

Russell/Nomura Indexes Annual Reconstitution Announcement

Rebalancing summary

The Russell/Nomura Japan Equity Indexes' annual reconstitution will be implemented on Nov 20th, 2020 (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/eq202011e.csv>

Note) By the time of annual reconstitution on Nov 20th, 2020 (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 | 1,581 | 1,600 | 19 | 102 | 121 | 100.00% | 100.00% | - | 2.3% |
| Value | 1,125 | 1,228 | 103 | 81 | 184 | 44.19% | 50.62% | 6.43% | 16.8% |
| Growth | 801 | 813 | 12 | 137 | 149 | 55.81% | 49.38% | -6.43% | 17.1% |
| Large | 345 | 350 | 5 | 25 | 30 | 85.58% | 85.58% | 0.01% | 3.3% |
| Value | 215 | 242 | 27 | 24 | 51 | 35.97% | 41.00% | 5.04% | 18.5% |
| Growth | 221 | 214 | -7 | 38 | 31 | 49.61% | 44.58% | -5.03% | 17.5% |
| Top | 70 | 60 | -10 | 15 | 5 | 52.28% | 49.46% | -2.82% | 10.1% |
| Value | 45 | 38 | -7 | 12 | 5 | 22.82% | 22.27% | -0.55% | 20.5% |
| Growth | 50 | 39 | -11 | 17 | 6 | 29.46% | 27.19% | -2.27% | 23.4% |
| Mid | 275 | 290 | 15 | 29 | 44 | 33.30% | 36.12% | 2.82% | 16.3% |
| Value | 170 | 204 | 34 | 24 | 58 | 13.15% | 18.74% | 5.58% | 32.2% |
| Growth | 171 | 175 | 4 | 31 | 35 | 20.15% | 17.39% | -2.76% | 23.9% |
| Mid-Small | 1,511 | 1,540 | 29 | 106 | 135 | 47.72% | 50.54% | 2.82% | 10.2% |
| Value | 1,080 | 1,190 | 110 | 81 | 191 | 21.37% | 28.35% | 6.98% | 24.4% |
| Growth | 751 | 774 | 23 | 130 | 153 | 26.35% | 22.19% | -4.17% | 21.8% |
| Small | 1,236 | 1,250 | 14 | 128 | 142 | 14.42% | 14.42% | -0.01% | 12.8% |
| Value | 910 | 986 | 76 | 87 | 163 | 8.22% | 9.62% | 1.40% | 20.4% |
| Growth | 580 | 599 | 19 | 127 | 146 | 6.20% | 4.80% | -1.40% | 33.2% |
| Small Core | 395 | 400 | 5 | 81 | 86 | 9.39% | 9.46% | 0.07% | 22.1% |
| Value | 283 | 310 | 27 | 54 | 81 | 5.19% | 6.18% | 1.00% | 28.0% |
| Growth | 200 | 212 | 12 | 63 | 75 | 4.21% | 3.28% | -0.93% | 44.0% |
| Micro | 841 | 850 | 9 | 154 | 163 | 5.03% | 4.96% | -0.07% | 21.7% |
| Value | 627 | 676 | 49 | 97 | 146 | 3.03% | 3.44% | 0.40% | 23.2% |
| Growth | 380 | 387 | 7 | 123 | 130 | 2.00% | 1.52% | -0.48% | 45.0% |
| Prime | 988 | 1,000 | 12 | 49 | 61 | 97.21% | 97.26% | 0.05% | 2.4% |
| Value | 698 | 765 | 67 | 49 | 116 | 42.60% | 48.81% | 6.21% | 17.0% |
| Growth | 520 | 524 | 4 | 82 | 86 | 54.61% | 48.45% | -6.16% | 17.2% |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

Note: Turnover ratio is $\frac{\text{[Σ] market cap weighting before reconfiguration} - \text{market cap weighting after reconfiguration}}{\text{[Σ] market cap weighting before reconfiguration}}$ | / 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 | 6 | 1 | 0.09% | 0.09% | 0.00% | 5 | 6 | 1 | 0.14% | 0.16% | 0.02% | 3 | 2 | -1 | 0.05% | 0.03% | -0.03% |
| MINING | 5 | 4 | -1 | 0.15% | 0.15% | 0.00% | 5 | 4 | -1 | 0.35% | 0.30% | -0.05% | — | — | — | — | — | — |
| CONSTRUCTION | 74 | 72 | -2 | 2.31% | 2.30% | -0.01% | 70 | 69 | -1 | 3.88% | 4.15% | 0.27% | 16 | 10 | -6 | 1.08% | 0.41% | -0.66% |
| FOODS | 68 | 69 | 1 | 3.51% | 3.53% | 0.01% | 52 | 60 | 8 | 1.37% | 3.48% | 2.10% | 46 | 45 | -1 | 5.21% | 3.58% | -1.63% |
| TEXTILES & APPARELS | 20 | 20 | 0 | 0.44% | 0.44% | 0.00% | 19 | 19 | 0 | 0.84% | 0.75% | -0.09% | 3 | 5 | 2 | 0.11% | 0.11% | 0.00% |
| PULP & PAPER | 10 | 8 | -2 | 0.20% | 0.19% | -0.01% | 10 | 8 | -2 | 0.44% | 0.38% | -0.06% | 2 | — | -2 | 0.01% | — | -0.01% |
| CHEMICALS | 119 | 121 | 2 | 7.48% | 7.55% | 0.08% | 94 | 101 | 7 | 6.08% | 6.00% | -0.09% | 47 | 47 | 0 | 8.58% | 9.14% | 0.57% |
| PHARMACEUTICAL | 44 | 46 | 2 | 6.17% | 6.24% | 0.08% | 21 | 26 | 5 | 3.40% | 4.10% | 0.69% | 34 | 34 | 0 | 8.35% | 8.44% | 0.09% |
| OIL & COAL PRODUCTS | 7 | 4 | -3 | 0.42% | 0.41% | -0.01% | 7 | 4 | -3 | 0.95% | 0.81% | -0.14% | — | — | — | — | — | — |
| RUBBER PRODUCTS | 11 | 10 | -1 | 0.60% | 0.58% | -0.02% | 11 | 10 | -1 | 0.83% | 1.14% | 0.31% | 2 | 2 | 0 | 0.42% | 0.01% | -0.42% |
| GLASS & CERAMICS PRODUCTS | 22 | 21 | -1 | 0.78% | 0.78% | 0.00% | 21 | 21 | 0 | 1.31% | 1.16% | -0.14% | 7 | 8 | 1 | 0.36% | 0.38% | 0.02% |
| IRON & STEEL | 20 | 18 | -2 | 0.53% | 0.53% | 0.01% | 20 | 18 | -2 | 1.19% | 1.04% | -0.15% | — | 1 | 1 | — | 0.02% | 0.02% |
| NONFERROUS METALS | 20 | 19 | -1 | 0.64% | 0.64% | 0.00% | 20 | 19 | -1 | 1.43% | 1.24% | -0.19% | 3 | 1 | -2 | 0.02% | 0.03% | 0.01% |
| METAL PRODUCTS | 28 | 23 | -5 | 0.56% | 0.56% | -0.01% | 27 | 23 | -4 | 0.92% | 0.90% | -0.02% | 5 | 8 | 3 | 0.28% | 0.20% | -0.08% |
| MACHINERY | 105 | 101 | -4 | 5.50% | 5.53% | 0.03% | 91 | 89 | -2 | 4.31% | 4.37% | 0.05% | 47 | 43 | -4 | 6.44% | 6.73% | 0.29% |
| ELECTRIC APPLIANCES | 124 | 123 | -1 | 17.19% | 17.19% | -0.01% | 94 | 102 | 8 | 8.82% | 10.85% | 2.03% | 73 | 69 | -4 | 23.82% | 23.68% | -0.14% |
| TRANSPORTATION EQUIPMENT | 50 | 45 | -5 | 6.05% | 5.98% | -0.08% | 49 | 44 | -5 | 11.49% | 10.94% | -0.56% | 8 | 4 | -4 | 1.74% | 0.89% | -0.85% |
| PRECISION INSTRUMENTS | 27 | 27 | 0 | 2.86% | 2.90% | 0.05% | 12 | 17 | 5 | 0.36% | 0.39% | 0.03% | 19 | 20 | 1 | 4.83% | 5.48% | 0.65% |
| OTHER PRODUCTS | 36 | 39 | 3 | 2.68% | 2.72% | 0.04% | 27 | 30 | 3 | 0.83% | 0.88% | 0.05% | 19 | 22 | 3 | 4.14% | 4.61% | 0.47% |
| ELECTRIC POWER & GAS | 21 | 22 | 1 | 1.36% | 1.38% | 0.02% | 19 | 21 | 2 | 2.95% | 2.61% | -0.34% | 5 | 5 | 0 | 0.10% | 0.11% | 0.01% |
| LAND TRANSPORTATION | 41 | 41 | 0 | 3.46% | 3.49% | 0.02% | 32 | 38 | 6 | 3.51% | 4.90% | 1.39% | 28 | 19 | -9 | 3.42% | 2.03% | -1.39% |
| MARINE TRANSPORTATION | 6 | 4 | -2 | 0.16% | 0.16% | 0.00% | 6 | 4 | -2 | 0.35% | 0.32% | -0.03% | 2 | — | -2 | 0.01% | — | -0.01% |
| AIR TRANSPORTATION | 2 | 2 | 0 | 0.33% | 0.32% | 0.00% | 2 | 2 | 0 | 0.71% | 0.64% | -0.07% | 1 | — | -1 | 0.02% | — | -0.02% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 12 | 12 | 0 | 0.16% | 0.16% | 0.00% | 12 | 12 | 0 | 0.34% | 0.29% | -0.05% | 1 | 3 | 2 | 0.02% | 0.03% | 0.01% |
| INFORMATION & COMMUNICATION | 145 | 189 | 44 | 11.21% | 10.93% | -0.29% | 42 | 69 | 27 | 10.98% | 6.56% | -4.42% | 130 | 176 | 46 | 11.40% | 15.40% | 4.00% |
