

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 | Accelerate Diagnostics | 0.002 | United States | Adtalem Global Education | 0.007 | United States |
| 1st Constitution Bancorp | 0.000 | United States | Acceleron Pharma Inc | 0.006 | United States | Adtran Inc | 0.002 | United States |
| 1st Source Corp | 0.002 | United States | Accenture Plc Ireland | 0.417 | United States | Aduro Biotech Inc | 0.000 | United States |
| 22nd Century Group Inc | 0.001 | United States | Acco Brands Corp | 0.003 | United States | Advance Auto Parts Inc | 0.039 | United States |
| 2u Inc | 0.003 | United States | Accuray Inc | 0.001 | United States | Advanced Disposal Svcs | 0.008 | United States |
| 3d Systems Corp | 0.003 | United States | Acelrx Pharmaceuticals | 0.001 | United States | Advanced Drainage System | 0.004 | United States |
| 3m Co | 0.313 | United States | Acer Therapeutics Inc | 0.000 | United States | Advanced Emissions Sltns | 0.001 | United States |
| 8x8 Inc New | 0.007 | United States | Achillion Pharm | 0.002 | United States | Advanced Energy Inds Inc | 0.007 | United States |
| A10 Networks Inc | 0.001 | United States | Aci Worldwide Inc | 0.012 | United States | Advanced Micro Devices | 0.099 | United States |
| Aaon Inc | 0.006 | United States | Aclaris Therapeutics | 0.000 | United States | Advansix | 0.002 | United States |
| Aar Corp | 0.005 | United States | Acnb Corp | 0.001 | United States | Adverum Biotech Inc | 0.001 | United States |
| Aarons Inc | 0.015 | United States | Acorda Therapeutics Inc | 0.000 | United States | Aecom | 0.020 | United States |
| Abbott Laboratories | 0.490 | United States | Activision Blizzard Inc | 0.136 | United States | Aegion Corp | 0.002 | United States |
| Abbvie Inc | 0.381 | United States | Actuant Corp | 0.004 | United States | Aeglea Biotherapeutics | 0.001 | United States |
| Abeona Therapeutics Inc | 0.000 | United States | Acuity Brands Inc | 0.018 | United States | Aerie Pharmaceuticals | 0.003 | United States |
| Abercrombie & Fitch | 0.003 | United States | Acushnet Holdings Corp | 0.003 | United States | Aerojet Rocketdyne Hldgs | 0.012 | United States |
| Abiomed Inc | 0.027 | United States | Adamas Pharmaceuticals | 0.000 | United States | Aerovironment Inc | 0.004 | United States |
| Abm Industries Inc | 0.008 | United States | Adaptive Biotechnologies | 0.002 | United States | Aes Corp | 0.037 | United States |
| Abraxas Pete Corp | 0.000 | United States | Addus Homecare Corp | 0.003 | United States | Affiliated Managers Grp | 0.014 | United States |
| Acacia Communications | 0.008 | United States | Adesto Technologies Corp | 0.001 | United States | Affimed Nv | 0.001 | United States |
| Acacia Research Corp | 0.000 | United States | Adient Plc | 0.007 | United States | Aflac Inc | 0.131 | United States |
| Acadia Healthcare Co | 0.009 | United States | Adma Biologics Inc | 0.001 | United States | Ag Mortgage Invst Tr Inc | 0.002 | United States |
| Acadia Pharmaceuticals | 0.013 | United States | Adobe Inc | 0.457 | United States | Agco Corp | 0.016 | United States |
| Acadia Realty Trust | 0.008 | 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 | Albireo Pharma Inc | 0.001 | United States | Allogene Therapeutics | 0.004 | United States |
| Agilent Technologies Inc | 0.081 | United States | Alcoa Corporation | 0.013 | United States | Allscripts Healthcare | 0.006 | United States |
| Agilysys Inc | 0.002 | United States | Alder Biopharmaceuticals | 0.005 | United States | Allstate Corp | 0.121 | United States |
| Agios Pharmaceuticals | 0.006 | United States | Aldeyra Therapeutics Inc | 0.000 | United States | Ally Finl Inc | 0.044 | United States |
| Agnc Investment | 0.030 | United States | Alector | 0.001 | United States | Alnylam Pharmaceuticals | 0.029 | United States |
| Agree Realty Corp | 0.010 | United States | Alexander & Baldwin Inc | 0.006 | United States | Alpha & Omega Semicon | 0.001 | United States |
| Aimmune Therapeutics Inc | 0.003 | United States | Alexanders Inc | 0.003 | United States | Alphabet Inc Cl A | 1.243 | United States |
| Air Lease Corp | 0.015 | United States | Alexandria Real Estate | 0.058 | United States | Alphabet Inc Cl C | 1.260 | United States |
| Air Prods & Chems Inc | 0.166 | United States | Alexion Pharmaceuticals | 0.072 | United States | Alphatec Holdings | 0.001 | United States |
| Air Transport Services | 0.004 | United States | Alico Inc | 0.000 | United States | Altair Engineering Inc | 0.005 | United States |
| Aircastle Ltd | 0.004 | United States | Align Technology Inc | 0.049 | United States | Alteryx Inc | 0.017 | United States |
| Airgain Inc | 0.000 | United States | Alkermes Plc | 0.010 | United States | Altice Usa | 0.031 | United States |
| Ak Steel Holding Corp | 0.002 | United States | Allakos Inc | 0.005 | United States | Altisource Portfolio | 0.000 | United States |
| Akamai Technologies | 0.050 | United States | Alleghany Corp | 0.038 | United States | Altra Industrial Motion | 0.006 | United States |
| Akcea Therapeutics | 0.001 | United States | Allegheny Technologies | 0.009 | United States | Altria Group Inc | 0.260 | United States |
| Akebia Therapeutics Inc | 0.002 | United States | Allegiance Bancshares | 0.002 | United States | Altus Midstream Co | 0.000 | United States |
| Akero Therapeutics Inc | 0.000 | United States | Allegiant Travel Co | 0.007 | United States | Amag Pharmaceuticals Inc | 0.001 | United States |
| Akorn Inc | 0.001 | United States | Allegion Plc | 0.033 | United States | Amalgamated Bank | 0.001 | United States |
| Akoustis Technologies | 0.001 | United States | Allergan Plc | 0.188 | United States | Amazon Com Inc | 2.441 | United States |
| Alamo Group Inc | 0.004 | United States | Allete Inc | 0.015 | United States | Ambac Finl Group Inc | 0.003 | United States |
| Alarm.com Holdings Inc | 0.006 | United States | Alliance Data Systems | 0.018 | United States | Ambarella Inc | 0.007 | United States |
| Alaska Air Group Inc | 0.027 | United States | Alliant Energy Corp | 0.043 | United States | Amc Entertainment | 0.002 | United States |
| Albany International | 0.009 | United States | Allied Motion Tech | 0.001 | United States | Amc Networks Inc | 0.007 | United States |
| Albemarle Corp | 0.025 | United States | Allison Transmission | 0.018 | United States | Amdocs Ltd | 0.030 | United States |

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| Amedisys Inc | 0.014 | United States | American States Water Co | 0.011 | United States | Anaplan | 0.013 | United States |
| Amer Public Education | 0.001 | United States | American Superconductor | 0.001 | United States | Anaptys Bio Inc | 0.003 | United States |
| Amerant Bancorp Inc (a) | 0.001 | United States | American Tower Corp | 0.330 | United States | Anavex Life Sciences | 0.000 | United States |
| Amerco | 0.012 | United States | American Vanguard Corp | 0.002 | United States | Andersons Inc | 0.002 | United States |
| Ameren Corp | 0.067 | United States | American Woodmark Corp | 0.005 | United States | Angiodynamics Inc | 0.002 | United States |
| Ameresco Inc | 0.001 | United States | American Wtr Wks Co Inc | 0.076 | United States | Ani Pharmaceuticals Inc | 0.002 | United States |
| American Airlines Group | 0.036 | United States | Americas Car-mart Inc | 0.002 | United States | Anika Therapeutics Inc | 0.002 | United States |
| American Assets Trst Inc | 0.008 | United States | Americold Realty Trust | 0.024 | United States | Anixter International | 0.007 | United States |
| American Axle & Mfg | 0.003 | United States | Ameriprise Financial Inc | 0.065 | United States | Annaly Capital Mgmt Inc | 0.043 | United States |
| American Campus Commun | 0.022 | United States | Ameris Bancorp | 0.008 | United States | Ansys Inc | 0.063 | United States |
| American Eagle Outfitter | 0.009 | United States | Amerisafe Inc | 0.004 | United States | Antares Pharma Inc | 0.002 | United States |
| American Electric Power | 0.157 | United States | Amerisourcebergen Corp | 0.042 | United States | Anterix Inc | 0.001 | United States |
| American Equity Invst | 0.007 | United States | Ames Natl Corp | 0.001 | United States | Antero Midstream Corp | 0.006 | United States |
| American Express Co | 0.275 | United States | Ametek Inc | 0.071 | United States | Antero Resources Co | 0.003 | United States |
| American Finance Trust | 0.005 | United States | Amgen Inc | 0.394 | United States | Anthem Inc | 0.210 | United States |
| American Financial Group | 0.027 | United States | Amicus Therapeutics Inc | 0.007 | United States | Anworth Mortgage Asset | 0.001 | United States |
| American Homes 4 Rent | 0.023 | United States | Amkor Technology Inc | 0.003 | United States | Aon Plc | 0.154 | United States |
| American Intl Group | 0.165 | United States | Amn Healthcare Services | 0.009 | United States | Apache Corp | 0.033 | United States |
| American National Ins Co | 0.003 | United States | Amneal Pharmaceuticals | 0.001 | United States | Apartment Invst & Mgmt | 0.026 | United States |
| American Natl Bankshares | 0.001 | United States | Amphastar Pharma Inc | 0.002 | United States | Apellis Pharmaceuticals | 0.004 | United States |
| American Outdoor Brands | 0.001 | United States | Amphenol Corp | 0.096 | United States | Apergy Corporation | 0.007 | United States |
| American Renal Assoc Hld | 0.000 | United States | Amplify Energy Corp | 0.000 | United States | Apogee Enterprises Inc | 0.003 | United States |
| American Rlty Invs Inc | 0.000 | United States | Amyris Inc | 0.001 | United States | Apollo Commercial Re | 0.010 | United States |
| American Software Inc | 0.001 | United States | Analog Devices Inc | 0.140 | United States | Apollo Medical Holdings | 0.002 | United States |

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| Appfolio Inc | 0.005 | United States | Ardmore Shipping Corp | 0.001 | United States | Ashland Global Holdings | 0.016 | United States |
| Appian | 0.005 | United States | Arena Pharmaceuticals | 0.008 | United States | Aspen Technology Inc | 0.029 | United States |
| Apple Hospitality Reit | 0.012 | United States | Ares Coml Real Estate | 0.001 | United States | Assembly Biosciences Inc | 0.001 | United States |
| Apple Inc | 3.443 | United States | Ares Management Corp | 0.006 | United States | Assertio Therapeutics | 0.000 | United States |
| Applied Industrial Tech | 0.007 | United States | Argan Inc | 0.002 | United States | Assetmark Financial Hldg | 0.001 | United States |
| Applied Matls Inc | 0.158 | United States | Argo Group Intl | 0.008 | United States | Associated Banc Corp | 0.011 | United States |
| Applied Optoelectronics | 0.001 | United States | Arista Networks Inc | 0.048 | United States | Associated Capital Group | 0.000 | United States |
| Applied Therapeutics Inc | 0.000 | United States | Arlington Asset Invst | 0.001 | United States | Assurant Inc | 0.026 | United States |
| Aptargroup Inc | 0.026 | United States | Arlo Technologies Inc | 0.001 | United States | Assured Guaranty Ltd | 0.015 | United States |
| Aptiv Plc | 0.076 | United States | Armada Hoffler Pptys Inc | 0.003 | United States | Astec Industries Inc | 0.002 | United States |
| Apyx Medical Inc | 0.001 | United States | Armour Residential Reit | 0.003 | United States | Astronics Corp | 0.002 | United States |
| Aqua America Inc | 0.033 | United States | Armstrong Flooring Inc | 0.000 | United States | Astronova Inc | 0.000 | United States |
| Aquaventure Holdings Ltd | 0.001 | United States | Armstrong World Inds Inc | 0.016 | United States | At Home Group Inc | 0.002 | United States |
| Aramark | 0.036 | United States | Arqule Inc | 0.003 | United States | At&t Inc | 0.939 | United States |
| Arcbest Corporation | 0.003 | United States | Arrow Electronics Inc | 0.021 | United States | Atara Biotherapeutics | 0.002 | United States |
| Arch Cap Group Ltd | 0.055 | United States | Arrow Financial Corp | 0.001 | United States | Athene Holding Ltd | 0.021 | United States |
| Arch Coal Inc | 0.004 | United States | Arrowhead Pharmaceutical | 0.009 | United States | Athenex | 0.003 | United States |
| Archer Daniels Midland | 0.078 | United States | Artesian Resources Corp | 0.001 | United States | Athersys Inc | 0.001 | United States |
| Archrock Inc | 0.004 | United States | Artisan Partners Asset | 0.005 | United States | Atkore Intl Group Inc | 0.005 | United States |
| Arconic Inc | 0.035 | United States | Arvinas Holding | 0.001 | United States | Atlantic Capital Inc | 0.001 | United States |
| Arcosa | 0.006 | United States | Asbury Automotive Group | 0.007 | United States | Atlantic Pwr Corp | 0.001 | United States |
| Arcus Biosciences | 0.001 | United States | Ascena Retail Group Inc | 0.000 | United States | Atlantic Union Bankshare | 0.010 | United States |
| Ardagh Group Sa | 0.001 | United States | Asgn Incorporated | 0.011 | United States | Atlas Air Worldwide Hldg | 0.002 | United States |
| Ardelyx Inc | 0.001 | United States | Ashford Hospitality | 0.001 | United States | Atlassian Corp Plc | 0.045 | United States |

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|------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Atmos Energy Corp | 0.045 | United States | Avrobio Inc | 0.001 | United States | Bancorpsouth Bank | 0.010 | United States |
| Atn International Inc | 0.002 | United States | Avx Corp | 0.002 | United States | Bandwidth Class A | 0.004 | United States |
| Atreca Inc | 0.000 | United States | Axa Equitable Holdings | 0.022 | United States | Bank Comm Hldgs | 0.001 | United States |
| Atricure Inc | 0.003 | United States | Axalta Coating Systems | 0.021 | United States | Bank First Corporation | 0.001 | United States |
| Atrion Corp | 0.004 | United States | Axcels Technologies Inc | 0.002 | United States | Bank Of America Corp | 0.835 | United States |
| Audentes Therapeutics | 0.004 | United States | Axcella Health | 0.000 | United States | Bank Of Hawaii Corp | 0.012 | United States |
| Autodesk Inc | 0.111 | United States | Axis Capital Holdings | 0.019 | United States | Bank Of Marin Bancorp | 0.002 | United States |
| Automatic Data Process | 0.239 | United States | Axogen Inc | 0.001 | United States | Bank Of New York Mellon | 0.129 | United States |
| Autonation Inc | 0.009 | United States | Axon Enterprise Inc | 0.011 | United States | Bank Of Nt Butterfield | 0.005 | United States |
| Autozone Inc | 0.090 | United States | Axonics Modulation Tech | 0.001 | United States | Bank Of Princeton | 0.001 | United States |
| Avalara Inc | 0.010 | United States | Axos Financial Inc | 0.005 | United States | Bank Ozk | 0.011 | United States |
| Avalon Globocare Corp | 0.000 | United States | Axsome Therapeutics Inc | 0.002 | United States | Bank7 Corp | 0.000 | United States |
| Avalonbay Cmnty Inc | 0.102 | United States | Axt Inc | 0.000 | United States | Bankfinancial Corp | 0.001 | United States |
| Avangrid Inc | 0.010 | United States | Azz Inc | 0.004 | United States | Bankunited Inc | 0.011 | United States |
| Avanos Medical Inc | 0.006 | United States | B & G Foods Inc | 0.004 | United States | Bankwell Finl Group Inc | 0.001 | United States |
| Avantor Inc | 0.012 | United States | B. Riley Financial Inc | 0.002 | United States | Banner Corp | 0.006 | United States |
| Avaya Holdings Corp | 0.004 | United States | Badger Meter Inc | 0.005 | United States | Bar Hbr Bankshares | 0.001 | United States |
| Avedro | 0.001 | United States | Baker Hughes Ge | 0.050 | United States | Barnes & Noble Education | 0.000 | United States |
| Avery Dennison Corp | 0.032 | United States | Balchem Corp | 0.011 | United States | Barnes Group Inc | 0.008 | United States |
| Avid Bioservices Inc | 0.001 | United States | Ball Corp | 0.082 | United States | Barrett Business Service | 0.002 | United States |
| Avid Technology Inc | 0.001 | United States | Banc Of California Inc | 0.002 | United States | Bassett Furniture Inds | 0.001 | United States |
| Avis Budget Group Inc | 0.006 | United States | Bancfirst Corp | 0.003 | United States | Baxter International Inc | 0.143 | United States |
| Avista Corp | 0.011 | United States | Banco Latinoamericano | 0.002 | United States | Baycom Corporation | 0.001 | United States |
| Avnet Inc | 0.016 | United States | Bancorp Inc | 0.002 | United States | Bb&t Corp | 0.139 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Bbx Capital Corp | 0.001 | United States | Biocryst Pharmaceuticals | 0.001 | United States | Bluegreen Vacations Corp | 0.000 | United States |
| Bcb Bancorp Inc | 0.001 | United States | Biodelivery Sciences | 0.001 | United States | Bluelinx Holdings Inc | 0.001 | United States |
| Beacon Roofing Supply | 0.008 | United States | Biogen Inc | 0.146 | United States | Blueprint Medicines Corp | 0.012 | United States |
| Beazer Homes Usa Inc | 0.001 | United States | Biohaven Pharmaceutical | 0.006 | United States | Bluerock Resident Reit | 0.001 | United States |
| Becton Dickinson & Co | 0.230 | United States | Bioline Solutions Inc | 0.000 | United States | Bmc Stock Holdings Inc | 0.006 | United States |
| Bed Bath & Beyond Inc | 0.004 | United States | Biomarin Pharmaceutical | 0.041 | United States | Boeing Co | 0.685 | United States |
