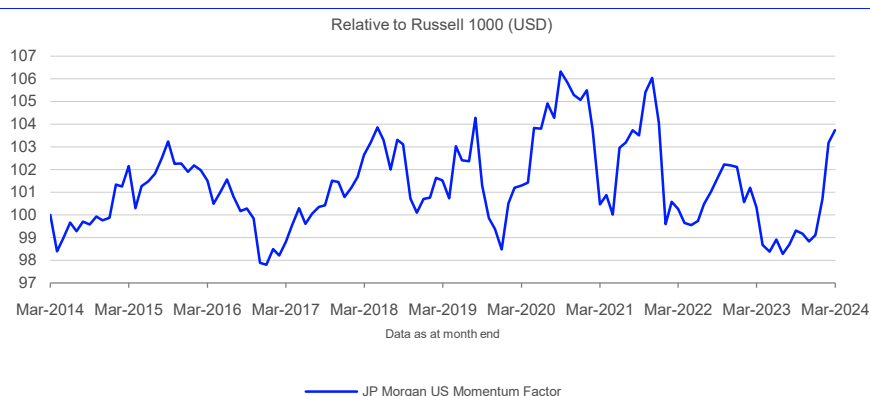


JP Morgan US Momentum Factor Index

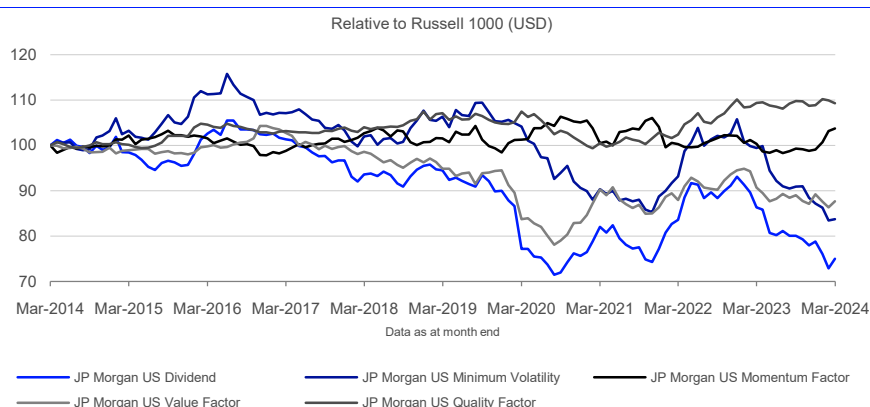
Data as at: 29 March 2024

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	4.9	15.7	4.9	12.8	23.1	57.9	7.2	9.6	12.5	14.9	21.2
JP Morgan US Minimum Volatility	6.0	13.8	6.0	9.4	24.9	56.8	7.7	9.4	9.6	13.2	15.6
JP Morgan US Momentum Factor	15.4	29.0	15.4	34.3	39.1	103.4	11.6	15.3	11.9	19.3	19.1
JP Morgan US Value Factor	8.4	21.7	8.4	25.5	30.9	83.9	9.4	13.0	12.7	16.6	20.8
JP Morgan US Quality Factor	10.7	22.9	10.7	29.8	46.6	103.0	13.6	15.2	10.9	16.0	17.1
Russell 1000	10.3	23.5	10.3	29.9	34.8	99.0	10.5	14.8	11.8	17.5	18.8

* 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	1.1	0.5	0.5	0.6	-12.2	-18.3	-42.3	-42.3
JP Morgan US Minimum Volatility	1.1	0.6	0.6	0.8	-11.1	-16.3	-35.5	-35.5
JP Morgan US Momentum Factor	3.0	0.6	0.8	0.8	-9.3	-28.2	-34.6	-34.6
JP Morgan US Value Factor	2.1	0.6	0.6	0.7	-11.6	-22.4	-40.4	-40.4
JP Morgan US Quality Factor	2.8	0.8	0.9	1.0	-8.7	-22.4	-32.8	-32.8
Russell 1000	2.8	0.6	0.8	0.8	-10.3	-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 %
Meta Platforms Inc	Software and Computer Services	1,172,054	2.49
Alphabet Class A	Software and Computer Services	1,018,268	2.16
Nvidia	Technology Hardware and Equipment	1,016,059	2.16
Berkshire Hathaway B	Investment Banking and Brokerage Services	955,709	2.03
Microsoft Corp	Software and Computer Services	936,856	1.99
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	920,311	1.95
Broadcom	Technology Hardware and Equipment	876,457	1.86
Home Depot	Retailers	729,167	1.55
Apple Inc.	Technology Hardware and Equipment	724,842	1.54
Costco Wholesale Corp	Retailers	667,313	1.42
Totals		9,017,036	19.13

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	58	15,228,718	32.30
1510	Telecommunications	6	958,155	2.03
2010	Health Care	23	5,573,980	11.82
3010	Banks	1	118,440	0.25
3020	Financial Services	18	2,846,427	6.04
3030	Insurance	14	1,926,612	4.09
3510	Real Estate	11	1,182,801	2.51
4010	Automobiles and Parts	2	33,502	0.07
4020	Consumer Products and Services	11	1,417,023	3.01
4030	Media	4	730,997	1.55
4040	Retailers	12	3,048,083	6.47
4050	Travel and Leisure	10	1,628,967	3.46
4510	Food Beverage and Tobacco	13	1,323,155	2.81
4520	Personal Care Drug and Grocery Stores	7	859,574	1.82
5010	Construction and Materials	12	1,139,128	2.42
5020	Industrial Goods and Services	38	5,133,614	10.89
5510	Basic Resources	6	561,240	1.19
5520	Chemicals	4	326,729	0.69
6010	Energy	13	1,934,130	4.10
6510	Utilities	10	1,170,443	2.48
Totals		273	47,141,718	100.00

Index Characteristics

Attributes	JP Morgan US Momentum Factor
Number of constituents	273
Dividend Yield %	0.95
Constituent (Wgt %)	
Average	0.37
Largest	2.49
Median	0.27
Top 10 Holdings (Wgt %)	19.15

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659