| WHOLESALE TRADE | 103 | 102 | -1 | 4.37% | 4.35% | -0.02% | 90 | 95 | 5 | 8.28% | 7.48% | -0.79% | 32 | 28 | -4 | 1.28% | 1.14% | -0.14% |
| RETAIL TRADE | 144 | 140 | -4 | 4.86% | 4.82% | -0.04% | 74 | 97 | 23 | 2.33% | 3.35% | 1.02% | 100 | 96 | -4 | 6.87% | 6.33% | -0.53% |
| BANKS | 73 | 71 | -2 | 4.44% | 4.46% | 0.02% | 73 | 71 | -2 | 9.98% | 8.81% | -1.17% | 1 | 1 | 0 | 0.05% | 0.01% | -0.04% |
| SECURITIES & COMMODITY FUTURES | 19 | 18 | -1 | 0.83% | 0.80% | -0.03% | 16 | 17 | 1 | 1.74% | 1.49% | -0.25% | 6 | 5 | -1 | 0.11% | 0.10% | -0.01% |
| INSURANCE | 8 | 8 | 0 | 1.94% | 1.98% | 0.04% | 6 | 6 | 0 | 4.31% | 3.84% | -0.47% | 2 | 2 | 0 | 0.06% | 0.07% | 0.01% |
| OTHER FINANCING BUSINESS | 22 | 21 | -1 | 1.16% | 1.17% | 0.01% | 17 | 18 | 1 | 1.62% | 1.49% | -0.12% | 8 | 7 | -1 | 0.80% | 0.84% | 0.04% |
| REAL ESTATE | 45 | 48 | 3 | 1.78% | 1.78% | 0.00% | 34 | 39 | 5 | 2.24% | 2.97% | 0.74% | 22 | 22 | 0 | 1.43% | 0.56% | -0.86% |
| SERVICES | 145 | 146 | 1 | 5.77% | 5.88% | 0.12% | 47 | 69 | 22 | 1.72% | 2.22% | 0.50% | 129 | 128 | -1 | 8.97% | 9.64% | 0.67% |
| Total | 1581 | 1600 | 19 | 100.00% | 100.00% | — | 1125 | 1228 | 103 | 100.00% | 100.00% | — | 801 | 813 | 12 | 100.00% | 100.00% | — |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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 | 0.15% | 0.15% | 0.00% | 1 | 1 | 0 | 0.36% | 0.32% | -0.04% | — | — | — | — | — | — |
| CONSTRUCTION | 12 | 14 | 2 | 1.82% | 1.92% | 0.10% | 11 | 13 | 2 | 2.99% | 3.60% | 0.61% | 6 | 3 | -3 | 0.98% | 0.38% | -0.60% |
| FOODS | 19 | 20 | 1 | 3.38% | 3.43% | 0.05% | 9 | 15 | 6 | 0.71% | 3.27% | 2.56% | 18 | 18 | 0 | 5.31% | 3.58% | -1.73% |
| TEXTILES & APPARELS | 2 | 3 | 1 | 0.26% | 0.32% | 0.05% | 2 | 2 | 0 | 0.58% | 0.55% | -0.03% | 1 | 1 | 0 | 0.03% | 0.11% | 0.07% |
| PULP & PAPER | 1 | 1 | 0 | 0.10% | 0.10% | 0.00% | 1 | 1 | 0 | 0.23% | 0.20% | -0.03% | — | — | — | — | — | — |
| CHEMICALS | 32 | 30 | -2 | 7.54% | 7.51% | -0.03% | 19 | 20 | 1 | 5.56% | 5.48% | -0.08% | 20 | 19 | -1 | 8.98% | 9.39% | 0.41% |
| PHARMACEUTICAL | 17 | 17 | 0 | 6.74% | 6.82% | 0.07% | 7 | 10 | 3 | 3.76% | 4.62% | 0.86% | 16 | 14 | -2 | 8.90% | 8.84% | -0.07% |
| OIL & COAL PRODUCTS | 2 | 2 | 0 | 0.45% | 0.44% | -0.01% | 2 | 2 | 0 | 1.07% | 0.93% | -0.14% | — | — | — | — | — | — |
| RUBBER PRODUCTS | 3 | 1 | -2 | 0.61% | 0.51% | -0.10% | 3 | 1 | -2 | 0.79% | 1.06% | 0.27% | 1 | — | -1 | 0.47% | — | -0.47% |
| GLASS & CERAMICS PRODUCTS | 5 | 6 | 1 | 0.60% | 0.66% | 0.06% | 4 | 6 | 2 | 1.01% | 1.02% | 0.01% | 1 | 2 | 1 | 0.31% | 0.33% | 0.02% |
| IRON & STEEL | 3 | 3 | 0 | 0.42% | 0.43% | 0.01% | 3 | 3 | 0 | 0.99% | 0.87% | -0.12% | — | 1 | 1 | — | 0.02% | 0.02% |
| NONFERROUS METALS | 3 | 3 | 0 | 0.49% | 0.49% | 0.00% | 3 | 3 | 0 | 1.16% | 1.02% | -0.14% | — | — | — | — | — | — |
| METAL PRODUCTS | 5 | 4 | -1 | 0.48% | 0.44% | -0.03% | 5 | 4 | -1 | 0.74% | 0.70% | -0.03% | 3 | 4 | 1 | 0.29% | 0.20% | -0.08% |
| MACHINERY | 21 | 20 | -1 | 5.39% | 5.39% | 0.01% | 14 | 13 | -1 | 3.61% | 3.53% | -0.08% | 14 | 15 | 1 | 6.68% | 7.11% | 0.43% |
| ELECTRIC APPLIANCES | 42 | 41 | -1 | 19.03% | 18.99% | -0.04% | 23 | 28 | 5 | 9.37% | 11.82% | 2.45% | 38 | 33 | -5 | 26.04% | 25.59% | -0.44% |
| TRANSPORTATION EQUIPMENT | 15 | 13 | -2 | 6.72% | 6.56% | -0.16% | 14 | 12 | -2 | 13.32% | 12.62% | -0.70% | 4 | 2 | -2 | 1.94% | 0.98% | -0.96% |
| PRECISION INSTRUMENTS | 6 | 7 | 1 | 2.98% | 3.07% | 0.09% | 1 | 1 | 0 | 0.13% | 0.11% | -0.02% | 5 | 6 | 1 | 5.04% | 5.80% | 0.75% |
| OTHER PRODUCTS | 7 | 7 | 0 | 2.82% | 2.86% | 0.04% | 2 | 3 | 1 | 0.57% | 0.56% | 0.00% | 5 | 5 | 0 | 4.46% | 4.97% | 0.51% |
| ELECTRIC POWER & GAS | 10 | 10 | 0 | 1.41% | 1.43% | 0.02% | 10 | 10 | 0 | 3.29% | 2.92% | -0.36% | 1 | 1 | 0 | 0.06% | 0.06% | 0.00% |
| LAND TRANSPORTATION | 20 | 21 | 1 | 3.64% | 3.72% | 0.08% | 14 | 20 | 6 | 3.71% | 5.47% | 1.76% | 19 | 12 | -7 | 3.59% | 2.12% | -1.47% |
| MARINE TRANSPORTATION | 2 | 2 | 0 | 0.15% | 0.15% | 0.00% | 2 | 2 | 0 | 0.35% | 0.32% | -0.03% | — | — | — | — | — | — |
| AIR TRANSPORTATION | 2 | 2 | 0 | 0.38% | 0.38% | -0.01% | 2 | 2 | 0 | 0.87% | 0.79% | -0.09% | 1 | — | -1 | 0.03% | — | -0.03% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 1 | — | -1 | 0.05% | — | -0.05% | 1 | — | -1 | 0.12% | — | -0.12% | — | — | — | — | — | — |
| INFORMATION & COMMUNICATION | 27 | 31 | 4 | 11.40% | 10.86% | -0.54% | 7 | 7 | 0 | 12.76% | 7.11% | -5.65% | 23 | 30 | 7 | 10.42% | 14.31% | 3.89% |
| WHOLESALE TRADE | 11 | 14 | 3 | 3.87% | 4.04% | 0.17% | 10 | 11 | 1 | 8.33% | 7.44% | -0.89% | 5 | 5 | 0 | 0.64% | 0.91% | 0.27% |
| RETAIL TRADE | 23 | 24 | 1 | 3.95% | 4.02% | 0.07% | 7 | 12 | 5 | 1.27% | 2.44% | 1.17% | 19 | 20 | 1 | 5.89% | 5.47% | -0.43% |
| BANKS | 13 | 13 | 0 | 4.26% | 4.31% | 0.04% | 13 | 13 | 0 | 10.15% | 8.99% | -1.16% | — | — | — | — | — | — |
| SECURITIES & COMMODITY FUTURES | 3 | 3 | 0 | 0.81% | 0.78% | -0.03% | 3 | 3 | 0 | 1.87% | 1.58% | -0.29% | 1 | 1 | 0 | 0.04% | 0.04% | 0.00% |
| INSURANCE | 6 | 6 | 0 | 2.23% | 2.27% | 0.05% | 6 | 6 | 0 | 5.30% | 4.74% | -0.56% | — | — | — | — | — | — |
| OTHER FINANCING BUSINESS | 4 | 4 | 0 | 0.97% | 1.00% | 0.03% | 3 | 3 | 0 | 1.41% | 1.19% | -0.22% | 1 | 3 | 2 | 0.65% | 0.82% | 0.17% |
| REAL ESTATE | 9 | 9 | 0 | 1.63% | 1.62% | 0.00% | 8 | 9 | 1 | 2.22% | 3.13% | 0.90% | 4 | 3 | -1 | 1.20% | 0.24% | -0.96% |
| SERVICES | 18 | 18 | 0 | 5.27% | 5.34% | 0.07% | 5 | 6 | 1 | 1.42% | 1.63% | 0.20% | 15 | 16 | 1 | 8.07% | 8.76% | 0.69% |
| Total | 345 | 350 | 5 | 100.00% | 100.00% | — | 215 | 242 | 27 | 100.00% | 100.00% | — | 221 | 214 | -7 | 100.00% | 100.00% | — |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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 | 1 | – | -1 | 0.66% | – | -0.66% | 1 | – | -1 | 0.66% | – | -0.66% | 1 | – | -1 | 0.67% | – | -0.67% |
