

JMOM

JPMorgan U.S. Momentum Factor ETF

Analyst Report

The JPMorgan U.S. Momentum Factor ETF (JMOM) tracks an index of large- and mid-cap U.S. stocks with that exhibit positive price momentum. The index is diversified across sectors on a market-cap weighted basis, and individual securities within each sector are weighted to ensure diversification. The fund owns more than 200 securities. As with many single-factor funds, JMOM may not be diversified enough stand alone as a core U.S. equity holding. It is more likely to be useful to investors who want to overlay a momentum tilt on top of a core allocation to U.S. markets.

There has been a proliferation of factor funds in recent years, and investors can compare JMOM to rivals like the iShares Edge MSCI USA Momentum Factor ETF (MTUM), the SPDR S&P 1500 Momentum Tilt ETF (MMTM) and the Invesco DWA Momentum ETF (PDP). Vanguard also offers the actively-managed Vanguard U.S. Momentum Factor ETF (VFMO).

ESG Themes and Scores

6.45/10

ESG Rate

46.1%

Global Percentile

50.69%

Peer Percentile

Performance Data

	JMOM	ETF Database Category Average	Factset Segment Average
1 Month	9.06%	5.54%	4.56%
3 Month	18.68%	12.10%	9.24%
YTD Return	22.56%	10.74%	9.87%
1 Year Return	36.34%	25.32%	19.15%
3 Year Return	28.29%	20.68%	9.76%
5 Year Return	16.45%	10.20%	4.45%

Top 5 Holdings

Symbol	Holding	% Assets
MU	Micron Technology, Inc.	3.40%
AMD	Advanced Micro Devices, Inc.	2.58%
AVGO	Broadcom Inc.	2.40%
NVDA	NVIDIA Corporation	2.00%
GOOGL	Alphabet Inc. Class A	1.99%

Vitals

Issuer	JP Morgan
Brand	JPMorgan
Structure	ETF
Expense Ratio	0.12%
Inception	Nov 08, 2017
Index Tracked	JP Morgan US Momentum Factor Index

ETF Database Themes

Category	Large Cap Growth Equities
Asset Class	Equity
Asset Class Size	Large-Cap
Asset Class Style	Growth
Region (General)	North America
Region (Specific)	U.S.

FactSet Classifications

Segment	Equity: U.S. - Large Cap
Category	Size and Style
Focus	Large Cap
Niche	Broad-based
Strategy	Momentum
Weighting	Market Cap

