

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| 1-800 Flowers Com | 0.001 | United States | Acadia Pharmaceuticals | 0.019 | United States | Adtalem Global Education | 0.006 | United States |
| 1life Healthcare | 0.001 | United States | Acadia Realty Trust | 0.004 | United States | Adtran Inc | 0.001 | United States |
| 1st Constitution Bancorp | 0.000 | United States | Accelerate Diagnostics | 0.001 | United States | Aduro Biotech Inc | 0.001 | United States |
| 1st Source Corp | 0.002 | United States | Acceleron Pharma Inc | 0.016 | United States | Advance Auto Parts Inc | 0.025 | United States |
| 22nd Century Group Inc | 0.000 | United States | Accenture Plc Ireland | 0.418 | United States | Advanced Disposal Svcs | 0.010 | United States |
| 2u Inc | 0.005 | United States | Acco Brands Corp | 0.002 | United States | Advanced Drainage System | 0.005 | United States |
| 3d Systems Corp | 0.004 | United States | Accuray Inc | 0.001 | United States | Advanced Emissions Sltns | 0.000 | United States |
| 3m Co | 0.307 | United States | Acelrx Pharmaceuticals | 0.000 | United States | Advanced Energy Inds Inc | 0.007 | United States |
| 89bio | 0.000 | United States | Acer Therapeutics Inc | 0.000 | United States | Advanced Micro Devices | 0.188 | United States |
| 8x8 Inc New | 0.005 | United States | Aci Worldwide Inc | 0.011 | United States | Advansix | 0.001 | United States |
| A10 Networks Inc | 0.001 | United States | Aclaris Therapeutics | 0.000 | United States | Adverum Biotech Inc | 0.002 | United States |
| Aaon Inc | 0.008 | United States | Acnb Corp | 0.001 | United States | Aecom | 0.018 | United States |
| Aar Corp | 0.002 | United States | Acorda Therapeutics Inc | 0.000 | United States | Aegion Corp | 0.002 | United States |
| Aarons Inc | 0.006 | United States | Activision Blizzard Inc | 0.181 | United States | Aeglea Biotherapeutics | 0.000 | United States |
| Abbott Laboratories | 0.546 | United States | Acuity Brands Inc | 0.014 | United States | Aerie Pharmaceuticals | 0.002 | United States |
| Abbvie Inc | 0.453 | United States | Acushnet Holdings Corp | 0.004 | United States | Aerojet Rocketdyne Hldgs | 0.012 | United States |
| Abeona Therapeutics Inc | 0.000 | United States | Adamas Pharmaceuticals | 0.000 | United States | Aerovironment Inc | 0.005 | United States |
| Abercrombie & Fitch | 0.002 | United States | Adaptive Biotechnologies | 0.007 | United States | Aes Corp | 0.036 | United States |
| Abiomed Inc | 0.026 | United States | Addus Homecare Corp | 0.003 | United States | Affiliated Managers Grp | 0.012 | United States |
| Abm Industries Inc | 0.006 | United States | Adesto Technologies Corp | 0.001 | United States | Affimed Nv | 0.000 | United States |
| Abraxas Pete Corp | 0.000 | United States | Adient Plc | 0.003 | United States | Aflac Inc | 0.100 | United States |
| Acacia Communications | 0.010 | United States | Adma Biologics Inc | 0.001 | United States | Ag Mortgage Invst Tr Inc | 0.000 | United States |
| Acacia Research Corp | 0.000 | United States | Adobe Inc | 0.615 | United States | Agco Corp | 0.012 | United States |
| Acadia Healthcare Co | 0.006 | United States | Adt Inc | 0.002 | United States | Agenus Inc | 0.001 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Agex Therapeutics Inc | 0.000 | United States | Aldeyra Therapeutics Inc | 0.000 | United States | Allstate Corp | 0.117 | United States |
| Agilent Technologies Inc | 0.089 | United States | Alector | 0.003 | United States | Ally Finl Inc | 0.022 | United States |
| Agilysys Inc | 0.001 | United States | Alerus Financial Corp | 0.000 | United States | Alnylam Pharmaceuticals | 0.047 | United States |
| Agios Pharmaceuticals | 0.009 | United States | Alexander & Baldwin Inc | 0.003 | United States | Alpha & Omega Semicon | 0.001 | United States |
| Agnc Investment | 0.023 | United States | Alexanders Inc | 0.002 | United States | Alphabet Inc Cl A | 1.398 | United States |
| Agree Realty Corp | 0.010 | United States | Alexandria Real Estate | 0.067 | United States | Alphabet Inc Cl C | 1.401 | United States |
| Aimmune Therapeutics Inc | 0.003 | United States | Alexion Pharmaceuticals | 0.077 | United States | Alphatec Holdings | 0.001 | United States |
| Air Lease Corp | 0.009 | United States | Alico Inc | 0.001 | United States | Altair Engineering Inc | 0.004 | United States |
| Air Products & Chemicals | 0.176 | United States | Align Technology Inc | 0.054 | United States | Alteryx Inc | 0.017 | United States |
| Air Transport Services | 0.004 | United States | Alkermes Plc | 0.009 | United States | Altice Usa | 0.027 | United States |
| Airgain Inc | 0.000 | United States | Allakos Inc | 0.003 | United States | Altisource Portfolio | 0.000 | United States |
| Akamai Technologies | 0.058 | United States | Alleghany Corp | 0.031 | United States | Altra Industrial Motion | 0.004 | United States |
| Akcea Therapeutics | 0.001 | United States | Allegheny Technologies | 0.004 | United States | Altria Group Inc | 0.291 | United States |
| Akebia Therapeutics Inc | 0.004 | United States | Allegiance Bancshares | 0.002 | United States | Altus Midstream Co | 0.000 | United States |
| Akero Therapeutics Inc | 0.001 | United States | Allegiant Travel Co | 0.004 | United States | Amag Pharmaceuticals Inc | 0.001 | United States |
| Akorn Inc | 0.000 | United States | Allegion Plc | 0.034 | United States | Amalgamated Bank | 0.001 | United States |
| Akoustis Technologies | 0.001 | United States | Allergan Plc | 0.233 | United States | Amazon Com Inc | 3.277 | United States |
| Alamo Group Inc | 0.003 | United States | Allete Inc | 0.013 | United States | Ambac Finl Group Inc | 0.002 | United States |
| Alarm.com Holdings Inc | 0.006 | United States | Alliance Data Systems | 0.005 | United States | Ambarella Inc | 0.006 | United States |
| Alaska Air Group Inc | 0.014 | United States | Alliant Energy Corp | 0.047 | United States | Amc Entertainment | 0.001 | United States |
| Albany International | 0.006 | United States | Allied Motion Tech | 0.001 | United States | Amc Networks Inc | 0.004 | United States |
| Albemarle Corp | 0.024 | United States | Allison Transmission | 0.014 | United States | Amdocs Ltd | 0.029 | United States |
| Albireo Pharma Inc | 0.001 | United States | Allogene Therapeutics | 0.003 | United States | Amedisys Inc | 0.023 | United States |
| Alcoa Corporation | 0.005 | United States | Allscripts Healthcare | 0.005 | United States | Amer Public Education | 0.001 | United States |

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| Amerant Bancorp Inc (a) | 0.001 | United States | American Tower Corp | 0.384 | United States | Anavex Life Sciences | 0.001 | United States |
| Amerco | 0.010 | United States | American Vanguard Corp | 0.002 | United States | Andersons Inc | 0.002 | United States |
| Ameren Corp | 0.072 | United States | American Woodmark Corp | 0.003 | United States | Angiodynamics Inc | 0.002 | United States |
| Ameresco Inc | 0.002 | United States | American Wtr Wks Co Inc | 0.087 | United States | Ani Pharmaceuticals Inc | 0.001 | United States |
| American Airlines Group | 0.019 | United States | Americas Car-mart Inc | 0.001 | United States | Anika Therapeutics Inc | 0.002 | United States |
| American Assets Trst Inc | 0.005 | United States | Americold Realty Trust | 0.026 | United States | Anixter International | 0.011 | United States |
| American Axle & Mfg | 0.002 | United States | Ameriprise Financial Inc | 0.052 | United States | Annaly Capital Mgmt Inc | 0.029 | United States |
| American Campus Commun | 0.015 | United States | Ameris Bancorp | 0.006 | United States | Ansys Inc | 0.078 | United States |
| American Eagle Outfitter | 0.005 | United States | Amerisafe Inc | 0.005 | United States | Antares Pharma Inc | 0.002 | United States |
| American Electric Power | 0.159 | United States | Amerisourcebergen Corp | 0.053 | United States | Anterix Inc | 0.002 | United States |
| American Equity Invst | 0.007 | United States | Ames Natl Corp | 0.001 | United States | Antero Midstream Corp | 0.002 | United States |
| American Express Co | 0.228 | United States | Ametek Inc | 0.066 | United States | Antero Resources Co | 0.001 | United States |
| American Finance Trust | 0.003 | United States | Amgen Inc | 0.480 | United States | Anthem Inc | 0.231 | United States |
| American Financial Group | 0.021 | United States | Amicus Therapeutics Inc | 0.009 | United States | Anworth Mortgage Asset | 0.000 | United States |
| American Homes 4 Rent | 0.024 | United States | Amkor Technology Inc | 0.003 | United States | Aon Plc | 0.152 | United States |
| American Intl Group | 0.085 | United States | Amn Healthcare Services | 0.011 | United States | Apache Corp | 0.006 | United States |
| American National Ins Co | 0.002 | United States | Amneal Pharmaceuticals | 0.002 | United States | Apartment Invst & Mgmt | 0.021 | United States |
| American Natl Bankshares | 0.001 | United States | Amphastar Pharma Inc | 0.002 | United States | Apellis Pharmaceuticals | 0.006 | United States |
| American Outdoor Brands | 0.002 | United States | Amphenol Corp | 0.085 | United States | Apergy Corporation | 0.002 | United States |
| American Renal Assoc Hld | 0.000 | United States | Amplify Energy Corp | 0.000 | United States | Apogee Enterprises Inc | 0.002 | United States |
| American Rlty Invs Inc | 0.000 | United States | Amyris Inc | 0.001 | United States | Apollo Commercial Re | 0.005 | United States |
| American Software Inc | 0.002 | United States | Analog Devices Inc | 0.132 | United States | Apollo Medical Holdings | 0.000 | United States |
| American States Water Co | 0.012 | United States | Anaplan | 0.011 | United States | Appfolio Inc | 0.007 | United States |
| American Superconductor | 0.000 | United States | Anaptys Bio Inc | 0.001 | United States | Appian | 0.005 | United States |

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| Apple Hospitality Reit | 0.008 | United States | Ares Coml Real Estate | 0.001 | United States | Assertio Therapeutics | 0.000 | United States |
| Apple Inc | 4.213 | United States | Ares Management Corp | 0.009 | United States | Assetmark Financial Hldg | 0.001 | United States |
| Applied Industrial Tech | 0.007 | United States | Argan Inc | 0.002 | United States | Associated Banc Corp | 0.008 | United States |
| Applied Matls Inc | 0.170 | United States | Argo Group Intl | 0.005 | United States | Associated Capital Group | 0.000 | United States |
| Applied Optoelectronics | 0.001 | United States | Arista Networks Inc | 0.048 | United States | Assurant Inc | 0.025 | United States |
| Applied Therapeutics Inc | 0.001 | United States | Arlington Asset Invnt | 0.000 | United States | Assured Guaranty Ltd | 0.010 | United States |
| Aprea Therapeutics | 0.001 | United States | Arlo Technologies Inc | 0.001 | United States | Astec Industries Inc | 0.003 | United States |
| Aptargroup Inc | 0.026 | United States | Armada Hoffler Pptys Inc | 0.002 | United States | Astronics Corp | 0.001 | United States |
| Aptiv Plc | 0.051 | United States | Armour Residential Reit | 0.002 | United States | Astronova Inc | 0.000 | United States |
| Apyx Medical Inc | 0.000 | United States | Armstrong Flooring Inc | 0.000 | United States | At Home Group Inc | 0.000 | United States |
| Aramark | 0.020 | United States | Armstrong World Inds Inc | 0.016 | United States | At&t Inc | 0.855 | United States |
| Arcbest Corporation | 0.002 | United States | Arrow Electronics Inc | 0.017 | United States | Atara Biotherapeutics | 0.002 | United States |
| Arch Cap Group Ltd | 0.044 | United States | Arrow Financial Corp | 0.001 | United States | Athene Holding Ltd | 0.014 | United States |
| Arch Coal Inc | 0.002 | United States | Arrowhead Pharmaceutical | 0.011 | United States | Athenex | 0.002 | United States |
| Archer Daniels Midland | 0.079 | United States | Artesian Resources Corp | 0.001 | United States | Athersys Inc | 0.002 | United States |
| Archrock Inc | 0.002 | United States | Artisan Partners Asset | 0.004 | United States | Atkore Intl Group Inc | 0.004 | United States |
| Arconic Inc | 0.025 | United States | Arvinas Holding | 0.003 | United States | Atlantic Capital Inc | 0.001 | United States |
| Arcosa | 0.008 | United States | Asbury Automotive Group | 0.004 | United States | Atlantic Pwr Corp | 0.001 | United States |
| Arcus Biosciences | 0.002 | United States | Ascena Retail Group Inc | 0.000 | United States | Atlantic Union Bankshare | 0.007 | United States |
| Arcutis Biotherapeutics | 0.001 | United States | Asgn Incorporated | 0.007 | United States | Atlas Air Worldwide Hldg | 0.002 | United States |
| Ardagh Group Sa | 0.001 | United States | Ashford Hospitality | 0.000 | United States | Atlassian Corp Plc | 0.066 | United States |
| Ardelyx Inc | 0.001 | United States | Ashland Global Holdings | 0.011 | United States | Atmos Energy Corp | 0.048 | United States |
| Ardmore Shipping Corp | 0.001 | United States | Aspen Technology Inc | 0.026 | United States | Atn International Inc | 0.003 | United States |
| Arena Pharmaceuticals | 0.008 | United States | Assembly Biosciences Inc | 0.002 | United States | Atreca Inc | 0.001 | United States |

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|--------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Atricare Inc | 0.005 | United States | Axogen Inc | 0.001 | United States | Bank Of New York Mellon | 0.108 | United States |
| Atrion Corp | 0.004 | United States | Axon Enterprise Inc | 0.016 | United States | Bank Of Nt Butterfield | 0.004 | United States |
| Autodesk Inc | 0.138 | United States | Axonics Modulation Tech | 0.002 | United States | Bank Of Princeton | 0.001 | United States |
| Automatic Data Process | 0.239 | United States | Axos Financial Inc | 0.004 | United States | Bank Ozk | 0.008 | United States |
| Autonation Inc | 0.006 | United States | Axsome Therapeutics Inc | 0.006 | United States | Bank7 Corp | 0.000 | United States |
| Autozone Inc | 0.081 | United States | Axt Inc | 0.000 | United States | Bankfinancial Corp | 0.000 | United States |
| Avalara Inc | 0.014 | United States | Azz Inc | 0.003 | United States | Bankunited Inc | 0.007 | United States |
| Avalon Globocare Corp | 0.000 | United States | B & G Foods Inc | 0.005 | United States | Bankwell Finl Group Inc | 0.000 | United States |
| Avalonbay Cmnty Inc | 0.082 | United States | B. Riley Financial Inc | 0.002 | United States | Banner Corp | 0.005 | United States |
| Avangrid Inc | 0.010 | United States | Badger Meter Inc | 0.006 | United States | Bar Hbr Bankshares | 0.001 | United States |
| Avanos Medical Inc | 0.005 | United States | Baker Hughes Company | 0.027 | United States | Barnes & Noble Education | 0.000 | United States |
| Avantor Inc | 0.016 | United States | Balchem Corp | 0.013 | United States | Barnes Group Inc | 0.008 | United States |
| Avaya Holdings Corp | 0.003 | United States | Ball Corp | 0.084 | United States | Barrett Business Service | 0.001 | United States |
| Avery Dennison Corp | 0.034 | United States | Banc Of California Inc | 0.001 | United States | Bassett Furniture Inds | 0.000 | United States |
| Avid Bioservices Inc | 0.001 | United States | Bancfirst Corp | 0.002 | United States | Baudax Bio | 0.000 | United States |
| Avid Technology Inc | 0.001 | United States | Banco Latinoamericano | 0.001 | United States | Baxter International Inc | 0.157 | United States |
| Avis Budget Group Inc | 0.003 | United States | Bancorp Inc | 0.001 | United States | Baycom Corporation | 0.001 | United States |
| Avista Corp | 0.011 | United States | Bancorpsouth Bank | 0.007 | United States | Bbx Capital Corp | 0.001 | United States |
| Avnet Inc | 0.010 | United States | Bandwidth Class A | 0.004 | United States | Bcb Bancorp Inc | 0.001 | United States |
| Avrobio Inc | 0.001 | United States | Bank Comm Hldgs | 0.001 | United States | Beacon Roofing Supply | 0.004 | United States |
| Axalta Coating Systems | 0.014 | United States | Bank First Corporation | 0.001 | United States | Beam Therapeutics | 0.001 | United States |
| Axcelis Technologies Inc | 0.002 | United States | Bank Of America Corp | 0.682 | United States | Beazer Homes Usa Inc | 0.001 | United States |
| Axcella Health | 0.000 | United States | Bank Of Hawaii Corp | 0.009 | United States | Becton Dickinson & Co | 0.247 | United States |
| Axis Capital Holdings | 0.013 | United States | Bank Of Marin Bancorp | 0.002 | United States | Bed Bath & Beyond Inc | 0.002 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Bel Fuse Inc | 0.000 | United States | Biohaven Pharmaceutical | 0.006 | United States | Blueprint Medicines Corp | 0.012 | United States |
| Belden Inc | 0.006 | United States | Bioline Solutions Inc | 0.000 | United States | Bluerock Resident Reit | 0.001 | United States |
| Bellring Brands | 0.003 | United States | Biomarin Pharmaceutical | 0.061 | United States | Bmc Stock Holdings Inc | 0.005 | United States |