| Bel Fuse Inc | 0.001 | United States | Biosig Technologies Inc | 0.000 | United States | Boingo Wireless Inc | 0.002 | United States |
| Belden Inc | 0.007 | United States | Biospecifics Techno Corp | 0.001 | United States | Boise Cascade Company | 0.004 | United States |
| Benchmark Electronics | 0.004 | United States | Biotelemetry Inc | 0.005 | United States | Bok Financial Corp | 0.009 | United States |
| Benefitfocus Inc | 0.002 | United States | Bioxcel Therapeutics | 0.000 | United States | Bonanza Creek Ener Inc | 0.001 | United States |
| Berkley W R Corp | 0.035 | United States | Bj's Wholesale Club Hdlg | 0.010 | United States | Booking Holdings Inc | 0.283 | United States |
| Berkshire Hathaway Inc | 1.384 | United States | Bjs Restaurants Inc | 0.003 | United States | Boot Barn Holdings | 0.003 | United States |
| Berkshire Hills Bancorp | 0.005 | United States | Black Hills Corp | 0.016 | United States | Booz Allen Hamilton Hldg | 0.033 | United States |
| Berry Global Group | 0.018 | United States | Black Knight | 0.030 | United States | Borg Warner Inc | 0.026 | United States |
| Berry Petroleum | 0.002 | United States | Blackbaud Inc | 0.015 | United States | Boston Beer Inc | 0.010 | United States |
| Best Buy Inc | 0.054 | United States | Blackline Inc | 0.007 | United States | Boston Omaha | 0.001 | United States |
| Beyond Meat | 0.007 | United States | Blackrock Inc | 0.179 | United States | Boston Private Financial | 0.003 | United States |
| Beyondspring | 0.001 | United States | Blackstone Mortgage Trst | 0.015 | United States | Boston Properties Inc | 0.068 | United States |
| Bg Staffing Inc | 0.001 | United States | Block H & R Inc | 0.016 | United States | Boston Scientific Co | 0.192 | United States |
| Bgc Partners Inc | 0.005 | United States | Bloom Energy | 0.001 | United States | Bottomline Technologies | 0.006 | United States |
| Big Lots Inc | 0.003 | United States | Bloomin' Brands Inc | 0.006 | United States | Box Inc | 0.008 | United States |
| Biglari Holdings B | 0.000 | United States | Blucora Inc | 0.004 | United States | Boyd Gaming Corp | 0.007 | United States |
| Bio-rad Laboratories Inc | 0.024 | United States | Blue Bird Corp | 0.001 | United States | Brady Corp | 0.009 | United States |
| Bio-techne Corp | 0.025 | United States | Bluebird Bio Inc | 0.017 | United States | Braemar Hotels & Resorts | 0.001 | United States |

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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|------------------------|-----------|---------------|
| Brandywine Realty Trust | 0.009 | United States | Brown Forman Corp Cl B | 0.037 | United States | Caesars Entmt Corp | 0.023 | United States |
| Bridge Bancorp Inc | 0.002 | United States | Brt Apartments Corp | 0.000 | United States | Caesarstone Ltd | 0.001 | United States |
| Bridgebio Pharma Inc | 0.002 | United States | Bruker Corp | 0.015 | United States | Cai International Inc | 0.001 | United States |
| Bridgewater Bancshares | 0.001 | United States | Brunswick Corp | 0.015 | United States | Cal Maine Foods Inc | 0.004 | United States |
| Bridgford Foods Corp | 0.000 | United States | Bryn Mawr Bank Corp | 0.002 | United States | Calamp Corp | 0.001 | United States |
| Briggs & Stratton Co | 0.001 | United States | Buckle Inc | 0.002 | United States | Calavo Growers Inc | 0.005 | United States |
| Brigham Minerals | 0.001 | United States | Builders Firstsource Inc | 0.008 | United States | Caleres Inc | 0.003 | United States |
| Bright Horizon Family | 0.030 | United States | Bunge Limited | 0.026 | United States | California Resources | 0.002 | United States |
| Brightcove Inc | 0.001 | United States | Burlington Stores Inc | 0.044 | United States | California Wtr Svc Grp | 0.009 | United States |
| Brighthouse Financial | 0.015 | United States | Business First Bancshare | 0.001 | United States | Calithera Biosciences | 0.000 | United States |
| Brightsphere Investment | 0.002 | United States | Bwx Technologies Inc | 0.018 | United States | Calix Inc | 0.001 | United States |
| Brightview Holdings Inc | 0.002 | United States | Byline Bancorp | 0.001 | United States | Callaway Golf Co | 0.006 | United States |
| Brinker International | 0.005 | United States | C & F Financial Corp | 0.001 | United States | Callon Petroleum Co | 0.003 | United States |
| Brinks Co | 0.014 | United States | C H Robinson Worldwide | 0.039 | United States | Calyxt | 0.000 | United States |
| Bristol Myers Squibb | 0.282 | United States | C&j Energy Services Inc | 0.002 | United States | Cambium Networks Corp | 0.000 | United States |
| Brixmor Property Group | 0.020 | United States | Cable One Inc | 0.019 | United States | Cambrex Corp | 0.007 | United States |
| Broadcom Inc | 0.363 | United States | Cabot Corp | 0.009 | United States | Cambridge Bancorp | 0.001 | United States |
| Broadridge Financial Inc | 0.048 | United States | Cabot Microelectronics | 0.014 | United States | Camden National Corp | 0.002 | United States |
| Brookdale Senior Living | 0.005 | United States | Cabot Oil & Gas Corp | 0.025 | United States | Camden Property Trust | 0.035 | United States |
| Brookfield Property Reit | 0.005 | United States | Caci International Inc | 0.019 | United States | Campbell Soup Co | 0.027 | United States |
| Brookline Bancorp Inc | 0.004 | United States | Cactus Inc | 0.005 | United States | Camping World Holdings | 0.001 | United States |
| Brooks Automation Inc | 0.009 | United States | Cadence Bancorp | 0.007 | United States | Cannae Holdings Inc | 0.006 | United States |
| Brown & Brown Inc | 0.029 | United States | Cadence Design Systems | 0.062 | United States | Cantel Medical Corp | 0.009 | United States |
| Brown Forman Corp Cl A | 0.009 | United States | Cadiz Inc | 0.001 | United States | Capital Bancorp Inc | 0.000 | United States |



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|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Capital City Bank Group | 0.001 | United States | Carrizo Oil & Gas Inc | 0.003 | United States | Cboe Global Markets Inc | 0.043 | United States |
| Capital One Financial | 0.144 | United States | Carrols Restaurant Grp | 0.001 | United States | Cbre Group Inc | 0.060 | United States |
| Capitol Federal Finl Inc | 0.006 | United States | Cars.com | 0.002 | United States | Cbs Corporation | 0.045 | United States |
| Capri Holdings Limited | 0.016 | United States | Carter Bank & Trust | 0.001 | United States | Cbtx Inc | 0.002 | United States |
| Capstar Financial Hldg | 0.001 | United States | Carter Inc | 0.014 | United States | Cdk Global Inc | 0.020 | United States |
| Capstead Mortgage Corp | 0.002 | United States | Carvana Co | 0.010 | United States | Cdw Corporation | 0.061 | United States |
| Cara Therapeutics Inc | 0.002 | United States | Casa Systems Inc | 0.001 | United States | Ceco Environmental Corp | 0.001 | United States |
| Carbon Black | 0.005 | United States | Casella Waste Systems | 0.006 | United States | Cedar Realty Trust Inc | 0.001 | United States |
| Carbonite Inc | 0.002 | United States | Caseys General Stores | 0.020 | United States | Cel-sci Corp | 0.001 | United States |
| Cardinal Health Inc | 0.048 | United States | Casi Pharmaceuticals Inc | 0.001 | United States | Celanese Corp | 0.051 | United States |
| Cardiovascular Sys Inc | 0.005 | United States | Cass Information Systems | 0.003 | United States | Celcuity | 0.000 | United States |
| Cardlytics Inc | 0.002 | United States | Castle Biosciences Inc | 0.000 | United States | Celgene Corp | 0.237 | United States |
| Cardtronics Plc | 0.004 | United States | Castlight Health Inc | 0.000 | United States | Cellular Biomedicine Grp | 0.001 | United States |
| Care.com Inc | 0.001 | United States | Catalent Inc | 0.023 | United States | Celsius Holdings Inc | 0.000 | United States |
| Caredx Inc | 0.003 | United States | Catalyst Pharmaceuticals | 0.002 | United States | Centene Corp | 0.060 | United States |
| Career Education Corp | 0.004 | United States | Catasys Inc | 0.000 | United States | Centennial Resource Dev | 0.003 | United States |
| Caretrust Reit Inc | 0.008 | United States | Catchmark Timber Trust | 0.002 | United States | Centerpoint Energy Inc | 0.051 | United States |
| Cargurus Inc | 0.008 | United States | Caterpillar Inc | 0.234 | United States | Centerstate Bank Corp | 0.010 | United States |
| Carlisle Cos Inc | 0.028 | United States | Cathay General Bancorp | 0.009 | United States | Central European Media | 0.001 | United States |
| Carmax Inc | 0.050 | United States | Cato Corp | 0.001 | United States | Central Garden & Pet Co | 0.004 | United States |
| Carnival Corp | 0.059 | United States | Cavco Industries Inc | 0.006 | United States | Central Garden & Pet Co | 0.001 | United States |
| Carolina Finl Corp | 0.003 | United States | Cbdmd Inc | 0.000 | United States | Central Pacific Finl | 0.003 | United States |
| Carpenter Technology | 0.008 | United States | Cbiz Inc | 0.004 | United States | Central Valley Cmnty | 0.001 | United States |
| Carriage Services Inc | 0.001 | United States | Cbl & Assoc Pptys Inc | 0.001 | United States | Centric Brands Inc | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Century Aluminum Co | 0.001 | United States | Chemed Corporation | 0.022 | United States | Cimpress Nv | 0.010 | United States |
| Century Bancorp Inc | 0.001 | United States | Chemocentryx Inc | 0.001 | United States | Cincinnati Bell Inc | 0.001 | United States |
| Century Casinos Inc | 0.001 | United States | Chemung Finl Corp | 0.001 | United States | Cincinnati Financial | 0.060 | United States |
| Century Communities Inc | 0.003 | United States | Cheniere Energy Inc | 0.050 | United States | Cinemark Holdings Inc | 0.014 | United States |
| Centurylink Inc | 0.046 | United States | Cherry Hill Mortgage Inv | 0.001 | United States | Cintas Corp | 0.076 | United States |
| Cerecor Inc | 0.000 | United States | Chesapeake Energy Corp | 0.006 | United States | Circor International Inc | 0.002 | United States |
| Ceridian Hcm Holding | 0.014 | United States | Chesapeake Utilities | 0.005 | United States | Cirrus Logic Inc | 0.011 | United States |
| Cerner Corp | 0.073 | United States | Chevron Corp | 0.769 | United States | Cisco Systems Inc | 0.720 | United States |
| Cerus Corp | 0.002 | United States | Chiasma Inc | 0.001 | United States | Cision | 0.002 | United States |
| Ceva Inc | 0.002 | United States | Chicos Fas Inc | 0.002 | United States | Cit Group Inc | 0.015 | United States |
| Cf Industries Holdings | 0.036 | United States | Childrens Place Inc | 0.004 | United States | Citi Trends Inc | 0.001 | United States |
| Change Healthcare Inc | 0.002 | United States | Chimera Investment Corp | 0.012 | United States | Citigroup Inc | 0.530 | United States |
| Channeladvisor Corp | 0.001 | United States | Chimerix Inc | 0.000 | United States | Citizens & Northern Corp | 0.001 | United States |
| Chaparral Energy Inc | 0.000 | United States | Chipotle Mexican Grill | 0.073 | United States | Citizens Financial Inc | 0.054 | United States |
| Charah Solutions Inc | 0.000 | United States | Choice Hotels Intl Inc | 0.010 | United States | Citizens Inc | 0.001 | United States |
| Charles River Labs Intl | 0.022 | United States | Chromadex Corp | 0.001 | United States | Citrix Systems Inc | 0.041 | United States |
| Chart Industries Inc | 0.008 | United States | Chubb Limited | 0.250 | United States | City Holding Co | 0.004 | United States |
| Charter Comm Inc | 0.224 | United States | Church & Dwight Inc | 0.063 | United States | City Office Reit Inc | 0.002 | United States |
| Chase Corp | 0.003 | United States | Churchill Downs Inc | 0.015 | United States | Civista Bancshares Inc | 0.001 | United States |
| Chatham Lodging Tr | 0.003 | United States | Chuy's Holdings Inc | 0.001 | United States | Clarus Corporation | 0.001 | United States |
| Checkpoint Therapeutics | 0.000 | United States | Ciena Corp | 0.021 | United States | Clean Energy Fuels Corp | 0.001 | United States |
| Cheesecake Factory Inc | 0.006 | United States | Cigna Corp | 0.192 | United States | Clean Harbors Inc | 0.013 | United States |
| Chefs' Warehouse Inc | 0.003 | United States | Cim Commercial Trust | 0.000 | United States | Clear Channel Outdoor | 0.000 | United States |
| Chegg Inc | 0.012 | United States | Cimarex Energy Co | 0.016 | United States | Clearfield Inc | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Clearwater Paper Corp | 0.001 | United States | Cohen & Steers Inc | 0.004 | United States | Community Bankers Trust | 0.001 | United States |
| Clearway Energy | 0.002 | United States | Coherent Inc | 0.013 | United States | Community Finl Corp Md | 0.001 | United States |
| Clearway Energy (c) | 0.005 | United States | Coherus Biosciences | 0.004 | United States | Community Health Systems | 0.001 | United States |
| Cleveland-cliffs Inc | 0.007 | United States | Cohu Inc | 0.002 | United States | Community Healthcare Tr | 0.003 | United States |
| Clipper Realty Inc | 0.000 | United States | Colfax Corp | 0.009 | United States | Community Trust Bancorp | 0.002 | United States |
| Clorox Co | 0.065 | United States | Colgate Palmolive Co | 0.210 | United States | Commvault Systems Inc | 0.006 | United States |
| Cloudera Inc | 0.007 | United States | Collectors Universe Inc | 0.001 | United States | Compass Minerals Intl | 0.007 | United States |
| Clovis Oncology Inc | 0.001 | United States | Collegium Pharmaceutical | 0.001 | United States | Computer Programs & Sys | 0.001 | United States |
| Cme Group Inc | 0.254 | United States | Colony Bankcorp Inc | 0.000 | United States | Compz International Inc | 0.000 | United States |
| Cms Energy Corp | 0.061 | United States | Colony Capital Inc | 0.010 | United States | Comscore Inc | 0.000 | United States |
| Cna Financial Corp | 0.005 | United States | Colony Cr Re Inc (a) | 0.004 | United States | Comstock Resources Inc | 0.000 | United States |
| Cnb Finl Corp Pa | 0.001 | United States | Columbia Bkg System Inc | 0.009 | United States | Comtech Telecomm | 0.003 | United States |
| Cno Financial Group | 0.008 | United States | Columbia Financial Inc | 0.003 | United States | Conagra Brands Inc | 0.050 | United States |
| Cnx Resources Corp | 0.005 | United States | Columbia Ppty Tr Inc | 0.008 | United States | Concert Pharmaceuticals | 0.000 | United States |
| Coastal Financial Corp | 0.000 | United States | Columbia Sportswear Co | 0.010 | United States | Concho Resources Inc | 0.046 | United States |
| Coca Cola Co | 0.710 | United States | Columbus Mckinnon Corp | 0.003 | United States | Concrete Pumping | 0.000 | United States |
| Coca-cola Consolidated | 0.005 | United States | Comcast Corp Cl A | 0.690 | United States | Conduent Inc | 0.004 | United States |
| Coda Octopus Group Inc | 0.000 | United States | Comerica Inc | 0.033 | United States | Conformis Inc | 0.000 | United States |
| Codexis Inc | 0.002 | United States | Comfort Systems Usa Inc | 0.005 | United States | Conmed Corp | 0.009 | United States |
| Codorus Vy Bancorp Inc | 0.001 | United States | Commerce Bancshares Inc | 0.020 | United States | Connecticut Water Svc | 0.003 | United States |
| Coeur Mining Inc | 0.004 | United States | Commercial Metals Co | 0.007 | United States | Connectone Bancorp Inc | 0.002 | United States |
| Cogent Comm Holdings | 0.008 | United States | Commercial Veh Group Inc | 0.001 | United States | Conns Inc | 0.002 | United States |
| Cognex Corp | 0.027 | United States | Commscope Holding Co | 0.008 | United States | Conocophillips | 0.215 | United States |
| Cognizant Tech Solutions | 0.113 | United States | Community Bank Systems | 0.011 | United States | Consol Energy Inc | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Consolidated Comm | 0.001 | United States | Cornedix Inc | 0.001 | United States | Credit Accep Corp Mich | 0.016 | United States |
| Consolidated Edison Inc | 0.107 | United States | Cornerstone Building | 0.001 | United States | Cree Inc | 0.017 | United States |
| Consolidated Tomoka Land | 0.001 | United States | Cornerstone Ondemand Inc | 0.011 | United States | Crinetics Pharmaceutical | 0.001 | United States |
| Consolidated Water Co | 0.001 | United States | Corning Inc | 0.075 | United States | Crocs Inc | 0.006 | United States |
| Constellation Brands | 0.112 | United States | Corporate Office Pptys | 0.011 | United States | Cross Country Healthcare | 0.001 | United States |
| Constellation Pharma | 0.000 | United States | Corteva | 0.071 | United States | Crossfirst Bankshares | 0.000 | United States |
| Construction Partners | 0.001 | United States | Cortexyme | 0.000 | United States | Crown Castle Intl Corp | 0.196 | United States |
| Continental Bldg Prods | 0.003 | United States | Corvel Corp | 0.002 | United States | Crown Holdings Inc | 0.029 | United States |
| Continental Resources | 0.009 | United States | Costamare Inc | 0.001 | United States | Cryolife Inc | 0.003 | United States |
| Contura Energy | 0.002 | United States | Costar Group Inc | 0.072 | United States | Cryoport Inc | 0.002 | United States |
| Cooper Companies Inc | 0.049 | United States | Costco Wholesale Corp | 0.430 | United States | Csg Systems Intl Inc | 0.006 | United States |
