

November 4, 2025

Russell/Nomura Japan Equity Indexes Periodic Reconstitution Announcement

Rebalancing summary

The Russell/Nomura Japan Equity Indexes' Periodic reconstitution will be implemented on November 20, 2025 (after close on November 19, 2025). Right is a summary of the reconstitution. Information on additions and deletions to the indexes is available from the following URL:

<https://www.nfrc.co.jp/SML/jp/frcnri/docs/eq202511e.csv>

Note) By the time of Periodic reconstitution on November 20, 2025 (after close on November 19, 2025), there might as well be changes in a stock's capital structure or in the composition of the index.

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		Number of stocks					% of total market cap			Turnover
		Pre	Post	Diff	Deletes	Adds	Pre	Post	Diff	
Total		1,278	1,300	22	59	81	100.00%	100.00%	-	1.9%
	Value	982	1,026	44	65	109	52.48%	49.62%	-2.86%	12.0%
	Growth	648	613	-35	131	96	47.52%	50.38%	2.86%	13.5%
Large		251	250	-1	19	18	84.92%	84.98%	0.06%	2.9%
	Value	178	178	0	23	23	42.30%	39.58%	-2.72%	13.8%
	Growth	157	143	-14	34	20	42.62%	45.41%	2.78%	13.8%
Top		51	40	-11	12	1	52.90%	48.38%	-4.53%	9.9%
	Value	33	22	-11	12	1	23.15%	16.64%	-6.51%	28.6%
	Growth	40	33	-7	10	3	29.76%	31.74%	1.98%	15.5%
Mid		200	210	10	20	30	32.01%	36.60%	4.59%	18.3%
	Value	145	156	11	21	32	19.15%	22.94%	3.79%	23.4%
	Growth	117	110	-7	31	24	12.87%	13.67%	0.80%	24.3%
Mid-Small		1,227	1,260	33	60	93	47.10%	51.62%	4.53%	11.6%
	Value	949	1,004	55	63	118	29.33%	32.98%	3.65%	17.4%
	Growth	608	580	-28	128	100	17.77%	18.64%	0.87%	20.7%
Small		1,027	1,050	23	75	98	15.08%	15.02%	-0.06%	10.8%
	Value	804	848	44	68	112	10.18%	10.04%	-0.14%	16.4%
	Growth	491	470	-21	111	90	4.90%	4.98%	0.08%	24.5%
Small Core		344	350	6	50	56	10.32%	10.36%	0.04%	17.7%
	Value	258	272	14	39	53	6.83%	6.75%	-0.08%	21.8%
	Growth	177	183	6	42	48	3.49%	3.62%	0.12%	30.3%
Micro		683	700	17	92	109	4.76%	4.66%	-0.10%	17.9%
	Value	546	576	30	72	102	3.35%	3.30%	-0.05%	21.0%
	Growth	314	287	-27	97	70	1.41%	1.36%	-0.05%	32.0%
Prime		983	1,000	17	16	33	98.75%	98.75%	0.00%	1.8%
	Value	745	782	37	35	72	51.54%	48.74%	-2.80%	12.0%
	Growth	518	495	-23	83	60	47.21%	50.02%	2.81%	13.3%

Note: Based on data as of October 15, 2025.

Note: Turnover ratio is [Z] market cap weighting before reconfiguration – market cap weighting after reconfiguration | / 2]

Sectors by styles – Number of constituents and weights: Total Market

	Total Market						Total Market Value						Total Market Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number 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	0.07%	0.07%	0.00%	5	5	0	0.14%	0.15%	0.01%	—	—	—	—	—	—
MINING	5	4	-1	0.33%	0.32%	0.00%	5	4	-1	0.62%	0.65%	0.03%	1	—	-1	0.00%	—	0.00%
CONSTRUCTION	60	65	5	2.31%	2.32%	0.00%	56	60	4	3.97%	3.30%	-0.68%	26	29	3	0.48%	1.35%	0.87%
FOODS	54	54	0	2.83%	2.84%	0.00%	47	49	2	2.19%	2.58%	0.39%	26	25	-1	3.54%	3.09%	-0.45%
TEXTILES & APPARELS	16	16	0	0.34%	0.34%	0.00%	15	15	0	0.58%	0.62%	0.04%	5	4	-1	0.07%	0.06%	-0.01%
PULP & PAPER	7	8	1	0.14%	0.14%	0.00%	7	8	1	0.26%	0.27%	0.01%	—	—	—	—	—	—
CHEMICALS	96	96	0	4.82%	4.83%	0.01%	82	85	3	4.24%	4.96%	0.72%	42	39	-3	5.46%	4.70%	-0.76%
PHARMACEUTICAL	32	34	2	3.75%	3.81%	0.05%	25	24	-1	2.55%	3.75%	1.20%	24	19	-5	5.08%	3.86%	-1.22%
OIL & COAL PRODUCTS	4	4	0	0.49%	0.46%	-0.03%	4	4	0	0.94%	0.93%	-0.01%	—	—	—	—	—	—
RUBBER PRODUCTS	10	12	2	0.63%	0.65%	0.02%	10	12	2	1.20%	1.31%	0.11%	1	—	-1	0.00%	—	0.00%
GLASS & CERAMICS PRODUCTS	22	23	1	0.67%	0.66%	0.00%	20	22	2	0.95%	1.05%	0.11%	9	9	0	0.36%	0.28%	-0.08%
IRON & STEEL	19	18	-1	0.70%	0.71%	0.01%	19	18	-1	1.34%	1.43%	0.09%	—	—	—	—	—	—
NONFERROUS METALS	17	17	0	1.50%	1.52%	0.01%	15	14	-1	1.76%	1.36%	-0.40%	5	8	3	1.22%	1.67%	0.45%
METAL PRODUCTS	20	20	0	0.45%	0.44%	-0.01%	19	19	0	0.64%	0.68%	0.04%	7	4	-3	0.24%	0.21%	-0.04%
MACHINERY	93	94	1	6.26%	6.28%	0.02%	79	80	1	3.63%	4.45%	0.82%	45	46	1	9.17%	8.08%	-1.09%
ELECTRIC APPLIANCES	108	111	3	19.54%	19.42%	-0.12%	85	83	-2	7.05%	6.10%	-0.95%	68	63	-5	33.33%	32.55%	-0.79%
TRANSPORTATION EQUIPMENT	39	42	3	5.74%	5.78%	0.05%	38	41	3	10.39%	11.06%	0.66%	3	8	5	0.59%	0.59%	0.00%
PRECISION INSTRUMENTS	24	23	-1	2.03%	2.03%	0.00%	15	17	2	0.35%	0.39%	0.05%	17	15	-2	3.89%	3.65%	-0.24%
OTHER PRODUCTS	30	33	3	2.89%	2.88%	-0.01%	21	24	3	0.83%	0.91%	0.08%	20	16	-4	5.16%	4.82%	-0.34%
ELECTRIC POWER & GAS	21	20	-1	1.29%	1.29%	-0.01%	20	20	0	2.46%	2.59%	0.13%	2	1	-1	0.01%	0.00%	0.00%
LAND TRANSPORTATION	35	35	0	2.26%	2.26%	-0.01%	32	33	1	3.70%	4.09%	0.39%	14	11	-3	0.67%	0.45%	-0.22%
MARINE TRANSPORTATION	5	6	1	0.63%	0.61%	-0.03%	5	6	1	1.21%	1.22%	0.02%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.31%	0.30%	0.00%	2	2	0	0.55%	0.61%	0.07%	1	—	-1	0.04%	—	-0.04%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	6	8	2	0.14%	0.14%	0.00%	6	8	2	0.25%	0.23%	-0.02%	1	2	1	0.02%	0.05%	0.04%
INFORMATION & COMMUNICATION	110	112	2	8.66%	8.51%	-0.15%	37	39	2	8.30%	3.58%	-4.72%	94	96	2	9.06%	13.36%	4.30%
WHOLESALE TRADE	93	96	3	7.00%	7.02%	0.03%	85	88	3	9.82%	9.49%	-0.33%	40	37	-3	3.88%	4.59%	0.71%
RETAIL TRADE	117	112	-5	4.13%	4.44%	0.31%	67	72	5	2.15%	2.65%	0.50%	82	76	-6	6.32%	6.20%	-0.11%
BANKS	63	65	2	8.85%	8.84%	-0.02%	63	64	1	16.73%	17.63%	0.90%	2	2	0	0.16%	0.18%	0.02%
SECURITIES & COMMODITY FUTURES	18	19	1	0.93%	0.93%	0.00%	15	17	2	1.70%	1.65%	-0.05%	8	8	0	0.09%	0.22%	0.14%
INSURANCE	9	9	0	3.34%	3.31%	-0.03%	9	9	0	3.61%	3.99%	0.38%	5	4	-1	3.05%	2.64%	-0.41%
OTHER FINANCING BUSINESS	19	20	1	1.17%	1.16%	-0.01%	16	16	0	1.74%	1.82%	0.07%	5	5	0	0.53%	0.51%	-0.03%
REAL ESTATE	37	39	2	1.90%	1.91%	0.01%	27	31	4	2.95%	3.09%	0.14%	23	23	0	0.73%	0.75%	0.02%
SERVICES	82	78	-4	3.89%	3.79%	-0.10%	31	37	6	1.21%	1.40%	0.19%	72	63	-9	6.85%	6.15%	-0.70%
Total	1278	1300	22	100.00%	100.00%	—	982	1026	44	100.00%	100.00%	—	648	613	-35	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Large Cap

