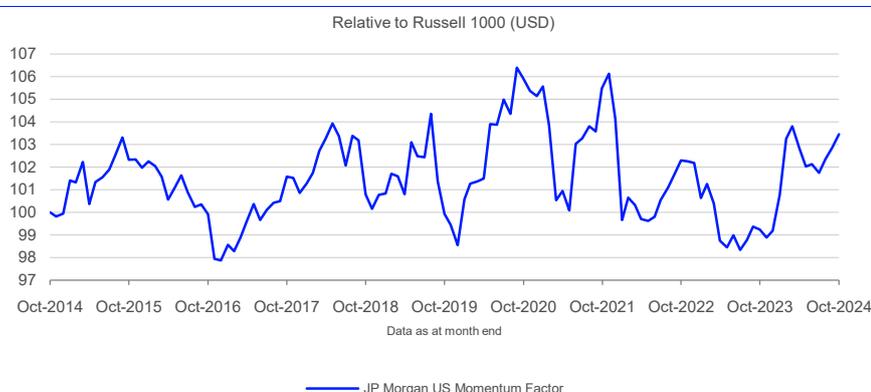


JP Morgan US Momentum Factor Index

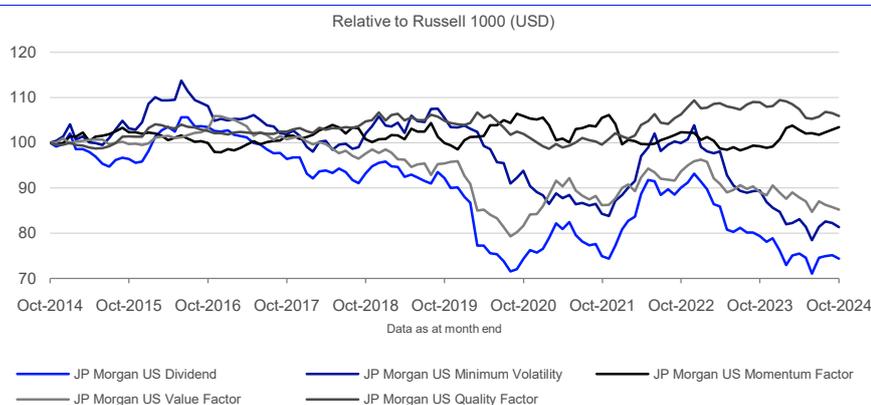
Data as at: 31 October 2024

The JP Morgan US Momentum Factor Index is comprised of US securities selected from the Russell 1000® Index and uses a rules-based risk allocation and 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 selects constituents based on their risk adjusted price momentum without undue concentration in individual securities.

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 | 3.5 | 12.3 | 13.4 | 29.3 | 25.4 | 62.3 | 7.8 | 10.2 | 12.0 | 15.7 | 21.0 |
| JP Morgan US Minimum Volatility | 3.7 | 11.5 | 14.3 | 25.7 | 22.0 | 55.2 | 6.8 | 9.2 | 9.3 | 13.7 | 15.7 |
| JP Morgan US Momentum Factor | 5.6 | 14.6 | 25.5 | 43.9 | 24.0 | 108.2 | 7.4 | 15.8 | 13.4 | 19.6 | 19.1 |
| JP Morgan US Value Factor | 1.6 | 10.4 | 13.2 | 32.0 | 24.9 | 79.6 | 7.7 | 12.4 | 13.0 | 17.5 | 20.3 |
| JP Morgan US Quality Factor | 4.0 | 12.4 | 17.9 | 34.2 | 34.4 | 103.1 | 10.4 | 15.2 | 11.1 | 16.6 | 17.0 |
| Russell 1000 | 3.8 | 14.0 | 20.3 | 38.1 | 26.4 | 101.1 | 8.1 | 15.0 | 12.4 | 18.2 | 18.5 |

* 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) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|---------------------------------|------|------|------|------|------|------|------|------|-------|------|
| JP Morgan US Dividend | 15.2 | -3.0 | 19.8 | 14.9 | -5.9 | 23.9 | 1.7 | 29.0 | -2.5 | 7.1 |
| JP Morgan US Minimum Volatility | 20.5 | 4.0 | 12.9 | 17.3 | -0.8 | 28.4 | 4.3 | 23.7 | -3.6 | 4.3 |
| JP Morgan US Momentum Factor | 13.2 | 3.0 | 7.6 | 25.4 | -4.9 | 28.5 | 29.0 | 25.2 | -20.6 | 22.8 |
| JP Morgan US Value Factor | 13.9 | -0.6 | 19.2 | 16.6 | -8.2 | 29.0 | 6.2 | 31.6 | -11.5 | 19.5 |
| JP Morgan US Quality Factor | 12.7 | 2.7 | 12.9 | 23.0 | -1.6 | 28.2 | 16.4 | 29.0 | -13.4 | 25.1 |
| Russell 1000 | 13.2 | 0.9 | 12.1 | 21.7 | -4.8 | 31.4 | 21.0 | 26.5 | -19.1 | 26.5 |

