

November 1, 2018  
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, 2018 (after close on 19th in Nov). Right is a summary of the reconstitution. Information on additions and deletions to the indexes is available from the following URL:

<http://qr.nomuraholdings.com/en/frcnri/docs/eq201811e.csv>

Note) By the time of annual reconstitution on Nov 20th, 2018 (after close on 19th in Nov), there might as well be changes in a stock's capital structure or in the composition of the index.

|            |        | No.of stocks |       |      |     |     | % of total market cap |         |        | Turnover |
|------------|--------|--------------|-------|------|-----|-----|-----------------------|---------|--------|----------|
|            |        | Pre          | Post  | Diff | Out | In  | Pre                   | Post    | Diff   |          |
| Total      |        | 1,589        | 1,600 | 11   | 89  | 100 | 100.00%               | 100.00% | -      | 1.8%     |
|            | Value  | 1,122        | 1,108 | -14  | 118 | 104 | 49.26%                | 51.25%  | 1.99%  | 12.4%    |
|            | Growth | 916          | 877   | -39  | 172 | 133 | 50.74%                | 48.75%  | -1.99% | 12.0%    |
| Large      |        | 350          | 350   | 0    | 24  | 24  | 84.60%                | 84.69%  | 0.09%  | 2.8%     |
|            | Value  | 223          | 223   | 0    | 31  | 31  | 40.57%                | 41.95%  | 1.38%  | 12.9%    |
|            | Growth | 240          | 231   | -9   | 42  | 33  | 44.03%                | 42.74%  | -1.29% | 12.4%    |
| Top        |        | 70           | 70    | 0    | 4   | 4   | 50.70%                | 50.62%  | -0.08% | 3.9%     |
|            | Value  | 44           | 47    | 3    | 4   | 7   | 23.65%                | 25.14%  | 1.49%  | 13.9%    |
|            | Growth | 48           | 45    | -3   | 6   | 3   | 27.05%                | 25.48%  | -1.57% | 12.4%    |
| Mid        |        | 280          | 280   | 0    | 28  | 28  | 33.90%                | 34.07%  | 0.17%  | 8.3%     |
|            | Value  | 179          | 176   | -3   | 32  | 29  | 16.92%                | 16.81%  | -0.11% | 16.8%    |
|            | Growth | 192          | 186   | -6   | 41  | 35  | 16.98%                | 17.26%  | 0.28%  | 18.8%    |
| Mid-Small  |        | 1,519        | 1,530 | 11   | 93  | 104 | 49.30%                | 49.38%  | 0.08%  | 4.5%     |
|            | Value  | 1,078        | 1,061 | -17  | 119 | 102 | 25.61%                | 26.11%  | 0.50%  | 14.1%    |
|            | Growth | 868          | 832   | -36  | 171 | 135 | 23.69%                | 23.27%  | -0.42% | 15.6%    |
| Small      |        | 1,239        | 1,250 | 11   | 112 | 123 | 15.40%                | 15.31%  | -0.09% | 11.2%    |
|            | Value  | 899          | 885   | -14  | 114 | 100 | 8.69%                 | 9.30%   | 0.61%  | 17.4%    |
|            | Growth | 676          | 646   | -30  | 159 | 129 | 6.71%                 | 6.01%   | -0.70% | 24.6%    |
| Small Core |        | 450          | 450   | 0    | 76  | 76  | 10.72%                | 10.60%  | -0.12% | 18.1%    |
|            | Value  | 326          | 322   | -4   | 65  | 61  | 5.96%                 | 6.36%   | 0.40%  | 21.7%    |
|            | Growth | 258          | 243   | -15  | 81  | 66  | 4.77%                 | 4.24%   | -0.52% | 30.9%    |
| Micro      |        | 789          | 800   | 11   | 138 | 149 | 4.67%                 | 4.71%   | 0.04%  | 20.9%    |
|            | Value  | 573          | 563   | -10  | 106 | 96  | 2.73%                 | 2.94%   | 0.21%  | 23.2%    |
|            | Growth | 418          | 403   | -15  | 134 | 119 | 1.94%                 | 1.77%   | -0.17% | 38.2%    |
| Prime      |        | 996          | 1,000 | 4    | 31  | 35  | 97.15%                | 97.08%  | -0.07% | 1.7%     |
|            | Value  | 701          | 705   | 4    | 60  | 64  | 47.66%                | 49.57%  | 1.91%  | 12.4%    |
|            | Growth | 603          | 551   | -52  | 112 | 60  | 49.50%                | 47.51%  | -1.98% | 11.9%    |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.

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              | 5             | 5    | 0    | 0.12%          | 0.12%   | 0.00%  | 5                  | 5    | 0    | 0.13%          | 0.08%   | -0.05% | 5                   | 4    | -1   | 0.11%          | 0.16%   | 0.05%  |
| MINING                                       | 5             | 5    | 0    | 0.35%          | 0.35%   | 0.00%  | 5                  | 5    | 0    | 0.71%          | 0.68%   | -0.02% | —                   | —    | —    | —              | —       | —      |
| CONSTRUCTION                                 | 79            | 79   | 0    | 2.77%          | 2.76%   | 0.00%  | 74                 | 75   | 1    | 2.69%          | 3.65%   | 0.95%  | 30                  | 28   | -2   | 2.84%          | 1.84%   | -1.01% |
| FOODS  | 65            | 65   | 0    | 3.91%          | 3.93%   | 0.02%  | 43                 | 44   | 1    | 1.21%          | 1.35%   | 0.14%  | 51                  | 42   | -9   | 6.54%          | 6.65%   | 0.11%  |
| TEXTILES & APPARELS                          | 22            | 21   | -1   | 0.58%          | 0.57%   | -0.01% | 21                 | 19   | -2   | 0.85%          | 1.02%   | 0.17%  | 8                   | 7    | -1   | 0.32%          | 0.11%   | -0.21% |
| PULP & PAPER                                 | 10            | 10   | 0    | 0.27%          | 0.27%   | 0.00%  | 10                 | 9    | -1   | 0.54%          | 0.52%   | -0.02% | 1                   | 3    | 2    | 0.00%          | 0.01%   | 0.01%  |
| CHEMICALS                                    | 123           | 122  | -1   | 7.38%          | 7.33%   | -0.05% | 94                 | 95   | 1    | 5.33%          | 5.91%   | 0.58%  | 74                  | 55   | -19  | 9.37%          | 8.83%   | -0.54% |
| PHARMACEUTICAL                               | 43            | 42   | -1   | 5.53%          | 5.46%   | -0.07% | 21                 | 20   | -1   | 2.57%          | 1.31%   | -1.26% | 37                  | 36   | -1   | 8.41%          | 9.82%   | 1.42%  |
| OIL & COAL PRODUCTS                          | 10            | 8    | -2   | 0.88%          | 0.91%   | 0.04%  | 9                  | 7    | -2   | 1.57%          | 1.47%   | -0.10% | 3                   | 3    | 0    | 0.20%          | 0.33%   | 0.13%  |
| RUBBER PRODUCTS                              | 12            | 12   | 0    | 0.82%          | 0.80%   | -0.01% | 12                 | 11   | -1   | 0.61%          | 1.29%   | 0.68%  | 6                   | 5    | -1   | 1.02%          | 0.29%   | -0.73% |
| GLASS & CERAMICS PRODUCTS                    | 24            | 25   | 1    | 0.97%          | 0.97%   | 0.00%  | 21                 | 21   | 0    | 1.20%          | 1.25%   | 0.05%  | 13                  | 12   | -1   | 0.75%          | 0.67%   | -0.08% |
| IRON & STEEL                                 | 22            | 21   | -1   | 1.00%          | 0.99%   | -0.01% | 22                 | 21   | -1   | 2.03%          | 1.93%   | -0.10% | —                   | 1    | 1    | —              | 0.01%   | 0.01%  |
| NONFERROUS METALS                            | 20            | 20   | 0    | 0.83%          | 0.82%   | -0.01% | 19                 | 19   | 0    | 1.47%          | 1.57%   | 0.10%  | 10                  | 3    | -7   | 0.21%          | 0.04%   | -0.17% |
| METAL PRODUCTS                               | 28            | 29   | 1    | 0.59%          | 0.60%   | 0.02%  | 24                 | 27   | 3    | 0.68%          | 0.86%   | 0.19%  | 10                  | 8    | -2   | 0.50%          | 0.33%   | -0.17% |
| MACHINERY                                    | 117           | 108  | -9   | 5.16%          | 5.16%   | 0.00%  | 91                 | 90   | -1   | 3.05%          | 3.57%   | 0.52%  | 73                  | 55   | -18  | 7.21%          | 6.82%   | -0.39% |
| ELECTRIC APPLIANCES                          | 135           | 132  | -3   | 13.93%         | 14.19%  | 0.26%  | 93                 | 100  | 7    | 7.17%          | 9.15%   | 1.99%  | 91                  | 73   | -18  | 20.49%         | 19.48%  | -1.01% |
| TRANSPORTATION EQUIPMENT                     | 56            | 53   | -3   | 7.78%          | 7.34%   | -0.43% | 52                 | 50   | -2   | 12.72%         | 12.26%  | -0.45% | 17                  | 15   | -2   | 2.98%          | 2.17%   | -0.81% |
| PRECISION INSTRUMENTS                        | 25            | 25   | 0    | 1.95%          | 1.94%   | 0.00%  | 13                 | 11   | -2   | 0.53%          | 0.52%   | -0.02% | 17                  | 22   | 5    | 3.32%          | 3.44%   | 0.12%  |
| OTHER PRODUCTS                               | 38            | 36   | -2   | 2.10%          | 2.09%   | -0.01% | 27                 | 25   | -2   | 0.87%          | 0.85%   | -0.01% | 21                  | 24   | 3    | 3.29%          | 3.39%   | 0.10%  |
| ELECTRIC POWER & GAS                         | 20            | 21   | 1    | 1.79%          | 1.79%   | 0.00%  | 18                 | 18   | 0    | 3.60%          | 3.44%   | -0.17% | 4                   | 6    | 2    | 0.03%          | 0.05%   | 0.03%  |
| LAND TRANSPORTATION                          | 41            | 41   | 0    | 4.04%          | 4.09%   | 0.05%  | 35                 | 30   | -5   | 4.93%          | 4.57%   | -0.36% | 28                  | 29   | 1    | 3.18%          | 3.58%   | 0.40%  |
| MARINE TRANSPORTATION                        | 5             | 6    | 1    | 0.19%          | 0.20%   | 0.01%  | 5                  | 6    | 1    | 0.39%          | 0.40%   | 0.01%  | —                   | 1    | 1    | —              | 0.00%   | 0.00%  |
| AIR TRANSPORTATION                           | 2             | 2    | 0    | 0.57%          | 0.56%   | -0.02% | 2                  | 2    | 0    | 0.87%          | 0.99%   | 0.13%  | 2                   | 2    | 0    | 0.29%          | 0.10%   | -0.19% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 11            | 9    | -2   | 0.16%          | 0.15%   | -0.01% | 9                  | 8    | -1   | 0.30%          | 0.28%   | -0.02% | 2                   | 1    | -1   | 0.03%          | 0.02%   | 0.00%  |
| INFORMATION & COMMUNICATION                  | 119           | 133  | 14   | 8.27%          | 8.36%   | 0.09%  | 42                 | 36   | -6   | 4.70%          | 4.91%   | 0.22%  | 101                 | 120  | 19   | 11.74%         | 11.99%  | 0.25%  |
| WHOLESALE TRADE                              | 109           | 110  | 1    | 4.87%          | 4.87%   | 0.01%  | 94                 | 93   | -1   | 8.94%          | 8.23%   | -0.71% | 39                  | 42   | 3    | 0.92%          | 1.34%   | 0.43%  |
| RETAIL TRADE                                 | 141           | 145  | 4    | 5.03%          | 5.01%   | -0.02% | 72                 | 72   | 0    | 3.78%          | 2.30%   | -1.49% | 107                 | 106  | -1   | 6.25%          | 7.86%   | 1.61%  |
| BANKS  | 80            | 78   | -2   | 6.67%          | 6.60%   | -0.06% | 79                 | 78   | -1   | 13.42%         | 12.81%  | -0.62% | 2                   | 1    | -1   | 0.11%          | 0.08%   | -0.02% |
| SECURITIES & COMMODITY FUTURES               | 21            | 19   | -2   | 1.04%          | 1.03%   | 0.00%  | 16                 | 14   | -2   | 1.96%          | 1.65%   | -0.31% | 8                   | 9    | 1    | 0.14%          | 0.39%   | 0.25%  |
| INSURANCE                                    | 8             | 9    | 1    | 2.55%          | 2.51%   | -0.04% | 7                  | 7    | 0    | 5.14%          | 4.74%   | -0.40% | 2                   | 3    | 1    | 0.04%          | 0.17%   | 0.13%  |
| OTHER FINANCING BUSINESS                     | 20            | 21   | 1    | 1.26%          | 1.25%   | -0.01% | 15                 | 15   | 0    | 1.82%          | 1.70%   | -0.11% | 9                   | 10   | 1    | 0.72%          | 0.78%   | 0.06%  |
| REAL ESTATE                                  | 48            | 50   | 2    | 2.08%          | 2.05%   | -0.03% | 39                 | 38   | -1   | 2.84%          | 2.90%   | 0.06%  | 26                  | 24   | -2   | 1.36%          | 1.17%   | -0.19% |
| SERVICES                                     | 125           | 138  | 13   | 4.57%          | 4.88%   | 0.31%  | 33                 | 37   | 4    | 1.40%          | 1.84%   | 0.43%  | 119                 | 127  | 8    | 7.65%          | 8.09%   | 0.43%  |
| Total  | 1589          | 1600 | 11   | 100.00%        | 100.00% | —      | 1122               | 1108 | -14  | 100.00%        | 100.00% | —      | 916                 | 877  | -39  | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.