	Large						Large Value						Large Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number 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	0.34%	0.34%	0.00%	1	1	0	0.68%	0.73%	0.05%	—	—	—	—	—	—
CONSTRUCTION	7	8	1	1.64%	1.70%	0.06%	7	8	1	3.06%	2.63%	-0.44%	5	5	0	0.23%	0.89%	0.66%
FOODS	10	9	-1	2.48%	2.41%	-0.07%	7	8	1	1.58%	1.77%	0.19%	9	6	-3	3.36%	2.96%	-0.40%
TEXTILES & APPARELS	1	1	0	0.18%	0.18%	0.00%	1	1	0	0.36%	0.39%	0.02%	—	—	—	—	—	—
PULP & PAPER	—	1	1	—	0.08%	0.08%	—	1	1	—	0.17%	0.17%	—	—	—	—	—	—
CHEMICALS	19	17	-2	4.36%	4.23%	-0.12%	13	14	1	3.45%	3.83%	0.37%	11	11	0	5.25%	4.59%	-0.66%
PHARMACEUTICAL	11	9	-2	4.09%	4.01%	-0.08%	8	7	-1	2.75%	4.18%	1.43%	10	7	-3	5.42%	3.86%	-1.57%
OIL & COAL PRODUCTS	3	2	-1	0.57%	0.48%	-0.09%	3	2	-1	1.15%	1.03%	-0.12%	—	—	—	—	—	—
RUBBER PRODUCTS	1	2	1	0.51%	0.60%	0.09%	1	2	1	1.02%	1.28%	0.26%	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	4	4	0	0.41%	0.41%	0.00%	4	4	0	0.69%	0.78%	0.09%	2	1	-1	0.14%	0.09%	-0.05%
IRON & STEEL	3	3	0	0.63%	0.65%	0.01%	3	3	0	1.27%	1.39%	0.12%	—	—	—	—	—	—
NONFERROUS METALS	4	6	2	1.34%	1.55%	0.21%	3	4	1	1.40%	1.29%	-0.11%	2	5	3	1.28%	1.77%	0.50%
METAL PRODUCTS	3	3	0	0.26%	0.26%	0.00%	2	2	0	0.32%	0.34%	0.02%	1	1	0	0.21%	0.19%	-0.02%
MACHINERY	14	16	2	5.89%	6.04%	0.16%	9	9	0	2.46%	3.67%	1.21%	12	13	1	9.28%	8.11%	-1.18%
ELECTRIC APPLIANCES	33	33	0	21.63%	21.48%	-0.16%	21	18	-3	6.86%	5.58%	-1.28%	28	26	-2	36.29%	35.33%	-0.96%
TRANSPORTATION EQUIPMENT	13	13	0	6.37%	6.41%	0.04%	12	13	1	12.12%	13.10%	0.98%	3	3	0	0.66%	0.57%	-0.09%
PRECISION INSTRUMENTS	6	6	0	2.12%	2.10%	-0.01%	1	2	1	0.15%	0.18%	0.03%	5	5	0	4.07%	3.78%	-0.29%
OTHER PRODUCTS	6	5	-1	3.05%	2.97%	-0.08%	3	2	-1	0.64%	0.57%	-0.07%	5	3	-2	5.45%	5.06%	-0.39%
ELECTRIC POWER & GAS	7	7	0	1.26%	1.25%	0.00%	7	7	0	2.52%	2.69%	0.17%	—	—	—	—	—	—
LAND TRANSPORTATION	14	10	-4	2.09%	1.83%	-0.26%	13	9	-4	3.47%	3.52%	0.05%	10	3	-7	0.71%	0.36%	-0.36%
MARINE TRANSPORTATION	3	3	0	0.73%	0.69%	-0.04%	3	3	0	1.46%	1.48%	0.02%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.36%	0.36%	0.00%	2	2	0	0.68%	0.77%	0.09%	1	—	-1	0.04%	—	-0.04%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	18	18	0	8.70%	8.51%	-0.20%	7	6	-1	9.50%	3.78%	-5.72%	16	16	0	7.92%	12.63%	4.71%
WHOLESALE TRADE	11	8	-3	7.18%	6.95%	-0.23%	9	7	-2	10.56%	9.77%	-0.79%	6	6	0	3.83%	4.49%	0.66%
RETAIL TRADE	13	15	2	3.16%	3.75%	0.58%	4	5	1	1.15%	1.82%	0.67%	13	15	2	5.16%	5.42%	0.27%
BANKS	12	15	3	9.20%	9.42%	0.22%	12	14	2	18.47%	20.01%	1.54%	—	1	1	—	0.20%	0.20%
SECURITIES & COMMODITY FUTURES	3	3	0	0.95%	0.95%	0.00%	3	3	0	1.91%	1.86%	-0.05%	—	1	1	—	0.16%	0.16%
INSURANCE	7	7	0	3.91%	3.87%	-0.04%	7	7	0	4.45%	4.97%	0.52%	3	2	-1	3.37%	2.90%	-0.46%
OTHER FINANCING BUSINESS	4	4	0	1.10%	1.08%	-0.02%	3	3	0	1.71%	1.78%	0.07%	1	1	0	0.49%	0.46%	-0.03%
REAL ESTATE	7	8	1	1.76%	1.84%	0.08%	6	8	2	3.10%	3.44%	0.33%	4	2	-2	0.43%	0.45%	0.01%
SERVICES	11	11	0	3.73%	3.63%	-0.10%	3	3	0	1.05%	1.21%	0.16%	10	10	0	6.40%	5.74%	-0.66%
Total	251	250	-1	100.00%	100.00%	—	178	178	0	100.00%	100.00%	—	157	143	-14	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Top Cap

