



# ESMA Compliance Quarterly Membership Weights

JPMorgan Diversified Factor US Small Cap Equity Total Return Index	Weight(%)	Country	JPMorgan Diversified Factor US Small Cap Equity Total Return Index	Weight(%)	Country	JPMorgan Diversified Factor US Small Cap Equity Total Return Index	Weight(%)	Country
1st Source	0.070	United States	American Healthcare REIT	0.216	United States	Ardmore Shipping	0.112	United States
8x8	0.166	United States	American States Water	0.195	United States	Ares Commercial Real Esta	0.114	United States
A10 Networks	0.197	United States	American Superconductor	0.158	United States	Aris Water Solutions	0.302	United States
Abercrombie & Fitch A	0.057	United States	American Vanguard	0.031	United States	Artisan Partners Asset Ma	0.160	United States
ABM Industries Inc	0.198	United States	American Woodmark	0.057	United States	Asbury Automotive Group I	0.129	United States
Academy Sports and Outdoo	0.224	United States	Ameris Bancorp	0.288	United States	ASGN Incorporated	0.160	United States
Acadia Realty	0.306	United States	Amphastar Pharmaceuticals	0.190	United States	ASP Isotopes	0.165	United States
ACCO Brands	0.106	United States	Andersons Inc	0.232	United States	Astrana Health Inc	0.160	United States
AdaptHealth	0.061	United States	ANI Pharmaceuticals	0.179	United States	Atkore Inc	0.178	United States
Addus HomeCare	0.231	United States	Anika Therapeut	0.014	United States	Atlantic Union Bankshares	0.117	United States
Adeia Inc	0.218	United States	Anterix	0.071	United States	Avanos Medical	0.045	United States
ADMA Biologics Inc	0.108	United States	Apartment Inv Management	0.030	United States	Aviat Networks	0.035	United States
Advanced Energy Industrie	0.296	United States	Apogee Enterprises	0.277	United States	Avient Corp	0.265	United States
AdvanSix	0.137	United States	Apollo Commercial Real Es	0.042	United States	Avista Corp	0.288	United States
Agilysys	0.319	United States	Apple Hospitality REIT	0.241	United States	Axcelis Techs	0.093	United States
Alarm.com Holdings	0.127	United States	Applied Industrial Techno	0.286	United States	Axos Financial	0.252	United States
Albany International A	0.130	United States	Applied Optoelectronics I	0.038	United States	Azz Inc	0.179	United States
Alexander & Baldwin Inc.	0.142	United States	Arcadium Lithium plc	0.236	United States	B&G Foods	0.215	United States
Alkermes plc	0.171	United States	ArcBest Corp	0.207	United States	Badger Meter	0.307	United States
Allete	0.323	United States	Arcellx Inc	0.293	United States	Balchem	0.290	United States
Alpha & Omega Semiconduct	0.015	United States	Arch Resources Inc	0.252	United States	BancFirst	0.037	United States
Alpha Metallurgical Resou	0.216	United States	Archrock	0.317	United States	Bank of N.T. Butterfield	0.225	United States
American Assets Trust Inc	0.231	United States	Arcosa	0.290	United States	Barnes Group Inc	0.065	United States
American Eagle Outfitters	0.176	United States	Arcturus Therapeutics Hol	0.076	United States	Beazer Homes USA	0.102	United States