### 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    | 0.37%          | 0.37%   | 0.00%  | 1             | 1    | 0    | 0.78%          | 0.76%   | -0.02% | —             | —    | —    | —              | —       | —      |
| CONSTRUCTION                                 | 12            | 13   | 1    | 2.25%          | 2.28%   | 0.04%  | 10            | 11   | 1    | 1.70%          | 2.86%   | 1.16%  | 8             | 7    | -1   | 2.75%          | 1.72%   | -1.03% |
| FOODS  | 19            | 20   | 1    | 3.89%          | 3.96%   | 0.07%  | 6             | 8    | 2    | 0.64%          | 0.80%   | 0.16%  | 19            | 18   | -1   | 6.87%          | 7.06%   | 0.18%  |
| TEXTILES & APPARELS                          | 2             | 2    | 0    | 0.40%          | 0.39%   | 0.00%  | 2             | 2    | 0    | 0.55%          | 0.79%   | 0.25%  | 1             | —    | -1   | 0.26%          | —       | -0.26% |
| PULP & PAPER                                 | 1             | 1    | 0    | 0.16%          | 0.16%   | 0.00%  | 1             | 1    | 0    | 0.33%          | 0.32%   | -0.01% | —             | —    | —    | —              | —       | —      |
| CHEMICALS                                    | 31            | 31   | 0    | 7.29%          | 7.24%   | -0.06% | 19            | 21   | 2    | 4.73%          | 5.37%   | 0.64%  | 27            | 19   | -8   | 9.66%          | 9.08%   | -0.58% |
| PHARMACEUTICAL                               | 17            | 19   | 2    | 6.03%          | 6.09%   | 0.06%  | 6             | 7    | 1    | 2.58%          | 1.32%   | -1.26% | 16            | 18   | 2    | 9.20%          | 10.76%  | 1.56%  |
| OIL & COAL PRODUCTS                          | 3             | 4    | 1    | 0.94%          | 1.06%   | 0.11%  | 3             | 3    | 0    | 1.73%          | 1.75%   | 0.03%  | 1             | 3    | 2    | 0.22%          | 0.38%   | 0.15%  |
| RUBBER PRODUCTS                              | 4             | 3    | -1   | 0.88%          | 0.81%   | -0.07% | 4             | 3    | -1   | 0.61%          | 1.38%   | 0.77%  | 2             | 1    | -1   | 1.13%          | 0.26%   | -0.88% |
| GLASS & CERAMICS PRODUCTS                    | 6             | 7    | 1    | 0.81%          | 0.89%   | 0.08%  | 5             | 5    | 0    | 1.11%          | 1.16%   | 0.04%  | 4             | 3    | -1   | 0.53%          | 0.64%   | 0.11%  |
| IRON & STEEL                                 | 4             | 4    | 0    | 0.92%          | 0.91%   | -0.01% | 4             | 4    | 0    | 1.92%          | 1.85%   | -0.08% | —             | —    | —    | —              | —       | —      |
| NONFERROUS METALS                            | 6             | 3    | -3   | 0.79%          | 0.63%   | -0.15% | 5             | 3    | -2   | 1.43%          | 1.27%   | -0.16% | 3             | —    | -3   | 0.19%          | —       | -0.19% |
| METAL PRODUCTS                               | 5             | 5    | 0    | 0.47%          | 0.48%   | 0.01%  | 3             | 4    | 1    | 0.41%          | 0.62%   | 0.21%  | 4             | 3    | -1   | 0.52%          | 0.33%   | -0.19% |
| MACHINERY                                    | 22            | 21   | -1   | 4.89%          | 4.85%   | -0.04% | 14            | 15   | 1    | 2.18%          | 2.66%   | 0.48%  | 19            | 17   | -2   | 7.39%          | 7.00%   | -0.39% |
| ELECTRIC APPLIANCES                          | 40            | 40   | 0    | 15.20%         | 15.54%  | 0.34%  | 18            | 23   | 5    | 7.16%          | 9.46%   | 2.30%  | 34            | 33   | -1   | 22.60%         | 21.50%  | -1.10% |
| TRANSPORTATION EQUIPMENT                     | 15            | 15   | 0    | 8.58%          | 8.06%   | -0.51% | 13            | 13   | 0    | 14.27%         | 13.83%  | -0.44% | 10            | 7    | -3   | 3.33%          | 2.40%   | -0.93% |
| PRECISION INSTRUMENTS                        | 7             | 6    | -1   | 1.98%          | 1.91%   | -0.07% | 2             | 1    | -1   | 0.38%          | 0.28%   | -0.09% | 7             | 6    | -1   | 3.45%          | 3.51%   | 0.06%  |
| OTHER PRODUCTS                               | 7             | 7    | 0    | 2.10%          | 2.09%   | -0.01% | 3             | 3    | 0    | 0.65%          | 0.61%   | -0.03% | 5             | 5    | 0    | 3.43%          | 3.53%   | 0.10%  |
| ELECTRIC POWER & GAS                         | 11            | 11   | 0    | 1.96%          | 1.95%   | -0.01% | 11            | 11   | 0    | 4.09%          | 3.91%   | -0.17% | —             | 1    | 1    | —              | 0.02%   | 0.02%  |
| LAND TRANSPORTATION                          | 18            | 21   | 3    | 4.29%          | 4.48%   | 0.19%  | 15            | 13   | -2   | 5.36%          | 5.03%   | -0.34% | 18            | 20   | 2    | 3.30%          | 3.93%   | 0.64%  |
| MARINE TRANSPORTATION                        | 3             | 2    | -1   | 0.21%          | 0.17%   | -0.04% | 3             | 2    | -1   | 0.44%          | 0.35%   | -0.09% | —             | —    | —    | —              | —       | —      |
| AIR TRANSPORTATION                           | 2             | 2    | 0    | 0.68%          | 0.66%   | -0.02% | 2             | 2    | 0    | 1.05%          | 1.22%   | 0.16%  | 2             | 2    | 0    | 0.33%          | 0.11%   | -0.22% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 1             | 1    | 0    | 0.06%          | 0.06%   | 0.00%  | 1             | 1    | 0    | 0.13%          | 0.13%   | -0.01% | —             | —    | —    | —              | —       | —      |
| INFORMATION & COMMUNICATION                  | 19            | 21   | 2    | 8.32%          | 8.45%   | 0.13%  | 6             | 8    | 2    | 4.85%          | 5.42%   | 0.58%  | 16            | 18   | 2    | 11.53%         | 11.42%  | -0.11% |
| WHOLESALE TRADE                              | 12            | 12   | 0    | 4.54%          | 4.52%   | -0.02% | 11            | 11   | 0    | 9.11%          | 8.44%   | -0.67% | 2             | 6    | 4    | 0.32%          | 0.66%   | 0.34%  |
| RETAIL TRADE                                 | 19            | 23   | 4    | 3.92%          | 4.13%   | 0.21%  | 9             | 7    | -2   | 3.33%          | 1.45%   | -1.88% | 15            | 19   | 4    | 4.46%          | 6.76%   | 2.29%  |
| BANKS  | 21            | 14   | -7   | 6.94%          | 6.56%   | -0.38% | 20            | 14   | -6   | 14.35%         | 13.25%  | -1.09% | 2             | —    | -2   | 0.12%          | —       | -0.12% |
| SECURITIES & COMMODITY FUTURES               | 3             | 3    | 0    | 0.98%          | 0.97%   | -0.01% | 3             | 3    | 0    | 2.05%          | 1.72%   | -0.32% | —             | 1    | 1    | —              | 0.23%   | 0.23%  |
| INSURANCE                                    | 6             | 6    | 0    | 2.95%          | 2.90%   | -0.05% | 6             | 6    | 0    | 6.14%          | 5.70%   | -0.44% | 1             | 1    | 0    | 0.02%          | 0.16%   | 0.14%  |
| OTHER FINANCING BUSINESS                     | 5             | 6    | 1    | 1.13%          | 1.18%   | 0.05%  | 4             | 5    | 1    | 1.75%          | 1.72%   | -0.03% | 2             | 3    | 1    | 0.56%          | 0.64%   | 0.09%  |
| REAL ESTATE                                  | 9             | 9    | 0    | 1.99%          | 1.96%   | -0.03% | 8             | 8    | 0    | 2.88%          | 2.96%   | 0.08%  | 4             | 4    | 0    | 1.16%          | 0.97%   | -0.19% |
| SERVICES                                     | 19            | 17   | -2   | 4.10%          | 4.29%   | 0.19%  | 5             | 4    | -1   | 1.33%          | 1.61%   | 0.28%  | 18            | 16   | -2   | 6.66%          | 6.93%   | 0.27%  |
| Total  | 350           | 350  | 0    | 100.00%        | 100.00% | —      | 223           | 223  | 0    | 100.00%        | 100.00% | —      | 240           | 231  | -9   | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.