	Top						Top Value						Top Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number 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	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
FOODS	1	1	0	1.25%	1.37%	0.12%	1	1	0	0.52%	0.29%	-0.23%	1	1	0	1.82%	1.93%	0.11%
TEXTILES & APPARELS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
PULP & PAPER	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
CHEMICALS	2	1	-1	2.90%	2.19%	-0.71%	1	1	0	1.63%	0.52%	-1.11%	2	1	-1	3.89%	3.07%	-0.82%
PHARMACEUTICAL	4	3	-1	4.70%	4.39%	-0.31%	2	1	-1	3.29%	4.43%	1.15%	3	2	-1	5.79%	4.36%	-1.43%
OIL & COAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
RUBBER PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
IRON & STEEL	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
NONFERROUS METALS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
METAL PRODUCTS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MACHINERY	5	4	-1	6.92%	6.79%	-0.12%	3	2	-1	2.73%	4.22%	1.50%	5	4	-1	10.18%	8.14%	-2.03%
ELECTRIC APPLIANCES	11	11	0	27.28%	29.96%	2.68%	5	3	-2	5.12%	1.92%	-3.21%	11	11	0	44.52%	44.66%	0.14%
TRANSPORTATION EQUIPMENT	3	2	-1	6.85%	6.57%	-0.28%	3	2	-1	15.53%	19.09%	3.56%	1	—	-1	0.10%	—	-0.10%
PRECISION INSTRUMENTS	2	1	-1	2.50%	1.93%	-0.57%	—	—	—	—	—	—	2	1	-1	4.44%	2.94%	-1.50%
OTHER PRODUCTS	1	1	0	3.19%	3.47%	0.27%	—	—	—	—	—	—	1	1	0	5.68%	5.28%	-0.40%
ELECTRIC POWER & GAS	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
LAND TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	4	4	0	10.25%	10.92%	0.67%	3	2	-1	16.39%	7.29%	-9.09%	3	4	1	5.48%	12.82%	7.34%
WHOLESALE TRADE	5	5	0	10.19%	11.04%	0.85%	5	5	0	17.29%	21.41%	4.12%	3	4	1	4.68%	5.61%	0.93%
RETAIL TRADE	2	2	0	1.96%	2.91%	0.95%	1	1	0	1.58%	2.94%	1.36%	2	2	0	2.25%	2.89%	0.64%
BANKS	3	3	0	11.81%	12.84%	1.02%	3	3	0	27.00%	37.32%	10.32%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INSURANCE	4	1	-3	4.71%	2.83%	-1.88%	4	1	-3	4.56%	0.56%	-3.99%	3	1	-2	4.83%	4.02%	-0.81%
OTHER FINANCING BUSINESS	1	—	-1	1.02%	—	-1.02%	1	—	-1	2.34%	—	-2.34%	—	—	—	—	—	—
REAL ESTATE	1	—	-1	0.95%	—	-0.95%	1	—	-1	2.04%	—	-2.04%	1	—	-1	0.10%	—	-0.10%
SERVICES	2	1	-1	3.51%	2.81%	-0.71%	—	—	—	—	—	—	2	1	-1	6.25%	4.28%	-1.97%
Total	51	40	-11	100.00%	100.00%	—	33	22	-11	100.00%	100.00%	—	40	33	-7	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Mid Cap

