

# RAFI™ Dynamic Multi-Factor US Index



Index Constituents as of: 2/28/2022

The RAFI Multi-Factor index series offers diversified factor exposures through allocations to value, low volatility, quality, momentum, and size. The Dynamic Multi-Factor strategy takes time-varying exposures to the same five factors. The index uses recent and historical metrics to tilt toward factor portfolios which are particularly attractive on a forward looking basis.

| Name  | Weight |
|---|--------|
| Exxon Mobil Corporation                     | 2.936% |
| Chevron Corporation                         | 2.674% |
| Ford Motor Company                          | 1.709% |
| Citigroup Inc.                              | 1.702% |
| Walmart Inc.                                | 1.696% |
| International Business Machines Corporation | 1.392% |
| General Motors Company                      | 1.216% |
| Pfizer Inc.                                 | 1.073% |
| CVS Health Corporation                      | 1.041% |
| Target Corporation                          | 1.030% |
| Marathon Petroleum Corporation              | 0.953% |
| Johnson & Johnson                           | 0.925% |
| Capital One Financial Corp                  | 0.849% |
| Apple Inc.                                  | 0.792% |
| General Electric Company                    | 0.792% |
| Oracle Corporation                          | 0.770% |
| Wells Fargo & Company                       | 0.766% |
| Procter & Gamble Company                    | 0.749% |
| Merck & Co., Inc.                           | 0.744% |
| Home Depot, Inc.                            | 0.723% |
| PepsiCo, Inc.                               | 0.707% |
| Coca-Cola Company                           | 0.697% |
| Alphabet Inc. Class A                       | 0.670% |
| Avis Budget Group, Inc.                     | 0.669% |
| Costco Wholesale Corporation                | 0.667% |
| Cisco Systems, Inc.                         | 0.664% |
| ConocoPhillips                              | 0.661% |
| Microsoft Corporation                       | 0.655% |
| Verizon Communications Inc.                 | 0.628% |
| NVIDIA Corporation                          | 0.623% |
| Tesla Inc                                   | 0.621% |
| Valero Energy Corporation                   | 0.593% |
| Gilead Sciences, Inc.                       | 0.573% |
| Kroger Co.                                  | 0.572% |
| Philip Morris International Inc.            | 0.542% |
| Berkshire Hathaway Inc. Class B             | 0.535% |
| Eli Lilly and Company                       | 0.515% |
| Lowe's Companies, Inc.                      | 0.514% |
| McDonald's Corporation                      | 0.503% |
| American International Group, Inc.          | 0.495% |
| Comcast Corporation Class A                 | 0.491% |
| Phillips 66                                 | 0.486% |
| Goldman Sachs Group, Inc.                   | 0.485% |
| Anthem, Inc.                                | 0.480% |
| Mosaic Company                              | 0.476% |

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| Name                                | Weight |
|-------------------------------------|--------|
| Qualcomm Incorporated               | 0.473% |
| Walgreens Boots Alliance Inc        | 0.470% |
| McKesson Corporation                | 0.456% |
| Altria Group Inc                    | 0.432% |
| Macy's Inc                          | 0.425% |
| Travelers Companies, Inc.           | 0.418% |
| UnitedHealth Group Incorporated     | 0.418% |
| Danaher Corporation                 | 0.397% |
| JPMorgan Chase & Co.                | 0.390% |
| Walt Disney Company                 | 0.371% |
| Occidental Petroleum Corporation    | 0.368% |
| Accenture Plc Class A               | 0.362% |
| Archer-Daniels-Midland Company      | 0.354% |
| Applied Materials, Inc.             | 0.353% |
| Exelon Corporation                  | 0.353% |
| Cardinal Health, Inc.               | 0.351% |
| Prudential Financial, Inc.          | 0.350% |
| LyondellBasell Industries NV        | 0.349% |
| AT&T Inc.                           | 0.336% |
| MetLife, Inc.                       | 0.335% |
| Marathon Oil Corporation            | 0.334% |
| United Parcel Service, Inc. Class B | 0.334% |
| Alcoa Corporation                   | 0.332% |
| Best Buy Co., Inc.                  | 0.331% |
| Baker Hughes Company Class A        | 0.328% |
| Devon Energy Corporation            | 0.327% |
| Lockheed Martin Corporation         | 0.322% |
| Discover Financial Services         | 0.320% |
| Corning Inc                         | 0.305% |
| Hewlett Packard Enterprise Co.      | 0.305% |
| AutoZone, Inc.                      | 0.303% |
| Bank of America Corp                | 0.299% |
| Bristol-Myers Squibb Company        | 0.298% |
| Kohl's Corporation                  | 0.297% |
| Ally Financial Inc                  | 0.288% |
| Union Pacific Corporation           | 0.285% |
| Tyson Foods, Inc. Class A           | 0.271% |
| Motorola Solutions, Inc.            | 0.265% |
| ResMed Inc.                         | 0.264% |
| Allstate Corporation                | 0.251% |
| Northrop Grumman Corporation        | 0.247% |
| eBay Inc.                           | 0.244% |
| MSCI Inc. Class A                   | 0.241% |
| Starbucks Corporation               | 0.238% |
| Marsh & McLennan Companies, Inc.    | 0.233% |