| FOODS | 3 | 1 | -2 | 2.30% | 1.04% | -1.26% | 1 | 1 | 0 | 0.22% | 1.70% | 1.49% | 3 | 1 | -2 | 3.91% | 0.49% | -3.42% |
| TEXTILES & APPARELS | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| PULP & PAPER | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| CHEMICALS | 4 | 5 | 1 | 5.98% | 7.22% | 1.24% | 1 | 2 | 1 | 1.82% | 2.79% | 0.98% | 4 | 5 | 1 | 9.20% | 10.84% | 1.64% |
| PHARMACEUTICAL | 6 | 6 | 0 | 7.99% | 8.90% | 0.91% | 2 | 3 | 1 | 5.26% | 7.08% | 1.82% | 6 | 6 | 0 | 10.11% | 10.40% | 0.29% |
| OIL & COAL PRODUCTS | 1 | – | -1 | 0.55% | – | -0.55% | 1 | – | -1 | 1.25% | – | -1.25% | – | – | – | – | – | – |
| RUBBER PRODUCTS | 1 | 1 | 0 | 0.87% | 0.88% | 0.01% | 1 | 1 | 0 | 0.95% | 1.95% | 0.99% | 1 | – | -1 | 0.80% | – | -0.80% |
| GLASS & CERAMICS PRODUCTS | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| IRON & STEEL | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| NONFERROUS METALS | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| METAL PRODUCTS | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| MACHINERY | 4 | 4 | 0 | 5.43% | 5.76% | 0.34% | 2 | 2 | 0 | 2.34% | 3.39% | 1.04% | 4 | 4 | 0 | 7.81% | 7.71% | -0.10% |
| ELECTRIC APPLIANCES | 13 | 12 | -1 | 23.26% | 23.95% | 0.70% | 7 | 7 | 0 | 10.41% | 14.24% | 3.83% | 12 | 8 | -4 | 33.21% | 31.91% | -1.30% |
| TRANSPORTATION EQUIPMENT | 6 | 3 | -3 | 8.88% | 7.49% | -1.38% | 6 | 3 | -3 | 17.65% | 16.64% | -1.01% | 3 | – | -3 | 2.08% | – | -2.08% |
| PRECISION INSTRUMENTS | 3 | 3 | 0 | 4.17% | 4.46% | 0.30% | – | – | – | – | – | – | 3 | 3 | 0 | 7.39% | 8.12% | 0.72% |
| OTHER PRODUCTS | 1 | 1 | 0 | 2.90% | 3.12% | 0.22% | – | – | – | – | – | – | 1 | 1 | 0 | 5.15% | 5.67% | 0.52% |
| ELECTRIC POWER & GAS | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| LAND TRANSPORTATION | 3 | 2 | -1 | 2.05% | 1.80% | -0.26% | 3 | 2 | -1 | 3.22% | 3.99% | 0.77% | 3 | – | -3 | 1.15% | – | -1.15% |
| MARINE TRANSPORTATION | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| AIR TRANSPORTATION | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – | – |
| INFORMATION & COMMUNICATION | 5 | 5 | 0 | 12.92% | 12.75% | -0.18% | 4 | 3 | -1 | 19.68% | 12.46% | -7.22% | 3 | 4 | 1 | 7.69% | 12.98% | 5.29% |
| WHOLESALE TRADE | 4 | 3 | -1 | 4.87% | 4.44% | -0.44% | 4 | 3 | -1 | 10.68% | 9.43% | -1.25% | 1 | 1 | 0 | 0.37% | 0.35% | -0.03% |
| RETAIL TRADE | 1 | 2 | 1 | 1.10% | 1.98% | 0.88% | 1 | 2 | 1 | 0.79% | 2.76% | 1.97% | 1 | 1 | 0 | 1.34% | 1.34% | 0.00% |
| BANKS | 3 | 3 | 0 | 5.29% | 5.61% | 0.32% | 3 | 3 | 0 | 12.12% | 12.47% | 0.35% | – | – | – | – | – | – |
| SECURITIES & COMMODITY FUTURES | 1 | – | -1 | 0.74% | – | -0.74% | 1 | – | -1 | 1.70% | – | -1.70% | – | – | – | – | – | – |
| INSURANCE | 3 | 2 | -1 | 2.71% | 2.25% | -0.46% | 3 | 2 | -1 | 6.22% | 5.00% | -1.22% | – | – | – | – | – | – |
| OTHER FINANCING BUSINESS | 1 | 1 | 0 | 0.81% | 0.84% | 0.04% | 1 | 1 | 0 | 1.85% | 1.88% | 0.03% | – | – | – | – | – | – |
| REAL ESTATE | 2 | 2 | 0 | 1.59% | 1.65% | 0.06% | 2 | 2 | 0 | 2.08% | 3.50% | 1.42% | 1 | 1 | 0 | 1.21% | 0.14% | -1.07% |
| SERVICES | 4 | 4 | 0 | 4.94% | 5.86% | 0.92% | 1 | 1 | 0 | 1.11% | 0.72% | -0.39% | 3 | 4 | 1 | 7.91% | 10.07% | 2.16% |
| Total | 70 | 60 | -10 | 100.00% | 100.00% | – | 45 | 38 | -7 | 100.00% | 100.00% | – | 50 | 39 | -11 | 100.00% | 100.00% | – |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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 | 0.39% | 0.36% | -0.03% | 1 | 1 | 0 | 0.99% | 0.69% | -0.29% | — | — | — | — | — | — |
| CONSTRUCTION | 11 | 14 | 3 | 3.65% | 4.55% | 0.91% | 10 | 13 | 3 | 7.02% | 7.87% | 0.85% | 5 | 3 | -2 | 1.45% | 0.98% | -0.46% |
| FOODS | 16 | 19 | 3 | 5.07% | 6.71% | 1.64% | 8 | 14 | 6 | 1.56% | 5.14% | 3.58% | 15 | 17 | 2 | 7.36% | 8.40% | 1.05% |
| TEXTILES & APPARELS | 2 | 3 | 1 | 0.67% | 0.75% | 0.08% | 2 | 2 | 0 | 1.59% | 1.19% | -0.39% | 1 | 1 | 0 | 0.08% | 0.27% | 0.19% |
| PULP & PAPER | 1 | 1 | 0 | 0.25% | 0.23% | -0.02% | 1 | 1 | 0 | 0.63% | 0.44% | -0.19% | — | — | — | — | — | — |
| CHEMICALS | 28 | 25 | -3 | 10.00% | 7.92% | -2.07% | 18 | 18 | 0 | 12.05% | 8.67% | -3.39% | 16 | 14 | -2 | 8.65% | 7.12% | -1.53% |
| PHARMACEUTICAL | 11 | 11 | 0 | 4.78% | 3.96% | -0.83% | 5 | 7 | 2 | 1.17% | 1.70% | 0.52% | 10 | 8 | -2 | 7.14% | 6.39% | -0.75% |
| OIL & COAL PRODUCTS | 1 | 2 | 1 | 0.30% | 1.05% | 0.75% | 1 | 2 | 1 | 0.76% | 2.03% | 1.27% | — | — | — | — | — | — |
| RUBBER PRODUCTS | 2 | — | -2 | 0.20% | — | -0.20% | 2 | — | -2 | 0.50% | — | -0.50% | — | — | — | — | — | — |
| GLASS & CERAMICS PRODUCTS | 5 | 6 | 1 | 1.55% | 1.57% | 0.01% | 4 | 6 | 2 | 2.77% | 2.23% | -0.53% | 1 | 2 | 1 | 0.76% | 0.85% | 0.09% |
| IRON & STEEL | 3 | 3 | 0 | 1.07% | 1.02% | -0.05% | 3 | 3 | 0 | 2.70% | 1.91% | -0.79% | — | 1 | 1 | — | 0.05% | 0.05% |
| NONFERROUS METALS | 3 | 3 | 0 | 1.25% | 1.15% | -0.09% | 3 | 3 | 0 | 3.16% | 2.22% | -0.94% | — | — | — | — | — | — |
| METAL PRODUCTS | 5 | 4 | -1 | 1.22% | 1.05% | -0.17% | 5 | 4 | -1 | 2.01% | 1.54% | -0.47% | 3 | 4 | 1 | 0.70% | 0.52% | -0.18% |
| MACHINERY | 17 | 16 | -1 | 5.32% | 4.88% | -0.44% | 12 | 11 | -1 | 5.80% | 3.69% | -2.11% | 10 | 11 | 1 | 5.01% | 6.17% | 1.15% |
| ELECTRIC APPLIANCES | 29 | 29 | 0 | 12.40% | 12.21% | -0.20% | 16 | 21 | 5 | 7.57% | 8.94% | 1.37% | 26 | 25 | -1 | 15.56% | 15.72% | 0.17% |
| TRANSPORTATION EQUIPMENT | 9 | 10 | 1 | 3.34% | 5.28% | 1.94% | 8 | 9 | 1 | 5.82% | 7.84% | 2.03% | 1 | 2 | 1 | 1.72% | 2.51% | 0.78% |
| PRECISION INSTRUMENTS | 3 | 4 | 1 | 1.11% | 1.17% | 0.05% | 1 | 1 | 0 | 0.35% | 0.24% | -0.11% | 2 | 3 | 1 | 1.61% | 2.17% | 0.56% |
| OTHER PRODUCTS | 6 | 6 | 0 | 2.70% | 2.50% | -0.19% | 2 | 3 | 1 | 1.56% | 1.24% | -0.32% | 4 | 4 | 0 | 3.44% | 3.87% | 0.43% |
| ELECTRIC POWER & GAS | 10 | 10 | 0 | 3.63% | 3.39% | -0.25% | 10 | 10 | 0 | 8.98% | 6.39% | -2.59% | 1 | 1 | 0 | 0.14% | 0.15% | 0.01% |
| LAND TRANSPORTATION | 17 | 19 | 2 | 6.14% | 6.36% | 0.23% | 11 | 18 | 7 | 4.56% | 7.22% | 2.66% | 16 | 12 | -4 | 7.16% | 5.44% | -1.73% |
