	31	4	8.06%	6.77%	-1.29%	24	24	0	7.79%	6.44%	-1.34%	16	22	6	8.54%	7.22%	-1.32%
ELECTRIC APPLIANCES	24	37	13	6.28%	7.13%	0.85%	17	27	10	6.08%	7.64%	1.55%	15	24	9	6.61%	6.45%	-0.16%
TRANSPORTATION EQUIPMENT	17	19	2	3.95%	3.99%	0.04%	16	19	3	5.74%	6.34%	0.60%	3	3	0	0.89%	0.83%	-0.06%
PRECISION INSTRUMENTS	6	8	2	1.70%	2.14%	0.43%	3	3	0	1.15%	1.04%	-0.10%	5	6	1	2.66%	3.61%	0.95%
OTHER PRODUCTS	11	11	0	2.46%	2.35%	-0.11%	8	8	0	1.94%	1.80%	-0.14%	6	7	1	3.35%	3.09%	-0.26%
ELECTRIC POWER & GAS	4	3	-1	1.13%	0.82%	-0.31%	4	3	-1	1.71%	1.42%	-0.29%	1	—	-1	0.13%	—	-0.13%
LAND TRANSPORTATION	7	9	2	2.05%	2.64%	0.59%	6	9	3	2.73%	3.07%	0.33%	4	5	1	0.87%	2.06%	1.20%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	3	3	0	0.71%	0.66%	-0.05%	3	3	0	1.13%	1.15%	0.02%	—	—	—	—	—	—
INFORMATION & COMMUNICATION	23	29	6	4.94%	6.09%	1.14%	13	15	2	3.25%	3.69%	0.44%	17	23	6	7.84%	9.32%	1.47%
WHOLESALE TRADE	23	32	9	5.49%	6.32%	0.83%	17	21	4	5.27%	6.46%	1.19%	11	19	8	5.87%	6.13%	0.26%
RETAIL TRADE	42	48	6	9.63%	10.95%	1.31%	21	24	3	5.53%	5.76%	0.22%	29	34	5	16.68%	17.95%	1.27%
BANKS	31	32	1	7.19%	6.79%	-0.40%	31	32	1	11.37%	11.82%	0.44%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	7	6	-1	1.46%	1.22%	-0.24%	4	4	0	1.50%	1.48%	-0.02%	4	2	-2	1.40%	0.87%	-0.52%
INSURANCE	1	1	0	0.36%	0.34%	-0.02%	1	1	0	0.57%	0.59%	0.02%	—	—	—	—	—	—
OTHER FINANCING BUSINESS	8	12	4	2.13%	2.84%	0.71%	7	10	3	2.59%	3.07%	0.48%	4	5	1	1.35%	2.54%	1.19%
REAL ESTATE	11	11	0	2.73%	2.61%	-0.12%	7	7	0	2.35%	2.43%	0.08%	8	8	0	3.38%	2.85%	-0.53%
SERVICES	25	26	1	5.63%	5.27%	-0.36%	8	9	1	2.16%	1.51%	-0.65%	23	24	1	11.59%	10.34%	-1.25%
Total	395	450	55	100.00%	100.00%	—	297	326	29	100.00%	100.00%	—	211	258	47	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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