| Cooper Std Hldgs Inc | 0.002 | United States | Coty Inc | 0.010 | United States | Csw Industrials Inc | 0.003 | United States |
| Cooper Tire & Rubber Co | 0.004 | United States | Coupa Software Inc | 0.027 | United States | Csx Corp | 0.179 | United States |
| Copa Holdings Sa | 0.010 | United States | Cousins Properties Inc | 0.019 | United States | Cts Corp | 0.004 | United States |
| Copart Inc | 0.054 | United States | Covanta Holding Corp | 0.007 | United States | Cubesmart | 0.023 | United States |
| Corbus Pharmaceuticals | 0.001 | United States | Covenant Trans Grp Inc | 0.001 | United States | Cubic Corp | 0.007 | United States |
| Corcept Therapeutics Inc | 0.005 | United States | Covetrus Inc | 0.004 | United States | Cue Biopharma Inc | 0.001 | United States |
| Core Mark Holding Co Inc | 0.005 | United States | Covia Holdings Corp | 0.000 | United States | Cullen Frost Bankers | 0.017 | United States |
| Corecivic Inc | 0.007 | United States | Cowen Inc | 0.001 | United States | Culp Inc | 0.001 | United States |
| Corelogic Inc | 0.013 | United States | Cra International Inc | 0.001 | United States | Cummins Inc | 0.085 | United States |
| Corenergy Infrastruct | 0.002 | United States | Cracker Barrel Store | 0.011 | United States | Cumulus Media Inc | 0.001 | United States |
| Corepoint Lodgings Inc | 0.001 | United States | Craft Brew Alliance | 0.000 | United States | Curo Group Holdings Corp | 0.001 | United States |
| Coresite Realty Corp | 0.015 | United States | Crane Co | 0.014 | United States | Curtiss Wright Corp | 0.019 | United States |
| Corindus Vasc Robotics | 0.001 | United States | Crawford & Co Cl A | 0.001 | United States | Cushman & Wakefield Plc | 0.006 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Customers Bancorp Inc | 0.002 | United States | Deciphera Pharmaceutical | 0.002 | United States | Dicerna Pharmaceuticals | 0.003 | United States |
| Cutera Inc | 0.001 | United States | Deckers Outdoor Corp | 0.015 | United States | Dicks Sporting Goods Inc | 0.009 | United States |
| Cvb Financial Corp | 0.009 | United States | Deere & Co | 0.182 | United States | Diebold Nixdorf | 0.003 | United States |
| Cvr Energy Inc | 0.004 | United States | Del Taco Restaurants Inc | 0.001 | United States | Digi Intl Inc | 0.001 | United States |
| Cvs Health Corporation | 0.278 | United States | Delek Us Hldgs Inc | 0.009 | United States | Digimarc Corporation | 0.002 | United States |
| Cyclerion Therapeutics | 0.001 | United States | Dell Technologies | 0.027 | United States | Digital Realty Trust Inc | 0.092 | United States |
| Cymabay Therapeutics Inc | 0.001 | United States | Delta Air Lines Inc | 0.114 | United States | Digital Turbine Inc | 0.002 | United States |
| Cypress Semiconductor | 0.029 | United States | Delta Apparel Inc | 0.000 | United States | Dillards Inc | 0.002 | United States |
| Cyrusone Inc | 0.030 | United States | Deluxe Corp | 0.007 | United States | Dime Cmnty Bancshares | 0.002 | United States |
| Cytokinetics Inc | 0.002 | United States | Denali Therapeutics Inc | 0.002 | United States | Dine Brands Global Inc | 0.004 | United States |
| Cytomx Therapeutics Inc | 0.001 | United States | Denbury Resources Inc | 0.002 | United States | Diodes Inc | 0.006 | United States |
| Cytosorbents Corp | 0.001 | United States | Dennys Corp | 0.004 | United States | Diplomat Pharmacy Inc | 0.001 | United States |
| D R Horton Inc | 0.061 | United States | Dentsply Sirona Inc | 0.040 | United States | Discover Financial Svc | 0.087 | United States |
| Daily Journal Corp | 0.001 | United States | Dermira Inc | 0.001 | United States | Discovery Inc Series A | 0.014 | United States |
| Daktronics Inc | 0.001 | United States | Designer Brands Inc | 0.004 | United States | Discovery Inc Series C | 0.029 | United States |
| Dana Incorporated | 0.007 | United States | Devon Energy Corp | 0.033 | United States | Dish Network Corp | 0.027 | United States |
| Danaher Corp | 0.313 | United States | Dexcom Inc | 0.046 | United States | Disney Walt Co | 0.774 | United States |
| Darden Restaurants Inc | 0.049 | United States | Dhi Group Inc | 0.001 | United States | Dmc Global Inc | 0.002 | United States |
| Darling Ingredients Inc | 0.011 | United States | Dht Holdings Inc | 0.002 | United States | Dnb Finl Corp | 0.001 | United States |
| Dasan Zhone Solutions | 0.000 | United States | Diamond Hill Investment | 0.001 | United States | Docusign | 0.032 | United States |
| Daseke Inc | 0.000 | United States | Diamond Offshr Drilling | 0.001 | United States | Dolby Laboratories Inc | 0.014 | United States |
| Dave & Busters Entmt Inc | 0.005 | United States | Diamond S Shipping | 0.001 | United States | Dollar General Corp | 0.140 | United States |
| Davita Inc | 0.024 | United States | Diamondback Energy Inc | 0.050 | United States | Dollar Tree Inc | 0.091 | United States |
| Dean Foods Company | 0.000 | United States | Diamondrock Hospitality | 0.007 | United States | Dominion Energy Inc | 0.221 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Dominos Pizza Inc | 0.034 | United States | Dupont De Nemours Inc | 0.182 | United States | Ecolab Inc | 0.170 | United States |
| Domo Inc | 0.001 | United States | Dxc Technology Company | 0.026 | United States | Edgewell Personal Care | 0.006 | United States |
| Domtar Corporation | 0.008 | United States | Dxp Enterprises Inc | 0.002 | United States | Edison International | 0.090 | United States |
| Donaldson Inc | 0.023 | United States | Dycom Industries Inc | 0.005 | United States | Editas Medicine Inc | 0.004 | United States |
| Donegal Group Inc | 0.001 | United States | Dynatrace Inc | 0.002 | United States | Edwards Lifesciences | 0.155 | United States |
| Donnelley Financial | 0.001 | United States | Dynavax Technologies | 0.001 | United States | Egain Corporation | 0.001 | United States |
| Donnelley R R & Sons Co | 0.001 | United States | Dynex Capital Inc | 0.001 | United States | Ehealth Inc | 0.005 | United States |
| Dorian Lpg Ltd | 0.001 | United States | E Trade Financial Corp | 0.036 | United States | Eidos Therapeutics | 0.001 | United States |
| Dorman Products Inc | 0.007 | United States | Eagle Bancorp Inc | 0.005 | United States | Eiger Biopharmaceuticals | 0.001 | United States |
| Douglas Dynamics Inc | 0.003 | United States | Eagle Bulk Shipping Inc | 0.001 | United States | El Paso Electric Co | 0.009 | United States |
| Douglas Emmett Inc | 0.024 | United States | Eagle Materials Inc | 0.013 | United States | El Pollo Loco Hldgs Inc | 0.001 | United States |
| Dova Pharmaceuticals | 0.001 | United States | Eagle Pharmaceuticals | 0.002 | United States | Elanco Animal Health | 0.034 | United States |
| Dover Corp | 0.049 | United States | Earthstone Energy Inc | 0.000 | United States | Elastic N.v. | 0.012 | United States |
| Dow Inc | 0.121 | United States | East West Bancorp Inc | 0.022 | United States | Eldorado Resorts Inc | 0.009 | United States |
| Dril-quip Inc | 0.006 | United States | Easterly Government Pty | 0.006 | United States | Electrocore Inc | 0.000 | United States |
| Drive Shack | 0.001 | United States | Eastern Co | 0.000 | United States | Electronic Arts Inc | 0.096 | United States |
| Dropbox | 0.014 | United States | Eastgroup Properties Inc | 0.016 | United States | Element Solutions Inc. | 0.008 | United States |
| Dsp Group Inc | 0.001 | United States | Eastman Chemical Co | 0.034 | United States | Elevate Credit Inc | 0.000 | United States |
| Dte Energy Co | 0.082 | United States | Eaton Corp Plc | 0.119 | United States | Elf Beauty Inc | 0.002 | United States |
| Ducommun Inc | 0.002 | United States | Eaton Vance Corp | 0.017 | United States | Ellington Financial | 0.002 | United States |
| Duke Energy Corp | 0.237 | United States | Ebay Inc | 0.105 | United States | Eloxx Pharmaceuticals | 0.000 | United States |
| Duke Realty Corp | 0.041 | United States | Ebix Inc | 0.003 | United States | Emcor Group Inc | 0.016 | United States |
| Duluth Holdings Inc | 0.000 | United States | Echo Global Logistics | 0.002 | United States | Emerald Expositions | 0.001 | United States |
| Dunkin Brands Group Inc | 0.022 | United States | Echostar Corp | 0.006 | United States | Emergent Biosolutions | 0.008 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Emerson Electric Co | 0.139 | United States | Entercom Communications | 0.001 | United States | Esco Technologies Inc | 0.007 | United States |
| Empire Resorts Inc | 0.000 | United States | Energy Corp | 0.079 | United States | Esperion Therapeutics | 0.003 | United States |
| Empire State Realty | 0.007 | United States | Enterprise Bancorp Inc | 0.001 | United States | Esquire Financial Hldgs | 0.001 | United States |
| Employers Holdings Inc | 0.005 | United States | Enterprise Finl Services | 0.003 | United States | Essa Bancorp Inc | 0.001 | United States |
| Enanta Pharmaceuticals | 0.003 | United States | Entravision Comm | 0.001 | United States | Essent Group Ltd | 0.015 | United States |
| Encompass Health Corp | 0.021 | United States | Envestnet Inc | 0.009 | United States | Essential Properties | 0.006 | United States |
| Encore Capital Group Inc | 0.003 | United States | Enzo Biochem Inc | 0.001 | United States | Essex Property Trust Inc | 0.073 | United States |
| Encore Wire Corp | 0.004 | United States | Eog Resources Inc | 0.146 | United States | Estee Lauder Companies | 0.145 | United States |
| Endo International Plc | 0.002 | United States | Epam Systems Inc | 0.032 | United States | Ethan Allen Interiors | 0.002 | United States |
| Endurance International | 0.001 | United States | Epizyme Inc | 0.003 | United States | Etsy Inc | 0.023 | United States |
| Energizer Holdings Inc | 0.009 | United States | Eplus Inc | 0.003 | United States | Euronet Worldwide Inc | 0.025 | United States |
| Energous Corp | 0.000 | United States | Epr Properties | 0.020 | United States | Evans Bancorp Inc | 0.001 | United States |
| Energy Fuels Inc | 0.001 | United States | Eqt Corporation | 0.009 | United States | Evelo Biosciences | 0.000 | United States |
| Energy Recovery Inc | 0.001 | United States | Equifax Inc | 0.057 | United States | Eventbrite | 0.002 | United States |
| Enersys Inc | 0.009 | United States | Equinix Inc | 0.164 | United States | Everbridge Inc | 0.007 | United States |
| Ennis Inc | 0.002 | United States | Equitrans Midstream Corp | 0.010 | United States | Evercore Inc | 0.011 | United States |
| Enochian Biosciences | 0.000 | United States | Equity Bancshare Inc | 0.001 | United States | Everest Re Group Ltd | 0.036 | United States |
| Enova International Inc | 0.002 | United States | Equity Commonwealth | 0.014 | United States | Evergy Inc | 0.053 | United States |
| Enphase Energy Inc | 0.007 | United States | Equity Lifestyle Prop | 0.039 | United States | Everi Holdings Inc | 0.002 | United States |
| Enpro Industries Inc | 0.005 | United States | Equity Residential | 0.107 | United States | Everquote | 0.001 | United States |
| Ensign Group Inc | 0.008 | United States | Era Group Inc | 0.001 | United States | Eversource Energy | 0.094 | United States |
| Enstar Group Limited | 0.007 | United States | Erie Indemnity Co | 0.016 | United States | Evertec Inc | 0.006 | United States |
| Integra Financial Corp | 0.001 | United States | Eros Intl Plc | 0.000 | United States | Evi Industries | 0.000 | United States |
| Entegris Inc | 0.021 | United States | Escalade Inc | 0.000 | United States | Evo Payments Inc | 0.003 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Evoform Biosciences Inc | 0.000 | United States | F5 Networks Inc | 0.028 | United States | Fidelity D&d Bancorp Inc | 0.001 | United States |
| Evolent Health Inc | 0.002 | United States | Fabrinet | 0.006 | United States | Fidelity Natl Info Svcs | 0.275 | United States |
| Evolus Inc | 0.001 | United States | Facebook Inc | 1.447 | United States | Fiesta Restaurant Group | 0.001 | United States |
| Evolution Petroleum Corp | 0.001 | United States | Factset Research Systems | 0.031 | United States | Fifth Third Bancorp | 0.068 | United States |
| Evoqua Water Tech | 0.004 | United States | Fair Isaac Corp | 0.029 | United States | Financial Instns Inc | 0.002 | United States |
| Exact Sciences Corp | 0.039 | United States | Falcon Minerals Corp (a) | 0.001 | United States | Fireeye Inc | 0.009 | United States |
| Exantas Capital Corp | 0.001 | United States | Farmer Bros Co | 0.000 | United States | First American Finl Corp | 0.022 | United States |
| Exela Technologies | 0.000 | United States | Farmers & Merchants Bncp | 0.001 | United States | First Bancorp Inc | 0.001 | United States |
| Exelixis Inc | 0.018 | United States | Farmers Natl Banc Corp | 0.001 | United States | First Bancorp Nc | 0.004 | United States |
| Exelon Corp | 0.159 | United States | Farmland Partners Inc | 0.001 | United States | First Bancorp Pr | 0.007 | United States |
| Exlservice Holdings Inc | 0.008 | United States | Faro Technologies Inc | 0.003 | United States | First Bancshares Inc Ms | 0.002 | United States |
| Exp World Holdings | 0.000 | United States | Fastenal Co | 0.063 | United States | First Bank Williamstown | 0.001 | United States |
| Expedia Group Inc | 0.063 | United States | Fate Therapeutics Inc | 0.003 | United States | First Busey Corp | 0.004 | United States |
| Expeditors Intl Of Wash | 0.043 | United States | Fb Financial Corp | 0.002 | United States | First Business Finl Svcs | 0.001 | United States |
| Exponent Inc | 0.012 | United States | Fbl Financial Group Inc | 0.002 | United States | First Capital Inc | 0.001 | United States |
| Express Inc | 0.001 | United States | Federal Agric Mtg Co | 0.002 | United States | First Choice Bancorp | 0.001 | United States |
| Extended Stay America | 0.009 | United States | Federal Realty Invst | 0.034 | United States | First Citizens Bancshrs | 0.012 | 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 | 0.049 | United States | Federated Investors Inc | 0.011 | United States | First Commonwealth Finl | 0.004 | United States |
| Extraction Oil & Gas Inc | 0.001 | United States | Fedex Corp | 0.119 | United States | First Defiance Financial | 0.002 | United States |
| Extreme Networks Inc | 0.003 | United States | Fednat Holding Company | 0.001 | United States | First Financial Bancorp | 0.008 | United States |
| Exxon Mobil Corp | 1.016 | United States | Ferro Corp | 0.003 | United States | First Financial Corp | 0.002 | United States |
| Eyepoint Pharmaceuticals | 0.000 | United States | Fgl Holdings | 0.004 | United States | First Finl Bankshares | 0.015 | United States |
| Ezcorp Inc | 0.001 | United States | Fibrogen Inc | 0.010 | United States | First Finl Northwest | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| First Fndtn Inc | 0.002 | United States | Flexsteel Industries Inc | 0.000 | United States | Fortune Brds Home & Sec | 0.026 | United States |
| First Guaranty Bancshare | 0.000 | United States | Flir Systems Inc | 0.024 | United States | Forty Seven Inc | 0.000 | United States |
| First Hawaiian Inc | 0.012 | United States | Floor & Decor Holdings | 0.012 | United States | Forum Energy Tech | 0.000 | United States |
| First Horizon Natl Corp | 0.017 | United States | Flotek Industries Inc | 0.000 | United States | Forward Air Corp | 0.006 | United States |
| First Industrial Rlty Tr | 0.017 | United States | Flowers Foods Inc | 0.015 | United States | Fossil Group Inc | 0.002 | United States |
| First Internet Bancorp | 0.001 | United States | Flowserve Corp | 0.021 | United States | Foster L B Co | 0.001 | United States |
| First Intst Bancsystem | 0.005 | United States | Fluent Inc | 0.000 | United States | Foundation Bldg Material | 0.001 | United States |
| First Long Island Corp | 0.002 | United States | Fluidigm Corp | 0.001 | United States | Four Corners Ppty Trust | 0.007 | United States |
| First Merchants Corp | 0.007 | United States | Fluor Corp | 0.009 | United States | Fox Corporation Class A | 0.038 | United States |
| First Mid Bancshares Inc | 0.002 | United States | Flushing Financial Corp | 0.002 | United States | Fox Corporation Class B | 0.017 | United States |
| First Midwest Bancorp | 0.007 | United States | Fmc Corp | 0.039 | United States | Fox Factory Holding Corp | 0.008 | United States |
| First Northwest Bancorp | 0.001 | United States | Fnb Corp | 0.013 | United States | Frank's International | 0.002 | United States |
| First Rep Bk San Fran | 0.055 | United States | Fncb Bancorp Inc | 0.000 | United States | Franklin Covey Co | 0.001 | United States |
| First Solar Inc | 0.016 | United States | Fnf Group | 0.040 | United States | Franklin Electric Co | 0.007 | United States |
| Firstcash Inc | 0.013 | United States | Focus Financial Partners | 0.002 | United States | Franklin Financial Ntwk | 0.001 | United States |
| Firstenergy Corp | 0.087 | United States | Foot Locker Inc | 0.016 | United States | Franklin Financial Serv | 0.000 | United States |
| Fiserv Inc | 0.199 | United States | Ford Motor Co | 0.122 | United States | Franklin Resources Inc | 0.028 | United States |
