JP Morgan US Minimum Volatility Index

Data as at: 29 May 2026

The JP Morgan US Minimum Volatility 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 deliver lower volatility while maintaining diversification across sectors and securities.

10-Year Performance - Total Return

INFORMATION

Index Universe
FTSE USA Index

Base Date
3 August 2001

Base Value
100

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, EUR, GBP, JPY

Review Dates
Monthly

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.

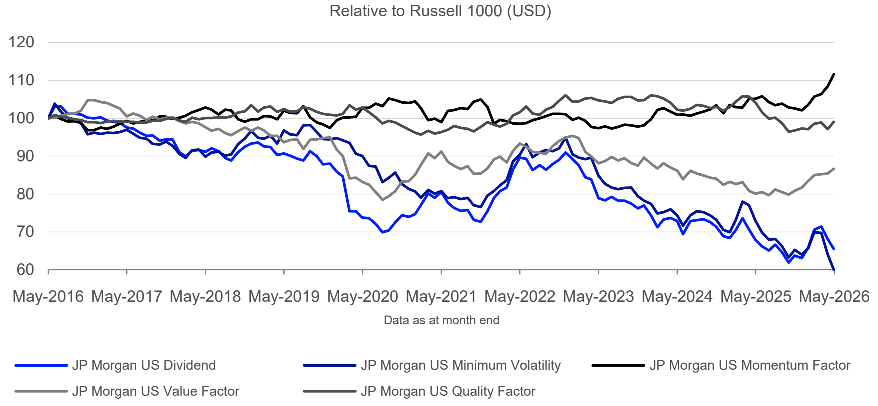
Availability

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.

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	2.0	14.0	15.2	24.2	55.7	52.1	15.9	8.7	11.2	12.9	15.2
JP Morgan US Minimum Volatility	-5.5	2.0	4.0	5.9	32.8	38.9	9.9	6.8	8.9	10.2	12.9
JP Morgan US Momentum Factor	16.1	20.7	21.2	36.8	114.9	110.8	29.1	16.1	13.9	14.3	17.4
JP Morgan US Value Factor	12.2	18.9	17.7	39.5	84.5	77.6	22.6	12.2	13.5	14.4	16.2
JP Morgan US Quality Factor	10.5	13.5	12.9	22.5	77.5	92.2	21.1	14.0	10.9	12.0	14.8
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
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	1.2	0.6	0.6	-6.8	-16.1	-18.3	-42.3
JP Morgan US Minimum Volatility	0.7	1.0	0.5	0.7	-6.8	-11.1	-16.3	-35.5
JP Morgan US Momentum Factor	2.6	2.0	0.9	1.0	-7.9	-19.3	-28.2	-34.6
JP Morgan US Value Factor	2.8	1.5	0.8	0.8	-8.6	-20.1	-22.4	-40.4
JP Morgan US Quality Factor	2.0	1.7	0.9	1.1	-7.1	-16.8	-22.4	-32.8
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

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

Top 10 Constituents - JP Morgan US Minimum Volatility Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Cisco Systems	Telecommunications Equipment	556,392	0.96
Ciena	Telecommunications Equipment	537,321	0.93
Texas Instruments	Technology Hardware and Equipment	433,150	0.75
Monster Beverage	Beverages	423,337	0.73
Iridium Communications Inc	Telecommunications Service Providers	409,310	0.71
Royalty Pharma	Pharmaceuticals and Biotechnology	397,934	0.69
Reliance Inc	Industrial Metals and Mining	394,551	0.68
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	389,313	0.67
Bunge Global SA	Food Producers	384,015	0.66
Altria Group	Tobacco	380,239	0.66
Totals		**4,305,561**	**7.45**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	14	3,209,135	5.55
1510	Telecommunications	14	4,078,836	7.06
2010	Health Care	44	10,027,137	17.35
3010	Banks	1	66,163	0.11
3020	Financial Services	5	936,339	1.62
3030	Insurance	11	2,588,681	4.48
3510	Real Estate	16	2,958,318	5.12
4010	Automobiles and Parts	2	253,099	0.44
4020	Consumer Products and Services	8	1,117,820	1.93
4030	Media	1	15,989	0.03
4040	Retailers	4	1,140,286	1.97
4050	Travel and Leisure	3	711,183	1.23
4510	Food Beverage and Tobacco	26	7,467,162	12.92
4520	Personal Care Drug and Grocery Stores	12	3,581,461	6.20
5020	Industrial Goods and Services	17	2,902,858	5.02
5510	Basic Resources	5	1,273,555	2.20
5520	Chemicals	7	1,787,479	3.09
6010	Energy	9	2,734,806	4.73
6510	Utilities	36	10,949,949	18.94
Totals		**235**	**57,800,258**	**100.00**

Index Characteristics

Attributes	JP Morgan US Minimum Volatility
Number of constituents	235
Dividend Yield %	2.51
Constituent (Wgt %)	
Average	0.43
Largest	0.96
Median	0.48
Top 10 Holdings (Wgt %)	7.44

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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