	Micro						Micro Value						Micro Growth					
	No. of stocks			Sector weights			No. of stocks			Sector weights			No. of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	3	2	-1	0.34%	0.30%	-0.04%	3	2	-1	0.39%	0.42%	0.03%	2	2	0	0.23%	0.12%	-0.11%
MINING	4	4	0	0.41%	0.43%	0.02%	4	4	0	0.60%	0.69%	0.09%	—	1	1	—	0.02%	0.02%
CONSTRUCTION	38	45	7	4.45%	5.39%	0.95%	37	44	7	5.76%	8.06%	2.29%	12	9	-3	1.64%	1.21%	-0.44%
FOODS	27	29	2	3.69%	3.75%	0.06%	23	26	3	3.30%	4.19%	0.89%	15	17	2	4.52%	3.07%	-1.45%
TEXTILES & APPARELS	12	12	0	1.92%	1.76%	-0.16%	11	11	0	2.48%	2.00%	-0.48%	2	5	3	0.73%	1.38%	0.65%
PULP & PAPER	5	5	0	0.61%	0.64%	0.04%	5	5	0	0.86%	0.95%	0.10%	1	1	0	0.07%	0.15%	0.08%
CHEMICALS	55	57	2	7.99%	7.45%	-0.54%	51	51	0	9.55%	8.98%	-0.56%	14	26	12	4.67%	5.05%	0.37%
PHARMACEUTICAL	18	14	-4	2.09%	1.97%	-0.12%	9	7	-2	1.09%	1.19%	0.10%	13	12	-1	4.22%	3.20%	-1.01%
OIL & COAL PRODUCTS	4	6	2	0.35%	0.49%	0.15%	4	5	1	0.51%	0.69%	0.17%	—	2	2	—	0.19%	0.19%
RUBBER PRODUCTS	4	6	2	0.69%	0.89%	0.20%	4	6	2	1.01%	1.34%	0.33%	—	2	2	—	0.17%	0.17%
GLASS & CERAMICS PRODUCTS	12	12	0	1.78%	1.54%	-0.24%	12	11	-1	2.39%	1.84%	-0.55%	4	5	1	0.47%	1.07%	0.60%
IRON & STEEL	9	12	3	1.07%	1.60%	0.53%	9	12	3	1.57%	2.62%	1.05%	—	—	—	—	—	—
NONFERROUS METALS	6	7	1	0.85%	0.76%	-0.09%	6	7	1	1.05%	0.97%	-0.08%	2	4	2	0.42%	0.42%	0.00%
METAL PRODUCTS	13	18	5	1.82%	2.19%	0.37%	13	17	4	2.57%	3.48%	0.91%	2	2	0	0.22%	0.17%	-0.05%
MACHINERY	55	64	9	8.03%	7.97%	-0.06%	51	53	2	9.79%	9.02%	-0.77%	22	32	10	4.27%	6.32%	2.05%
ELECTRIC APPLIANCES	64	58	-6	11.16%	7.93%	-3.23%	57	48	-9	11.69%	7.71%	-3.99%	27	33	6	10.03%	8.28%	-1.75%
TRANSPORTATION EQUIPMENT	20	22	2	3.15%	3.12%	-0.04%	19	20	1	4.29%	4.46%	0.17%	4	4	0	0.73%	1.00%	0.28%
PRECISION INSTRUMENTS	12	10	-2	1.52%	1.22%	-0.30%	8	8	0	1.48%	1.42%	-0.06%	6	4	-2	1.60%	0.90%	-0.70%
OTHER PRODUCTS	21	21	0	1.97%	2.06%	0.08%	18	17	-1	2.07%	2.22%	0.16%	9	10	1	1.77%	1.79%	0.02%
ELECTRIC POWER & GAS	4	6	2	0.50%	0.90%	0.40%	3	4	1	0.45%	0.94%	0.48%	2	4	2	0.61%	0.85%	0.24%
LAND TRANSPORTATION	13	14	1	1.77%	1.78%	0.01%	12	11	-1	2.10%	1.71%	-0.39%	5	5	0	1.09%	1.90%	0.81%
MARINE TRANSPORTATION	2	2	0	0.23%	0.27%	0.04%	2	2	0	0.32%	0.44%	0.12%	1	—	-1	0.04%	—	-0.04%
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	7	8	1	0.75%	0.85%	0.10%	6	6	0	0.83%	0.97%	0.14%	1	2	1	0.58%	0.67%	0.09%
INFORMATION & COMMUNICATION	66	71	5	7.49%	7.97%	0.48%	28	21	-7	3.07%	2.42%	-0.64%	55	62	7	16.93%	16.70%	-0.23%
WHOLESALE TRADE	60	67	7	8.57%	7.94%	-0.64%	57	63	6	10.94%	11.10%	0.16%	12	19	7	3.53%	2.96%	-0.56%
RETAIL TRADE	74	73	-1	9.47%	9.81%	0.34%	43	39	-4	6.18%	6.22%	0.04%	57	57	0	16.49%	15.47%	-1.01%
BANKS	32	30	-2	4.13%	4.08%	-0.05%	32	30	-2	6.07%	6.68%	0.60%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	8	12	4	1.06%	1.52%	0.46%	7	9	2	1.43%	1.67%	0.24%	1	6	5	0.27%	1.28%	1.01%
INSURANCE	1	1	0	0.19%	0.20%	0.02%	—	—	—	—	—	—	1	1	0	0.58%	0.52%	-0.06%
OTHER FINANCING BUSINESS	6	3	-3	0.96%	0.23%	-0.73%	4	1	-3	1.19%	0.11%	-1.08%	2	2	0	0.48%	0.43%	-0.05%
REAL ESTATE	18	28	10	2.12%	3.02%	0.90%	13	24	11	2.27%	3.34%	1.07%	9	14	5	1.81%	2.51%	0.70%
SERVICES	68	81	13	8.87%	9.95%	1.08%	25	19	-6	2.71%	2.18%	-0.54%	61	78	17	22.01%	22.19%	0.18%
Total	741	800	59	100.00%	100.00%	—	576	583	7	100.00%	100.00%	—	342	421	79	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

