# JPMorgan Diversified Factor US Equity

19 February 2024

Indicative Index Weight Data as at Closing on 29 December 2023

| Constituent | Index weight (%) | Country |
|---|---|---|
| Abbott Laboratories | 0.37 | USA |
| AbbVie Inc | 0.4 | USA |
| Accenture Cl A | 0.4 | USA |
| Adobe | 0.08 | USA |
| Aflac | 0.34 | USA |
| Albertsons Companies | 0.4 | USA |
| Allison Transmission Holdings | 0.22 | USA |
| Ally Financial | 0.26 | USA |
| Alphabet Class A | 0.1 | USA |
| Altria Group | 0.37 | USA |
| Amdocs | 0.28 | USA |
| Ameren Corp | 0.3 | USA |
| American Finance Group Hldg. | 0.06 | USA |
| Ameriprise Financial | 0.22 | USA |
| Ametek Inc | 0.25 | USA |
| Amgen Corp | 0.41 | USA |
| Amphenol Corp A | 0.38 | USA |
| Analog Devices | 0.41 | USA |
| Antero Midstream Corp | 0.36 | USA |
| Aon plc | 0.34 | USA |
| Apple Inc. | 0.39 | USA |
| Applied Materials | 0.4 | USA |
| Arch Capital Gp | 0.26 | USA |
| Archer Daniels Midland | 0.33 | USA |
| Arista Networks | 0.42 | USA |
| Ashland Inc | 0.12 | USA |
| AT&T | 0.36 | USA |
| Atmos Energy | 0.39 | USA |
| Autozone | 0.38 | USA |
| Bank of America | 0.25 | USA |
| Becton Dickinson | 0.24 | USA |
| Berkley W R | 0.1 | USA |
| Best Buy Company | 0.23 | USA |
| Block (H & R) NPV | 0.4 | USA |
| Booking Holdings | 0.15 | USA |
| Booz Allen Hamilton | 0.3 | USA |
| Boston Beer | 0.12 | USA |
| Bristol Myers Squibb | 0.26 | USA |
| Brixmor Property Group | 0.34 | USA |
| Broadcom | 0.46 | USA |
| Brookfield Renewable Corporation | 0.06 | USA |
| Builders FirstSource Inc. | 0.46 | USA |
| Bunge Global SA | 0.36 | USA |
| Cable One | 0.27 | USA |
| CACI Inc Cl A | 0.1 | USA |
| Cadence Design Systems | 0.39 | USA |
| Camden Property | 0.18 | USA |
| Campbell Soup | 0.41 | USA |
| Capital One Financial | 0.36 | USA |
| Cardinal Health | 0.36 | USA |
| Carlisle Cos Inc | 0.12 | USA |
| Carrier Global | 0.08 | USA |
| Carters | 0.04 | USA |
| Caseys General Stores | 0.38 | USA |
| Caterpillar | 0.23 | USA |
| CBRE Group | 0.04 | USA |
| Celanese | 0.32 | USA |
| Celsius Holdings Inc. | 0.31 | USA |
| Cencora Inc | 0.39 | USA |
| CenterPoint Energy | 0.36 | USA |
| CF Industries Holdings | 0.32 | USA |
| Charter Communications Inc. Cl A | 0.36 | USA |
| Chemed | 0.19 | USA |
| Chemours Company | 0.1 | USA |
| Cheniere Energy | 0.32 | USA |
| Chesapeake Energy | 0.07 | USA |
| Chevron | 0.35 | USA |
| Chubb Ltd | 0.25 | USA |
| Church & Dwight | 0.38 | USA |
| Ciena | 0.23 | USA |
| Cisco Systems | 0.4 | USA |
| Citizens Financial Group | 0.05 | USA |
| Clean Harbors | 0.4 | USA |
| Clearway Energy (C) | 0.06 | USA |
| Cleveland-Cliffs | 0.27 | USA |
| Clorox | 0.38 | USA |
| Coca-Cola | 0.39 | USA |
| Cognizant Tech Solutions | 0.41 | USA |
| Colgate-Palmolive | 0.39 | USA |
| Comcast A | 0.4 | USA |
| ConAgra Brands Inc | 0.32 | USA |
| ConocoPhillips | 0.31 | USA |
| Cons Edison Holding | 0.38 | USA |
| Constellation Brands A | 0.39 | USA |
| Constellation Energy | 0.38 | USA |
| Core & Main | 0.17 | USA |
| CoStar Group | 0.4 | USA |
| Coterra Energy Inc | 0.38 | USA |
| Crown Castle Inc | 0.21 | USA |
| CSX Corp | 0.14 | USA |
| CubeSmart | 0.44 | USA |
| Cummins | 0.3 | USA |
| CVS Health Corporation | 0.33 | USA |
| D.R. Horton Inc | 0.45 | USA |
| Danaher Corp | 0.32 | USA |
| Darden Restaurants | 0.28 | USA |
| DaVita | 0.29 | USA |
| Diamondback Energy | 0.29 | USA |
| Dick's Sporting Goods Inc | 0.38 | USA |