| Benchmark Electronics | 0.003 | United States | Biosig Technologies Inc | 0.000 | United States | Boeing Co | 0.317 | United States |
| Benefitfocus Inc | 0.001 | United States | Biospecifics Techno Corp | 0.001 | United States | Boingo Wireless Inc | 0.002 | United States |
| Benefytt Tech Inc | 0.001 | United States | Biotelemetry Inc | 0.005 | United States | Boise Cascade Company | 0.004 | United States |
| Berkley W R Corp | 0.030 | United States | Bioxcel Therapeutics | 0.001 | United States | Bok Financial Corp | 0.005 | United States |
| Berkshire Hathaway Inc | 1.437 | United States | Bj's Wholesale Club Hdlg | 0.011 | United States | Bonanza Creek Ener Inc | 0.001 | United States |
| Berkshire Hills Bancorp | 0.003 | United States | Bjs Restaurants Inc | 0.001 | United States | Booking Holdings Inc | 0.226 | United States |
| Berry Corporation | 0.001 | United States | Black Diamond Therapeuti | 0.001 | United States | Boot Barn Holdings | 0.001 | United States |
| Berry Global Group | 0.018 | United States | Black Hills Corp | 0.016 | United States | Booz Allen Hamilton Hldg | 0.038 | United States |
| Best Buy Inc | 0.051 | United States | Black Knight | 0.033 | United States | Borg Warner Inc | 0.020 | United States |
| Beyond Meat | 0.013 | United States | Blackbaud Inc | 0.011 | United States | Boston Beer Inc | 0.012 | United States |
| Beyondspring | 0.001 | United States | Blackline Inc | 0.009 | United States | Boston Omaha | 0.001 | United States |
| Bg Staffing Inc | 0.000 | United States | Blackrock Inc | 0.209 | United States | Boston Private Financial | 0.002 | United States |
| Bgc Partners Inc | 0.003 | United States | Blackstone Mortgage Trst | 0.010 | United States | Boston Properties Inc | 0.057 | United States |
| Big Lots Inc | 0.002 | United States | Block H & R Inc | 0.011 | United States | Boston Scientific Co | 0.182 | United States |
| Biglari Holdings B | 0.000 | United States | Bloom Energy | 0.001 | United States | Bottomline Technologies | 0.006 | United States |
| Bill.com Holdings | 0.001 | United States | Bloomin' Brands Inc | 0.002 | United States | Box Inc | 0.008 | United States |
| Bio-rad Laboratories Inc | 0.030 | United States | Blucora Inc | 0.002 | United States | Boyd Gaming Corp | 0.005 | United States |
| Bio-techno Corp | 0.029 | United States | Blue Bird Corp | 0.001 | United States | Brady Corp | 0.009 | United States |
| Biocryst Pharmaceuticals | 0.001 | United States | Bluebird Bio Inc | 0.010 | United States | Braemar Hotels & Resorts | 0.000 | United States |
| Biodelivery Sciences | 0.001 | United States | Bluegreen Vacations Corp | 0.000 | United States | Brandywine Realty Trust | 0.007 | United States |
| Biogen Inc | 0.221 | United States | Bluelinx Holdings Inc | 0.000 | United States | Bridge Bancorp Inc | 0.001 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|-------------------------|-----------|---------------|
| Bridgebio Pharma Inc | 0.009 | United States | Brt Apartments Corp | 0.000 | United States | Caesarstone Ltd | 0.001 | United States |
| Bridgewater Bancshares | 0.001 | United States | Brker Corp | 0.015 | United States | Cai International Inc | 0.001 | United States |
| Bridgford Foods Corp | 0.000 | United States | Brunswick Corp | 0.011 | United States | Cal Maine Foods Inc | 0.006 | United States |
| Briggs & Stratton Co | 0.000 | United States | Bryn Mawr Bank Corp | 0.002 | United States | Calamp Corp | 0.001 | United States |
| Brigham Minerals | 0.001 | United States | Buckle Inc | 0.002 | United States | Calavo Growers Inc | 0.004 | United States |
| Bright Horizon Family | 0.024 | United States | Builders Firstsource Inc | 0.006 | United States | Caleres Inc | 0.001 | United States |
| Brightcove Inc | 0.001 | United States | Bunge Limited | 0.023 | United States | California Resources | 0.000 | United States |
| Brighthouse Financial | 0.010 | United States | Burlington Stores Inc | 0.042 | United States | California Wtr Svc Grp | 0.010 | United States |
| Brightsphere Investment | 0.002 | United States | Business First Bancshare | 0.001 | United States | Calithera Biosciences | 0.001 | United States |
| Brightview Holdings Inc | 0.001 | United States | Bwx Technologies Inc | 0.019 | United States | Calix Inc | 0.001 | United States |
| Brinker International | 0.002 | United States | Byline Bancorp | 0.001 | United States | Callaway Golf Co | 0.004 | United States |
| Brinks Co | 0.010 | United States | C & F Financial Corp | 0.001 | United States | Callon Petroleum Co | 0.001 | United States |
| Bristol Myers Squibb | 0.524 | United States | C H Robinson Worldwide | 0.036 | United States | Calyxt | 0.000 | United States |
| Brixmor Property Group | 0.011 | United States | Cabaletta Bio | 0.000 | United States | Cambium Networks Corp | 0.000 | United States |
| Broadcom Inc | 0.368 | United States | Cable One Inc | 0.029 | United States | Cambridge Bancorp | 0.001 | United States |
| Broadridge Financial Inc | 0.043 | United States | Cabot Corp | 0.006 | United States | Camden National Corp | 0.002 | United States |
| Brookdale Senior Living | 0.002 | United States | Cabot Microelectronics | 0.013 | United States | Camden Property Trust | 0.030 | United States |
| Brookfield Property Reit | 0.002 | United States | Cabot Oil & Gas Corp | 0.028 | United States | Campbell Soup Co | 0.031 | United States |
| Brookline Bancorp Inc | 0.004 | United States | Caci International Inc | 0.021 | United States | Camping World Holdings | 0.001 | United States |
| Brooks Automation Inc | 0.009 | United States | Cactus Inc | 0.002 | United States | Cannae Holdings Inc | 0.010 | United States |
| Brown & Brown Inc | 0.034 | United States | Cadence Bancorp | 0.003 | United States | Cantel Medical Corp | 0.005 | United States |
| Brown Forman Corp Cl A | 0.009 | United States | Cadence Design Systems | 0.074 | United States | Capital Bancorp Inc | 0.000 | United States |
| Brown Forman Corp Cl B | 0.038 | United States | Cadiz Inc | 0.001 | United States | Capital City Bank Group | 0.001 | United States |
| Brp Group | 0.001 | United States | Caesars Entmt Corp | 0.016 | United States | Capital One Financial | 0.092 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Capitol Federal Finl Inc | 0.006 | United States | Casella Waste Systems | 0.007 | United States | Cedar Realty Trust Inc | 0.000 | United States |
| Capri Holdings Limited | 0.006 | United States | Caseys General Stores | 0.019 | United States | Cel-sci Corp | 0.002 | United States |
| Capstar Financial Hldg | 0.001 | United States | Casi Pharmaceuticals Inc | 0.000 | United States | Celanese Corp | 0.035 | United States |
| Capstead Mortgage Corp | 0.002 | United States | Casper Sleep | 0.000 | United States | Celcuity | 0.000 | United States |
| Cara Therapeutics Inc | 0.002 | United States | Cass Information Systems | 0.002 | United States | Cellular Biomedicine Grp | 0.001 | United States |
| Cardinal Health Inc | 0.056 | United States | Castle Biosciences Inc | 0.001 | United States | Celsius Holdings Inc | 0.001 | United States |
| Cardiovascular Sys Inc | 0.005 | United States | Castlight Health Inc | 0.000 | United States | Centene Corp | 0.138 | United States |
| Cardlytics Inc | 0.002 | United States | Catalent Inc | 0.032 | United States | Centennial Resource Dev | 0.000 | United States |
| Cardtronics Plc | 0.003 | United States | Catalyst Pharmaceuticals | 0.001 | United States | Centerpoint Energy Inc | 0.031 | United States |
| Caredx Inc | 0.004 | United States | Catasys Inc | 0.000 | United States | Centerstate Bank Corp | 0.008 | United States |
| Caretrust Reit Inc | 0.006 | United States | Catchmark Timber Trust | 0.001 | United States | Centogene Nv | 0.000 | United States |
| Cargurus Inc | 0.006 | United States | Caterpillar Inc | 0.250 | United States | Central European Media | 0.001 | United States |
| Carlisle Cos Inc | 0.028 | United States | Cathay General Bancorp | 0.007 | United States | Central Garden & Pet Co | 0.001 | United States |
| Carmax Inc | 0.035 | United States | Cato Corp | 0.001 | United States | Central Garden & Pet Co | 0.004 | United States |
| Carnival Corp | 0.021 | United States | Cavco Industries Inc | 0.005 | United States | Central Pacific Finl | 0.002 | United States |
| Carolina Finl Corp | 0.002 | United States | Cbdmd Inc | 0.000 | United States | Central Valley Cmnty | 0.001 | United States |
| Carpenter Technology | 0.004 | United States | Cbiz Inc | 0.004 | United States | Centric Brands Inc | 0.000 | United States |
| Carriage Services Inc | 0.001 | United States | Cbl & Assoc Ppty Inc | 0.000 | United States | Century Aluminum Co | 0.001 | United States |
| Carrols Restaurant Grp | 0.000 | United States | Cboe Global Markets Inc | 0.040 | United States | Century Bancorp Inc | 0.001 | United States |
| Cars.com | 0.001 | United States | Cbre Group Inc | 0.051 | United States | Century Casinos Inc | 0.000 | United States |
| Carter Bank & Trust | 0.001 | United States | Cbtx Inc | 0.001 | United States | Century Communities Inc | 0.002 | United States |
| Carter Inc | 0.011 | United States | Cdk Global Inc | 0.016 | United States | Centurylink Inc | 0.041 | United States |
| Carvana Co | 0.010 | United States | Cdw Corporation | 0.053 | United States | Ceracor Inc | 0.000 | United States |
| Casa Systems Inc | 0.000 | United States | Ceco Environmental Corp | 0.001 | United States | Cerence | 0.002 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Ceridian Hcm Holding | 0.019 | United States | Chesapeake Utilities | 0.005 | United States | Cirrus Logic Inc | 0.015 | United States |
| Cerner Corp | 0.079 | United States | Chevron Corp | 0.555 | United States | Cisco Systems Inc | 0.677 | United States |
| Cerus Corp | 0.003 | United States | Chiasma Inc | 0.000 | United States | Cit Group Inc | 0.007 | United States |
| Ceva Inc | 0.002 | United States | Chicos Fas Inc | 0.001 | United States | Citi Trends Inc | 0.000 | United States |
| Cf Industries Holdings | 0.024 | United States | Childrens Place Inc | 0.001 | United States | Citigroup Inc | 0.358 | United States |
| Change Healthcare Inc | 0.009 | United States | Chimera Investment Corp | 0.007 | United States | Citizens & Northern Corp | 0.001 | United States |
| Channeladvisor Corp | 0.001 | United States | Chimerix Inc | 0.000 | United States | Citizens Financial Inc | 0.033 | United States |
| Chaparral Energy Inc | 0.000 | United States | Chipotle Mexican Grill | 0.067 | United States | Citizens Inc | 0.001 | United States |
| Charah Solutions Inc | 0.000 | United States | Choice Hotels Intl Inc | 0.008 | United States | Citrix Systems Inc | 0.066 | United States |
| Charles River Labs Intl | 0.024 | United States | Chromadex Corp | 0.001 | United States | City Holding Co | 0.004 | United States |
| Chart Industries Inc | 0.004 | United States | Chubb Limited | 0.202 | United States | City Office Reit Inc | 0.002 | United States |
| Charter Comm Inc | 0.263 | United States | Church & Dwight Inc | 0.063 | United States | Civista Bancshares Inc | 0.001 | United States |
| Chase Corp | 0.002 | United States | Churchill Downs Inc | 0.014 | United States | Clarus Corporation | 0.001 | United States |
| Chatham Lodging Tr | 0.001 | United States | Chuy's Holdings Inc | 0.001 | United States | Clean Energy Fuels Corp | 0.001 | United States |
| Checkpoint Therapeutics | 0.000 | United States | Ciena Corp | 0.024 | United States | Clean Harbors Inc | 0.011 | United States |
| Cheesecake Factory Inc | 0.003 | United States | Cigna Corp | 0.261 | United States | Clear Channel Outdoor | 0.000 | United States |
| Chefs' Warehouse Inc | 0.001 | United States | Cim Commercial Trust | 0.001 | United States | Clearfield Inc | 0.001 | United States |
| Chegg Inc | 0.017 | United States | Cimarex Energy Co | 0.007 | United States | Clearwater Paper Corp | 0.001 | United States |
| Chemed Corporation | 0.027 | United States | Cimpress Plc | 0.004 | United States | Clearway Energy | 0.002 | United States |
| Chemocentryx Inc | 0.007 | United States | Cincinnati Bell Inc | 0.003 | United States | Clearway Energy (c) | 0.006 | United States |
| Chemung Finl Corp | 0.000 | United States | Cincinnati Financial | 0.046 | United States | Cleveland-cliffs Inc | 0.006 | United States |
| Cheniere Energy Inc | 0.031 | United States | Cinemark Holdings Inc | 0.004 | United States | Clipper Realty Inc | 0.000 | United States |
| Cherry Hill Mortgage Inv | 0.000 | United States | Cintas Corp | 0.059 | United States | Clorox Co | 0.088 | United States |
| Chesapeake Energy Corp | 0.001 | United States | Circor International Inc | 0.001 | United States | Cloudera Inc | 0.008 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Clovis Oncology Inc | 0.001 | United States | Collegium Pharmaceutical | 0.002 | United States | Computer Programs & Sys | 0.001 | United States |
| Cme Group Inc | 0.246 | United States | Colony Bankcorp Inc | 0.000 | United States | Compz International Inc | 0.000 | United States |
| Cms Energy Corp | 0.067 | United States | Colony Capital Inc | 0.003 | United States | Comscore Inc | 0.001 | United States |
| Cna Financial Corp | 0.004 | United States | Colony Cr Re Inc (a) | 0.001 | United States | Comstock Resources Inc | 0.000 | United States |
| Cnb Finl Corp Pa | 0.001 | United States | Columbia Bkg System Inc | 0.008 | United States | Comtech Telecomm | 0.001 | United States |
| Cno Financial Group | 0.007 | United States | Columbia Financial Inc | 0.003 | United States | Conagra Brands Inc | 0.057 | United States |
| Cnx Resources Corp | 0.004 | United States | Columbia Ppty Tr Inc | 0.006 | United States | Concert Pharmaceuticals | 0.001 | United States |
| Coastal Financial Corp | 0.000 | United States | Columbia Sportswear Co | 0.008 | United States | Concho Resources Inc | 0.034 | United States |
| Coca Cola Co | 0.682 | United States | Columbus Mckinnon Corp | 0.002 | United States | Concrete Pumping | 0.000 | United States |
| Coca-cola Consolidated | 0.004 | United States | Comcast Corp Cl A | 0.622 | United States | Conduent Inc | 0.002 | United States |
| Coda Octopus Group Inc | 0.000 | United States | Comerica Inc | 0.017 | United States | Conformis Inc | 0.000 | United States |
| Codexis Inc | 0.002 | United States | Comfort Systems Usa Inc | 0.005 | United States | Conmed Corp | 0.006 | United States |
| Codorus Vy Bancorp Inc | 0.001 | United States | Commerce Bancshares Inc | 0.020 | United States | Connectone Bancorp Inc | 0.002 | United States |
| Coeur Mining Inc | 0.003 | United States | Commercial Metals Co | 0.007 | United States | Connors Inc | 0.000 | United States |
| Cogent Comm Holdings | 0.014 | United States | Commercial Veh Group Inc | 0.000 | United States | Conocophillips | 0.134 | United States |
| Cognex Corp | 0.028 | United States | Commscope Holding Co | 0.007 | United States | Consol Energy Inc | 0.000 | United States |
| Cognizant Tech Solutions | 0.103 | United States | Community Bank Systems | 0.012 | United States | Consolidated Comm | 0.001 | United States |
| Cohen & Steers Inc | 0.004 | United States | Community Bankers Trust | 0.000 | United States | Consolidated Edison Inc | 0.104 | United States |
| Coherent Inc | 0.010 | United States | Community Finl Corp Md | 0.000 | United States | Consolidated Tomoka Land | 0.001 | United States |
| Coherus Biosciences | 0.004 | United States | Community Health Systems | 0.001 | United States | Consolidated Water Co | 0.001 | United States |
| Cohu Inc | 0.002 | United States | Community Healthcare Tr | 0.003 | United States | Constellation Brands | 0.091 | United States |
| Colfax Corp | 0.007 | United States | Community Trust Bancorp | 0.002 | United States | Constellation Pharma | 0.002 | United States |
| Colgate Palmolive Co | 0.224 | United States | Commvault Systems Inc | 0.007 | United States | Construction Partners | 0.001 | United States |
| Collectors Universe Inc | 0.001 | United States | Compass Minerals Intl | 0.005 | United States | Continental Resources | 0.003 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Contura Energy | 0.000 | United States | Costco Wholesale Corp | 0.504 | United States | Csg Systems Intl Inc | 0.005 | United States |
| Cooper Companies Inc | 0.054 | United States | Coty Inc | 0.006 | United States | Csw Industrials Inc | 0.004 | United States |
| Cooper Std Hldgs Inc | 0.001 | United States | Coupa Software Inc | 0.036 | United States | Csx Corp | 0.170 | United States |
| Cooper Tire & Rubber Co | 0.003 | United States | Cousins Properties Inc | 0.017 | United States | Cts Corp | 0.003 | United States |
| Copa Holdings Sa | 0.006 | United States | Covanta Holding Corp | 0.004 | United States | Cubesmart | 0.021 | United States |
| Copart Inc | 0.055 | United States | Covenant Trans Grp Inc | 0.000 | United States | Cubic Corp | 0.005 | United States |
| Corbus Pharmaceuticals | 0.001 | United States | Covetrus Inc | 0.003 | United States | Cue Biopharma Inc | 0.001 | United States |
