

ESMA Compliance Quarterly Membership Weights

| Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| 10x Genomics | 0.002 | United States | Air Lease Corp | 0.020 | United States | Amentum | 0.011 | United States |
| 3m Co | 0.233 | United States | Air Products & Chemicals | 0.262 | United States | Amer Sports Inc | 0.007 | United States |
| Abbott Laboratories | 0.797 | United States | Akamai Technologies | 0.058 | United States | Ameren Corp | 0.097 | United States |
| Abbvie Inc | 0.729 | United States | Alaska Air Group Inc | 0.033 | United States | American Airlines Group | 0.043 | United States |
| Acadia Healthcare Co | 0.015 | United States | Albemarle Corp | 0.041 | United States | American Electric Power | 0.198 | United States |
| Accenture Plc Ireland | 0.900 | United States | Albertsons Companies | 0.033 | United States | American Express Co | 0.424 | United States |
| Acuity Brands Inc | 0.037 | United States | Alcoa Corporation | 0.038 | United States | American Financial Group | 0.040 | United States |
| Adt Inc | 0.009 | United States | Alexandria Real Estate | 0.069 | United States | American Homes 4 Rent | 0.051 | United States |
| Advance Auto Parts Inc | 0.011 | United States | Align Technology Inc | 0.026 | United States | American Intl Group | 0.193 | United States |
| Advanced Drainage System | 0.020 | United States | Allegion Plc | 0.047 | United States | American Wtr Wks Co Inc | 0.099 | United States |
| Advanced Micro Devices | 0.269 | United States | Allegro Microsystems | 0.011 | United States | Americold Realty Trust | 0.025 | United States |
| Aecom | 0.058 | United States | Alliant Energy Corp | 0.062 | United States | Ameriprise Financial Inc | 0.019 | United States |
| Aes Corp | 0.037 | United States | Allison Transmission | 0.038 | United States | Ametek Inc | 0.170 | United States |
| Affiliated Managers Grp | 0.022 | United States | Allstate Corp | 0.174 | United States | Amgen Inc | 0.126 | United States |
| Affirm Holdings | 0.064 | United States | Ally Finl Inc | 0.035 | United States | Amkor Technology Inc | 0.012 | United States |
| Aflac Inc | 0.235 | United States | Alnylam Pharmaceuticals | 0.014 | United States | Amphenol Corp | 0.139 | United States |
| Agco Corp | 0.024 | United States | Altria Group Inc | 0.361 | United States | Analog Devices Inc | 0.429 | United States |
| Agilent Technologies Inc | 0.157 | United States | Amcor | 0.055 | United States | Annaly Capital Mgmt Inc | 0.042 | United States |
| Agnc Investment | 0.031 | United States | Amdocs Ltd | 0.039 | United States | Ansys Inc | 0.120 | United States |
| Agree Realty Corp | 0.031 | United States | Amedisys Inc | 0.012 | United States | Antero Midstream Corp | 0.013 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Antero Resources Co | 0.041 | United States | Atmos Energy Corp | 0.088 | United States | Bellring Brands | 0.039 | United States |
| Aon Plc | 0.287 | United States | Automatic Data Process | 0.035 | United States | Berkley W R Corp | 0.070 | United States |
| Apa Corporation | 0.034 | United States | Autonation Inc | 0.018 | United States | Berkshire Hathaway Inc | 3.381 | United States |
| Api Group | 0.033 | United States | Autozone Inc | 0.019 | United States | Berry Global Group | 0.030 | United States |
| Apollo Global Management | 0.088 | United States | Avalonbay Cmnty Inc | 0.127 | United States | Best Buy Inc | 0.075 | United States |
| Applied Matls Inc | 0.045 | United States | Avantor Inc | 0.058 | United States | Bill Holdings Inc | 0.026 | United States |
| Aptargroup Inc | 0.042 | United States | Avery Dennison Corp | 0.038 | United States | Bio-rad Laboratories Inc | 0.025 | United States |
| Aptiv Plc | 0.058 | United States | Avis Budget Group Inc | 0.003 | United States | Bio-techn Corp | 0.046 | United States |
| Aramark | 0.040 | United States | Avnet Inc | 0.018 | United States | Biogen Inc | 0.091 | United States |
| Arch Cap Group Ltd | 0.136 | United States | Axalta Coating Systems | 0.030 | United States | Biomarin Pharmaceutical | 0.051 | United States |
| Archer Daniels Midland | 0.098 | United States | Axis Capital Holdings | 0.028 | United States | Birkenstock Holding | 0.009 | United States |
| Armstrong World Inds Inc | 0.017 | United States | Azenta Inc | 0.010 | United States | Bj's Wholesale Club Hdlg | 0.048 | United States |
| Arrow Electronics Inc | 0.024 | United States | Baker Hughes Company | 0.167 | United States | Blackrock Inc | 0.617 | United States |
| Ashland Inc | 0.014 | United States | Ball Corp | 0.066 | United States | Block H & R Inc | 0.024 | United States |
| Aspen Technology Inc | 0.027 | United States | Bank Of America Corp | 1.193 | United States | Block Inc (a) | 0.111 | United States |
| Assurant Inc | 0.045 | United States | Bank Of New York Mellon | 0.231 | United States | Boeing Co | 0.427 | United States |
| Assured Guaranty Ltd | 0.018 | United States | Bank Ozk | 0.019 | United States | Bok Financial Corp | 0.010 | United States |