	Mid						Mid Value						Mid Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number 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	0.90%	0.79%	-0.11%	1	1	0	1.50%	1.25%	-0.25%	—	—	—	—	—	—
CONSTRUCTION	7	8	1	4.35%	3.94%	-0.41%	7	8	1	6.77%	4.53%	-2.24%	5	5	0	0.75%	2.95%	2.20%
FOODS	9	8	-1	4.50%	3.79%	-0.71%	6	7	1	2.86%	2.85%	-0.02%	8	5	-3	6.93%	5.36%	-1.57%
TEXTILES & APPARELS	1	1	0	0.48%	0.42%	-0.06%	1	1	0	0.81%	0.67%	-0.13%	—	—	—	—	—	—
PULP & PAPER	—	1	1	—	0.19%	0.19%	—	1	1	—	0.30%	0.30%	—	—	—	—	—	—
CHEMICALS	17	16	-1	6.77%	6.94%	0.17%	12	13	1	5.66%	6.23%	0.57%	9	10	1	8.41%	8.12%	-0.28%
PHARMACEUTICAL	7	6	-1	3.09%	3.50%	0.41%	6	6	0	2.09%	4.00%	1.90%	7	5	-2	4.57%	2.67%	-1.89%
OIL & COAL PRODUCTS	3	2	-1	1.52%	1.11%	-0.41%	3	2	-1	2.55%	1.78%	-0.77%	—	—	—	—	—	—
RUBBER PRODUCTS	1	2	1	1.35%	1.39%	0.04%	1	2	1	2.26%	2.21%	-0.04%	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	4	4	0	1.10%	0.95%	-0.14%	4	4	0	1.52%	1.34%	-0.18%	2	1	-1	0.47%	0.30%	-0.17%
IRON & STEEL	3	3	0	1.68%	1.50%	-0.18%	3	3	0	2.81%	2.39%	-0.42%	—	—	—	—	—	—
NONFERROUS METALS	4	6	2	3.55%	3.59%	0.05%	3	4	1	3.09%	2.22%	-0.87%	2	5	3	4.23%	5.89%	1.66%
METAL PRODUCTS	3	3	0	0.70%	0.61%	-0.10%	2	2	0	0.70%	0.58%	-0.11%	1	1	0	0.71%	0.64%	-0.06%
MACHINERY	9	12	3	4.18%	5.05%	0.86%	6	7	1	2.15%	3.27%	1.13%	7	9	2	7.22%	8.03%	0.81%
ELECTRIC APPLIANCES	22	22	0	12.30%	10.26%	-2.03%	16	15	-1	8.96%	8.23%	-0.72%	17	15	-2	17.27%	13.67%	-3.60%
TRANSPORTATION EQUIPMENT	10	11	1	5.57%	6.20%	0.62%	9	11	2	8.00%	8.76%	0.76%	2	3	1	1.96%	1.89%	-0.06%
PRECISION INSTRUMENTS	4	5	1	1.49%	2.33%	0.84%	1	2	1	0.33%	0.31%	-0.02%	3	4	1	3.22%	5.73%	2.52%
OTHER PRODUCTS	5	4	-1	2.83%	2.32%	-0.51%	3	2	-1	1.41%	0.99%	-0.43%	4	2	-2	4.93%	4.55%	-0.38%
ELECTRIC POWER & GAS	7	7	0	3.33%	2.91%	-0.42%	7	7	0	5.57%	4.65%	-0.93%	—	—	—	—	—	—
LAND TRANSPORTATION	14	10	-4	5.53%	4.25%	-1.29%	13	9	-4	7.67%	6.07%	-1.59%	10	3	-7	2.36%	1.18%	-1.18%
MARINE TRANSPORTATION	3	3	0	1.93%	1.61%	-0.33%	3	3	0	3.23%	2.56%	-0.67%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.96%	0.83%	-0.12%	2	2	0	1.50%	1.33%	-0.17%	1	—	-1	0.15%	—	-0.15%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
INFORMATION & COMMUNICATION	14	14	0	6.14%	5.31%	-0.83%	4	4	0	1.17%	1.23%	0.06%	13	12	-1	13.54%	12.17%	-1.37%
WHOLESALE TRADE	6	3	-3	2.19%	1.53%	-0.66%	4	2	-2	2.42%	1.33%	-1.09%	3	2	-1	1.86%	1.88%	0.03%
RETAIL TRADE	11	13	2	5.15%	4.86%	-0.30%	3	4	1	0.64%	1.02%	0.38%	11	13	2	11.87%	11.31%	-0.56%
BANKS	9	12	3	4.89%	4.92%	0.03%	9	11	2	8.17%	7.46%	-0.72%	—	1	1	—	0.65%	0.65%
SECURITIES & COMMODITY FUTURES	3	3	0	2.52%	2.20%	-0.32%	3	3	0	4.21%	3.20%	-1.01%	—	1	1	—	0.52%	0.52%
INSURANCE	3	6	3	2.59%	5.23%	2.65%	3	6	3	4.33%	8.17%	3.84%	—	1	1	—	0.31%	0.31%
OTHER FINANCING BUSINESS	3	4	1	1.22%	2.50%	1.28%	2	3	1	0.95%	3.08%	2.13%	1	1	0	1.62%	1.53%	-0.08%
REAL ESTATE	6	8	2	3.11%	4.27%	1.16%	5	8	3	4.39%	5.93%	1.54%	3	2	-1	1.20%	1.48%	0.28%
SERVICES	9	10	1	4.10%	4.72%	0.62%	3	3	0	2.31%	2.08%	-0.23%	8	9	1	6.76%	9.15%	2.39%
Total	200	210	10	100.00%	100.00%	—	145	156	11	100.00%	100.00%	—	117	110	-7	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Mid-Small Cap

	Mid-Small						Mid-Small Value						Mid-Small Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number 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	0.16%	0.14%	-0.01%	5	5	0	0.25%	0.23%	-0.03%	—	—	—	—	—	—
MINING	5	4	-1	0.70%	0.63%	-0.07%	5	4	-1	1.11%	0.98%	-0.13%	1	—	-1	0.01%	—	-0.01%
CONSTRUCTION	60	65	5	4.91%	4.49%	-0.43%	56	60	4	7.11%	4.96%	-2.15%	26	29	3	1.29%	3.65%	2.36%
FOODS	53	53	0	4.61%	4.21%	-0.40%	46	48	2	3.51%	3.73%	0.22%	25	24	-1	6.43%	5.07%	-1.36%
TEXTILES & APPARELS	16	16	0	0.71%	0.65%	-0.06%	15	15	0	1.04%	0.93%	-0.11%	5	4	-1	0.18%	0.16%	-0.01%
PULP & PAPER	7	8	1	0.29%	0.26%	-0.03%	7	8	1	0.47%	0.41%	-0.05%	—	—	—	—	—	—
CHEMICALS	94	95	1	6.97%	7.30%	0.33%	81	84	3	6.30%	7.20%	0.90%	40	38	-2	8.08%	7.48%	-0.61%
PHARMACEUTICAL	28	31	3	2.69%	3.26%	0.57%	23	23	0	1.97%	3.40%	1.44%	21	17	-4	3.88%	3.00%	-0.88%
OIL & COAL PRODUCTS	4	4	0	1.05%	0.89%	-0.16%	4	4	0	1.68%	1.39%	-0.29%	—	—	—	—	—	—
RUBBER PRODUCTS	10	12	2	1.34%	1.26%	-0.08%	10	12	2	2.15%	1.97%	-0.17%	1	—	-1	0.00%	—	0.00%
GLASS & CERAMICS PRODUCTS	22	23	1	1.42%	1.29%	-0.13%	20	22	2	1.69%	1.59%	-0.11%	9	9	0	0.96%	0.75%	-0.21%
IRON & STEEL	19	18	-1	1.49%	1.37%	-0.12%	19	18	-1	2.39%	2.15%	-0.24%	—	—	—	—	—	—
NONFERROUS METALS	17	17	0	3.19%	2.94%	-0.26%	15	14	-1	3.15%	2.05%	-1.11%	5	8	3	3.25%	4.51%	1.26%
METAL PRODUCTS	20	20	0	0.96%	0.86%	-0.10%	19	19	0	1.15%	1.02%	-0.12%	7	4	-3	0.66%	0.56%	-0.09%
MACHINERY	88	90	2	5.53%	5.80%	0.27%	76	78	2	4.34%	4.57%	0.22%	40	42	2	7.48%	7.97%	0.49%
ELECTRIC APPLIANCES	97	100	3	10.84%	9.55%	-1.29%	80	80	0	8.56%	8.21%	-0.36%	57	52	-5	14.60%	11.92%	-2.68%
TRANSPORTATION EQUIPMENT	36	40	4	4.48%	5.05%	0.57%	35	39	4	6.34%	7.00%	0.66%	2	8	6	1.42%	1.60%	0.18%
PRECISION INSTRUMENTS	22	22	0	1.51%	2.13%	0.62%	15	17	2	0.62%	0.59%	-0.03%	15	14	-1	2.98%	4.86%	1.88%
OTHER PRODUCTS	29	32	3	2.54%	2.33%	-0.22%	21	24	3	1.48%	1.36%	-0.11%	19	15	-4	4.30%	4.03%	-0.27%
ELECTRIC POWER & GAS	21	20	-1	2.75%	2.49%	-0.25%	20	20	0	4.40%	3.90%	-0.50%	2	1	-1	0.02%	0.01%	-0.01%
LAND TRANSPORTATION	35	35	0	4.81%	4.37%	-0.44%	32	33	1	6.63%	6.15%	-0.47%	14	11	-3	1.80%	1.22%	-0.58%
MARINE TRANSPORTATION	5	6	1	1.35%	1.18%	-0.17%	5	6	1	2.16%	1.84%	-0.32%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.65%	0.59%	-0.06%	2	2	0	0.98%	0.92%	-0.06%	1	—	-1	0.11%	—	-0.11%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	6	8	2	0.30%	0.28%	-0.02%	6	8	2	0.45%	0.35%	-0.10%	1	2	1	0.05%	0.15%	0.10%
INFORMATION & COMMUNICATION	106	108	2	6.87%	6.25%	-0.63%	34	37	3	1.92%	1.71%	-0.21%	91	92	1	15.05%	14.27%	-0.78%
WHOLESALE TRADE	88	91	3	3.40%	3.26%	-0.14%	80	83	3	3.92%	3.48%	-0.44%	37	33	-4	2.55%	2.87%	0.32%
RETAIL TRADE	115	110	-5	6.57%	5.88%	-0.69%	66	71	5	2.60%	2.51%	-0.09%	80	74	-6	13.12%	11.83%	-1.28%
BANKS	60	62	2	5.53%	5.09%	-0.44%	60	61	1	8.62%	7.69%	-0.93%	2	2	0	0.42%	0.49%	0.07%
SECURITIES & COMMODITY FUTURES	18	19	1	1.98%	1.80%	-0.17%	15	17	2	3.04%	2.48%	-0.55%	8	8	0	0.23%	0.60%	0.38%
INSURANCE	5	8	3	1.80%	3.75%	1.95%	5	8	3	2.86%	5.72%	2.86%	2	3	1	0.07%	0.28%	0.21%
OTHER FINANCING BUSINESS	18	20	2	1.33%	2.24%	0.91%	15	16	1	1.27%	2.73%	1.46%	5	5	0	1.43%	1.37%	-0.06%
REAL ESTATE	36	39	3	2.96%	3.70%	0.74%	26	31	5	3.68%	4.65%	0.97%	22	23	1	1.78%	2.02%	0.23%
SERVICES	80	77	-3	4.32%	4.72%	0.40%	31	37	6	2.17%	2.11%	-0.06%	70	62	-8	7.86%	9.33%	1.46%
Total	1227	1260	33	100.00%	100.00%	—	949	1004	55	100.00%	100.00%	—	608	580	-28	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Small Cap