| Corcept Therapeutics Inc | 0.005 | United States | Covia Holdings Corp | 0.000 | United States | Cullen Frost Bankers | 0.013 | United States |
| Core Mark Holding Co Inc | 0.005 | United States | Cowen Inc | 0.001 | United States | Culp Inc | 0.000 | United States |
| Corecivic Inc | 0.005 | United States | Cra International Inc | 0.001 | United States | Cummins Inc | 0.080 | United States |
| Corelogic Inc | 0.010 | United States | Cracker Barrel Store | 0.008 | United States | Cumulus Media Inc | 0.000 | United States |
| Corenergy Infrastruct | 0.001 | United States | Craft Brew Alliance | 0.001 | United States | Curo Group Holdings Corp | 0.000 | United States |
| Corepoint Lodgings Inc | 0.001 | United States | Crane Co | 0.010 | United States | Curtiss Wright Corp | 0.016 | United States |
| Coresite Realty Corp | 0.017 | United States | Crawford & Co Cl A | 0.000 | United States | Cushman & Wakefield Plc | 0.005 | United States |
| Cormedix Inc | 0.000 | United States | Credit Accep Corp Mich | 0.010 | United States | Customers Bancorp Inc | 0.001 | United States |
| Cornerstone Building | 0.001 | United States | Cree Inc | 0.015 | United States | Cutera Inc | 0.001 | United States |
| Cornerstone Ondemand Inc | 0.007 | United States | Crinetics Pharmaceutical | 0.001 | United States | Cvb Financial Corp | 0.011 | United States |
| Corning Inc | 0.062 | United States | Crocs Inc | 0.005 | United States | Cvr Energy Inc | 0.002 | United States |
| Corporate Office Pptys | 0.010 | United States | Cross Country Healthcare | 0.001 | United States | Cvs Health Corporation | 0.309 | United States |
| Corteva | 0.071 | United States | Crossfirst Bankshares | 0.002 | United States | Cyclerion Therapeutics | 0.000 | United States |
| Cortexyme | 0.002 | United States | Crown Castle Intl Corp | 0.241 | United States | Cymabay Therapeutics Inc | 0.000 | United States |
| Corvel Corp | 0.002 | United States | Crown Holdings Inc | 0.030 | United States | Cypress Semiconductor | 0.034 | United States |
| Costamare Inc | 0.001 | United States | Cryolife Inc | 0.002 | United States | Cyrusone Inc | 0.028 | United States |
| Costar Group Inc | 0.085 | United States | Cryoport Inc | 0.002 | United States | Cytokinetics Inc | 0.003 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|-------------------------|-----------|---------------|
| Cytomx Therapeutics Inc | 0.001 | United States | Dennys Corp | 0.002 | United States | Discovery Inc Series A | 0.012 | United States |
| Cytosorbents Corp | 0.001 | United States | Dentsply Sirona Inc | 0.035 | United States | Discovery Inc Series C | 0.024 | United States |
| D R Horton Inc | 0.046 | United States | Designer Brands Inc | 0.001 | United States | Dish Network Corp | 0.021 | United States |
| Daily Journal Corp | 0.001 | United States | Devon Energy Corp | 0.011 | United States | Disney Walt Co | 0.678 | United States |
| Daktronics Inc | 0.001 | United States | Dexcom Inc | 0.098 | United States | Diversified Healthcare | 0.003 | United States |
| Dana Incorporated | 0.005 | United States | Dhi Group Inc | 0.000 | United States | Dmc Global Inc | 0.001 | United States |
| Danaher Corp | 0.343 | United States | Dht Holdings Inc | 0.003 | United States | Docusign | 0.059 | United States |
| Darden Restaurants Inc | 0.027 | United States | Diamond Hill Investment | 0.001 | United States | Dolby Laboratories Inc | 0.014 | United States |
| Darling Ingredients Inc | 0.013 | United States | Diamond Offshr Drilling | 0.000 | United States | Dollar General Corp | 0.155 | United States |
| Dasan Zhone Solutions | 0.000 | United States | Diamond S Shipping | 0.001 | United States | Dollar Tree Inc | 0.070 | United States |
| Daseke Inc | 0.000 | United States | Diamondback Energy Inc | 0.017 | United States | Dominion Energy Inc | 0.238 | United States |
| Dave & Busters Entmt Inc | 0.002 | United States | Diamondrock Hospitality | 0.004 | United States | Dominos Pizza Inc | 0.053 | United States |
| Davita Inc | 0.027 | United States | Dicerna Pharmaceuticals | 0.004 | United States | Domo Inc | 0.001 | United States |
| Deciphera Pharmaceutical | 0.003 | United States | Dicks Sporting Goods Inc | 0.005 | United States | Domtar Corporation | 0.005 | United States |
| Deckers Outdoor Corp | 0.015 | United States | Diebold Nixdorf | 0.001 | United States | Donaldson Inc | 0.020 | United States |
| Deere & Co | 0.157 | United States | Digi Intl Inc | 0.001 | United States | Donegal Group Inc | 0.001 | United States |
| Del Taco Restaurants Inc | 0.000 | United States | Digimarc Corporation | 0.001 | United States | Donnelley Financial | 0.001 | United States |
| Delek Us Hldgs Inc | 0.005 | United States | Digital Realty Trust Inc | 0.146 | United States | Donnelley R R & Sons Co | 0.000 | United States |
| Dell Technologies | 0.024 | United States | Digital Turbine Inc | 0.001 | United States | Dorian Lpg Ltd | 0.001 | United States |
| Delta Air Lines Inc | 0.065 | United States | Dillards Inc | 0.001 | United States | Dorman Products Inc | 0.006 | United States |
| Delta Apparel Inc | 0.000 | United States | Dime Cmnty Bancshares | 0.002 | United States | Douglas Dynamics Inc | 0.003 | United States |
| Deluxe Corp | 0.004 | United States | Dine Brands Global Inc | 0.002 | United States | Douglas Emmett Inc | 0.020 | United States |
| Denali Therapeutics Inc | 0.004 | United States | Diodes Inc | 0.007 | United States | Dover Corp | 0.049 | United States |
| Denbury Resources Inc | 0.000 | United States | Discover Financial Svc | 0.044 | United States | Dow Inc | 0.088 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Dril-quip Inc | 0.004 | United States | Easterly Government Pty | 0.007 | United States | Electrocore Inc | 0.000 | United States |
| Drive Shack | 0.000 | United States | Eastern Co | 0.000 | United States | Electronic Arts Inc | 0.115 | United States |
| Dropbox | 0.015 | United States | Eastgroup Properties Inc | 0.016 | United States | Element Solutions Inc. | 0.007 | United States |
| Dsp Group Inc | 0.001 | United States | Eastman Chemical Co | 0.026 | United States | Elevate Credit Inc | 0.000 | United States |
| Dte Energy Co | 0.071 | United States | Eaton Corp Plc | 0.129 | United States | Elf Beauty Inc | 0.001 | United States |
| Ducommun Inc | 0.001 | United States | Eaton Vance Corp | 0.014 | United States | Ellington Financial | 0.001 | United States |
| Duke Energy Corp | 0.237 | United States | Ebay Inc | 0.091 | United States | Eloxx Pharmaceuticals | 0.000 | United States |
| Duke Realty Corp | 0.048 | United States | Ebix Inc | 0.001 | United States | Emcor Group Inc | 0.014 | United States |
| Duluth Holdings Inc | 0.000 | United States | Echo Global Logistics | 0.002 | United States | Emerald Holding Inc | 0.000 | United States |
| Dunkin Brands Group Inc | 0.018 | United States | Echostar Corp | 0.006 | United States | Emergent Biosolutions | 0.011 | United States |
| Dupont De Nemours Inc | 0.102 | United States | Ecolab Inc | 0.158 | United States | Emerson Electric Co | 0.117 | United States |
| Dxc Technology Company | 0.013 | United States | Edgewell Personal Care | 0.005 | United States | Empire State Realty | 0.005 | United States |
| Dxp Enterprises Inc | 0.001 | United States | Edison International | 0.077 | United States | Employers Holdings Inc | 0.005 | United States |
| Dycom Industries Inc | 0.003 | United States | Editas Medicine Inc | 0.004 | United States | Enanta Pharmaceuticals | 0.004 | United States |
| Dynatrace Inc | 0.012 | United States | Edwards Lifesciences | 0.157 | United States | Encompass Health Corp | 0.025 | United States |
| Dynavax Technologies | 0.001 | United States | Egain Corporation | 0.001 | United States | Encore Capital Group Inc | 0.003 | United States |
| Dynex Capital Inc | 0.001 | United States | Ehealth Inc | 0.013 | United States | Encore Wire Corp | 0.003 | United States |
| E Trade Financial Corp | 0.031 | United States | Eidos Therapeutics | 0.002 | United States | Endo International Plc | 0.003 | United States |
| Eagle Bancorp Inc | 0.004 | United States | Eiger Biopharmaceuticals | 0.001 | United States | Endurance International | 0.001 | United States |
| Eagle Bulk Shipping Inc | 0.000 | United States | El Paso Electric Co | 0.011 | United States | Energizer Holdings Inc | 0.008 | United States |
| Eagle Materials Inc | 0.010 | United States | El Pollo Loco Hldgs Inc | 0.001 | United States | Energous Corp | 0.000 | United States |
| Eagle Pharmaceuticals | 0.002 | United States | Elanco Animal Health | 0.036 | United States | Energy Fuels Inc | 0.000 | United States |
| Earthstone Energy Inc | 0.000 | United States | Elastic N.v. | 0.012 | United States | Energy Recovery Inc | 0.001 | United States |
| East West Bancorp Inc | 0.015 | United States | Eldorado Resorts Inc | 0.004 | United States | Enerpac Tool Group Corp | 0.004 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Enersys Inc | 0.008 | United States | Equinix Inc | 0.213 | United States | Evelo Biosciences | 0.000 | United States |
| Ennis Inc | 0.002 | United States | Equitable Holdings Inc | 0.024 | United States | Eventbrite | 0.001 | United States |
| Enochian Biosciences | 0.000 | United States | Equitrans Midstream Corp | 0.004 | United States | Everbridge Inc | 0.014 | United States |
| Enova International Inc | 0.002 | United States | Equity Bancshare Inc | 0.001 | United States | Evercore Inc | 0.007 | United States |
| Enphase Energy Inc | 0.012 | United States | Equity Commonwealth | 0.015 | United States | Everest Re Group Ltd | 0.031 | United States |
| Enpro Industries Inc | 0.003 | United States | Equity Lifestyle Prop | 0.040 | United States | Eergy Inc | 0.050 | United States |
| Ensign Group Inc | 0.008 | United States | Equity Residential | 0.091 | United States | Everi Holdings Inc | 0.001 | United States |
| Enstar Group Limited | 0.007 | United States | Era Group Inc | 0.000 | United States | Everquote | 0.001 | United States |
| Entegris Inc | 0.024 | United States | Erie Indemnity Co | 0.015 | United States | Eversource Energy | 0.102 | United States |
| Entercom Communications | 0.001 | United States | Eros Intl Plc | 0.000 | United States | Evertec Inc | 0.005 | United States |
| Energy Corp | 0.075 | United States | Escalade Inc | 0.000 | United States | Evi Industries | 0.000 | United States |
| Enterprise Bancorp Inc | 0.001 | United States | Esco Technologies Inc | 0.008 | United States | Evo Payments Inc | 0.002 | United States |
| Enterprise Finl Services | 0.003 | United States | Esperion Therapeutics | 0.003 | United States | Evoform Biosciences Inc | 0.000 | United States |
| Entravision Comm | 0.000 | United States | Esquire Financial Hldgs | 0.000 | United States | Evolent Health Inc | 0.002 | United States |
| Envestnet Inc | 0.010 | United States | Essa Bancorp Inc | 0.001 | United States | Evolus Inc | 0.000 | United States |
| Envista Holdings | 0.009 | United States | Essent Group Ltd | 0.010 | United States | Evolution Petroleum Corp | 0.000 | United States |
| Enzo Biochem Inc | 0.000 | United States | Essential Properties | 0.005 | United States | Evoqua Water Tech | 0.003 | United States |
| Eog Resources Inc | 0.084 | United States | Essential Utilities Inc | 0.035 | United States | Exact Sciences Corp | 0.033 | United States |
| Epam Systems Inc | 0.039 | United States | Essex Property Trust Inc | 0.058 | United States | Exagen | 0.000 | United States |
| Epizyme Inc | 0.005 | United States | Estee Lauder Companies | 0.139 | United States | Exantas Capital Corp | 0.000 | United States |
| Eplus Inc | 0.003 | United States | Ethan Allen Interiors | 0.001 | United States | Exela Technologies | 0.000 | United States |
| Epr Properties | 0.008 | United States | Etsy Inc | 0.018 | United States | Exelixis Inc | 0.021 | United States |
| Eqt Corporation | 0.007 | United States | Euronet Worldwide Inc | 0.017 | United States | Exelon Corp | 0.143 | United States |
| Equifax Inc | 0.058 | United States | Evans Bancorp Inc | 0.000 | United States | Exlservice Holdings Inc | 0.007 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Exp World Holdings | 0.001 | United States | Fastenal Co | 0.072 | United States | First Bank Williamstown | 0.000 | United States |
| Expedia Group Inc | 0.030 | United States | Fate Therapeutics Inc | 0.005 | United States | First Busey Corp | 0.004 | United States |
| Expeditors Intl Of Wash | 0.046 | United States | Fb Financial Corp | 0.001 | United States | First Business Finl Svcs | 0.001 | United States |
| Exponent Inc | 0.015 | United States | Fbl Financial Group Inc | 0.002 | United States | First Capital Inc | 0.001 | United States |
| Express Inc | 0.000 | United States | Federal Agric Mtg Co | 0.002 | United States | First Choice Bancorp | 0.001 | United States |
| Extended Stay America | 0.005 | United States | Federal Realty Invnt | 0.022 | United States | First Citizens Bancshrs | 0.009 | United States |
| Exterran Corporation | 0.001 | United States | Federal Signal Corp | 0.007 | United States | First Cmnty Bancshar | 0.002 | United States |
| Extra Space Storage Inc | 0.048 | United States | Federated Hermes Inc | 0.007 | United States | First Commonwealth Finl | 0.004 | United States |
| Extraction Oil & Gas Inc | 0.000 | United States | Fedex Corp | 0.117 | United States | First Defiance Financial | 0.002 | United States |
| Extreme Networks Inc | 0.001 | United States | Fednat Holding Company | 0.001 | United States | First Financial Bancorp | 0.006 | United States |
| Exxon Mobil Corp | 0.646 | United States | Ferro Corp | 0.003 | United States | First Financial Corp | 0.002 | United States |
| Eyepoint Pharmaceuticals | 0.000 | United States | Fgl Holdings | 0.006 | United States | First Finl Bankshares | 0.014 | United States |
| Ezcorp Inc | 0.001 | United States | Fibrogen Inc | 0.011 | United States | First Finl Northwest | 0.000 | United States |
| F5 Networks Inc | 0.026 | United States | Fidelity D&d Bancorp Inc | 0.001 | United States | First Fndtn Inc | 0.002 | United States |
| Fabrinet | 0.008 | United States | Fidelity Natl Info Svcs | 0.298 | United States | First Guaranty Bancshare | 0.000 | United States |
| Facebook Inc | 1.602 | United States | Fiesta Restaurant Group | 0.000 | United States | First Hawaiian Inc | 0.009 | United States |
| Factset Research Systems | 0.039 | United States | Fifth Third Bancorp | 0.042 | United States | First Horizon Natl Corp | 0.010 | United States |
| Fair Isaac Corp | 0.035 | United States | Financial Instns Inc | 0.001 | United States | First Industrial Rlty Tr | 0.017 | United States |
| Falcon Minerals Corp (a) | 0.000 | United States | Fireeye Inc | 0.008 | United States | First Internet Bancorp | 0.001 | United States |
| Farmer Bros Co | 0.000 | United States | First American Finl Corp | 0.019 | United States | First Intst Bancsystem | 0.004 | United States |
| Farmers & Merchants Bncp | 0.001 | United States | First Bancorp Inc | 0.001 | United States | First Long Island Corp | 0.002 | United States |
| Farmers Natl Banc Corp | 0.001 | United States | First Bancorp Nc | 0.003 | United States | First Merchants Corp | 0.006 | United States |
| Farmland Partners Inc | 0.001 | United States | First Bancorp Pr | 0.005 | United States | First Mid Bancshares Inc | 0.001 | United States |
| Faro Technologies Inc | 0.003 | United States | First Bancshares Inc Ms | 0.001 | United States | First Midwest Bancorp | 0.006 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| First Northwest Bancorp | 0.000 | United States | Fnb Corp | 0.010 | United States | Frank's International | 0.001 | United States |
| First Rep Bk San Fran | 0.056 | United States | Fncb Bancorp Inc | 0.000 | United States | Franklin Covey Co | 0.001 | United States |
| First Solar Inc | 0.012 | United States | Fnf Group | 0.026 | United States | Franklin Electric Co | 0.009 | United States |
| Firstcash Inc | 0.012 | United States | Focus Financial Partners | 0.003 | United States | Franklin Financial Ntwk | 0.001 | United States |
| Firstenergy Corp | 0.087 | United States | Foot Locker Inc | 0.009 | United States | Franklin Financial Serv | 0.000 | United States |
| Fiserv Inc | 0.215 | United States | Ford Motor Co | 0.076 | United States | Franklin Resources Inc | 0.018 | United States |
| Fitbit Inc | 0.006 | United States | Forescout Technologies | 0.005 | United States | Franklin Street Pptys Co | 0.002 | United States |
| Five Below | 0.015 | United States | Forestar Group Inc | 0.001 | United States | Freeport-mcmoran Inc | 0.039 | United States |
| Five Prime Therapeutics | 0.000 | United States | Formfactor Inc | 0.006 | United States | Frequency Therapeutics | 0.000 | United States |
| Five9 Inc | 0.018 | United States | Forrester Research Inc | 0.001 | United States | Fresh Del Monte Produce | 0.003 | United States |
| Flagstar Bancorp Inc | 0.003 | United States | Forterra Inc | 0.000 | United States | Freshpet Inc | 0.009 | United States |