| MARINE TRANSPORTATION | 2 | 2 | 0 | 0.38% | 0.36% | -0.02% | 2 | 2 | 0 | 0.96% | 0.69% | -0.26% | — | — | — | — | — | — |
| AIR TRANSPORTATION | 2 | 2 | 0 | 0.98% | 0.89% | -0.09% | 2 | 2 | 0 | 2.38% | 1.72% | -0.66% | 1 | — | -1 | 0.07% | — | -0.07% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 1 | — | -1 | 0.13% | — | -0.13% | 1 | — | -1 | 0.34% | — | -0.34% | — | — | — | — | — | — |
| INFORMATION & COMMUNICATION | 22 | 26 | 4 | 9.02% | 8.28% | -0.74% | 3 | 4 | 1 | 0.77% | 0.75% | -0.01% | 20 | 26 | 6 | 14.41% | 16.39% | 1.99% |
| WHOLESALE TRADE | 7 | 11 | 4 | 2.30% | 3.49% | 1.19% | 6 | 8 | 2 | 4.26% | 5.08% | 0.82% | 4 | 4 | 0 | 1.02% | 1.78% | 0.76% |
| RETAIL TRADE | 22 | 22 | 0 | 8.43% | 6.81% | -1.62% | 6 | 10 | 4 | 2.10% | 2.06% | -0.04% | 18 | 19 | 1 | 12.56% | 11.92% | -0.63% |
| BANKS | 10 | 10 | 0 | 2.65% | 2.52% | -0.14% | 10 | 10 | 0 | 6.72% | 4.86% | -1.87% | — | — | — | — | — | — |
| SECURITIES & COMMODITY FUTURES | 2 | 3 | 1 | 0.91% | 1.84% | 0.93% | 2 | 3 | 1 | 2.15% | 3.46% | 1.30% | 1 | 1 | 0 | 0.09% | 0.09% | 0.00% |
| INSURANCE | 3 | 4 | 1 | 1.46% | 2.30% | 0.84% | 3 | 4 | 1 | 3.70% | 4.44% | 0.73% | — | — | — | — | — | — |
| OTHER FINANCING BUSINESS | 3 | 3 | 0 | 1.23% | 1.21% | -0.02% | 2 | 2 | 0 | 0.65% | 0.37% | -0.27% | 1 | 3 | 2 | 1.60% | 2.10% | 0.50% |
| REAL ESTATE | 7 | 7 | 0 | 1.69% | 1.58% | -0.10% | 6 | 7 | 1 | 2.46% | 2.68% | 0.22% | 3 | 2 | -1 | 1.18% | 0.40% | -0.78% |
| SERVICES | 14 | 14 | 0 | 5.80% | 4.63% | -1.17% | 4 | 5 | 1 | 1.96% | 2.70% | 0.74% | 12 | 12 | 0 | 8.30% | 6.71% | -1.59% |
| Total | 275 | 290 | 15 | 100.00% | 100.00% | — | 170 | 204 | 34 | 100.00% | 100.00% | — | 171 | 175 | 4 | 100.00% | 100.00% | — |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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

| | Mid-Small | | | | | | Mid-Small Value | | | | | | Mid-Small Growth | | | | | |
|--|--------------|------|------|----------------|---------|--------|-----------------|------|------|----------------|---------|--------|------------------|------|------|----------------|---------|--------|
| | No.of stocks | | | Sector weights | | | No.of stocks | | | Sector weights | | | No.of stocks | | | Sector weights | | |
| | Pre | Post | Diff | Pre | Post | Diff | Pre | Post | Diff | Pre | Post | Diff | Pre | Post | Diff | Pre | Post | Diff |
| FISHERY, AGRICULTURE & FORESTRY | 5 | 6 | 1 | 0.19% | 0.18% | 0.00% | 5 | 6 | 1 | 0.28% | 0.29% | 0.00% | 3 | 2 | -1 | 0.11% | 0.06% | -0.05% |
| MINING | 5 | 4 | -1 | 0.32% | 0.30% | -0.02% | 5 | 4 | -1 | 0.72% | 0.54% | -0.18% | — | — | — | — | — | — |
| CONSTRUCTION | 73 | 72 | -1 | 4.12% | 4.56% | 0.44% | 69 | 69 | 0 | 7.31% | 7.40% | 0.09% | 15 | 10 | -5 | 1.53% | 0.92% | -0.61% |
| FOODS | 65 | 68 | 3 | 4.85% | 5.97% | 1.12% | 51 | 59 | 8 | 2.61% | 4.87% | 2.26% | 43 | 44 | 1 | 6.66% | 7.37% | 0.71% |
| TEXTILES & APPARELS | 20 | 20 | 0 | 0.91% | 0.87% | -0.05% | 19 | 19 | 0 | 1.74% | 1.35% | -0.39% | 3 | 5 | 2 | 0.24% | 0.25% | 0.01% |
| PULP & PAPER | 10 | 8 | -2 | 0.41% | 0.38% | -0.03% | 10 | 8 | -2 | 0.91% | 0.68% | -0.23% | 2 | — | -2 | 0.02% | — | -0.02% |
| CHEMICALS | 115 | 116 | 1 | 9.12% | 7.88% | -1.24% | 93 | 99 | 6 | 10.64% | 8.51% | -2.13% | 43 | 42 | -1 | 7.89% | 7.07% | -0.82% |
| PHARMACEUTICAL | 38 | 40 | 2 | 4.17% | 3.64% | -0.53% | 19 | 23 | 4 | 1.43% | 1.76% | 0.33% | 28 | 28 | 0 | 6.39% | 6.04% | -0.35% |
| OIL & COAL PRODUCTS | 6 | 4 | -2 | 0.28% | 0.81% | 0.53% | 6 | 4 | -2 | 0.63% | 1.44% | 0.81% | — | — | — | — | — | — |
| RUBBER PRODUCTS | 10 | 9 | -1 | 0.31% | 0.29% | -0.03% | 10 | 9 | -1 | 0.69% | 0.50% | -0.19% | 1 | 2 | 1 | 0.01% | 0.01% | 0.01% |
| GLASS & CERAMICS PRODUCTS | 22 | 21 | -1 | 1.64% | 1.54% | -0.10% | 21 | 21 | 0 | 2.71% | 2.08% | -0.63% | 7 | 8 | 1 | 0.77% | 0.85% | 0.08% |
| IRON & STEEL | 20 | 18 | -2 | 1.10% | 1.05% | -0.05% | 20 | 18 | -2 | 2.46% | 1.85% | -0.61% | — | 1 | 1 | — | 0.04% | 0.04% |
| NONFERROUS METALS | 20 | 19 | -1 | 1.35% | 1.27% | -0.07% | 20 | 19 | -1 | 2.95% | 2.21% | -0.74% | 3 | 1 | -2 | 0.04% | 0.07% | 0.03% |
| METAL PRODUCTS | 28 | 23 | -5 | 1.18% | 1.10% | -0.08% | 27 | 23 | -4 | 1.90% | 1.61% | -0.29% | 5 | 8 | 3 | 0.60% | 0.45% | -0.15% |
| MACHINERY | 101 | 97 | -4 | 5.59% | 5.31% | -0.28% | 89 | 87 | -2 | 6.42% | 5.14% | -1.29% | 43 | 39 | -4 | 4.91% | 5.53% | 0.62% |
| ELECTRIC APPLIANCES | 111 | 111 | 0 | 10.55% | 10.57% | 0.01% | 87 | 95 | 8 | 7.13% | 8.19% | 1.06% | 61 | 61 | 0 | 13.33% | 13.60% | 0.27% |
| TRANSPORTATION EQUIPMENT | 44 | 42 | -2 | 2.96% | 4.49% | 1.53% | 43 | 41 | -2 | 4.92% | 6.45% | 1.53% | 5 | 4 | -1 | 1.37% | 1.98% | 0.62% |
| PRECISION INSTRUMENTS | 24 | 24 | 0 | 1.42% | 1.38% | -0.04% | 12 | 17 | 5 | 0.75% | 0.70% | -0.04% | 16 | 17 | 1 | 1.97% | 2.24% | 0.27% |
| OTHER PRODUCTS | 35 | 38 | 3 | 2.43% | 2.33% | -0.10% | 27 | 30 | 3 | 1.72% | 1.57% | -0.15% | 18 | 21 | 3 | 3.00% | 3.30% | 0.30% |
| ELECTRIC POWER & GAS | 21 | 22 | 1 | 2.85% | 2.72% | -0.12% | 19 | 21 | 2 | 6.10% | 4.66% | -1.44% | 5 | 5 | 0 | 0.21% | 0.24% | 0.04% |
| LAND TRANSPORTATION | 38 | 39 | 1 | 5.01% | 5.14% | 0.13% | 29 | 36 | 7 | 3.83% | 5.62% | 1.79% | 25 | 19 | -6 | 5.96% | 4.53% | -1.44% |
| MARINE TRANSPORTATION | 6 | 4 | -2 | 0.34% | 0.32% | -0.02% | 6 | 4 | -2 | 0.73% | 0.57% | -0.16% | 2 | — | -2 | 0.02% | — | -0.02% |
| AIR TRANSPORTATION | 2 | 2 | 0 | 0.68% | 0.64% | -0.05% | 2 | 2 | 0 | 1.47% | 1.14% | -0.33% | 1 | — | -1 | 0.05% | — | -0.05% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 12 | 12 | 0 | 0.34% | 0.31% | -0.02% | 12 | 12 | 0 | 0.70% | 0.51% | -0.18% | 1 | 3 | 2 | 0.04% | 0.06% | 0.02% |
| INFORMATION & COMMUNICATION | 140 | 184 | 44 | 9.34% | 9.15% | -0.20% | 38 | 66 | 28 | 1.70% | 1.93% | 0.23% | 127 | 172 | 45 | 15.54% | 18.37% | 2.83% |
| WHOLESALE TRADE | 99 | 99 | 0 | 3.82% | 4.26% | 0.44% | 86 | 92 | 6 | 5.70% | 5.95% | 0.25% | 31 | 27 | -4 | 2.29% | 2.10% | -0.19% |