	Small						Small Value						Small Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number 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	0.49%	0.50%	0.01%	5	5	0	0.73%	0.74%	0.01%	—	—	—	—	—	—
MINING	4	3	-1	0.27%	0.24%	-0.02%	4	3	-1	0.38%	0.36%	-0.02%	1	—	-1	0.04%	—	-0.04%
CONSTRUCTION	53	57	4	6.11%	5.82%	-0.29%	49	52	3	7.74%	5.94%	-1.80%	21	24	3	2.72%	5.58%	2.86%
FOODS	44	45	1	4.85%	5.25%	0.40%	40	41	1	4.72%	5.74%	1.02%	17	19	2	5.13%	4.27%	-0.86%
TEXTILES & APPARELS	15	15	0	1.20%	1.22%	0.01%	14	14	0	1.47%	1.51%	0.04%	5	4	-1	0.65%	0.62%	-0.03%
PULP & PAPER	7	7	0	0.90%	0.45%	-0.45%	7	7	0	1.34%	0.67%	-0.67%	—	—	—	—	—	—
CHEMICALS	77	79	2	7.42%	8.20%	0.78%	69	71	2	7.50%	1.93%	1.93%	31	28	-3	7.23%	5.70%	-1.53%
PHARMACEUTICAL	21	25	4	1.85%	2.67%	0.82%	17	17	0	1.73%	2.05%	0.32%	14	12	-2	2.09%	3.91%	1.82%
OIL & COAL PRODUCTS	1	2	1	0.04%	0.35%	0.30%	1	2	1	0.07%	0.52%	0.46%	—	—	—	—	—	—
RUBBER PRODUCTS	9	10	1	1.32%	0.95%	-0.36%	9	10	1	1.94%	1.43%	-0.52%	1	—	-1	0.01%	—	-0.01%
GLASS & CERAMICS PRODUCTS	18	19	1	2.10%	2.09%	-0.01%	16	18	2	2.03%	2.14%	0.12%	7	8	1	2.27%	1.99%	-0.27%
IRON & STEEL	16	15	-1	1.08%	1.07%	-0.02%	16	15	-1	1.61%	1.60%	-0.01%	—	—	—	—	—	—
NONFERROUS METALS	13	11	-2	2.44%	1.33%	-1.10%	12	10	-2	3.28%	1.65%	-1.64%	3	3	0	0.68%	0.70%	0.02%
METAL PRODUCTS	17	17	0	1.51%	1.47%	-0.05%	17	17	0	1.99%	2.03%	0.04%	6	3	-3	0.52%	0.34%	-0.18%
MACHINERY	79	78	-1	8.38%	7.63%	-0.75%	70	71	1	8.48%	7.53%	-0.95%	33	33	0	8.18%	7.82%	-0.35%
ELECTRIC APPLIANCES	75	78	3	7.76%	7.81%	0.06%	64	65	1	7.83%	8.15%	0.32%	40	37	-3	7.61%	7.14%	-0.47%
TRANSPORTATION EQUIPMENT	26	29	3	2.17%	2.26%	0.10%	26	28	2	3.21%	2.99%	-0.22%	—	5	5	—	0.80%	0.80%
PRECISION INSTRUMENTS	18	17	-1	1.56%	1.65%	0.09%	14	15	1	1.18%	1.24%	0.07%	12	10	-2	2.36%	2.47%	0.11%
OTHER PRODUCTS	24	28	4	1.94%	2.35%	0.41%	18	22	4	1.60%	2.23%	0.62%	15	13	-2	2.63%	2.59%	-0.03%
ELECTRIC POWER & GAS	14	13	-1	1.50%	1.47%	-0.03%	13	13	0	2.19%	2.18%	-0.01%	2	1	-1	0.07%	0.05%	-0.02%
LAND TRANSPORTATION	21	25	4	3.26%	4.68%	1.41%	19	24	5	4.68%	6.34%	1.66%	4	8	4	0.33%	1.32%	1.00%
MARINE TRANSPORTATION	2	3	1	0.10%	0.13%	0.03%	2	3	1	0.15%	0.19%	0.04%	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	6	8	2	0.93%	0.95%	0.02%	6	8	2	1.29%	1.15%	-0.14%	1	2	1	0.18%	0.54%	0.37%
INFORMATION & COMMUNICATION	92	94	2	8.43%	8.52%	0.09%	30	33	3	3.34%	2.82%	-0.52%	78	80	2	18.99%	20.03%	1.03%
WHOLESALE TRADE	82	88	6	5.97%	7.46%	1.49%	76	81	5	6.74%	8.39%	1.65%	34	31	-3	4.37%	5.58%	1.21%
RETAIL TRADE	104	97	-7	9.57%	8.36%	-1.21%	63	67	4	6.29%	5.92%	-0.37%	69	61	-8	16.39%	13.28%	-3.10%
BANKS	51	50	-1	6.88%	5.51%	-1.37%	51	50	-1	9.46%	8.23%	-1.23%	2	1	-1	1.51%	0.03%	-1.48%
SECURITIES & COMMODITY FUTURES	15	16	1	0.83%	0.84%	0.01%	12	14	2	0.83%	0.84%	0.01%	8	7	-1	0.83%	0.85%	0.02%
INSURANCE	2	2	0	0.14%	0.14%	0.00%	2	2	0	0.10%	0.11%	0.02%	2	2	0	0.24%	0.19%	-0.05%
OTHER FINANCING BUSINESS	15	16	1	1.56%	1.60%	0.04%	13	13	0	1.87%	1.95%	0.08%	4	4	0	0.92%	0.90%	-0.02%
REAL ESTATE	30	31	1	2.66%	2.32%	-0.34%	21	23	2	2.34%	1.74%	-0.60%	19	21	2	3.32%	3.48%	0.15%
SERVICES	71	67	-4	4.78%	4.71%	-0.07%	28	34	6	1.89%	2.17%	0.28%	62	53	-9	10.77%	9.83%	-0.95%
Total	1027	1050	23	100.00%	100.00%	—	804	848	44	100.00%	100.00%	—	491	470	-21	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Small Cap Core