| Fitbit Inc | 0.003 | United States | Forescout Technologies | 0.005 | United States | Franklin Street Pptys Co | 0.003 | United States |
| Five Below | 0.023 | United States | Forestar Group Inc | 0.001 | United States | Freeport-mcmoran Inc | 0.047 | United States |
| Five Prime Therapeutics | 0.000 | United States | Formfactor Inc | 0.005 | United States | Fresh Del Monte Produce | 0.004 | United States |
| Five9 Inc | 0.011 | United States | Forrester Research Inc | 0.001 | United States | Freshpet Inc | 0.006 | United States |
| Flagstar Bancorp Inc | 0.004 | United States | Forterra Inc | 0.000 | United States | Front Yard Residential | 0.002 | United States |
| Fleetcor Technologies | 0.083 | United States | Fortinet Inc | 0.037 | United States | Frontdoor Inc | 0.014 | United States |
| Flexion Therapeutics Inc | 0.002 | United States | Fortive Corporation | 0.069 | United States | Frontier Communications | 0.000 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Frp Holdings Inc | 0.001 | United States | Gates Industrial Corp | 0.002 | United States | Geospace Technologies | 0.001 | United States |
| Fs Bancorp Inc | 0.001 | United States | Gatx Corp | 0.009 | United States | German American Bancorp | 0.003 | United States |
| Fti Consulting Inc | 0.013 | United States | Gci Liberty Inc | 0.021 | United States | Geron Corp | 0.001 | United States |
| Fts International Inc | 0.000 | United States | Gcp Applied Technologies | 0.004 | United States | Getty Realty Corp | 0.004 | United States |
| Fulcrum Therapeutics Inc | 0.000 | United States | Genco Shipping & Trading | 0.000 | United States | Gibraltar Industries Inc | 0.005 | United States |
| Fulton Financial Corp | 0.009 | United States | Gencor Industries Inc | 0.000 | United States | Gilead Sciences Inc | 0.275 | United States |
| Funko Class A | 0.001 | United States | Generac Holdings Inc | 0.016 | United States | Glacier Bancorp Inc | 0.012 | United States |
| Futurefuel Corporation | 0.001 | United States | General Dynamics Corp | 0.158 | United States | Gladstone Commercial | 0.002 | United States |
| Fvcbankcorp Inc | 0.001 | United States | General Electric Co | 0.263 | United States | Gladstone Land Inc | 0.001 | United States |
| G-iii Apparel Group Ltd | 0.004 | United States | General Finance Corp | 0.000 | United States | Glatfelter | 0.002 | United States |
| G1 Therapeutics | 0.003 | United States | General Mills Inc | 0.112 | United States | Glaukos Corporation | 0.008 | United States |
| Gaia Inc | 0.000 | United States | General Mtrs Co | 0.158 | United States | Global Blood Thera | 0.009 | United States |
| Gain Capital Hldngs Inc | 0.000 | United States | Genesco Inc | 0.002 | United States | Global Indemnity Ltd | 0.001 | United States |
| Galectin Therapeutics | 0.000 | United States | Genesee & Wyoming Inc | 0.021 | United States | Global Medical Reit Inc | 0.001 | United States |
| Gallagher Arthur J & Co | 0.056 | United States | Genesis Healthcare Inc | 0.000 | United States | Global Net Lease Inc | 0.006 | United States |
| Gamco Investors Inc | 0.000 | United States | Genie Energy Ltd | 0.000 | United States | Global Payments Inc | 0.161 | United States |
| Gamestop Corp | 0.002 | United States | Genmark Diagnostics Inc | 0.001 | United States | Global Water Resources | 0.000 | United States |
| Gaming And Leisure Pptys | 0.026 | United States | Genomic Health Inc | 0.006 | United States | Globe Life Inc | 0.035 | United States |
| Gannett Co Inc | 0.004 | United States | Genpact Ltd | 0.023 | United States | Globus Medical Inc | 0.013 | United States |
| Gap Inc | 0.013 | United States | Gentex Corp | 0.024 | United States | Glu Mobile Inc | 0.002 | United States |
| Gardner Denver Holdings | 0.013 | United States | Gentherm Inc | 0.005 | United States | Glycomimetics Inc | 0.000 | United States |
| Garmin Ltd | 0.042 | United States | Genuine Parts Co | 0.048 | United States | Gms Inc | 0.003 | United States |
| Gartner Inc | 0.042 | United States | Genworth Financial Inc | 0.008 | United States | Gnc Hldgs Inc | 0.001 | United States |
| Gaslog Ltd | 0.002 | United States | Geo Group Inc | 0.007 | United States | Godaddy Inc | 0.039 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Gogo Inc | 0.001 | United States | Great Lakes Dredge & Doc | 0.002 | United States | Guardant Health | 0.008 | United States |
| Golar Lng Ltd Bermuda | 0.004 | United States | Great Southern Bancorp | 0.002 | United States | Guess Inc | 0.003 | United States |
| Gold Resource Corp | 0.001 | United States | Great Western Bancorp | 0.006 | United States | Guidewire Software Inc | 0.029 | United States |
| Golden Entertainment Inc | 0.001 | United States | Green Brick Partners Inc | 0.001 | United States | Gulfport Energy Corp | 0.001 | United States |
| Goldman Sachs Group Inc | 0.228 | United States | Green Dot Corp | 0.004 | United States | Gwg Hldgs Inc | 0.000 | United States |
| Goodrich Petroleum Corp | 0.000 | United States | Green Plains Inc | 0.001 | United States | H&e Equipment Services | 0.003 | United States |
| Goodyear Tire & Rubber | 0.011 | United States | Greenbrier Companies Inc | 0.003 | United States | Habit Restaurants | 0.001 | United States |
| Goosehead Insurance | 0.002 | United States | Greene County Bancorp | 0.000 | United States | Hackett Group Inc | 0.001 | United States |
| Gopro Inc | 0.002 | United States | Greenhill & Co Inc | 0.001 | United States | Haemonetics Corp | 0.022 | United States |
| Gorman Rupp Co | 0.002 | United States | Greenlane Holdings | 0.000 | United States | Hain Celestial Group | 0.007 | United States |
| Gossamer Bio | 0.002 | United States | Greenlight Capital Re Lt | 0.001 | United States | Hallador Energy Co | 0.000 | United States |
| Gp Strategies Corp | 0.001 | United States | Greif Inc | 0.001 | United States | Halliburton Co | 0.056 | United States |
| Grace W R & Co | 0.013 | United States | Greif Inc | 0.003 | United States | Hallmark Finl Svcs Inc | 0.001 | United States |
| Graco Inc | 0.026 | United States | Griffin Industrial Rlty | 0.000 | United States | Halozyme Therapeutics | 0.007 | United States |
| Graftech International | 0.003 | United States | Griffon Corp | 0.003 | United States | Hamilton Beach Brands | 0.000 | United States |
| Graham Corp | 0.001 | United States | Gritstone Oncology | 0.001 | United States | Hamilton Lane Inc | 0.004 | United States |
| Graham Holdings Company | 0.009 | United States | Grocery Outlet Holding | 0.002 | United States | Hancock Whitney Corp | 0.012 | United States |
| Grainger Ww Inc | 0.044 | United States | Group 1 Automotive Inc | 0.005 | United States | Hanesbrand Inc | 0.019 | United States |
| Grand Canyon Education | 0.016 | United States | Groupon Inc | 0.004 | United States | Hanger Inc | 0.002 | United States |
| Granite Constr Inc | 0.005 | United States | Grubhub Inc | 0.017 | United States | Hanmi Financial Corp | 0.002 | United States |
| Granite Point Mortgage | 0.003 | United States | Gsi Technology | 0.000 | United States | Hannon Armstrong Sustain | 0.006 | United States |
| Graphic Packaging Hldg | 0.015 | United States | Gtt Communications Inc | 0.001 | United States | Hanover Insurance Group | 0.018 | United States |
| Gray Television Inc | 0.005 | United States | Gty Technology Holdings | 0.001 | United States | Harborone Bancorp Inc | 0.001 | United States |
| Great Ajax Corp | 0.001 | United States | Guaranty Bancshares Inc | 0.001 | United States | Harley Davidson Inc | 0.019 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Harmonic Inc | 0.002 | United States | Heartland Financial Usa | 0.005 | United States | Hewlett Packard Ent | 0.069 | United States |
| Harpoon Therapeutics | 0.000 | United States | Hecla Mining Co | 0.003 | United States | Hexcel Corp | 0.024 | United States |
| Harsco Corp | 0.005 | United States | Heico Corp Cl A | 0.025 | United States | Hf Foods Group Inc | 0.000 | United States |
| Hartford Finl Svcs Grp | 0.074 | United States | Heico Corp Common | 0.017 | United States | Hibbett Sports Inc | 0.001 | United States |
| Hasbro Inc | 0.047 | United States | Heidrick & Struggles | 0.002 | United States | High Point Resources | 0.001 | United States |
| Haverty Furniture Inc | 0.001 | United States | Helen Of Troy Ltd | 0.013 | United States | Highwoods Properties Inc | 0.016 | United States |
| Hawaiian Electric Inds | 0.017 | United States | Helios Technologies Inc | 0.004 | United States | Hill-rom Holdings Inc | 0.024 | United States |
| Hawaiian Holdings Inc | 0.004 | United States | Helix Energy Solutions | 0.004 | United States | Hillenbrand Inc | 0.006 | United States |
| Hawkins Inc | 0.001 | United States | Helmerich & Payne Inc | 0.014 | United States | Hilltop Holdings Inc | 0.006 | United States |
| Hawthorn Bancshares Inc | 0.000 | United States | Hemisphere Media Group | 0.001 | United States | Hilton Grand Vacations | 0.009 | United States |
| Haynes International Inc | 0.002 | United States | Henry Jack & Associates | 0.038 | United States | Hilton Worldwide Holding | 0.090 | United States |
| Hb Fuller Company | 0.008 | United States | Herbalife Nutrition Ltd | 0.013 | United States | Hingham Instn Svgs Mass | 0.001 | United States |
| Hca Healthcare Inc | 0.110 | United States | Herc Holding Inc | 0.004 | United States | Hms Holdings Corp | 0.010 | United States |
| Hci Group Inc | 0.001 | United States | Heritage Commerce Corp | 0.002 | United States | Hni Corporation | 0.005 | United States |
| Hcp Inc | 0.059 | United States | Heritage Cryl Clean Inc | 0.001 | United States | Hollyfrontier Corp | 0.028 | United States |
| Hd Supply Holdings Inc | 0.023 | United States | Heritage Financial Corp | 0.003 | United States | Hologic Inc | 0.046 | United States |
| Health Catalyst Inc | 0.001 | United States | Heritage Ins Hldgs Inc | 0.001 | United States | Home Bancorp Inc | 0.001 | United States |
| Health Ins Innovations | 0.001 | United States | Herman Miller Inc | 0.009 | United States | Home Bancshares Inc | 0.010 | United States |
| Healthcare Realty Trust | 0.014 | United States | Heron Therapeutics Inc | 0.005 | United States | Home Depot Inc | 0.869 | United States |
| Healthcare Svcs Grp Inc | 0.006 | United States | Hersha Hospitality Trust | 0.002 | United States | Homestreet Inc | 0.002 | United States |
| Healthcare Tr Amer Inc | 0.020 | United States | Hershey Company | 0.076 | United States | Hometrust Bancshares Inc | 0.001 | United States |
| Healthequity Inc | 0.013 | United States | Hertz Global Holdings | 0.005 | United States | Homology Medicines | 0.002 | United States |
| Healthstream Inc | 0.002 | United States | Heska Corp | 0.002 | United States | Honeywell International | 0.414 | United States |
| Heartland Express Inc | 0.003 | United States | Hess Corp | 0.055 | United States | Hooker Furniture Corp | 0.001 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Hookipa Pharma | 0.000 | United States | Hyatt Hotels Corp | 0.009 | United States | Incyte Corp | 0.045 | United States |
| Hope Bancorp Inc | 0.006 | United States | Hyster-yale Materials | 0.002 | United States | Ind Contract Drilling | 0.000 | United States |
| Horace Mann Educators | 0.006 | United States | I3 Verticals Inc | 0.001 | United States | Independence Holding Co | 0.001 | United States |
| Horizon Bancorp Inc | 0.002 | United States | Iaa | 0.019 | United States | Independence Rlty Trust | 0.004 | United States |
| Horizon Therapeutics Plc | 0.017 | United States | Iac Interactivecorp | 0.055 | United States | Independent Bank Corp | 0.002 | United States |
| Hormel Foods Corp | 0.041 | United States | Iberiabank Corp | 0.013 | United States | Independent Bank Ma | 0.008 | United States |
| Host Hotels & Resorts | 0.042 | United States | Icf International Inc | 0.005 | United States | Independent Bk Group Inc | 0.006 | United States |
| Hostess Brands Inc | 0.006 | United States | Ichor Holdings Inc | 0.002 | United States | Industrial Logistics | 0.005 | United States |
| Houghton Mifflin Harcour | 0.002 | United States | Icu Medical Inc | 0.010 | United States | Infinera Corp | 0.003 | United States |
| Houlihan Lokey Inc | 0.006 | United States | Idacorp Inc | 0.019 | United States | Information Services Grp | 0.000 | United States |
| Howard Bancorp Inc | 0.001 | United States | Ideanomics Inc | 0.000 | United States | Ingersoll-rand Plc | 0.101 | United States |
| Howard Hughes Corp | 0.018 | United States | Idex Corp | 0.042 | United States | Ingevity Corporation | 0.012 | United States |
| Hp Inc | 0.097 | United States | Idexx Labs Inc | 0.078 | United States | Ingles Markets Inc | 0.002 | United States |
| Hub Group Inc | 0.005 | United States | Idt Corp | 0.001 | United States | Ingredion Inc | 0.019 | United States |
| Hubbell Inc | 0.024 | United States | Ies Holdings Inc | 0.001 | United States | Innerworkings Inc | 0.001 | United States |
| Hubspot Inc | 0.020 | United States | Ihs Markit Ltd | 0.090 | United States | Innophos Holdings Inc | 0.002 | United States |
| Hudson Ltd | 0.002 | United States | Ii Vi Inc | 0.011 | United States | Innospec Inc | 0.007 | United States |
| Hudson Pac Pptys Inc | 0.017 | United States | Illinois Tool Works Inc | 0.173 | United States | Innovative Industrial | 0.003 | United States |
| Humana Inc | 0.117 | United States | Illumina Inc | 0.152 | United States | Innoviva Inc | 0.002 | United States |
| Huntington Bancshares | 0.050 | United States | Imax Corp | 0.004 | United States | Inogen Inc | 0.003 | United States |
| Huntington Ingalls Ind | 0.029 | United States | Immersion Corp | 0.001 | United States | Inovalon Holdings Inc | 0.004 | United States |
| Huntsman Corp | 0.017 | United States | Immunogen Inc | 0.001 | United States | Inovio Pharmaceuticals | 0.001 | United States |
| Hurco Companies Inc | 0.001 | United States | Immunomedics Inc | 0.008 | United States | Inphi Corp | 0.009 | United States |
| Huron Consulting Group | 0.005 | United States | Impinj Inc | 0.002 | United States | Inseego Corp | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Insight Enterprises Inc | 0.007 | United States | International Paper Co | 0.056 | United States | Iovance Biotherapeutics | 0.007 | United States |
| Insmid Inc | 0.005 | United States | International Seaways | 0.002 | United States | Ipg Photonics Corp | 0.016 | United States |
| Insperty Inc | 0.013 | United States | International Speedway | 0.004 | United States | Iqvia Holdings Inc | 0.091 | United States |
| Inspire Medical Systems | 0.003 | United States | Interpublic Group Of Cos | 0.028 | United States | Iradimed Corporation | 0.000 | United States |
| Inspired Entertainment | 0.000 | United States | Intersect Ent Inc | 0.002 | United States | Irhythm Technologies Inc | 0.006 | United States |
| Installed Bldg Products | 0.004 | United States | Intl Business Machines | 0.439 | United States | Iridium Communications | 0.007 | United States |
| Insteel Industries Inc | 0.001 | United States | Intl Fcstone Inc | 0.002 | United States | Irobot Corp | 0.006 | United States |
| Instructure Inc | 0.004 | United States | Intl Flavors & Fragrance | 0.044 | United States | Iron Mountain Inc | 0.031 | United States |
| Insulet Corp | 0.033 | United States | Intra Cellular Therapies | 0.001 | United States | Ironwood Pharmaceuticals | 0.004 | United States |
| Integer Holdings Corp | 0.008 | United States | Intrepid Potash Inc | 0.001 | United States | Isramco Inc | 0.000 | United States |
| Integra Lifesciences | 0.014 | United States | Intrexon Corp | 0.001 | United States | Istar Inc | 0.003 | United States |
| Intel Corp | 0.777 | United States | Intricon Corp | 0.001 | United States | Iteris Inc | 0.001 | United States |
| Intella Therapeutics Inc | 0.002 | United States | Intuit | 0.225 | United States | Itron Inc | 0.009 | United States |
| Intelligent Systems Corp | 0.001 | United States | Intuitive Surgical Inc | 0.210 | United States | Itt Inc | 0.018 | United States |
| Intelsat Sa | 0.005 | United States | Invacare Corp | 0.001 | United States | J & J Snack Foods Co | 0.010 | United States |
| Inter Parfums Inc | 0.004 | United States | Invesco Ltd | 0.023 | United States | J Alexanders Holdings | 0.001 | United States |
| Interactive Brokers Grp | 0.014 | United States | Invesco Mortgage Cap | 0.007 | United States | J2 Global Inc | 0.014 | United States |
| Intercept Pharma Inc | 0.006 | United States | Investar Holding Corp | 0.001 | United States | Jabil Inc | 0.018 | United States |
| Intercontinental Exch | 0.174 | United States | Investors Bancorp Inc | 0.009 | United States | Jack In The Box Inc | 0.008 | United States |
| Interdigital Inc | 0.006 | United States | Investors Real Estate Tr | 0.003 | United States | Jacobs Engineering Grp | 0.041 | United States |
| Interface Inc | 0.003 | United States | Investors Title Co | 0.001 | United States | Jagged Peak Energy Inc | 0.002 | United States |
| International Bancshares | 0.007 | United States | Invitae Corporation | 0.006 | United States | James River Group Hldg | 0.005 | United States |
| International Game Tech | 0.005 | United States | Invitation Homes Inc | 0.048 | United States | Janus Henderson Group | 0.012 | United States |
