

ESMA Compliance Quarterly Membership Weights

JP Morgan US Value Factor Index Total Return Index	Weight(%)	Country	JP Morgan US Value Factor Index Total Return Index	Weight(%)	Country	JP Morgan US Value Factor Index Total Return Index	Weight(%)	Country
Acuity Brands Inc	0.181	United States	Applied Materials	0.656	United States	Bristol Myers Squibb	0.509	United States
Adobe	0.696	United States	Aptiv PLC	0.156	United States	Broadcom	2.415	United States
ADT Inc	0.109	United States	Aramark	0.127	United States	Brookfield Renewable Corp	0.115	United States
Advance Auto Parts	0.119	United States	Archer Daniels Midland	0.261	United States	Brunswick Corp	0.177	United States
AGCO Corp	0.192	United States	Arrow Electronics	0.217	United States	Builders FirstSource Inc.	0.219	United States
AGNC Investment	0.109	United States	Aspen Technology	0.125	United States	Bunge Global SA	0.136	United States
Air Lease	0.056	United States	Assured Guaranty	0.207	United States	CACI Inc CI A	0.216	United States
Akamai Technologies	0.253	United States	AT&T	0.671	United States	Capital One Financial	0.428	United States
Albertsons Companies	0.187	United States	Autonation	0.212	United States	Capri Holdings Limited	0.015	United States
Allison Transmission Hold	0.225	United States	Avnet	0.218	United States	Carters	0.158	United States
Ally Financial	0.216	United States	Axis Capital Holdings	0.172	United States	Caterpillar	0.794	United States
Alphabet Class A	2.278	United States	Bank of America	0.462	United States	CCC Intelligent Solutions	0.114	United States
Altria Group	0.492	United States	Bank of New York Mellon	0.393	United States	CDW	0.282	United States
Amcort	0.218	United States	Bank OZK	0.134	United States	Celanese	0.038	United States
Amdocs	0.239	United States	Bath & Body Works Inc	0.156	United States	Centene Corp	0.230	United States
American Intl Group	0.312	United States	Baxter Intl	0.126	United States	CF Industries Holdings	0.058	United States
Amgen Corp	0.603	United States	Becton Dickinson	0.062	United States	Chevron	0.732	United States
Amkor Tech Inc	0.122	United States	Bentley Systems	0.119	United States	Cirrus Logic	0.219	United States
Amphenol Corp A	0.474	United States	Berry Global Group	0.199	United States	Cisco Systems	0.767	United States
Analog Devices	0.561	United States	Best Buy Company	0.235	United States	Citigroup	0.656	United States
Annaly Capital Management	0.164	United States	Block (H & R) NPV	0.192	United States	Citizens Financial Group	0.262	United States
ANSYS Inc	0.194	United States	BOK Financial Corp	0.088	United States	Civitas Resources Inc	0.214	United States
APA Corporation	0.177	United States	BorgWarner	0.150	United States	Clarivate Plc (A)	0.153	United States
Apple Inc.	2.113	United States	Boyd Gaming	0.179	United States	Clearway Energy (C)	0.101	United States

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CNH Industrial N.V.	0.220	United States	Dick's Sporting Goods Inc	0.243	United States	Exelon Corporation	0.224	United States
Cognizant Tech Solutions	0.329	United States	Dillard's Inc	0.121	United States	F.N.B. Corporation	0.203	United States
Columbia Banking System	0.174	United States	Disney (Walt) Company	0.543	United States	F5 Inc	0.255	United States
Columbia Sportswear Co	0.108	United States	Docusign	0.163	United States	Fedex Corporation	0.426	United States
Comcast A	0.431	United States	Dolby Labs A	0.223	United States	Fidelity Natl Information	0.129	United States
Comerica	0.215	United States	Dollar General	0.149	United States	Fifth Third Bancorp	0.285	United States
ConAgra Brands Inc	0.210	United States	Dominion Energy	0.094	United States	First American Financial	0.192	United States
Concentrix	0.179	United States	DoubleVerify Holdings	0.170	United States	First Hawaiian	0.131	United States
Cons Edison Holding	0.289	United States	Dover Corp	0.283	United States	First Horizon Corporation	0.200	United States
Corning	0.325	United States	Dow Inc	0.217	United States	FMC Corp	0.109	United States
Coterra Energy Inc	0.263	United States	Dropbox	0.241	United States	Ford Motor Company	0.330	United States
Cousins Property	0.121	United States	Dun and Bradstreet Holdin	0.222	United States	Fortrea	0.061	United States
Crane NXT Co	0.150	United States	DuPont de Nemours	0.296	United States	Fotrune Brands Innovation	0.111	United States
CRH PLC	0.304	United States	DXC Technology Company	0.158	United States	Fox Corporation Class A	0.254	United States
Crocs	0.124	United States	Dynatrace	0.148	United States	Franklin Resources	0.144	United States
Crown Holdings	0.215	United States	Ebay	0.305	United States	Gaming & Leisure Properti	0.132	United States
Cummins	0.354	United States	Elevance Health Inc	0.441	United States	Gap	0.193	United States
CVS Health Corporation	0.362	United States	Encompass Health	0.145	United States	Garmin Ltd	0.306	United States
D.R. Horton Inc	0.306	United States	Entegris Inc	0.141	United States	Gartner	0.142	United States
Darden Restaurants	0.272	United States	Energy Corp	0.320	United States	Gates Industrial	0.131	United States
Dell Technologies	0.302	United States	Epam Systems	0.243	United States	Gen Digital Inc	0.235	United States
Delta Air Lines	0.266	United States	EPR Properties	0.191	United States	General Dynamics Corp	0.349	United States
Devon Energy	0.123	United States	Evergy	0.251	United States	General Mills	0.271	United States
Diamondback Energy	0.092	United States	Everus Construction Group	0.111	United States	General Motors	0.407	United States