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| Name                                 | Weight |
|--------------------------------------|--------|
| 3M Company                           | 0.229% |
| Bath & Body Works, Inc.              | 0.226% |
| Generac Holdings Inc.                | 0.223% |
| Mondelez International, Inc. Class A | 0.222% |
| Domino's Pizza, Inc.                 | 0.222% |
| Schlumberger NV                      | 0.220% |
| Amgen Inc.                           | 0.213% |
| Williams-Sonoma, Inc.                | 0.212% |
| HCA Healthcare Inc                   | 0.208% |
| Lumen Technologies, Inc.             | 0.205% |
| Freeport-McMoRan, Inc.               | 0.205% |
| Visa Inc. Class A                    | 0.203% |
| Dick's Sporting Goods, Inc.          | 0.199% |
| Bunge Limited                        | 0.198% |
| Quanta Services, Inc.                | 0.198% |
| Intuit Inc.                          | 0.197% |
| Texas Instruments Incorporated       | 0.191% |
| Kraft Heinz Company                  | 0.190% |
| Pool Corporation                     | 0.186% |
| Chubb Limited                        | 0.184% |
| NIKE, Inc. Class B                   | 0.183% |
| Bed Bath & Beyond Inc.               | 0.182% |
| Chipotle Mexican Grill, Inc.         | 0.180% |
| O'Reilly Automotive, Inc.            | 0.178% |
| HP Inc.                              | 0.178% |
| Colgate-Palmolive Company            | 0.177% |
| American Airlines Group, Inc.        | 0.177% |
| CME Group Inc. Class A               | 0.176% |
| LPL Financial Holdings Inc.          | 0.176% |
| Mettler-Toledo International Inc.    | 0.176% |
| Interpublic Group of Companies, Inc. | 0.172% |
| Whirlpool Corporation                | 0.171% |
| Blackstone Inc.                      | 0.170% |
| Invitation Homes, Inc.               | 0.169% |
| AutoNation, Inc.                     | 0.169% |
| Yum! Brands, Inc.                    | 0.169% |
| Extra Space Storage Inc.             | 0.169% |
| Estee Lauder Companies Inc. Class A  | 0.168% |
| Nucor Corporation                    | 0.167% |
| Palo Alto Networks, Inc.             | 0.167% |
| WestRock Company                     | 0.167% |
| Moderna, Inc.                        | 0.160% |
| TJX Companies Inc                    | 0.158% |
| Prologis, Inc.                       | 0.157% |
| Juniper Networks, Inc.               | 0.156% |

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| Name                                 | Weight |
|--------------------------------------|--------|
| Lincoln National Corporation         | 0.156% |
| Duke Realty Corporation              | 0.156% |
| Public Storage                       | 0.156% |
| American Tower Corporation           | 0.156% |
| Paramount Global Class B             | 0.155% |
| Camden Property Trust                | 0.153% |
| Waste Management, Inc.               | 0.152% |
| KLA Corporation                      | 0.152% |
| Equifax Inc.                         | 0.151% |
| Franklin Resources, Inc.             | 0.151% |
| Sysco Corporation                    | 0.150% |
| IDEXX Laboratories, Inc.             | 0.149% |
| Broadridge Financial Solutions, Inc. | 0.149% |
| Invesco Ltd.                         | 0.148% |
| Old Dominion Freight Line, Inc.      | 0.145% |
| Molina Healthcare, Inc.              | 0.145% |
| Tenet Healthcare Corporation         | 0.144% |
| Raytheon Technologies Corporation    | 0.144% |
| AES Corporation                      | 0.144% |
| Carnival Corporation                 | 0.143% |
| Automatic Data Processing, Inc.      | 0.143% |
| Fortinet, Inc.                       | 0.141% |
| NOV Inc.                             | 0.141% |
| S&P Global, Inc.                     | 0.140% |
| News Corporation Class A             | 0.140% |
| Mastercard Incorporated Class A      | 0.139% |
| Ulta Beauty Inc                      | 0.138% |
| West Pharmaceutical Services, Inc.   | 0.137% |
| UDR, Inc.                            | 0.136% |
| Olin Corporation                     | 0.136% |
| Broadcom Inc.                        | 0.135% |
| Antero Resources Corporation         | 0.132% |
| Charter Communications, Inc. Class A | 0.132% |
| Brown & Brown, Inc.                  | 0.131% |
| United Therapeutics Corporation      | 0.130% |
| Booking Holdings Inc.                | 0.128% |
| Sun Communities, Inc.                | 0.128% |
| Avery Dennison Corporation           | 0.127% |
| AGCO Corporation                     | 0.127% |
| Constellation Energy Corporation     | 0.127% |
| L3Harris Technologies Inc            | 0.127% |
| Baxter International Inc.            | 0.124% |
| United States Steel Corporation      | 0.123% |
| Reliance Steel & Aluminum Co.        | 0.123% |
| Morgan Stanley                       | 0.120% |

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| Name  | Weight |
|---|--------|
| Murphy Oil Corporation                          | 0.120% |
| Charles Schwab Corp                             | 0.119% |
| Kinder Morgan Inc Class P                       | 0.119% |
| American Eagle Outfitters, Inc.                 | 0.119% |
| Booz Allen Hamilton Holding Corporation Class A | 0.119% |
| General Mills, Inc.                             | 0.119% |
| Sealed Air Corporation                          | 0.119% |
| Unum Group                                      | 0.118% |
| DexCom, Inc.                                    | 0.117% |
| Jack Henry & Associates, Inc.                   | 0.117% |
| Dollar General Corporation                      | 0.117% |
| Goodyear Tire & Rubber Company                  | 0.115% |
| Bread Financial Holdings, Inc.                  | 0.115% |
| SM Energy Company                               | 0.114% |
| Emerson Electric Co.                            | 0.113% |
| Simon Property Group, Inc.                      | 0.113% |
| Tractor Supply Company                          | 0.112% |
| Kimberly-Clark Corporation                      | 0.112% |
| Western Digital Corporation                     | 0.112% |
| Vail Resorts, Inc.                              | 0.112% |
| Synchrony Financial                             | 0.112% |
| HollyFrontier Corp.                             | 0.108% |
| Liberty Media Corp. Series C Liberty SiriusXM   | 0.108% |
| Lam Research Corporation                        | 0.108% |
| SeaWorld Entertainment, Inc.                    | 0.107% |
| Hess Corporation                                | 0.107% |
| American Express Company                        | 0.106% |
| Paychex, Inc.                                   | 0.105% |
| Oshkosh Corp                                    | 0.105% |
| SVB Financial Group                             | 0.104% |
| DXC Technology Co.                              | 0.104% |
| Gap, Inc.                                       | 0.103% |
| T. Rowe Price Group                             | 0.103% |
| DaVita Inc.                                     | 0.103% |
| Signet Jewelers Limited                         | 0.102% |
| Verisk Analytics Inc                            | 0.102% |
| Fluor Corporation                               | 0.101% |
| Abercrombie & Fitch Co. Class A                 | 0.100% |
| Progressive Corporation                         | 0.099% |
| Regency Centers Corporation                     | 0.099% |
| McCormick & Company, Incorporated               | 0.099% |
| Sprouts Farmers Market, Inc.                    | 0.099% |
| Service Corporation International               | 0.098% |
| Pentair plc                                     | 0.098% |
| CSX Corporation                                 | 0.098% |

