

# ESMA Compliance Quarterly Membership Weights

JP Morgan US Momentum Factor Index Total Return Index	Weight(%)	Country	JP Morgan US Momentum Factor Index Total Return Index	Weight(%)	Country	JP Morgan US Momentum Factor Index Total Return Index	Weight(%)	Country
AbbVie Inc	1.400	United States	Ares Management Corporati	0.285	United States	Bunge	0.007	United States
Acadia Healthcare	0.057	United States	Arista Networks	0.406	United States	BWX Technologies	0.089	United States
Activision Blizzard	0.524	United States	Arthur J Gallagher	0.427	United States	C.H. Robinson Worldwide	0.034	United States
Acuity Brands Inc	0.006	United States	Assured Guaranty	0.061	United States	CACI Inc Cl A	0.228	United States
Adobe	1.255	United States	AT&T	0.238	United States	Cadence Design Systems	0.491	United States
AECOM	0.222	United States	Automatic Data Process	0.143	United States	Cardinal Health	0.302	United States
Aflac	0.341	United States	Autonation	0.218	United States	Caseys General Stores	0.120	United States
Agilent Technologies	0.303	United States	Autozone	0.420	United States	Caterpillar	0.802	United States
Allegro MicroSystems	0.186	United States	Avis Budget Group	0.156	United States	CBRE Group	0.269	United States
Allison Transmission Hold	0.179	United States	Avnet	0.219	United States	CDW	0.323	United States
Alnylam Pharmaceuticals	0.234	United States	Axon Enterprise	0.257	United States	Celsius Holdings Inc.	0.223	United States
Amdocs	0.224	United States	Bank OZK	0.068	United States	Cencora Inc	0.349	United States
American Express Com	0.305	United States	Bentley Systems	0.195	United States	CenterPoint Energy	0.244	United States
American Finance Group HI	0.132	United States	Berkshire Hathaway B	1.915	United States	Ceridian HCM Holding	0.221	United States
Ameriprise Financial	0.336	United States	Block (H & R) NPV	0.105	United States	Cheniere Energy	0.356	United States
Amphenol Corp A	0.422	United States	Boeing	0.135	United States	Chevron	0.849	United States
Analog Devices	0.594	United States	Booking Holdings	0.639	United States	Chipotle Mexican Grill	0.407	United States
ANSYS Inc	0.301	United States	Booz Allen Hamilton	0.264	United States	Choice Hotels Internation	0.013	United States
Aon plc	0.502	United States	BorgWarner	0.197	United States	Chubb Ltd	0.599	United States
Apollo Global Management	0.431	United States	Boston Scientific Corp	0.443	United States	Cintas Corp	0.390	United States
Apple Inc.	1.880	United States	Boyd Gaming	0.192	United States	Cirrus Logic	0.150	United States
Applied Materials	0.721	United States	Broadcom	1.729	United States	Cisco Systems	0.883	United States
Aramark	0.187	United States	Brown & Brown	0.130	United States	Cloudflare	0.264	United States
Arch Capital Gp	0.347	United States	Builders FirstSource Inc.	0.248	United States	Coca-Cola	0.210	United States