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Genpact	0.134	United States	IAC Inc	0.104	United States	Kraft Heinz	0.268	United States
Gentex Corp	0.178	United States	Informatica	0.117	United States	Kroger	0.352	United States
Genuine Parts	0.190	United States	Ingredion	0.150	United States	L3Harris Technologies	0.274	United States
Gilead Sciences	0.535	United States	Intel Corp	0.491	United States	Labcorp Holdings Inc	0.162	United States
Global Payments Inc	0.192	United States	International Bus Machns.	0.877	United States	Lam Research	0.513	United States
GlobalFoundries	0.215	United States	International Paper	0.227	United States	Las Vegas Sands	0.156	United States
Globant SA	0.152	United States	Interpublic Group Cos	0.176	United States	Lauder (Estee)	0.153	United States
GoDaddy	0.294	United States	Intuit	0.740	United States	Lear Corp	0.130	United States
Grand Canyon Education In	0.003	United States	Invesco Limited	0.190	United States	Leggett & Platt	0.095	United States
Graphic Packaging Holding	0.210	United States	IPG Photonics	0.142	United States	Leidos Holdings	0.251	United States
Harley-Davidson	0.173	United States	J M Smucker	0.147	United States	Lennar Class A	0.275	United States
Hasbro	0.113	United States	Jabil	0.277	United States	Lincoln National Corp	0.077	United States
Henry Schein	0.072	United States	Janus Henderson Group	0.200	United States	Lithia Motors	0.231	United States
Hewlett Packard Enterpris	0.281	United States	Jazz Pharmaceuticals	0.133	United States	LKQ	0.162	United States
HF Sinclair Corporation	0.146	United States	Jefferies Financial Group	0.115	United States	Louisiana-Pacific	0.115	United States
Highwoods Prop	0.201	United States	Johnson & Johnson	1.243	United States	LyondellBasell Industries	0.236	United States
Home Depot	0.806	United States	Johnson Controls Internat	0.375	United States	M&T Bank	0.256	United States
Hormel Foods	0.110	United States	KBR	0.231	United States	Macys	0.210	United States
Host Hotels & Resorts	0.136	United States	Keycorp	0.215	United States	ManpowerGroup	0.170	United States
HP	0.296	United States	Kilroy Realty	0.158	United States	Maplebear Inc	0.220	United States
Humana	0.187	United States	Kimco Realty Cp	0.227	United States	Marathon Petroleum	0.339	United States
Huntington Bancshares	0.274	United States	Kinder Morgan	0.387	United States	Marriott Vacations Worldw	0.202	United States
Huntington Ingalls Indust	0.164	United States	KLA Corporation	0.466	United States	Marvell Technology	0.507	United States
Hyatt Hotels	0.121	United States	Kohl's Corp	0.137	United States	Match Group	0.202	United States



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Mattel	0.097	United States	Nucor Corp	0.266	United States	Penske Automotive Group	0.181	United States
MDU Resources	0.135	United States	nVent Electric	0.034	United States	Pentair plc	0.252	United States
Medical Properties Trust	0.089	United States	NVR Inc	0.192	United States	Permian Resources Corpora	0.142	United States
Medtronic plc	0.498	United States	OGE Energy	0.233	United States	Perrigo Company plc	0.107	United States
Merck & Co	0.684	United States	Okta	0.137	United States	Pfizer	0.686	United States
Meta Platforms Inc	1.974	United States	Old Republic Intl	0.231	United States	Philip Morris Internation	0.278	United States
MGIC Investment	0.209	United States	Omega Healthcare Investor	0.222	United States	Phillips 66	0.345	United States
MGM Resorts International	0.177	United States	Omnicom Group	0.223	United States	Pilgrim's Pride Corp.	0.080	United States
Microchip Technology	0.306	United States	ON Semiconductor Corp	0.290	United States	Pinnacle West Capital Cor	0.223	United States
Micron Technology	0.375	United States	OneMain Holdings	0.211	United States	Pinterest	0.149	United States
Microsoft Corp	1.750	United States	Onto Innovation Inc	0.129	United States	PNC Financial Services Gr	0.124	United States
Molson Coors Beverage Com	0.230	United States	Oracle Corp.	1.069	United States	Polaris	0.104	United States
Monolithic Power Systems	0.192	United States	Organon	0.058	United States	Pool	0.133	United States
Mosaic Company	0.217	United States	Oshkosh	0.208	United States	Popular Inc	0.209	United States
MSC Industrial A	0.177	United States	Ovintiv Inc	0.207	United States	Post Holdings	0.137	United States
Murphy USA	0.166	United States	Owens Corning	0.227	United States	PPL Corporation	0.029	United States
Natl Fuel Gas Co	0.215	United States	Paccar	0.361	United States	Premier Inc	0.112	United States
NetApp	0.267	United States	Packaging Corp of America	0.262	United States	Principal Financial Group	0.235	United States
Newell Brands	0.128	United States	Paramount Global (B)	0.119	United States	Prosperity Bancshares	0.145	United States
News Corporation Cl A	0.231	United States	Park Hotels & Resorts	0.135	United States	Prudential Financial	0.341	United States
Nexstar Media Group Inc.	0.204	United States	Parker-Hannifin	0.139	United States	PTC	0.173	United States
Nike Inc Cl B	0.378	United States	Parsons	0.123	United States	Pulte Group	0.254	United States
NNN REIT Inc	0.108	United States	Paycom Software	0.218	United States	PVH Corp.	0.175	United States
Nordstrom	0.165	United States	Pegasystems Inc	0.215	United States	Qorvo Inc.	0.152	United States