| International Money Exp | 0.001 | United States | Ionis Pharmaceuticals | 0.026 | United States | Jazz Pharmaceuticals Plc | 0.024 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Jb Hunt Trans Svcs Inc | 0.032 | United States | Kar Auction Services Inc | 0.011 | United States | Kindred Biosciences Inc | 0.001 | United States |
| Jbg Smith Properties | 0.016 | United States | Karuna Therapeutics Inc | 0.000 | United States | Kiniksa Pharmaceuticals | 0.000 | United States |
| Jefferies Financial Grp | 0.017 | United States | Karyopharm Therapeutics | 0.002 | United States | Kinsale Capital Group | 0.007 | United States |
| Jeld-wen Holding Inc | 0.004 | United States | Kb Home | 0.010 | United States | Kirby Corp | 0.017 | United States |
| Jernigan Cap Inc | 0.001 | United States | Kbr Inc | 0.012 | United States | Kite Realty Group Trust | 0.005 | United States |
| Jetblue Airways Corp | 0.017 | United States | Keane Group Inc | 0.001 | United States | Kkr Real Estate Finance | 0.002 | United States |
| Jjill Inc | 0.000 | United States | Kearny Financial Corp | 0.004 | United States | Kla Corporation | 0.086 | United States |
| John Bean Tech Corp | 0.010 | United States | Kellogg Co | 0.054 | United States | Klx Energy Services | 0.001 | United States |
| Johnson & Johnson | 1.169 | United States | Kelly Services Inc | 0.003 | United States | Knight-swift Transport | 0.015 | United States |
| Johnson Controls Intl | 0.119 | United States | Kemet Corp | 0.003 | United States | Knoll Inc | 0.004 | United States |
| Johnson Outdoors Inc | 0.001 | United States | Kemper Corporation | 0.017 | United States | Knowles Corporation | 0.006 | United States |
| Jones Lang Lasalle Inc | 0.024 | United States | Kennametal Inc | 0.009 | United States | Kodiak Sciences | 0.001 | United States |
| Jounce Therapeutics Inc | 0.000 | United States | Kennedy-wilson Hldgs Inc | 0.009 | United States | Kohls Corp | 0.027 | United States |
| Jpmorgan Chase & Co | 1.272 | United States | Keurig Dr Pepper Inc | 0.019 | United States | Kontoor Brands | 0.005 | United States |
| Juniper Networks Inc | 0.029 | United States | Keycorp | 0.061 | United States | Koppers Holdings Inc | 0.002 | United States |
| K12 Inc | 0.003 | United States | Keysight Technologies | 0.062 | United States | Korn Ferry | 0.007 | United States |
| Kadant Inc | 0.003 | United States | Kezar Life Sciences | 0.000 | United States | Kosmos Energy Ltd | 0.008 | United States |
| Kadmon Holdings Inc | 0.001 | United States | Kforce Inc | 0.003 | United States | Kraton Corporation | 0.003 | United States |
| Kaiser Aluminum Corp | 0.005 | United States | Kilroy Realty Corp | 0.026 | United States | Kratos Defense & Sec Sol | 0.006 | United States |
| Kala Pharmaceuticals | 0.000 | United States | Kimball Electronics Inc | 0.001 | United States | Kroger Co | 0.070 | United States |
| Kaleido Biosciences | 0.000 | United States | Kimball International | 0.002 | United States | Kronos Worldwide Inc | 0.001 | United States |
| Kalvista Pharmaceuticals | 0.000 | United States | Kimberly Clark Corp | 0.165 | United States | Krystal Biotech | 0.001 | United States |
| Kaman Corp | 0.006 | United States | Kimco Realty Corp | 0.029 | United States | Kura Oncology Inc | 0.002 | United States |
| Kansas City Southern | 0.045 | United States | Kinder Morgan Inc | 0.137 | United States | Kura Sushi Usa Inc | 0.000 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Kvh Industries Inc | 0.001 | United States | Lazard Ltd | 0.012 | United States | Liberty Broadband CI A | 0.009 | United States |
| L Brands Inc | 0.015 | United States | Lci Industries | 0.008 | United States | Liberty Broadband CI C | 0.037 | United States |
| L3harris Technologies | 0.157 | United States | Lcnb Corp | 0.001 | United States | Liberty Formula 1 Ser A | 0.003 | United States |
| La Jolla Pharmaceutical | 0.001 | United States | Leaf Group Ltd | 0.000 | United States | Liberty Formula 1 Ser C | 0.028 | United States |
| La Z Boy Inc | 0.005 | United States | Lear Corp | 0.024 | United States | Liberty Latin America A | 0.003 | United States |
| Laboratory Corp Of Amer | 0.056 | United States | Lee Enterprises Inc | 0.000 | United States | Liberty Latin America C | 0.007 | United States |
| Ladder Capital Corp | 0.006 | United States | Legacy Housing Corp | 0.000 | United States | Liberty Oilfield Service | 0.002 | United States |
| Ladenburg Thalman Fin | 0.001 | United States | Legacytexas Fin Group | 0.007 | United States | Liberty Property Trust | 0.027 | United States |
| Lakeland Bancorp Inc | 0.003 | United States | Legg Mason Inc | 0.011 | United States | Liberty Siriusxm Ser A | 0.012 | United States |
| Lakeland Financial Corp | 0.004 | United States | Leggett & Platt Inc | 0.018 | United States | Liberty Siriusxm Ser C | 0.022 | United States |
| Lam Research Corp | 0.113 | United States | Leidos Holdings Inc | 0.040 | United States | Liberty TripAdvisor Hldg | 0.002 | United States |
| Lamar Advertising Co | 0.024 | United States | Lemaitre Vascular Inc | 0.002 | United States | Life Storage Inc | 0.017 | United States |
| Lamb Weston Holdings | 0.036 | United States | Lendingclub Corporation | 0.003 | United States | Lifetime Brands Inc | 0.000 | United States |
| Lancaster Colony Corp | 0.009 | United States | Lendingtree Inc | 0.008 | United States | Lifevantage Corp | 0.001 | United States |
| Landec Corp | 0.001 | United States | Lennar Corp CI A | 0.053 | United States | Ligand Pharmaceuticals | 0.006 | United States |
| Lands End Inc | 0.000 | United States | Lennar Corp CI B | 0.002 | United States | Lilly Eli & Co | 0.327 | United States |
| Landstar Systems Inc | 0.015 | United States | Lennox International Inc | 0.029 | United States | Limelight Networks Inc | 0.001 | United States |
| Lannett Co Inc | 0.001 | United States | Level One Bancorp Inc | 0.000 | United States | Limoneira Co | 0.001 | United States |
| Lantheus Holdings Inc | 0.003 | United States | Lexicon Pharmaceuticals | 0.000 | United States | Lincoln Electric Hldgs | 0.017 | United States |
| Laredo Petroleum Inc | 0.001 | United States | Lexington Realty Trust | 0.008 | United States | Lincoln National Corp | 0.041 | United States |
| Las Vegas Sands Corp | 0.067 | United States | Lgi Homes Inc | 0.006 | United States | Lindblad Expeditions Inc | 0.001 | United States |
| Lattice Semiconductor | 0.008 | United States | Lhc Group Inc | 0.012 | United States | Linde Plc | 0.357 | United States |
| Laureate Education Inc | 0.006 | United States | Liberty Braves Series A | 0.001 | United States | Lindsay Corp | 0.003 | United States |
| Lawson Products Inc | 0.001 | United States | Liberty Braves Series C | 0.003 | United States | Lineage Cell Therapeutic | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Lions Gate Ent Class A | 0.002 | United States | Lsb Industries Inc | 0.000 | United States | Madrigal Pharmaceuticals | 0.002 | United States |
| Lions Gate Ent Class B | 0.003 | United States | Lsc Communications | 0.000 | United States | Magellan Health Inc | 0.005 | United States |
| Liquida Technologies Inc | 0.000 | United States | Ltc Properties Inc | 0.007 | United States | Magenta Therapeutics Inc | 0.001 | United States |
| Liquidity Services Inc | 0.001 | United States | Lululemon Athletica Inc | 0.077 | United States | Magnolia Oil & Gas (a) | 0.004 | United States |
| Lithia Motors Inc | 0.010 | United States | Lumber Liquidators Hldgs | 0.001 | United States | Mainstreet Bancshares | 0.001 | United States |
| Littelfuse Inc | 0.014 | United States | Lumentum Holdings Inc | 0.014 | United States | Majesco | 0.000 | United States |
| Livanova Plc | 0.012 | United States | Luminex Corp | 0.003 | United States | Malibu Boats Inc | 0.002 | United States |
| Live Nation Ent Inc | 0.029 | United States | Luther Burbank Corp | 0.001 | United States | Mallinckrodt Plc | 0.001 | United States |
| Live Oak Bancshares Inc | 0.002 | United States | Luxfer Holdings | 0.001 | United States | Malvern Bancorp Inc | 0.001 | United States |
| Livent | 0.003 | United States | Lydall Inc | 0.001 | United States | Mammoth Energy Services | 0.000 | United States |
| Liveperson Inc | 0.007 | United States | Lyft | 0.005 | United States | Manhattan Assocs Inc | 0.018 | United States |
| Liveramp Holdings Inc | 0.010 | United States | Lyondellbasell Inds | 0.081 | United States | Manitowoc Co Inc | 0.001 | United States |
| Livexlive Media | 0.000 | United States | M & T Bank Corp | 0.072 | United States | Mannkind Corp | 0.001 | United States |
| Livongo Health Inc | 0.001 | United States | M/i Homes Inc | 0.003 | United States | Manpowergroup | 0.017 | United States |
| Lkq Corp | 0.033 | United States | Macatawa Bank Corp | 0.001 | United States | Mantech International | 0.006 | United States |
| Lockheed Martin Corp | 0.328 | United States | Macerich Co | 0.015 | United States | Marathon Oil Corp | 0.033 | United States |
| Loews Corp | 0.046 | United States | Mack Cali Realty Corp | 0.006 | United States | Marathon Petroleum Corp | 0.136 | United States |
| Logicbio Therapeutics | 0.000 | United States | Mackinac Finl Corp | 0.000 | United States | Marchex Inc | 0.000 | United States |
| Logmein Inc | 0.012 | United States | Macom Tech Solutions | 0.003 | United States | Marcus & Millichap | 0.003 | United States |
| Loral Space & Comm | 0.002 | United States | Macquarie Infrastructure | 0.010 | United States | Marcus Corp | 0.003 | United States |
| Louisiana Pacific Corp | 0.010 | United States | Macrogenics Inc | 0.002 | United States | Marine Products Corp | 0.000 | United States |
| Lovesac Co | 0.001 | United States | Macys Inc | 0.016 | United States | Marinemax Inc | 0.001 | United States |
| Lowes Cos Inc | 0.293 | United States | Madden Steven Ltd | 0.010 | United States | Marinus Pharmaceuticals | 0.000 | United States |
| Lpl Financial Holdings | 0.023 | United States | Madison Square Garden Co | 0.017 | United States | Markel Corp | 0.054 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Marker Therapeutics Inc | 0.000 | United States | Maxar Technologies Inc | 0.002 | United States | Mei Pharma Inc | 0.000 | United States |
| Marketaxess Holdings Inc | 0.041 | United States | Maxim Integrated Prods | 0.053 | United States | Meiragtx Holdings Plc | 0.001 | United States |
| Marlin Business Svcs | 0.001 | United States | Maximus Inc | 0.017 | United States | Menlo Therapeutics Inc | 0.000 | United States |
| Marriott Intl Inc | 0.116 | United States | Maxlinear Inc | 0.005 | United States | Mercantile Bank Corp | 0.002 | United States |
| Marriott Vac World Corp | 0.015 | United States | Mayville Engineering | 0.000 | United States | Merchants Bancorp | 0.000 | United States |
| Marrone Bio Innovations | 0.000 | United States | Mbia Inc | 0.002 | United States | Merck & Co Inc | 0.737 | United States |
| Marsh & McLennan Cos | 0.172 | United States | Mccormick & Co Inc | 0.065 | United States | Mercury General Corp | 0.005 | United States |
| Marten Trans Ltd | 0.003 | United States | Mcdermott Intl Inc | 0.001 | United States | Mercury Systems Inc | 0.015 | United States |
| Martin Marietta Mtls | 0.058 | United States | Mcdonalds Corp | 0.560 | United States | Meredith Corp | 0.005 | United States |
| Marvell Technology Group | 0.056 | United States | Mcgrath Rentcorp | 0.006 | United States | Meridian Bancorp Inc | 0.003 | United States |
| Masco Corp | 0.041 | United States | Mckesson Corp | 0.086 | United States | Meridian Bioscience Inc | 0.001 | United States |
| Masimo Corporation | 0.024 | United States | Mdc Corp | 0.001 | United States | Merit Med Systems Inc | 0.006 | United States |
| Masonite Intl Corp | 0.005 | United States | Mdc Holdings Inc | 0.007 | United States | Meritage Homes Corp | 0.009 | United States |
| Mastec Inc | 0.013 | United States | Mdu Resources Group Inc | 0.019 | United States | Meritor Inc | 0.005 | United States |
| Mastercard Inc | 0.829 | United States | Medallia Inc | 0.001 | United States | Mersana Therapeutics | 0.000 | United States |
| Mastercraft Boat Holding | 0.001 | United States | Medallion Financial | 0.000 | United States | Mesa Air Group Inc | 0.000 | United States |
| Matador Res Co | 0.006 | United States | Medical Properties Trust | 0.029 | United States | Mesa Labs Inc | 0.003 | United States |
| Match Group Inc | 0.013 | United States | Medicines Co | 0.013 | United States | Meta Financial Group Inc | 0.004 | United States |
| Materion Corporation | 0.004 | United States | Medicynova Inc | 0.001 | United States | Methode Electrs Inc | 0.004 | United States |
| Matrix Service Co | 0.002 | United States | Medidata Solutions Inc | 0.019 | United States | Metlife Inc | 0.127 | United States |
| Matson Inc | 0.005 | United States | Medifast Inc | 0.004 | United States | Metropolitan Bank Holdin | 0.001 | United States |
| Mattel Inc | 0.013 | United States | Mednax Inc | 0.006 | United States | Mettler Toledo Intl Inc | 0.058 | United States |
| Matthews International | 0.004 | United States | Medpace Holdings Inc | 0.008 | United States | Mfa Financial Inc | 0.011 | United States |
| Maui Land & Pineapple Co | 0.000 | United States | Medtronic Plc | 0.496 | United States | Mge Energy Inc | 0.009 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Mgic Investment Corp | 0.015 | United States | Mks Instruments Inc | 0.017 | United States | Morgan Stanley | 0.172 | United States |
| Mgm Resorts Intl | 0.047 | United States | Mma Capital Holdings Inc | 0.000 | United States | Morningstar Inc | 0.010 | United States |
| Mgp Ingredients Inc | 0.002 | United States | Mobile Mini Inc | 0.006 | United States | Morphic Holding Inc | 0.000 | United States |
| Michaels Cos Inc/the | 0.003 | United States | Mobileiron Inc | 0.002 | United States | Mosaic Company | 0.024 | United States |
| Microchip Technology | 0.073 | United States | Model N Inc | 0.003 | United States | Motorcar Pts America Inc | 0.001 | United States |
| Micron Technology Inc | 0.161 | United States | Moderna | 0.011 | United States | Motorola Solutions Inc | 0.095 | United States |
| Microsoft Corp | 3.575 | United States | Modine Manufacturing Co | 0.002 | United States | Movado Group Inc | 0.001 | United States |
| Microstrategy Inc | 0.004 | United States | Moelis & Co | 0.005 | United States | Mr. Cooper Group Inc | 0.003 | United States |
| Mid Penn Bancorp Inc | 0.001 | United States | Mohawk Industries Inc | 0.025 | United States | Mrc Global Inc | 0.003 | United States |
| Mid-amer Apt Cmnty | 0.050 | United States | Molecular Templates | 0.000 | United States | Msa Safety Inc | 0.013 | United States |
| Middleby Corp | 0.022 | United States | Molina Healthcare Inc | 0.023 | United States | Msc Indl Direct Inc | 0.011 | United States |
| Middlesex Water Co | 0.004 | United States | Molson Coors Brewing Co | 0.034 | United States | Msci Inc | 0.061 | United States |
| Midland States Bancorp | 0.002 | United States | Momenta Pharmaceuticals | 0.004 | United States | Msg Networks Inc | 0.003 | United States |
| Midwestone Finl Group | 0.001 | United States | Monarch Casino & Resort | 0.002 | United States | Mts Systems Corp | 0.003 | United States |
| Milacron Holdings Corp | 0.004 | United States | Mondelez International | 0.267 | United States | Mueller Industries Inc | 0.005 | United States |
| Millendo Therapeutics | 0.000 | United States | Mongodb | 0.017 | United States | Mueller Wtr Prods Inc | 0.006 | United States |
| Miller Industries Inc | 0.001 | United States | Monmouth Real Estate | 0.004 | United States | Murphy Oil Corp | 0.012 | United States |
| Minerals Technologies | 0.006 | United States | Monolithic Power Systems | 0.022 | United States | Murphy Usa Inc | 0.009 | United States |
| Minerva Neurosciences | 0.001 | United States | Monotype Imaging Hldg | 0.003 | United States | Mustang Bio | 0.000 | United States |
| Mirati Therapeutics Inc | 0.007 | United States | Monro Inc | 0.009 | United States | Mutualfirst Finl Inc | 0.001 | United States |
| Mirum Pharmaceuticals | 0.000 | United States | Monster Beverage Corp | 0.076 | United States | Mvb Financial Corp | 0.001 | United States |
| Misonix Inc | 0.000 | United States | Montage Resources Corp | 0.000 | United States | Myers Industries Inc | 0.002 | United States |
| Mistras Group Inc | 0.001 | United States | Moodys Corp | 0.114 | United States | Mylan Nv | 0.035 | United States |
| Mitek Sys Inc | 0.001 | United States | Moog Inc | 0.009 | United States | Myokardia Inc | 0.008 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|---------------------------|-----------|---------------|
| Myr Group Inc | 0.002 | United States | National Storage Affil | 0.007 | United States | Neurocrine Biosciences | 0.028 | United States |
| Myriad Genetics Inc | 0.007 | United States | National Vision Holdings | 0.006 | United States | Neuronetics Inc | 0.000 | United States |
| Nabors Industries Ltd | 0.002 | United States | National Western Life | 0.002 | United States | Nevro Corp | 0.009 | United States |
| Nacco Industries Inc | 0.001 | United States | Natural Gas Services Grp | 0.001 | United States | New Age Beverages Corp | 0.001 | United States |