Sectors by styles – No. of constituents and weights: Prime:

	Prime						Prime Value						Prime Growth					
	No.of stocks			Sector weights			No.of stocks			Sector weights			No.of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	5	5	0	0.11%	0.11%	0.00%	5	5	0	0.09%	0.12%	0.03%	5	5	0	0.12%	0.10%	-0.03%
MINING	2	2	0	0.28%	0.28%	0.00%	2	2	0	0.57%	0.58%	0.01%	—	—	—	—	—	—
CONSTRUCTION	51	50	-1	3.16%	3.15%	-0.01%	47	46	-1	3.28%	2.74%	-0.55%	30	23	-7	3.03%	3.54%	0.51%
FOODS	43	44	1	4.28%	4.30%	0.02%	21	25	4	1.00%	1.26%	0.26%	36	37	1	7.51%	7.22%	-0.29%
TEXTILES & APPARELS	15	15	0	0.67%	0.67%	0.00%	15	14	-1	0.70%	0.97%	0.27%	5	7	2	0.65%	0.39%	-0.26%
PULP & PAPER	7	6	-1	0.23%	0.22%	-0.01%	7	6	-1	0.46%	0.44%	-0.02%	1	1	0	0.00%	0.01%	0.00%
CHEMICALS	75	78	3	7.11%	7.11%	0.00%	53	55	2	6.71%	5.44%	-1.27%	43	54	11	7.51%	8.72%	1.21%
PHARMACEUTICAL	34	35	1	4.90%	4.87%	-0.03%	17	17	0	1.20%	1.96%	0.76%	30	30	0	8.53%	7.67%	-0.86%
OIL & COAL PRODUCTS	4	4	0	0.55%	0.56%	0.01%	4	4	0	0.87%	1.03%	0.15%	2	1	-1	0.22%	0.10%	-0.12%
RUBBER PRODUCTS	9	8	-1	1.02%	1.01%	-0.02%	8	8	0	1.04%	0.70%	-0.34%	3	5	2	1.01%	1.30%	0.29%
GLASS & CERAMICS PRODUCTS	13	15	2	0.96%	0.98%	0.01%	12	12	0	1.29%	1.21%	-0.08%	8	10	2	0.64%	0.75%	0.11%
IRON & STEEL	15	16	1	1.01%	1.03%	0.03%	15	16	1	2.00%	2.11%	0.11%	3	—	-3	0.03%	—	-0.03%
NONFERROUS METALS	15	14	-1	1.05%	1.04%	-0.01%	15	13	-2	2.06%	1.74%	-0.31%	5	7	2	0.06%	0.37%	0.31%
METAL PRODUCTS	17	17	0	0.65%	0.65%	0.00%	17	14	-3	0.83%	0.71%	-0.12%	6	8	2	0.47%	0.60%	0.13%
MACHINERY	66	66	0	5.37%	5.36%	-0.01%	57	50	-7	4.13%	3.07%	-1.06%	39	48	9	6.59%	7.57%	0.98%
ELECTRIC APPLIANCES	94	95	1	14.73%	14.85%	0.12%	66	60	-6	8.56%	7.50%	-1.06%	63	69	6	20.79%	21.92%	1.12%
TRANSPORTATION EQUIPMENT	43	41	-2	8.85%	8.63%	-0.22%	40	39	-1	14.09%	14.09%	0.00%	14	14	0	3.70%	3.37%	-0.32%
PRECISION INSTRUMENTS	18	18	0	1.74%	1.74%	0.00%	8	7	-1	0.53%	0.50%	-0.03%	15	14	-1	2.94%	2.94%	0.00%