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Qualcomm	0.783	United States	Skyworks Solutions Inc	0.260	United States	Thor Industries	0.179	United States
Quest Diagnostics	0.255	United States	Smith (AO)	0.060	United States	Toll Brothers	0.215	United States
Ralph Lauren Corp	0.241	United States	Snap-On Inc	0.259	United States	Travel Plus Leisure Co	0.183	United States
Regency Centers	0.027	United States	Solventum Corporation	0.046	United States	Truist Financial Corporat	0.389	United States
Regions Financial	0.257	United States	Sonoco Products	0.123	United States	Twilio	0.256	United States
Reinsurance Group of Amer	0.092	United States	Spectrum Brands Holdings	0.093	United States	Tyson Foods Inc A	0.095	United States
Reliance Inc	0.235	United States	SS&C Technologies Holding	0.264	United States	U Haul Holding Company	0.053	United States
Revvity Inc	0.133	United States	Stanley Black & Decker	0.125	United States	UGI Corp Hlds	0.235	United States
Rithm Capital Corp	0.196	United States	Starwood Property Trust I	0.174	United States	UiPath	0.117	United States
Robert Half Inc	0.184	United States	State Street Corp.	0.307	United States	United Airlines Holdings	0.298	United States
Roper Technologies	0.386	United States	Super Micro Computer	0.120	United States	United Therapeutics	0.234	United States
Royalty Pharma	0.120	United States	Synchrony Financial	0.287	United States	Unitedhealth Group	1.122	United States
RTX Corporation	0.482	United States	Synovus Financial Corp	0.218	United States	Unity Software	0.123	United States
Ryder System	0.223	United States	Tapestry	0.272	United States	Universal Display Corp.	0.217	United States
Salesforce Inc	1.233	United States	Target Corp	0.310	United States	Universal Health Services	0.196	United States
Schneider National CI B	0.108	United States	TD SYNEX Corp	0.230	United States	Unum Group	0.250	United States
Science Applications Inte	0.218	United States	Teleflex Inc	0.068	United States	US Bancorp	0.415	United States
Sealed Air	0.113	United States	Tenet Healthcare	0.172	United States	Vail Resorts	0.125	United States
Sensata Technologies Hold	0.163	United States	Teradata	0.118	United States	Valero Energy	0.228	United States
Service Corp Intl	0.232	United States	Teradyne	0.247	United States	VeriSign Inc	0.167	United States
Silgan Hldg Inc	0.212	United States	Texas Instruments	0.782	United States	Verizon Communications	0.208	United States
Simon Property Group	0.320	United States	Textron	0.176	United States	Vertiv Holdings Co (A)	0.316	United States
SiriusXM Holdings Inc	0.100	United States	The Campbells Company	0.182	United States	VF Corp	0.088	United States
Skechers USA CI A	0.127	United States	The Cigna Group	0.434	United States	Viatris	0.250	United States

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VICI Properties	0.276	United States
Voya Financial	0.088	United States
W. P. Carey Inc.	0.125	United States
Warner Bros Discovery Inc	0.184	United States
Webster Financial	0.167	United States
Wendys Company	0.133	United States
WESCO International	0.210	United States
Western Alliance Bancorp	0.209	United States
Western Digital	0.152	United States
Western Union	0.166	United States
Whirlpool Corp	0.203	United States
Williams Sonoma	0.278	United States
Workday	0.271	United States
Wyndham Hotels & Resorts	0.136	United States
Wynn Resorts	0.123	United States
Zimmer Biomet Holdings	0.178	United States
Zions Bancorporation N.A.	0.182	United States
Zoom Communications Inc	0.272	United States
ZoomInfo Technologies	0.211	United States



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