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Confluent	0.105	United States	Evercore	0.075	United States	Heico Corp	0.104	United States
ConocoPhillips	0.810	United States	Everest Group Ltd	0.243	United States	Hershey Company	0.293	United States
Cons Edison Holding	0.321	United States	Exact Sciences	0.224	United States	Hess Corp.	0.324	United States
Constellation Brands A	0.233	United States	Exelon Corporation	0.271	United States	Hewlett Packard Enterpris	0.292	United States
Copart Inc	0.369	United States	Exxon Mobil Corporation	0.213	United States	Hexcel	0.073	United States
Corning	0.041	United States	Fair Isaac	0.299	United States	HF Sinclair Corporation	0.220	United States
Costco Wholesale Corp	1.358	United States	First Citizens BancSh A	0.262	United States	Hilton Worldwide	0.376	United States
Crane NXT Co	0.100	United States	First Solar Inc	0.251	United States	Home Depot	1.538	United States
CubeSmart	0.137	United States	Firstenergy Corp.	0.131	United States	Horizon Therapeutics Publ	0.329	United States
Curtiss Wright	0.141	United States	Fortinet	0.345	United States	Howmet Aerospace Inc	0.275	United States
D.R. Horton Inc	0.158	United States	Freshpet	0.094	United States	Hubbell	0.277	United States
Danaher Corp	0.915	United States	FTI Consulting	0.125	United States	HubSpot	0.290	United States
Deckers Outdoor	0.264	United States	GameStop Corp	0.012	United States	Humana	0.245	United States
Deere & Co	0.585	United States	Gaming & Leisure Properti	0.124	United States	Hunt (JB) Transport Servi	0.269	United States
DexCom	0.272	United States	Gartner	0.320	United States	Huntington Ingalls Indust	0.100	United States
Dick's Sporting Goods Inc	0.182	United States	General Dynamics Corp	0.424	United States	Hyatt Hotels	0.158	United States
Dolby Labs A	0.095	United States	General Electric	0.749	United States	Ingredion	0.187	United States
DoubleVerify Holdings	0.093	United States	Gentex Corp	0.049	United States	Inspire Medical Systems	0.148	United States
Dynatrace	0.230	United States	Genuine Parts	0.253	United States	Interactive Brokers Group	0.159	United States
Eagle Materials	0.206	United States	Globe Life	0.195	United States	International Bus Machns.	0.780	United States
Eaton Corp PLC	0.579	United States	GoDaddy	0.004	United States	Interpublic Group Cos	0.195	United States
EMCOR Group	0.241	United States	Grainger (W W)	0.325	United States	Invitation Homes	0.202	United States
Encompass Health	0.072	United States	Grand Canyon Education In	0.128	United States	IQVIA Holdings	0.328	United States
Equinix Inc	0.231	United States	HCA Healthcare	0.197	United States	Iron Mountain	0.275	United States



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J M Smucker	0.222	United States	Marathon Petroleum	0.510	United States	Nucor Corp	0.336	United States
Jabil	0.305	United States	Marsh & McLennan	0.633	United States	Nutanix	0.247	United States
Jefferies Financial Group	0.217	United States	Marvell Technology	0.394	United States	nVent Electric	0.234	United States
Juniper Networks	0.220	United States	McDonalds Corp	0.823	United States	Nvidia	1.885	United States
Karuna Therapeutics	0.017	United States	McKesson	0.490	United States	O Reilly Auto	0.449	United States
KBR	0.235	United States	MDU Resources	0.057	United States	OGE Energy	0.054	United States
KLA Corporation	0.477	United States	Merck & Co	0.273	United States	Old Dominion Freight Line	0.381	United States
Kroger	0.265	United States	Meta Platforms Inc	2.129	United States	Old Republic Intl	0.126	United States
Kyndryl Holdings	0.068	United States	Microchip Technology	0.367	United States	Olin Corp	0.171	United States
Lam Research	0.571	United States	Microsoft Corp	1.931	United States	Omnicom Group	0.223	United States
Lamb Weston Holdings	0.261	United States	Molson Coors Beverage Com	0.225	United States	ON Semiconductor Corp	0.379	United States
Las Vegas Sands	0.056	United States	Mondelez International In	0.639	United States	Oracle Corp.	0.918	United States
Lattice Semiconductor	0.239	United States	MongoDB	0.199	United States	Owens Corning	0.200	United States
Liberty Formula One Serie	0.211	United States	Monolithic Power Systems	0.278	United States	Paccar	0.412	United States
Lilly (Eli) & Co	2.026	United States	Monster Beverage	0.376	United States	Palantir Technologies	0.358	United States
Lincoln Electric Holdings	0.145	United States	Morgan Stanley	0.619	United States	Palo Alto Networks	0.525	United States
Linde plc	0.164	United States	Morningstar Inc.	0.001	United States	Parker-Hannifin	0.420	United States
LKQ	0.206	United States	Motorola Solutions	0.401	United States	Paylocity Holding	0.038	United States
Lockheed Martin Corp	0.599	United States	National Instruments	0.245	United States	Penske Automotive Group	0.227	United States
Louisiana-Pacific	0.081	United States	NetApp	0.270	United States	Pentair plc	0.053	United States
Lowes Cos Inc	0.389	United States	Netflix Inc	0.548	United States	Penumbra	0.190	United States
LPL Financial Holdings	0.262	United States	New Relic	0.233	United States	Pepsico	0.398	United States
Manhattan Assoc	0.262	United States	Nexstar Media Group Inc.	0.076	United States	Phinia	0.026	United States
Marathon Oil Corp	0.221	United States	Nisource	0.209	United States	Pinterest	0.057	United States