| Astera Labs | 0.055 | United States | Bath & Body Works Inc | 0.035 | United States | Booking Holdings Inc | 0.041 | United States |
| At&t Inc | 0.666 | United States | Baxter International Inc | 0.060 | United States | Borg Warner Inc | 0.028 | United States |
| Ati Inc | 0.028 | United States | Becton Dickinson & Co | 0.267 | United States | Boston Beer Inc | 0.008 | United States |

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|--------------------------|-----------|---------------|-------------------------|-----------|---------------|-------------------------|-----------|---------------|
| Boston Scientific Co | 0.535 | United States | Camden Property Trust | 0.049 | United States | Certara | 0.005 | United States |
| Boyd Gaming Corp | 0.019 | United States | Capital One Financial | 0.275 | United States | Cf Industries Holdings | 0.060 | United States |
| Bright Horizon Family | 0.022 | United States | Capri Holdings Limited | 0.010 | United States | Charles River Labs Intl | 0.038 | United States |
| Brighthouse Financial | 0.012 | United States | Cardinal Health Inc | 0.048 | United States | Charter Comm Inc | 0.131 | United States |
| Bristol Myers Squibb | 0.467 | United States | Carlisle Cos Inc | 0.059 | United States | Chemed Corporation | 0.029 | United States |
| Brixmor Property Group | 0.034 | United States | Carlyle Group Inc | 0.045 | United States | Cheniere Energy Inc | 0.096 | United States |
| Broadridge Financial Inc | 0.009 | United States | Carmax Inc | 0.048 | United States | Chevron Corp | 1.017 | United States |
| Brookfield Renewable Cor | 0.015 | United States | Carnival Corp | 0.104 | United States | Choice Hotels Intl Inc | 0.002 | United States |
| Brown & Brown Inc | 0.056 | United States | Carrier Global | 0.233 | United States | Chord Energy Corp | 0.029 | United States |
| Brown Forman Corp Cl A | 0.007 | United States | Carter Inc | 0.008 | United States | Chubb Limited | 0.456 | United States |
| Brown Forman Corp Cl B | 0.027 | United States | Carvana Co | 0.058 | United States | Church & Dwight Inc | 0.104 | United States |
| Bruker Corp | 0.010 | United States | Caseys General Stores | 0.049 | United States | Ciena Corp | 0.050 | United States |
| Brunswick Corp | 0.017 | United States | Caterpillar Inc | 0.620 | United States | Cincinnati Financial | 0.090 | United States |
| Builders Firstsource Inc | 0.061 | United States | Cboe Global Markets Inc | 0.084 | United States | Cintas Corp | 0.013 | United States |
| Bunge Global Sa | 0.044 | United States | Cbre Group Inc | 0.164 | United States | Cirrus Logic Inc | 0.022 | United States |
| Bwx Technologies Inc | 0.033 | United States | Ccc Intelligent Inc (a) | 0.022 | United States | Cisco Systems Inc | 0.963 | United States |
| Bxp Inc | 0.048 | United States | Cdw Corporation | 0.047 | United States | Citigroup Inc | 0.543 | United States |
| C H Robinson Worldwide | 0.049 | United States | Celanese Corp | 0.023 | United States | Citizens Financial Inc | 0.080 | United States |
| Caci International Inc | 0.036 | United States | Centene Corp | 0.125 | United States | Civitas Resources Inc | 0.013 | United States |
| Caesars Entertainment In | 0.029 | United States | Centerpoint Energy Inc | 0.083 | United States | Clarivate Plc (a) | 0.008 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|-------------------------|-----------|---------------|
| Clean Harbors Inc | 0.048 | United States | Conagra Brands Inc | 0.054 | United States | Crocs Inc | 0.021 | United States |
| Clearway Energy | 0.003 | United States | Concentrix | 0.008 | United States | Crown Castle Inc | 0.161 | United States |
| Clearway Energy (c) | 0.009 | United States | Conocophillips | 0.523 | United States | Crown Holdings Inc | 0.039 | United States |
| Cleveland-cliffs Inc | 0.012 | United States | Consolidated Edison Inc | 0.126 | United States | Csx Corp | 0.253 | United States |
| Cme Group Inc | 0.340 | United States | Constellation Brands | 0.143 | United States | Cubesmart | 0.039 | United States |
| Cms Energy Corp | 0.081 | United States | Constellation Energy | 0.241 | United States | Cullen Frost Bankers | 0.032 | United States |
| Cna Financial Corp | 0.004 | United States | Cooper Companies Inc | 0.073 | United States | Cummins Inc | 0.194 | United States |
| Cnh Industrial N.v. | 0.040 | United States | Copart Inc | 0.014 | United States | Curtiss Wright Corp | 0.055 | United States |
| Coca Cola Co | 0.421 | United States | Core & Main | 0.014 | United States | Cvs Health Corporation | 0.231 | United States |
| Coca-cola Consolidated | 0.031 | United States | Corebridge Financial Inc | 0.036 | United States | D R Horton Inc | 0.166 | United States |
| Cognex Corp | 0.024 | United States | Corning Inc | 0.148 | United States | Danaher Corp | 0.604 | United States |
| Cognizant Tech Solutions | 0.156 | United States | Corteva | 0.162 | United States | Darden Restaurants Inc | 0.042 | United States |