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Belden	0.225	United States	Carpenter Tech	0.286	United States	Columbus Mckinnon	0.099	United States
Benchmark Elect	0.269	United States	Carriage Svcs	0.056	United States	Commercial Metals	0.263	United States
Berry Corporation	0.067	United States	Cars.com	0.058	United States	CommScope Holding Company	0.128	United States
Biglari Holdings B	0.011	United States	Casella Waste	0.307	United States	Community Healthcare Trus	0.064	United States
Black Hills Corp	0.304	United States	Castle Biosciences	0.076	United States	Community Tst	0.059	United States
Blackbaud	0.096	United States	Catalyst Pharmaceuticals	0.306	United States	CommVault Systems	0.268	United States
BlueLinx Holdings	0.084	United States	Cathay Bancorp	0.208	United States	Compass	0.161	United States
Boise Cascade Company	0.264	United States	Central Garden & Pet Co	0.161	United States	CompX International	0.017	United States
Brandywine Rlty	0.237	United States	Century Aluminium	0.259	United States	Comstock Rscs	0.304	United States
BrightSphere Investment G	0.065	United States	Century Communities	0.102	United States	Conmed Corp	0.153	United States
Broadstone Net Lease	0.251	United States	ChampionX Corporation	0.225	United States	Consensus Cloud Solutions	0.015	United States
Brookfield Infrastructure	0.301	United States	Chefs Warehouse Holdings	0.222	United States	CONSOL Energy	0.295	United States
Buckle Inc	0.309	United States	Chesapeake Utilities Corp	0.302	United States	Consolidated Water Co	0.069	United States
Cable One	0.276	United States	City Holding	0.063	United States	Constellium SE	0.189	United States
Cabot Corp	0.282	United States	Clear Secure Inc	0.148	United States	COPT Defense Properties	0.307	United States
Cactus Class A	0.282	United States	Clearfield Inc.	0.176	United States	Corcept Therapeutics	0.269	United States
Cal-Maine Foods	0.336	United States	Clearwater Paper	0.238	United States	CoreCivic	0.326	United States
Caleres	0.030	United States	CNO Financial Group	0.309	United States	CorVel Corp	0.306	United States
California Resources	0.210	United States	CNX Resources	0.323	United States	Costamare	0.148	United States
California Water Service	0.188	United States	Coeur Mining Inc	0.205	United States	CRA International	0.258	United States
Calix Networks	0.156	United States	Cogent Communications Hol	0.305	United States	Cross Country Healthcare	0.039	United States
Camping World Holdings	0.028	United States	Cohen & Steers	0.084	United States	CSG Systems Intl	0.152	United States
CareTrust REIT	0.271	United States	Cohu Inc	0.160	United States	CSW Industrials	0.276	United States
CarGurus Class A	0.274	United States	Collegium Pharmaceutical	0.225	United States	CTO Realty Growth Inc	0.057	United States



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CTS	0.228	United States	Enact Holdings	0.122	United States	First Finl Corp	0.030	United States
Curline Properties Corp	0.232	United States	Energizer Holdings	0.298	United States	First Merchants	0.067	United States
Cushman & Wakefield	0.187	United States	Energy Fuels Inc	0.152	United States	FLEX LNG Limited	0.072	United States
DHT Holdings	0.229	United States	EnerSys	0.123	United States	Formfactor	0.233	United States
Diamondrock Hospitality	0.209	United States	Enova International	0.293	United States	Four Corners Property Tru	0.256	United States
Digi International	0.241	United States	Enpro Inc	0.269	United States	Franklin Elec	0.296	United States
DigitalBridge Group Inc	0.194	United States	Ensign Group	0.270	United States	Fresh Del Monte	0.264	United States
Diodes Inc	0.220	United States	Enstar Group	0.225	United States	frontdoor	0.081	United States
DNOW Inc	0.164	United States	ePlus Inc	0.198	United States	fuboTV	0.007	United States
Dole plc	0.198	United States	Essent Group	0.265	United States	FULGENT GENETICS	0.064	United States
Donnelley Financial Solut	0.075	United States	Essential Properties Real	0.300	United States	Fuller H B Co	0.253	United States
Dorian LPG	0.175	United States	Ethan Allen Interiors	0.240	United States	Fulton Financial Corp	0.165	United States
Dorman Products	0.086	United States	EVERTEC	0.125	United States	G-III Apparel	0.081	United States
Douglas Emmett	0.268	United States	Excelerate Energy	0.239	United States	GATX Corp	0.278	United States
DXP Enterprises	0.036	United States	eXp World Holdings	0.112	United States	Genco Shipping & Trading	0.091	United States
Dynavax Technologies	0.210	United States	Exponent Inc	0.115	United States	Gentherm	0.074	United States
Easterly Government Prope	0.209	United States	Extreme Networks	0.270	United States	Genworth Financial Class	0.203	United States
EchoStar	0.308	United States	Fabrinet	0.294	United States	Geo Group	0.319	United States
Ecovyst Inc	0.219	United States	Fed Agricul Mtg	0.090	United States	Getty Realty	0.195	United States
Edgewell Personal Care	0.243	United States	Federal Signal	0.282	United States	Global Industrial Company	0.015	United States
Ellington Financial Inc	0.236	United States	First Bancorp Puerto Rico	0.152	United States	Globalstar	0.285	United States
Elme Communities	0.064	United States	First Bussey	0.052	United States	Gogo Inc.	0.162	United States
Empire State Realty Trust	0.292	United States	First Commonwealth Fin	0.076	United States	GRAFTECH INTERNATIONAL	0.146	United States
Employers Holdings	0.172	United States	First Financial Bancorp	0.126	United States	Graham Holdings	0.090	United States