| Nanometrics Inc | 0.003 | United States | Natural Grocers Vita Ctg | 0.000 | United States | New Jersey Resources | 0.014 | United States |
| Nanostring Tech Inc | 0.002 | United States | Natures Sunshine Prods | 0.000 | United States | New Media Invst Group Inc | 0.002 | United States |
| Napco Sec Technologies | 0.001 | United States | Natus Medical Inc | 0.004 | United States | New Relic Inc | 0.010 | United States |
| Nasdaq Inc | 0.039 | United States | Navient Corporation | 0.009 | United States | New Residential Invst | 0.022 | United States |
| Natera Inc | 0.006 | United States | Navigant Consulting Inc | 0.004 | United States | New Sr Invst Group Inc | 0.002 | United States |
| Nathans Famous Inc | 0.001 | United States | Navistar Intl Corp | 0.005 | United States | New York Cmnty Bancorp | 0.019 | United States |
| National Bank Holdings | 0.003 | United States | Nbt Bancorp Inc | 0.005 | United States | New York Mtg Tr Inc | 0.005 | United States |
| National Bankshares Inc | 0.001 | United States | Ncr Corp | 0.013 | United States | New York Times Co | 0.016 | United States |
| National Beverage Corp | 0.002 | United States | Ncs Multistage Hold | 0.000 | United States | Newell Brands Inc | 0.024 | United States |
| National Cinemedia Inc | 0.002 | United States | Neenah Inc | 0.004 | United States | Newmark Group Inc | 0.004 | United States |
| National Energy Services | 0.001 | United States | Nektar Therapeutics | 0.010 | United States | Newmarket Corporation | 0.011 | United States |
| National Fuel Gas Co | 0.013 | United States | Nelnet Inc | 0.004 | United States | Newmont Goldcorp Corp | 0.105 | United States |
| National Gen Hldgs Corp | 0.005 | United States | Neogen Corp | 0.012 | United States | Newpark Resources Inc | 0.002 | United States |
| National Health Invs Inc | 0.012 | United States | Neogenomics Inc | 0.006 | United States | News Corp Cl A | 0.018 | United States |
| National Healthcare Corp | 0.003 | United States | Neon Therapeutics | 0.000 | United States | News Corp Cl B | 0.006 | United States |
| National Instrs Corp | 0.019 | United States | Neophotonics Corp | 0.001 | United States | Nexpoint Residential Tr | 0.003 | United States |
| National Oilwell Varco | 0.028 | United States | Netapp Inc | 0.043 | United States | Nexstar Media Group Inc | 0.016 | United States |
| National Presto Inds Inc | 0.001 | United States | Netflix Inc | 0.383 | United States | Nextcure | 0.000 | United States |
| National Research Corp | 0.002 | United States | Netgear Inc | 0.003 | United States | Nextdecade | 0.000 | United States |
| National Retail Pptys | 0.031 | United States | Netscout Systems Inc | 0.006 | United States | Nextera Energy Inc | 0.379 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|-------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Nextgen Healthcare Inc | 0.003 | United States | Northrim Bancorp Inc | 0.001 | United States | Nvr Inc | 0.041 | United States |
| Ngm Biopharmaceuticals | 0.000 | United States | Northrop Grumman Corp | 0.202 | United States | O Reilly Automotive Inc | 0.102 | United States |
| Ni Holdings Inc | 0.001 | United States | Northwest Bancshares Inc | 0.006 | United States | Oak Valley Bancorp | 0.000 | United States |
| Nic Inc | 0.005 | United States | Northwest Natural Hldg | 0.007 | United States | Oasis Pete Inc | 0.004 | United States |
| Nicolet Bankshares Inc | 0.002 | United States | Northwest Pipe Co | 0.001 | United States | Occidental Pete Corp | 0.135 | United States |
| Nielsen Holdings Plc | 0.026 | United States | Northwestern Corp | 0.013 | United States | Oceaneering Intl Inc | 0.005 | United States |
| Nike Inc | 0.394 | United States | Norwegian Cruise Line | 0.038 | United States | Oceanfirst Financial | 0.004 | United States |
| Nine Energy Service Inc | 0.000 | United States | Norwood Financial Corp | 0.001 | United States | Ocular Therapeutix Inc | 0.000 | United States |
| Nisource Inc | 0.038 | United States | Novagold Resources Inc | 0.005 | United States | Ocwen Financial Corp | 0.001 | United States |
| NI Industries Inc | 0.000 | United States | Novanta Inc | 0.009 | United States | Odonate Therapeutics Inc | 0.001 | United States |
| Nlight | 0.002 | United States | Novavax Inc | 0.000 | United States | Office Depot Inc | 0.003 | United States |
| Nmi Hldgs Inc | 0.006 | United States | Novocure Ltd | 0.022 | United States | Office Pty Income Trust | 0.005 | United States |
| Nn Inc | 0.001 | United States | Now Inc | 0.004 | United States | Ofg Bancorp | 0.004 | United States |
| Noble Corporation Plc | 0.001 | United States | Nrc Group Holdings Corp | 0.000 | United States | Oge Energy Corp | 0.031 | United States |
| Noble Energy Inc | 0.036 | United States | Nrg Energy Inc | 0.034 | United States | Ohio Vy Banc Corp | 0.001 | United States |
| Noodles & Company | 0.001 | United States | Nu Skin Enterprises | 0.008 | United States | Oil Dri Corp Of America | 0.001 | United States |
| Nordic American Tanker | 0.001 | United States | Nuance Communications | 0.016 | United States | Oil States International | 0.003 | United States |
| Nordson Corp | 0.028 | United States | Nucor Corp | 0.053 | United States | Okta Inc | 0.034 | United States |
| Nordstrom Inc | 0.012 | United States | Nutanix Inc | 0.012 | United States | Old Dominion Freight | 0.037 | United States |
| Norfolk Southern Corp | 0.162 | United States | Nuvasive Inc | 0.011 | United States | Old Line Bancshares Inc | 0.001 | United States |
| Northeast Bank | 0.001 | United States | Nv5 Global Inc | 0.002 | United States | Old National Bancorp | 0.010 | United States |
| Northern Oil & Gas Inc | 0.002 | United States | Nve Corp | 0.001 | United States | Old Republic Intl Corp | 0.023 | United States |
| Northern Trust Corp | 0.063 | United States | Nvent Electric Plc | 0.011 | United States | Old Second Bancorp Inc | 0.001 | United States |
| Northfield Bancorp Inc | 0.002 | United States | Nvidia Corp | 0.345 | United States | Olin Corp | 0.010 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Ollies Bargain Outlet | 0.010 | United States | Opus Bk Irvine Calif | 0.002 | United States | P A M Transn Svcs Inc | 0.000 | United States |
| Olympic Steel Inc | 0.000 | United States | Oracle Corp | 0.419 | United States | P C Connection | 0.001 | United States |
| Omega Flex Inc | 0.001 | United States | Orasure Technologies Inc | 0.002 | United States | Paccar Inc | 0.081 | United States |
| Omega Healthcare Invs | 0.030 | United States | Orbcomm Inc | 0.001 | United States | Pacific Biosciences Ca | 0.002 | United States |
| Omeros Corp | 0.003 | United States | Orchid Island Capital | 0.001 | United States | Pacific Drilling Ltd | 0.000 | United States |
| Omniceil Inc | 0.010 | United States | Organogenesis | 0.000 | United States | Pacific Mercantile Banco | 0.000 | United States |
| Omnicom Group Inc | 0.057 | United States | Origin Bancorp | 0.002 | United States | Pacific Premier Bancorp | 0.006 | United States |
| Omnova Solutions Inc | 0.001 | United States | Orion Engineered Carbons | 0.003 | United States | Pacira Biosciences | 0.005 | United States |
| On Deck Capital Inc | 0.001 | United States | Oritani Financial Corp | 0.002 | United States | Packaging Corp Of Amer | 0.034 | United States |
| On Semiconductor Corp | 0.027 | United States | Ormat Technologies Inc | 0.010 | United States | Pacwest Bancorp | 0.015 | United States |
| Oncocyte Corporation | 0.000 | United States | Orrstown Finl Svcs Inc | 0.001 | United States | Pagerduty | 0.001 | United States |
| One Gas Inc | 0.017 | United States | Orthofix Medical Inc | 0.003 | United States | Palatin Technologies Inc | 0.001 | United States |
| One Liberty Properties | 0.001 | United States | Orthopediatrics Corp | 0.001 | United States | Palo Alto Networks Inc | 0.065 | United States |
| Onemain Holdings Inc | 0.008 | United States | Oshkosh Corp | 0.017 | United States | Palomar Holdings | 0.001 | United States |
| Oneok Inc | 0.103 | United States | Osi Systems Inc | 0.006 | United States | Panhandle Oil And Gas | 0.001 | United States |
| Onespan Inc | 0.002 | United States | Osmotica Pharmaceuticals | 0.000 | United States | Papa Johns International | 0.004 | United States |
| Onespaworld Holdings | 0.002 | United States | Otter Tail Corp | 0.007 | United States | Par Pacific Holdings Inc | 0.003 | United States |
| Ooma Inc | 0.001 | United States | Outfront Media Inc | 0.013 | United States | Par Technology Corp | 0.001 | United States |
| Op Bancorp | 0.000 | United States | Overseas Shipholding Inc | 0.000 | United States | Paramount Group Inc | 0.009 | United States |
| Opko Health Inc | 0.003 | United States | Overstock Com Inc | 0.001 | United States | Paratek Pharmaceuticals | 0.000 | United States |
| Oppenheimer Holdings Inc | 0.001 | United States | Owens & Minor Inc | 0.001 | United States | Pareteum | 0.000 | United States |
| Optimizerx Corp | 0.001 | United States | Owens Corning | 0.023 | United States | Park Aerospace Corp | 0.001 | United States |
| Optinose Inc | 0.001 | United States | Owens Illinois Inc | 0.005 | United States | Park Hotels & Resorts | 0.020 | United States |
| Option Care Health Inc | 0.001 | United States | Oxford Industries Inc | 0.004 | United States | Park National Corp | 0.004 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Park Ohio Holdings Corp | 0.001 | United States | Peapack-gladstone Finl | 0.002 | United States | Perspecta | 0.012 | United States |
| Parke Bancorp Inc | 0.001 | United States | Pebblebrook Hotel Trust | 0.012 | United States | Peti | 0.002 | United States |
| Parker Drilling Ord | 0.001 | United States | Pegasystems Inc | 0.009 | United States | Petmed Express Inc | 0.001 | United States |
| Parker Hannifin Corp | 0.078 | United States | Penn National Gaming Inc | 0.007 | United States | Pfenex Inc | 0.001 | United States |
| Parsley Energy Inc | 0.015 | United States | Penn Virginia Corp | 0.001 | United States | Pfizer Inc | 0.680 | United States |
| Parsons | 0.002 | United States | Penney J C Inc | 0.001 | United States | Pg&e Corp | 0.018 | United States |
| Party City Holdco Inc | 0.001 | United States | Penns Woods Bancorp Inc | 0.001 | United States | Pgt Innovations Inc | 0.003 | United States |
| Patrick Inds Inc | 0.003 | United States | Pennsylvania Real Estate | 0.001 | United States | Phasebio Pharmaceuticals | 0.000 | United States |
| Pattern Energy Group Inc | 0.008 | United States | Pennymac Finl Svcs Inc | 0.003 | United States | Phibro Animal Health | 0.001 | United States |
| Patterson Cos Inc | 0.005 | United States | Pennymac Mortgage Inv | 0.006 | United States | Philip Morris Intl | 0.401 | United States |
| Patterson Uti Energy | 0.006 | United States | Penske Automotive Group | 0.005 | United States | Phillips 66 | 0.156 | United States |
| Paychex Inc | 0.090 | United States | Pentair Plc | 0.021 | United States | Photronics Inc | 0.002 | United States |
| Paycom Software Inc | 0.035 | United States | Penumbra Inc | 0.014 | United States | Phreesia Inc | 0.001 | United States |
| Paylocity Hldg Corp | 0.011 | United States | Peoples Bancorp Inc | 0.002 | United States | Phunware Inc | 0.000 | United States |
| Paypal Holdings Inc | 0.414 | United States | Peoples Bancorp N C Inc | 0.000 | United States | Physicians Realty Trust | 0.011 | United States |
| Paysign Inc | 0.001 | United States | Peoples Finl Svcs Corp | 0.001 | United States | Pico Holdings Inc | 0.001 | United States |
| Pbf Energy Inc | 0.011 | United States | Peoples United Financial | 0.021 | United States | Piedmont Office Rlty Tr | 0.009 | United States |
| Pcb Bancorp | 0.001 | United States | Peoples Utah Bancorp | 0.001 | United States | Pieris Pharmaceuticals | 0.001 | United States |
| Pcsb Financial Corp | 0.001 | United States | Pepsico Inc | 0.653 | United States | Pilgrims Pride Corp | 0.006 | United States |
| Pdc Energy Inc | 0.006 | United States | Perficient Inc | 0.004 | United States | Pinnacle Financial | 0.014 | United States |
| Pdf Solutions Inc | 0.001 | United States | Performance Food Group | 0.016 | United States | Pinnacle West Capital Co | 0.037 | United States |
| Pdl Biopharma Inc | 0.001 | United States | Perkinelmer Inc | 0.032 | United States | Pioneer Bancorp Inc | 0.000 | United States |
| Pdl Community Bancorp | 0.000 | United States | Perrigo Co Plc | 0.024 | United States | Pioneer Nat Resources Co | 0.072 | United States |
| Peabody Energy Corp | 0.003 | United States | Personalis Inc | 0.000 | United States | Piper Jaffray Companies | 0.004 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Pitney Bowes Inc | 0.003 | United States | Pq Group Holdings Inc | 0.002 | United States | Progenics Pharmaceutical | 0.001 | United States |
| Pjt Partners Inc | 0.003 | United States | Pra Group Inc | 0.005 | United States | Progress Software Corp | 0.006 | United States |
| Planet Fitness Inc | 0.017 | United States | Pra Health Sciences Inc | 0.021 | United States | Progressive Corp | 0.153 | United States |
| Plantronics Inc | 0.004 | United States | Precision Biosciences | 0.000 | United States | Prologis Inc | 0.182 | United States |
| Playags Inc | 0.001 | United States | Preferred Apt Cmnty Inc | 0.002 | United States | Proofpoint Inc | 0.024 | United States |
| Plexus Corp | 0.006 | United States | Preferred Bank | 0.002 | United States | Propetro Holding Co | 0.002 | United States |
| Plug Power Inc | 0.002 | United States | Preformed Line Products | 0.001 | United States | Pros Holdings Inc | 0.007 | United States |
| Pluralsight Inc | 0.004 | United States | Premier Finl Bancorp Inc | 0.001 | United States | Prosight Global Inc | 0.001 | United States |
| Pnc Financial Svcs Group | 0.212 | United States | Premier Inc | 0.005 | United States | Prosperity Bancshares | 0.016 | United States |
| Pnm Resources Inc | 0.014 | United States | Presidio Inc | 0.003 | United States | Protagonist Therapeutics | 0.001 | United States |
| Polaris Inc | 0.017 | United States | Prestige Consumer Health | 0.006 | United States | Protective Insurance (b) | 0.001 | United States |
| Polarityte Inc | 0.000 | United States | Prevail Therapeutics Inc | 0.000 | United States | Prothena Corp Plc | 0.001 | United States |
| Polyone Corp | 0.008 | United States | Prgx Global Inc | 0.000 | United States | Proto Labs Inc | 0.009 | United States |
| Pool Corp | 0.026 | United States | Price T Rowe Group Inc | 0.089 | United States | Providence Service Corp | 0.002 | United States |
| Popular Inc | 0.017 | United States | Pricesmart Inc | 0.005 | United States | Provident Bancorp Inc | 0.000 | United States |
| Portland Gen Elec Co | 0.017 | United States | Primeenergy Resources | 0.000 | United States | Provident Financial Svcs | 0.005 | United States |
| Portola Pharmaceuticals | 0.007 | United States | Primerica Inc | 0.018 | United States | Provident Finl Hldgs Inc | 0.000 | United States |
| Post Holdings Inc | 0.023 | United States | Primo Wtr Corp | 0.001 | United States | Prudential Bancorp Inc | 0.001 | United States |
| Potbelly Corporation | 0.000 | United States | Primoris Svcs Corp | 0.003 | United States | Prudential Financial Inc | 0.124 | United States |
| Potlatchdeltic Corp | 0.009 | United States | Principal Financial Grp | 0.054 | United States | Ps Business Parks Inc | 0.012 | United States |
| Powell Industries Inc | 0.001 | United States | Principia Biopharma | 0.001 | United States | Ptc Inc | 0.024 | United States |
| Power Integrations Inc | 0.009 | United States | Priority Technology | 0.000 | United States | Ptc Therapeutics Inc | 0.007 | United States |
| Ppg Industries Inc | 0.095 | United States | Proassurance Corp | 0.007 | United States | Public Storage Inc | 0.123 | United States |
| Ppl Corp | 0.077 | United States | Procter & Gamble Co | 1.045 | United States | Public Svc Enterprise | 0.106 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Pulse Biosciences Inc | 0.001 | United States | Quidel Corp | 0.007 | United States | Re/max Holdings Inc | 0.002 | United States |
| Pultegroup Inc | 0.032 | United States | Quinstreet Inc | 0.002 | United States | Reading International | 0.001 | United States |
| Puma Biotechnology Inc | 0.001 | United States | Quotient Technology Inc | 0.002 | United States | Ready Capital Corp | 0.002 | United States |
| Pure Storage Inc | 0.013 | United States | Qurate Retail Inc | 0.013 | United States | Realogy Holdings Corp | 0.003 | United States |
| Purecycle Corp | 0.001 | United States | R1 Rcm Inc | 0.003 | United States | Realpage Inc | 0.017 | United States |
| Purple Innovation Inc | 0.000 | United States | Ra Pharmaceuticals Inc | 0.003 | United States | Realty Income Corp | 0.083 | United States |
| Pvh Corp | 0.022 | United States | Radian Group Inc | 0.016 | United States | Reate Pharmaceuticals | 0.005 | United States |
| Pyxus International Inc | 0.000 | United States | Radiant Logistics Inc | 0.001 | United States | Recro Pharma Inc | 0.001 | United States |
| Pzena Investment Mgmt | 0.001 | United States | Radius Health Inc | 0.004 | United States | Red Lion Hotels Corp | 0.001 | United States |
| Q2 Hldgs Inc | 0.011 | United States | Radnet Inc | 0.002 | United States | Red River Bancshares | 0.000 | United States |