| Coherent Corp | 0.048 | United States | Costar Group Inc | 0.118 | United States | Darling Ingredients Inc | 0.022 | United States |
| Coinbase Global | 0.033 | United States | Coterra Energy Inc | 0.076 | United States | Dayforce Inc | 0.040 | United States |
| Colgate Palmolive Co | 0.135 | United States | Coty Inc | 0.011 | United States | Deere & Co | 0.435 | United States |
| Columbia Banking System | 0.023 | United States | Cousins Properties Inc | 0.020 | United States | Dell Technologies | 0.107 | United States |
| Columbia Sportswear Co | 0.011 | United States | Crane Company | 0.030 | United States | Delta Air Lines Inc | 0.159 | United States |
| Comcast Corp Cl A | 0.580 | United States | Crane Nxt Co | 0.012 | United States | Dentsply Sirona Inc | 0.016 | United States |
| Comerica Inc | 0.033 | United States | Credit Accep Corp Mich | 0.003 | United States | Devon Energy Corp | 0.083 | United States |
| Commerce Bancshares Inc | 0.031 | United States | Crh Plc | 0.259 | United States | Diamondback Energy Inc | 0.126 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Dicks Sporting Goods Inc | 0.047 | United States | Dun And Bradstreet Holdi | 0.015 | United States | Enovis Corporation | 0.010 | United States |
| Digital Realty Trust Inc | 0.239 | United States | Dupont De Nemours Inc | 0.130 | United States | Entergy Corp | 0.132 | United States |
| Dillards Inc | 0.005 | United States | Dutch Bros | 0.014 | United States | Envista Holdings | 0.013 | United States |
| Discover Financial Svc | 0.176 | United States | Dxc Technology Company | 0.015 | United States | Eog Resources Inc | 0.284 | United States |
| Disney Walt Co | 0.824 | United States | Eagle Materials Inc | 0.008 | United States | Epam Systems Inc | 0.049 | United States |
| Dolby Laboratories Inc | 0.019 | United States | East West Bancorp Inc | 0.054 | United States | Epr Properties | 0.013 | United States |
| Dollar General Corp | 0.068 | United States | Eastgroup Properties Inc | 0.032 | United States | Eqt Corporation | 0.104 | United States |
| Dollar Tree Inc | 0.062 | United States | Eastman Chemical Co | 0.043 | United States | Equifax Inc | 0.102 | United States |
| Dominion Energy Inc | 0.184 | United States | Eaton Corp Plc | 0.534 | United States | Equinix Inc | 0.350 | United States |
| Dominos Pizza Inc | 0.039 | United States | Ebay Inc | 0.121 | United States | Equity Lifestyle Prop | 0.051 | United States |
| Donaldson Inc | 0.033 | United States | Ecolab Inc | 0.031 | United States | Equity Residential | 0.110 | United States |
| Doordash | 0.031 | United States | Edison International | 0.124 | United States | Esab Corporation | 0.028 | United States |
| Doubleverify Holdings | 0.005 | United States | Edwards Lifesciences | 0.146 | United States | Essential Utilities Inc | 0.037 | United States |
| Dover Corp | 0.105 | United States | Elanco Animal Health | 0.024 | United States | Essex Property Trust Inc | 0.074 | United States |
| Dow Inc | 0.115 | United States | Electronic Arts Inc | 0.157 | United States | Estee Lauder Companies | 0.045 | United States |
| Doximity | 0.025 | United States | Element Solutions Inc. | 0.023 | United States | Etsy Inc | 0.008 | United States |
| Dropbox | 0.020 | United States | Elevance Health Inc | 0.294 | United States | Euronet Worldwide Inc | 0.018 | United States |
| Dt Midstream | 0.039 | United States | Emcor Group Inc | 0.051 | United States | Evercore Inc | 0.040 | United States |
| Dte Energy Co | 0.102 | United States | Emerson Electric Co | 0.289 | United States | Everest Group Ltd | 0.053 | United States |
| Duke Energy Corp | 0.339 | United States | Encompass Health Corp | 0.037 | United States | Every Inc | 0.056 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Eversource Energy | 0.084 | United States | First Hawaiian Inc | 0.013 | United States | Franklin Resources Inc | 0.024 | United States |
| Everus Construction Grou | 0.014 | United States | First Horizon | 0.044 | United States | Freeport-mcmoran Inc | 0.222 | United States |
| Exact Sciences Corp | 0.025 | United States | First Industrial Rlty Tr | 0.027 | United States | Freshpet Inc | 0.019 | United States |
| Exelixis Inc | 0.006 | United States | First Solar Inc | 0.077 | United States | Frontier Communications | 0.035 | United States |
| Exelon Corp | 0.153 | United States | Firstenergy Corp | 0.093 | United States | Fti Consulting Inc | 0.027 | United States |
| Expand Energy Corp | 0.094 | United States | Fiserv Inc | 0.323 | United States | Gallagher Arthur J & Co | 0.265 | United States |
| Expeditors Intl Of Wash | 0.053 | United States | Five Below | 0.005 | United States | Gamestop Corp | 0.050 | United States |
| Extra Space Storage Inc | 0.127 | United States | Floor & Decor Holdings | 0.027 | United States | Gaming And Leisure Pptys | 0.051 | United States |
| Exxon Mobil Corp | 1.967 | United States | Flowers Foods Inc | 0.016 | United States | Gap Inc | 0.020 | United States |