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| Name  | Weight |
|---|--------|
| BlackRock, Inc.                                   | 0.098% |
| Expeditors International of Washington, Inc.      | 0.098% |
| Six Flags Entertainment Corporation               | 0.098% |
| Graphic Packaging Holding Company                 | 0.098% |
| W. P. Carey Inc.                                  | 0.097% |
| Crown Holdings, Inc.                              | 0.097% |
| Sherwin-Williams Company                          | 0.097% |
| Intuitive Surgical, Inc.                          | 0.096% |
| Louisiana-Pacific Corporation                     | 0.096% |
| Synaptics Incorporated                            | 0.095% |
| Arrow Electronics, Inc.                           | 0.094% |
| Gartner, Inc.                                     | 0.094% |
| Deere & Company                                   | 0.094% |
| Ball Corporation                                  | 0.094% |
| Caterpillar Inc.                                  | 0.093% |
| Spirit AeroSystems Holdings, Inc. Class A         | 0.093% |
| Xylem Inc.  | 0.092% |
| Lennox International Inc.                         | 0.092% |
| Performance Food Group Company                    | 0.091% |
| Cheniere Energy, Inc.                             | 0.091% |
| Wendy's Company                                   | 0.091% |
| First Republic Bank                               | 0.091% |
| AECOM   | 0.091% |
| Omnicom Group Inc                                 | 0.090% |
| Brunswick Corporation                             | 0.089% |
| A. O. Smith Corporation                           | 0.089% |
| Knight-Swift Transportation Holdings Inc. Class A | 0.089% |
| Scotts Miracle-Gro Company Class A                | 0.088% |
| Patterson-UTI Energy, Inc.                        | 0.088% |
| Jabil Inc.  | 0.088% |
| US Foods Holding Corp.                            | 0.088% |
| Foot Locker, Inc.                                 | 0.087% |
| Loews Corporation                                 | 0.087% |
| Life Storage, Inc.                                | 0.087% |
| KBR, Inc.   | 0.086% |
| Lamar Advertising Company Class A                 | 0.086% |
| Jacobs Engineering Group Inc.                     | 0.086% |
| Hanesbrands Inc.                                  | 0.085% |
| Keysight Technologies Inc                         | 0.085% |
| Targa Resources Corp.                             | 0.085% |
| Deckers Outdoor Corporation                       | 0.084% |
| AMC Entertainment Holdings, Inc. Class A          | 0.084% |
| Illinois Tool Works Inc.                          | 0.084% |
| Kilroy Realty Corporation                         | 0.084% |
| Federal Realty Investment Trust                   | 0.083% |

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| Name                                   | Weight |
|--|--------|
| Copart, Inc.                           | 0.083% |
| Carter's, Inc.                         | 0.082% |
| Intercontinental Exchange, Inc.        | 0.081% |
| Arista Networks, Inc.                  | 0.081% |
| Teradyne, Inc.                         | 0.080% |
| Brinker International, Inc.            | 0.080% |
| C.H. Robinson Worldwide, Inc.          | 0.080% |
| Hilton Worldwide Holdings Inc          | 0.080% |
| Lithia Motors, Inc.                    | 0.080% |
| Rockwell Automation, Inc.              | 0.080% |
| Hershey Company                        | 0.080% |
| Boeing Company                         | 0.080% |
| CubeSmart                              | 0.080% |
| Helmerich & Payne, Inc.                | 0.080% |
| CyrusOne Inc.                          | 0.079% |
| PulteGroup, Inc.                       | 0.079% |
| Transocean Ltd.                        | 0.078% |
| Jefferies Financial Group Inc.         | 0.078% |
| PNC Financial Services Group, Inc.     | 0.078% |
| JetBlue Airways Corporation            | 0.078% |
| Asbury Automotive Group, Inc.          | 0.078% |
| Cummins Inc.                           | 0.078% |
| Truist Financial Corporation           | 0.078% |
| Moody's Corporation                    | 0.078% |
| American Homes 4 Rent Class A          | 0.077% |
| NortonLifeLock Inc.                    | 0.077% |
| Ryder System, Inc.                     | 0.077% |
| Vistra Corp.                           | 0.076% |
| ManpowerGroup Inc.                     | 0.076% |
| Equity LifeStyle Properties, Inc.      | 0.076% |
| Acuity Brands, Inc.                    | 0.075% |
| Cracker Barrel Old Country Store, Inc. | 0.074% |
| Teradata Corporation                   | 0.074% |
| Kimco Realty Corporation               | 0.074% |
| International Game Technology PLC      | 0.074% |
| Steel Dynamics, Inc.                   | 0.073% |
| First American Financial Corporation   | 0.073% |
| Ralph Lauren Corporation Class A       | 0.073% |
| Murphy USA, Inc.                       | 0.073% |
| Gentex Corporation                     | 0.072% |
| Duke Energy Corporation                | 0.072% |
| NetApp, Inc.                           | 0.072% |
| Arthur J. Gallagher & Co.              | 0.072% |
| Park Hotels & Resorts, Inc.            | 0.072% |
| Cheesecake Factory Incorporated        | 0.072% |

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| Name                                      | Weight |
|---|--------|
| Toro Company                              | 0.071% |
| Aflac Incorporated                        | 0.071% |
| Molson Coors Beverage Company Class B     | 0.071% |
| U.S. Bancorp                              | 0.071% |
| WESCO International, Inc.                 | 0.071% |
| Starwood Property Trust, Inc.             | 0.071% |
| NCR Corporation                           | 0.070% |
| Adient plc                                | 0.070% |
| Chemed Corporation                        | 0.070% |
| STERIS Plc                                | 0.070% |
| Cooper Companies, Inc.                    | 0.069% |
| H&R Block, Inc.                           | 0.069% |
| PacWest Bancorp                           | 0.069% |
| Range Resources Corporation               | 0.068% |
| Kellogg Company                           | 0.068% |
| Nordstrom, Inc.                           | 0.068% |
| Watsco, Inc.                              | 0.068% |
| Republic Services, Inc.                   | 0.068% |
| Albemarle Corporation                     | 0.067% |
| Healthcare Trust of America, Inc. Class A | 0.066% |
| Gaming and Leisure Properties, Inc.       | 0.066% |
| Crown Castle International Corp           | 0.066% |
| Oasis Petroleum Inc                       | 0.066% |
| Edwards Lifesciences Corporation          | 0.065% |
| Dollar Tree, Inc.                         | 0.065% |
| Wyndham Hotels & Resorts, Inc.            | 0.065% |
| Landstar System, Inc.                     | 0.065% |
| Zebra Technologies Corporation Class A    | 0.065% |
| PBF Energy, Inc. Class A                  | 0.064% |
| Sanderson Farms, Inc.                     | 0.064% |
| Visteon Corporation                       | 0.064% |
| EOG Resources, Inc.                       | 0.063% |
| Penske Automotive Group, Inc.             | 0.063% |
| Navient Corp                              | 0.063% |
| ANSYS, Inc.                               | 0.063% |
| Church & Dwight Co., Inc.                 | 0.063% |
| NVR, Inc.                                 | 0.062% |
| Electronic Arts Inc.                      | 0.062% |
| Waste Connections, Inc.                   | 0.062% |
| Becton, Dickinson and Company             | 0.062% |
| Whiting Petroleum Corporation             | 0.062% |
| RPM International Inc.                    | 0.061% |
| Robert Half International Inc.            | 0.061% |
| Group 1 Automotive, Inc.                  | 0.061% |
| Commercial Metals Company                 | 0.061% |



