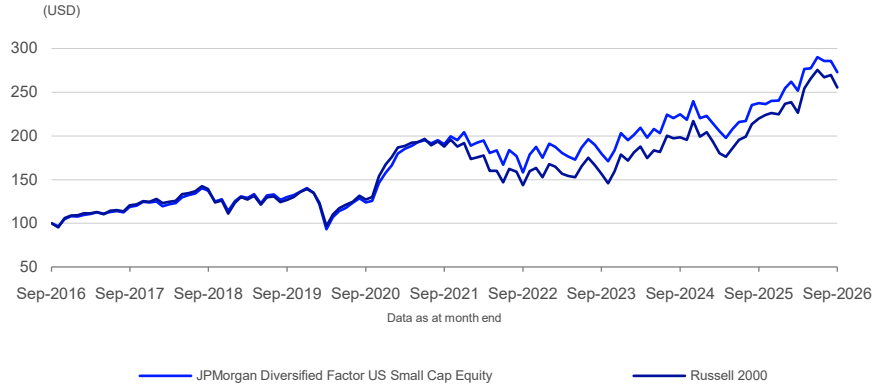
# JP Morgan Diversified Factor US Small Cap Equity Index

Data as at: 30 September 2026

The JP Morgan Diversified Factor US Small Cap Equity Index is comprised of US securities selected from the Russell 2000® Index and uses a rules-based risk allocation and multi-factor selection process developed in conjunction with J.P. Morgan Asset Management. The index is designed to reflect the performance of US securities representing a diversified set of factor characteristics. Constituents are selected using investment characteristics including attractive relative valuation, positive price momentum and strong quality metrics, and seeks to diversify risk across sectors and securities.

## 10-Year Performance - Total Return




## Performance and Volatility - Total Return

| Index (USD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| JPMorgan Diversified Factor US Small Cap Equity | -5.9 | 8.4 | 13.5 | 14.9 | 51.6 | 43.2 | 14.9 | 7.4 | 14.2 | 17.4 | 19.2 |
| Russell 2000 | -7.2 | 12.7 | 13.7 | 16.2 | 63.1 | 36.0 | 17.7 | 6.3 | 18.7 | 19.9 | 20.7 |

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

| Index % (USD) | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| JPMorgan Diversified Factor US Small Cap Equity | 21.4 | 14.7 | -7.9 | 23.0 | 12.6 | 29.4 | -14.3 | 16.0 | 8.4 | 9.1 |
| Russell 2000 | 21.3 | 14.6 | -11.0 | 25.5 | 20.0 | 14.8 | -20.4 | 16.9 | 11.5 | 12.8 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|---|---|---|---|---|---|---|---|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| JPMorgan Diversified Factor US Small Cap Equity | 1.0 | 0.9 | 0.4 | 0.5 | -7.9 | -25.3 | -25.4 | -42.9 |
| Russell 2000 | 0.9 | 1.0 | 0.3 | 0.5 | -11.0 | -27.5 | -31.9 | -41.8 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

A transparent and replicable index construction strategy.

### Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

## Top 10 Constituents

| Constituent | ICB Industry | Net MCap (USDm) | Wgt % |
|---|---|---|---|
| 10X Genomics | Health Care | 13,710 | 0.47 |
| Ligand Pharm B | Health Care | 10,333 | 0.36 |
| Materion | Basic Materials | 10,307 | 0.35 |
| Digi International | Telecommunications | 10,258 | 0.35 |
| IDT Corp. Cl B | Telecommunications | 10,219 | 0.35 |
| Nutex Health | Health Care | 10,158 | 0.35 |
| International Seaways | Industrials | 9,906 | 0.34 |
| DHT Holdings | Industrials | 9,811 | 0.34 |
| Netscout Sys | Technology | 9,708 | 0.33 |
| Laureate Education | Consumer Discretionary | 9,692 | 0.33 |
| **Totals** | | **104,103** | **3.59** |

## ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|---|---|---|---|---|
| 10 | Technology | 52 | 257,149 | 8.86 |
| 15 | Telecommunications | 27 | 142,654 | 4.91 |
| 20 | Health Care | 54 | 289,717 | 9.98 |
| 30 | Financials | 65 | 294,574 | 10.15 |
| 35 | Real Estate | 59 | 387,576 | 13.35 |
| 40 | Consumer Discretionary | 66 | 308,166 | 10.61 |
| 45 | Consumer Staples | 38 | 223,696 | 7.70 |
| 50 | Industrials | 68 | 341,244 | 11.75 |
| 55 | Basic Materials | 43 | 256,006 | 8.82 |
| 60 | Energy | 43 | 237,975 | 8.20 |
| 65 | Utilities | 24 | 164,773 | 5.67 |
| **Totals** | | **539** | **2,903,530** | **100.00** |

## Index Characteristics

| Attributes | JPMorgan Diversified Factor US Small Cap Equity |
|---|---|
| Number of constituents | 539 |
| Dividend Yield % | 2.18 |
| Constituent (Wgt %) | |
| Average | 0.19 |
| Largest | 0.47 |
| Median | 0.20 |
| Top 10 Holdings (Wgt %) | 3.57 |

## INFORMATION

**Index Universe**

Russell 2000® Index

**Index Launch**

30 September 2016

**Base Date**

18 April 2014

**Base Value**

1000

**History**

Available from June 1999

**Index Calculation**

Real-time and end-of-day

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD

**Review Dates**

Quarterly in March, June, September and December

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