	Small Core						Small Core Value						Small Core Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number of stocks			Sector weights		
	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff	Pre	Post	Diff
FISHERY, AGRICULTURE & FORESTRY	3	2	-1	0.63%	0.50%	-0.13%	3	2	-1	0.95%	0.77%	-0.18%	—	—	—	—	—	—
MINING	1	1	0	0.22%	0.21%	-0.01%	1	1	0	0.34%	0.32%	-0.02%	—	—	—	—	—	—
CONSTRUCTION	18	19	1	6.29%	5.98%	-0.32%	17	16	-1	8.18%	5.96%	-2.22%	6	10	4	2.61%	6.01%	3.40%
FOODS	19	20	1	5.71%	6.21%	0.50%	16	18	2	5.23%	6.70%	1.47%	9	12	3	6.67%	5.32%	-1.35%
TEXTILES & APPARELS	3	4	1	0.76%	0.90%	0.14%	2	3	1	0.76%	0.99%	0.22%	2	2	0	0.74%	0.73%	-0.01%
PULP & PAPER	3	1	-2	1.01%	0.20%	-0.80%	3	1	-2	1.52%	0.31%	-1.21%	—	—	—	—	—	—
CHEMICALS	28	28	0	7.59%	8.40%	0.82%	26	25	-1	7.47%	9.82%	2.35%	13	11	-2	7.81%	5.75%	-2.05%
PHARMACEUTICAL	8	10	2	1.54%	2.87%	1.34%	6	6	0	1.64%	1.92%	0.27%	7	6	-1	1.33%	4.66%	3.33%
OIL & COAL PRODUCTS	—	1	1	—	0.44%	0.44%	—	1	1	—	0.68%	0.68%	—	—	—	—	—	—
RUBBER PRODUCTS	3	2	-1	1.53%	0.88%	-0.66%	3	2	-1	2.32%	1.35%	-0.97%	—	—	—	—	—	—
GLASS & CERAMICS PRODUCTS	8	6	-2	2.41%	2.08%	-0.34%	6	5	-1	2.19%	2.13%	-0.06%	4	3	-1	2.85%	1.97%	-0.88%
IRON & STEEL	3	3	0	0.81%	0.80%	-0.01%	3	3	0	1.22%	1.23%	0.01%	—	—	—	—	—	—
NONFERROUS METALS	7	5	-2	3.12%	1.49%	-1.63%	7	4	-3	4.36%	1.92%	-2.44%	1	1	0	0.68%	0.69%	0.01%
METAL PRODUCTS	4	4	0	1.47%	1.37%	-0.10%	4	4	0	1.94%	1.87%	-0.07%	2	2	0	0.56%	0.44%	-0.12%
MACHINERY	26	26	0	8.42%	7.88%	-0.54%	19	20	1	7.98%	7.19%	-0.79%	11	15	4	9.27%	9.16%	-0.11%
ELECTRIC APPLIANCES	27	29	2	7.85%	8.20%	0.35%	21	23	2	7.96%	8.59%	0.64%	17	17	0	7.65%	7.47%	-0.18%
TRANSPORTATION EQUIPMENT	6	10	4	1.25%	1.97%	0.72%	6	10	4	1.90%	2.60%	0.70%	—	3	3	—	0.80%	0.80%
PRECISION INSTRUMENTS	9	6	-3	1.78%	1.53%	-0.25%	6	6	0	1.20%	1.17%	-0.03%	6	4	-2	2.92%	2.20%	-0.72%
OTHER PRODUCTS	9	10	1	1.79%	2.28%	0.49%	5	7	2	1.24%	2.22%	0.98%	6	6	0	2.86%	2.38%	-0.47%
ELECTRIC POWER & GAS	6	6	0	1.83%	1.79%	-0.04%	6	6	0	2.77%	2.76%	-0.01%	—	—	—	—	—	—
LAND TRANSPORTATION	12	16	4	4.15%	6.14%	1.99%	12	16	4	6.22%	8.66%	2.44%	1	5	4	0.12%	1.45%	1.34%
MARINE TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	4	4	0	1.27%	1.23%	-0.04%	4	4	0	1.79%	1.49%	-0.30%	1	1	0	0.25%	0.73%	0.48%
INFORMATION & COMMUNICATION	29	30	1	8.24%	8.41%	0.17%	8	8	0	3.81%	2.89%	-0.92%	24	26	2	16.91%	18.71%	1.80%
WHOLESALE TRADE	18	21	3	4.64%	6.56%	1.92%	16	17	1	5.20%	6.98%	1.79%	12	12	0	3.55%	5.78%	2.23%
RETAIL TRADE	34	28	-6	9.79%	7.55%	-2.25%	19	20	1	6.00%	4.62%	-1.38%	26	22	-4	17.20%	13.01%	-4.19%
BANKS	20	24	4	7.05%	6.05%	-0.99%	20	24	4	9.56%	9.27%	-0.29%	2	1	-1	2.12%	0.05%	-2.08%
SECURITIES & COMMODITY FUTURES	3	3	0	0.48%	0.48%	-0.01%	2	2	0	0.47%	0.40%	-0.07%	2	2	0	0.51%	0.61%	0.10%
INSURANCE	1	1	0	0.14%	0.14%	0.00%	1	1	0	0.12%	0.15%	0.03%	1	1	0	0.17%	0.12%	-0.05%
OTHER FINANCING BUSINESS	7	7	0	1.63%	1.63%	0.00%	7	7	0	2.03%	2.15%	0.12%	2	1	-1	0.85%	0.66%	-0.18%
REAL ESTATE	7	8	1	2.48%	2.12%	-0.36%	4	4	0	2.24%	1.34%	-0.89%	5	7	2	2.96%	3.58%	0.62%
SERVICES	18	15	-3	4.11%	3.69%	-0.41%	5	6	1	1.38%	1.54%	0.16%	17	13	-4	9.43%	7.71%	-1.72%
Total	344	350	6	100.00%	100.00%	—	258	272	14	100.00%	100.00%	—	177	183	6	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Micro Cap