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| Name                                       | Weight |
|--|--------|
| Signature Bank                             | 0.060% |
| Blackstone Mortgage Trust, Inc. Class A    | 0.060% |
| Evercore Inc Class A                       | 0.059% |
| Aon Plc Class A                            | 0.059% |
| Boston Scientific Corporation              | 0.059% |
| Eastman Chemical Company                   | 0.059% |
| Houlihan Lokey, Inc. Class A               | 0.059% |
| Monolithic Power Systems, Inc.             | 0.059% |
| Encompass Health Corporation               | 0.058% |
| International Flavors & Fragrances Inc.    | 0.058% |
| Waters Corporation                         | 0.058% |
| Apple Hospitality REIT Inc                 | 0.058% |
| Bio-Rad Laboratories, Inc. Class A         | 0.058% |
| TEGNA, Inc.                                | 0.058% |
| Lear Corporation                           | 0.058% |
| ITT, Inc.                                  | 0.058% |
| Flowers Foods, Inc.                        | 0.058% |
| Quest Diagnostics Incorporated             | 0.058% |
| Eaton Corp. Plc                            | 0.058% |
| Owens & Minor, Inc.                        | 0.058% |
| Hexcel Corporation                         | 0.057% |
| Otis Worldwide Corporation                 | 0.056% |
| Manhattan Associates, Inc.                 | 0.056% |
| New Residential Investment Corp.           | 0.056% |
| F5, Inc.                                   | 0.056% |
| Newmont Corporation                        | 0.056% |
| Werner Enterprises, Inc.                   | 0.056% |
| First Industrial Realty Trust, Inc.        | 0.055% |
| Macerich Company                           | 0.055% |
| Terex Corporation                          | 0.055% |
| Pioneer Natural Resources Company          | 0.054% |
| Churchill Downs Incorporated               | 0.054% |
| Cinemark Holdings, Inc.                    | 0.054% |
| Darden Restaurants, Inc.                   | 0.054% |
| CACI International Inc Class A             | 0.054% |
| Allison Transmission Holdings, Inc.        | 0.054% |
| Genpact Limited                            | 0.054% |
| Casey's General Stores, Inc.               | 0.054% |
| Liberty Broadband Corp. Class C            | 0.054% |
| General Dynamics Corporation               | 0.054% |
| Aptargroup, Inc.                           | 0.054% |
| Laboratory Corporation of America Holdings | 0.053% |
| Cerner Corporation                         | 0.053% |
| Avantor, Inc.                              | 0.053% |
| Douglas Emmett, Inc                        | 0.053% |

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| Name  | Weight |
|---|--------|
| Brighthouse Financial, Inc.                   | 0.053% |
| Live Nation Entertainment, Inc.               | 0.053% |
| Celanese Corporation                          | 0.053% |
| Constellation Brands, Inc. Class A            | 0.053% |
| Keurig Dr Pepper Inc.                         | 0.052% |
| CDK Global, Inc.                              | 0.052% |
| Fox Corporation Class A                       | 0.052% |
| Leggett & Platt, Incorporated                 | 0.052% |
| J.M. Smucker Company                          | 0.052% |
| Marriott International, Inc. Class A          | 0.052% |
| Host Hotels & Resorts, Inc.                   | 0.052% |
| Entegris, Inc.                                | 0.052% |
| Biogen Inc.                                   | 0.051% |
| Sonoco Products Company                       | 0.051% |
| CDW Corp.                                     | 0.051% |
| Owens Corning                                 | 0.051% |
| Hilton Grand Vacations, Inc.                  | 0.051% |
| LXP Industrial Trust                          | 0.051% |
| Realogy Holdings Corp.                        | 0.050% |
| GameStop Corp. Class A                        | 0.050% |
| Xerox Holdings Corporation                    | 0.050% |
| Ares Management Corporation                   | 0.050% |
| Tempur Sealy International Inc                | 0.050% |
| Zoetis, Inc. Class A                          | 0.050% |
| Highwoods Properties, Inc.                    | 0.050% |
| Warrior Met Coal, Inc.                        | 0.050% |
| Medical Properties Trust, Inc.                | 0.050% |
| Boise Cascade Co.                             | 0.049% |
| CNX Resources Corporation                     | 0.049% |
| Flex Ltd.                                     | 0.049% |
| Bloomin' Brands, Inc.                         | 0.049% |
| Bruker Corporation                            | 0.049% |
| Avnet, Inc.                                   | 0.049% |
| Bio-Techne Corporation                        | 0.048% |
| J.B. Hunt Transport Services, Inc.            | 0.048% |
| FTI Consulting, Inc.                          | 0.048% |
| PPG Industries, Inc.                          | 0.048% |
| EastGroup Properties, Inc.                    | 0.047% |
| Equinix, Inc.                                 | 0.047% |
| Nordson Corporation                           | 0.047% |
| SITE Centers Corp.                            | 0.047% |
| Renewable Energy Group, Inc.                  | 0.046% |
| Align Technology, Inc.                        | 0.046% |
| Fidelity National Financial, Inc. - FNF Group | 0.046% |
| Affiliated Managers Group, Inc.               | 0.046% |