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 | 2.3 | 0.5 | 0.5 | 0.6 | -5.9 | -18.3 | -42.3 | -42.3 |
| JP Morgan US Minimum Volatility | 2.6 | 0.5 | 0.6 | 0.8 | -5.2 | -16.3 | -35.5 | -35.5 |
| JP Morgan US Momentum Factor | 3.1 | 0.4 | 0.8 | 0.8 | -8.6 | -28.2 | -34.6 | -34.6 |
| JP Morgan US Value Factor | 2.4 | 0.4 | 0.6 | 0.6 | -7.6 | -22.4 | -40.4 | -40.4 |
| JP Morgan US Quality Factor | 2.9 | 0.6 | 0.9 | 0.9 | -6.3 | -22.4 | -32.8 | -32.8 |
| Russell 1000 | 3.1 | 0.5 | 0.8 | 0.8 | -8.5 | -25.1 | -34.6 | -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 Momentum Factor Index

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|-----------------------|---|------------------|--------------|
| Nvidia | Technology Hardware and Equipment | 1,270,680 | 2.39 |
| Broadcom | Technology Hardware and Equipment | 1,219,677 | 2.29 |
| Meta Platforms Inc | Software and Computer Services | 1,116,635 | 2.10 |
| Microsoft Corp | Software and Computer Services | 995,605 | 1.87 |
| Apple Inc. | Technology Hardware and Equipment | 988,763 | 1.86 |
| Alphabet Class A | Software and Computer Services | 984,668 | 1.85 |
| Berkshire Hathaway B | Investment Banking and Brokerage Services | 966,003 | 1.82 |
| Lilly (Eli) & Co | Pharmaceuticals and Biotechnology | 904,654 | 1.70 |
| Costco Wholesale Corp | Retailers | 771,806 | 1.45 |
| Home Depot | Retailers | 750,378 | 1.41 |
| Totals | | 9,968,868 | 18.76 |

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 | 68 | 18,493,318 | 34.79 |
| 1510 | Telecommunications | 6 | 1,123,347 | 2.11 |
| 2010 | Health Care | 20 | 5,643,884 | 10.62 |
| 3010 | Banks | 1 | 28,626 | 0.05 |
| 3020 | Financial Services | 19 | 3,345,910 | 6.30 |
| 3030 | Insurance | 15 | 2,121,394 | 3.99 |
| 3510 | Real Estate | 14 | 1,485,591 | 2.80 |
| 4010 | Automobiles and Parts | 1 | 46,918 | 0.09 |
| 4020 | Consumer Products and Services | 11 | 1,419,279 | 2.67 |
| 4030 | Media | 4 | 970,985 | 1.83 |
| 4040 | Retailers | 15 | 3,547,554 | 6.67 |
| 4050 | Travel and Leisure | 8 | 1,362,581 | 2.56 |
| 4510 | Food Beverage and Tobacco | 9 | 1,178,364 | 2.22 |
| 4520 | Personal Care Drug and Grocery Stores | 8 | 1,147,875 | 2.16 |
| 5010 | Construction and Materials | 11 | 1,271,544 | 2.39 |
| 5020 | Industrial Goods and Services | 33 | 5,725,612 | 10.77 |
| 5510 | Basic Resources | 4 | 294,034 | 0.55 |
| 5520 | Chemicals | 4 | 531,642 | 1.00 |
| 6010 | Energy | 12 | 1,844,169 | 3.47 |
| 6510 | Utilities | 11 | 1,566,983 | 2.95 |
| Totals | | 274 | 53,149,612 | 100.00 |

Index Characteristics

| Attributes | JP Morgan US Momentum Factor |
|-------------------------|------------------------------|
| Number of constituents | 274 |
| Dividend Yield % | 1.00 |
| Constituent (Wgt %) | |
| Average | 0.36 |
| Largest | 2.39 |
| Median | 0.26 |
| Top 10 Holdings (Wgt %) | 18.74 |

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