| RETAIL TRADE | 143 | 138 | -5 | 8.99% | 7.60% | -1.38% | 73 | 95 | 22 | 3.98% | 3.81% | -0.17% | 99 | 95 | -4 | 13.05% | 12.45% | -0.59% |
| BANKS | 70 | 68 | -2 | 3.50% | 3.33% | -0.17% | 70 | 68 | -2 | 7.69% | 5.93% | -1.76% | 1 | 1 | 0 | 0.11% | 0.02% | -0.09% |
| SECURITIES & COMMODITY FUTURES | 18 | 18 | 0 | 0.93% | 1.59% | 0.66% | 15 | 17 | 2 | 1.78% | 2.66% | 0.88% | 6 | 5 | -1 | 0.23% | 0.22% | -0.01% |
| INSURANCE | 5 | 6 | 1 | 1.09% | 1.71% | 0.62% | 3 | 4 | 1 | 2.28% | 2.93% | 0.65% | 2 | 2 | 0 | 0.13% | 0.15% | 0.02% |
| OTHER FINANCING BUSINESS | 21 | 20 | -1 | 1.55% | 1.49% | -0.06% | 16 | 17 | 1 | 1.37% | 1.19% | -0.18% | 8 | 7 | -1 | 1.70% | 1.87% | 0.17% |
| REAL ESTATE | 43 | 46 | 3 | 2.00% | 1.91% | -0.08% | 32 | 37 | 5 | 2.40% | 2.56% | 0.16% | 21 | 21 | 0 | 1.67% | 1.09% | -0.58% |
| SERVICES | 141 | 142 | 1 | 6.67% | 5.91% | -0.76% | 46 | 68 | 22 | 2.36% | 3.40% | 1.03% | 126 | 124 | -2 | 10.16% | 9.12% | -1.04% |
| Total | 1511 | 1540 | 29 | 100.00% | 100.00% | — | 1080 | 1190 | 110 | 100.00% | 100.00% | — | 751 | 774 | 23 | 100.00% | 100.00% | — |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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

| | Small | | | | | | Small Value | | | | | | Small Growth | | | | | |
|--|--------------|------|------|----------------|---------|--------|--------------|------|------|----------------|---------|--------|--------------|------|------|----------------|---------|--------|
| | No.of stocks | | | Sector weights | | | No.of stocks | | | Sector weights | | | No.of stocks | | | Sector weights | | |
| | Pre | Post | Diff | Pre | Post | Diff | Pre | Post | Diff | Pre | Post | Diff | Pre | Post | Diff | Pre | Post | Diff |
| FISHERY, AGRICULTURE & FORESTRY | 5 | 6 | 1 | 0.62% | 0.65% | 0.03% | 5 | 6 | 1 | 0.74% | 0.84% | 0.10% | 3 | 2 | -1 | 0.47% | 0.26% | -0.21% |
| MINING | 4 | 3 | -1 | 0.17% | 0.16% | -0.01% | 4 | 3 | -1 | 0.30% | 0.24% | -0.06% | — | — | — | — | — | — |
| CONSTRUCTION | 62 | 58 | -4 | 5.21% | 4.56% | -0.65% | 59 | 56 | -3 | 7.78% | 6.49% | -1.29% | 10 | 7 | -3 | 1.81% | 0.69% | -1.12% |
| FOODS | 49 | 49 | 0 | 4.33% | 4.10% | -0.23% | 43 | 45 | 2 | 4.28% | 4.35% | 0.07% | 28 | 27 | -1 | 4.39% | 3.60% | -0.79% |
| TEXTILES & APPARELS | 18 | 17 | -1 | 1.46% | 1.16% | -0.31% | 17 | 17 | 0 | 1.99% | 1.65% | -0.34% | 2 | 4 | 2 | 0.77% | 0.18% | -0.59% |
| PULP & PAPER | 9 | 7 | -2 | 0.80% | 0.76% | -0.04% | 9 | 7 | -2 | 1.35% | 1.14% | -0.21% | 2 | — | -2 | 0.07% | — | -0.07% |
| CHEMICALS | 87 | 91 | 4 | 7.09% | 7.76% | 0.67% | 75 | 81 | 6 | 8.36% | 8.20% | -0.16% | 27 | 28 | 1 | 5.40% | 6.88% | 1.48% |
| PHARMACEUTICAL | 27 | 29 | 2 | 2.75% | 2.84% | 0.09% | 14 | 16 | 2 | 1.84% | 1.88% | 0.04% | 18 | 20 | 2 | 3.96% | 4.76% | 0.80% |
| OIL & COAL PRODUCTS | 5 | 2 | -3 | 0.24% | 0.20% | -0.04% | 5 | 2 | -3 | 0.43% | 0.30% | -0.13% | — | — | — | — | — | — |
| RUBBER PRODUCTS | 8 | 9 | 1 | 0.58% | 1.00% | 0.42% | 8 | 9 | 1 | 0.99% | 1.47% | 0.48% | 1 | 2 | 1 | 0.03% | 0.06% | 0.03% |
| GLASS & CERAMICS PRODUCTS | 17 | 15 | -2 | 1.83% | 1.47% | -0.36% | 17 | 15 | -2 | 2.61% | 1.78% | -0.83% | 6 | 6 | 0 | 0.80% | 0.86% | 0.06% |
| IRON & STEEL | 17 | 15 | -2 | 1.18% | 1.15% | -0.02% | 17 | 15 | -2 | 2.07% | 1.73% | -0.34% | — | — | — | — | — | — |
| NONFERROUS METALS | 17 | 16 | -1 | 1.57% | 1.57% | 0.00% | 17 | 16 | -1 | 2.62% | 2.19% | -0.44% | 3 | 1 | -2 | 0.18% | 0.34% | 0.16% |
| METAL PRODUCTS | 23 | 19 | -4 | 1.09% | 1.24% | 0.15% | 22 | 19 | -3 | 1.71% | 1.76% | 0.04% | 2 | 4 | 2 | 0.26% | 0.20% | -0.05% |
| MACHINERY | 84 | 81 | -3 | 6.20% | 6.37% | 0.17% | 77 | 76 | -1 | 7.41% | 7.94% | 0.53% | 33 | 28 | -5 | 4.59% | 3.22% | -1.37% |
| ELECTRIC APPLIANCES | 82 | 82 | 0 | 6.28% | 6.45% | 0.17% | 71 | 74 | 3 | 6.42% | 6.72% | 0.31% | 35 | 36 | 1 | 6.11% | 5.91% | -0.19% |
| TRANSPORTATION EQUIPMENT | 35 | 32 | -3 | 2.08% | 2.52% | 0.44% | 35 | 32 | -3 | 3.50% | 3.74% | 0.25% | 4 | 2 | -2 | 0.21% | 0.08% | -0.13% |
| PRECISION INSTRUMENTS | 21 | 20 | -1 | 2.13% | 1.91% | -0.23% | 11 | 16 | 5 | 1.37% | 1.61% | 0.23% | 14 | 14 | 0 | 3.14% | 2.51% | -0.63% |
| OTHER PRODUCTS | 29 | 32 | 3 | 1.82% | 1.90% | 0.09% | 25 | 27 | 2 | 1.99% | 2.23% | 0.24% | 14 | 17 | 3 | 1.59% | 1.25% | -0.34% |
| ELECTRIC POWER & GAS | 11 | 12 | 1 | 1.03% | 1.06% | 0.03% | 9 | 11 | 2 | 1.48% | 1.29% | -0.19% | 4 | 4 | 0 | 0.43% | 0.60% | 0.17% |
| LAND TRANSPORTATION | 21 | 20 | -1 | 2.40% | 2.08% | -0.32% | 18 | 18 | 0 | 2.65% | 2.50% | -0.15% | 9 | 7 | -2 | 2.06% | 1.23% | -0.83% |
| MARINE TRANSPORTATION | 4 | 2 | -2 | 0.25% | 0.22% | -0.04% | 4 | 2 | -2 | 0.36% | 0.32% | -0.04% | 2 | — | -2 | 0.10% | — | -0.10% |
| AIR TRANSPORTATION | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 11 | 12 | 1 | 0.80% | 1.10% | 0.30% | 11 | 12 | 1 | 1.27% | 1.52% | 0.24% | 1 | 3 | 2 | 0.18% | 0.27% | 0.09% |
| INFORMATION & COMMUNICATION | 118 | 158 | 40 | 10.09% | 11.32% | 1.23% | 35 | 62 | 27 | 3.19% | 4.22% | 1.03% | 107 | 146 | 39 | 19.22% | 25.54% | 6.32% |
| WHOLESALE TRADE | 92 | 88 | -4 | 7.33% | 6.20% | -1.13% | 80 | 84 | 4 | 8.02% | 7.67% | -0.35% | 27 | 23 | -4 | 6.42% | 3.25% | -3.16% |
| RETAIL TRADE | 121 | 116 | -5 | 10.28% | 9.60% | -0.68% | 67 | 85 | 18 | 6.99% | 7.22% | 0.22% | 81 | 76 | -5 | 14.65% | 14.38% | -0.27% |
| BANKS | 60 | 58 | -2 | 5.46% | 5.38% | -0.08% | 60 | 58 | -2 | 9.23% | 8.02% | -1.20% | 1 | 1 | 0 | 0.47% | 0.08% | -0.39% |
| SECURITIES & COMMODITY FUTURES | 16 | 15 | -1 | 0.98% | 0.97% | -0.01% | 13 | 14 | 1 | 1.19% | 1.11% | -0.09% | 5 | 4 | -1 | 0.70% | 0.70% | 0.00% |
| INSURANCE | 2 | 2 | 0 | 0.23% | 0.23% | 0.00% | — | — | — | — | — | — | 2 | 2 | 0 | 0.53% | 0.69% | 0.16% |
| OTHER FINANCING BUSINESS | 18 | 17 | -1 | 2.31% | 2.19% | -0.11% | 14 | 15 | 1 | 2.53% | 2.79% | 0.26% | 7 | 4 | -3 | 2.01% | 1.01% | -1.01% |
| REAL ESTATE | 36 | 39 | 3 | 2.71% | 2.75% | 0.03% | 26 | 30 | 4 | 2.30% | 2.33% | 0.03% | 18 | 19 | 1 | 3.26% | 3.58% | 0.32% |