| Discover Financial Services | 0.17 | USA |
| Dish Network | 0.11 | USA |
| Dolby Labs A | 0.08 | USA |
| Dow Inc | 0.35 | USA |
| DT Midstream | 0.02 | USA |
| DTE Energy | 0.29 | USA |
| Eagle Materials | 0.15 | USA |
| Eastgroup Properties | 0.08 | USA |
| Eastman Chemical | 0.28 | USA |
| Eaton Corp PLC | 0.4 | USA |
| Edison International | 0.41 | USA |
| Electronic Arts | 0.18 | USA |
| Element Solutions | 0.31 | USA |
| Elevance Health Inc | 0.35 | USA |
| Entergy Corp | 0.38 | USA |
| EOG Resources | 0.3 | USA |
| EPR Properties | 0.12 | USA |
| EQT Corporation | 0.34 | USA |
| Equinix Inc | 0.36 | USA |
| Essex Prop Trust | 0.18 | USA |
| Everest Group Ltd | 0.3 | USA |
| Evergy | 0.34 | USA |
| Exelon Corporation | 0.34 | USA |
| Exxon Mobil Corporation | 0.34 | USA |
| Fastenal Co | 0.34 | USA |
| Fifth Third Bancorp | 0.24 | USA |
| First Citizens BancSh A | 0.37 | USA |
| First Industrial Realty Trust | 0.19 | USA |
| Firstenergy Corp. | 0.36 | USA |
| Flowers Foods Inc | 0.26 | USA |
| FNF Group | 0.32 | USA |
| Ford Motor Company | 0.22 | USA |
| Fortrea | 0.05 | USA |
| Fotrune Brands Innovations Inc | 0.14 | USA |
| Freeport-McMoRan | 0.24 | USA |
| Frontier Communications Parent Inc | 0.39 | USA |
| Gaming & Leisure Properties | 0.4 | USA |
| Garmin Ltd | 0.31 | USA |
| Gartner | 0.33 | USA |
| GE HealthCare Technologies | 0.24 | USA |
| General Dynamics Corp | 0.4 | USA |
| General Mills | 0.38 | USA |
| Gentex Corp | 0.34 | USA |
| Gilead Sciences | 0.37 | USA |
| Globe Life | 0.12 | USA |
| Grainger (W W) | 0.4 | USA |
| Grand Canyon Education Inc. | 0.08 | USA |
| Grocery Outlet Holding | 0.06 | USA |
| Harley-Davidson | 0.03 | USA |
| Hartford Financial Services Group | 0.4 | USA |
| Hawaiian Electric | 0.27 | USA |
| HCA Healthcare | 0.37 | USA |
| Hershey Company | 0.27 | USA |
| Hewlett Packard Enterprise | 0.33 | USA |
| HF Sinclair Corporation | 0.32 | USA |
| Hologic Inc | 0.3 | USA |
| Hormel Foods | 0.28 | USA |
| Host Hotels & Resorts | 0.42 | USA |
| Hubbell | 0.28 | USA |
| Humana | 0.06 | USA |
| Huntington Bancshares | 0.25 | USA |
| Huntsman | 0.31 | USA |
| Idacorp Inc | 0.23 | USA |
| Illinois Tool Wks | 0.36 | USA |
| Ingredion | 0.4 | USA |
| International Paper | 0.24 | USA |
| Interpublic Group Cos | 0.31 | USA |
| Intuit | 0.42 | USA |
| Iridium Communications Inc | 0.1 | USA |
| Iron Mountain | 0.41 | USA |
| ITT Inc. | 0.2 | USA |
| J M Smucker | 0.34 | USA |
| Jefferies Financial Group | 0.18 | USA |
| Jones Lang Lasalle | 0.31 | USA |
| Juniper Networks | 0.4 | USA |
| Kellanova | 0.41 | USA |
| Kenvue Inc | 0.4 | USA |
| Keurig Dr Pepper | 0.35 | USA |
| Keycorp | 0.05 | USA |
| Kimberly-Clark | 0.38 | USA |
| Kimco Realty Cp | 0.28 | USA |
| KLA Corporation | 0.41 | USA |
| Kohl's Corp | 0.01 | USA |
| Kraft Heinz | 0.4 | USA |
| Kroger | 0.4 | USA |
| Laboratory Corp of America | 0.32 | USA |
| Lam Research | 0.42 | USA |
| Lamar Advertising | 0.39 | USA |
| Lamb Weston Holdings | 0.41 | USA |
| Landstar Sys | 0.05 | USA |
| Leggett & Platt | 0.08 | USA |
| Lennar Class A | 0.44 | USA |
| Liberty Broadband Series C | 0.24 | USA |
| Lilly (Eli) & Co | 0.38 | USA |
| Linde plc | 0.15 | USA |
| Lockheed Martin Corp | 0.37 | USA |
| Louisiana-Pacific | 0.1 | USA |
| Lowes Cos Inc | 0.36 | USA |
| LyondellBasell Industries Cl A | 0.38 | USA |
| Macys | 0.26 | USA |
| Marathon Oil Corp | 0.28 | USA |
| Marathon Petroleum | 0.38 | USA |