### 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             | 1    | -1   | 1.27%          | 0.79%   | -0.48% | 1             | 1    | 0    | 0.18%          | 1.00%   | 0.82%  | 2             | 1    | -1   | 2.23%          | 0.59%   | -1.65% |
| FOODS  | 3             | 3    | 0    | 3.14%          | 3.15%   | 0.01%  | —             | —    | —    | —              | —       | —      | 3             | 3    | 0    | 5.88%          | 6.26%   | 0.38%  |
| TEXTILES & APPARELS                          | 1             | —    | -1   | 0.49%          | —       | -0.49% | 1             | —    | -1   | 0.58%          | —       | -0.58% | 1             | —    | -1   | 0.42%          | —       | -0.42% |
| PULP & PAPER                                 | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| CHEMICALS                                    | 6             | 5    | -1   | 6.86%          | 6.20%   | -0.65% | 3             | 3    | 0    | 3.18%          | 3.42%   | 0.24%  | 5             | 4    | -1   | 10.07%         | 8.95%   | -1.12% |
| PHARMACEUTICAL                               | 6             | 6    | 0    | 7.41%          | 7.27%   | -0.14% | 2             | 2    | 0    | 3.74%          | 1.33%   | -2.41% | 6             | 6    | 0    | 10.63%         | 13.13%  | 2.50%  |
| OIL & COAL PRODUCTS                          | 1             | 1    | 0    | 1.11%          | 1.15%   | 0.05%  | 1             | 1    | 0    | 2.37%          | 2.32%   | -0.05% | —             | —    | —    | —              | —       | —      |
| RUBBER PRODUCTS                              | 1             | 1    | 0    | 1.17%          | 1.14%   | -0.03% | 1             | 1    | 0    | 0.55%          | 1.86%   | 1.31%  | 1             | 1    | 0    | 1.71%          | 0.43%   | -1.27% |
| GLASS & CERAMICS PRODUCTS                    | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| IRON & STEEL                                 | 1             | 1    | 0    | 0.76%          | 0.75%   | -0.01% | 1             | 1    | 0    | 1.63%          | 1.51%   | -0.12% | —             | —    | —    | —              | —       | —      |
| NONFERROUS METALS                            | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| METAL PRODUCTS                               | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| MACHINERY                                    | 4             | 4    | 0    | 4.50%          | 4.50%   | 0.00%  | 2             | 3    | 1    | 0.39%          | 0.87%   | 0.48%  | 4             | 4    | 0    | 8.10%          | 8.09%   | -0.02% |
| ELECTRIC APPLIANCES                          | 12            | 12   | 0    | 18.55%         | 18.88%  | 0.33%  | 6             | 6    | 0    | 6.87%          | 10.46%  | 3.59%  | 11            | 9    | -2   | 28.76%         | 27.19%  | -1.57% |
| TRANSPORTATION EQUIPMENT                     | 6             | 6    | 0    | 11.47%         | 10.68%  | -0.79% | 5             | 5    | 0    | 21.07%         | 19.01%  | -2.05% | 3             | 2    | -1   | 3.08%          | 2.46%   | -0.62% |
| PRECISION INSTRUMENTS                        | 1             | 2    | 1    | 1.08%          | 1.87%   | 0.79%  | —             | —    | —    | —              | —       | —      | 1             | 2    | 1    | 2.02%          | 3.71%   | 1.69%  |
| OTHER PRODUCTS                               | 1             | 1    | 0    | 1.95%          | 1.95%   | 0.00%  | —             | —    | —    | —              | —       | —      | 1             | 1    | 0    | 3.65%          | 3.86%   | 0.22%  |
| ELECTRIC POWER & GAS                         | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| LAND TRANSPORTATION                          | 2             | 2    | 0    | 2.71%          | 2.65%   | -0.06% | 2             | 2    | 0    | 4.40%          | 4.43%   | 0.03%  | 2             | 2    | 0    | 1.23%          | 0.89%   | -0.34% |
| MARINE TRANSPORTATION                        | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| AIR TRANSPORTATION                           | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| INFORMATION & COMMUNICATION                  | 4             | 4    | 0    | 10.71%         | 10.67%  | -0.04% | 3             | 4    | 1    | 7.67%          | 8.45%   | 0.79%  | 3             | 3    | 0    | 13.37%         | 12.86%  | -0.51% |
| WHOLESALE TRADE                              | 4             | 4    | 0    | 5.46%          | 5.44%   | -0.02% | 4             | 4    | 0    | 11.71%         | 10.63%  | -1.08% | —             | 1    | 1    | —              | 0.32%   | 0.32%  |
| RETAIL TRADE                                 | 1             | 2    | 1    | 1.62%          | 2.30%   | 0.68%  | 1             | 2    | 1    | 1.74%          | 0.95%   | -0.79% | 1             | 2    | 1    | 1.52%          | 3.64%   | 2.12%  |
| BANKS  | 3             | 3    | 0    | 8.18%          | 8.14%   | -0.03% | 3             | 3    | 0    | 17.53%         | 16.40%  | -1.13% | —             | —    | —    | —              | —       | —      |
| SECURITIES & COMMODITY FUTURES               | 1             | 1    | 0    | 0.86%          | 0.84%   | -0.02% | 1             | 1    | 0    | 1.85%          | 1.70%   | -0.15% | —             | —    | —    | —              | —       | —      |
| INSURANCE                                    | 4             | 4    | 0    | 4.26%          | 4.19%   | -0.06% | 4             | 4    | 0    | 9.13%          | 8.44%   | -0.68% | —             | —    | —    | —              | —       | —      |
| OTHER FINANCING BUSINESS                     | 1             | 1    | 0    | 1.10%          | 1.09%   | -0.01% | 1             | 1    | 0    | 2.35%          | 2.19%   | -0.16% | —             | —    | —    | —              | —       | —      |
| REAL ESTATE                                  | 2             | 2    | 0    | 1.94%          | 1.93%   | -0.01% | 2             | 2    | 0    | 3.08%          | 3.32%   | 0.24%  | 1             | 1    | 0    | 0.95%          | 0.57%   | -0.38% |
| SERVICES                                     | 3             | 4    | 1    | 3.41%          | 4.41%   | 1.00%  | —             | 1    | 1    | —              | 1.72%   | 1.72%  | 3             | 3    | 0    | 6.39%          | 7.05%   | 0.66%  |
| Total  | 70            | 70   | 0    | 100.00%        | 100.00% | —      | 44            | 47   | 3    | 100.00%        | 100.00% | —      | 48            | 45   | -3   | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.