| SERVICES | 127 | 128 | 1 | 8.68% | 9.12% | 0.44% | 42 | 63 | 21 | 3.01% | 4.75% | 1.75% | 114 | 112 | -2 | 16.20% | 17.86% | 1.66% |
| Total | 1236 | 1250 | 14 | 100.00% | 100.00% | — | 910 | 986 | 76 | 100.00% | 100.00% | — | 580 | 599 | 19 | 100.00% | 100.00% | — |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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 | 0.78% | 0.79% | 0.00% | 3 | 3 | 0 | 0.90% | 1.04% | 0.14% | 2 | 1 | -1 | 0.64% | 0.31% | -0.33% |
| MINING | 1 | 1 | 0 | 0.14% | 0.15% | 0.00% | 1 | 1 | 0 | 0.26% | 0.22% | -0.04% | — | — | — | — | — | — |
| CONSTRUCTION | 22 | 20 | -2 | 5.51% | 4.51% | -0.99% | 21 | 20 | -1 | 8.13% | 6.81% | -1.32% | 7 | 2 | -5 | 2.27% | 0.18% | -2.09% |
| FOODS | 16 | 16 | 0 | 4.65% | 4.30% | -0.35% | 11 | 14 | 3 | 3.83% | 4.35% | 0.52% | 12 | 11 | -1 | 5.66% | 4.20% | -1.45% |
| TEXTILES & APPARELS | 7 | 5 | -2 | 1.39% | 0.94% | -0.45% | 6 | 5 | -1 | 1.69% | 1.42% | -0.27% | 1 | 1 | 0 | 1.03% | 0.04% | -0.98% |
| PULP & PAPER | 4 | 3 | -1 | 0.97% | 0.85% | -0.12% | 4 | 3 | -1 | 1.72% | 1.29% | -0.42% | 1 | — | -1 | 0.04% | — | -0.04% |
| CHEMICALS | 28 | 33 | 5 | 7.16% | 8.54% | 1.38% | 22 | 26 | 4 | 7.99% | 8.46% | 0.47% | 14 | 16 | 2 | 6.13% | 8.68% | 2.55% |
| PHARMACEUTICAL | 12 | 12 | 0 | 3.07% | 3.13% | 0.06% | 7 | 8 | 1 | 2.17% | 2.09% | -0.09% | 8 | 8 | 0 | 4.17% | 5.09% | 0.92% |
| OIL & COAL PRODUCTS | 1 | 1 | 0 | 0.22% | 0.22% | 0.00% | 1 | 1 | 0 | 0.40% | 0.34% | -0.06% | — | — | — | — | — | — |
| RUBBER PRODUCTS | 1 | 3 | 2 | 0.44% | 1.11% | 0.67% | 1 | 3 | 2 | 0.80% | 1.67% | 0.87% | — | 1 | 1 | — | 0.07% | 0.07% |
| GLASS & CERAMICS PRODUCTS | 8 | 8 | 0 | 2.21% | 1.86% | -0.35% | 8 | 8 | 0 | 3.33% | 2.17% | -1.16% | 4 | 6 | 2 | 0.82% | 1.26% | 0.44% |
| IRON & STEEL | 5 | 5 | 0 | 1.23% | 1.22% | -0.01% | 5 | 5 | 0 | 2.23% | 1.87% | -0.36% | — | — | — | — | — | — |
| NONFERROUS METALS | 7 | 6 | -1 | 1.93% | 1.81% | -0.11% | 7 | 6 | -1 | 3.36% | 2.51% | -0.85% | 1 | 1 | 0 | 0.16% | 0.50% | 0.34% |
| METAL PRODUCTS | 4 | 4 | 0 | 0.62% | 0.89% | 0.26% | 4 | 4 | 0 | 0.92% | 1.27% | 0.35% | 1 | 1 | 0 | 0.26% | 0.15% | -0.11% |
| MACHINERY | 28 | 24 | -4 | 6.09% | 5.98% | -0.11% | 25 | 22 | -3 | 7.35% | 7.47% | 0.11% | 13 | 12 | -1 | 4.54% | 3.18% | -1.36% |
| ELECTRIC APPLIANCES | 23 | 21 | -2 | 5.73% | 5.58% | -0.15% | 17 | 16 | -1 | 5.18% | 5.21% | 0.03% | 15 | 14 | -1 | 6.41% | 6.29% | -0.11% |
| TRANSPORTATION EQUIPMENT | 14 | 10 | -4 | 2.23% | 2.48% | 0.25% | 14 | 10 | -4 | 3.88% | 3.77% | -0.11% | 1 | 1 | 0 | 0.19% | 0.03% | -0.16% |
| PRECISION INSTRUMENTS | 9 | 7 | -2 | 2.55% | 2.04% | -0.51% | 4 | 6 | 2 | 1.43% | 1.57% | 0.15% | 7 | 6 | -1 | 3.94% | 2.90% | -1.03% |
| OTHER PRODUCTS | 8 | 7 | -1 | 1.52% | 1.46% | -0.06% | 7 | 6 | -1 | 1.77% | 1.81% | 0.04% | 3 | 5 | 2 | 1.23% | 0.81% | -0.42% |
| ELECTRIC POWER & GAS | 4 | 5 | 1 | 0.99% | 1.15% | 0.15% | 4 | 5 | 1 | 1.80% | 1.54% | -0.26% | — | 1 | 1 | — | 0.42% | 0.42% |
| LAND TRANSPORTATION | 10 | 8 | -2 | 2.85% | 2.29% | -0.56% | 8 | 6 | -2 | 3.27% | 2.71% | -0.56% | 5 | 4 | -1 | 2.33% | 1.51% | -0.82% |
| MARINE TRANSPORTATION | 1 | 1 | 0 | 0.26% | 0.26% | 0.00% | 1 | 1 | 0 | 0.39% | 0.40% | 0.01% | 1 | — | -1 | 0.10% | — | -0.10% |
| AIR TRANSPORTATION | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 3 | 4 | 1 | 0.80% | 1.25% | 0.45% | 3 | 4 | 1 | 1.44% | 1.87% | 0.43% | — | 1 | 1 | — | 0.08% | 0.08% |
| INFORMATION & COMMUNICATION | 26 | 42 | 16 | 8.64% | 10.51% | 1.88% | 9 | 15 | 6 | 3.26% | 4.25% | 0.99% | 22 | 36 | 14 | 15.26% | 22.33% | 7.07% |
| WHOLESALE TRADE | 27 | 26 | -1 | 7.18% | 5.76% | -1.42% | 18 | 25 | 7 | 6.19% | 6.70% | 0.51% | 15 | 12 | -3 | 8.40% | 3.99% | -4.41% |
| RETAIL TRADE | 39 | 41 | 2 | 10.12% | 9.83% | -0.29% | 18 | 25 | 7 | 6.26% | 7.08% | 0.82% | 27 | 28 | 1 | 14.87% | 15.01% | 0.14% |
| BANKS | 27 | 24 | -3 | 6.31% | 5.83% | -0.48% | 27 | 24 | -3 | 10.87% | 8.87% | -2.00% | 1 | 1 | 0 | 0.69% | 0.11% | -0.57% |
| SECURITIES & COMMODITY FUTURES | 4 | 3 | -1 | 0.83% | 0.74% | -0.09% | 2 | 2 | 0 | 0.89% | 0.75% | -0.15% | 2 | 1 | -1 | 0.75% | 0.72% | -0.03% |
| INSURANCE | 1 | 2 | 1 | 0.21% | 0.35% | 0.14% | — | — | — | — | — | — | 1 | 2 | 1 | 0.48% | 1.01% | 0.54% |
| OTHER FINANCING BUSINESS | 10 | 11 | 1 | 2.94% | 2.93% | -0.01% | 8 | 10 | 2 | 3.36% | 3.80% | 0.44% | 4 | 3 | -1 | 2.42% | 1.28% | -1.13% |
| REAL ESTATE | 10 | 9 | -1 | 2.81% | 2.58% | -0.23% | 6 | 7 | 1 | 1.89% | 1.90% | 0.01% | 5 | 5 | 0 | 3.94% | 3.85% | -0.10% |
| SERVICES | 32 | 35 | 3 | 7.62% | 8.66% | 1.05% | 11 | 19 | 8 | 3.02% | 4.79% | 1.77% | 27 | 32 | 5 | 13.28% | 15.97% | 2.69% |
| Total | 395 | 400 | 5 | 100.00% | 100.00% | — | 283 | 310 | 27 | 100.00% | 100.00% | — | 200 | 212 | 12 | 100.00% | 100.00% | — |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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 | 3 | 1 | 0.32% | 0.38% | 0.06% | 2 | 3 | 1 | 0.46% | 0.49% | 0.03% | 1 | 1 | 0 | 0.11% | 0.14% | 0.03% |
| MINING | 3 | 2 | -1 | 0.22% | 0.18% | -0.04% | 3 | 2 | -1 | 0.37% | 0.27% | -0.11% | — | — | — | — | — | — |
| CONSTRUCTION | 40 | 38 | -2 | 4.67% | 4.65% | -0.01% | 38 | 36 | -2 | 7.17% | 5.92% | -1.25% | 3 | 5 | 2 | 0.86% | 1.79% | 0.93% |
| FOODS | 33 | 33 | 0 | 3.74% | 3.73% | -0.01% | 32 | 31 | -1 | 5.06% | 4.36% | -0.70% | 16 | 16 | 0 | 1.74% | 2.31% | 0.57% |
| TEXTILES & APPARELS | 11 | 12 | 1 | 1.60% | 1.57% | -0.03% | 11 | 12 | 1 | 2.50% | 2.05% | -0.45% | 1 | 3 | 2 | 0.22% | 0.47% | 0.25% |
| PULP & PAPER | 5 | 4 | -1 | 0.50% | 0.60% | 0.11% | 5 | 4 | -1 | 0.73% | 0.87% | 0.15% | 1 | — | -1 | 0.15% | — | -0.15% |
| CHEMICALS | 59 | 58 | -1 | 6.96% | 6.28% | -0.68% | 53 | 55 | 2 | 9.01% | 7.74% | -1.28% | 13 | 12 | -1 | 3.86% | 3.00% | -0.85% |
| PHARMACEUTICAL | 15 | 17 | 2 | 2.16% | 2.29% | 0.13% | 7 | 8 | 1 | 1.27% | 1.51% | 0.24% | 10 | 12 | 2 | 3.51% | 4.05% | 0.53% |
| OIL & COAL PRODUCTS | 4 | 1 | -3 | 0.29% | 0.16% | -0.13% | 4 | 1 | -3 | 0.48% | 0.23% | -0.24% | — | — | — | — | — | — |