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Gray Television Inc	0.029	United States	Hillenbrand	0.063	United States	Interface	0.296	United States
Green Brick Partners	0.189	United States	Hilltop Holdings	0.060	United States	International Game Techno	0.104	United States
Greif Inc A	0.180	United States	HNI Corporation	0.289	United States	International Seaways	0.175	United States
GriFFon	0.195	United States	Home BancShares	0.240	United States	Interparfums Inc	0.137	United States
Group 1 Auto	0.318	United States	Honest Company	0.181	United States	Intl Bancshares	0.188	United States
GrowGeneration	0.026	United States	Hope Bancorp	0.164	United States	Intrepid Potash	0.079	United States
Gulfport Energy Corp	0.259	United States	Horace Mann Educators	0.044	United States	Inventrust Properties	0.197	United States
Gypsum Management and Sup	0.250	United States	Hovnanian Enterp	0.098	United States	Ironwood Pharmaceuticals	0.032	United States
HA Sustainable Infrastruc	0.200	United States	Hub Group A	0.071	United States	J & J Snack Foods	0.256	United States
Haemonetics	0.210	United States	Ichor Holdings	0.097	United States	Jackson Financial	0.289	United States
Hain Celestial	0.090	United States	ICU Medical	0.215	United States	Kaiser Aluminum	0.200	United States
Hamilton Lane Class A	0.244	United States	IDT Corp. Cl B	0.350	United States	KB Home	0.257	United States
Hancock Whitney	0.171	United States	IMPINJ INC	0.211	United States	Kinetik Holdings Inc (A)	0.177	United States
Harmonic Inc	0.285	United States	Independence Realty Trust	0.242	United States	Kite Realty Group Trust	0.296	United States
Harmony Biosciences Holdi	0.108	United States	Infinera	0.249	United States	Kodiak Gas Services Inc	0.174	United States
Haverty Furniture	0.137	United States	Ingevity	0.229	United States	Kontoor Brands	0.308	United States
Hawaiian Electric	0.197	United States	Ingles Markets Cl A	0.199	United States	Koppers Holdings	0.198	United States
Hawkins	0.200	United States	Innospec	0.269	United States	Korn Ferry	0.163	United States
Healthcare Services	0.048	United States	Innovative Industrial Pro	0.201	United States	Kronos Worldwide	0.049	United States
HealthEquity	0.286	United States	Innoviva	0.259	United States	Kulicke Soffa	0.255	United States
Hecla Mining Co	0.192	United States	Insight Enterprises	0.217	United States	La-Z-Boy Inc	0.314	United States
Heidrick & Struggles	0.080	United States	Installed Building Produc	0.233	United States	Ladder Capital	0.171	United States
Helix Energy Solutions Gr	0.262	United States	Integer Holdings	0.303	United States	Lancaster Colony	0.229	United States
Herbalife Ltd	0.181	United States	InterDigital	0.319	United States	Lantheus Holdings	0.261	United States



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Laureate Education	0.320	United States	Meritage Homes	0.254	United States	Natures Sunshine Products	0.036	United States
LCI Industries	0.138	United States	Metallus Inc	0.176	United States	Navient Corp	0.137	United States
LeMaitre Vascular	0.080	United States	Methode Electronics	0.054	United States	NBT Bancorp Inc.	0.171	United States
Liberty Energy Inc (A)	0.232	United States	MFA Financial	0.183	United States	NeoGenomics Inc.	0.086	United States
Liberty Latin America C	0.169	United States	MGE Energy	0.291	United States	Netgear Inc.	0.320	United States
LifeMD Inc	0.037	United States	MGP Ingredients	0.190	United States	Netscout Sys	0.163	United States
Ligand Pharm B	0.277	United States	Middlesex Water	0.079	United States	New Jersey Res	0.307	United States
Lightwave Logic	0.004	United States	MillerKnoll Inc	0.126	United States	Newmark Group	0.259	United States
LSB Industries	0.171	United States	Minerals Tech	0.275	United States	NMI Holdings Inc	0.240	United States
LTC Properties	0.287	United States	Mitek Systems	0.061	United States	Nordic American Tanker	0.038	United States
Lumen Technologies Inc	0.247	United States	Moelis & Company	0.317	United States	Northern Oil And Gas	0.162	United States
LXP Industrial Trust	0.192	United States	Moog Inc A	0.139	United States	Northwest Bancshares	0.164	United States
M/I Homes	0.256	United States	Movado Group	0.096	United States	Northwest Natural Holding	0.260	United States
Macerich	0.292	United States	Mr. Cooper Group	0.321	United States	NorthWestern Energy Group	0.291	United States
Magnolia Oil & Gas Corpor	0.273	United States	MRC Global	0.103	United States	Novanta Inc	0.270	United States
Marcus & Millichap	0.021	United States	Mueller Inds	0.328	United States	NPK International Inc	0.051	United States
MasterBrand Inc	0.090	United States	Mueller Water Products	0.061	United States	Nu Skin Enterpr A	0.120	United States
Materion	0.243	United States	Murphy Oil Corp	0.188	United States	NuScale Power Corporation	0.225	United States
Mativ Holdings Inc	0.144	United States	Myers Industries Inc	0.030	United States	OceanFirst Financial	0.098	United States
Matson Inc.	0.289	United States	Myriad Genetics	0.055	United States	OFG Bancorp	0.241	United States
Maximus	0.252	United States	National Beverage	0.238	United States	Old Natl Bncp	0.306	United States
McGrath Rent Corp	0.164	United States	National Health Investors	0.295	United States	Olympic Steel	0.113	United States
Medifast Inc	0.162	United States	National Healthcare	0.102	United States	Omnicell Inc	0.099	United States
Merit Medical Systems	0.294	United States	National Presto	0.058	United States	ONE Gas	0.309	United States