## RAFI™ Dynamic Multi-Factor US Index



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The RAFI Multi-Factor index series offers diversified factor exposures through allocations to value, low volatility, quality, momentum, and size. The Dynamic Multi-Factor strategy takes time-varying exposures to the same five factors. The index uses recent and historical metrics to tilt toward factor portfolios which are particularly attractive on a forward looking basis.

| Name   | Weight |
|--|--------|
| Lincoln Electric Holdings, Inc.                | 0.046% |
| Hubbell Incorporated Class B                   | 0.046% |
| W.W. Grainger, Inc.                            | 0.046% |
| Teledyne Technologies Incorporated             | 0.046% |
| Ryman Hospitality Properties, Inc.             | 0.045% |
| Curtiss-Wright Corporation                     | 0.045% |
| Steven Madden, Ltd.                            | 0.045% |
| Clorox Company                                 | 0.045% |
| MSC Industrial Direct Co., Inc. Class A        | 0.045% |
| iHeartMedia, Inc. Class A                      | 0.045% |
| Jack in the Box Inc.                           | 0.045% |
| AMN Healthcare Services, Inc.                  | 0.045% |
| Crane Co.                                      | 0.045% |
| Teleflex Incorporated                          | 0.044% |
| Centene Corporation                            | 0.044% |
| Darling Ingredients Inc.                       | 0.044% |
| SEI Investments Company                        | 0.044% |
| Atlas Air Worldwide Holdings, Inc.             | 0.044% |
| Graco Inc.                                     | 0.044% |
| Genuine Parts Company                          | 0.044% |
| Brandywine Realty Trust                        | 0.044% |
| BWX Technologies, Inc.                         | 0.044% |
| Johnson Controls International plc             | 0.043% |
| IDEX Corporation                               | 0.043% |
| VICI Properties Inc                            | 0.043% |
| Brown-Forman Corporation Class B               | 0.043% |
| Charles River Laboratories International, Inc. | 0.043% |
| Lamb Weston Holdings, Inc.                     | 0.042% |
| Nu Skin Enterprises, Inc. Class A              | 0.042% |
| STAG Industrial, Inc.                          | 0.042% |
| Harley-Davidson, Inc.                          | 0.042% |
| Kontoor Brands, Inc.                           | 0.042% |
| Urban Outfitters, Inc.                         | 0.042% |
| Citrix Systems, Inc.                           | 0.042% |
| DigitalBridge Group, Inc. Class A              | 0.042% |
| Morningstar, Inc.                              | 0.041% |
| Builders FirstSource, Inc.                     | 0.041% |
| Timken Company                                 | 0.041% |
| Qurate Retail, Inc. Class A                    | 0.041% |
| AMERCO   | 0.041% |
| Donaldson Company, Inc.                        | 0.041% |
| Middleby Corporation                           | 0.040% |
| Humana Inc.                                    | 0.040% |
| IQVIA Holdings Inc                             | 0.040% |
| Entergy Corporation                            | 0.040% |

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| Name   | Weight |
|--|--------|
| Post Holdings, Inc.                              | 0.040% |
| United Natural Foods, Inc.                       | 0.040% |
| Ecolab Inc.                                      | 0.040% |
| Liberty Global Plc Class C                       | 0.040% |
| National Fuel Gas Company                        | 0.040% |
| Liberty Media Corp. Series C Liberty Formula One | 0.040% |
| Las Vegas Sands Corp.                            | 0.039% |
| Monster Beverage Corporation                     | 0.039% |
| Texas Roadhouse, Inc.                            | 0.039% |
| American Campus Communities, Inc.                | 0.039% |
| Willis Towers Watson Public Limited Company      | 0.039% |
| Coterra Energy Inc.                              | 0.039% |
| Cadence Design Systems, Inc.                     | 0.039% |
| CNO Financial Group, Inc.                        | 0.039% |
| Rayonier Inc.                                    | 0.039% |
| Tri Pointe Homes, Inc.                           | 0.038% |
| Nasdaq, Inc.                                     | 0.038% |
| Conagra Brands, Inc.                             | 0.038% |
| Hawaiian Holdings, Inc.                          | 0.038% |
| Bank of New York Mellon Corp                     | 0.038% |
| Arconic Corp.                                    | 0.038% |
| MAXIMUS, Inc.                                    | 0.038% |
| Amdocs Limited                                   | 0.037% |
| Berry Global Group Inc                           | 0.037% |
| Skyworks Solutions, Inc.                         | 0.037% |
| Patterson Companies Incorporated                 | 0.037% |
| Chimera Investment Corporation                   | 0.037% |
| Agilent Technologies, Inc.                       | 0.037% |
| Premier Inc. Class A                             | 0.037% |
| TechnipFMC Plc                                   | 0.037% |
| First Horizon Corporation                        | 0.037% |
| V.F. Corporation                                 | 0.037% |
| Fair Isaac Corporation                           | 0.037% |
| Cabot Corporation                                | 0.037% |
| SL Green Realty Corp.                            | 0.036% |
| Carrier Global Corp.                             | 0.036% |
| Encore Wire Corporation                          | 0.036% |
| East West Bancorp, Inc.                          | 0.036% |
| Iron Mountain, Inc.                              | 0.036% |
| TreeHouse Foods, Inc.                            | 0.036% |
| Cousins Properties Incorporated                  | 0.036% |
| MarketAxess Holdings Inc.                        | 0.036% |
| Yelp Inc   | 0.036% |
| Cable One, Inc.                                  | 0.036% |
| B&G Foods, Inc.                                  | 0.036% |

