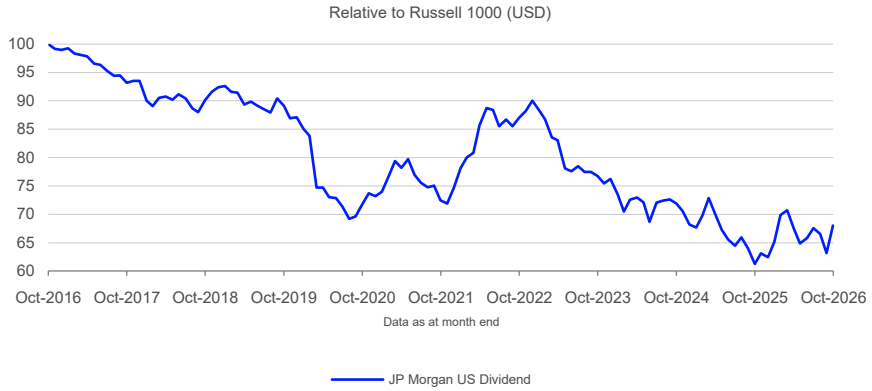
JP Morgan US Dividend Index

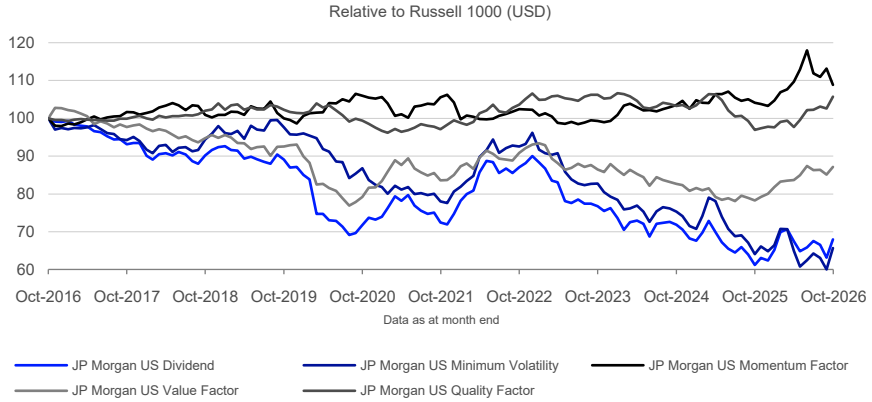
Data as at: 30 October 2026

The JP Morgan US Dividend Index is comprised of US securities selected from the Russell 1000® Index and uses a rules-based factor selection process developed in conjunction with J.P. Morgan Asset Management. The index is designed to reflect a sub-set of US securities selected for their factor characteristics. The index seeks to diversify risk across sectors and securities while selecting constituents to deliver high dividend yield.

10-Year Performance - Total Return



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
JP Morgan US Dividend	2.1	6.5	21.5	24.1	65.7	60.7	18.3	10.0	10.9	12.2	15.5
JP Morgan US Minimum Volatility	3.8	7.0	13.0	14.7	48.5	44.2	14.1	7.6	9.8	10.1	13.4
JP Morgan US Momentum Factor	-1.3	4.9	17.5	16.9	104.9	76.5	27.0	12.0	17.4	15.5	17.3
JP Morgan US Value Factor	2.4	10.0	21.4	24.4	88.5	78.3	23.5	12.3	14.0	14.3	16.1
JP Morgan US Quality Factor	4.9	14.5	20.6	22.0	86.2	86.5	23.0	13.3	11.8	12.1	14.4
Russell 1000	1.5	5.7	11.5	11.8	87.0	71.2	23.2	11.4	12.9	13.2	15.5

* 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

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available.

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.

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
JP Morgan US Dividend	19.8	14.9	-5.9	23.9	1.7	29.0	-2.5	7.1	11.3	7.4
JP Morgan US Minimum Volatility	12.9	17.3	-0.8	28.4	4.3	23.7	-3.6	4.3	12.4	6.4
JP Morgan US Momentum Factor	7.6	25.4	-4.9	28.5	29.0	25.2	-20.6	22.8	28.6	18.2
JP Morgan US Value Factor	19.2	16.6	-8.2	29.0	6.2	31.6	-11.5	19.5	14.5	16.2
JP Morgan US Quality Factor	12.9	23.0	-1.6	28.2	16.4	29.0	-13.4	25.1	21.2	11.9
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
JP Morgan US Dividend	2.1	1.4	0.6	0.6	-7.1	-16.1	-18.3	-42.3
JP Morgan US Minimum Volatility	1.4	1.3	0.6	0.8	-6.8	-9.6	-16.3	-35.5
JP Morgan US Momentum Factor	1.0	1.8	0.7	1.0	-8.0	-19.3	-28.2	-34.6
JP Morgan US Value Factor	1.7	1.6	0.8	0.8	-8.6	-20.1	-22.4	-40.4
JP Morgan US Quality Factor	1.8	1.9	0.9	1.1	-7.1	-16.8	-22.4	-32.8
Russell 1000	0.9	1.8	0.7	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

Top 10 Constituents - JP Morgan US Dividend Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
APA Corporation	Oil Gas and Coal	516,903	0.74
ExxonMobil Holdings Corporation	Oil Gas and Coal	491,465	0.70
Philip Morris International	Tobacco	478,768	0.69
Gilead Sciences	Pharmaceuticals and Biotechnology	473,119	0.68
Chevron	Oil Gas and Coal	472,567	0.68
Viatris	Pharmaceuticals and Biotechnology	466,553	0.67
AbbVie Inc	Pharmaceuticals and Biotechnology	456,225	0.65
LyondellBasell Industries Cl A	Chemicals	452,290	0.65
NetApp	Technology Hardware and Equipment	449,202	0.64
Becton Dickinson	Medical Equipment and Services	448,323	0.64
Totals		**4,705,414**	**6.75**

INFORMATION

Index Universe

Russell 1000® Index

Launch Date

16 October 2017

Base Date

18 April 2014

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September, and December

History

Available from July 1999

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	11	3,637,703	5.22
1510	Telecommunications	14	4,350,492	6.24
2010	Health Care	17	5,369,935	7.70
3010	Banks	4	927,666	1.33
3020	Financial Services	13	3,222,779	4.62
3030	Insurance	4	1,187,056	1.70
3510	Real Estate	37	9,795,521	14.05
4010	Automobiles and Parts	3	757,139	1.09
4020	Consumer Products and Services	5	1,738,549	2.49
4030	Media	4	799,540	1.15
4040	Retailers	5	1,279,793	1.84
4050	Travel and Leisure	3	672,529	0.96
4510	Food Beverage and Tobacco	23	7,868,812	11.29
4520	Personal Care Drug and Grocery Stores	7	2,473,248	3.55
5020	Industrial Goods and Services	18	5,717,163	8.20
5510	Basic Resources	6	1,404,531	2.01
5520	Chemicals	10	3,108,461	4.46
6010	Energy	15	5,356,695	7.68
6510	Utilities	30	10,046,358	14.41
Totals		**229**	**69,713,969**	**100.00**

Index Characteristics

Attributes	JP Morgan US Dividend
Number of constituents	229
Dividend Yield %	3.92
Constituent (Wgt %)	
Average	0.44
Largest	0.74
Median	0.49
Top 10 Holdings (Wgt %)	6.74

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