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OneSpan	0.032	United States	Phillips Edison & Company	0.274	United States	RadNet	0.241	United States
Option Care Health Inc	0.211	United States	Phinia	0.256	United States	Ramaco Resources	0.120	United States
Orasure Tech	0.079	United States	Photronics Inc	0.270	United States	Rambus Inc	0.219	United States
Orion SA	0.183	United States	Piedmont Lithium	0.042	United States	Rayonier Advanced Materia	0.153	United States
Ormat Technologies	0.189	United States	Piedmont Office Realty Tr	0.261	United States	Redwood Trust	0.062	United States
Otter Tail Cp	0.265	United States	Pitney Bowes	0.113	United States	Renasant Corp	0.141	United States
Outfront Media	0.301	United States	Plexus Corp	0.306	United States	Republic Bancorp	0.057	United States
Owens & Minor	0.107	United States	Portland General Electric	0.278	United States	Resources Connection Inc	0.017	United States
Oxford Industries	0.111	United States	PotlatchDeltic	0.239	United States	Retail Opportunity	0.256	United States
Pacira BioSciences	0.026	United States	Power Integrations	0.219	United States	REX American Resources	0.188	United States
Par Pacific Holdings	0.006	United States	PowerFleet Inc	0.081	United States	Ribbon Communications	0.066	United States
Paramount Group	0.096	United States	Prestige Consumer Healthc	0.300	United States	RLJ Lodging Trust	0.240	United States
Pathward Financial Inc	0.090	United States	PriceSmart	0.072	United States	RPC	0.110	United States
Patrick Industries	0.282	United States	Primo Brands Corporation	0.228	United States	Ryerson Holding Corp	0.210	United States
Patterson Cos	0.062	United States	Primoris Services Corp.	0.259	United States	Ryman Hospitality Propert	0.275	United States
Patterson-UTI Energy	0.155	United States	PROG Holdings Inc	0.118	United States	Sabra Health Care REIT	0.305	United States
PC Connection	0.171	United States	Progress Software	0.294	United States	Safety Insurance Group In	0.079	United States
Peabody Energy Corp	0.207	United States	PROTAGONIST THERAPEUTICS	0.198	United States	SandRidge Energy	0.101	United States
Pebblebrook Hotel Trust	0.168	United States	Q2 Holdings	0.295	United States	Sanfilipp & Son	0.188	United States
Pennant Group	0.084	United States	Quaker Houghton	0.193	United States	Sanmina Corp	0.252	United States
PennyMac Financial Servic	0.279	United States	Qualys Inc	0.216	United States	ScanSource	0.204	United States
PennyMac Mortgage Investm	0.161	United States	Quanex Building Products	0.040	United States	Scholastic Corp	0.032	United States
Perdoceo Education Corp	0.318	United States	Radian Group	0.276	United States	Scorpio Tankers	0.198	United States
Perimeter Solutions Inc	0.184	United States	Radius Recycling Inc	0.092	United States	Select Medical Holdings	0.205	United States