### 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    | 0.93%          | 0.93%   | 0.00%  | 1             | 1    | 0    | 1.86%          | 1.89%   | 0.02%  | —             | —    | —    | —              | —       | —      |
| CONSTRUCTION                                 | 10            | 12   | 2    | 3.70%          | 4.50%   | 0.80%  | 9             | 10   | 1    | 3.83%          | 5.64%   | 1.81%  | 6             | 6    | 0    | 3.57%          | 3.40%   | -0.17% |
| FOODS  | 16            | 17   | 1    | 5.00%          | 5.16%   | 0.16%  | 6             | 8    | 2    | 1.54%          | 2.00%   | 0.46%  | 16            | 15   | -1   | 8.46%          | 8.23%   | -0.22% |
| TEXTILES & APPARELS                          | 1             | 2    | 1    | 0.25%          | 0.97%   | 0.73%  | 1             | 2    | 1    | 0.50%          | 1.97%   | 1.48%  | —             | —    | —    | —              | —       | —      |
| PULP & PAPER                                 | 1             | 1    | 0    | 0.39%          | 0.39%   | 0.00%  | 1             | 1    | 0    | 0.79%          | 0.80%   | 0.01%  | —             | —    | —    | —              | —       | —      |
| CHEMICALS                                    | 25            | 26   | 1    | 7.95%          | 8.78%   | 0.83%  | 16            | 18   | 2    | 6.89%          | 8.28%   | 1.38%  | 22            | 15   | -7   | 9.00%          | 9.27%   | 0.26%  |
| PHARMACEUTICAL                               | 11            | 13   | 2    | 3.95%          | 4.33%   | 0.38%  | 4             | 5    | 1    | 0.96%          | 1.31%   | 0.35%  | 10            | 12   | 2    | 6.93%          | 7.27%   | 0.34%  |
| OIL & COAL PRODUCTS                          | 2             | 3    | 1    | 0.70%          | 0.92%   | 0.22%  | 2             | 2    | 0    | 0.82%          | 0.90%   | 0.08%  | 1             | 3    | 2    | 0.58%          | 0.93%   | 0.35%  |
| RUBBER PRODUCTS                              | 3             | 2    | -1   | 0.45%          | 0.32%   | -0.13% | 3             | 2    | -1   | 0.69%          | 0.66%   | -0.03% | 1             | —    | -1   | 0.22%          | —       | -0.22% |
| GLASS & CERAMICS PRODUCTS                    | 6             | 7    | 1    | 2.02%          | 2.22%   | 0.20%  | 5             | 5    | 0    | 2.67%          | 2.88%   | 0.21%  | 4             | 3    | -1   | 1.37%          | 1.57%   | 0.20%  |
| IRON & STEEL                                 | 3             | 3    | 0    | 1.17%          | 1.16%   | 0.00%  | 3             | 3    | 0    | 2.33%          | 2.36%   | 0.02%  | —             | —    | —    | —              | —       | —      |
| NONFERROUS METALS                            | 6             | 3    | -3   | 1.96%          | 1.57%   | -0.39% | 5             | 3    | -2   | 3.43%          | 3.18%   | -0.25% | 3             | —    | -3   | 0.49%          | —       | -0.49% |
| METAL PRODUCTS                               | 5             | 5    | 0    | 1.17%          | 1.18%   | 0.01%  | 3             | 4    | 1    | 0.99%          | 1.55%   | 0.56%  | 4             | 3    | -1   | 1.35%          | 0.82%   | -0.52% |
| MACHINERY                                    | 18            | 17   | -1   | 5.47%          | 5.36%   | -0.11% | 12            | 12   | 0    | 4.68%          | 5.33%   | 0.65%  | 15            | 13   | -2   | 6.25%          | 5.39%   | -0.86% |
| ELECTRIC APPLIANCES                          | 28            | 28   | 0    | 10.18%         | 10.56%  | 0.38%  | 12            | 17   | 5    | 7.56%          | 7.95%   | 0.39%  | 23            | 24   | 1    | 12.79%         | 13.11%  | 0.31%  |
| TRANSPORTATION EQUIPMENT                     | 9             | 9    | 0    | 4.25%          | 4.17%   | -0.08% | 8             | 8    | 0    | 4.76%          | 6.08%   | 1.32%  | 7             | 5    | -2   | 3.74%          | 2.32%   | -1.42% |
| PRECISION INSTRUMENTS                        | 6             | 4    | -2   | 3.32%          | 1.97%   | -1.35% | 2             | 1    | -1   | 0.90%          | 0.70%   | -0.20% | 6             | 4    | -2   | 5.73%          | 3.20%   | -2.52% |
| OTHER PRODUCTS                               | 6             | 6    | 0    | 2.32%          | 2.30%   | -0.02% | 3             | 3    | 0    | 1.55%          | 1.53%   | -0.02% | 4             | 4    | 0    | 3.08%          | 3.04%   | -0.04% |
| ELECTRIC POWER & GAS                         | 11            | 11   | 0    | 4.89%          | 4.84%   | -0.05% | 11            | 11   | 0    | 9.80%          | 9.77%   | -0.03% | —             | 1    | 1    | —              | 0.05%   | 0.05%  |
| LAND TRANSPORTATION                          | 16            | 19   | 3    | 6.65%          | 7.19%   | 0.54%  | 13            | 11   | -2   | 6.71%          | 5.93%   | -0.78% | 16            | 18   | 2    | 6.59%          | 8.42%   | 1.83%  |
| MARINE TRANSPORTATION                        | 3             | 2    | -1   | 0.53%          | 0.43%   | -0.09% | 3             | 2    | -1   | 1.05%          | 0.88%   | -0.18% | —             | —    | —    | —              | —       | —      |
| AIR TRANSPORTATION                           | 2             | 2    | 0    | 1.69%          | 1.64%   | -0.06% | 2             | 2    | 0    | 2.52%          | 3.03%   | 0.51%  | 2             | 2    | 0    | 0.87%          | 0.27%   | -0.59% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 1             | 1    | 0    | 0.16%          | 0.16%   | 0.00%  | 1             | 1    | 0    | 0.32%          | 0.32%   | 0.00%  | —             | —    | —    | —              | —       | —      |
| INFORMATION & COMMUNICATION                  | 15            | 17   | 2    | 4.76%          | 5.15%   | 0.39%  | 3             | 4    | 1    | 0.90%          | 0.89%   | -0.01% | 13            | 15   | 2    | 8.59%          | 9.29%   | 0.70%  |
| WHOLESALE TRADE                              | 8             | 8    | 0    | 3.15%          | 3.15%   | 0.00%  | 7             | 7    | 0    | 5.48%          | 5.18%   | -0.30% | 2             | 5    | 3    | 0.84%          | 1.17%   | 0.33%  |
| RETAIL TRADE                                 | 18            | 21   | 3    | 7.35%          | 6.84%   | -0.51% | 8             | 5    | -3   | 5.55%          | 2.20%   | -3.35% | 14            | 17   | 3    | 9.16%          | 11.37%  | 2.21%  |
| BANKS  | 18            | 11   | -7   | 5.09%          | 4.21%   | -0.88% | 17            | 11   | -6   | 9.89%          | 8.54%   | -1.35% | 2             | —    | -2   | 0.32%          | —       | -0.32% |
| SECURITIES & COMMODITY FUTURES               | 2             | 2    | 0    | 1.16%          | 1.16%   | 0.00%  | 2             | 2    | 0    | 2.33%          | 1.76%   | -0.57% | —             | 1    | 1    | —              | 0.58%   | 0.58%  |
| INSURANCE                                    | 2             | 2    | 0    | 1.00%          | 0.99%   | -0.02% | 2             | 2    | 0    | 1.97%          | 1.60%   | -0.37% | 1             | 1    | 0    | 0.04%          | 0.39%   | 0.35%  |
| OTHER FINANCING BUSINESS                     | 4             | 5    | 1    | 1.18%          | 1.31%   | 0.13%  | 3             | 4    | 1    | 0.91%          | 1.02%   | 0.11%  | 2             | 3    | 1    | 1.44%          | 1.60%   | 0.15%  |
| REAL ESTATE                                  | 7             | 7    | 0    | 2.06%          | 1.99%   | -0.07% | 6             | 6    | 0    | 2.61%          | 2.43%   | -0.18% | 3             | 3    | 0    | 1.51%          | 1.56%   | 0.05%  |
| SERVICES                                     | 16            | 13   | -3   | 5.14%          | 4.13%   | -1.01% | 5             | 3    | -2   | 3.19%          | 1.45%   | -1.75% | 15            | 13   | -2   | 7.09%          | 6.74%   | -0.34% |
| Total  | 280           | 280  | 0    | 100.00%        | 100.00% | —      | 179           | 176  | -3   | 100.00%        | 100.00% | —      | 192           | 186  | -6   | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.