| F5 Inc | 0.060 | United States | Flowserve Corp | 0.031 | United States | Garmin Ltd | 0.130 | United States |
| Factset Research Systems | 0.048 | United States | Fmc Corp | 0.025 | United States | Gates Industrial Corp | 0.020 | United States |
| Fair Isaac Corp | 0.030 | United States | Fnb Corp | 0.021 | United States | Ge Aerospace | 0.574 | United States |
| Fastenal Co | 0.026 | United States | Fnf Group | 0.059 | United States | Ge Healthcare Technologi | 0.131 | United States |
| Federal Realty Invt | 0.038 | United States | Ford Motor Co | 0.158 | United States | Ge Vernova | 0.365 | United States |
| Fedex Corp | 0.259 | United States | Fortinet Inc | 0.045 | United States | Gen Digital Inc | 0.061 | United States |
| Ferguson Enterprises | 0.133 | United States | Fortive Corporation | 0.106 | United States | Generac Holdings Inc | 0.019 | United States |
| Fidelity Natl Info Svcs | 0.180 | United States | Fortrea | 0.006 | United States | General Dynamics Corp | 0.293 | United States |
| Fifth Third Bancorp | 0.116 | United States | Fortune Brands Innovatio | 0.034 | United States | General Mills Inc | 0.145 | United States |
| First American Finl Corp | 0.025 | United States | Fox Corporation Class A | 0.044 | United States | General Mtrs Co | 0.237 | United States |
| First Citizens Bancshrs | 0.103 | United States | Fox Corporation Class B | 0.025 | United States | Genpact Ltd | 0.030 | United States |

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|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Gentex Corp | 0.027 | United States | Hartford Finl Svcs Grp | 0.129 | United States | Houlihan Lokey Inc | 0.034 | United States |
| Genuine Parts Co | 0.066 | United States | Hasbro Inc | 0.004 | United States | Howmet Aerospace Inc | 0.170 | United States |
| Gilead Sciences Inc | 0.470 | United States | Hashicorp | 0.004 | United States | Hp Inc | 0.097 | United States |
| Global Payments Inc | 0.116 | United States | Hayward Holdings | 0.009 | United States | Hubbell Inc | 0.091 | United States |
| Globalfoundries | 0.017 | United States | Hca Healthcare Inc | 0.171 | United States | Humana Inc | 0.125 | United States |
| Globant Sa | 0.009 | United States | Healthcare Realty Trust | 0.024 | United States | Huntington Bancshares | 0.096 | United States |
| Globe Life Inc | 0.040 | United States | Healthpeak Properties | 0.058 | United States | Huntington Ingalls Ind | 0.030 | United States |
| Globus Medical Inc | 0.038 | United States | Henry Jack & Associates | 0.052 | United States | Huntsman Corp | 0.012 | United States |
| Goldman Sachs Group Inc | 0.523 | United States | Hershey Company | 0.087 | United States | Hyatt Hotels Corp | 0.022 | United States |
| Graco Inc | 0.057 | United States | Hess Corp | 0.053 | United States | Iac Inc | 0.013 | United States |
| Grail Inc | 0.002 | United States | Hewlett Packard Ent | 0.113 | United States | Idacorp Inc | 0.024 | United States |
| Grainger Ww Inc | 0.024 | United States | Hexcel Corp | 0.021 | United States | Ilex Corp | 0.065 | United States |
| Grand Canyon Education | 0.013 | United States | Hf Sinclair Corporation | 0.022 | United States | Illinois Tool Works Inc | 0.189 | United States |
| Graphic Packaging Hldg | 0.033 | United States | Highwoods Properties Inc | 0.013 | United States | Illumina Inc | 0.087 | United States |
| Grocery Outlet Holding | 0.006 | United States | Hilton Worldwide Holding | 0.117 | United States | Incyte Corp | 0.042 | United States |
| Guidewire Software Inc | 0.031 | United States | Hologic Inc | 0.067 | United States | Informatica | 0.009 | United States |
| Gxo Logistics | 0.021 | United States | Home Depot Inc | 0.318 | United States | Ingersoll-rand Inc | 0.149 | United States |
| Halliburton Co | 0.098 | United States | Honeywell International | 0.507 | United States | Ingram Micro Holding Cor | 0.001 | United States |
| Hanover Insurance Group | 0.022 | United States | Hormel Foods Corp | 0.037 | United States | Ingredion Inc | 0.037 | United States |
| Harley Davidson Inc | 0.015 | United States | Host Hotels & Resorts | 0.050 | United States | Intel Corp | 0.348 | United States |

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| Interactive Brokers Grp | 0.076 | United States | Johnson & Johnson | 1.422 | United States | Kroger Co | 0.165 | United States |
| Intercontinental Exch | 0.345 | United States | Johnson Controls Intl | 0.215 | United States | Kyndryl Holdings | 0.032 | United States |
| International Paper Co | 0.076 | United States | Jones Lang Lasalle Inc | 0.034 | United States | L3harris Technologies | 0.162 | United States |
| Interpublic Group Of Cos | 0.042 | United States | Jpmorgan Chase & Co | 2.744 | United States | Labcorp Holdings Inc | 0.079 | United States |
| Intl Business Machines | 0.822 | United States | Juniper Networks Inc | 0.050 | United States | Lamar Advertising Co | 0.032 | United States |
| Intl Flavors & Fragrance | 0.088 | United States | Kbr Inc | 0.029 | United States | Lamb Weston Holdings | 0.026 | United States |