| RUBBER PRODUCTS | 7 | 6 | -1 | 0.84% | 0.79% | -0.04% | 7 | 6 | -1 | 1.33% | 1.12% | -0.21% | 1 | 1 | 0 | 0.09% | 0.06% | -0.03% |
| GLASS & CERAMICS PRODUCTS | 9 | 7 | -2 | 1.13% | 0.74% | -0.39% | 9 | 7 | -2 | 1.38% | 1.07% | -0.31% | 2 | — | -2 | 0.75% | — | -0.75% |
| IRON & STEEL | 12 | 10 | -2 | 1.07% | 1.02% | -0.05% | 12 | 10 | -2 | 1.78% | 1.48% | -0.31% | — | — | — | — | — | — |
| NONFERROUS METALS | 10 | 10 | 0 | 0.91% | 1.12% | 0.20% | 10 | 10 | 0 | 1.36% | 1.61% | 0.25% | 2 | — | -2 | 0.23% | — | -0.23% |
| METAL PRODUCTS | 19 | 15 | -4 | 1.95% | 1.91% | -0.04% | 18 | 15 | -3 | 3.07% | 2.62% | -0.45% | 1 | 3 | 2 | 0.25% | 0.31% | 0.06% |
| MACHINERY | 56 | 57 | 1 | 6.39% | 7.12% | 0.73% | 52 | 54 | 2 | 7.51% | 8.81% | 1.30% | 20 | 16 | -4 | 4.69% | 3.30% | -1.38% |
| ELECTRIC APPLIANCES | 59 | 61 | 2 | 7.32% | 8.12% | 0.80% | 54 | 58 | 4 | 8.53% | 9.46% | 0.92% | 20 | 22 | 2 | 5.47% | 5.09% | -0.38% |
| TRANSPORTATION EQUIPMENT | 21 | 22 | 1 | 1.80% | 2.62% | 0.81% | 21 | 22 | 1 | 2.84% | 3.70% | 0.86% | 3 | 1 | -2 | 0.23% | 0.18% | -0.05% |
| PRECISION INSTRUMENTS | 12 | 13 | 1 | 1.36% | 1.66% | 0.30% | 7 | 10 | 3 | 1.29% | 1.66% | 0.37% | 7 | 8 | 1 | 1.46% | 1.66% | 0.19% |
| OTHER PRODUCTS | 21 | 25 | 4 | 2.36% | 2.74% | 0.38% | 18 | 21 | 3 | 2.37% | 2.99% | 0.62% | 11 | 12 | 1 | 2.34% | 2.19% | -0.16% |
| ELECTRIC POWER & GAS | 7 | 7 | 0 | 1.09% | 0.89% | -0.20% | 5 | 6 | 1 | 0.94% | 0.85% | -0.09% | 4 | 3 | -1 | 1.33% | 0.98% | -0.35% |
| LAND TRANSPORTATION | 11 | 12 | 1 | 1.55% | 1.67% | 0.12% | 10 | 12 | 2 | 1.59% | 2.13% | 0.54% | 4 | 3 | -1 | 1.50% | 0.65% | -0.86% |
| MARINE TRANSPORTATION | 3 | 1 | -2 | 0.23% | 0.12% | -0.11% | 3 | 1 | -2 | 0.31% | 0.18% | -0.14% | 1 | — | -1 | 0.10% | — | -0.10% |
| AIR TRANSPORTATION | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — | — |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 8 | 8 | 0 | 0.82% | 0.82% | 0.00% | 8 | 8 | 0 | 0.98% | 0.88% | -0.10% | 1 | 2 | 1 | 0.57% | 0.68% | 0.11% |
| INFORMATION & COMMUNICATION | 92 | 116 | 24 | 12.79% | 12.85% | 0.06% | 26 | 47 | 21 | 3.07% | 4.17% | 1.09% | 85 | 110 | 25 | 27.56% | 32.46% | 4.90% |
| WHOLESALE TRADE | 65 | 62 | -3 | 7.61% | 7.02% | -0.59% | 62 | 59 | -3 | 11.14% | 9.39% | -1.75% | 12 | 11 | -1 | 2.23% | 1.66% | -0.57% |
| RETAIL TRADE | 82 | 75 | -7 | 10.59% | 9.16% | -1.43% | 49 | 60 | 11 | 8.24% | 7.46% | -0.78% | 54 | 48 | -6 | 14.17% | 13.02% | -1.15% |
| BANKS | 33 | 34 | 1 | 3.87% | 4.51% | 0.64% | 33 | 34 | 1 | 6.42% | 6.50% | 0.08% | — | — | — | — | — | — |
| SECURITIES & COMMODITY FUTURES | 12 | 12 | 0 | 1.26% | 1.42% | 0.16% | 11 | 12 | 1 | 1.70% | 1.75% | 0.05% | 3 | 3 | 0 | 0.58% | 0.65% | 0.07% |
| INSURANCE | 1 | — | -1 | 0.26% | — | -0.26% | — | — | — | — | — | — | 1 | — | -1 | 0.65% | — | -0.65% |
| OTHER FINANCING BUSINESS | 8 | 6 | -2 | 1.13% | 0.80% | -0.33% | 6 | 5 | -1 | 1.11% | 0.97% | -0.14% | 3 | 1 | -2 | 1.16% | 0.40% | -0.75% |
| REAL ESTATE | 26 | 30 | 4 | 2.53% | 3.07% | 0.54% | 20 | 23 | 3 | 3.00% | 3.10% | 0.10% | 13 | 14 | 1 | 1.82% | 3.01% | 1.19% |
| SERVICES | 95 | 93 | -2 | 10.67% | 9.99% | -0.69% | 31 | 44 | 13 | 2.98% | 4.69% | 1.71% | 87 | 80 | -7 | 22.35% | 21.94% | -0.41% |
| Total | 841 | 850 | 9 | 100.00% | 100.00% | — | 627 | 676 | 49 | 100.00% | 100.00% | — | 380 | 387 | 7 | 100.00% | 100.00% | — |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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 | 4 | 4 | 0 | 0.09% | 0.09% | 0.00% | 4 | 4 | 0 | 0.13% | 0.15% | 0.02% | 3 | 2 | -1 | 0.05% | 0.03% | -0.03% |
| MINING | 2 | 2 | 0 | 0.15% | 0.15% | 0.00% | 2 | 2 | 0 | 0.34% | 0.29% | -0.04% | — | — | — | — | — | — |
| CONSTRUCTION | 45 | 46 | 1 | 2.24% | 2.24% | 0.00% | 43 | 44 | 1 | 3.74% | 4.06% | 0.33% | 13 | 7 | -6 | 1.07% | 0.41% | -0.66% |
| FOODS | 43 | 44 | 1 | 3.50% | 3.51% | 0.01% | 27 | 35 | 8 | 1.20% | 3.40% | 2.20% | 34 | 33 | -1 | 5.29% | 3.62% | -1.67% |
| TEXTILES & APPARELS | 15 | 12 | -3 | 0.42% | 0.41% | -0.01% | 14 | 11 | -3 | 0.82% | 0.70% | -0.11% | 3 | 4 | 1 | 0.12% | 0.11% | 0.00% |
| PULP & PAPER | 6 | 7 | 1 | 0.19% | 0.19% | 0.01% | 6 | 7 | 1 | 0.41% | 0.39% | -0.03% | 2 | — | -2 | 0.01% | — | -0.01% |
| CHEMICALS | 74 | 72 | -2 | 7.47% | 7.52% | 0.06% | 53 | 55 | 2 | 5.88% | 5.82% | -0.06% | 38 | 37 | -1 | 8.71% | 9.24% | 0.53% |
| PHARMACEUTICAL | 33 | 36 | 3 | 6.28% | 6.37% | 0.10% | 17 | 23 | 6 | 3.48% | 4.23% | 0.75% | 26 | 26 | 0 | 8.46% | 8.54% | 0.08% |
| OIL & COAL PRODUCTS | 3 | 3 | 0 | 0.42% | 0.41% | 0.00% | 3 | 3 | 0 | 0.95% | 0.82% | -0.13% | — | — | — | — | — | — |
| RUBBER PRODUCTS | 8 | 7 | -1 | 0.61% | 0.58% | -0.03% | 8 | 7 | -1 | 0.83% | 1.15% | 0.32% | 2 | 2 | 0 | 0.43% | 0.01% | -0.43% |
| GLASS & CERAMICS PRODUCTS | 16 | 16 | 0 | 0.77% | 0.77% | 0.00% | 15 | 16 | 1 | 1.31% | 1.17% | -0.13% | 6 | 7 | 1 | 0.36% | 0.37% | 0.01% |
| IRON & STEEL | 14 | 10 | -4 | 0.52% | 0.51% | -0.01% | 14 | 10 | -4 | 1.19% | 1.00% | -0.19% | — | 1 | 1 | — | 0.02% | 0.02% |
| NONFERROUS METALS | 15 | 12 | -3 | 0.64% | 0.63% | -0.01% | 15 | 12 | -3 | 1.44% | 1.22% | -0.22% | 3 | 1 | -2 | 0.02% | 0.03% | 0.01% |
| METAL PRODUCTS | 16 | 15 | -1 | 0.54% | 0.54% | 0.00% | 16 | 15 | -1 | 0.87% | 0.87% | 0.00% | 4 | 6 | 2 | 0.28% | 0.20% | -0.08% |
| MACHINERY | 67 | 66 | -1 | 5.48% | 5.52% | 0.04% | 56 | 55 | -1 | 4.17% | 4.23% | 0.06% | 35 | 34 | -1 | 6.50% | 6.82% | 0.32% |
| ELECTRIC APPLIANCES | 90 | 88 | -2 | 17.52% | 17.51% | -0.02% | 64 | 69 | 5 | 8.90% | 10.98% | 2.08% | 60 | 59 | -1 | 24.25% | 24.08% | -0.17% |
| TRANSPORTATION EQUIPMENT | 35 | 34 | -1 | 6.18% | 6.10% | -0.08% | 34 | 33 | -1 | 11.82% | 11.26% | -0.56% | 6 | 3 | -3 | 1.78% | 0.90% | -0.88% |
| PRECISION INSTRUMENTS | 19 | 19 | 0 | 2.90% | 2.95% | 0.04% | 8 | 12 | 4 | 0.34% | 0.37% | 0.03% | 14 | 13 | -1 | 4.90% | 5.54% | 0.63% |
| OTHER PRODUCTS | 20 | 21 | 1 | 2.68% | 2.72% | 0.04% | 13 | 16 | 3 | 0.77% | 0.81% | 0.04% | 10 | 11 | 1 | 4.17% | 4.65% | 0.47% |