| Fleetcor Technologies | 0.064 | United States | Fortinet Inc | 0.058 | United States | Front Yard Residential | 0.002 | United States |
| Flexion Therapeutics Inc | 0.001 | United States | Fortive Corporation | 0.065 | United States | Frontdoor Inc | 0.012 | United States |
| Flexsteel Industries Inc | 0.000 | United States | Fortune Brds Home & Sec | 0.024 | United States | Frontier Communications | 0.000 | United States |
| Flir Systems Inc | 0.017 | United States | Forty Seven Inc | 0.010 | United States | Frp Holdings Inc | 0.001 | United States |
| Floor & Decor Holdings | 0.009 | United States | Forum Energy Tech | 0.000 | United States | Fs Bancorp Inc | 0.001 | United States |
| Flotek Industries Inc | 0.000 | United States | Forward Air Corp | 0.006 | United States | Fti Consulting Inc | 0.018 | United States |
| Flowers Foods Inc | 0.016 | United States | Fossil Group Inc | 0.001 | United States | Fts International Inc | 0.000 | United States |
| Flowserve Corp | 0.013 | United States | Foster L B Co | 0.000 | United States | Fulcrum Therapeutics Inc | 0.001 | United States |
| Fluent Inc | 0.000 | United States | Foundation Bldg Material | 0.001 | United States | Fulton Financial Corp | 0.007 | United States |
| Fluidigm Corp | 0.001 | United States | Four Corners Ppty Trust | 0.005 | United States | Funko Class A | 0.000 | United States |
| Fluor Corp | 0.004 | United States | Fox Corporation Class A | 0.032 | United States | Futurefuel Corporation | 0.001 | United States |
| Flushing Financial Corp | 0.001 | United States | Fox Corporation Class B | 0.015 | United States | Fvcbankcorp Inc | 0.001 | United States |
| Fmc Corp | 0.042 | United States | Fox Factory Holding Corp | 0.006 | United States | G-iii Apparel Group Ltd | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| G1 Therapeutics | 0.001 | United States | General Mills Inc | 0.128 | United States | Global Indemnity Ltd | 0.001 | United States |
| Gaia Inc | 0.000 | United States | General Mtrs Co | 0.104 | United States | Global Medical Reit Inc | 0.002 | United States |
| Gain Capital Hldngs Inc | 0.000 | United States | Genesco Inc | 0.001 | United States | Global Net Lease Inc | 0.005 | United States |
| Galectin Therapeutics | 0.000 | United States | Genesis Healthcare Inc | 0.000 | United States | Global Payments Inc | 0.173 | United States |
| Galera Therapeutics | 0.000 | United States | Genie Energy Ltd | 0.000 | United States | Global Water Resources | 0.001 | United States |
| Gallagher Arthur J & Co | 0.061 | United States | Genmark Diagnostics Inc | 0.001 | United States | Globe Life Inc | 0.031 | United States |
| Gamco Investors Inc | 0.000 | United States | Genpact Ltd | 0.022 | United States | Globus Medical Inc | 0.013 | United States |
| Gamestop Corp | 0.001 | United States | Gentex Corp | 0.023 | United States | Glu Mobile Inc | 0.003 | United States |
| Gaming And Leisure Pptys | 0.022 | United States | Gentherm Inc | 0.004 | United States | Glycomimetics Inc | 0.000 | United States |
| Gannet Co Inc | 0.001 | United States | Genuine Parts Co | 0.038 | United States | Gms Inc | 0.003 | United States |
| Gap Inc | 0.006 | United States | Genworth Financial Inc | 0.007 | United States | Gnc Hldgs Inc | 0.000 | United States |
| Garmin Ltd | 0.044 | United States | Geo Group Inc | 0.006 | United States | Godaddy Inc | 0.040 | United States |
| Gartner Inc | 0.035 | United States | Geospace Technologies | 0.000 | United States | Gogo Inc | 0.000 | United States |
| Gaslog Ltd | 0.001 | United States | German American Bancorp | 0.003 | United States | Golar Lng Ltd Bermuda | 0.003 | United States |
| Gates Industrial Corp | 0.001 | United States | Geron Corp | 0.001 | United States | Gold Resource Corp | 0.001 | United States |
| Gatx Corp | 0.009 | United States | Getty Realty Corp | 0.003 | United States | Golden Entertainment Inc | 0.000 | United States |
| Gci Liberty Inc | 0.022 | United States | Gibraltar Industries Inc | 0.006 | United States | Goldman Sachs Group Inc | 0.198 | United States |
| Gcp Applied Technologies | 0.004 | United States | Gilead Sciences Inc | 0.383 | United States | Goodrich Petroleum Corp | 0.000 | United States |
| Genco Shipping & Trading | 0.000 | United States | Glacier Bancorp Inc | 0.012 | United States | Goodyear Tire & Rubber | 0.005 | United States |
| Gencor Industries Inc | 0.000 | United States | Gladstone Commercial | 0.002 | United States | Goosehead Insurance | 0.002 | United States |
| Generac Holdings Inc | 0.023 | United States | Gladstone Land Inc | 0.001 | United States | Gopro Inc | 0.001 | United States |
| General Dynamics Corp | 0.135 | United States | Glatfelter | 0.002 | United States | Gorman Rupp Co | 0.002 | United States |
| General Electric Co | 0.276 | United States | Glaukos Corporation | 0.005 | United States | Gossamer Bio | 0.002 | United States |
| General Finance Corp | 0.000 | United States | Global Blood Thera | 0.012 | United States | Gp Strategies Corp | 0.000 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Grace W R & Co | 0.008 | United States | Greif Inc | 0.001 | United States | Halozyne Therapeutics | 0.010 | United States |
| Graco Inc | 0.032 | United States | Griffin Industrial Rlty | 0.000 | United States | Hamilton Beach Brands | 0.000 | United States |
| Graftech International | 0.002 | United States | Griffon Corp | 0.002 | United States | Hamilton Lane Inc | 0.005 | United States |
| Graham Corp | 0.000 | United States | Gritstone Oncology | 0.001 | United States | Hancock Whitney Corp | 0.007 | United States |
| Graham Holdings Company | 0.006 | United States | Grocery Outlet Holding | 0.007 | United States | Hanesbrand Inc | 0.011 | United States |
| Grainger Ww Inc | 0.043 | United States | Group 1 Automotive Inc | 0.003 | United States | Hanger Inc | 0.002 | United States |
| Grand Canyon Education | 0.015 | United States | Groupon Inc | 0.002 | United States | Hanmi Financial Corp | 0.001 | United States |
| Granite Constr Inc | 0.003 | United States | Grubhub Inc | 0.015 | United States | Hannon Armstrong Sustain | 0.005 | United States |
| Granite Point Mortgage | 0.001 | United States | Gsi Technology | 0.000 | United States | Hanover Insurance Group | 0.014 | United States |
| Graphic Packaging Hldg | 0.014 | United States | Gtt Communications Inc | 0.001 | United States | Harborone Bancorp Inc | 0.001 | United States |
| Gray Television Inc | 0.004 | United States | Gty Technology Holdings | 0.001 | United States | Harley Davidson Inc | 0.012 | United States |
| Great Ajax Corp | 0.000 | United States | Guaranty Bancshares Inc | 0.001 | United States | Harmonic Inc | 0.002 | United States |
| Great Lakes Dredge & Doc | 0.002 | United States | Guardant Health | 0.010 | United States | Harpoon Therapeutics | 0.000 | United States |
| Great Southern Bancorp | 0.002 | United States | Guess Inc | 0.001 | United States | Harsco Corp | 0.002 | United States |
| Great Western Bancorp | 0.005 | United States | Guidewire Software Inc | 0.026 | United States | Hartford Finl Svcs Grp | 0.051 | United States |
| Green Brick Partners Inc | 0.001 | United States | Gulfport Energy Corp | 0.000 | United States | Hasbro Inc | 0.036 | United States |
| Green Dot Corp | 0.005 | United States | Gwg Hldgs Inc | 0.000 | United States | Haverty Furniture Inc | 0.001 | United States |
| Green Plains Inc | 0.001 | United States | H&e Equipment Services | 0.002 | United States | Hawaiian Electric Inds | 0.019 | United States |
| Greenbrier Companies Inc | 0.002 | United States | Hackett Group Inc | 0.001 | United States | Hawaiian Holdings Inc | 0.002 | United States |
| Greene County Bancorp | 0.000 | United States | Haemonetics Corp | 0.020 | United States | Hawkins Inc | 0.001 | United States |
| Greenhill & Co Inc | 0.001 | United States | Hain Celestial Group | 0.009 | United States | Hawthorn Bancshares Inc | 0.000 | United States |
| Greenlane Holdings | 0.000 | United States | Hallador Energy Co | 0.000 | United States | Haynes International Inc | 0.001 | United States |
| Greenlight Capital Re Lt | 0.001 | United States | Halliburton Co | 0.024 | United States | Hb Fuller Company | 0.006 | United States |
| Greif Inc | 0.003 | United States | Hallmark Finl Svcs Inc | 0.000 | United States | Hbt Financial | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Hca Healthcare Inc | 0.097 | United States | Heritage Commerce Corp | 0.002 | United States | Hni Corporation | 0.004 | United States |
| Hci Group Inc | 0.001 | United States | Heritage Cryl Clean Inc | 0.001 | United States | Hollyfrontier Corp | 0.015 | United States |
| Hd Supply Holdings Inc | 0.018 | United States | Heritage Financial Corp | 0.003 | United States | Hologic Inc | 0.037 | United States |
| Health Catalyst Inc | 0.002 | United States | Heritage Ins Hldgs Inc | 0.001 | United States | Home Bancorp Inc | 0.001 | United States |
| Healthcare Realty Trust | 0.015 | United States | Herman Miller Inc | 0.005 | United States | Home Bancshares Inc | 0.007 | United States |
| Healthcare Svcs Grp Inc | 0.007 | United States | Heron Therapeutics Inc | 0.004 | United States | Home Depot Inc | 0.818 | United States |
| Healthcare Tr Amer Inc | 0.021 | United States | Hersha Hospitality Trust | 0.000 | United States | Homestreet Inc | 0.002 | United States |
| Healthequity Inc | 0.014 | United States | Hershey Company | 0.077 | United States | Hometrust Bancshares Inc | 0.001 | United States |
| Healthpeak Properties | 0.048 | United States | Hertz Global Holdings | 0.003 | United States | Homology Medicines | 0.002 | United States |
| Healthstream Inc | 0.002 | United States | Heska Corp | 0.002 | United States | Honeywell International | 0.387 | United States |
| Heartland Express Inc | 0.003 | United States | Hess Corp | 0.036 | United States | Hooker Furniture Corp | 0.001 | United States |
| Heartland Financial Usa | 0.004 | United States | Hewlett Packard Ent | 0.051 | United States | Hookipa Pharma | 0.000 | United States |
| Hecla Mining Co | 0.004 | United States | Hexcel Corp | 0.012 | United States | Hope Bancorp Inc | 0.004 | United States |
| Heico Corp Cl A | 0.020 | United States | Hf Foods Group Inc | 0.001 | United States | Horace Mann Educators | 0.006 | United States |
| Heico Corp Common | 0.013 | United States | Hibbett Sports Inc | 0.001 | United States | Horizon Bancorp Inc | 0.001 | United States |
| Heidrick & Struggles | 0.002 | United States | High Point Resources | 0.000 | United States | Horizon Therapeutics Plc | 0.022 | United States |
| Helen Of Troy Ltd | 0.014 | United States | Highwoods Properties Inc | 0.014 | United States | Hormel Foods Corp | 0.052 | United States |
| Helios Technologies Inc | 0.004 | United States | Hill-rom Holdings Inc | 0.027 | United States | Host Hotels & Resorts | 0.031 | United States |
| Helix Energy Solutions | 0.001 | United States | Hillenbrand Inc | 0.006 | United States | Hostess Brands Inc | 0.005 | United States |
| Helmerich & Payne Inc | 0.007 | United States | Hilltop Holdings Inc | 0.004 | United States | Houghton Mifflin Harcour | 0.001 | United States |
| Hemisphere Media Group | 0.001 | United States | Hilton Grand Vacations | 0.005 | United States | Houlihan Lokey Inc | 0.009 | United States |
| Henry Jack & Associates | 0.048 | United States | Hilton Worldwide Holding | 0.075 | United States | Howard Bancorp Inc | 0.001 | United States |
| Herbalife Nutrition Ltd | 0.012 | United States | Hingham Instn Svgs Mass | 0.001 | United States | Howard Hughes Corp | 0.008 | United States |
| Herc Holding Inc | 0.002 | United States | Hms Holdings Corp | 0.009 | United States | Hp Inc | 0.101 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Hub Group Inc | 0.006 | United States | Idt Corp | 0.000 | United States | Ingles Markets Inc | 0.002 | United States |
| Hubbell Inc | 0.025 | United States | Ies Holdings Inc | 0.001 | United States | Ingredion Inc | 0.020 | United States |
| Hubspot Inc | 0.022 | United States | Igm Biosciences | 0.001 | United States | Innerworkings Inc | 0.000 | United States |
| Hudson Ltd | 0.001 | United States | Ihs Markit Ltd | 0.094 | United States | Innospec Inc | 0.007 | United States |
| Hudson Pac Pptys Inc | 0.015 | United States | Ii Vi Inc | 0.010 | United States | Innovative Industrial | 0.005 | United States |
| Humana Inc | 0.167 | United States | Illinois Tool Works Inc | 0.183 | United States | Innoviva Inc | 0.003 | United States |
| Huntington Bancshares | 0.033 | United States | Illumina Inc | 0.161 | United States | Inogen Inc | 0.004 | United States |
| Huntington Ingalls Ind | 0.029 | United States | Imax Corp | 0.002 | United States | Inovalon Holdings Inc | 0.005 | United States |
| Huntsman Corp | 0.012 | United States | Immersion Corp | 0.001 | United States | Inovio Pharmaceuticals | 0.003 | United States |
| Hurco Companies Inc | 0.001 | United States | Immunogen Inc | 0.002 | United States | Inphi Corp | 0.014 | United States |
| Huron Consulting Group | 0.004 | United States | Immunomedics Inc | 0.010 | United States | Inseego Corp | 0.001 | United States |
| Hyatt Hotels Corp | 0.007 | United States | Impinj Inc | 0.001 | United States | Insight Enterprises Inc | 0.006 | United States |
| Hyster-yale Materials | 0.002 | United States | Incyte Corp | 0.053 | United States | Insmed Inc | 0.006 | United States |
| I3 Verticals Inc | 0.001 | United States | Ind Contract Drilling | 0.000 | United States | Insperty Inc | 0.006 | United States |
| Iaa | 0.016 | United States | Independence Holding Co | 0.001 | United States | Inspire Medical Systems | 0.003 | United States |
| Iac Interactivecorp | 0.053 | United States | Independence Rlty Trust | 0.003 | United States | Inspired Entertainment | 0.000 | United States |
| Iberiabank Corp | 0.008 | United States | Independent Bank Corp | 0.001 | United States | Installed Bldng Products | 0.004 | United States |
| Icf International Inc | 0.005 | United States | Independent Bank Ma | 0.009 | United States | Insteel Industries Inc | 0.001 | United States |
| Ichor Holdings Inc | 0.002 | United States | Independent Bk Group Inc | 0.003 | United States | Insulet Corp | 0.039 | United States |
| Icu Medical Inc | 0.016 | United States | Industrial Logistics | 0.005 | United States | Integer Holdings Corp | 0.008 | United States |
| Idacorp Inc | 0.018 | United States | Infinera Corp | 0.004 | United States | Integra Lifesciences | 0.013 | United States |
| Ideanomics Inc | 0.001 | United States | Information Services Grp | 0.000 | United States | Intel Corp | 0.931 | United States |
| Idex Corp | 0.042 | United States | Ingersoll-rand Inc | 0.034 | United States | Intella Therapeutics Inc | 0.002 | United States |
| Idexx Labs Inc | 0.083 | United States | Ingevity Corporation | 0.006 | United States | Intelligent Systems Corp | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Intelsat Sa | 0.000 | United States | Invesco Mortgage Cap | 0.002 | United States | Jabil Inc | 0.015 | United States |
| Inter Parfums Inc | 0.003 | United States | Investar Holding Corp | 0.000 | United States | Jack In The Box Inc | 0.003 | United States |
| Interactive Brokers Grp | 0.013 | United States | Investors Bancorp Inc | 0.007 | United States | Jacobs Engineering Grp | 0.041 | United States |
| Intercept Pharma Inc | 0.006 | United States | Investors Real Estate Tr | 0.003 | United States | James River Group Hldg | 0.004 | United States |
| Intercontinental Exch | 0.178 | United States | Investors Title Co | 0.001 | United States | Janus Henderson Group | 0.010 | United States |
| Interdigital Inc | 0.006 | United States | Invitae Corporation | 0.005 | United States | Jazz Pharmaceuticals Plc | 0.022 | United States |
| Interface Inc | 0.002 | United States | Invitation Homes Inc | 0.046 | United States | Jb Hunt Trans Svcs Inc | 0.032 | United States |
| International Bancshares | 0.006 | United States | Ionis Pharmaceuticals | 0.024 | United States | Jbg Smith Properties | 0.016 | United States |
| International Game Tech | 0.002 | United States | Iovance Biotherapeutics | 0.014 | United States | Jefferies Financial Grp | 0.014 | United States |
| International Money Exp | 0.001 | United States | Ipg Photonics Corp | 0.016 | United States | Jeld-wen Holding Inc | 0.003 | United States |
| International Paper Co | 0.049 | United States | Iqvia Holdings Inc | 0.076 | United States | Jernigan Cap Inc | 0.001 | United States |
| International Seaways | 0.002 | United States | Iradimed Corporation | 0.000 | United States | Jetblue Airways Corp | 0.010 | United States |
| Interpublic Group Of Cos | 0.025 | United States | Irhythm Technologies Inc | 0.009 | United States | Jjill Inc | 0.000 | United States |
| Intersect Ent Inc | 0.001 | United States | Iridium Communications | 0.009 | United States | John Bean Tech Corp | 0.009 | United States |