| Invesco Ltd | 0.026 | United States | Kellanova | 0.086 | United States | Landstar Systems Inc | 0.025 | United States |
| Invitation Homes Inc | 0.080 | United States | Kemper Corporation | 0.016 | United States | Lattice Semiconductor | 0.004 | United States |
| Ionis Pharmaceuticals | 0.002 | United States | Kenvue Inc | 0.167 | United States | Lazard Inc | 0.001 | United States |
| Ipg Photonics Corp | 0.008 | United States | Keurig Dr Pepper Inc | 0.147 | United States | Lear Corp | 0.021 | United States |
| Iqvia Holdings Inc | 0.128 | United States | Keycorp | 0.065 | United States | Leggett & Platt Inc | 0.005 | United States |
| Iridium Communications | 0.012 | United States | Keysight Technologies | 0.114 | United States | Leidos Holdings Inc | 0.078 | United States |
| Iron Mountain Inc | 0.053 | United States | Kilroy Realty Corp | 0.019 | United States | Lennar Corp Cl A | 0.131 | United States |
| Itt Inc | 0.048 | United States | Kimberly Clark Corp | 0.106 | United States | Lennar Corp Cl B | 0.006 | United States |
| Jabil Inc | 0.059 | United States | Kimco Realty Corp | 0.063 | United States | Liberty Broadband Cl A | 0.004 | United States |
| Jacobs Solutions Inc | 0.067 | United States | Kinder Morgan Inc | 0.216 | United States | Liberty Broadband Cl C | 0.025 | United States |
| Janus Henderson Group | 0.022 | United States | Kirby Corp | 0.025 | United States | Liberty Formula 1 Ser A | 0.005 | United States |
| Jazz Pharmaceuticals Plc | 0.030 | United States | Kkr & Co Inc | 0.289 | United States | Liberty Formula 1 Ser C | 0.051 | United States |
| Jb Hunt Trans Svcs Inc | 0.056 | United States | Knight-swift Transport | 0.034 | United States | Liberty Global Ltd | 0.008 | United States |
| Jefferies Financial Grp | 0.040 | United States | Kohls Corp | 0.006 | United States | Liberty Global Ltd | 0.009 | United States |

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|------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Liberty Live CI A | 0.005 | United States | Macys Inc | 0.019 | United States | Mckesson Corp | 0.171 | United States |
| Liberty Live CI C | 0.013 | United States | Madi Sq Gard Sports | 0.016 | United States | Mdu Resources Group Inc | 0.015 | United States |
| Lincoln Electric Hldgs | 0.030 | United States | Manpowergroup | 0.011 | United States | Medical Properties Trust | 0.010 | United States |
| Lincoln National Corp | 0.022 | United States | Maplebear Inc | 0.028 | United States | Medtronic Plc | 0.418 | United States |
| Linde Plc | 0.820 | United States | Marathon Petroleum Corp | 0.190 | United States | Metlife Inc | 0.196 | United States |
| Lineage | 0.015 | United States | Markel Group Inc | 0.068 | United States | Mettler Toledo Intl Inc | 0.105 | United States |
| Lithia Motors Inc | 0.038 | United States | Marketaxess Holdings Inc | 0.034 | United States | Mgic Investment Corp | 0.025 | United States |
| Littelfuse Inc | 0.023 | United States | Marriott Intl Inc | 0.261 | United States | Mgm Resorts Intl | 0.032 | United States |
| Lkq Corp | 0.039 | United States | Marriott Vac World Corp | 0.013 | United States | Microchip Technology | 0.124 | United States |
| Loar Holdings | 0.001 | United States | Marsh & McLennan Cos | 0.368 | United States | Micron Technology Inc | 0.378 | United States |
| Lockheed Martin Corp | 0.284 | United States | Martin Marietta Mtls | 0.122 | United States | Microstrategy Inc | 0.182 | United States |
| Loews Corp | 0.062 | United States | Marvell Technology Group | 0.355 | United States | Mid-amer Apt Cmnty | 0.073 | United States |
| Louisiana Pacific Corp | 0.008 | United States | Masco Corp | 0.064 | United States | Middleby Corp | 0.029 | United States |
| Lowes Cos Inc | 0.576 | United States | Masimo Corporation | 0.014 | United States | Mks Instruments Inc | 0.027 | United States |
| Lucid Group Inc (a) | 0.012 | United States | Mastec Inc | 0.035 | United States | Moderna | 0.055 | United States |
| Lumentum Holdings Inc | 0.023 | United States | Matador Res Co | 0.025 | United States | Mohawk Industries Inc | 0.025 | United States |
| Lyft | 0.006 | United States | Match Group Inc | 0.034 | United States | Molina Healthcare Inc | 0.025 | United States |
| Lyondellbasell Inds | 0.079 | United States | Mattel Inc | 0.024 | United States | Moloson Coors Beverage | 0.040 | United States |
| M & T Bank Corp | 0.127 | United States | Mccormick & Co Inc | 0.078 | United States | Mondelez International | 0.326 | United States |
| Macom Tech Solutions | 0.030 | United States | Mcdonalds Corp | 0.797 | United States | Monster Beverage Corp | 0.031 | United States |

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|-------------------------|-----------|---------------|-------------------------|-----------|---------------|------------------------|-----------|---------------|
| Morgan Stanley | 0.560 | United States | Nextera Energy Inc | 0.601 | United States | Olin Corp | 0.016 | United States |