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| Name  | Weight |
|---|--------|
| BorgWarner Inc.                               | 0.036% |
| Williams Companies, Inc.                      | 0.036% |
| Dillard's, Inc. Class A                       | 0.036% |
| Avient Corporation                            | 0.035% |
| Sabre Corp.                                   | 0.035% |
| Rollins, Inc.                                 | 0.035% |
| Two Harbors Investment Corp.                  | 0.035% |
| Realty Income Corporation                     | 0.035% |
| Burlington Stores, Inc.                       | 0.035% |
| VeriSign, Inc.                                | 0.035% |
| Hanover Insurance Group, Inc.                 | 0.035% |
| Boston Beer Company, Inc. Class A             | 0.035% |
| Ross Stores, Inc.                             | 0.035% |
| New York Community Bancorp, Inc.              | 0.034% |
| Henry Schein, Inc.                            | 0.034% |
| Delek US Holdings Inc                         | 0.034% |
| Callon Petroleum Company                      | 0.034% |
| Cintas Corporation                            | 0.034% |
| Welltower Inc                                 | 0.034% |
| Armstrong World Industries, Inc.              | 0.034% |
| Sensient Technologies Corporation             | 0.034% |
| Paramount Group, Inc.                         | 0.034% |
| EPAM Systems, Inc.                            | 0.034% |
| Stericycle, Inc.                              | 0.033% |
| UFP Industries, Inc.                          | 0.033% |
| KAR Auction Services, Inc.                    | 0.033% |
| Amkor Technology, Inc.                        | 0.033% |
| Hawaiian Electric Industries, Inc.            | 0.033% |
| Equity Commonwealth                           | 0.033% |
| T-Mobile US, Inc.                             | 0.033% |
| Herbalife Nutrition Ltd.                      | 0.033% |
| OUTFRONT Media Inc.                           | 0.032% |
| MDU Resources Group Inc                       | 0.032% |
| Kite Realty Group Trust                       | 0.032% |
| Dolby Laboratories, Inc. Class A              | 0.032% |
| Resideo Technologies, Inc.                    | 0.032% |
| Regal Rexnord Corporation                     | 0.032% |
| Sally Beauty Holdings, Inc.                   | 0.032% |
| DiamondRock Hospitality Company               | 0.032% |
| Insight Enterprises, Inc.                     | 0.032% |
| Sunstone Hotel Investors, Inc.                | 0.032% |
| Sonic Automotive, Inc. Class A                | 0.031% |
| Centennial Resource Development, Inc. Class A | 0.031% |
| Ameriprise Financial, Inc.                    | 0.031% |
| Rexford Industrial Realty, Inc.               | 0.031% |

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| Name                                      | Weight |
|---|--------|
| Activision Blizzard, Inc.                 | 0.031% |
| AvalonBay Communities, Inc.               | 0.031% |
| Dave & Buster's Entertainment, Inc.       | 0.031% |
| ABM Industries Incorporated               | 0.031% |
| Trinity Industries, Inc.                  | 0.031% |
| Annaly Capital Management, Inc.           | 0.031% |
| Buckle, Inc.                              | 0.031% |
| Masimo Corporation                        | 0.031% |
| Concentrix Corporation                    | 0.031% |
| Fifth Third Bancorp                       | 0.031% |
| FactSet Research Systems Inc.             | 0.030% |
| Dana Incorporated                         | 0.030% |
| Integra LifeSciences Holdings Corporation | 0.030% |
| Bright Horizons Family Solutions, Inc.    | 0.030% |
| Eagle Materials Inc.                      | 0.030% |
| M.D.C. Holdings, Inc.                     | 0.030% |
| Corporate Office Properties Trust         | 0.030% |
| Healthcare Services Group, Inc.           | 0.030% |
| Tradeweb Markets, Inc. Class A            | 0.030% |
| Equity Residential                        | 0.030% |
| Red Rock Resorts, Inc. Class A            | 0.029% |
| Federated Hermes, Inc. Class B            | 0.029% |
| CBRE Group, Inc. Class A                  | 0.029% |
| Hormel Foods Corporation                  | 0.029% |
| Designer Brands Inc. Class A              | 0.029% |
| MGIC Investment Corporation               | 0.029% |
| Silgan Holdings Inc.                      | 0.029% |
| MillerKnoll, Inc.                         | 0.028% |
| Fastenal Company                          | 0.028% |
| Axalta Coating Systems Ltd.               | 0.028% |
| Western Union Company                     | 0.028% |
| Brookdale Senior Living Inc.              | 0.028% |
| Vishay Intertechnology, Inc.              | 0.028% |
| Meritage Homes Corporation                | 0.028% |
| DENTSPLY SIRONA, Inc.                     | 0.028% |
| NOW Inc.                                  | 0.028% |
| Schneider National, Inc. Class B          | 0.028% |
| Digital Realty Trust, Inc.                | 0.028% |
| Vista Outdoor Inc                         | 0.028% |
| State Street Corporation                  | 0.028% |
| Zynga Inc. Class A                        | 0.028% |
| Advance Auto Parts, Inc.                  | 0.028% |
| Greenbrier Companies, Inc.                | 0.028% |
| Cirrus Logic, Inc.                        | 0.027% |
| Lancaster Colony Corporation              | 0.027% |

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| Name                                   | Weight |
|--|--------|
| Alexandria Real Estate Equities, Inc.  | 0.027% |
| ONEOK, Inc.                            | 0.027% |
| Hillenbrand, Inc.                      | 0.027% |
| Terminix Global Holdings Inc           | 0.027% |
| Allegiant Travel Company               | 0.027% |
| Expedia Group, Inc.                    | 0.027% |
| White Mountains Insurance Group Ltd    | 0.027% |
| Western Alliance Bancorp               | 0.027% |
| Airbnb, Inc. Class A                   | 0.026% |
| Nomad Foods Ltd.                       | 0.026% |
| Campbell Soup Company                  | 0.026% |
| People's United Financial, Inc.        | 0.026% |
| Valmont Industries, Inc.               | 0.026% |
| PVH Corp.                              | 0.026% |
| Halliburton Company                    | 0.026% |
| Hain Celestial Group, Inc.             | 0.026% |
| Tanger Factory Outlet Centers, Inc.    | 0.026% |
| Insperty, Inc.                         | 0.026% |
| SBA Communications Corp. Class A       | 0.026% |
| Mattel, Inc.                           | 0.026% |
| EQT Corporation                        | 0.026% |
| Sinclair Broadcast Group, Inc. Class A | 0.026% |
| Oceaneering International, Inc.        | 0.025% |
| Edgewell Personal Care Co.             | 0.025% |
| RLJ Lodging Trust                      | 0.025% |
| Healthcare Realty Trust Incorporated   | 0.025% |
| Mueller Industries, Inc.               | 0.025% |
| Corteva Inc                            | 0.025% |
| Colfax Corporation                     | 0.025% |
| Hub Group, Inc. Class A                | 0.025% |
| Chemours Co.                           | 0.025% |
| Meritor, Inc.                          | 0.025% |
| Ingredion Incorporated                 | 0.025% |
| Coca-Cola Europacific Partners plc     | 0.025% |
| Physicians Realty Trust                | 0.025% |
| Big Lots, Inc.                         | 0.025% |
| ON Semiconductor Corporation           | 0.025% |
| Tetra Tech, Inc.                       | 0.025% |
| Telephone and Data Systems, Inc.       | 0.025% |
| GATX Corporation                       | 0.025% |
| Take-Two Interactive Software, Inc.    | 0.024% |
| Rite Aid Corporation                   | 0.024% |
| O-I Glass Inc                          | 0.024% |
| NewMarket Corporation                  | 0.024% |
| AGNC Investment Corp.                  | 0.024% |