| Intl Business Machines | 0.395 | United States | Irobot Corp | 0.005 | United States | Johnson & Johnson | 1.400 | United States |
| Intl Fcstone Inc | 0.002 | United States | Iron Mountain Inc | 0.027 | United States | Johnson Controls Intl | 0.083 | United States |
| Intl Flavors & Fragrance | 0.044 | United States | Ironwood Pharmaceuticals | 0.006 | United States | Johnson Outdoors Inc | 0.001 | United States |
| Intra Cellular Therapies | 0.003 | United States | Istar Inc | 0.003 | United States | Jones Lang Lasalle Inc | 0.021 | United States |
| Intrepid Potash Inc | 0.000 | United States | Iteris Inc | 0.001 | United States | Jounce Therapeutics Inc | 0.000 | United States |
| Intricon Corp | 0.000 | United States | Itron Inc | 0.008 | United States | Jpmorgan Chase & Co | 1.128 | United States |
| Intuit | 0.230 | United States | Itt Inc | 0.016 | United States | Juniper Networks Inc | 0.025 | United States |
| Intuitive Surgical Inc | 0.228 | United States | J & J Snack Foods Co | 0.007 | United States | K12 Inc | 0.003 | United States |
| Invacare Corp | 0.001 | United States | J Alexanders Holdings | 0.000 | United States | Kadant Inc | 0.003 | United States |
| Invesco Ltd | 0.014 | United States | J2 Global Inc | 0.014 | United States | Kadmon Holdings Inc | 0.003 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|-------------------------|-----------|---------------|
| Kaiser Aluminum Corp | 0.004 | United States | Kimball Electronics Inc | 0.001 | United States | Kroger Co | 0.096 | United States |
| Kala Pharmaceuticals | 0.001 | United States | Kimball International | 0.002 | United States | Kronos Worldwide Inc | 0.001 | United States |
| Kaleido Biosciences | 0.000 | United States | Kimberly Clark Corp | 0.175 | United States | Krystal Biotech | 0.002 | United States |
| Kalvista Pharmaceuticals | 0.000 | United States | Kimco Realty Corp | 0.016 | United States | Kura Oncology Inc | 0.001 | United States |
| Kaman Corp | 0.004 | United States | Kinder Morgan Inc | 0.109 | United States | Kura Sushi Usa Inc | 0.000 | United States |
| Kansas City Southern | 0.049 | United States | Kindred Biosciences Inc | 0.001 | United States | Kvh Industries Inc | 0.001 | United States |
| Kar Auction Services Inc | 0.006 | United States | Kiniksa Pharmaceuticals | 0.001 | United States | L Brands Inc | 0.011 | United States |
| Karuna Therapeutics Inc | 0.003 | United States | Kinsale Capital Group | 0.009 | United States | L3harris Technologies | 0.160 | United States |
| Karyopharm Therapeutics | 0.005 | United States | Kirby Corp | 0.010 | United States | La Jolla Pharmaceutical | 0.000 | United States |
| Kb Home | 0.006 | United States | Kite Realty Group Trust | 0.003 | United States | La Z Boy Inc | 0.004 | United States |
| Kbr Inc | 0.012 | United States | Kkr Real Estate Finance | 0.002 | United States | Laboratory Corp Of Amer | 0.049 | United States |
| Kearny Financial Corp | 0.003 | United States | Kla Corporation | 0.091 | United States | Ladder Capital Corp | 0.002 | United States |
| Kellogg Co | 0.059 | United States | Klx Energy Services | 0.000 | United States | Lakeland Bancorp Inc | 0.002 | United States |
| Kelly Services Inc | 0.002 | United States | Knight-swift Transport | 0.016 | United States | Lakeland Financial Corp | 0.004 | United States |
| Kemet Corp | 0.005 | United States | Knoll Inc | 0.002 | United States | Lam Research Corp | 0.139 | United States |
| Kemper Corporation | 0.019 | United States | Knowles Corporation | 0.004 | United States | Lamar Advertising Co | 0.017 | United States |
| Kennametal Inc | 0.006 | United States | Kodiak Sciences | 0.005 | United States | Lamb Weston Holdings | 0.033 | United States |
| Kennedy-wilson Hldgs Inc | 0.007 | United States | Kohls Corp | 0.009 | United States | Lancaster Colony Corp | 0.011 | United States |
| Keurig Dr Pepper Inc | 0.023 | United States | Kontoor Brands | 0.003 | United States | Landec Corp | 0.001 | United States |
| Keycorp | 0.041 | United States | Koppers Holdings Inc | 0.001 | United States | Lands End Inc | 0.000 | United States |
| Keysight Technologies | 0.063 | United States | Korn Ferry | 0.005 | United States | Landstar Systems Inc | 0.015 | United States |
| Kezar Life Sciences | 0.001 | United States | Kosmos Energy Ltd | 0.001 | United States | Lannett Co Inc | 0.001 | United States |
| Kforce Inc | 0.002 | United States | Kraton Corporation | 0.001 | United States | Lantheus Holdings Inc | 0.002 | United States |
| Kilroy Realty Corp | 0.027 | United States | Kratos Defense & Sec Sol | 0.005 | United States | Laredo Petroleum Inc | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Las Vegas Sands Corp | 0.057 | United States | Lhc Group Inc | 0.017 | United States | Lindsay Corp | 0.004 | United States |
| Lattice Semiconductor | 0.009 | United States | Liberty Braves Series A | 0.001 | United States | Lineage Cell Therapeutic | 0.000 | United States |
| Laureate Education Inc | 0.005 | United States | Liberty Braves Series C | 0.003 | United States | Lions Gate Ent Class A | 0.001 | United States |
| Lawson Products Inc | 0.000 | United States | Liberty Broadband CI A | 0.011 | United States | Lions Gate Ent Class B | 0.003 | United States |
| Lazard Ltd | 0.010 | United States | Liberty Broadband CI C | 0.047 | United States | Liquida Technologies Inc | 0.000 | United States |
| Lci Industries | 0.007 | United States | Liberty Formula 1 Ser A | 0.003 | United States | Liquidity Services Inc | 0.000 | United States |
| Lcnb Corp | 0.001 | United States | Liberty Formula 1 Ser C | 0.022 | United States | Lithia Motors Inc | 0.007 | United States |
| Leaf Group Ltd | 0.000 | United States | Liberty Latin America A | 0.002 | United States | Littelfuse Inc | 0.013 | United States |
| Lear Corp | 0.020 | United States | Liberty Latin America C | 0.005 | United States | Livanova Plc | 0.009 | United States |
| Lee Enterprises Inc | 0.000 | United States | Liberty Oilfield Service | 0.001 | United States | Live Nation Ent Inc | 0.024 | United States |
| Legacy Housing Corp | 0.000 | United States | Liberty Siriusxm Ser A | 0.011 | United States | Live Oak Bancshares Inc | 0.001 | United States |
| Legg Mason Inc | 0.017 | United States | Liberty Siriusxm Ser C | 0.020 | United States | Livent | 0.003 | United States |
| Leggett & Platt Inc | 0.014 | United States | Liberty Tripadvisor Hldg | 0.001 | United States | Liveperson Inc | 0.006 | United States |
| Leidos Holdings Inc | 0.049 | United States | Life Storage Inc | 0.018 | United States | Liveramp Holdings Inc | 0.009 | United States |
| Lemaitre Vascular Inc | 0.002 | United States | Lifetime Brands Inc | 0.000 | United States | Livexlive Media | 0.000 | United States |
| Lendingclub Corporation | 0.002 | United States | Lifevantage Corp | 0.001 | United States | Livongo Health Inc | 0.006 | United States |
| Lendingtree Inc | 0.006 | United States | Ligand Pharmaceuticals | 0.005 | United States | Lkq Corp | 0.025 | United States |
| Lennar Corp CI A | 0.042 | United States | Lilly Eli & Co | 0.474 | United States | Lockheed Martin Corp | 0.337 | United States |
| Lennar Corp CI B | 0.002 | United States | Limelight Networks Inc | 0.003 | United States | Loews Corp | 0.035 | United States |
| Lennox International Inc | 0.026 | United States | Limoneira Co | 0.001 | United States | Logicbio Therapeutics | 0.000 | United States |
| Level One Bancorp Inc | 0.000 | United States | Lincoln Electric Hldgs | 0.016 | United States | Logmein Inc | 0.016 | United States |
| Lexicon Pharmaceuticals | 0.000 | United States | Lincoln National Corp | 0.021 | United States | Loral Space & Comm | 0.001 | United States |
| Lexington Realty Trust | 0.010 | United States | Lindblad Expeditions Inc | 0.000 | United States | Louisiana Pacific Corp | 0.008 | United States |
| Lgi Homes Inc | 0.004 | United States | Linde Plc | 0.373 | United States | Lovesac Co | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Lowes Cos Inc | 0.267 | United States | Madison Square Garden Co | 0.016 | United States | Markel Corp | 0.050 | United States |
| Lpl Financial Holdings | 0.018 | United States | Madrigal Pharmaceuticals | 0.002 | United States | Marker Therapeutics Inc | 0.000 | United States |
| Lsb Industries Inc | 0.000 | United States | Magellan Health Inc | 0.004 | United States | Marketaxess Holdings Inc | 0.049 | United States |
| Ltc Properties Inc | 0.005 | United States | Magenta Therapeutics Inc | 0.000 | United States | Marlin Business Svcs | 0.000 | United States |
| Lululemon Athletica Inc | 0.090 | United States | Magnolia Oil & Gas (a) | 0.002 | United States | Marriott Intl Inc | 0.082 | United States |
| Lumber Liquidators Hldgs | 0.001 | United States | Mainstreet Bancshares | 0.000 | United States | Marriott Vac World Corp | 0.009 | United States |
| Lumentum Holdings Inc | 0.022 | United States | Majesco | 0.000 | United States | Marrone Bio Innovations | 0.000 | United States |
| Luminex Corp | 0.005 | United States | Malibu Boats Inc | 0.002 | United States | Marsh & McLennan Cos | 0.176 | United States |
| Luther Burbank Corp | 0.001 | United States | Mallinckrodt Plc | 0.001 | United States | Marten Trans Ltd | 0.003 | United States |
| Luxfer Holdings | 0.002 | United States | Malvern Bancorp Inc | 0.000 | United States | Martin Marietta Mtls | 0.047 | United States |
| Lydall Inc | 0.000 | United States | Mammoth Energy Services | 0.000 | United States | Marvell Technology Group | 0.060 | United States |
| Lyft | 0.021 | United States | Manhattan Assocs Inc | 0.013 | United States | Masco Corp | 0.038 | United States |
| Lyondellbasell Inds | 0.053 | United States | Manitowoc Co Inc | 0.001 | United States | Masimo Corporation | 0.033 | United States |
| M & T Bank Corp | 0.054 | United States | Mannkind Corp | 0.001 | United States | Masonite Intl Corp | 0.005 | United States |
| M/i Homes Inc | 0.002 | United States | Manpowergroup | 0.012 | United States | Mastec Inc | 0.008 | United States |
| Macatawa Bank Corp | 0.001 | United States | Mantech International | 0.008 | United States | Mastercard Inc | 0.861 | United States |
| Macerich Co | 0.003 | United States | Marathon Oil Corp | 0.011 | United States | Mastercraft Boat Holding | 0.001 | United States |
| Mack Cali Realty Corp | 0.005 | United States | Marathon Petroleum Corp | 0.061 | United States | Matador Res Co | 0.001 | United States |
| Mackinac Finl Corp | 0.000 | United States | Marchex Inc | 0.000 | United States | Match Group Inc | 0.014 | United States |
| Macom Tech Solutions | 0.003 | United States | Marcus & Millichap | 0.002 | United States | Materion Corporation | 0.003 | United States |
| Macquarie Infrastructure | 0.007 | United States | Marcus Corp | 0.001 | United States | Matrix Service Co | 0.001 | United States |
| Macrogenics Inc | 0.001 | United States | Marine Products Corp | 0.000 | United States | Matson Inc | 0.005 | United States |
| Macys Inc | 0.006 | United States | Marinemax Inc | 0.001 | United States | Mattel Inc | 0.012 | United States |
| Madden Steven Ltd | 0.008 | United States | Marinus Pharmaceuticals | 0.001 | United States | Matthews International | 0.003 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Maui Land & Pineapple Co | 0.000 | United States | Menlo Therapeutics Inc | 0.000 | United States | Mgm Resorts Intl | 0.023 | United States |
| Maxar Technologies Inc | 0.003 | United States | Mercantile Bank Corp | 0.001 | United States | Mgp Ingredients Inc | 0.001 | United States |
| Maxim Integrated Prods | 0.052 | United States | Merchants Bancorp | 0.001 | United States | Michaels Cos Inc/the | 0.001 | United States |
| Maximus Inc | 0.015 | United States | Merck & Co Inc | 0.788 | United States | Microchip Technology | 0.064 | United States |
| Maxlinear Inc | 0.003 | United States | Mercury General Corp | 0.004 | United States | Micron Technology Inc | 0.187 | United States |
| Mayville Engineering | 0.000 | United States | Mercury Systems Inc | 0.015 | United States | Microsoft Corp | 4.794 | United States |
| Mbia Inc | 0.002 | United States | Meredith Corp | 0.002 | United States | Microstrategy Inc | 0.004 | United States |
| Mccormick & Co Inc | 0.070 | United States | Meridian Bancorp Inc | 0.002 | United States | Mid Penn Bancorp Inc | 0.001 | United States |
| Mcdonalds Corp | 0.501 | United States | Meridian Bioscience Inc | 0.001 | United States | Mid-amer Apt Cmnty | 0.047 | United States |
| Mcgrath Rentcorp | 0.005 | United States | Merit Med Systems Inc | 0.007 | United States | Middleby Corp | 0.013 | United States |
| Mckesson Corp | 0.088 | United States | Meritage Homes Corp | 0.005 | United States | Middlesex Water Co | 0.004 | United States |
| Mdc Corp | 0.000 | United States | Meritor Inc | 0.004 | United States | Midland States Bancorp | 0.002 | United States |
| Mdc Holdings Inc | 0.005 | United States | Mersana Therapeutics | 0.001 | United States | Midwestone Finl Group | 0.001 | United States |
| Mdu Resources Group Inc | 0.017 | United States | Mesa Air Group Inc | 0.000 | United States | Millendo Therapeutics | 0.000 | United States |
| Medallia Inc | 0.005 | United States | Mesa Labs Inc | 0.004 | United States | Miller Industries Inc | 0.001 | United States |
| Medallion Financial | 0.000 | United States | Meta Financial Group Inc | 0.003 | United States | Minerals Technologies | 0.005 | United States |
| Medical Properties Trust | 0.036 | United States | Methode Electrs Inc | 0.004 | United States | Minerva Neurosciences | 0.001 | United States |
| Medicnova Inc | 0.001 | United States | Metlife Inc | 0.096 | United States | Mirati Therapeutics Inc | 0.009 | United States |
| Medifast Inc | 0.003 | United States | Metrocity Bankshares | 0.001 | United States | Mirum Pharmaceuticals | 0.000 | United States |
| Mednax Inc | 0.004 | United States | Metropolitan Bank Holdin | 0.001 | United States | Misonix Inc | 0.000 | United States |
| Medpace Holdings Inc | 0.008 | United States | Mettler Toledo Intl Inc | 0.066 | United States | Mistras Group Inc | 0.000 | United States |
| Medtronic Plc | 0.486 | United States | Mfa Financial Inc | 0.003 | United States | Mitek Sys Inc | 0.001 | United States |
| Mei Pharma Inc | 0.001 | United States | Mge Energy Inc | 0.009 | United States | Mks Instruments Inc | 0.018 | United States |
| Meiragtx Holdings Plc | 0.001 | United States | Mgic Investment Corp | 0.009 | United States | Mma Capital Holdings Inc | 0.000 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Mobile Mini Inc | 0.005 | United States | Mosaic Company | 0.015 | United States | Nacco Industries Inc | 0.000 | United States |
| Mobileiron Inc | 0.001 | United States | Motorcar Pts America Inc | 0.001 | United States | Nanostring Tech Inc | 0.003 | United States |
| Model N Inc | 0.003 | United States | Motorola Solutions Inc | 0.091 | United States | Napco Sec Technologies | 0.001 | United States |
| Moderna | 0.027 | United States | Movado Group Inc | 0.001 | United States | Nasdaq Inc | 0.044 | United States |
| Modine Manufacturing Co | 0.001 | United States | Mr. Cooper Group Inc | 0.002 | United States | Natera Inc | 0.007 | United States |
| Moelis & Co | 0.005 | United States | Mrc Global Inc | 0.001 | United States | Nathans Famous Inc | 0.001 | United States |
| Mohawk Industries Inc | 0.018 | United States | Msa Safety Inc | 0.014 | United States | National Bank Holdings | 0.003 | United States |
| Molecular Templates | 0.001 | United States | Msc Indl Direct Inc | 0.010 | United States | National Bankshares Inc | 0.001 | United States |
| Molina Healthcare Inc | 0.034 | United States | Msci Inc | 0.095 | United States | National Beverage Corp | 0.002 | United States |
| Moloson Coors Beverage | 0.027 | United States | Msg Networks Inc | 0.002 | United States | National Cinemedia Inc | 0.001 | United States |
| Momenta Pharmaceuticals | 0.012 | United States | Mts Systems Corp | 0.002 | United States | National Energy Services | 0.000 | United States |
| Monarch Casino & Resort | 0.001 | United States | Mueller Industries Inc | 0.005 | United States | National Fuel Gas Co | 0.012 | United States |
| Mondelez International | 0.286 | United States | Mueller Wtr Prods Inc | 0.005 | United States | National Gen Hldgs Corp | 0.004 | United States |
| Mongodb | 0.023 | United States | Murphy Oil Corp | 0.004 | United States | National Health Invs Inc | 0.008 | United States |
| Monmouth Real Estate | 0.005 | United States | Murphy Usa Inc | 0.010 | United States | National Healthcare Corp | 0.003 | United States |
| Monolithic Power Systems | 0.028 | United States | Mustang Bio | 0.000 | United States | National Instrs Corp | 0.017 | United States |
| Monro Inc | 0.006 | United States | Mutualfirst Finl Inc | 0.001 | United States | National Oilwell Varco | 0.015 | United States |
| Monster Beverage Corp | 0.086 | United States | Mvb Financial Corp | 0.000 | United States | National Presto Inds Inc | 0.001 | United States |