| Mosaic Company | 0.032 | United States | Nike Inc | 0.139 | United States | Ollies Bargain Outlet | 0.027 | United States |
| Motorola Solutions Inc | 0.163 | United States | Nisource Inc | 0.070 | United States | Omega Healthcare Invs | 0.042 | United States |
| Mp Materials Corp (a) | 0.008 | United States | Nnn Reit Inc | 0.031 | United States | Omnicom Group Inc | 0.068 | United States |
| Msa Safety Inc | 0.025 | United States | Nordson Corp | 0.048 | United States | On Semiconductor Corp | 0.109 | United States |
| Msc Indl Direct Inc | 0.014 | United States | Nordstrom Inc | 0.010 | United States | Onemain Holdings Inc | 0.024 | United States |
| Msci Inc | 0.078 | United States | Norfolk Southern Corp | 0.216 | United States | Oneok Inc | 0.239 | United States |
| Nasdaq Inc | 0.130 | United States | Northern Trust Corp | 0.082 | United States | Onto Innovation Inc | 0.025 | United States |
| National Fuel Gas Co | 0.023 | United States | Northrop Grumman Corp | 0.264 | United States | Organon | 0.016 | United States |
| National Storage Affil | 0.011 | United States | Nov Inc | 0.023 | United States | Oshkosh Corp | 0.025 | United States |
| Ncino | 0.004 | United States | Nrg Energy Inc | 0.045 | United States | Otis Worldwide | 0.151 | United States |
| Netapp Inc | 0.054 | United States | Nucor Corp | 0.113 | United States | Ovintiv Inc | 0.043 | United States |
| New Fortress Energy | 0.002 | United States | Nutanix Inc | 0.045 | United States | Owens Corning | 0.060 | United States |
| New York Times Co | 0.034 | United States | Nvent Electric Plc | 0.046 | United States | Paccar Inc | 0.218 | United States |
| Newell Brands Inc | 0.017 | United States | Nvr Inc | 0.096 | United States | Packaging Corp Of Amer | 0.081 | United States |
| Newmarket Corporation | 0.014 | United States | O Reilly Automotive Inc | 0.022 | United States | Paramount Global (a) | 0.001 | United States |
| Newmont Corporation | 0.173 | United States | Occidental Pete Corp | 0.137 | United States | Paramount Global (b) | 0.025 | United States |
| News Corp Cl A | 0.043 | United States | Oge Energy Corp | 0.034 | United States | Park Hotels & Resorts | 0.012 | United States |
| News Corp Cl B | 0.014 | United States | Okta Inc | 0.029 | United States | Parker Hannifin Corp | 0.332 | United States |
| Nexstar Media Group Inc | 0.012 | United States | Old Republic Intl Corp | 0.035 | United States | Parsons | 0.017 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Paychex Inc | 0.118 | United States | Pnc Financial Svcs Group | 0.312 | United States | Pvh Corp | 0.024 | United States |
| Paycom Software Inc | 0.016 | United States | Polaris Inc | 0.012 | United States | Qiagen Nv | 0.041 | United States |
| Paycor Hcm | 0.006 | United States | Popular Inc | 0.025 | United States | Qorvo Inc | 0.027 | United States |
| Paypal Holdings Inc | 0.349 | United States | Post Holdings Inc | 0.022 | United States | Qualcomm Inc | 0.043 | United States |
| Penn Entertainment Inc | 0.012 | United States | Ppg Industries Inc | 0.112 | United States | Quanta Services Inc | 0.130 | United States |
| Penske Automotive Group | 0.011 | United States | Ppl Corp | 0.098 | United States | Quantumscape | 0.008 | United States |
| Pentair Plc | 0.068 | United States | Premier Inc | 0.008 | United States | Quest Diagnostics Inc | 0.068 | United States |
| Pepsico Inc | 0.179 | United States | Price T Rowe Group Inc | 0.101 | United States | Quidelortho Corporation | 0.011 | United States |
| Performance Food Group | 0.045 | United States | Primerica Inc | 0.037 | United States | Ralph Lauren Corp | 0.037 | United States |
| Permian Resources Corp | 0.030 | United States | Principal Financial Grp | 0.072 | United States | Range Resources Corp | 0.035 | United States |
| Perrigo Co Plc | 0.014 | United States | Procter & Gamble Co | 1.253 | United States | Raymond James Financial | 0.116 | United States |
| Pfizer Inc | 0.613 | United States | Progressive Corp | 0.090 | United States | Rayonier Inc | 0.016 | United States |
| Pg&e Corp | 0.176 | United States | Prologis Inc | 0.398 | United States | Rb Global Inc | 0.067 | United States |
| Philip Morris Intl | 0.762 | United States | Prosperity Bancshares | 0.028 | United States | Rbc Bearings Inc | 0.035 | United States |
| Phillips 66 | 0.192 | United States | Prudential Financial Inc | 0.174 | United States | Realty Income Corp | 0.190 | United States |
| Pilgrims Pride Corp | 0.007 | United States | Ptc Inc | 0.035 | United States | Regal Rexnord Corp | 0.042 | United States |
| Pinnacle Financial | 0.035 | United States | Public Storage Inc | 0.164 | United States | Regency Centers Corp | 0.054 | United States |
| Pinnacle West Capital Co | 0.039 | United States | Public Svc Enterprise | 0.172 | United States | Regeneron Pharmaceutical | 0.278 | United States |
| Planet Fitness Inc | 0.016 | United States | Pultegroup Inc | 0.090 | United States | Regions Financial Corp | 0.088 | United States |