### 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    | 0.24%          | 0.24%   | 0.00%  | 5               | 5    | 0    | 0.25%          | 0.16%   | -0.08% | 5                | 4    | -1   | 0.23%          | 0.33%   | 0.10%  |
| MINING                                       | 5             | 5    | 0    | 0.71%          | 0.71%   | 0.00%  | 5               | 5    | 0    | 1.36%          | 1.34%   | -0.02% | —                | —    | —    | —              | —       | —      |
| CONSTRUCTION                                 | 77            | 78   | 1    | 4.31%          | 4.79%   | 0.48%  | 73              | 74   | 1    | 5.02%          | 6.20%   | 1.18%  | 28               | 27   | -1   | 3.54%          | 3.21%   | -0.33% |
| FOODS  | 62            | 62   | 0    | 4.71%          | 4.73%   | 0.02%  | 43              | 44   | 1    | 2.32%          | 2.65%   | 0.33%  | 48               | 39   | -9   | 7.29%          | 7.07%   | -0.22% |
| TEXTILES & APPARELS                          | 21            | 21   | 0    | 0.67%          | 1.16%   | 0.49%  | 20              | 19   | -1   | 1.10%          | 2.00%   | 0.90%  | 7                | 7    | 0    | 0.21%          | 0.22%   | 0.02%  |
| PULP & PAPER                                 | 10            | 10   | 0    | 0.55%          | 0.55%   | 0.00%  | 10              | 9    | -1   | 1.05%          | 1.02%   | -0.02% | 1                | 3    | 2    | 0.01%          | 0.03%   | 0.02%  |
| CHEMICALS                                    | 117           | 117  | 0    | 7.92%          | 8.49%   | 0.57%  | 91              | 92   | 1    | 7.31%          | 8.30%   | 0.99%  | 69               | 51   | -18  | 8.57%          | 8.70%   | 0.13%  |
| PHARMACEUTICAL                               | 37            | 36   | -1   | 3.59%          | 3.61%   | 0.01%  | 19              | 18   | -1   | 1.49%          | 1.29%   | -0.20% | 31               | 30   | -1   | 5.87%          | 6.20%   | 0.33%  |
| OIL & COAL PRODUCTS                          | 9             | 7    | -2   | 0.64%          | 0.67%   | 0.03%  | 8               | 6    | -2   | 0.83%          | 0.65%   | -0.18% | 3                | 3    | 0    | 0.43%          | 0.69%   | 0.26%  |
| RUBBER PRODUCTS                              | 11            | 11   | 0    | 0.45%          | 0.45%   | 0.00%  | 11              | 10   | -1   | 0.66%          | 0.74%   | 0.08%  | 5                | 4    | -1   | 0.23%          | 0.14%   | -0.10% |
| GLASS & CERAMICS PRODUCTS                    | 24            | 25   | 1    | 1.97%          | 1.96%   | -0.01% | 21              | 21   | 0    | 2.31%          | 2.45%   | 0.15%  | 13               | 12   | -1   | 1.61%          | 1.41%   | -0.20% |
| IRON & STEEL                                 | 21            | 20   | -1   | 1.25%          | 1.24%   | -0.01% | 21              | 20   | -1   | 2.40%          | 2.33%   | -0.07% | —                | 1    | 1    | —              | 0.01%   | 0.01%  |
| NONFERROUS METALS                            | 20            | 20   | 0    | 1.69%          | 1.67%   | -0.02% | 19              | 19   | 0    | 2.83%          | 3.09%   | 0.25%  | 10               | 3    | -7   | 0.45%          | 0.07%   | -0.38% |
| METAL PRODUCTS                               | 28            | 29   | 1    | 1.19%          | 1.22%   | 0.03%  | 24              | 27   | 3    | 1.30%          | 1.69%   | 0.39%  | 10               | 8    | -2   | 1.07%          | 0.70%   | -0.38% |
| MACHINERY                                    | 113           | 104  | -9   | 5.84%          | 5.83%   | -0.01% | 89              | 87   | -2   | 5.50%          | 6.18%   | 0.67%  | 69               | 51   | -18  | 6.19%          | 5.44%   | -0.75% |
| ELECTRIC APPLIANCES                          | 123           | 120  | -3   | 9.17%          | 9.37%   | 0.20%  | 87              | 94   | 7    | 7.44%          | 7.89%   | 0.45%  | 80               | 64   | -16  | 11.04%         | 11.03%  | -0.02% |
| TRANSPORTATION EQUIPMENT                     | 50            | 47   | -3   | 3.98%          | 3.93%   | -0.06% | 47              | 45   | -2   | 5.01%          | 5.77%   | 0.76%  | 14               | 13   | -1   | 2.88%          | 1.86%   | -1.02% |
| PRECISION INSTRUMENTS                        | 24            | 23   | -1   | 2.84%          | 2.02%   | -0.82% | 13              | 11   | -2   | 1.02%          | 1.01%   | -0.01% | 16               | 20   | 4    | 4.80%          | 3.15%   | -1.66% |
| OTHER PRODUCTS                               | 37            | 35   | -2   | 2.25%          | 2.24%   | -0.01% | 27              | 25   | -2   | 1.67%          | 1.68%   | 0.01%  | 20               | 23   | 3    | 2.89%          | 2.87%   | -0.01% |
| ELECTRIC POWER & GAS                         | 20            | 21   | 1    | 3.63%          | 3.62%   | -0.01% | 18              | 18   | 0    | 6.93%          | 6.75%   | -0.19% | 4                | 6    | 2    | 0.06%          | 0.11%   | 0.05%  |
| LAND TRANSPORTATION                          | 39            | 39   | 0    | 5.41%          | 5.56%   | 0.15%  | 33              | 28   | -5   | 5.42%          | 4.71%   | -0.71% | 26               | 27   | 1    | 5.39%          | 6.51%   | 1.12%  |
| MARINE TRANSPORTATION                        | 5             | 6    | 1    | 0.39%          | 0.41%   | 0.02%  | 5               | 6    | 1    | 0.75%          | 0.78%   | 0.03%  | —                | 1    | 1    | —              | 0.00%   | 0.00%  |
| AIR TRANSPORTATION                           | 2             | 2    | 0    | 1.16%          | 1.13%   | -0.04% | 2               | 2    | 0    | 1.67%          | 1.95%   | 0.29%  | 2                | 2    | 0    | 0.62%          | 0.20%   | -0.42% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 11            | 9    | -2   | 0.33%          | 0.31%   | -0.01% | 9               | 8    | -1   | 0.57%          | 0.55%   | -0.03% | 2                | 1    | -1   | 0.06%          | 0.05%   | -0.01% |
| INFORMATION & COMMUNICATION                  | 115           | 129  | 14   | 5.76%          | 6.00%   | 0.24%  | 39              | 32   | -7   | 1.96%          | 1.50%   | -0.45% | 98               | 117  | 19   | 9.88%          | 11.04%  | 1.16%  |
| WHOLESALE TRADE                              | 105           | 106  | 1    | 4.26%          | 4.30%   | 0.04%  | 90              | 89   | -1   | 6.38%          | 5.93%   | -0.45% | 39               | 41   | 2    | 1.96%          | 2.47%   | 0.51%  |
| RETAIL TRADE                                 | 140           | 143  | 3    | 8.54%          | 7.78%   | -0.76% | 71              | 70   | -1   | 5.68%          | 3.60%   | -2.08% | 106              | 104  | -2   | 11.65%         | 12.48%  | 0.84%  |
| BANKS  | 77            | 75   | -2   | 5.11%          | 5.02%   | -0.09% | 76              | 75   | -1   | 9.63%          | 9.35%   | -0.28% | 2                | 1    | -1   | 0.23%          | 0.17%   | -0.06% |
| SECURITIES & COMMODITY FUTURES               | 20            | 18   | -2   | 1.22%          | 1.23%   | 0.01%  | 15              | 13   | -2   | 2.06%          | 1.60%   | -0.47% | 8                | 9    | 1    | 0.30%          | 0.81%   | 0.51%  |
| INSURANCE                                    | 4             | 5    | 1    | 0.80%          | 0.79%   | 0.00%  | 3               | 3    | 0    | 1.46%          | 1.18%   | -0.28% | 2                | 3    | 1    | 0.08%          | 0.36%   | 0.28%  |
| OTHER FINANCING BUSINESS                     | 19            | 20   | 1    | 1.42%          | 1.42%   | 0.00%  | 14              | 14   | 0    | 1.32%          | 1.23%   | -0.09% | 9                | 10   | 1    | 1.54%          | 1.64%   | 0.10%  |
| REAL ESTATE                                  | 46            | 48   | 2    | 2.23%          | 2.18%   | -0.05% | 37              | 36   | -1   | 2.61%          | 2.50%   | -0.12% | 25               | 23   | -2   | 1.82%          | 1.82%   | 0.00%  |
| SERVICES                                     | 122           | 134  | 12   | 5.77%          | 5.37%   | -0.40% | 33              | 36   | 3    | 2.70%          | 1.94%   | -0.76% | 116              | 124  | 8    | 9.09%          | 9.22%   | 0.12%  |
| Total  | 1519          | 1530 | 11   | 100.00%        | 100.00% | —      | 1078            | 1061 | -17  | 100.00%        | 100.00% | —      | 868              | 832  | -36  | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.



### 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    | 0.76%          | 0.78%   | 0.01%  | 5             | 5    | 0    | 0.73%          | 0.46%   | -0.27% | 5             | 4    | -1   | 0.81%          | 1.27%   | 0.46%  |
| MINING                                       | 4             | 4    | 0    | 0.21%          | 0.22%   | 0.00%  | 4             | 4    | 0    | 0.38%          | 0.36%   | -0.02% | —             | —    | —    | —              | —       | —      |
| CONSTRUCTION                                 | 67            | 66   | -1   | 5.64%          | 5.42%   | -0.22% | 64            | 64   | 0    | 7.33%          | 7.21%   | -0.12% | 22            | 21   | -1   | 3.46%          | 2.66%   | -0.80% |
| FOODS  | 46            | 45   | -1   | 4.06%          | 3.78%   | -0.28% | 37            | 36   | -1   | 3.84%          | 3.81%   | -0.03% | 32            | 24   | -8   | 4.34%          | 3.73%   | -0.62% |
| TEXTILES & APPARELS                          | 20            | 19   | -1   | 1.60%          | 1.58%   | -0.02% | 19            | 17   | -2   | 2.27%          | 2.04%   | -0.23% | 7             | 7    | 0    | 0.74%          | 0.87%   | 0.13%  |
| PULP & PAPER                                 | 9             | 9    | 0    | 0.89%          | 0.90%   | 0.01%  | 9             | 8    | -1   | 1.55%          | 1.43%   | -0.13% | 1             | 3    | 2    | 0.04%          | 0.10%   | 0.06%  |
| CHEMICALS                                    | 92            | 91   | -1   | 7.84%          | 7.84%   | 0.00%  | 75            | 74   | -1   | 8.12%          | 8.35%   | 0.23%  | 47            | 36   | -11  | 7.48%          | 7.06%   | -0.42% |
| PHARMACEUTICAL                               | 26            | 23   | -3   | 2.81%          | 2.00%   | -0.81% | 15            | 13   | -2   | 2.52%          | 1.27%   | -1.25% | 21            | 18   | -3   | 3.20%          | 3.14%   | -0.06% |
| OIL & COAL PRODUCTS                          | 7             | 4    | -3   | 0.50%          | 0.11%   | -0.39% | 6             | 4    | -2   | 0.85%          | 0.18%   | -0.67% | 2             | —    | -2   | 0.04%          | —       | -0.04% |
| RUBBER PRODUCTS                              | 8             | 9    | 1    | 0.46%          | 0.74%   | 0.28%  | 8             | 8    | 0    | 0.60%          | 0.88%   | 0.28%  | 4             | 4    | 0    | 0.27%          | 0.53%   | 0.26%  |
| GLASS & CERAMICS PRODUCTS                    | 18            | 18   | 0    | 1.86%          | 1.38%   | -0.48% | 16            | 16   | 0    | 1.60%          | 1.68%   | 0.07%  | 9             | 9    | 0    | 2.19%          | 0.93%   | -1.26% |
| IRON & STEEL                                 | 18            | 17   | -1   | 1.42%          | 1.40%   | -0.02% | 18            | 17   | -1   | 2.52%          | 2.28%   | -0.24% | —             | 1    | 1    | —              | 0.05%   | 0.05%  |
| NONFERROUS METALS                            | 14            | 17   | 3    | 1.09%          | 1.89%   | 0.80%  | 14            | 16   | 2    | 1.67%          | 2.92%   | 1.25%  | 7             | 3    | -4   | 0.34%          | 0.29%   | -0.05% |
| METAL PRODUCTS                               | 23            | 24   | 1    | 1.24%          | 1.31%   | 0.07%  | 21            | 23   | 2    | 1.91%          | 1.95%   | 0.04%  | 6             | 5    | -1   | 0.38%          | 0.33%   | -0.05% |
| MACHINERY                                    | 95            | 87   | -8   | 6.65%          | 6.88%   | 0.23%  | 77            | 75   | -2   | 7.11%          | 7.70%   | 0.59%  | 54            | 38   | -16  | 6.06%          | 5.60%   | -0.46% |
| ELECTRIC APPLIANCES                          | 95            | 92   | -3   | 6.95%          | 6.72%   | -0.24% | 75            | 77   | 2    | 7.21%          | 7.79%   | 0.58%  | 57            | 40   | -17  | 6.61%          | 5.05%   | -1.56% |
| TRANSPORTATION EQUIPMENT                     | 41            | 38   | -3   | 3.40%          | 3.37%   | -0.02% | 39            | 37   | -2   | 5.49%          | 5.20%   | -0.29% | 7             | 8    | 1    | 0.69%          | 0.55%   | -0.14% |
| PRECISION INSTRUMENTS                        | 18            | 19   | 1    | 1.79%          | 2.13%   | 0.34%  | 11            | 10   | -1   | 1.26%          | 1.57%   | 0.31%  | 10            | 16   | 6    | 2.47%          | 2.98%   | 0.51%  |
| OTHER PRODUCTS                               | 31            | 29   | -2   | 2.11%          | 2.11%   | 0.00%  | 24            | 22   | -2   | 1.89%          | 1.94%   | 0.05%  | 16            | 19   | 3    | 2.39%          | 2.38%   | -0.01% |
| ELECTRIC POWER & GAS                         | 9             | 10   | 1    | 0.86%          | 0.90%   | 0.05%  | 7             | 7    | 0    | 1.35%          | 1.29%   | -0.07% | 4             | 5    | 1    | 0.21%          | 0.31%   | 0.09%  |
| LAND TRANSPORTATION                          | 23            | 20   | -3   | 2.67%          | 1.92%   | -0.75% | 20            | 17   | -3   | 2.91%          | 2.51%   | -0.41% | 10            | 9    | -1   | 2.37%          | 1.02%   | -1.34% |
| MARINE TRANSPORTATION                        | 2             | 4    | 2    | 0.09%          | 0.37%   | 0.28%  | 2             | 4    | 2    | 0.15%          | 0.60%   | 0.44%  | —             | 1    | 1    | —              | 0.01%   | 0.01%  |
| AIR TRANSPORTATION                           | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 10            | 8    | -2   | 0.69%          | 0.66%   | -0.03% | 8             | 7    | -1   | 1.07%          | 0.96%   | -0.10% | 2             | 1    | -1   | 0.21%          | 0.19%   | -0.02% |
| INFORMATION & COMMUNICATION                  | 100           | 112  | 12   | 7.98%          | 7.89%   | -0.09% | 36            | 28   | -8   | 4.00%          | 2.61%   | -1.39% | 85            | 102  | 17   | 13.13%         | 16.06%  | 2.93%  |
| WHOLESALE TRADE                              | 97            | 98   | 1    | 6.68%          | 6.85%   | 0.17%  | 83            | 82   | -1   | 8.13%          | 7.28%   | -0.85% | 37            | 36   | -1   | 4.80%          | 6.19%   | 1.38%  |
| RETAIL TRADE                                 | 122           | 122  | 0    | 11.16%         | 9.88%   | -1.28% | 63            | 65   | 2    | 5.93%          | 6.13%   | 0.20%  | 92            | 87   | -5   | 17.95%         | 15.69%  | -2.26% |
| BANKS  | 59            | 64   | 5    | 5.15%          | 6.83%   | 1.67%  | 59            | 64   | 5    | 9.13%          | 10.81%  | 1.69%  | —             | 1    | 1    | —              | 0.66%   | 0.66%  |
| SECURITIES & COMMODITY FUTURES               | 18            | 16   | -2   | 1.34%          | 1.37%   | 0.03%  | 13            | 11   | -2   | 1.54%          | 1.30%   | -0.25% | 8             | 8    | 0    | 1.07%          | 1.48%   | 0.41%  |
| INSURANCE                                    | 2             | 3    | 1    | 0.34%          | 0.36%   | 0.03%  | 1             | 1    | 0    | 0.47%          | 0.43%   | -0.03% | 1             | 2    | 1    | 0.17%          | 0.26%   | 0.08%  |
| OTHER FINANCING BUSINESS                     | 15            | 15   | 0    | 1.97%          | 1.67%   | -0.30% | 11            | 10   | -1   | 2.12%          | 1.62%   | -0.50% | 7             | 7    | 0    | 1.78%          | 1.75%   | -0.03% |
| REAL ESTATE                                  | 39            | 41   | 2    | 2.61%          | 2.59%   | -0.02% | 31            | 30   | -1   | 2.60%          | 2.61%   | 0.01%  | 22            | 20   | -2   | 2.62%          | 2.56%   | -0.05% |
| SERVICES                                     | 106           | 121  | 15   | 7.16%          | 8.14%   | 0.98%  | 28            | 33   | 5    | 1.74%          | 2.85%   | 1.10%  | 101           | 111  | 10   | 14.18%         | 16.32%  | 2.14%  |
| Total  | 1239          | 1250 | 11   | 100.00%        | 100.00% | —      | 899           | 885  | -14  | 100.00%        | 100.00% | —      | 676           | 646  | -30  | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.