| Montage Resources Corp | 0.000 | United States | Myers Industries Inc | 0.002 | United States | National Research Corp | 0.002 | United States |
| Moodys Corp | 0.138 | United States | Mylan Nv | 0.031 | United States | National Retail Pptys | 0.022 | United States |
| Moog Inc | 0.006 | United States | Myokardia Inc | 0.008 | United States | National Storage Affil | 0.007 | United States |
| Morgan Stanley | 0.159 | United States | Myr Group Inc | 0.002 | United States | National Vision Holdings | 0.006 | United States |
| Morningstar Inc | 0.009 | United States | Myriad Genetics Inc | 0.004 | United States | National Western Life | 0.002 | United States |
| Morphic Holding Inc | 0.001 | United States | Nabors Industries Ltd | 0.001 | United States | Natural Gas Services Grp | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Natural Grocers Vita Ctg | 0.000 | United States | New Relic Inc | 0.009 | United States | Nielsen Holdings Plc | 0.018 | United States |
| Natures Sunshine Prods | 0.000 | United States | New Residential Inv't | 0.008 | United States | Nike Inc | 0.389 | United States |
| Natus Medical Inc | 0.003 | United States | New Sr Inv't Group Inc | 0.001 | United States | Nine Energy Service Inc | 0.000 | United States |
| Navient Corporation | 0.006 | United States | New York Cmnty Bancorp | 0.017 | United States | Nisource Inc | 0.037 | United States |
| Navistar Intl Corp | 0.003 | United States | New York Mtg Tr Inc | 0.002 | United States | NI Industries Inc | 0.000 | United States |
| Nbt Bancorp Inc | 0.006 | United States | New York Times Co | 0.020 | United States | Nlight | 0.001 | United States |
| Ncr Corp | 0.009 | United States | Newell Brands Inc | 0.020 | United States | Nmi Hldgs Inc | 0.003 | United States |
| Ncs Multistage Hold | 0.000 | United States | Newmark Group Inc | 0.002 | United States | Nn Inc | 0.000 | United States |
| Neenah Inc | 0.003 | United States | Newmarket Corporation | 0.011 | United States | Noble Corporation Plc | 0.000 | United States |
| Nektar Therapeutics | 0.012 | United States | Newmont Corporation | 0.149 | United States | Noble Energy Inc | 0.011 | United States |
| Nelnet Inc | 0.003 | United States | Newpark Resources Inc | 0.000 | United States | Noodles & Company | 0.001 | United States |
| Neogen Corp | 0.014 | United States | News Corp Cl A | 0.014 | United States | Nordic American Tanker | 0.003 | United States |
| Neogenomics Inc | 0.010 | United States | News Corp Cl B | 0.004 | United States | Nordson Corp | 0.031 | United States |
| Neon Therapeutics | 0.000 | United States | Nexpoint Residential Tr | 0.002 | United States | Nordstrom Inc | 0.007 | United States |
| Neophotonics Corp | 0.001 | United States | Nexstar Media Group Inc | 0.010 | United States | Norfolk Southern Corp | 0.151 | United States |
| Netapp Inc | 0.038 | United States | Nextcure | 0.002 | United States | Northeast Bank | 0.000 | United States |
| Netflix Inc | 0.636 | United States | Nextdecade | 0.000 | United States | Northern Oil & Gas Inc | 0.001 | United States |
| Netgear Inc | 0.003 | United States | Nextera Energy Inc | 0.472 | United States | Northern Trust Corp | 0.058 | United States |
| Netscout Systems Inc | 0.007 | United States | Nextgen Healthcare Inc | 0.002 | United States | Northfield Bancorp Inc | 0.002 | United States |
| Neurocrine Biosciences | 0.032 | United States | Nextier Oilfield Sol | 0.001 | United States | Northrim Bancorp Inc | 0.001 | United States |
| Neuronetics Inc | 0.000 | United States | Ngm Biopharmaceuticals | 0.001 | United States | Northrop Grumman Corp | 0.190 | United States |
| Nevro Corp | 0.012 | United States | Ni Holdings Inc | 0.001 | United States | Northwest Bancshares Inc | 0.005 | United States |
| New Age Beverages Corp | 0.000 | United States | Nic Inc | 0.006 | United States | Northwest Natural Hldg | 0.007 | United States |
| New Jersey Resources | 0.013 | United States | Nicolet Bankshares Inc | 0.002 | United States | Northwest Pipe Co | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Northwestern Corp | 0.012 | United States | Occidental Pete Corp | 0.042 | United States | Omniceil Inc | 0.011 | United States |
| Nortonlifelock Inc | 0.042 | United States | Oceaneering Intl Inc | 0.001 | United States | Omnicom Group Inc | 0.047 | United States |
| Norwegian Cruise Line | 0.009 | United States | Oceanfirst Financial | 0.003 | United States | Omnova Solutions Inc | 0.002 | United States |
| Norwood Financial Corp | 0.001 | United States | Ocular Therapeutix Inc | 0.001 | United States | On Deck Capital Inc | 0.000 | United States |
| Novagold Resources Inc | 0.007 | United States | Ocwen Financial Corp | 0.000 | United States | On Semiconductor Corp | 0.020 | United States |
| Novanta Inc | 0.011 | United States | Odonate Therapeutics Inc | 0.001 | United States | Oncocyte Corporation | 0.000 | United States |
| Novavax Inc | 0.002 | United States | Office Depot Inc | 0.004 | United States | One Gas Inc | 0.017 | United States |
| Novocure Ltd | 0.023 | United States | Office Ppty Income Trust | 0.005 | United States | One Liberty Properties | 0.001 | United States |
| Now Inc | 0.002 | United States | Ofg Bancorp | 0.002 | United States | Onemain Holdings Inc | 0.005 | United States |
| Nrg Energy Inc | 0.028 | United States | Oge Energy Corp | 0.025 | United States | Oneok Inc | 0.036 | United States |
| Nu Skin Enterprises | 0.005 | United States | Ohio Vy Banc Corp | 0.000 | United States | Onespan Inc | 0.002 | United States |
| Nuance Communications | 0.019 | United States | Oil Dri Corp Of America | 0.001 | United States | Onespaworld Holdings | 0.001 | United States |
| Nucor Corp | 0.044 | United States | Oil States International | 0.000 | United States | Onewater Marine | 0.000 | United States |
| Nutanix Inc | 0.011 | United States | Okta Inc | 0.051 | United States | Onto Innovation Inc | 0.006 | United States |
| Nuvasive Inc | 0.010 | United States | Old Dominion Freight | 0.051 | United States | Ooma Inc | 0.001 | United States |
| Nv5 Global Inc | 0.002 | United States | Old National Bancorp | 0.009 | United States | Op Bancorp | 0.000 | United States |
| Nve Corp | 0.001 | United States | Old Republic Intl Corp | 0.017 | United States | Opko Health Inc | 0.002 | United States |
| Nvent Electric Plc | 0.010 | United States | Old Second Bancorp Inc | 0.001 | United States | Oportun Financial | 0.000 | United States |
| Nvidia Corp | 0.618 | United States | Olin Corp | 0.007 | United States | Oppenheimer Holdings Inc | 0.001 | United States |
| Nvr Inc | 0.033 | United States | Ollies Bargain Outlet | 0.010 | United States | Optimizerx Corp | 0.000 | United States |
| O Reilly Automotive Inc | 0.090 | United States | Olympic Steel Inc | 0.000 | United States | Optinose Inc | 0.000 | United States |
| O-i Glass | 0.004 | United States | Omega Flex Inc | 0.001 | United States | Option Care Health Inc | 0.001 | United States |
| Oak Valley Bancorp | 0.000 | United States | Omega Healthcare Invs | 0.024 | United States | Opus Bk Irvine Calif | 0.002 | United States |
| Oasis Pete Inc | 0.000 | United States | Omeros Corp | 0.003 | United States | Oracle Corp | 0.390 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Orasure Technologies Inc | 0.003 | United States | Pacific Biosciences Ca | 0.002 | United States | Parsley Energy Inc | 0.007 | United States |
| Orbcomm Inc | 0.001 | United States | Pacific Drilling Ltd | 0.000 | United States | Parsons | 0.002 | United States |
| Orchid Island Capital | 0.001 | United States | Pacific Mercantile Banco | 0.000 | United States | Party City Holdco Inc | 0.000 | United States |
| Organogenesis | 0.000 | United States | Pacific Premier Bancorp | 0.004 | United States | Patrick Inds Inc | 0.003 | United States |
| Origin Bancorp | 0.002 | United States | Pacira Biosciences | 0.005 | United States | Patterson Cos Inc | 0.005 | United States |
| Orion Engineered Carbons | 0.002 | United States | Packaging Corp Of Amer | 0.033 | United States | Patterson Uti Energy | 0.002 | United States |
| Ormat Technologies Inc | 0.011 | United States | Pacwest Bancorp | 0.008 | United States | Paychex Inc | 0.081 | United States |
| Orrstown Finl Svcs Inc | 0.001 | United States | Pagerduty | 0.003 | United States | Paycom Software Inc | 0.040 | United States |
| Orthofix Medical Inc | 0.002 | United States | Palatin Technologies Inc | 0.000 | United States | Paylocity Hldg Corp | 0.012 | United States |
| Orthopediatrics Corp | 0.002 | United States | Palo Alto Networks Inc | 0.062 | United States | Paypal Holdings Inc | 0.452 | United States |
| Oshkosh Corp | 0.018 | United States | Palomar Holdings | 0.004 | United States | Paysign Inc | 0.001 | United States |
| Osi Systems Inc | 0.005 | United States | Panhandle Oil And Gas | 0.000 | United States | Pbf Energy Inc | 0.003 | United States |
| Osmotica Pharmaceuticals | 0.000 | United States | Papa Johns International | 0.005 | United States | Pcb Bancorp | 0.000 | United States |
| Otter Tail Corp | 0.007 | United States | Par Pacific Holdings Inc | 0.001 | United States | Pcsb Financial Corp | 0.001 | United States |
| Outfront Media Inc | 0.008 | United States | Par Technology Corp | 0.001 | United States | Pdc Energy Inc | 0.002 | United States |
| Overseas Shipholding Inc | 0.001 | United States | Paramount Group Inc | 0.007 | United States | Pdf Solutions Inc | 0.001 | United States |
| Overstock Com Inc | 0.001 | United States | Paratek Pharmaceuticals | 0.000 | United States | Pdl Biopharma Inc | 0.001 | United States |
| Owens & Minor Inc | 0.002 | United States | Pareteum | 0.000 | United States | Pdl Community Bancorp | 0.000 | United States |
| Owens Corning | 0.017 | United States | Park Aerospace Corp | 0.001 | United States | Peabody Energy Corp | 0.001 | United States |
| Oxford Industries Inc | 0.002 | United States | Park Hotels & Resorts | 0.008 | United States | Peapack-gladstone Finl | 0.001 | United States |
| Oyster Point Pharma | 0.001 | United States | Park National Corp | 0.004 | United States | Pebblebrook Hotel Trust | 0.006 | United States |
| P A M Transn Svcs Inc | 0.000 | United States | Park Ohio Holdings Corp | 0.001 | United States | Pegasystems Inc | 0.011 | United States |
| P C Connection | 0.002 | United States | Parke Bancorp Inc | 0.001 | United States | Penn National Gaming Inc | 0.006 | United States |
| Paccar Inc | 0.083 | United States | Parker Hannifin Corp | 0.067 | United States | Penn Virginia Corp | 0.000 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Pennant Group | 0.001 | United States | Pfenex Inc | 0.001 | United States | Pjt Partners Inc | 0.004 | United States |
| Penney J C Inc | 0.000 | United States | Pfizer Inc | 0.730 | United States | Planet Fitness Inc | 0.016 | United States |
| Penns Woods Bancorp Inc | 0.001 | United States | Pg&e Corp | 0.019 | United States | Plantronics Inc | 0.001 | United States |
| Pennsylvania Real Estate | 0.000 | United States | Pgt Innovations Inc | 0.002 | United States | Playags Inc | 0.000 | United States |
| Pennymac Finl Svcs Inc | 0.002 | United States | Phasebio Pharmaceuticals | 0.000 | United States | Plexus Corp | 0.006 | United States |
| Pennymac Mortgage Inv | 0.004 | United States | Phathom Pharmaceuticals | 0.001 | United States | Plug Power Inc | 0.004 | United States |
| Penske Automotive Group | 0.004 | United States | Phibro Animal Health | 0.002 | United States | Pluralsight Inc | 0.003 | United States |
| Pentair Plc | 0.020 | United States | Philip Morris Intl | 0.456 | United States | Pnc Financial Svcs Group | 0.166 | United States |
| Penumbra Inc | 0.020 | United States | Phillips 66 | 0.095 | United States | Pnm Resources Inc | 0.012 | United States |
| Peoples Bancorp Inc | 0.002 | United States | Photronics Inc | 0.003 | United States | Polaris Inc | 0.011 | United States |
| Peoples Bancorp N C Inc | 0.000 | United States | Phreesia Inc | 0.002 | United States | Polarityte Inc | 0.000 | United States |
| Peoples Finl Svcs Corp | 0.001 | United States | Phunware Inc | 0.000 | United States | Polyone Corp | 0.007 | United States |
| Peoples United Financial | 0.020 | United States | Physicians Realty Trust | 0.010 | United States | Pool Corp | 0.030 | United States |
| Peoples Utah Bancorp | 0.001 | United States | Pico Holdings Inc | 0.001 | United States | Popular Inc | 0.013 | United States |
| Pepsico Inc | 0.676 | United States | Piedmont Office Rlty Tr | 0.009 | United States | Portland Gen Elec Co | 0.017 | United States |
| Perdoceo Education Corp | 0.003 | United States | Pieris Pharmaceuticals | 0.000 | United States | Portola Pharmaceuticals | 0.002 | United States |
| Perficient Inc | 0.003 | United States | Pilgrims Pride Corp | 0.004 | United States | Post Holdings Inc | 0.022 | United States |
| Performance Food Group | 0.011 | United States | Ping Identity Holding | 0.001 | United States | Potbelly Corporation | 0.000 | United States |
| Perkinelmer Inc | 0.033 | United States | Pinnacle Financial | 0.011 | United States | Potlatchdeltic Corp | 0.008 | United States |
| Perrigo Co Plc | 0.024 | United States | Pinnacle West Capital Co | 0.034 | United States | Powell Industries Inc | 0.001 | United States |
| Personalis Inc | 0.001 | United States | Pioneer Bancorp Inc | 0.000 | United States | Power Integrations Inc | 0.010 | United States |
| Perspecta | 0.010 | United States | Pioneer Nat Resources Co | 0.046 | United States | Ppd | 0.005 | United States |
| Petiq | 0.002 | United States | Piper Sandler Companies | 0.003 | United States | Ppg Industries Inc | 0.079 | United States |
| Petmed Express Inc | 0.002 | United States | Pitney Bowes Inc | 0.001 | United States | Ppl Corp | 0.076 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Pq Group Holdings Inc | 0.002 | United States | Progenics Pharmaceutical | 0.001 | United States | Public Svc Enterprise | 0.091 | United States |
| Pra Group Inc | 0.005 | United States | Progress Software Corp | 0.006 | United States | Pulse Biosciences Inc | 0.000 | United States |
| Pra Health Sciences Inc | 0.021 | United States | Progressive Corp | 0.173 | United States | Pultegroup Inc | 0.023 | United States |
| Precigen Inc | 0.001 | United States | Progyny | 0.001 | United States | Puma Biotechnology Inc | 0.001 | United States |
| Precision Biosciences | 0.001 | United States | Prologis Inc | 0.237 | United States | Pure Storage Inc | 0.012 | United States |
| Preferred Apt Cmnty Inc | 0.001 | United States | Proofpoint Inc | 0.023 | United States | Purecycle Corp | 0.001 | United States |
| Preferred Bank | 0.002 | United States | Propetro Holding Co | 0.001 | United States | Purple Innovation Inc | 0.000 | United States |
| Preformed Line Products | 0.001 | United States | Pros Holdings Inc | 0.004 | United States | Pvh Corp | 0.011 | United States |
| Premier Finl Bancorp Inc | 0.001 | United States | Prosight Global Inc | 0.000 | United States | Pyxus International Inc | 0.000 | United States |
| Premier Inc | 0.008 | United States | Prosperity Bancshares | 0.018 | United States | Pzena Investment Mgmt | 0.000 | United States |
| Prestige Consumer Health | 0.007 | United States | Protagonist Therapeutics | 0.000 | United States | Q2 Hldgs Inc | 0.010 | United States |
| Prevail Therapeutics Inc | 0.001 | United States | Protective Insurance (b) | 0.001 | United States | Qad Inc | 0.002 | United States |
| Prgx Global Inc | 0.000 | United States | Prothena Corp Plc | 0.002 | United States | Qcr Holdings Inc | 0.002 | United States |
| Price T Rowe Group Inc | 0.090 | United States | Proto Labs Inc | 0.008 | United States | Qep Resources Inc | 0.000 | United States |
| Pricesmart Inc | 0.005 | United States | Providence Service Corp | 0.003 | United States | Qiagen Nv | 0.037 | United States |
| Primeenergy Resources | 0.000 | United States | Provident Bancorp Inc | 0.000 | United States | Qorvo Inc | 0.038 | United States |
| Primerica Inc | 0.015 | United States | Provident Financial Svcs | 0.003 | United States | Qts Realty Trust Inc | 0.013 | United States |
| Primoris Svcs Corp | 0.003 | United States | Provident Finl Hldgs Inc | 0.000 | United States | Quad / Graphics Inc | 0.000 | United States |
| Principal Financial Grp | 0.034 | United States | Prudential Bancorp Inc | 0.001 | United States | Quaker Chemical Corp | 0.007 | United States |
| Principia Biopharma | 0.004 | United States | Prudential Financial Inc | 0.083 | United States | Qualcomm Inc | 0.311 | United States |
| Priority Technology | 0.000 | United States | Ps Business Parks Inc | 0.011 | United States | Qualys Inc | 0.012 | United States |
| Proassurance Corp | 0.005 | United States | Ptc Inc | 0.026 | United States | Quanex Building Products | 0.001 | United States |
| Procter & Gamble Co | 1.076 | United States | Ptc Therapeutics Inc | 0.011 | United States | Quanta Services Inc | 0.018 | United States |