| Constituent | Index weight (%) | Country |
|---|---|---|
| Marsh & Mclennan | 0.36 | USA |
| Masco Corp | 0.29 | USA |
| McKesson | 0.38 | USA |
| Medpace Holdings | 0.14 | USA |
| Medtronic plc | 0.27 | USA |
| Merck & Co | 0.37 | USA |
| Meta Platforms Inc | 0.42 | USA |
| MGIC Investment | 0.22 | USA |
| Microsoft Corp | 0.39 | USA |
| Mid-America Apartment Comm | 0.22 | USA |
| Molina Healthcare | 0.18 | USA |
| Molson Coors Beverage Company | 0.38 | USA |
| Mondelez International Inc. | 0.39 | USA |
| Monster Beverage | 0.4 | USA |
| Mosaic Company | 0.22 | USA |
| Motorola Solutions | 0.37 | USA |
| MSC Industrial A | 0.3 | USA |
| Natl Fuel Gas Co | 0.29 | USA |
| Net Lease Office Properties | 0.01 | USA |
| NetApp | 0.33 | USA |
| New York Community Bancorp | 0.29 | USA |
| NewMarket | 0.15 | USA |
| Newmont Corporation | 0.21 | USA |
| Nexstar Media Group Inc. | 0.34 | USA |
| Nike Inc Cl B | 0.1 | USA |
| Nisource | 0.36 | USA |
| NNN REIT Inc | 0.21 | USA |
| Norfolk Sthn Corp | 0.18 | USA |
| Nucor Corp | 0.35 | USA |
| Nvidia | 0.4 | USA |
| NVR Inc | 0.43 | USA |
| O Reilly Auto | 0.37 | USA |
| Occidental Petroleum | 0.12 | USA |
| OGE Energy | 0.35 | USA |
| Olaplex Holdings | 0.03 | USA |
| Old Republic Intl | 0.27 | USA |
| Olin Corp | 0.36 | USA |
| Omega Healthcare Investors | 0.37 | USA |
| OneMain Holdings | 0.21 | USA |
| Oracle Corp. | 0.34 | USA |
| Otis Worldwide | 0.07 | USA |
| Owens Corning | 0.25 | USA |
| Paccar | 0.06 | USA |
| Packaging Corp of America | 0.24 | USA |
| Park Hotels & Resorts | 0.09 | USA |
| Parker-Hannifin | 0.28 | USA |
| Penske Automotive Group | 0.36 | USA |
| Pepsico | 0.39 | USA |
| Performance Food Group | 0.26 | USA |
| Pfizer | 0.24 | USA |
| PG & E Corp. | 0.39 | USA |
| Philip Morris International | 0.39 | USA |
| Phillips 66 | 0.4 | USA |
| Piligrim's Pride Corp. | 0.03 | USA |
| Pinnacle West Capital Corp | 0.37 | USA |
| Pioneer Natural Resource | 0.37 | USA |
| Popular Inc | 0.19 | USA |
| Post Holdings | 0.39 | USA |
| PPL Corporation | 0.38 | USA |
| Principal Financial Group | 0.28 | USA |
| Procter & Gamble | 0.37 | USA |
| Progressive Corp | 0.38 | USA |
| Prologis | 0.4 | USA |
| Prudential Financial | 0.08 | USA |
| Public Storage | 0.39 | USA |
| Public Svc Enterprise Group | 0.37 | USA |
| Pulte Group | 0.44 | USA |
| Quanta Services | 0.39 | USA |
| Quest Diagnostics | 0.35 | USA |
| QuidelOrtho Corporation | 0.01 | USA |
| Range Resources | 0.06 | USA |
| Regency Centers | 0.29 | USA |
| Regeneron Phar | 0.42 | USA |
| Regions Financial | 0.08 | USA |
| Reinsurance Group of America | 0.13 | USA |
| Reliance Steel & Aluminium | 0.39 | USA |
| Republic Services | 0.39 | USA |
| Revvity Inc | 0.24 | USA |
| Rithm Capital Corp | 0.26 | USA |
| Robert Half Inc | 0.28 | USA |
| Roku | 0.34 | USA |
| Ross Stores | 0.28 | USA |
| RPM Inc | 0.27 | USA |
| Ryder System | 0.13 | USA |