### 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    | 0.97%          | 0.99%   | 0.02%  | 3                | 3    | 0    | 0.86%          | 0.45%   | -0.41% | 3                 | 3    | 0    | 1.10%          | 1.79%   | 0.69%  |
| MINING                                       | 1             | 1    | 0    | 0.17%          | 0.17%   | 0.00%  | 1                | 1    | 0    | 0.30%          | 0.29%   | -0.02% | —                 | —    | —    | —              | —       | —      |
| CONSTRUCTION                                 | 24            | 23   | -1   | 5.88%          | 5.59%   | -0.29% | 22               | 22   | 0    | 6.97%          | 7.04%   | 0.07%  | 13                | 12   | -1   | 4.52%          | 3.43%   | -1.09% |
| FOODS  | 17            | 16   | -1   | 4.26%          | 3.84%   | -0.43% | 11               | 12   | 1    | 3.72%          | 3.65%   | -0.07% | 15                | 10   | -5   | 4.94%          | 4.11%   | -0.83% |
| TEXTILES & APPARELS                          | 8             | 8    | 0    | 1.39%          | 1.56%   | 0.18%  | 8                | 6    | -2   | 2.28%          | 1.87%   | -0.41% | 2                 | 4    | 2    | 0.27%          | 1.10%   | 0.84%  |
| PULP & PAPER                                 | 4             | 4    | 0    | 1.03%          | 1.04%   | 0.01%  | 4                | 4    | 0    | 1.85%          | 1.70%   | -0.15% | —                 | 1    | 1    | —              | 0.05%   | 0.05%  |
| CHEMICALS                                    | 35            | 35   | 0    | 8.18%          | 8.23%   | 0.05%  | 24               | 24   | 0    | 7.74%          | 8.03%   | 0.28%  | 21                | 18   | -3   | 8.72%          | 8.53%   | -0.19% |
| PHARMACEUTICAL                               | 12            | 12   | 0    | 3.10%          | 2.25%   | -0.85% | 8                | 8    | 0    | 3.03%          | 1.51%   | -1.52% | 9                 | 9    | 0    | 3.20%          | 3.37%   | 0.17%  |
| OIL & COAL PRODUCTS                          | 1             | —    | -1   | 0.52%          | —       | -0.52% | 1                | —    | -1   | 0.94%          | —       | -0.94% | —                 | —    | —    | —              | —       | —      |
| RUBBER PRODUCTS                              | 2             | 4    | 2    | 0.28%          | 0.78%   | 0.51%  | 2                | 4    | 2    | 0.24%          | 0.87%   | 0.63%  | 2                 | 3    | 1    | 0.32%          | 0.65%   | 0.33%  |
| GLASS & CERAMICS PRODUCTS                    | 6             | 7    | 1    | 1.85%          | 1.36%   | -0.49% | 5                | 6    | 1    | 1.32%          | 1.62%   | 0.30%  | 4                 | 4    | 0    | 2.53%          | 0.97%   | -1.55% |
| IRON & STEEL                                 | 7             | 7    | 0    | 1.41%          | 1.44%   | 0.03%  | 7                | 7    | 0    | 2.53%          | 2.36%   | -0.17% | —                 | 1    | 1    | —              | 0.07%   | 0.07%  |
| NONFERROUS METALS                            | 7             | 9    | 2    | 1.22%          | 2.28%   | 1.06%  | 7                | 9    | 2    | 1.97%          | 3.80%   | 1.82%  | 3                 | —    | -3   | 0.28%          | —       | -0.28% |
| METAL PRODUCTS                               | 5             | 5    | 0    | 0.89%          | 0.93%   | 0.03%  | 4                | 5    | 1    | 1.23%          | 1.37%   | 0.14%  | 4                 | 1    | -3   | 0.47%          | 0.26%   | -0.21% |
| MACHINERY                                    | 31            | 30   | -1   | 6.29%          | 6.53%   | 0.24%  | 24               | 26   | 2    | 6.29%          | 7.20%   | 0.90%  | 22                | 16   | -6   | 6.28%          | 5.53%   | -0.75% |
| ELECTRIC APPLIANCES                          | 37            | 29   | -8   | 6.63%          | 5.88%   | -0.75% | 27               | 19   | -8   | 7.04%          | 6.22%   | -0.82% | 24                | 18   | -6   | 6.10%          | 5.37%   | -0.74% |
| TRANSPORTATION EQUIPMENT                     | 19            | 19   | 0    | 3.63%          | 3.78%   | 0.15%  | 19               | 19   | 0    | 6.04%          | 6.00%   | -0.04% | 3                 | 4    | 1    | 0.62%          | 0.45%   | -0.16% |
| PRECISION INSTRUMENTS                        | 8             | 10   | 2    | 1.94%          | 2.56%   | 0.61%  | 3                | 5    | 2    | 1.00%          | 1.85%   | 0.85%  | 6                 | 8    | 2    | 3.12%          | 3.62%   | 0.50%  |
| OTHER PRODUCTS                               | 11            | 9    | -2   | 2.17%          | 2.04%   | -0.13% | 8                | 7    | -1   | 1.79%          | 1.84%   | 0.05%  | 7                 | 6    | -1   | 2.64%          | 2.34%   | -0.30% |
| ELECTRIC POWER & GAS                         | 3             | 3    | 0    | 0.84%          | 0.86%   | 0.02%  | 3                | 3    | 0    | 1.52%          | 1.44%   | -0.08% | —                 | —    | —    | —              | —       | —      |
| LAND TRANSPORTATION                          | 9             | 8    | -1   | 2.95%          | 2.05%   | -0.90% | 9                | 7    | -2   | 3.34%          | 2.88%   | -0.46% | 5                 | 4    | -1   | 2.46%          | 0.80%   | -1.67% |
| MARINE TRANSPORTATION                        | —             | 1    | 1    | —              | 0.37%   | 0.37%  | —                | 1    | 1    | —              | 0.62%   | 0.62%  | —                 | —    | —    | —              | —       | —      |
| AIR TRANSPORTATION                           | —             | —    | —    | —              | —       | —      | —                | —    | —    | —              | —       | —      | —                 | —    | —    | —              | —       | —      |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 3             | 4    | 1    | 0.64%          | 0.76%   | 0.11%  | 3                | 3    | 0    | 1.16%          | 1.08%   | -0.08% | —                 | 1    | 1    | —              | 0.27%   | 0.27%  |
| INFORMATION & COMMUNICATION                  | 29            | 33   | 4    | 7.26%          | 7.17%   | -0.09% | 15               | 12   | -3   | 4.42%          | 2.76%   | -1.66% | 23                | 27   | 4    | 10.82%         | 13.77%  | 2.96%  |
| WHOLESALE TRADE                              | 31            | 30   | -1   | 6.35%          | 6.53%   | 0.18%  | 21               | 21   | 0    | 6.86%          | 5.93%   | -0.92% | 18                | 18   | 0    | 5.71%          | 7.42%   | 1.71%  |
| RETAIL TRADE                                 | 49            | 44   | -5   | 11.80%         | 9.68%   | -2.12% | 24               | 20   | -4   | 5.96%          | 5.69%   | -0.27% | 35                | 30   | -5   | 19.10%         | 15.66%  | -3.44% |
| BANKS  | 32            | 35   | 3    | 5.92%          | 8.09%   | 2.17%  | 32               | 35   | 3    | 10.65%         | 12.87%  | 2.22%  | —                 | 1    | 1    | —              | 0.93%   | 0.93%  |
| SECURITIES & COMMODITY FUTURES               | 6             | 6    | 0    | 1.23%          | 1.29%   | 0.06%  | 4                | 4    | 0    | 1.47%          | 1.22%   | -0.24% | 2                 | 3    | 1    | 0.93%          | 1.39%   | 0.46%  |
| INSURANCE                                    | 1             | 2    | 1    | 0.38%          | 0.49%   | 0.11%  | 1                | 1    | 0    | 0.68%          | 0.64%   | -0.04% | —                 | 1    | 1    | —              | 0.27%   | 0.27%  |
| OTHER FINANCING BUSINESS                     | 12            | 8    | -4   | 2.70%          | 1.90%   | -0.80% | 10               | 7    | -3   | 3.05%          | 1.92%   | -1.13% | 5                 | 3    | -2   | 2.26%          | 1.87%   | -0.39% |
| REAL ESTATE                                  | 11            | 10   | -1   | 2.49%          | 2.26%   | -0.24% | 7                | 7    | 0    | 2.25%          | 2.01%   | -0.23% | 8                 | 5    | -3   | 2.80%          | 2.63%   | -0.18% |
| SERVICES                                     | 26            | 35   | 9    | 5.64%          | 7.30%   | 1.66%  | 9                | 14   | 5    | 1.50%          | 3.27%   | 1.77%  | 24                | 32   | 8    | 10.82%         | 13.35%  | 2.53%  |
| Total  | 450           | 450  | 0    | 100.00%        | 100.00% | —      | 326              | 322  | -4   | 100.00%        | 100.00% | —      | 258               | 243  | -15  | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.