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Post Holdings	0.207	United States	Saia	0.239	United States	Thermo Fisher Scientific	1.080	United States
Primerica	0.187	United States	Salesforce Inc	1.064	United States	Timken Co	0.077	United States
Principal Financial Group	0.136	United States	Schlumberger	0.214	United States	TJX Companies	0.668	United States
Procore Technologies	0.189	United States	Science Applications Inte	0.212	United States	Toll Brothers	0.222	United States
Procter & Gamble	0.250	United States	Seagen Inc	0.349	United States	Tractor Supply	0.156	United States
Progressive Corp	0.567	United States	Sempra	0.146	United States	TransDigm	0.396	United States
Prologis	0.595	United States	ServiceNow	0.717	United States	U Haul Holding Company	0.005	United States
PTC	0.276	United States	SLM Corp	0.084	United States	Ultra Beauty	0.243	United States
Pulte Group	0.262	United States	Southern Co	0.198	United States	United Rentals	0.281	United States
Pure Storage	0.236	United States	Southern Copper Corp.	0.193	United States	United Therapeutics	0.195	United States
Quanta Services	0.308	United States	STAG Industrial	0.085	United States	Unitedhealth Group	1.606	United States
Quest Diagnostics	0.226	United States	Steel Dynamics	0.226	United States	Unum Group	0.252	United States
Reinsurance Group of Amer	0.239	United States	Synopsys Inc	0.526	United States	US Foods Holding	0.174	United States
Reliance Steel & Aluminu	0.263	United States	T-Mobile US Inc.	0.140	United States	Valero Energy	0.300	United States
RenaissanceRe	0.183	United States	Tapestry	0.151	United States	Valmont Inds	0.066	United States
Repligen Corp	0.019	United States	Targa Resources Corp.	0.278	United States	Valvoline	0.186	United States
Republic Services	0.332	United States	TD SYNNEX Corp	0.138	United States	VeriSign Inc	0.208	United States
Roivant Sciences Ltd (A)	0.165	United States	TechnipFMC	0.174	United States	Vertex Pharm	0.613	United States
Rollins Inc	0.165	United States	Tempur Sealy Internationa	0.226	United States	Vertiv Holdings Co (A)	0.254	United States
Roper Technologies	0.437	United States	Teradyne	0.259	United States	VICI Properties	0.210	United States
Royal Caribbean Group	0.296	United States	Texas Instruments	0.837	United States	Vistra Corp	0.275	United States
RPM Inc	0.123	United States	Textron	0.219	United States	VMware Inc.	0.376	United States
Ryan Specialty Holdings I	0.118	United States	The Cigna Group	0.566	United States	W. P. Carey Inc.	0.034	United States
Ryder System	0.166	United States	THE TRADE DESK	0.353	United States	Waste Mgmt Inc	0.470	United States

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Watsco Inc	0.182	United States
Westlake Corporation	0.196	United States
Weyerhaeuser	0.269	United States
WillScot Mobile Mini Hold	0.002	United States
Wingstop	0.186	United States
Workday	0.375	United States
XPO Inc	0.245	United States
Zillow Group CL C	0.217	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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