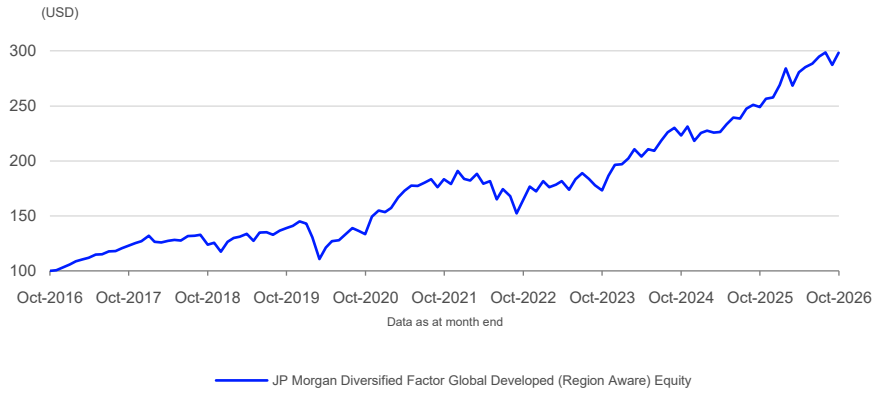
JP Morgan Diversified Factor Global Developed (Region Aware) Equity Index

Data as at: 30 October 2026

The JP Morgan Diversified Factor Indexes are comprised of large and mid-cap equity securities selected from the FTSE Developed Index, and use a rules-based risk allocation and multifactor selection process developed in conjunction with J.P. Morgan Asset Management. The indexes are designed to reflect the performance of stocks representing a diversified set of factor characteristic. Constituents are selected using investment characteristics including earnings and dividend yields, positive price momentum, low volatility and earnings quality. The index aligns country weightings to the underlying index, and then seeks to equally diversify risk across industries.

10-Year Performance



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
JP Morgan Diversified Factor Global Developed (Region Aware) Equity	1.2	6.3	15.8	19.8	72.3	62.8	19.9	10.2	8.6	10.0	13.8

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
JP Morgan Diversified Factor Global Developed (Region Aware) Equity	10.3	23.0	-7.5	23.3	6.8	23.3	-9.8	14.1	11.0	18.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
JP Morgan Diversified Factor Global Developed (Region Aware) Equity	2.2	1.9	0.7	0.8	-6.8	-11.5	-20.6	-36.0

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

Actual free float applied and liquidity screened.

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	Country/Market	ICB Industry	Net MCap (USDm)	Wgt %
Shell	UK	Energy	342,365	0.36
Suncor Energy	Canada	Energy	338,736	0.36
Biogen	USA	Health Care	328,824	0.35
ConocoPhillips	USA	Energy	328,533	0.35
Roche Holding	Switzerland	Health Care	327,723	0.35
Philip Morris International	USA	Consumer Staples	327,620	0.35
Marathon Petroleum	USA	Energy	327,452	0.35
Altria Group	USA	Consumer Staples	324,330	0.34
ExxonMobil Holdings Corporation	USA	Energy	324,191	0.34
Gilead Sciences	USA	Health Care	319,155	0.34
Totals			**3,288,929**	**3.49**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	41	6,633,452	7.04
15	Telecommunications	34	5,142,131	5.46
20	Health Care	57	12,056,636	12.79
30	Financials	52	10,200,038	10.82
35	Real Estate	40	6,638,034	7.04
40	Consumer Discretionary	62	10,430,147	11.07
45	Consumer Staples	51	8,819,508	9.36
50	Industrials	66	9,942,313	10.55
55	Basic Materials	45	6,183,874	6.56
60	Energy	39	8,636,575	9.16
65	Utilities	49	9,570,753	10.15
Totals		**536**	**94,253,461**	**100.00**

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	16	1,732,128	1.84
Austria	1	165,395	0.18
Belgium	1	193,363	0.21
Canada	55	10,300,088	10.93
Denmark	3	218,159	0.23
Finland	4	262,811	0.28
France	12	2,295,514	2.44
Germany	13	1,262,496	1.34
Hong Kong	8	907,259	0.96
Italy	7	989,042	1.05
Japan	58	6,314,408	6.70
Korea	14	1,968,708	2.09
Netherlands	8	1,089,679	1.16
New Zealand	1	34,023	0.04
Norway	5	674,157	0.72
Poland	1	48,022	0.05
Singapore	2	332,480	0.35
Spain	6	1,104,830	1.17
Sweden	9	1,018,515	1.08
Switzerland	10	1,534,743	1.63
UK	21	3,435,569	3.65
USA	281	58,372,072	61.93
Totals	**536**	**94,253,461**	**100.00**

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

16 April 2019

Base Date

16 March 2001

Base Value

1000

History

Available from March 2001

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September and December

Index Characteristics

Attributes	JP Morgan Diversified Factor Global Developed (Region Aware) Equity
Number of constituents	536
Dividend Yield %	2.47
Constituent (Wgt %)	
Average	0.19
Largest	0.36
Median	0.20
Top 10 Holdings (Wgt %)	3.49

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