| Qad Inc | 0.002 | United States | Rafael Holdings | 0.001 | United States | Red Robin Gourmet Burger | 0.001 | United States |
| Qcr Holdings Inc | 0.002 | United States | Ralph Lauren Corp | 0.017 | United States | Red Rocks Resorts Inc | 0.005 | United States |
| Qep Resources Inc | 0.003 | United States | Ramaco Resources Inc | 0.000 | United States | Redfin Corp | 0.005 | United States |
| Qiagen Nv | 0.025 | United States | Rambus Inc | 0.005 | United States | Redwood Trust Inc | 0.005 | United States |
| Qorvo Inc | 0.030 | United States | Range Resources Corp | 0.003 | United States | Regal Beloit Corp | 0.010 | United States |
| Qts Realty Trust Inc | 0.009 | United States | Rapid7 Inc | 0.007 | United States | Regency Centers Corp | 0.039 | United States |
| Quad / Graphics Inc | 0.001 | United States | Raven Industries Inc | 0.004 | United States | Regeneron Pharmaceutical | 0.077 | United States |
| Quaker Chemical Corp | 0.007 | United States | Raymond James Financial | 0.035 | United States | Regenxbio Inc | 0.004 | United States |
| Qualcomm Inc | 0.315 | United States | Rayonier Adv Materials | 0.001 | United States | Regional Mgmt Corp | 0.001 | United States |
| Qualys Inc | 0.009 | United States | Rayonier Inc | 0.012 | United States | Regions Financial Corp | 0.054 | United States |
| Quanex Building Products | 0.002 | United States | Raytheon Co | 0.187 | United States | Regis Corp | 0.002 | United States |
| Quanta Services Inc | 0.018 | United States | Rbb Bancorp | 0.001 | United States | Reinsurance Grp Of Amer | 0.034 | United States |
| Quanterix Corporation | 0.001 | United States | Rbc Bearings Inc | 0.014 | United States | Reliance Steel & Alum | 0.022 | United States |
| Quest Diagnostics Inc | 0.049 | United States | Rci Hospitality Hldgs | 0.001 | United States | Reliant Bancorp Inc | 0.001 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|---------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Renaissancere Holdings | 0.029 | United States | Rh | 0.010 | United States | Roper Technologies Inc | 0.124 | United States |
| Renasant Corp | 0.007 | United States | Rhythm Pharmaceuticals | 0.002 | United States | Rosehill Resources Inc | 0.000 | United States |
| Renewable Ener Group Inc | 0.002 | United States | Ribbon Communications | 0.001 | United States | Rosetta Stone Inc | 0.001 | United States |
| Rent A Center Inc | 0.004 | United States | Richmond Mutual Bancorp | 0.001 | United States | Ross Stores Inc | 0.134 | United States |
| Repligen Corp | 0.013 | United States | Rigel Pharmaceuticals | 0.001 | United States | Royal Caribbean Cruises | 0.063 | United States |
| Replimune Group Inc | 0.001 | United States | Rignet Inc | 0.000 | United States | Royal Gold Inc | 0.027 | United States |
| Republic Bancorp Inc Ky | 0.001 | United States | Rimini Street Inc | 0.000 | United States | Rpc Inc | 0.001 | United States |
| Republic First Bancorp | 0.001 | United States | Ring Energy Inc | 0.000 | United States | Rpm International Inc | 0.030 | United States |
| Republic Services Inc | 0.063 | United States | Ringcentral Inc | 0.030 | United States | Rpt Realty | 0.004 | United States |
| Resideo Technologies | 0.006 | United States | Rite Aid Corp | 0.001 | United States | Rti Surgical Holdings | 0.001 | United States |
| Resmed Inc | 0.065 | United States | Riverview Bancorp Inc | 0.001 | United States | Rtw Retailwinds Inc | 0.000 | United States |
| Resources Connection | 0.002 | United States | Rli Corp | 0.013 | United States | Rubicon Proj Inc | 0.001 | United States |
| Restorbio Inc | 0.000 | United States | Rlj Lodging Tr | 0.010 | United States | Rubius Therapeutics | 0.001 | United States |
| Retail Opportunity Invt | 0.007 | United States | Rmr Group Inc | 0.002 | United States | Rudolph Technologies Inc | 0.003 | United States |
| Retail Pptys Amer Inc | 0.009 | United States | Roadrunner Trnsn Svcs | 0.000 | United States | Rush Enterprises Inc | 0.004 | United States |
| Retail Value Inc | 0.002 | United States | Roan Resources | 0.000 | United States | Rush Enterprises Inc | 0.001 | United States |
| Retrophin Inc | 0.002 | United States | Robert Half Intl Inc | 0.022 | United States | Ruth's Hospitality Group | 0.002 | United States |
| Rev Group Inc | 0.001 | United States | Rocket Pharmaceuticals | 0.001 | United States | Ryder System Inc | 0.009 | United States |
| Revanche Therapeutics Inc | 0.002 | United States | Rockwell Automation Inc | 0.065 | United States | Ryerson Holding Corp | 0.000 | United States |
| Revlon Inc | 0.001 | United States | Rockwell Medical Inc | 0.001 | United States | Ryman Hospitality Pptys | 0.013 | United States |
| Rex American Resources | 0.001 | United States | Rocky Brands Inc | 0.001 | United States | S & T Bancorp Inc | 0.004 | United States |
| Rexford Industrial Rty | 0.016 | United States | Rogers Corp | 0.009 | United States | S&p Global Inc | 0.205 | United States |
| Rexnord Corp | 0.010 | United States | Roku Inc | 0.029 | United States | Sabra Health Care Reit | 0.015 | United States |
| Rgc Res Inc | 0.001 | United States | Rollins Inc | 0.016 | United States | Sabre Corp | 0.021 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Safe Bulkers Inc | 0.000 | United States | Schlumberger Ltd | 0.161 | United States | Sei Investments Co | 0.026 | United States |
| Safeguard Scientifics | 0.001 | United States | Schneider National Inc | 0.004 | United States | Select Bancorp Inc | 0.001 | United States |
| Safehold Inc | 0.001 | United States | Schnitzer Steel Inds | 0.002 | United States | Select Energy Services | 0.002 | United States |
| Safety Insurance Grp Inc | 0.005 | United States | Scholar Rock Holding | 0.001 | United States | Select Interior Concepts | 0.001 | United States |
| Saga Communications Inc | 0.000 | United States | Scholastic Corp | 0.004 | United States | Select Medical Holdings | 0.006 | United States |
| Sage Therapeutics Inc | 0.024 | United States | Schwab Charles Corp | 0.167 | United States | Selective Insurance Grp | 0.015 | United States |
| Saia Inc | 0.008 | United States | Schweitzer-mauduit Intl | 0.004 | United States | Semgroup Corp | 0.004 | United States |
| Sailpoint Technologies | 0.005 | United States | Science Applications Int | 0.017 | United States | Sempra Energy | 0.138 | United States |
| Salesforce Com Inc | 0.414 | United States | Scientific Games Corp | 0.004 | United States | Semtech Corp | 0.011 | United States |
| Sally Beauty Holdings | 0.006 | United States | Scorpio Bulkers Inc | 0.001 | United States | Seneca Foods Corp | 0.001 | United States |
| Sanderson Farms Inc | 0.010 | United States | Scorpio Tankers Inc | 0.004 | United States | Senior Housing Pptys Tr | 0.007 | United States |
| Sandridge Energy Inc | 0.000 | United States | Scotts Miracle-gro Co | 0.014 | United States | Sensata Technologies | 0.027 | United States |
| Sandy Spring Bancorp | 0.004 | United States | Scripps E W Co | 0.002 | United States | Senseonics Holdings Inc | 0.000 | United States |
| Sanfilippo John B & Son | 0.003 | United States | Sculptor Cap Mgmt (a) | 0.001 | United States | Sensient Technologies | 0.010 | United States |
| Sangamo Therapeutics Inc | 0.004 | United States | Seaboard Corp | 0.004 | United States | Seres Therapeutics Inc | 0.000 | United States |
| Sanmina Corporation | 0.007 | United States | Seacoast Banking Corp FI | 0.004 | United States | Seritage Growth Prop | 0.005 | United States |
| Santander Cnsmr Usa Hldg | 0.009 | United States | Seacor Holdings Inc | 0.003 | United States | Service Corp Intl | 0.029 | United States |
| Sarepta Therapeutics Inc | 0.018 | United States | Seacor Marine Holdings | 0.001 | United States | Service Properties Trust | 0.014 | United States |
| Saul Centers Inc | 0.002 | United States | Seadrill Limited | 0.000 | United States | Servicemaster Global | 0.026 | United States |
| Savara Inc | 0.000 | United States | Sealed Air Corp | 0.022 | United States | Servicenow Inc | 0.161 | United States |
| Sb One Bancorp | 0.001 | United States | Seaspine Holdings Corp | 0.001 | United States | Servisfirst Bancshares | 0.005 | United States |
| Sba Communications Corp | 0.092 | United States | Seattle Genetics Inc | 0.033 | United States | Shake Shack Inc | 0.010 | United States |
| Scansource Inc | 0.003 | United States | Seaworld Entmnt Inc | 0.004 | United States | Sharpspring Inc | 0.000 | United States |
| Schein Henry Inc | 0.032 | United States | Secureworks Corp | 0.000 | United States | Shenandoah Telecomm Co | 0.005 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Sherwin Williams Co | 0.155 | United States | Sinclair Broadcast Group | 0.009 | United States | Soliton Inc | 0.000 | United States |
| Ship Finance Intl | 0.004 | United States | Sirius Xm Holdings Inc | 0.029 | United States | Sonic Automotive Inc | 0.003 | United States |
| Shockwave Medical | 0.001 | United States | Site Centers Corporation | 0.007 | United States | Sonim Technologies | 0.000 | United States |
| Shoe Carnival Inc | 0.001 | United States | Siteone Landscape Supply | 0.010 | United States | Sonoco Products Co | 0.020 | United States |
| Shore Bancshares Inc | 0.001 | United States | Six Flags Entmt Corp | 0.014 | United States | Sonos Inc | 0.003 | United States |
| Shotspotter | 0.001 | United States | Sjw Group | 0.006 | United States | Sorrento Therapeutics | 0.001 | United States |
| Shutterstock Inc | 0.002 | United States | Skechers Usa Inc | 0.017 | United States | Sothebys | 0.006 | United States |
| Si-bone | 0.001 | United States | Skyline Champion Corp | 0.005 | United States | South Jersey Industries | 0.010 | United States |
| Siebert Financial Corp | 0.000 | United States | Skywest Inc | 0.010 | United States | South Plains Financial | 0.000 | United States |
| Sientra Inc | 0.001 | United States | Skyworks Solutions Inc | 0.046 | United States | South State Corporation | 0.009 | United States |
| Sierra Bancorp | 0.001 | United States | SI Green Realty Corp | 0.023 | United States | Southern Co | 0.218 | United States |
| Siga Technologies Inc | 0.001 | United States | Sleep Number Corporation | 0.004 | United States | Southern Copper Corp | 0.010 | United States |
| Signature Bank | 0.022 | United States | Slm Corp | 0.013 | United States | Southern First Bancshare | 0.001 | United States |
| Signet Jewelers Ltd | 0.003 | United States | Sm Energy Co | 0.004 | United States | Southern Mo Bancorp Inc | 0.001 | United States |
| Silgan Holdings Inc | 0.008 | United States | Smart Global Holdings | 0.001 | United States | Southern Natl Bancorp | 0.001 | United States |
| Silicon Laboratories Inc | 0.016 | United States | Smart Sand Inc | 0.000 | United States | Southside Bancshares Inc | 0.004 | United States |
| Silk Road Medical | 0.001 | United States | Smartfinancial Inc | 0.001 | United States | Southwest Airlines Co | 0.089 | United States |
| Silverbow Resources | 0.000 | United States | Smartsheet | 0.011 | United States | Southwest Gas Holdings | 0.017 | United States |
| Silvercrest Asset Mngmt | 0.000 | United States | Smith A O Corp | 0.022 | United States | Southwestern Energy Co | 0.004 | United States |
| Simmons First National | 0.008 | United States | Smucker J M Co | 0.041 | United States | Sp Plus Corporation | 0.003 | United States |
| Simon Property Group Inc | 0.163 | United States | Snap On Inc | 0.029 | United States | Spark Energy Inc | 0.000 | United States |
| Simply Good Foods | 0.007 | United States | Solaris Oilfield | 0.001 | United States | Spark Therapeutics Inc | 0.011 | United States |
| Simpson Manufacturing | 0.010 | United States | Solarwinds | 0.003 | United States | Spartan Motors Inc | 0.002 | United States |
| Simulations Plus Inc | 0.001 | United States | Solid Biosciences Inc | 0.001 | United States | Spartannash Company | 0.001 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Spectrum Brand Hldgs Sd | 0.001 | United States | Stamps Com Inc | 0.004 | United States | Store Capital Corp | 0.027 | United States |
| Spectrum Brands Holdings | 0.006 | United States | Standard Motor Products | 0.003 | United States | Stratasys Ltd | 0.004 | United States |
| Spectrum Pharmaceuticals | 0.003 | United States | Standex International | 0.003 | United States | Strategic Education Inc | 0.010 | United States |
| Spero Therapeutics Inc | 0.000 | United States | Stanley Black & Decker | 0.074 | United States | Stratus Pptys Inc | 0.001 | United States |
| Spire Inc | 0.015 | United States | Starbucks Corp | 0.360 | United States | Strongbridge Biopharma | 0.000 | United States |
| Spirit Aerosystems | 0.029 | United States | Startek Inc | 0.000 | United States | Stryker Corp | 0.252 | United States |
| Spirit Airs Inc | 0.008 | United States | Starwood Ppty Trust Inc | 0.022 | United States | Sturm Ruger & Co Inc | 0.002 | United States |
| Spirit Of Texas Bncshres | 0.001 | United States | State Auto Financial | 0.002 | United States | Summit Financial Group | 0.001 | United States |
| Spirit Rlty Cap Inc | 0.015 | United States | State Street Corp | 0.075 | United States | Summit Hotel Pptys | 0.004 | United States |
| Splunk Inc | 0.060 | United States | Steel Dynamics Inc | 0.021 | United States | Summit Matls Inc | 0.008 | United States |
| Spok Holdings Inc | 0.001 | United States | Steelcase Inc | 0.005 | United States | Sun Communities Inc | 0.045 | United States |
| Sportsmans Whse Hldgs | 0.001 | United States | Stemline Therapeutics | 0.002 | United States | Suncoke Energy Inc | 0.001 | United States |
| Spotify Technology Sa | 0.046 | United States | Stepan Co | 0.007 | United States | Sunnova Energy Intl Inc | 0.000 | United States |
| Sprint Corp | 0.012 | United States | Stericycle Inc | 0.015 | United States | Sunpower Corp | 0.002 | United States |
| Sprouts Frms Mkt Inc | 0.008 | United States | Steris Plc | 0.041 | United States | Sunrun Inc | 0.006 | United States |
| Sps Comm Inc | 0.006 | United States | Sterling Bancorp | 0.014 | United States | Sunstone Hotel Invs Inc | 0.010 | United States |
| Spx Corp | 0.006 | United States | Sterling Bancorp Inc | 0.001 | United States | Suntrust Banks Inc | 0.104 | United States |
| Spx Flow Inc | 0.006 | United States | Sterling Construction Co | 0.001 | United States | Superior Group Of Co | 0.001 | United States |
| Square Inc | 0.071 | United States | Stewart Information | 0.003 | United States | Supernus Pharmaceuticals | 0.005 | United States |
| Src Energy Inc | 0.004 | United States | Stifel Financial Corp | 0.013 | United States | Surgery Partners Inc | 0.001 | United States |
| Ss&c Technologies Hldgs | 0.039 | United States | Stitch Fix Class A | 0.003 | United States | Surmodics Inc | 0.002 | United States |
| St Joe Co | 0.002 | United States | Stock Yards Bancorp Inc | 0.003 | United States | Sutro Biopharma | 0.000 | United States |
| Staar Surgical Co | 0.004 | United States | Stoke Therapeutics Inc | 0.001 | United States | Svb Financial Group | 0.037 | United States |
| Stag Indl Inc | 0.013 | United States | Stoneridge Inc | 0.003 | United States | Svmk | 0.005 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Switch Inc | 0.003 | United States | Tanger Factory Outlet | 0.005 | United States | Tempur Sealy Intl Inc | 0.012 | United States |
| Sykes Enterprises Inc | 0.004 | United States | Tapestry Inc | 0.025 | United States | Tenable Holdings | 0.003 | United States |
| Symantec Corp | 0.046 | United States | Targa Resources Inc | 0.031 | United States | Tenet Healthcare Corp | 0.008 | United States |
| Synalloy Corp | 0.000 | United States | Target Corp | 0.181 | United States | Tennant Co | 0.004 | United States |
| Synaptics Inc | 0.005 | United States | Target Hospitality (a) | 0.001 | United States | Tenneco Inc | 0.002 | United States |
| Synchronoss Technology | 0.001 | United States | Taubman Centers Inc | 0.008 | United States | Teradata Corp | 0.012 | United States |
| Synchrony Financial | 0.077 | United States | Taylor Morrison Home li | 0.009 | United States | Teradyne Inc | 0.034 | United States |
| Syndax Pharmaceuticals | 0.001 | United States | Tcf Financial Corp | 0.020 | United States | Terex Corp | 0.006 | United States |
| Syneos Health Inc | 0.011 | United States | Tcr2 Therapeutics | 0.001 | United States | Terraform Power Inc | 0.004 | United States |
| Synlogic Inc | 0.000 | United States | Td Ameritrade Holding | 0.043 | United States | Terreno Realty Corp | 0.011 | United States |
| Synnex Corp | 0.016 | United States | Team Inc | 0.002 | United States | Territorial Bancorp Inc | 0.001 | United States |
| Synopsys Inc | 0.069 | United States | Tech Data Corp | 0.013 | United States | Tesla Inc | 0.115 | United States |
| Synovus Financial Corp | 0.018 | United States | Techtarget Inc | 0.002 | United States | Tessco Technologies Inc | 0.000 | United States |
| Synthorx | 0.001 | United States | Teekay Corp | 0.001 | United States | Tetra Tech Inc | 0.016 | United States |
| Syros Pharmaceuticals | 0.001 | United States | Teekay Tankers Ltd | 0.001 | United States | Tetra Technologies Inc | 0.001 | United States |
| Sysco Corp | 0.129 | United States | Tegna Inc | 0.011 | United States | Texas Capital Bancshares | 0.009 | United States |