	Micro						Micro Value						Micro Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number 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	0.19%	0.48%	0.29%	2	3	1	0.27%	0.68%	0.41%	—	—	—	—	—	—
MINING	3	2	-1	0.36%	0.31%	-0.05%	3	2	-1	0.46%	0.44%	-0.02%	1	—	-1	0.12%	—	-0.12%
CONSTRUCTION	35	38	3	5.72%	5.48%	-0.24%	32	36	4	6.86%	5.92%	-0.95%	15	14	-1	2.98%	4.42%	1.44%
FOODS	25	25	0	2.98%	3.11%	0.13%	24	23	-1	3.68%	3.79%	0.11%	8	7	-1	1.32%	1.49%	0.17%
TEXTILES & APPARELS	12	11	-1	2.18%	1.92%	-0.26%	12	11	-1	2.92%	2.58%	-0.33%	3	2	-1	0.42%	0.31%	-0.11%
PULP & PAPER	4	6	2	0.68%	1.00%	0.32%	4	6	2	0.97%	1.42%	0.45%	—	—	—	—	—	—
CHEMICALS	49	51	2	7.05%	7.74%	0.70%	43	46	3	7.57%	8.65%	1.08%	18	17	-1	5.80%	5.55%	-0.25%
PHARMACEUTICAL	13	15	2	2.51%	2.21%	-0.30%	11	11	0	1.90%	2.33%	0.43%	7	6	-1	3.96%	1.92%	-2.04%
OIL & COAL PRODUCTS	1	1	0	0.14%	0.14%	0.00%	1	1	0	0.20%	0.19%	0.00%	—	—	—	—	—	—
RUBBER PRODUCTS	6	8	2	0.84%	1.13%	0.28%	6	8	2	1.18%	1.59%	0.41%	1	—	-1	0.05%	—	-0.05%
GLASS & CERAMICS PRODUCTS	10	13	3	1.43%	2.13%	0.70%	10	13	3	1.69%	2.17%	0.48%	3	5	2	0.81%	2.04%	1.23%
IRON & STEEL	13	12	-1	1.68%	1.66%	-0.02%	13	12	-1	2.39%	2.35%	-0.04%	—	—	—	—	—	—
NONFERROUS METALS	6	6	0	0.96%	0.98%	0.02%	5	6	1	1.08%	1.09%	0.01%	2	2	0	0.68%	0.72%	0.04%
METAL PRODUCTS	13	13	0	1.60%	1.68%	0.08%	13	13	0	2.10%	2.35%	0.26%	4	1	-3	0.42%	0.06%	-0.36%
MACHINERY	53	52	-1	8.30%	7.07%	-1.24%	51	51	0	9.50%	8.22%	-1.28%	22	18	-4	5.46%	4.29%	-1.18%
ELECTRIC APPLIANCES	48	49	1	7.55%	6.95%	-0.60%	43	42	-1	7.57%	7.24%	-0.33%	23	20	-3	7.50%	6.26%	-1.24%
TRANSPORTATION EQUIPMENT	20	19	-1	4.14%	2.91%	-1.23%	20	18	-2	5.89%	3.78%	-2.10%	—	2	2	—	0.80%	0.80%
PRECISION INSTRUMENTS	9	11	2	1.08%	1.92%	0.84%	8	9	1	1.13%	1.39%	0.26%	6	6	0	0.97%	3.19%	2.22%
OTHER PRODUCTS	15	18	3	2.26%	2.51%	0.25%	13	15	2	2.35%	2.25%	-0.10%	9	7	-2	2.05%	3.15%	1.10%
ELECTRIC POWER & GAS	8	7	-1	0.78%	0.76%	-0.03%	7	7	0	1.02%	1.00%	-0.02%	2	1	-1	0.23%	0.17%	-0.06%
LAND TRANSPORTATION	9	9	0	1.33%	1.41%	0.08%	7	8	1	1.53%	1.59%	0.06%	3	3	0	0.84%	0.96%	0.12%
MARINE TRANSPORTATION	2	3	1	0.32%	0.42%	0.09%	2	3	1	0.46%	0.59%	0.13%	—	—	—	—	—	—
AIR TRANSPORTATION	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	2	4	2	0.18%	0.33%	0.15%	2	4	2	0.26%	0.45%	0.19%	—	1	1	—	0.05%	0.05%
INFORMATION & COMMUNICATION	63	64	1	8.84%	8.78%	-0.06%	22	25	3	2.39%	2.69%	0.30%	54	54	0	24.17%	23.52%	-0.65%
WHOLESALE TRADE	64	67	3	8.85%	9.46%	0.60%	60	64	4	9.88%	11.28%	1.39%	22	19	-3	6.40%	5.05%	-1.36%
RETAIL TRADE	70	69	-1	9.10%	10.17%	1.07%	44	47	3	6.88%	8.58%	1.70%	43	39	-4	14.38%	14.02%	-0.36%
BANKS	31	26	-5	6.52%	4.32%	-2.21%	31	26	-5	9.26%	6.10%	-3.16%	—	—	—	—	—	—
SECURITIES & COMMODITY FUTURES	12	13	1	1.57%	1.66%	0.09%	10	12	2	1.56%	1.74%	0.18%	6	5	-1	1.60%	1.47%	-0.13%
INSURANCE	1	1	0	0.16%	0.14%	-0.02%	1	1	0	0.05%	0.04%	-0.02%	1	1	0	0.40%	0.39%	-0.01%
OTHER FINANCING BUSINESS	8	9	1	1.41%	1.52%	0.11%	6	6	0	1.54%	1.52%	-0.02%	2	3	1	1.10%	1.53%	0.43%
REAL ESTATE	23	23	0	3.05%	2.75%	-0.30%	17	19	2	2.55%	2.56%	0.01%	14	14	0	4.23%	3.20%	-1.03%
SERVICES	53	52	-1	6.23%	6.96%	0.73%	23	28	5	2.92%	3.45%	0.53%	45	40	-5	14.10%	15.44%	1.34%
Total	683	700	17	100.00%	100.00%	—	546	576	30	100.00%	100.00%	—	314	287	-27	100.00%	100.00%	—