| ELECTRIC POWER & GAS | 17 | 18 | 1 | 1.37% | 1.40% | 0.02% | 17 | 17 | 0 | 3.04% | 2.69% | -0.36% | 3 | 4 | 1 | 0.07% | 0.10% | 0.03% |
| LAND TRANSPORTATION | 33 | 33 | 0 | 3.52% | 3.54% | 0.02% | 24 | 30 | 6 | 3.55% | 5.00% | 1.45% | 26 | 18 | -8 | 3.49% | 2.07% | -1.42% |
| MARINE TRANSPORTATION | 4 | 4 | 0 | 0.16% | 0.17% | 0.00% | 4 | 4 | 0 | 0.36% | 0.33% | -0.03% | 1 | — | -1 | 0.01% | — | -0.01% |
| AIR TRANSPORTATION | 2 | 2 | 0 | 0.34% | 0.33% | 0.00% | 2 | 2 | 0 | 0.74% | 0.66% | -0.08% | 1 | — | -1 | 0.02% | — | -0.02% |
| WAREHOUSING & HARBOR TRANSPORTATION SERVICES | 6 | 6 | 0 | 0.14% | 0.14% | 0.00% | 6 | 6 | 0 | 0.30% | 0.26% | -0.04% | 1 | 2 | 1 | 0.02% | 0.02% | 0.00% |
| INFORMATION & COMMUNICATION | 74 | 97 | 23 | 11.12% | 10.81% | -0.31% | 19 | 33 | 14 | 11.24% | 6.61% | -4.62% | 65 | 88 | 23 | 11.02% | 15.03% | 4.01% |
| WHOLESALE TRADE | 53 | 55 | 2 | 4.25% | 4.25% | -0.01% | 42 | 51 | 9 | 8.10% | 7.36% | -0.74% | 22 | 18 | -4 | 1.26% | 1.11% | -0.15% |
| RETAIL TRADE | 92 | 88 | -4 | 4.76% | 4.71% | -0.05% | 47 | 57 | 10 | 2.20% | 3.20% | 0.99% | 64 | 62 | -2 | 6.75% | 6.23% | -0.52% |
| BANKS | 56 | 50 | -6 | 4.49% | 4.48% | -0.01% | 56 | 50 | -6 | 10.18% | 8.91% | -1.27% | 1 | 1 | 0 | 0.05% | 0.01% | -0.05% |
| SECURITIES & COMMODITY FUTURES | 11 | 10 | -1 | 0.82% | 0.79% | -0.03% | 9 | 9 | 0 | 1.75% | 1.49% | -0.26% | 4 | 3 | -1 | 0.10% | 0.09% | -0.01% |
| INSURANCE | 7 | 8 | 1 | 1.98% | 2.03% | 0.05% | 6 | 6 | 0 | 4.47% | 3.98% | -0.49% | 1 | 2 | 1 | 0.04% | 0.07% | 0.03% |
| OTHER FINANCING BUSINESS | 18 | 18 | 0 | 1.18% | 1.19% | 0.01% | 14 | 16 | 2 | 1.66% | 1.54% | -0.13% | 6 | 6 | 0 | 0.81% | 0.84% | 0.04% |
| REAL ESTATE | 25 | 24 | -1 | 1.75% | 1.73% | -0.02% | 20 | 21 | 1 | 2.21% | 2.95% | 0.74% | 10 | 10 | 0 | 1.39% | 0.50% | -0.89% |
| SERVICES | 65 | 73 | 8 | 5.53% | 5.71% | 0.19% | 20 | 34 | 14 | 1.63% | 2.09% | 0.46% | 56 | 64 | 8 | 8.57% | 9.37% | 0.80% |
| Total | 988 | 1000 | 12 | 100.00% | 100.00% | — | 698 | 765 | 67 | 100.00% | 100.00% | — | 520 | 524 | 4 | 100.00% | 100.00% | — |

Note: Constituents are as of 19 November 2020. Share prices as of 15 October 2020.

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Appendix A-1

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Purchases of investment trusts (and sales of some investment trusts) are subject to a purchase or sales fee of up to 5.5% (tax included) of the transaction amount. Also, a direct cost that may be incurred when selling investment trusts is a fee of up to 2.0% of the unit price at the time of redemption. Indirect costs that may be incurred during the course of holding investment trusts include, for domestic investment trusts, an asset management fee (trust fee) of up to 5.5% (tax included/annualized basis) of the net assets in trust, as well as fees based on investment performance. Other indirect costs may also be incurred. For foreign investment trusts, indirect fees may be incurred during the course of holding such as investment company compensation.

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In interest rate swap transactions and USD/JPY basis swap transactions ("interest rate swap transactions, etc."), only the agreed transaction payments shall be made on the settlement dates. Some interest rate swap transactions, etc. may require pledging of margin collateral. In some of these cases, transaction payments may exceed the amount of collateral. There shall be no advance notification of required collateral value or collateral ratios as they vary depending on the transaction. Interest rate swap transactions, etc. carry the risk of losses owing to fluctuations in market prices in the interest rate, currency and other markets, as well as reference indices. Losses incurred as such may exceed the value of margin collateral, in which case margin calls may be triggered. In the event that both parties agree to enter a replacement (or termination) transaction, the interest rates received (paid) under the new arrangement may differ from those in the original arrangement, even if terms other than the interest rates are identical to those in the original transaction. Risks vary by transaction. Please thoroughly read the written materials provided, such as documents delivered before making a contract and disclosure statements.

In OTC transactions of credit default swaps (CDS), no sales commission will be charged. When entering into CDS transactions, the protection buyer will be required to pledge or entrust an agreed amount of margin collateral. In some of these cases, the transaction payments may exceed the amount of margin collateral. There shall be no advance notification of required collateral value or collateral ratios as they vary depending on the financial position of the protection buyer. CDS transactions carry the risk of losses owing to changes in the credit position of some or all of the referenced entities, and/or fluctuations of the interest rate market. The amount the protection buyer receives in the event that the CDS is triggered by a credit event may undercut the total amount of premiums that he/she has paid in the course of the transaction. Similarly, the amount the protection seller pays in the event of a credit event may exceed the total amount of premiums that he/she has received in the transaction. All other conditions being equal, the amount of premiums that the protection buyer pays and that received by the protection seller shall differ. In principle, CDS transactions will be limited to financial instruments business operators and qualified institutional investors.

Transfers of equities to another securities company via the Japan Securities Depository Center are subject to a transfer fee of up to ¥11,000 (tax included) per issue transferred depending on volume. No account fee will be charged for marketable securities or monies deposited.

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