| Playtika Holding | 0.002 | United States | Pure Storage Inc | 0.010 | United States | Reinsurance Grp Of Amer | 0.057 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Reliance Inc | 0.059 | United States | Royal Caribbean Group | 0.145 | United States | Sempra | 0.226 | United States |
| Renaissancere Holdings | 0.052 | United States | Royal Gold Inc | 0.035 | United States | Sensata Technologies | 0.017 | United States |
| Repligen Corp | 0.028 | United States | Royalty Pharma | 0.041 | United States | Sentinelone | 0.021 | United States |
| Republic Services Inc | 0.168 | United States | Rpm International Inc | 0.049 | United States | Service Corp Intl | 0.046 | United States |
| Resmed Inc | 0.098 | United States | Rtx Corporation | 0.627 | United States | Sharkninja | 0.021 | United States |
| Revvity Inc | 0.056 | United States | Ryder System Inc | 0.027 | United States | Sherwin Williams Co | 0.029 | United States |
| Rexford Industrial Rlty | 0.035 | United States | S&p Global Inc | 0.635 | United States | Silgan Holdings Inc | 0.018 | United States |
| Reynolds Consumer Produc | 0.006 | United States | Saia Inc | 0.020 | United States | Simon Property Group Inc | 0.169 | United States |
| Rh | 0.019 | United States | Salesforce Inc | 0.191 | United States | Simpson Manufacturing | 0.026 | United States |
| Rithm Capital Corp | 0.023 | United States | Sba Communications Corp | 0.089 | United States | Siriusxm Holdings Inc | 0.020 | United States |
| Rivian Automotive | 0.045 | United States | Schein Henry Inc | 0.036 | United States | Siteone Landscape Supply | 0.015 | United States |
| Rli Corp | 0.026 | United States | Schlumberger Ltd | 0.221 | United States | Skechers Usa Inc | 0.033 | United States |
| Robert Half Inc | 0.029 | United States | Schneider National Inc | 0.006 | United States | Skyworks Solutions Inc | 0.058 | United States |
| Robinhood Markets | 0.102 | United States | Schwab Charles Corp | 0.405 | United States | Slm Corp | 0.024 | United States |
| Rocket Companies | 0.006 | United States | Science Applications Int | 0.022 | United States | Smith A O Corp | 0.033 | United States |
| Rockwell Automation Inc | 0.121 | United States | Scotts Miracle-gro Co | 0.011 | United States | Smucker J M Co | 0.046 | United States |
| Roivant Sciences Ltd (a) | 0.020 | United States | Seaboard Corp | 0.003 | United States | Smurfit Westrock | 0.113 | United States |
| Roku Inc | 0.033 | United States | Sealed Air Corp | 0.019 | United States | Snap On Inc | 0.072 | United States |
| Roper Technologies Inc | 0.226 | United States | Seaport Entertainment Gr | 0.001 | United States | Sofi Technologies | 0.056 | United States |
| Ross Stores Inc | 0.154 | United States | Sei Investments Co | 0.034 | United States | Solventum Corporation | 0.037 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country |
|--------------------------|-----------|---------------|------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Sonoco Products Co | 0.019 | United States | Sysco Corp | 0.058 | United States | The Kraft Heinz Company | 0.111 | United States |
| Sotera Health | 0.008 | United States | T-mobile Us Inc | 0.431 | United States | The Wendy's Company | 0.006 | United States |
| Southern Co | 0.367 | United States | Take-two Interactive | 0.129 | United States | Thermo Fisher Scientific | 0.810 | United States |
| Southwest Airlines Co | 0.082 | United States | Tapestry Inc | 0.062 | United States | Thor Industries Inc | 0.020 | United States |
| Spectrum Brands Holdings | 0.009 | United States | Target Corp | 0.255 | United States | Timken Co | 0.019 | United States |
| Spirit Aerosystems | 0.014 | United States | Td Synnex Corp | 0.036 | United States | Tjx Companies Inc | 0.228 | United States |
| Ss&c Technologies Hldgs | 0.066 | United States | Technipfmc | 0.050 | United States | Tko Group Holdings Inc | 0.039 | United States |
| Stag Indl Inc | 0.025 | United States | Teledyne Technologies | 0.088 | United States | Toll Brothers Inc | 0.052 | United States |
| Standardaero | 0.005 | United States | Teleflex Inc | 0.034 | United States | Topbuild Corp | 0.035 | United States |
| Stanley Black & Decker | 0.050 | United States | Tenet Healthcare Corp | 0.049 | United States | Toro Co | 0.033 | United States |
| Starbucks Corp | 0.094 | United States | Teradyne Inc | 0.007 | United States | Tpg Partners Llc | 0.016 | United States |
| Starwood Ppty Trust Inc | 0.024 | United States | Tetra Tech Inc | 0.034 | United States | Tradeweb Markets | 0.037 | United States |
| State Street Corp | 0.117 | United States | Texas Instruments Inc | 0.611 | United States | Trane Technologies Plc | 0.225 | United States |
| Steel Dynamics Inc | 0.067 | United States | Textron Inc | 0.058 | United States | Transdigm Group Inc | 0.224 | United States |
| Steris Plc | 0.083 | United States | Tfs Finl Corp | 0.003 | United States | Transunion | 0.069 | United States |
| Stifel Financial Corp | 0.043 | United States | The Azek Company | 0.008 | United States | Travel Plus Leisure Co | 0.014 | United States |