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| Name   | Weight |
|--|--------|
| AMC Networks Inc. Class A                    | 0.024% |
| TransDigm Group Incorporated                 | 0.024% |
| Cullen/Frost Bankers, Inc.                   | 0.024% |
| Black Knight, Inc.                           | 0.024% |
| Guess?, Inc.                                 | 0.024% |
| Apartment Income REIT Corp                   | 0.024% |
| Lennar Corporation Class A                   | 0.024% |
| Aspen Technology, Inc.                       | 0.024% |
| Worthington Industries, Inc.                 | 0.024% |
| Diamondback Energy, Inc.                     | 0.023% |
| ODP Corporation                              | 0.023% |
| Tyler Technologies, Inc.                     | 0.023% |
| PS Business Parks, Inc.                      | 0.023% |
| GMS Inc.                                     | 0.023% |
| TD SYNEX Corporation                         | 0.023% |
| Genworth Financial, Inc. Class A             | 0.023% |
| Erie Indemnity Company Class A               | 0.023% |
| United Airlines Holdings, Inc.               | 0.023% |
| Envista Holdings Corp.                       | 0.023% |
| Vulcan Materials Company                     | 0.023% |
| Rush Enterprises, Inc. Class A               | 0.022% |
| Taylor Morrison Home Corporation             | 0.022% |
| Select Medical Holdings Corporation          | 0.022% |
| Hartford Financial Services Group, Inc.      | 0.022% |
| Saia, Inc.                                   | 0.022% |
| Martin Marietta Materials, Inc.              | 0.022% |
| Pinnacle Financial Partners, Inc.            | 0.022% |
| Masonite International Corp.                 | 0.022% |
| Mid-America Apartment Communities, Inc.      | 0.022% |
| New York Times Company Class A               | 0.022% |
| Brixmor Property Group, Inc.                 | 0.022% |
| Grand Canyon Education, Inc.                 | 0.022% |
| KeyCorp                                      | 0.022% |
| Moelis & Co. Class A                         | 0.022% |
| United Rentals, Inc.                         | 0.022% |
| Stifel Financial Corp.                       | 0.022% |
| Regions Financial Corporation                | 0.022% |
| Empire State Realty Trust, Inc. Class A      | 0.022% |
| Pitney Bowes Inc.                            | 0.022% |
| Ziff Davis, Inc.                             | 0.022% |
| American Axle & Manufacturing Holdings, Inc. | 0.021% |
| Synovus Financial Corp.                      | 0.021% |
| Nexstar Media Group, Inc. Class A            | 0.021% |
| Belden Inc.                                  | 0.021% |
| M&T Bank Corporation                         | 0.021% |



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| Name  | Weight |
|---|--------|
| John Wiley & Sons, Inc. Class A                 | 0.021% |
| FirstEnergy Corp.                               | 0.021% |
| Old Republic International Corporation          | 0.021% |
| RLI Corp.                                       | 0.021% |
| Northern Trust Corporation                      | 0.021% |
| Dover Corporation                               | 0.021% |
| FirstCash Holdings, Inc.                        | 0.021% |
| American Equity Investment Life Holding Company | 0.021% |
| Citizens Financial Group, Inc.                  | 0.021% |
| MFA Financial, Inc.                             | 0.021% |
| PennyMac Mortgage Investment Trust              | 0.021% |
| Huntington Bancshares Incorporated              | 0.021% |
| NetScout Systems, Inc.                          | 0.021% |
| World Fuel Services Corporation                 | 0.021% |
| TopBuild Corp.                                  | 0.021% |
| Matson, Inc.                                    | 0.020% |
| Applied Industrial Technologies, Inc.           | 0.020% |
| Helen of Troy Limited                           | 0.020% |
| Avista Corporation                              | 0.020% |
| Redwood Trust, Inc.                             | 0.020% |
| Washington Real Estate Investment Trust         | 0.020% |
| Polaris Inc.                                    | 0.020% |
| Myriad Genetics, Inc.                           | 0.020% |
| AAR CORP.                                       | 0.020% |
| Wolfspeed Inc                                   | 0.020% |
| Arcosa, Inc.                                    | 0.020% |
| Cal-Maine Foods, Inc.                           | 0.020% |
| Piedmont Office Realty Trust, Inc. Class A      | 0.020% |
| Kaiser Aluminum Corporation                     | 0.020% |
| Marriott Vacations Worldwide Corporation        | 0.020% |
| MEDNAX, Inc.                                    | 0.020% |
| Green Plains Inc.                               | 0.020% |
| National Instruments Corporation                | 0.020% |
| Central Garden & Pet Company Class A            | 0.020% |
| Graham Holdings Co. Class B                     | 0.019% |
| Under Armour, Inc. Class A                      | 0.019% |
| Essex Property Trust, Inc.                      | 0.019% |
| EPR Properties                                  | 0.019% |
| Carpenter Technology Corporation                | 0.019% |
| Raymond James Financial, Inc.                   | 0.019% |
| Sanmina Corporation                             | 0.019% |
| Azenta, Inc.                                    | 0.019% |
| Acadia Realty Trust                             | 0.019% |
| Coherent, Inc.                                  | 0.019% |
| BrightSphere Investment Group, Inc.             | 0.019% |