OTHER PRODUCTS	20	20	0	2.15%	2.16%	0.00%	11	12	1	0.85%	0.88%	0.03%	12	13	1	3.44%	3.38%	-0.06%
ELECTRIC POWER & GAS	17	17	0	1.72%	1.71%	-0.01%	17	17	0	3.35%	3.48%	0.13%	3	2	-1	0.12%	0.01%	-0.11%
LAND TRANSPORTATION	30	31	1	3.94%	3.96%	0.02%	24	26	2	3.95%	4.93%	0.98%	24	26	2	3.93%	3.02%	-0.91%
MARINE TRANSPORTATION	4	4	0	0.22%	0.23%	0.01%	4	4	0	0.44%	0.46%	0.03%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.65%	0.64%	-0.01%	2	2	0	1.08%	0.95%	-0.12%	2	2	0	0.22%	0.33%	0.11%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	6	6	0	0.15%	0.15%	0.00%	5	5	0	0.29%	0.29%	0.00%	1	1	0	0.02%	0.02%	0.00%
INFORMATION & COMMUNICATION	55	57	2	8.12%	8.05%	-0.07%	26	22	-4	4.21%	4.81%	0.60%	44	48	4	11.96%	11.15%	-0.80%
WHOLESALE TRADE	53	57	4	4.04%	4.07%	0.03%	43	44	1	7.16%	7.33%	0.16%	21	26	5	0.98%	0.94%	-0.04%
RETAIL TRADE	89	92	3	4.48%	4.50%	0.02%	47	47	0	2.53%	3.40%	0.87%	65	68	3	6.39%	5.55%	-0.84%
BANKS	70	65	-5	7.24%	7.14%	-0.10%	69	64	-5	14.33%	14.37%	0.04%	2	2	0	0.27%	0.19%	-0.09%
SECURITIES & COMMODITY FUTURES	13	13	0	1.06%	1.04%	-0.02%	10	10	0	2.04%	2.02%	-0.02%	4	5	1	0.11%	0.11%	0.00%
INSURANCE	8	8	0	2.33%	2.30%	-0.03%	7	7	0	4.68%	4.66%	-0.03%	1	2	1	0.02%	0.03%	0.01%
OTHER FINANCING BUSINESS	17	17	0	1.37%	1.37%	-0.01%	14	14	0	2.03%	1.98%	-0.05%	7	7	0	0.72%	0.77%	0.05%
REAL ESTATE	24	24	0	2.12%	2.11%	-0.01%	18	19	1	2.69%	2.91%	0.22%	13	14	1	1.56%	1.34%	-0.22%
SERVICES	57	58	1	3.72%	4.02%	0.31%	20	18	-2	0.93%	1.35%	0.42%	52	55	3	6.46%	6.59%	0.13%
Total	991	1000	9	100.00%	100.00%	—	726	704	-22	100.00%	100.00%	—	559	604	45	100.00%	100.00%	—

Note: Constituents are as of 17 November 2017. Share prices as of 13 October 2017.

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Appendix A-1

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As at 30 September 2017.

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