| Stryker Corp | 0.373 | United States | The Campbells Company | 0.033 | United States | Travelers Cos Inc | 0.224 | United States |
| Sun Communities Inc | 0.062 | United States | The Chemours Company | 0.010 | United States | Trimble Inc | 0.070 | United States |
| Synchrony Financial | 0.103 | United States | The Cigna Group | 0.280 | United States | Tripadvisor Inc | 0.006 | United States |
| Synovus Financial Corp | 0.030 | United States | The Howard Hughes Hldg | 0.010 | United States | Truist Financial Corp | 0.236 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country |
|--------------------------|-----------|---------------|------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Trump Media & Techno | 0.004 | United States | Unity Software | 0.015 | United States | Virtu Finl Inc | 0.012 | United States |
| Twilio Inc | 0.054 | United States | Universal Display Corp | 0.014 | United States | Vontier | 0.022 | United States |
| Tyler Technologies Inc | 0.015 | United States | Universal Health Svcs | 0.042 | United States | Vornado Realty Trust | 0.030 | United States |
| Tyson Foods Inc | 0.066 | United States | Unum Group | 0.054 | United States | Voya Financial Inc | 0.028 | United States |
| U Haul Holding Company | 0.001 | United States | Us Bancorp | 0.304 | United States | Vulcan Materials Co | 0.103 | United States |
| U Haul Holding Company | 0.015 | United States | Us Foods Holding Corp | 0.063 | United States | W P Carey Inc | 0.048 | United States |
| Ubiquiti Inc | 0.003 | United States | Uwm Holdings Corp (a) | 0.001 | United States | Wabtec Corp | 0.132 | United States |
| Udr Inc | 0.058 | United States | V F Corp | 0.031 | United States | Walgreens Boots Alliance | 0.027 | United States |
| Ugi Corp | 0.025 | United States | Vail Resorts Inc | 0.005 | United States | Walmart Inc | 1.598 | United States |
| Uipath | 0.003 | United States | Valero Energy Corp | 0.158 | United States | Warner Bros Dis | 0.105 | United States |
| Ultra Beauty Inc | 0.011 | United States | Valmont Industries Inc | 0.025 | United States | Waters Corp | 0.035 | United States |
| Under Armour Class A | 0.006 | United States | Ventas Inc | 0.100 | United States | Watsco Inc | 0.067 | United States |
| Under Armour Class C | 0.006 | United States | Veralto Corporation | 0.056 | United States | Wayfair Inc | 0.017 | United States |
| Union Pacific Corp | 0.295 | United States | Verisign Inc | 0.066 | United States | Webster Financial Corp | 0.038 | United States |
| United Airlines Holdings | 0.129 | United States | Verizon Communications | 0.687 | United States | Wec Energy Group Inc | 0.121 | United States |
| United Parcel Service | 0.375 | United States | Vertex Pharmaceuticals | 0.212 | United States | Wells Fargo & Co | 0.954 | United States |
| United Rentals Inc | 0.142 | United States | Vestis Corporation | 0.008 | United States | Welltower Inc | 0.316 | United States |
| United States Steel Corp | 0.031 | United States | Viatis | 0.060 | United States | Wesco International Inc | 0.031 | United States |
| United Therapeutics | 0.063 | United States | Vici Properties Inc | 0.124 | United States | West Pharmaceutical Svcs | 0.038 | United States |
| Unitedhealth Group Inc | 1.767 | United States | Viper Energy | 0.015 | United States | Western Alliance Bancorp | 0.037 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 1000® Value | Weight(%) | Country | Russell 1000® Value | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Western Digital Corp | 0.084 | United States | Yum! Brands Inc | 0.095 | United States |
| Western Union Co | 0.012 | United States | Zebra Technologies Corp | 0.063 | United States |
| Westlake Corporation | 0.016 | United States | Zillow Group Inc Class A | 0.013 | United States |
| Wex Inc | 0.026 | United States | Zillow Group Inc Class C | 0.047 | United States |
| Weyerhaeuser Co | 0.084 | United States | Zimmer Biomet Holdings | 0.085 | United States |
| Whirlpool Corp | 0.025 | United States | Zion Bancorporation Na | 0.032 | United States |
| White Mtns Ins Group Ltd | 0.020 | United States | Zoetis Inc | 0.053 | United States |
| Williams Companies Inc | 0.268 | United States | Zoom Communications Inc | 0.088 | United States |
| Williams Sonoma Inc | 0.039 | United States | Zoominfo Technologies | 0.013 | United States |
| Willis Towers Watson Plc | 0.128 | United States | | | |
| Willscot Holdings Corp | 0.017 | United States | | | |
| Wintrust Financial Corp | 0.033 | United States | | | |
| Wolfspeed Inc | 0.003 | United States | | | |
| Woodward Inc | 0.040 | United States | | | |
| Wyndham Hotels & Resorts | 0.028 | United States | | | |
| Wynn Resorts Ltd | 0.033 | United States | | | |
| Xcel Energy Inc | 0.158 | United States | | | |
| Xp | 0.018 | United States | | | |
| Xylem Inc | 0.114 | United States | | | |
| Yeti Holdings | 0.009 | United States | | | |

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