| Systemax Inc | 0.001 | United States | Tejon Ranch Co | 0.001 | United States | Texas Instruments Inc | 0.412 | United States |
| T-mobile Us Inc | 0.084 | United States | Teladoc Health Inc | 0.016 | United States | Texas Roadhouse Inc | 0.012 | United States |
| Tabula Rasa Healthcare | 0.004 | United States | Telaria Inc | 0.001 | United States | Textainer Group Hldgs | 0.001 | United States |
| Tactile Systems Tech | 0.003 | United States | Teledyne Technologies | 0.039 | United States | Textron Inc | 0.038 | United States |
| Tailored Brands Inc | 0.001 | United States | Teleflex Inc | 0.053 | United States | Tfs Finl Corp | 0.003 | United States |
| Take-two Interactive | 0.048 | United States | Telenav Inc | 0.001 | United States | Tg Therapeutics Inc | 0.002 | United States |
| Talos Energy Inc | 0.001 | United States | Telephone & Data Systems | 0.009 | United States | The Chemours Company | 0.008 | United States |
| Tandem Diabetes Care Inc | 0.011 | United States | Tellurian Inc | 0.003 | United States | The Container Store Grp | 0.000 | United States |



ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| The Joint Corp | 0.001 | United States | Tjx Companies Inc | 0.230 | United States | Treehouse Foods Inc | 0.010 | United States |
| The Kraft Heinz Company | 0.059 | United States | Tocagen Inc | 0.000 | United States | Trex Inc | 0.018 | United States |
| The Meet Group | 0.001 | United States | Toll Brothers Inc | 0.018 | United States | Tri Pointe Group Inc | 0.007 | United States |
| The Realreal Inc | 0.001 | United States | Tompkins Financial Corp | 0.004 | United States | Tribune Publishing Co | 0.001 | United States |
| The Trade Desk Inc | 0.024 | United States | Tootsie Roll Industries | 0.002 | United States | Tricida Inc | 0.002 | United States |
| The Wendy's Company | 0.013 | United States | Topbuild Corp | 0.011 | United States | Trico Bancshares | 0.003 | United States |
| Therapeuticsmd Inc | 0.002 | United States | Toro Co | 0.026 | United States | Trimas Corp | 0.005 | United States |
| Theravance Biopharma Inc | 0.003 | United States | Tower International Inc | 0.002 | United States | Trimble Inc | 0.033 | United States |
| Thermo Fisher Scientific | 0.395 | United States | Townebank Portsmouth Va | 0.006 | United States | Trinet Group Inc | 0.009 | United States |
| Thermon Group Hldgs Inc | 0.003 | United States | Tpg Re Finance Trust | 0.003 | United States | Trinity Industries Inc | 0.007 | United States |
| Third Point Reinsurance | 0.002 | United States | Tpi Composites Inc | 0.002 | United States | Trinseo Sa | 0.006 | United States |
| Thor Industries Inc | 0.010 | United States | Tractor Supply Co | 0.037 | United States | Tripadvisor Inc | 0.014 | United States |
| Tidewater Inc | 0.002 | United States | Transcat Inc | 0.001 | United States | Triple-s Management Corp | 0.001 | United States |
| Tiffany & Co | 0.038 | United States | Transcontinental Realty | 0.000 | United States | Tristate Cap Hldgs Inc | 0.002 | United States |
| Tile Shop Hldgs Inc | 0.000 | United States | Transdigm Group Inc | 0.087 | United States | Triton International Ltd | 0.006 | United States |
| Tillys Inc | 0.001 | United States | Transenterix Inc | 0.000 | United States | Triumph Bancorp Inc | 0.003 | United States |
| Timberland Bancorp Inc | 0.001 | United States | Translate Bio Inc | 0.001 | United States | Triumph Group Inc | 0.004 | United States |
| Timken Co | 0.010 | United States | Transmedics Group | 0.001 | United States | Tronox Holdings Plc | 0.003 | United States |
| Timkensteel Corporation | 0.001 | United States | Transocean Ltd | 0.009 | United States | Trueblue Inc | 0.003 | United States |
| Tiptree Inc | 0.001 | United States | Transunion | 0.052 | United States | Truecar Inc | 0.001 | United States |
| Titan International Inc | 0.000 | United States | Travelers Cos Inc | 0.132 | United States | Trupanion Inc | 0.002 | United States |
| Titan Machinery Inc | 0.001 | United States | Travelzoo | 0.000 | United States | Trustco Bank Corp Ny | 0.003 | United States |
| Tivity Health Inc | 0.003 | United States | Trecora Resources | 0.001 | United States | Trustmark Corp | 0.007 | United States |
| Tivo Corporation | 0.003 | United States | Tredegar Corp | 0.002 | United States | Ttec Holdings Inc | 0.002 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Ttm Technologies Inc | 0.004 | United States | Ultra Beauty Inc | 0.048 | United States | United Security Banc | 0.000 | United States |
| Tucows Inc | 0.002 | United States | Ultra Clean Holdings Inc | 0.002 | United States | United States Cellular | 0.002 | United States |
| Tupperware Brands Corp | 0.003 | United States | Ultragenyx Pharma | 0.008 | United States | United States Lime & Min | 0.001 | United States |
| Turning Point Brands Inc | 0.001 | United States | Umb Financial Corp | 0.010 | United States | United States Steel Corp | 0.007 | United States |
| Turning Pt Therapeutics | 0.001 | United States | Umh Properties Inc | 0.002 | United States | United Technologies | 0.376 | United States |
| Tutor Perini Corp | 0.002 | United States | Umpqua Holdings Corp | 0.012 | United States | United Therapeutics | 0.012 | United States |
| Twilio Inc | 0.045 | United States | Under Armour Class A | 0.013 | United States | Unitedhealth Group Inc | 0.698 | United States |
| Twin Disc Inc | 0.000 | United States | Under Armour Class C | 0.012 | United States | Uniti Group Inc | 0.005 | United States |
| Twin River Worldwide | 0.002 | United States | Unifi Inc | 0.001 | United States | Unitil Corp | 0.003 | United States |
| Twist Bioscience | 0.002 | United States | Unifirst Corp Mass | 0.010 | United States | Unity Bancorp Inc | 0.001 | United States |
| Twitter Inc | 0.105 | United States | Union Bankshares Inc | 0.000 | United States | Unity Biotechnology | 0.001 | United States |
| Two Hhrs Invst Corp | 0.012 | United States | Union Pacific Corp | 0.390 | United States | Univar Solutions Inc | 0.011 | United States |
| Tyler Technologies Inc | 0.034 | United States | Unisys Corp | 0.001 | United States | Universal Corp | 0.005 | United States |
| Tyme | 0.000 | United States | Unit Corp | 0.001 | United States | Universal Display Corp | 0.024 | United States |
| Tyson Foods Inc | 0.084 | United States | United Airlines Holdings | 0.071 | United States | Universal Electronics | 0.002 | United States |
| U S Concrete Inc | 0.003 | United States | United Bankshares Inc | 0.012 | United States | Universal Forest Prods | 0.008 | United States |
| U S Physical Therapy Inc | 0.006 | United States | United Cmnty Finl Co | 0.002 | United States | Universal Health Realty | 0.004 | United States |
| U S Silica Hldgs Inc | 0.002 | United States | United Community Banks | 0.008 | United States | Universal Health Svcs | 0.040 | United States |
| U.s. Well Services | 0.000 | United States | United Financial Bancorp | 0.002 | United States | Universal Insurance | 0.003 | United States |
| Uber Technologies | 0.019 | United States | United Fire Group Inc | 0.003 | United States | Universal Logistics Hldg | 0.001 | United States |
| Ubiquiti Inc | 0.006 | United States | United Ins Hldgs Corp | 0.001 | United States | Univest Financial Corpor | 0.002 | United States |
| Udr Inc | 0.048 | United States | United Natural Foods Inc | 0.002 | United States | Unum Group | 0.021 | United States |
| Ufp Technologies Inc | 0.001 | United States | United Parcel Service | 0.284 | United States | Upland Software Inc | 0.003 | United States |
| Ugi Corp | 0.036 | United States | United Rentals Inc | 0.033 | United States | Upwork | 0.003 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|-------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Uranium Energy Corp | 0.001 | United States | Vbi Vaccines Inc | 0.000 | United States | Viasat Inc | 0.014 | United States |
| Urban Edge Properties | 0.008 | United States | Vector Group Ltd | 0.004 | United States | Viavi Solutions Inc | 0.011 | United States |
| Urban Outfitters Inc | 0.007 | United States | Vectrus Inc | 0.002 | United States | Vici Properties Inc | 0.035 | United States |
| Urogen Pharma | 0.002 | United States | Veeco Instruments Inc | 0.002 | United States | Vicor Corp | 0.002 | United States |
| Urstadt Biddle Pptys Ins | 0.002 | United States | Veeva Systems Inc | 0.067 | United States | Viewray Inc | 0.001 | United States |
| Us Bancorp | 0.269 | United States | Ventas Inc | 0.092 | United States | Viking Therapeutics Inc | 0.002 | United States |
| Us Ecology Inc | 0.005 | United States | Vera Bradley Inc | 0.001 | United States | Village Super Market Inc | 0.001 | United States |
| Us Foods Holding Corp | 0.030 | United States | Veracyte Inc | 0.004 | United States | Vince Holding Corp | 0.000 | United States |
| Us Xpress Enterprises | 0.000 | United States | Vereit Inc | 0.035 | United States | Virnetx Holding Corp | 0.001 | United States |
| Usana Health Sciences | 0.003 | United States | Vericel Corp | 0.002 | United States | Virtu Finl Inc | 0.003 | United States |
| Utah Med Prods Inc | 0.001 | United States | Verint Sys Inc | 0.009 | United States | Virtus Investment Ptnrs | 0.002 | United States |
| V F Corp | 0.093 | United States | Verisign Inc | 0.067 | United States | Virtusa Corp | 0.004 | United States |
| Vail Resorts Inc | 0.031 | United States | Verisk Analytics Inc | 0.086 | United States | Visa Inc | 1.017 | United States |
| Valero Energy Corp | 0.121 | United States | Veritex Holdings | 0.004 | United States | Vishay Intertechnology | 0.008 | United States |
| Valhi Inc | 0.000 | United States | Veritiv Corporation | 0.001 | United States | Vishay Precision Group | 0.001 | United States |
| Valley National Bancorp | 0.012 | United States | Verizon Communications | 0.849 | United States | Vista Outdoor Inc | 0.001 | United States |
| Valmont Industries Inc | 0.010 | United States | Verra Mobility Corp | 0.006 | United States | Visteon Corp | 0.008 | United States |
| Value Line Inc | 0.000 | United States | Verrica Pharmaceuticals | 0.001 | United States | Vistra Energy Corp | 0.038 | United States |
| Valvoline Inc | 0.014 | United States | Verso Corporation | 0.001 | United States | Vivint Solar Inc | 0.001 | United States |
| Vanda Pharmaceuticals | 0.002 | United States | Versum Materials | 0.020 | United States | Vmware Inc | 0.039 | United States |
| Vapotherm | 0.000 | United States | Vertex Pharmaceuticals | 0.148 | United States | Vocera Communications | 0.003 | United States |
| Varex Imaging | 0.004 | United States | Viacom Inc Cl A | 0.001 | United States | Vonage Hldgs Corp | 0.009 | United States |
| Varian Medical Systems | 0.037 | United States | Viacom Inc Cl B | 0.029 | United States | Vornado Realty Trust | 0.037 | United States |
| Varonis Systems Inc | 0.006 | United States | Viad Corp | 0.005 | United States | Voya Financial Inc | 0.026 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|--------------------------|-----------|---------------|
| Voyager Therapeutics Inc | 0.001 | United States | Wave Life Sciences Ltd | 0.002 | United States | Westrock Co | 0.031 | United States |
| Vse Corp | 0.001 | United States | Wayfair Inc | 0.024 | United States | Westwood Holdings Group | 0.001 | United States |
| Vulcan Materials Co | 0.067 | United States | Wd-40 Co | 0.009 | United States | Wex Inc | 0.029 | United States |
| W P Carey Inc | 0.051 | United States | Webster Financial Corp | 0.015 | United States | Weyco Group Inc | 0.000 | United States |
| W&t Offshore Inc | 0.001 | United States | Wec Energy Group Inc | 0.102 | United States | Weyerhaeuser Co | 0.070 | United States |
| Wabash National Corp | 0.003 | United States | Weingarten Rlty Invs | 0.012 | United States | Whirlpool Corp | 0.033 | United States |
| Wabco Holdings Inc | 0.023 | United States | Weis Markets Inc | 0.001 | United States | White Mtns Ins Group Ltd | 0.011 | United States |
| Wabtec Corp | 0.044 | United States | Welbilt | 0.007 | United States | Whitestone Reit | 0.002 | United States |
| Waddell & Reed Financial | 0.004 | United States | Wellcare Health Plans | 0.044 | United States | Whiting Petroleum Corp | 0.002 | United States |
| Waitr Holdings Inc | 0.000 | United States | Wells Fargo & Co | 0.681 | United States | Wideopenwest | 0.001 | United States |
| Walgreens Boots Alliance | 0.143 | United States | Welltower Inc | 0.125 | United States | Wiley John & Sons Inc | 0.007 | United States |
| Walker & Dunlop Inc | 0.005 | United States | Werner Enterprises Inc | 0.005 | United States | Willdan Group Inc | 0.001 | United States |
| Walmart Inc | 0.567 | United States | Wesbanco Inc | 0.007 | United States | William Lyon Homes | 0.002 | United States |
| Warrior Met Coal Inc | 0.003 | United States | Wesco Aircraft Hldgs Inc | 0.002 | United States | Williams Companies Inc | 0.099 | United States |
| Washington Fed Inc | 0.010 | United States | Wesco International Inc | 0.007 | United States | Williams Sonoma Inc | 0.018 | United States |
| Washington Prime Group | 0.003 | United States | West Bancorporation Inc | 0.001 | United States | Willis Lease Finance | 0.001 | United States |
| Washington Real Estate | 0.007 | United States | West Pharmaceutical Svcs | 0.035 | United States | Willis Towers Watson Plc | 0.085 | United States |
| Washington Trust Bancorp | 0.002 | United States | Westamerica Bancorp | 0.005 | United States | Willscot Corporation | 0.003 | United States |
| Waste Mgmt Inc | 0.166 | United States | Western Alliance Bancorp | 0.015 | United States | Wingstop Inc | 0.009 | United States |
| Waters Corp | 0.050 | United States | Western Asset Mtg Cap | 0.002 | United States | Winmark Corp | 0.001 | United States |
| Waterstone Financial Inc | 0.001 | United States | Western Digital Corp | 0.059 | United States | Winnebago Industries Inc | 0.004 | United States |
| Watford Holdings | 0.002 | United States | Western New England | 0.001 | United States | Wintrust Financial Corp | 0.012 | United States |
| Watsco Inc | 0.019 | United States | Western Union Co | 0.033 | United States | Wisdomtree Invts Inc | 0.002 | United States |
| Watts Water Tech Inc | 0.009 | United States | Westlake Chemical Corp | 0.008 | United States | Wolverine World Wide | 0.008 | United States |

ESMA Compliance Quarterly Membership Weights

| Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country | Russell 3000® | Weight(%) | Country |
|--------------------------|-----------|---------------|--------------------------|-----------|---------------|-------------------------|-----------|---------------|
| Woodward Inc | 0.020 | United States | Xpo Logistics Inc | 0.022 | United States | Zumiez Inc | 0.002 | United States |
| Workday Inc | 0.092 | United States | Xylem Inc | 0.048 | United States | Zuora | 0.004 | United States |
| Workiva Inc | 0.005 | United States | Y-mabs Therapeutics | 0.002 | United States | Zynerva Pharmaceuticals | 0.001 | United States |
| World Acceptance Corp | 0.003 | United States | Yelp Inc | 0.008 | United States | Zynex | 0.000 | United States |
| World Fuel Svcs Corp | 0.009 | United States | Yeti Holdings | 0.003 | United States | Zynga Inc | 0.017 | United States |
| World Wrestling Entmnt | 0.011 | United States | Yext Inc | 0.005 | United States | | | |
| Worthington Industries | 0.005 | United States | York Water Company | 0.002 | United States | | | |
| Wpx Energy Inc | 0.015 | United States | Youngevity International | 0.000 | United States | | | |
| Wrap Technologies | 0.000 | United States | Yrc Worldwide Inc | 0.000 | United States | | | |
| Wright Medical Group N V | 0.009 | United States | Yum China Holdings Inc | 0.056 | United States | | | |
| Wsfs Financial Corp | 0.008 | United States | Yum! Brands Inc | 0.118 | United States | | | |
| Ww International Inc | 0.006 | United States | Zagg Inc | 0.001 | United States | | | |
| Wyndham Destinations Inc | 0.014 | United States | Zayo Group Holdings Inc | 0.026 | United States | | | |
| Wyndham Hotels & Resorts | 0.017 | United States | Zebra Technologies Corp | 0.037 | United States | | | |
| Wynn Resorts Ltd | 0.036 | United States | Zendesk Inc | 0.027 | United States | | | |
| X4 Pharmaceuticals Inc | 0.001 | United States | Zillow Group Inc Class A | 0.006 | United States | | | |
| Xbiotech Inc | 0.001 | United States | Zillow Group Inc Class C | 0.012 | United States | | | |
| Xcel Energy Inc | 0.113 | United States | Zimmer Biomet Holdings | 0.096 | United States | | | |
| Xencor Inc | 0.005 | United States | Zion Bancorporation Na | 0.026 | United States | | | |
| Xenia Hotels & Resorts | 0.008 | United States | Ziopharm Oncology Inc | 0.002 | United States | | | |
| Xeris Pharmaceuticals | 0.001 | United States | Zix Corp | 0.001 | United States | | | |
| Xerox Holdings Corp | 0.019 | United States | Zoetis Inc | 0.203 | United States | | | |
| Xilinx Inc | 0.083 | United States | Zogenix Inc | 0.006 | United States | | | |
| Xperi Corporation | 0.003 | United States | Zscaler | 0.010 | United States | | | |

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ESMA Compliance Quarterly Membership Weights

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