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Select Water Solutions In	0.250	United States	SSR Mining	0.251	Canada	Taylor Morrison Home II C	0.289	United States
Sensient Tech	0.230	United States	St Joe Co (The)	0.240	United States	Teekay Corporation Ltd	0.051	United States
Service Properties Trust	0.011	United States	STAAR Surgical	0.034	United States	Teekay Tankers	0.206	United States
Shenandoah Telecoms	0.125	United States	Standex Intl	0.242	United States	TEGNA	0.315	United States
Shoe Carnival	0.234	United States	Star Holdings	0.002	United States	Telephone & Data Systems	0.319	United States
Shutterstock Inc	0.101	United States	Steelcase Inc	0.182	United States	Tennant Co	0.012	United States
Signet Jewelers	0.285	United States	Stepan Co	0.186	United States	Terreno Realty	0.257	United States
Simmons First National Co	0.136	United States	Sterling Infrastructure I	0.279	United States	The ODP Corporation	0.004	United States
Simply Good Foods	0.271	United States	Steven Madden	0.195	United States	The Vita Coco Company	0.328	United States
Simulations Plus	0.088	United States	Stewart Info	0.267	United States	TPG RE Finance Trust	0.007	United States
SITE Centers	0.195	United States	StoneX Group Inc	0.115	United States	Tredegar Corp	0.023	United States
Sitio Royalties Corp (A)	0.092	United States	Strategic Education	0.191	United States	TreeHouse Foods	0.167	United States
SJW Group	0.073	United States	Sturm Ruger & Co	0.138	United States	Tri Pointe Homes Inc	0.231	United States
Skywest Inc	0.296	United States	Summit Hotel Properties	0.131	United States	TriMas Corp.	0.025	United States
SL Green Realty	0.293	United States	SunCoke Energy	0.257	United States	TriNet Group	0.193	United States
SM Energy	0.282	United States	SunOpta Inc.	0.163	Canada	Tronox Holdings plc	0.187	United States
Smith and Wesson Brands I	0.230	United States	Sunstone Hotel Investors	0.274	United States	TrueBlue	0.001	United States
Solaris Energy Infrastruc	0.350	United States	Supernus Pharmaceuticals	0.231	United States	Trustco Bank	0.072	United States
SolarWinds	0.067	United States	Surgery Partners	0.161	United States	Trustmark Corp	0.088	United States
Southwest Gas Holdings	0.301	United States	SurModics Inc	0.021	United States	TTM Technologies	0.325	United States
SpartanNash	0.148	United States	Sylvamo	0.282	United States	Turning Point Brands	0.301	United States
Spire Inc.	0.310	United States	Synaptics	0.051	United States	TXNM Energy Inc	0.189	United States
Sprouts Farmers Market	0.276	United States	Tanger Inc	0.304	United States	UFP Industries Inc	0.276	United States
SPS Commerce	0.294	United States	Target Hospitality Corp (	0.047	United States	UFP Technologies	0.249	United States



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Ultra Clean Holdings	0.233	United States	Wabash National	0.091	United States
UMB Finl Co	0.115	United States	WaFd Inc	0.204	United States
UniFirst Corp	0.015	United States	Warrior Met Coal	0.275	United States
United Natural Foods	0.251	United States	Watts Water Technologies	0.302	United States
Uniti Group	0.069	United States	WD-40 Co	0.256	United States
Universal Corp	0.226	United States	Weis Markets	0.164	United States
Universal Stain	0.118	United States	WesBanco	0.134	United States
Upbound Group Inc	0.168	United States	Whitestone REIT	0.151	United States
Uranium Energy Corp	0.254	United States	WideOpenWest	0.043	United States
Urban Edge Properties	0.305	United States	Winnebago Inds	0.150	United States
Urban Outfitters	0.254	United States	WisdomTree Inc	0.108	United States
US Physical Therapy Inc	0.183	United States	WK Kellogg Co	0.196	United States
Usana Health Sciences	0.097	United States	Wolverine World Wide	0.133	United States
Utd Bankshares	0.281	United States	Workiva	0.287	United States
Utz Brands Inc (A)	0.220	United States	World Kinect Corporation	0.197	United States
Vaalco Energy	0.081	United States	Worthington Enterprises	0.202	United States
Vanda Pharmaceuticals	0.030	United States	Xenia Hotels & Resorts	0.199	United States
Varex Imaging	0.126	United States	Xerox Holdings	0.104	United States
Verint Systems	0.045	United States	Xperi Inc	0.100	United States
Viavi Solutions	0.271	United States	Yelp	0.281	United States
Victory Capital Holdings	0.169	United States	Zumiez	0.056	United States
Virtus Investment Partner	0.017	United States	Zynex	0.050	United States
Vishay Intertech	0.195	United States			
Vital Farms	0.232	United States			





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For more information about our indexes, please visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell)

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# ESMA Compliance Quarterly Membership Weights

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email [info@ftserussell.com](mailto:info@ftserussell.com);  
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**EMEA** +44 (0) 20 7866 1810

**North America** +1 877 503 6437

### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0)2 7228 5659