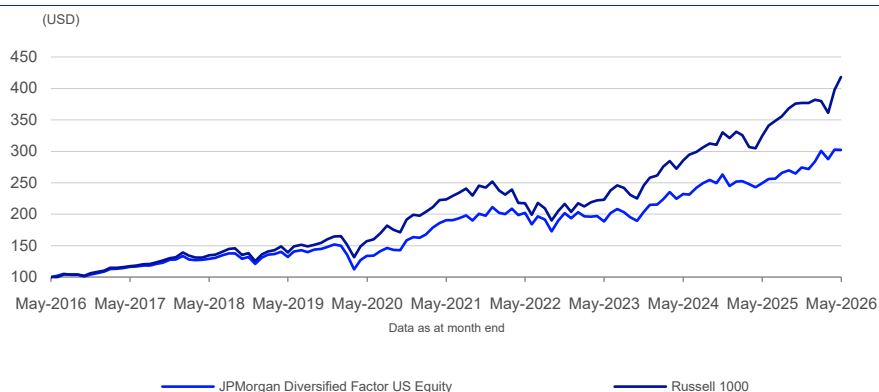


JP Morgan Diversified Factor US Equity Index

Data as at: 29 May 2026

The JP Morgan Diversified Factor US Equity Index is comprised of US securities selected from the Russell 1000® 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 Equity	0.4	10.1	11.1	21.2	60.1	58.7	17.0	9.7	10.2	11.7	15.0
Russell 1000	10.0	10.9	10.9	28.8	87.6	87.0	23.3	13.3	12.0	13.1	15.9

* 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 Equity	12.6	20.9	-5.8	25.9	7.5	29.2	-8.4	11.2	13.8	11.1
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4

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 Equity	2.0	1.5	0.6	0.8	-7.0	-15.8	-19.1	-38.7
Russell 1000	2.4	1.8	0.8	1.0	-8.8	-19.1	-25.1	-34.6

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 %
Ciena	Telecommunications	477,789	0.77
Western Digital	Technology	393,508	0.63
Iridium Communications Inc	Telecommunications	391,801	0.63
Lam Research	Technology	386,665	0.62
Cisco Systems	Telecommunications	370,928	0.60
Lumentum Holdings	Telecommunications	370,855	0.60
Steel Dynamics	Basic Materials	346,991	0.56
KLA Corporation	Technology	346,215	0.56
Applied Materials	Technology	335,714	0.54
Hewlett Packard Enterprise	Technology	319,740	0.51
Totals		3,740,205	6.00

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	33	6,226,199	9.99
15	Telecommunications	17	3,608,836	5.79
20	Health Care	42	6,583,013	10.57
30	Financials	38	5,014,478	8.05
35	Real Estate	38	6,002,815	9.63
40	Consumer Discretionary	41	5,667,033	9.10
45	Consumer Staples	41	7,922,677	12.72
50	Industrials	41	5,709,043	9.16
55	Basic Materials	27	5,274,524	8.47
60	Energy	21	4,017,980	6.45
65	Utilities	31	6,277,179	10.08
Totals		370	62,303,780	100.00

Index Characteristics

Attributes	JPMorgan Diversified Factor US Equity
Number of constituents	370
Dividend Yield %	2.32
Constituent (Wgt %)	
Average	0.27
Largest	0.77
Median	0.29
Top 10 Holdings (Wgt %)	6.02

INFORMATION**Index Universe**

Russell 1000®

Index Launch

26 August 2015

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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