### 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              | 2             | 2    | 0    | 0.30%          | 0.30%   | 0.01%  | 2             | 2    | 0    | 0.43%          | 0.46%   | 0.03%  | 2             | 1    | -1   | 0.11%          | 0.04%   | -0.06% |
| MINING                                       | 3             | 3    | 0    | 0.32%          | 0.31%   | -0.01% | 3             | 3    | 0    | 0.55%          | 0.50%   | -0.04% | —             | —    | —    | —              | —       | —      |
| CONSTRUCTION                                 | 43            | 43   | 0    | 5.10%          | 5.04%   | -0.06% | 42            | 42   | 0    | 8.11%          | 7.57%   | -0.54% | 9             | 9    | 0    | 0.87%          | 0.82%   | -0.04% |
| FOODS  | 29            | 29   | 0    | 3.60%          | 3.65%   | 0.05%  | 26            | 24   | -2   | 4.12%          | 4.16%   | 0.04%  | 17            | 14   | -3   | 2.87%          | 2.80%   | -0.07% |
| TEXTILES & APPARELS                          | 12            | 11   | -1   | 2.10%          | 1.62%   | -0.48% | 11            | 11   | 0    | 2.25%          | 2.41%   | 0.16%  | 5             | 3    | -2   | 1.89%          | 0.30%   | -1.58% |
| PULP & PAPER                                 | 5             | 5    | 0    | 0.59%          | 0.60%   | 0.01%  | 5             | 4    | -1   | 0.92%          | 0.83%   | -0.09% | 1             | 2    | 1    | 0.13%          | 0.22%   | 0.09%  |
| CHEMICALS                                    | 57            | 56   | -1   | 7.07%          | 6.97%   | -0.09% | 51            | 50   | -1   | 8.93%          | 9.03%   | 0.10%  | 26            | 18   | -8   | 4.44%          | 3.54%   | -0.89% |
| PHARMACEUTICAL                               | 14            | 11   | -3   | 2.15%          | 1.44%   | -0.71% | 7             | 5    | -2   | 1.41%          | 0.75%   | -0.66% | 12            | 9    | -3   | 3.20%          | 2.59%   | -0.61% |
| OIL & COAL PRODUCTS                          | 6             | 4    | -2   | 0.44%          | 0.35%   | -0.09% | 5             | 4    | -1   | 0.65%          | 0.57%   | -0.09% | 2             | —    | -2   | 0.15%          | —       | -0.15% |
| RUBBER PRODUCTS                              | 6             | 5    | -1   | 0.87%          | 0.64%   | -0.23% | 6             | 4    | -2   | 1.37%          | 0.88%   | -0.49% | 2             | 1    | -1   | 0.16%          | 0.24%   | 0.08%  |
| GLASS & CERAMICS PRODUCTS                    | 12            | 11   | -1   | 1.87%          | 1.43%   | -0.44% | 11            | 10   | -1   | 2.23%          | 1.80%   | -0.43% | 5             | 5    | 0    | 1.37%          | 0.81%   | -0.56% |
| IRON & STEEL                                 | 11            | 10   | -1   | 1.46%          | 1.32%   | -0.14% | 11            | 10   | -1   | 2.50%          | 2.12%   | -0.39% | —             | —    | —    | —              | —       | —      |
| NONFERROUS METALS                            | 7             | 8    | 1    | 0.79%          | 1.00%   | 0.22%  | 7             | 7    | 0    | 1.01%          | 1.02%   | 0.02%  | 4             | 3    | -1   | 0.48%          | 0.98%   | 0.49%  |
| METAL PRODUCTS                               | 18            | 19   | 1    | 2.04%          | 2.19%   | 0.14%  | 17            | 18   | 1    | 3.38%          | 3.19%   | -0.19% | 2             | 4    | 2    | 0.16%          | 0.50%   | 0.34%  |
| MACHINERY                                    | 64            | 57   | -7   | 7.48%          | 7.66%   | 0.17%  | 53            | 49   | -4   | 8.88%          | 8.79%   | -0.09% | 32            | 22   | -10  | 5.51%          | 5.76%   | 0.25%  |
| ELECTRIC APPLIANCES                          | 58            | 63   | 5    | 7.70%          | 8.59%   | 0.89%  | 48            | 58   | 10   | 7.58%          | 11.17%  | 3.59%  | 33            | 22   | -11  | 7.86%          | 4.30%   | -3.57% |
| TRANSPORTATION EQUIPMENT                     | 22            | 19   | -3   | 2.88%          | 2.46%   | -0.41% | 20            | 18   | -2   | 4.29%          | 3.48%   | -0.82% | 4             | 4    | 0    | 0.88%          | 0.78%   | -0.10% |
| PRECISION INSTRUMENTS                        | 10            | 9    | -1   | 1.43%          | 1.15%   | -0.28% | 8             | 5    | -3   | 1.82%          | 0.98%   | -0.84% | 4             | 8    | 4    | 0.88%          | 1.44%   | 0.56%  |
| OTHER PRODUCTS                               | 20            | 20   | 0    | 1.97%          | 2.29%   | 0.32%  | 16            | 15   | -1   | 2.12%          | 2.16%   | 0.05%  | 9             | 13   | 4    | 1.77%          | 2.49%   | 0.73%  |
| ELECTRIC POWER & GAS                         | 6             | 7    | 1    | 0.88%          | 0.99%   | 0.10%  | 4             | 4    | 0    | 0.99%          | 0.95%   | -0.03% | 4             | 5    | 1    | 0.74%          | 1.05%   | 0.31%  |
| LAND TRANSPORTATION                          | 14            | 12   | -2   | 2.04%          | 1.64%   | -0.39% | 11            | 10   | -1   | 1.97%          | 1.69%   | -0.28% | 5             | 5    | 0    | 2.12%          | 1.56%   | -0.56% |
| MARINE TRANSPORTATION                        | 2             | 3    | 1    | 0.29%          | 0.35%   | 0.06%  | 2             | 3    | 1    | 0.49%          | 0.55%   | 0.06%  | —             | 1    | 1    | —              | 0.02%   | 0.02%  |
| AIR TRANSPORTATION                           | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      | —             | —    | —    | —              | —       | —      |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 7             | 4    | -3   | 0.81%          | 0.44%   | -0.37% | 5             | 4    | -1   | 0.86%          | 0.70%   | -0.15% | 2             | —    | -2   | 0.73%          | —       | -0.73% |
| INFORMATION & COMMUNICATION                  | 71            | 79   | 8    | 9.63%          | 9.52%   | -0.11% | 21            | 16   | -5   | 3.10%          | 2.31%   | -0.80% | 62            | 75   | 13   | 18.82%         | 21.54%  | 2.72%  |
| WHOLESALE TRADE                              | 66            | 68   | 2    | 7.45%          | 7.58%   | 0.13%  | 62            | 61   | -1   | 10.91%         | 10.19%  | -0.72% | 19            | 18   | -1   | 2.59%          | 3.23%   | 0.64%  |
| RETAIL TRADE                                 | 73            | 78   | 5    | 9.71%          | 10.33%  | 0.63%  | 39            | 45   | 6    | 5.86%          | 7.08%   | 1.22%  | 57            | 57   | 0    | 15.13%         | 15.75%  | 0.63%  |
| BANKS  | 27            | 29   | 2    | 3.40%          | 3.98%   | 0.58%  | 27            | 29   | 2    | 5.81%          | 6.36%   | 0.56%  | —             | —    | —    | —              | —       | —      |
| SECURITIES & COMMODITY FUTURES               | 12            | 10   | -2   | 1.58%          | 1.54%   | -0.04% | 9             | 7    | -2   | 1.71%          | 1.46%   | -0.25% | 6             | 5    | -1   | 1.40%          | 1.68%   | 0.27%  |
| INSURANCE                                    | 1             | 1    | 0    | 0.25%          | 0.08%   | -0.17% | —             | —    | —    | —              | —       | —      | 1             | 1    | 0    | 0.60%          | 0.22%   | -0.38% |
| OTHER FINANCING BUSINESS                     | 3             | 7    | 4    | 0.30%          | 1.16%   | 0.86%  | 1             | 3    | 2    | 0.09%          | 0.97%   | 0.88%  | 2             | 4    | 2    | 0.58%          | 1.47%   | 0.88%  |
| REAL ESTATE                                  | 28            | 31   | 3    | 2.88%          | 3.35%   | 0.47%  | 24            | 23   | -1   | 3.39%          | 3.91%   | 0.53%  | 14            | 15   | 1    | 2.16%          | 2.41%   | 0.25%  |
| SERVICES                                     | 80            | 86   | 6    | 10.64%         | 10.01%  | -0.63% | 19            | 19   | 0    | 2.27%          | 1.94%   | -0.34% | 77            | 79   | 2    | 22.43%         | 23.45%  | 1.02%  |
| Total  | 789           | 800  | 11   | 100.00%        | 100.00% | —      | 573           | 563  | -10  | 100.00%        | 100.00% | —      | 418           | 403  | -15  | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.