Sectors by styles – Number of constituents and weights: Prime

	Prime						Prime Value						Prime Growth					
	Number of stocks			Sector weights			Number of stocks			Sector weights			Number 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	3	-1	0.07%	0.07%	0.00%	4	3	-1	0.13%	0.13%	0.00%	—	—	—	—	—	—
MINING	3	3	0	0.33%	0.32%	0.00%	3	3	0	0.62%	0.66%	0.03%	—	—	—	—	—	—
CONSTRUCTION	45	47	2	2.26%	2.26%	0.00%	41	42	1	3.90%	3.21%	-0.69%	22	26	4	0.48%	1.33%	0.86%
FOODS	41	41	0	2.82%	2.82%	0.00%	35	37	2	2.15%	2.53%	0.38%	22	21	-1	3.55%	3.11%	-0.45%
TEXTILES & APPARELS	12	13	1	0.32%	0.33%	0.01%	11	12	1	0.55%	0.60%	0.05%	4	4	0	0.07%	0.06%	0.00%
PULP & PAPER	6	6	0	0.13%	0.13%	0.00%	6	6	0	0.26%	0.26%	0.01%	—	—	—	—	—	—
CHEMICALS	76	76	0	4.80%	4.81%	0.01%	65	67	2	4.20%	4.91%	0.71%	34	33	-1	5.46%	4.70%	-0.75%
PHARMACEUTICAL	28	28	0	3.78%	3.83%	0.04%	22	22	0	2.57%	3.80%	1.23%	23	15	-8	5.11%	3.86%	-1.25%
OIL & COAL PRODUCTS	4	4	0	0.50%	0.47%	-0.03%	4	4	0	0.96%	0.94%	-0.01%	—	—	—	—	—	—
RUBBER PRODUCTS	9	10	1	0.64%	0.65%	0.02%	9	10	1	1.22%	1.32%	0.11%	1	—	-1	0.00%	—	0.00%
GLASS & CERAMICS PRODUCTS	17	18	1	0.65%	0.65%	0.00%	15	17	2	0.92%	1.04%	0.12%	8	7	-1	0.35%	0.26%	-0.09%
IRON & STEEL	9	11	2	0.66%	0.69%	0.03%	9	11	2	1.26%	1.39%	0.13%	—	—	—	—	—	—
NONFERROUS METALS	16	16	0	1.52%	1.53%	0.01%	14	13	-1	1.79%	1.38%	-0.41%	5	8	3	1.22%	1.68%	0.46%
METAL PRODUCTS	14	14	0	0.43%	0.42%	-0.01%	13	13	0	0.61%	0.64%	0.03%	5	4	-1	0.24%	0.21%	-0.03%
MACHINERY	69	72	3	6.24%	6.27%	0.03%	55	58	3	3.54%	4.38%	0.84%	36	37	1	9.19%	8.11%	-1.08%
ELECTRIC APPLIANCES	88	90	2	19.69%	19.58%	-0.10%	67	66	-1	7.01%	6.08%	-0.93%	60	56	-4	33.52%	32.75%	-0.77%
TRANSPORTATION EQUIPMENT	34	35	1	5.78%	5.82%	0.04%	33	35	2	10.53%	11.21%	0.68%	3	6	3	0.60%	0.58%	-0.02%
PRECISION INSTRUMENTS	20	20	0	2.04%	2.05%	0.00%	12	15	3	0.34%	0.39%	0.05%	14	13	-1	3.91%	3.66%	-0.25%
OTHER PRODUCTS	26	26	0	2.91%	2.89%	-0.02%	18	18	0	0.82%	0.88%	0.06%	17	14	-3	5.18%	4.84%	-0.34%
ELECTRIC POWER & GAS	17	17	0	1.29%	1.29%	0.00%	17	17	0	2.48%	2.61%	0.13%	1	1	0	0.00%	0.00%	0.00%
LAND TRANSPORTATION	34	34	0	2.29%	2.28%	-0.01%	31	32	1	3.76%	4.16%	0.39%	14	11	-3	0.68%	0.45%	-0.22%
MARINE TRANSPORTATION	5	5	0	0.64%	0.61%	-0.03%	5	5	0	1.23%	1.24%	0.01%	—	—	—	—	—	—
AIR TRANSPORTATION	2	2	0	0.31%	0.31%	0.00%	2	2	0	0.56%	0.62%	0.07%	1	—	-1	0.04%	—	-0.04%
WAREHOUSING & HARBOR TRANSPORTATION SERVICES	4	4	0	0.13%	0.13%	0.00%	4	4	0	0.24%	0.21%	-0.03%	1	1	0	0.02%	0.05%	0.03%
INFORMATION & COMMUNICATION	80	80	0	8.66%	8.49%	-0.17%	25	26	1	8.40%	3.58%	-4.82%	70	71	1	8.94%	13.27%	4.32%
WHOLESALE TRADE	62	62	0	6.94%	6.96%	0.02%	56	55	-1	9.75%	9.38%	-0.37%	32	31	-1	3.88%	4.61%	0.73%
RETAIL TRADE	86	87	1	4.06%	4.39%	0.33%	46	56	10	2.06%	2.59%	0.53%	62	60	-2	6.25%	6.15%	-0.10%
BANKS	51	55	4	8.89%	8.90%	0.01%	51	54	3	16.90%	17.85%	0.95%	2	2	0	0.16%	0.18%	0.02%
SECURITIES & COMMODITY FUTURES	11	11	0	0.91%	0.91%	0.00%	9	9	0	1.68%	1.64%	-0.05%	5	5	0	0.07%	0.21%	0.14%
INSURANCE	9	9	0	3.38%	3.35%	-0.03%	9	9	0	3.67%	4.06%	0.39%	5	4	-1	3.07%	2.66%	-0.41%
OTHER FINANCING BUSINESS	17	17	0	1.18%	1.16%	-0.02%	14	14	0	1.76%	1.83%	0.07%	5	4	-1	0.54%	0.50%	-0.04%
REAL ESTATE	24	24	0	1.87%	1.87%	0.00%	17	19	2	2.95%	3.09%	0.14%	14	13	-1	0.69%	0.68%	-0.01%
SERVICES	60	60	0	3.86%	3.77%	-0.09%	23	28	5	1.19%	1.39%	0.20%	52	48	-4	6.78%	6.09%	-0.69%
Total	983	1000	17	100.00%	100.00%	—	745	782	37	100.00%	100.00%	—	518	495	-23	100.00%	100.00%	—

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