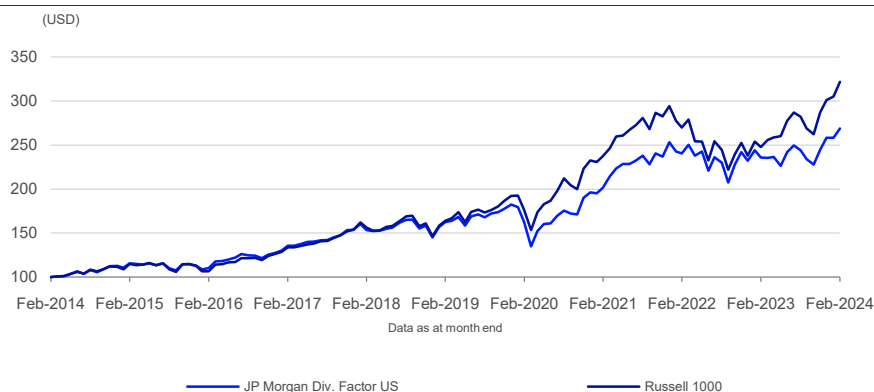


JP Morgan Diversified Factor US Equity Index

Data as at: 29 February 2024

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
JP Morgan Div. Factor US	9.9	10.1	4.1	14.0	33.4	65.4	10.1	10.6	12.1	15.4	18.8
Russell 1000	12.1	14.0	6.9	29.8	35.5	96.2	10.7	14.4	12.6	17.6	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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
JP Morgan Div. Factor US	16.2	0.2	12.6	20.9	-5.8	25.9	7.5	29.2	-8.4	11.2
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 Div. Factor US	1.1	0.6	0.6	0.7	-10.5	-19.1	-38.7	-38.7
Russell 1000	2.4	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

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 %
Nvidia	Technology	273,848	0.62
Meta Platforms Inc	Technology	250,768	0.56
Vistra Corp	Utilities	249,834	0.56
Constellation Energy	Utilities	233,522	0.52
Builders FirstSource Inc.	Industrials	232,889	0.52
Broadcom	Technology	232,395	0.52
Applied Materials	Technology	217,204	0.49
United States Steel Corp	Basic Materials	217,092	0.49
Toll Brothers	Consumer Discretionary	217,042	0.49
Lam Research	Technology	215,942	0.49
Totals		2,340,535	5.26

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	26	3,702,414	8.32
15	Telecommunications	16	2,170,863	4.88
20	Health Care	38	5,015,351	11.27
30	Financials	38	3,792,077	8.52
35	Real Estate	33	3,977,551	8.94
40	Consumer Discretionary	34	4,248,086	9.54
45	Consumer Staples	44	6,546,635	14.71
50	Industrials	43	4,758,187	10.69
55	Basic Materials	26	3,247,188	7.30
60	Energy	21	2,559,911	5.75
65	Utilities	31	4,493,834	10.10
Totals		350	44,512,097	100.00

Index Characteristics

Attributes	JP Morgan Div. Factor US
Number of constituents	350
Dividend Yield %	2.37
Constituent (Wgt %)	
Average	0.29
Largest	0.62
Median	0.31
Top 10 Holdings (Wgt %)	5.26

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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