| Professional Holding | 0.000 | United States | Public Storage Inc | 0.118 | United States | Quanterix Corporation | 0.001 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|---------------------------|-----------|---------------|
| Quest Diagnostics Inc | 0.043 | United States | Rbc Bearings Inc | 0.011 | United States | Reliance Steel & Alum | 0.023 | United States |
| Quidel Corp | 0.014 | United States | Rci Hospitality Hldgs | 0.000 | United States | Reliant Bancorp Inc | 0.000 | United States |
| Quinstreet Inc | 0.001 | United States | Re/max Holdings Inc | 0.002 | United States | Renaissancere Holdings | 0.026 | United States |
| Quotient Technology Inc | 0.002 | United States | Reading International | 0.000 | United States | Renasant Corp | 0.005 | United States |
| Qurate Retail Inc | 0.009 | United States | Ready Capital Corp | 0.001 | United States | Renewable Ener Group Inc | 0.003 | United States |
| R1 Rcm Inc | 0.004 | United States | Realogy Holdings Corp | 0.001 | United States | Rent A Center Inc | 0.003 | United States |
| Ra Pharmaceuticals Inc | 0.007 | United States | Realpage Inc | 0.017 | United States | Repligen Corp | 0.020 | United States |
| Radian Group Inc | 0.010 | United States | Realty Income Corp | 0.065 | United States | Replimune Group Inc | 0.001 | United States |
| Radiant Logistics Inc | 0.001 | United States | Reate Pharmaceuticals | 0.013 | United States | Republic Bancorp Inc Ky | 0.001 | United States |
| Radius Health Inc | 0.002 | United States | Recro Pharma Inc | 0.001 | United States | Republic First Bancorp | 0.000 | United States |
| Radnet Inc | 0.002 | United States | Red Lion Hotels Corp | 0.000 | United States | Republic Services Inc | 0.064 | United States |
| Rafael Holdings | 0.001 | United States | Red River Bancshares | 0.001 | United States | Resideo Technologies | 0.002 | United States |
| Ralph Lauren Corp | 0.013 | United States | Red Robin Gourmet Burger | 0.000 | United States | Resmed Inc | 0.084 | United States |
| Ramaco Resources Inc | 0.000 | United States | Red Rocks Resorts Inc | 0.002 | United States | Resources Connection | 0.001 | United States |
| Rambus Inc | 0.005 | United States | Redfin Corp | 0.006 | United States | Restorbio Inc | 0.000 | United States |
| Range Resources Corp | 0.002 | United States | Redwood Trust Inc | 0.002 | United States | Retail Opportunity Invt | 0.004 | United States |
| Rapid7 Inc | 0.009 | United States | Regal Beloit Corp | 0.010 | United States | Retail Pptys Amer Inc | 0.004 | United States |
| Rapt Therapeutics | 0.000 | United States | Regency Centers Corp | 0.026 | United States | Retail Value Inc | 0.001 | United States |
| Raven Industries Inc | 0.003 | United States | Regeneron Pharmaceutical | 0.160 | United States | Retrophin Inc | 0.002 | United States |
| Raymond James Financial | 0.032 | United States | Regenxbio Inc | 0.004 | United States | Rev Group Inc | 0.000 | United States |
| Rayonier Adv Materials | 0.000 | United States | Regional Mgmt Corp | 0.000 | United States | Revanche Therapeutics Inc | 0.003 | United States |
| Rayonier Inc | 0.012 | United States | Regions Financial Corp | 0.035 | United States | Revlon Inc | 0.000 | United States |
| Raytheon Co | 0.147 | United States | Regis Corp | 0.001 | United States | Revolution Medicines | 0.001 | United States |
| Rbb Bancorp | 0.001 | United States | Reinsurance Grp Of Amer | 0.021 | United States | Rex American Resources | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Rexford Industrial Rlty | 0.019 | United States | Rogers Corp | 0.007 | United States | Sabra Health Care Reit | 0.009 | United States |
| Rexnord Corp | 0.010 | United States | Roku Inc | 0.030 | United States | Sabre Corp | 0.007 | United States |
| Reynolds Consumer Produc | 0.006 | United States | Rollins Inc | 0.021 | United States | Safe Bulkers Inc | 0.000 | United States |
| Rgc Res Inc | 0.001 | United States | Roper Technologies Inc | 0.128 | United States | Safeguard Scientifics | 0.000 | United States |
| Rh | 0.007 | United States | Rosehill Resources Inc | 0.000 | United States | Safehold Inc | 0.003 | United States |
| Rhythm Pharmaceuticals | 0.002 | United States | Rosetta Stone Inc | 0.001 | United States | Safety Insurance Grp Inc | 0.005 | United States |
| Ribbon Communications | 0.001 | United States | Ross Stores Inc | 0.124 | United States | Saga Communications Inc | 0.000 | United States |
| Richmond Mutual Bancorp | 0.001 | United States | Royal Caribbean Cruises | 0.022 | United States | Sage Therapeutics Inc | 0.006 | United States |
| Rigel Pharmaceuticals | 0.001 | United States | Royal Gold Inc | 0.023 | United States | Saia Inc | 0.008 | United States |
| Rignet Inc | 0.000 | United States | Rpc Inc | 0.000 | United States | Sailpoint Technologies | 0.005 | United States |
| Rimini Street Inc | 0.000 | United States | Rpm International Inc | 0.030 | United States | Salesforce Com Inc | 0.486 | United States |
| Ring Energy Inc | 0.000 | United States | Rpt Realty | 0.002 | United States | Sally Beauty Holdings | 0.004 | United States |
| Ringcentral Inc | 0.063 | United States | Rti Surgical Holdings | 0.000 | United States | Sanderson Farms Inc | 0.010 | United States |
| Rite Aid Corp | 0.003 | United States | Rtw Retailwinds Inc | 0.000 | United States | Sandridge Energy Inc | 0.000 | United States |
| Riverview Bancorp Inc | 0.000 | United States | Rubicon Proj Inc | 0.001 | United States | Sandy Spring Bancorp | 0.003 | United States |
| Rli Corp | 0.014 | United States | Rubius Therapeutics | 0.001 | United States | Sanfilippo John B & Son | 0.003 | United States |
| Rlj Lodging Tr | 0.005 | United States | Rush Enterprises Inc | 0.001 | United States | Sangamo Therapeutics Inc | 0.003 | United States |
| Rmr Group Inc | 0.002 | United States | Rush Enterprises Inc | 0.003 | United States | Sanmina Corporation | 0.007 | United States |
| Roadrunner Trnsn Svcs | 0.000 | United States | Ruth's Hospitality Group | 0.001 | United States | Santander Cnsmr Usa Hldg | 0.006 | United States |
| Robert Half Intl Inc | 0.017 | United States | Ryder System Inc | 0.006 | United States | Sarepta Therapeutics Inc | 0.028 | United States |
| Rocket Pharmaceuticals | 0.002 | United States | Ryerson Holding Corp | 0.000 | United States | Satsuma Pharmaceuticals | 0.000 | United States |
| Rockwell Automation Inc | 0.070 | United States | Ryman Hospitality Pptys | 0.007 | United States | Saul Centers Inc | 0.002 | United States |
| Rockwell Medical Inc | 0.001 | United States | S & T Bancorp Inc | 0.004 | United States | Savara Inc | 0.000 | United States |
| Rocky Brands Inc | 0.001 | United States | S&p Global Inc | 0.242 | United States | Sb One Bancorp | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Sba Communications Corp | 0.122 | United States | Seaspine Holdings Corp | 0.001 | United States | Shake Shack Inc | 0.004 | United States |
| Scansource Inc | 0.002 | United States | Seattle Genetics Inc | 0.054 | United States | Sharpspring Inc | 0.000 | United States |
| Schein Henry Inc | 0.030 | United States | Seaworld Entmt Inc | 0.002 | United States | Shenandoah Telecomm Co | 0.009 | United States |
| Schlumberger Ltd | 0.075 | United States | Secureworks Corp | 0.000 | United States | Sherwin Williams Co | 0.153 | United States |
| Schneider National Inc | 0.004 | United States | Sei Investments Co | 0.024 | United States | Shockwave Medical | 0.003 | United States |
| Schnitzer Steel Inds | 0.001 | United States | Select Bancorp Inc | 0.000 | United States | Shoe Carnival Inc | 0.001 | United States |
| Scholar Rock Holding | 0.001 | United States | Select Energy Services | 0.001 | United States | Shore Bancshares Inc | 0.001 | United States |
| Scholastic Corp | 0.003 | United States | Select Interior Concepts | 0.000 | United States | Shotspotter | 0.001 | United States |
| Schrodinger | 0.002 | United States | Select Medical Holdings | 0.007 | United States | Shutterstock Inc | 0.002 | United States |
| Schwab Charles Corp | 0.155 | United States | Selective Insurance Grp | 0.012 | United States | Si-bone | 0.001 | United States |
| Schweitzer-mauduit Intl | 0.003 | United States | Sempra Energy | 0.128 | United States | Siebert Financial Corp | 0.000 | United States |
| Science Applications Int | 0.017 | United States | Semtech Corp | 0.010 | United States | Sientra Inc | 0.000 | United States |
| Scientific Games Corp | 0.002 | United States | Seneca Foods Corp | 0.001 | United States | Sierra Bancorp | 0.001 | United States |
| Scorpio Bulkers Inc | 0.001 | United States | Sensata Technologies | 0.018 | United States | Siga Technologies Inc | 0.001 | United States |
| Scorpio Tankers Inc | 0.003 | United States | Senseonics Holdings Inc | 0.000 | United States | Signature Bank | 0.017 | United States |
| Scotts Miracle-gro Co | 0.016 | United States | Sensient Technologies | 0.007 | United States | Signet Jewelers Ltd | 0.001 | United States |
| Scripps E W Co | 0.002 | United States | Seres Therapeutics Inc | 0.001 | United States | Silgan Holdings Inc | 0.009 | United States |
| Sculptor Cap Mgmt (a) | 0.001 | United States | Seritage Growth Prop | 0.001 | United States | Silicon Laboratories Inc | 0.015 | United States |
| Seaboard Corp | 0.003 | United States | Service Corp Intl | 0.028 | United States | Silk Road Medical | 0.002 | United States |
| Seacoast Banking Corp FI | 0.004 | United States | Service Properties Trust | 0.004 | United States | Silverbow Resources | 0.000 | United States |
| Seacor Holdings Inc | 0.002 | United States | Servicemaster Global | 0.015 | United States | Silvercrest Asset Mngmt | 0.000 | United States |
| Seacor Marine Holdings | 0.000 | United States | Servicenow Inc | 0.214 | United States | Silvergate Capital | 0.000 | United States |
| Seadrill Limited | 0.000 | United States | Servisfirst Bancshares | 0.006 | United States | Simmons First National | 0.007 | United States |
| Sealed Air Corp | 0.015 | United States | Sfl Corporation Ltd | 0.003 | United States | Simon Property Group Inc | 0.068 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Simply Good Foods | 0.006 | United States | Snap On Inc | 0.024 | United States | Spartan Motors Inc | 0.002 | United States |
| Simpson Manufacturing | 0.011 | United States | Solaris Oilfield | 0.001 | United States | Spartannash Company | 0.002 | United States |
| Simulations Plus Inc | 0.002 | United States | Solarwinds | 0.003 | United States | Spectrum Brands Holdings | 0.007 | United States |
| Sinclair Broadcast Group | 0.004 | United States | Solid Biosciences Inc | 0.000 | United States | Spectrum Pharmaceuticals | 0.001 | United States |
| Sirius Xm Holdings Inc | 0.027 | United States | Soliton Inc | 0.000 | United States | Spero Therapeutics Inc | 0.000 | United States |
| Site Centers Corporation | 0.003 | United States | Sonic Automotive Inc | 0.001 | United States | Spire Inc | 0.015 | United States |
| Siteone Landscape Supply | 0.012 | United States | Sonim Technologies | 0.000 | United States | Spirit Aerosystems | 0.010 | United States |
| Sitime | 0.000 | United States | Sonoco Products Co | 0.018 | United States | Spirit Airls Inc | 0.004 | United States |
| Six Flags Entmt Corp | 0.004 | United States | Sonos Inc | 0.003 | United States | Spirit Of Texas Bncshres | 0.001 | United States |
| Sjw Group | 0.006 | United States | Sorrento Therapeutics | 0.001 | United States | Spirit Rlty Cap Inc | 0.010 | United States |
| Skechers Usa Inc | 0.013 | United States | South Jersey Industries | 0.009 | United States | Splunk Inc | 0.079 | United States |
| Skyline Champion Corp | 0.003 | United States | South Plains Financial | 0.001 | United States | Spok Holdings Inc | 0.001 | United States |
| Skywest Inc | 0.005 | United States | South State Corporation | 0.008 | United States | Sportsmans Whse Hldgs | 0.001 | United States |
| Skyworks Solutions Inc | 0.061 | United States | Southern Co | 0.226 | United States | Spotify Technology Sa | 0.063 | United States |
| SI Green Realty Corp | 0.014 | United States | Southern Copper Corp | 0.009 | United States | Springworks Therapeutics | 0.001 | United States |
| Sleep Number Corporation | 0.002 | United States | Southern First Bancshare | 0.001 | United States | Sprint Corp | 0.020 | United States |
| Slm Corp | 0.012 | United States | Southern Mo Bancorp Inc | 0.001 | United States | Sprout Social | 0.001 | United States |
| Sm Energy Co | 0.001 | United States | Southern Natl Bancorp | 0.001 | United States | Sprouts Frmrs Mkt Inc | 0.009 | United States |
| Smart Global Holdings | 0.001 | United States | Southside Bancshares Inc | 0.004 | United States | Sps Comm Inc | 0.006 | United States |
| Smart Sand Inc | 0.000 | United States | Southwest Airlines Co | 0.066 | United States | Spx Corp | 0.006 | United States |
| Smartfinancial Inc | 0.001 | United States | Southwest Gas Holdings | 0.015 | United States | Spx Flow Inc | 0.005 | United States |
| Smartsheet | 0.015 | United States | Southwestern Energy Co | 0.004 | United States | Square Inc | 0.072 | United States |
| Smith A O Corp | 0.021 | United States | Sp Plus Corporation | 0.002 | United States | Ss&c Technologies Hldgs | 0.039 | United States |
| Smucker J M Co | 0.049 | United States | Spark Energy Inc | 0.000 | United States | St Joe Co | 0.002 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Staar Surgical Co | 0.006 | United States | Stoke Therapeutics Inc | 0.002 | United States | Svmk | 0.005 | United States |
| Stag Indl Inc | 0.013 | United States | Stoneridge Inc | 0.002 | United States | Switch Inc | 0.003 | United States |
| Stamps Com Inc | 0.009 | United States | Store Capital Corp | 0.016 | United States | Sykes Enterprises Inc | 0.004 | United States |
| Standard Motor Products | 0.003 | United States | Stratasys Ltd | 0.003 | United States | Synalloy Corp | 0.000 | United States |
| Standex International | 0.002 | United States | Strategic Education Inc | 0.012 | United States | Synaptics Inc | 0.008 | United States |
| Stanley Black & Decker | 0.061 | United States | Stratus Pptys Inc | 0.000 | United States | Synchronoss Technology | 0.000 | United States |
| Starbucks Corp | 0.312 | United States | Strongbridge Biopharma | 0.000 | United States | Synchrony Financial | 0.040 | United States |
| Startek Inc | 0.000 | United States | Stryker Corp | 0.229 | United States | Syndax Pharmaceuticals | 0.001 | United States |
| Starwood Ppty Trust Inc | 0.011 | United States | Sturm Ruger & Co Inc | 0.003 | United States | Syneos Health Inc | 0.010 | United States |
| State Auto Financial | 0.002 | United States | Summit Financial Group | 0.001 | United States | Synlogic Inc | 0.000 | United States |
| State Street Corp | 0.076 | United States | Summit Hotel Pptys | 0.002 | United States | Synnex Corp | 0.012 | United States |
| Steel Dynamics Inc | 0.019 | United States | Summit Matls Inc | 0.007 | United States | Synopsys Inc | 0.077 | United States |
| Steelcase Inc | 0.003 | United States | Sun Communities Inc | 0.045 | United States | Synovus Financial Corp | 0.010 | United States |
| Stemline Therapeutics | 0.001 | United States | Suncoke Energy Inc | 0.001 | United States | Syros Pharmaceuticals | 0.001 | United States |
| Stepan Co | 0.007 | United States | Sunnova Energy Intl Inc | 0.001 | United States | Sysco Corp | 0.086 | United States |
| Stericycle Inc | 0.017 | United States | Sunpower Corp | 0.001 | United States | Systemax Inc | 0.001 | United States |
| Steris Plc | 0.047 | United States | Sunrun Inc | 0.005 | United States | T-mobile Us Inc | 0.105 | United States |
| Sterling Bancorp | 0.008 | United States | Sunstone Hotel Invs Inc | 0.008 | United States | Tabula Rasa Healthcare | 0.004 | United States |
| Sterling Bancorp Inc | 0.000 | United States | Superior Group Of Co | 0.000 | United States | Tactile Systems Tech | 0.003 | United States |
| Sterling Construction Co | 0.001 | United States | Supernus Pharmaceuticals | 0.004 | United States | Tailored Brands Inc | 0.000 | United States |
| Stewart Information | 0.002 | United States | Surgery Partners Inc | 0.001 | United States | Take-two Interactive | 0.053 | United States |
| Stifel Financial Corp | 0.011 | United States | Surmodics Inc | 0.002 | United States | Talos Energy Inc | 0.000 | United States |
| Stitch Fix Class A | 0.002 | United States | Sutro Biopharma | 0.000 | United States | Tandem Diabetes Care Inc | 0.014 | United States |
| Stock Yards Bancorp Inc | 0.002 | United States | Svb Financial Group | 0.031 | United States | Tanger Factory Outlet | 0.002 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Tapestry Inc | 0.014 | United States | Tenable Holdings | 0.003 | United States | The Kraft Heinz Company | 0.062 | United States |
| Targa Resources Inc | 0.006 | United States | Tenet Healthcare Corp | 0.006 | United States | The Meet Group | 0.002 | United States |
| Target Corp | 0.183 | United States | Tennant Co | 0.004 | United States | The Realreal Inc | 0.001 | United States |