### 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             | 4    | -1   | 0.12%          | 0.12%   | 0.00%  | 5             | 4    | -1   | 0.13%          | 0.07%   | -0.06% | 5             | 4    | -1   | 0.11%          | 0.16%   | 0.05%  |
| MINING                                       | 2             | 2    | 0    | 0.34%          | 0.35%   | 0.00%  | 2             | 2    | 0    | 0.70%          | 0.68%   | -0.02% | —             | —    | —    | —              | —       | —      |
| CONSTRUCTION                                 | 50            | 48   | -2   | 2.72%          | 2.71%   | -0.01% | 46            | 45   | -1   | 2.55%          | 3.52%   | 0.98%  | 23            | 20   | -3   | 2.89%          | 1.86%   | -1.03% |
| FOODS  | 44            | 41   | -3   | 3.92%          | 3.92%   | 0.00%  | 25            | 24   | -1   | 1.13%          | 1.21%   | 0.09%  | 37            | 30   | -7   | 6.62%          | 6.74%   | 0.12%  |
| TEXTILES & APPARELS                          | 15            | 15   | 0    | 0.57%          | 0.56%   | -0.01% | 14            | 13   | -1   | 0.82%          | 1.00%   | 0.18%  | 7             | 5    | -2   | 0.33%          | 0.10%   | -0.22% |
| PULP & PAPER                                 | 6             | 6    | 0    | 0.26%          | 0.26%   | 0.00%  | 6             | 6    | 0    | 0.52%          | 0.51%   | -0.02% | 1             | 2    | 1    | 0.01%          | 0.01%   | 0.00%  |
| CHEMICALS                                    | 78            | 79   | 1    | 7.36%          | 7.33%   | -0.03% | 55            | 57   | 2    | 5.17%          | 5.76%   | 0.59%  | 54            | 41   | -13  | 9.47%          | 8.97%   | -0.50% |
| PHARMACEUTICAL                               | 35            | 35   | 0    | 5.66%          | 5.59%   | -0.07% | 17            | 17   | 0    | 2.63%          | 1.34%   | -1.29% | 30            | 29   | -1   | 8.57%          | 10.03%  | 1.45%  |
| OIL & COAL PRODUCTS                          | 4             | 4    | 0    | 0.88%          | 0.92%   | 0.04%  | 4             | 3    | -1   | 1.59%          | 1.48%   | -0.10% | 1             | 3    | 2    | 0.20%          | 0.34%   | 0.14%  |
| RUBBER PRODUCTS                              | 8             | 8    | 0    | 0.82%          | 0.80%   | -0.02% | 8             | 8    | 0    | 0.59%          | 1.29%   | 0.70%  | 5             | 4    | -1   | 1.04%          | 0.29%   | -0.75% |
| GLASS & CERAMICS PRODUCTS                    | 15            | 15   | 0    | 0.95%          | 0.94%   | -0.01% | 12            | 12   | 0    | 1.15%          | 1.21%   | 0.06%  | 10            | 7    | -3   | 0.76%          | 0.66%   | -0.10% |
| IRON & STEEL                                 | 16            | 16   | 0    | 1.00%          | 1.00%   | 0.00%  | 16            | 16   | 0    | 2.04%          | 1.95%   | -0.09% | —             | 1    | 1    | —              | 0.01%   | 0.01%  |
| NONFERROUS METALS                            | 14            | 15   | 1    | 0.83%          | 0.83%   | 0.00%  | 13            | 14   | 1    | 1.47%          | 1.59%   | 0.11%  | 7             | 2    | -5   | 0.21%          | 0.04%   | -0.17% |
| METAL PRODUCTS                               | 17            | 17   | 0    | 0.56%          | 0.57%   | 0.01%  | 14            | 16   | 2    | 0.62%          | 0.81%   | 0.19%  | 8             | 4    | -4   | 0.51%          | 0.32%   | -0.18% |
| MACHINERY                                    | 66            | 69   | 3    | 5.07%          | 5.11%   | 0.04%  | 50            | 57   | 7    | 2.83%          | 3.39%   | 0.56%  | 48            | 40   | -8   | 7.23%          | 6.90%   | -0.32% |
| ELECTRIC APPLIANCES                          | 95            | 93   | -2   | 14.11%         | 14.41%  | 0.30%  | 60            | 65   | 5    | 7.15%          | 9.17%   | 2.02%  | 69            | 55   | -14  | 20.81%         | 19.87%  | -0.94% |
| TRANSPORTATION EQUIPMENT                     | 41            | 39   | -2   | 7.94%          | 7.49%   | -0.45% | 39            | 37   | -2   | 13.03%         | 12.56%  | -0.47% | 14            | 11   | -3   | 3.03%          | 2.20%   | -0.83% |
| PRECISION INSTRUMENTS                        | 18            | 19   | 1    | 1.97%          | 1.98%   | 0.01%  | 7             | 8    | 1    | 0.49%          | 0.51%   | 0.02%  | 14            | 16   | 2    | 3.39%          | 3.51%   | 0.11%  |
| OTHER PRODUCTS                               | 20            | 21   | 1    | 2.08%          | 2.09%   | 0.01%  | 12            | 14   | 2    | 0.79%          | 0.81%   | 0.02%  | 13            | 14   | 1    | 3.32%          | 3.42%   | 0.10%  |
| ELECTRIC POWER & GAS                         | 17            | 16   | -1   | 1.83%          | 1.81%   | -0.02% | 17            | 16   | -1   | 3.72%          | 3.53%   | -0.19% | 2             | 2    | 0    | 0.01%          | 0.02%   | 0.01%  |
| LAND TRANSPORTATION                          | 31            | 31   | 0    | 4.11%          | 4.15%   | 0.04%  | 26            | 21   | -5   | 5.02%          | 4.65%   | -0.37% | 26            | 25   | -1   | 3.23%          | 3.63%   | 0.40%  |
| MARINE TRANSPORTATION                        | 4             | 4    | 0    | 0.19%          | 0.20%   | 0.01%  | 4             | 4    | 0    | 0.39%          | 0.39%   | 0.00%  | —             | —    | —    | —              | —       | —      |
| AIR TRANSPORTATION                           | 2             | 2    | 0    | 0.59%          | 0.57%   | -0.02% | 2             | 2    | 0    | 0.90%          | 1.03%   | 0.13%  | 2             | 2    | 0    | 0.30%          | 0.10%   | -0.20% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 6             | 6    | 0    | 0.15%          | 0.15%   | 0.00%  | 5             | 5    | 0    | 0.28%          | 0.26%   | -0.01% | 1             | 1    | 0    | 0.02%          | 0.02%   | 0.00%  |
| INFORMATION & COMMUNICATION                  | 57            | 63   | 6    | 8.17%          | 8.24%   | 0.07%  | 22            | 21   | -1   | 4.70%          | 4.96%   | 0.26%  | 48            | 54   | 6    | 11.51%         | 11.66%  | 0.16%  |
| WHOLESALE TRADE                              | 55            | 54   | -1   | 4.76%          | 4.77%   | 0.00%  | 43            | 43   | 0    | 8.79%          | 8.11%   | -0.69% | 25            | 27   | 2    | 0.88%          | 1.28%   | 0.40%  |
| RETAIL TRADE                                 | 93            | 95   | 2    | 4.95%          | 4.92%   | -0.03% | 47            | 45   | -2   | 3.77%          | 2.18%   | -1.59% | 69            | 69   | 0    | 6.09%          | 7.77%   | 1.68%  |
| BANKS  | 63            | 59   | -4   | 6.79%          | 6.70%   | -0.08% | 62            | 59   | -3   | 13.72%         | 13.05%  | -0.67% | 2             | 1    | -1   | 0.11%          | 0.08%   | -0.03% |
| SECURITIES & COMMODITY FUTURES               | 13            | 14   | 1    | 1.03%          | 1.04%   | 0.01%  | 10            | 10   | 0    | 1.97%          | 1.66%   | -0.31% | 5             | 8    | 3    | 0.12%          | 0.39%   | 0.27%  |
| INSURANCE                                    | 8             | 8    | 0    | 2.63%          | 2.59%   | -0.04% | 7             | 7    | 0    | 5.31%          | 4.91%   | -0.41% | 2             | 2    | 0    | 0.04%          | 0.17%   | 0.13%  |
| OTHER FINANCING BUSINESS                     | 17            | 17   | 0    | 1.28%          | 1.26%   | -0.02% | 14            | 15   | 1    | 1.87%          | 1.76%   | -0.11% | 7             | 6    | -1   | 0.71%          | 0.75%   | 0.03%  |
| REAL ESTATE                                  | 24            | 23   | -1   | 2.04%          | 1.99%   | -0.05% | 19            | 19   | 0    | 2.79%          | 2.83%   | 0.05%  | 14            | 9    | -5   | 1.32%          | 1.11%   | -0.21% |
| SERVICES                                     | 57            | 62   | 5    | 4.32%          | 4.64%   | 0.31%  | 18            | 20   | 2    | 1.37%          | 1.81%   | 0.44%  | 54            | 57   | 3    | 7.17%          | 7.59%   | 0.42%  |
| Total  | 996           | 1000 | 4    | 100.00%        | 100.00% | —      | 701           | 705  | 4    | 100.00%        | 100.00% | —      | 603           | 551  | -52  | 100.00%        | 100.00% | —      |

Note: Constituents are as of 19 November 2018. Share prices as of 15 October 2018.

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## 1. Appendix A-1

### 1.1 Analyst Certification

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As at 30 September 2018.

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