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| Name  | Weight |
|---|--------|
| PRA Group, Inc.                             | 0.019% |
| Veris Residential, Inc.                     | 0.018% |
| Children's Place, Inc.                      | 0.018% |
| Littelfuse, Inc.                            | 0.018% |
| Madison Square Garden Sports Corp. Class A  | 0.018% |
| CVR Energy, Inc.                            | 0.018% |
| Glacier Bancorp, Inc.                       | 0.018% |
| Cincinnati Financial Corporation            | 0.018% |
| Delta Air Lines, Inc.                       | 0.018% |
| Silicon Laboratories Inc.                   | 0.018% |
| EMCOR Group, Inc.                           | 0.018% |
| Skechers U.S.A., Inc. Class A               | 0.018% |
| Apollo Commercial Real Estate Finance, Inc. | 0.018% |
| Toll Brothers, Inc.                         | 0.018% |
| Primoris Services Corporation               | 0.017% |
| Principal Financial Group, Inc.             | 0.017% |
| Syneos Health, Inc. Class A                 | 0.017% |
| Invesco Mortgage Capital Inc.               | 0.017% |
| La-Z-Boy Incorporated                       | 0.017% |
| ArcBest Corporation                         | 0.017% |
| J & J Snack Foods Corp.                     | 0.017% |
| Xenia Hotels & Resorts, Inc.                | 0.017% |
| Granite Construction Incorporated           | 0.017% |
| Bank OZK                                    | 0.017% |
| NRG Energy, Inc.                            | 0.017% |
| Spirit Realty Capital, Inc.                 | 0.017% |
| Ormat Technologies, Inc.                    | 0.017% |
| Janus Henderson Group PLC                   | 0.017% |
| nVent Electric plc                          | 0.017% |
| Community Health Systems, Inc.              | 0.017% |
| CarMax, Inc.                                | 0.017% |
| Newell Brands Inc                           | 0.016% |
| Ashland Global Holdings, Inc.               | 0.016% |
| Valley National Bancorp                     | 0.016% |
| Boston Properties, Inc.                     | 0.016% |
| Service Properties Trust                    | 0.016% |
| ASGN Inc                                    | 0.016% |
| Mercury General Corporation                 | 0.016% |
| Thor Industries, Inc.                       | 0.016% |
| GEO Group Inc                               | 0.016% |
| Stewart Information Services Corporation    | 0.016% |
| CF Industries Holdings, Inc.                | 0.016% |
| G-III Apparel Group, Ltd.                   | 0.016% |
| SkyWest, Inc                                | 0.016% |
| CenterPoint Energy, Inc.                    | 0.016% |

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| Name  | Weight |
|---|--------|
| Compass Minerals International, Inc.            | 0.016% |
| MGM Resorts International                       | 0.016% |
| ManTech International Corporation Class A       | 0.016% |
| HNI Corporation                                 | 0.016% |
| Markel Corporation                              | 0.016% |
| Nielsen Holdings Plc                            | 0.015% |
| New York Mortgage Trust, Inc.                   | 0.015% |
| Scientific Games Corporation                    | 0.015% |
| Comfort Systems USA, Inc.                       | 0.015% |
| Masco Corporation                               | 0.015% |
| TripAdvisor, Inc.                               | 0.015% |
| Textron Inc.                                    | 0.015% |
| Greif Class A                                   | 0.015% |
| Moog Inc. Class A                               | 0.015% |
| Columbia Sportswear Company                     | 0.015% |
| Steelcase Inc. Class A                          | 0.015% |
| Artisan Partners Asset Management, Inc. Class A | 0.014% |
| Clear Channel Outdoor Holdings Inc              | 0.014% |
| Akamai Technologies, Inc.                       | 0.014% |
| Dorman Products, Inc.                           | 0.014% |
| GrafTech International Ltd.                     | 0.014% |
| Every, Inc.                                     | 0.013% |
| Andersons, Inc.                                 | 0.013% |
| USANA Health Sciences, Inc.                     | 0.012% |
| Plexus Corp.                                    | 0.012% |
| Equitable Holdings, Inc.                        | 0.012% |
| Adtalem Global Education Inc.                   | 0.012% |
| Super Micro Computer, Inc.                      | 0.012% |
| Dell Technologies Inc Class C                   | 0.012% |
| CoreCivic, Inc.                                 | 0.012% |
| Comerica Incorporated                           | 0.012% |
| Jones Lang LaSalle Incorporated                 | 0.012% |
| Ingles Markets, Incorporated Class A            | 0.012% |
| Carlisle Companies Incorporated                 | 0.012% |
| Alexander & Baldwin, Inc.                       | 0.011% |
| Ladder Capital Corp. Class A                    | 0.011% |
| Ovintiv Inc                                     | 0.011% |
| Archrock Inc.                                   | 0.011% |
| LKQ Corporation                                 | 0.011% |
| Vector Group Ltd.                               | 0.011% |
| PriceSmart, Inc.                                | 0.011% |
| Southwest Airlines Co.                          | 0.011% |
| Office Properties Income Trust                  | 0.011% |
| Tapestry, Inc.                                  | 0.011% |
| Snap-on Incorporated                            | 0.010% |

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| Name                                | Weight |
|-------------------------------------|--------|
| Zions Bancorporation, N.A.          | 0.010% |
| Fossil Group, Inc.                  | 0.010% |
| Deluxe Corporation                  | 0.010% |
| Coty Inc. Class A                   | 0.009% |
| Capri Holdings Limited              | 0.009% |
| Conduent, Inc.                      | 0.009% |
| American Financial Group, Inc.      | 0.009% |
| Capitol Federal Financial, Inc.     | 0.008% |
| Alleghany Corporation               | 0.008% |
| Discovery, Inc.                     | 0.008% |
| UGI Corporation                     | 0.007% |
| Mohawk Industries, Inc.             | 0.007% |
| Aramark                             | 0.007% |
| Vornado Realty Trust                | 0.007% |
| Huntington Ingalls Industries, Inc. | 0.007% |
| Hasbro, Inc.                        | 0.006% |
| Douglas Elliman Inc.                | 0.004% |
| Avangrid, Inc.                      | 0.002% |
| Orion Office REIT, Inc.             | 0.001% |

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# RAFI™ Dynamic Multi-Factor US Index



Index Constituents as of: 2/28/2022

The RAFI Multi-Factor index series offers diversified factor exposures through allocations to value, low volatility, quality, momentum, and size. The Dynamic Multi-Factor strategy takes time-varying exposures to the same five factors. The index uses recent and historical metrics to tilt toward factor portfolios which are particularly attractive on a forward looking basis.

| Name | Weight |
|------|--------|
|------|--------|

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