| Target Hospitality (a) | 0.000 | United States | Tenneco Inc | 0.001 | United States | The Trade Desk Inc | 0.030 | United States |
| Taubman Centers Inc | 0.010 | United States | Teradata Corp | 0.009 | United States | The Wendy's Company | 0.011 | United States |
| Taylor Morrison Home li | 0.006 | United States | Teradyne Inc | 0.036 | United States | Therapeuticsmd Inc | 0.001 | United States |
| Tcf Financial Corp | 0.014 | United States | Terex Corp | 0.004 | United States | Theravance Biopharma Inc | 0.005 | United States |
| Tcr2 Therapeutics | 0.000 | United States | Terraform Power Inc | 0.005 | United States | Thermo Fisher Scientific | 0.454 | United States |
| Td Ameritrade Holding | 0.037 | United States | Terreno Realty Corp | 0.014 | United States | Thermon Group Hldgs Inc | 0.002 | United States |
| Team Inc | 0.001 | United States | Territorial Bancorp Inc | 0.001 | United States | Third Point Reinsurance | 0.002 | United States |
| Tech Data Corp | 0.019 | United States | Tesla Inc | 0.304 | United States | Thor Industries Inc | 0.009 | United States |
| Techtarget Inc | 0.002 | United States | Tessco Technologies Inc | 0.000 | United States | Tidewater Inc | 0.001 | United States |
| Teekay Corp | 0.001 | United States | Tetra Tech Inc | 0.015 | United States | Tiffany & Co | 0.063 | United States |
| Teekay Tankers Ltd | 0.002 | United States | Tetra Technologies Inc | 0.000 | United States | Tillys Inc | 0.000 | United States |
| Tegna Inc | 0.009 | United States | Texas Capital Bancshares | 0.004 | United States | Timberland Bancorp Inc | 0.001 | United States |
| Tejon Ranch Co | 0.001 | United States | Texas Instruments Inc | 0.377 | United States | Timken Co | 0.009 | United States |
| Teladoc Health Inc | 0.045 | United States | Texas Roadhouse Inc | 0.011 | United States | Timkensteel Corporation | 0.001 | United States |
| Telaria Inc | 0.001 | United States | Textainer Group Hldgs | 0.002 | United States | Tiptree Inc | 0.001 | United States |
| Teledyne Technologies | 0.043 | United States | Textron Inc | 0.025 | United States | Titan International Inc | 0.000 | United States |
| Teleflex Inc | 0.054 | United States | Tfs Finl Corp | 0.003 | United States | Titan Machinery Inc | 0.001 | United States |
| Telenav Inc | 0.001 | United States | Tg Therapeutics Inc | 0.003 | United States | Tivity Health Inc | 0.001 | United States |
| Telephone & Data Systems | 0.007 | United States | The Chemours Company | 0.006 | United States | Tivo Corporation | 0.004 | United States |
| Tellurian Inc | 0.000 | United States | The Container Store Grp | 0.000 | United States | Tjx Companies Inc | 0.233 | United States |
| Tempur Sealy Intl Inc | 0.008 | United States | The Joint Corp | 0.001 | United States | Tocagen Inc | 0.000 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Toll Brothers Inc | 0.009 | United States | Tri Pointe Group Inc | 0.005 | United States | Tucows Inc | 0.002 | United States |
| Tompkins Financial Corp | 0.004 | United States | Tribune Publishing Co | 0.001 | United States | Tupperware Brands Corp | 0.000 | United States |
| Tootsie Roll Industries | 0.002 | United States | Tricida Inc | 0.002 | United States | Turning Point Brands Inc | 0.001 | United States |
| Topbuild Corp | 0.010 | United States | Trico Bancshares | 0.003 | United States | Turning Pt Therapeutics | 0.005 | United States |
| Toro Co | 0.028 | United States | Trimas Corp | 0.004 | United States | Tutor Perini Corp | 0.001 | United States |
| Townebank Portsmouth Va | 0.005 | United States | Trimble Inc | 0.032 | United States | Twilio Inc | 0.044 | United States |
| Tpg Re Finance Trust | 0.001 | United States | Trinet Group Inc | 0.007 | United States | Twin Disc Inc | 0.000 | United States |
| Tpi Composites Inc | 0.002 | United States | Trinity Industries Inc | 0.006 | United States | Twin River Worldwide | 0.001 | United States |
| Tractor Supply Co | 0.040 | United States | Trinseo Sa | 0.003 | United States | Twist Bioscience | 0.003 | United States |
| Trane Technologies Plc | 0.079 | United States | Tripadvisor Inc | 0.007 | United States | Twitter Inc | 0.075 | United States |
| Transcat Inc | 0.001 | United States | Triple-s Management Corp | 0.001 | United States | Two Hhrs Invt Corp | 0.004 | United States |
| Transcontinental Realty | 0.000 | United States | Tristate Cap Hldgs Inc | 0.001 | United States | Tyler Technologies Inc | 0.046 | United States |
| Transdigm Group Inc | 0.066 | United States | Triton International Ltd | 0.006 | United States | Tyme | 0.000 | United States |
| Transenterix Inc | 0.000 | United States | Triumph Bancorp Inc | 0.002 | United States | Tyson Foods Inc | 0.067 | United States |
| Translate Bio Inc | 0.001 | United States | Triumph Group Inc | 0.001 | United States | U S Concrete Inc | 0.001 | United States |
| Transmedics Group | 0.001 | United States | Tronox Holdings Plc | 0.002 | United States | U S Physical Therapy Inc | 0.003 | United States |
| Transocean Ltd | 0.003 | United States | Trueblue Inc | 0.002 | United States | U S Silica Hldgs Inc | 0.001 | United States |
| Transunion | 0.050 | United States | Truecar Inc | 0.001 | United States | U.s. Well Services | 0.000 | United States |
| Travelers Cos Inc | 0.102 | United States | Truist Financial Corp | 0.166 | United States | Uber Technologies | 0.106 | United States |
| Travelzoo | 0.000 | United States | Trupanion Inc | 0.003 | United States | Ubiquiti Inc | 0.005 | United States |
| Trecora Resources | 0.001 | United States | Trustco Bank Corp Ny | 0.002 | United States | Udr Inc | 0.043 | United States |
| Tredegar Corp | 0.002 | United States | Trustmark Corp | 0.006 | United States | Ufp Technologies Inc | 0.001 | United States |
| Treehouse Foods Inc | 0.010 | United States | Ttec Holdings Inc | 0.003 | United States | Ugi Corp | 0.022 | United States |
| Trex Inc | 0.019 | United States | Ttm Technologies Inc | 0.004 | United States | Ultra Beauty Inc | 0.039 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Ultra Clean Holdings Inc | 0.002 | United States | United States Steel Corp | 0.004 | United States | Urogen Pharma | 0.001 | United States |
| Ultragenyx Pharma | 0.010 | United States | United Technologies | 0.307 | United States | Urstadt Biddle Pptys Ins | 0.002 | United States |
| Umb Financial Corp | 0.008 | United States | United Therapeutics | 0.016 | United States | Us Bancorp | 0.193 | United States |
| Umh Properties Inc | 0.002 | United States | Unitedhealth Group Inc | 0.947 | United States | Us Ecology Inc | 0.003 | United States |
| Umpqua Holdings Corp | 0.010 | United States | Uniti Group Inc | 0.004 | United States | Us Foods Holding Corp | 0.016 | United States |
| Under Armour Class A | 0.007 | United States | Unitil Corp | 0.003 | United States | Us Xpress Enterprises | 0.000 | United States |
| Under Armour Class C | 0.006 | United States | Unity Bancorp Inc | 0.000 | United States | Usana Health Sciences | 0.003 | United States |
| Unifi Inc | 0.001 | United States | Unity Biotechnology | 0.001 | United States | Utah Med Prods Inc | 0.001 | United States |
| Unifirst Corp Mass | 0.009 | United States | Univar Solutions Inc | 0.007 | United States | V F Corp | 0.067 | United States |
| Union Bankshares Inc | 0.000 | United States | Universal Corp | 0.004 | United States | Vail Resorts Inc | 0.024 | United States |
| Union Pacific Corp | 0.394 | United States | Universal Display Corp | 0.023 | United States | Valero Energy Corp | 0.075 | United States |
| Unisys Corp | 0.003 | United States | Universal Electronics | 0.002 | United States | Valhi Inc | 0.000 | United States |
| Unit Corp | 0.000 | United States | Universal Forest Prods | 0.009 | United States | Valley National Bancorp | 0.011 | United States |
| United Airlines Holdings | 0.029 | United States | Universal Health Realty | 0.005 | United States | Valmont Industries Inc | 0.009 | United States |
| United Bankshares Inc | 0.009 | United States | Universal Health Svcs | 0.031 | United States | Value Line Inc | 0.000 | United States |
| United Community Banks | 0.006 | United States | Universal Insurance | 0.002 | United States | Valvoline Inc | 0.010 | United States |
| United Fire Group Inc | 0.003 | United States | Universal Logistics Hldg | 0.000 | United States | Vanda Pharmaceuticals | 0.002 | United States |
| United Ins Hldgs Corp | 0.001 | United States | Univest Financial Corpor | 0.002 | United States | Vapotherm | 0.001 | United States |
| United Natural Foods Inc | 0.002 | United States | Unum Group | 0.012 | United States | Varex Imaging | 0.003 | United States |
| United Parcel Service | 0.262 | United States | Upland Software Inc | 0.002 | United States | Varian Medical Systems | 0.037 | United States |
| United Rentals Inc | 0.031 | United States | Upwork | 0.001 | United States | Varonis Systems Inc | 0.008 | United States |
| United Security Banc | 0.000 | United States | Uranium Energy Corp | 0.000 | United States | Vbi Vaccines Inc | 0.001 | United States |
| United States Cellular | 0.002 | United States | Urban Edge Properties | 0.004 | United States | Vector Group Ltd | 0.004 | United States |
| United States Lime & Min | 0.001 | United States | Urban Outfitters Inc | 0.004 | United States | Vectrus Inc | 0.002 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Veeco Instruments Inc | 0.002 | United States | Vicor Corp | 0.003 | United States | Vse Corp | 0.001 | United States |
| Veeva Systems Inc | 0.082 | United States | Viela Bio | 0.001 | United States | Vulcan Materials Co | 0.057 | United States |
| Velocity Financial Inc | 0.000 | United States | Viewray Inc | 0.001 | United States | W P Carey Inc | 0.040 | United States |
| Ventas Inc | 0.040 | United States | Viking Therapeutics Inc | 0.001 | United States | W&t Offshore Inc | 0.001 | United States |
| Vera Bradley Inc | 0.000 | United States | Village Super Market Inc | 0.001 | United States | Wabash National Corp | 0.002 | United States |
| Veracyte Inc | 0.005 | United States | Vince Holding Corp | 0.000 | United States | Wabco Holdings Inc | 0.028 | United States |
| Vereit Inc | 0.021 | United States | Vir Biotechnology | 0.001 | United States | Wabtec Corp | 0.035 | United States |
| Vericel Corp | 0.002 | United States | Virnetx Holding Corp | 0.001 | United States | Waddell & Reed Financial | 0.003 | United States |
| Verint Sys Inc | 0.011 | United States | Virtu Finl Inc | 0.004 | United States | Waitr Holdings Inc | 0.000 | United States |
| Verisign Inc | 0.075 | United States | Virtus Investment Ptnrs | 0.002 | United States | Walgreens Boots Alliance | 0.138 | United States |
| Verisk Analytics Inc | 0.089 | United States | Virtusa Corp | 0.003 | United States | Walker & Dunlop Inc | 0.004 | United States |
| Veritex Holdings | 0.003 | United States | Visa Inc | 1.110 | United States | Walmart Inc | 0.635 | United States |
| Veritiv Corporation | 0.000 | United States | Vishay Intertechnology | 0.008 | United States | Warrior Met Coal Inc | 0.002 | United States |
| Verizon Communications | 0.894 | United States | Vishay Precision Group | 0.001 | United States | Washington Fed Inc | 0.008 | United States |
| Verra Mobility Corp | 0.004 | United States | Vista Outdoor Inc | 0.002 | United States | Washington Prime Group | 0.001 | United States |
| Verica Pharmaceuticals | 0.001 | United States | Visteon Corp | 0.005 | United States | Washington Real Estate | 0.008 | United States |
| Verso Corporation | 0.002 | United States | Vistra Energy Corp | 0.027 | United States | Washington Trust Bancorp | 0.002 | United States |
| Vertex Pharmaceuticals | 0.248 | United States | Vivint Solar Inc | 0.001 | United States | Waste Mgmt Inc | 0.158 | United States |
| Viacomcbs (a) | 0.001 | United States | Vmware Inc | 0.037 | United States | Waters Corp | 0.047 | United States |
| Viacomcbs (b) | 0.030 | United States | Vocera Communications | 0.003 | United States | Waterstone Financial Inc | 0.001 | United States |
| Viad Corp | 0.002 | United States | Vonage Hldgs Corp | 0.007 | United States | Watford Holdings | 0.001 | United States |
| Viasat Inc | 0.008 | United States | Vornado Realty Trust | 0.025 | United States | Watsco Inc | 0.021 | United States |
| Viavi Solutions Inc | 0.010 | United States | Voya Financial Inc | 0.022 | United States | Watts Water Tech Inc | 0.009 | United States |
| Vici Properties Inc | 0.031 | United States | Voyager Therapeutics Inc | 0.001 | United States | Wave Life Sciences Ltd | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Wayfair Inc | 0.014 | United States | Weyco Group Inc | 0.000 | United States | World Fuel Svcs Corp | 0.006 | United States |
| Wd-40 Co | 0.011 | United States | Weyerhaeuser Co | 0.051 | United States | World Wrestling Entmnt | 0.006 | United States |
| Webster Financial Corp | 0.008 | United States | Whirlpool Corp | 0.021 | United States | Worthington Industries | 0.004 | United States |
| Wec Energy Group Inc | 0.112 | United States | White Mtns Ins Group Ltd | 0.011 | United States | Wpx Energy Inc | 0.005 | United States |
| Weingarten Rlty Invs | 0.007 | United States | Whitestone Reit | 0.001 | United States | Wrap Technologies | 0.000 | United States |
| Weis Markets Inc | 0.002 | United States | Whiting Petroleum Corp | 0.000 | United States | Wright Medical Group N V | 0.014 | United States |
| Welbilt | 0.003 | United States | Wideopenwest | 0.000 | United States | Wsfs Financial Corp | 0.005 | United States |
| Wells Fargo & Co | 0.430 | United States | Wiley John & Sons Inc | 0.007 | United States | Ww International Inc | 0.003 | United States |
| Welltower Inc | 0.075 | United States | Willdan Group Inc | 0.001 | United States | Wyndham Destinations Inc | 0.008 | United States |
| Werner Enterprises Inc | 0.007 | United States | Williams Companies Inc | 0.069 | United States | Wyndham Hotels & Resorts | 0.012 | United States |
| Wesbanco Inc | 0.006 | United States | Williams Sonoma Inc | 0.013 | United States | Wynn Resorts Ltd | 0.024 | United States |
| Wesco International Inc | 0.004 | United States | Willis Lease Finance | 0.000 | United States | X4 Pharmaceuticals Inc | 0.001 | United States |
| West Bancorporation Inc | 0.001 | United States | Willis Towers Watson Plc | 0.088 | United States | Xbiotech Inc | 0.001 | United States |
| West Pharmaceutical Svcs | 0.045 | United States | Willscot Corporation | 0.002 | United States | Xcel Energy Inc | 0.127 | United States |
| Westamerica Bancorp | 0.006 | United States | Wingstop Inc | 0.009 | United States | Xencor Inc | 0.006 | United States |
| Western Alliance Bancorp | 0.012 | United States | Winmark Corp | 0.001 | United States | Xenia Hotels & Resorts | 0.005 | United States |
| Western Asset Mtg Cap | 0.000 | United States | Winnebago Industries Inc | 0.003 | United States | Xeris Pharmaceuticals | 0.000 | United States |
| Western Digital Corp | 0.050 | United States | Wintrust Financial Corp | 0.008 | United States | Xerox Holdings Corp | 0.013 | United States |
| Western New England | 0.001 | United States | Wisdomtree Invtls Inc | 0.001 | United States | Xilinx Inc | 0.078 | United States |
| Western Union Co | 0.030 | United States | Wolverine World Wide | 0.005 | United States | Xperi Corporation | 0.003 | United States |
| Westlake Chemical Corp | 0.005 | United States | Woodward Inc | 0.013 | United States | Xpo Logistics Inc | 0.018 | United States |
| Westrock Co | 0.029 | United States | Workday Inc | 0.087 | United States | Xylem Inc | 0.047 | United States |
| Westwood Holdings Group | 0.001 | United States | Workiva Inc | 0.005 | United States | Y-mabs Therapeutics | 0.002 | United States |
| Wex Inc | 0.018 | United States | World Acceptance Corp | 0.001 | United States | Yelp Inc | 0.005 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|
| Yeti Holdings | 0.004 | United States |
| Yext Inc | 0.004 | United States |
| York Water Company | 0.002 | United States |
| Youngevity International | 0.000 | United States |
| Yrc Worldwide Inc | 0.000 | United States |
| Yum China Holdings Inc | 0.062 | United States |
| Yum! Brands Inc | 0.083 | United States |
| Zagg Inc | 0.000 | United States |
| Zebra Technologies Corp | 0.039 | United States |
| Zendesk Inc | 0.029 | United States |
| Zillow Group Inc Class A | 0.008 | United States |
| Zillow Group Inc Class C | 0.018 | United States |
| Zimmer Biomet Holdings | 0.083 | United States |
| Zion Bancorporation Na | 0.017 | United States |
| Ziopharm Oncology Inc | 0.002 | United States |
| Zix Corp | 0.001 | United States |
| Zoetis Inc | 0.226 | United States |
| Zogenix Inc | 0.004 | United States |
| Zscaler | 0.017 | United States |
| Zumiez Inc | 0.001 | United States |
| Zuora | 0.003 | United States |
| Zynerba Pharmaceuticals | 0.000 | United States |
| Zynex | 0.001 | United States |
| Zynga Inc | 0.024 | United States |

ESMA Compliance Quarterly Membership Weights

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