| Schneider National Cl B | 0.04 | USA |
| Science Applications International Corporation | 0.08 | USA |
| Sempra | 0.36 | USA |
| Service Corp Intl | 0.17 | USA |
| Simon Property Group | 0.43 | USA |
| Skyworks Solutions Inc | 0.23 | USA |
| Smith (AO) | 0.37 | USA |
| Sonoco Products | 0.01 | USA |
| Southern Co | 0.38 | USA |
| Southern Copper Corp. | 0.35 | USA |
| Spectrum Brands Holdings | 0.25 | USA |
| Spirit Realty Capital | 0.4 | USA |
| SS&C Technologies Holdings | 0.04 | USA |
| STAG Industrial | 0.2 | USA |
| Starwood Property Trust Inc. | 0.22 | USA |
| State Street Corp. | 0.31 | USA |
| Steel Dynamics | 0.33 | USA |
| STERIS plc | 0.29 | USA |
| Stryker | 0.27 | USA |
| Synchrony Financial | 0.33 | USA |
| Sysco Corp | 0.39 | USA |
| Targa Resources Corp. | 0.37 | USA |
| Target Corp | 0.24 | USA |
| TD SYNNEX Corp | 0.11 | USA |
| The Cigna Group | 0.35 | USA |
| Thermo Fisher Scientific | 0.18 | USA |
| Timken Co | 0.22 | USA |
| TJX Companies | 0.33 | USA |
| T-Mobile US Inc. | 0.41 | USA |
| Toll Brothers | 0.45 | USA |
| Tractor Supply | 0.35 | USA |
| Travel Plus Leisure Co | 0.06 | USA |
| Truist Financial Corporation | 0.19 | USA |
| Ubiquiti | 0.08 | USA |
| UGI Corp Hlds | 0.24 | USA |
| Union Pacific Corp | 0.32 | USA |
| United Parcel Service | 0.31 | USA |
| United States Steel Corp | 0.52 | USA |
| United Therapeutics | 0.29 | USA |
| Unitedhealth Group | 0.37 | USA |
| Universal Health Services B | 0.33 | USA |
| Unum Group | 0.34 | USA |
| US Bancorp | 0.1 | USA |
| US Foods Holding | 0.4 | USA |
| Valero Energy | 0.34 | USA |
| Valvoline | 0.2 | USA |
| Ventas Inc | 0.25 | USA |
| Veralto Corporation | 0.04 | USA |
| Verizon Communications | 0.38 | USA |
| Vertex Pharm | 0.45 | USA |
| Viatris | 0.22 | USA |
| VICI Properties | 0.39 | USA |
| Virtu Financial | 0.1 | USA |
| Vistra Corp | 0.41 | USA |
| W. P. Carey Inc. | 0.3 | USA |
| Waste Mgmt Inc | 0.4 | USA |
| WEC Energy Group | 0.35 | USA |
| Welltower Inc. | 0.34 | USA |
| West Pharm Svcs | 0.32 | USA |
| Western Union | 0.14 | USA |
| Westlake Corporation | 0.4 | USA |
| Weyerhaeuser | 0.42 | USA |
| Williams Cos | 0.02 | USA |
| Williams Sonoma | 0.4 | USA |
| XCEL Energy | 0.37 | USA |
| Zillow Group CL C | 0.34 | USA |
| Zoetis | 0.37 | USA |

## Data Explanation

### Weights

Weights data is indicative, as values have been rounded up or down to two decimal points. Where very small values are concerned, which would display as 0.00 using this rounding method, these weights are shown as <0.005.

### Timing of data

Constituents & Weights are generally published in arrears and contain the data as at the most recent quarter-end. However, some spreadsheets are updated on a more frequent basis. Please refer to the data date shown.

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Data definitions available from lseg.com/ftse-russell

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