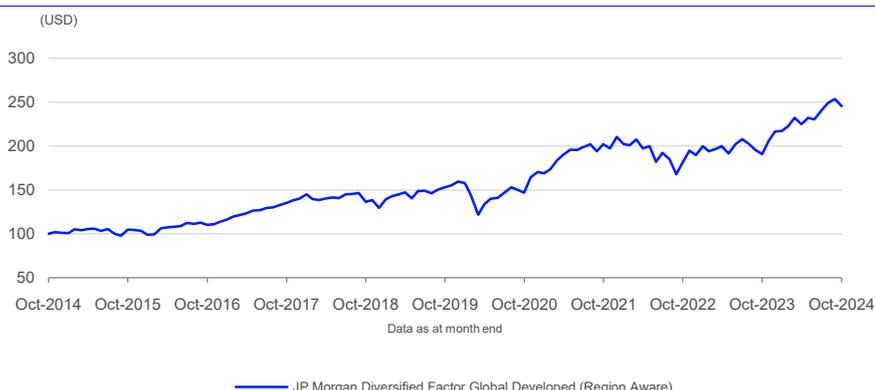


JP Morgan Diversified Factor Global Developed (Region Aware) Equity Index

Data as at: 31 October 2024

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)	2.1	9.3	13.5	28.8	21.7	60.7	6.8	9.9	8.9	14.3	17.2

* 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 Diversified Factor Global Developed (Region Aware)	9.5	2.2	10.3	23.0	-7.5	23.3	6.8	23.3	-9.8	14.1

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)	3.1	0.5	0.6	0.7	-4.7	-20.6	-36.0	-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 %
Vistra Corp	USA	Utilities	167,177	0.47
Constellation Energy	USA	Utilities	148,165	0.42
Entergy Corp	USA	Utilities	133,705	0.38
Apollo Global Management Inc	USA	Financials	131,756	0.37
Broadcom	USA	Technology	130,445	0.37
Arista Networks	USA	Telecommunications	129,467	0.37
Booking Holdings	USA	Consumer Discretionary	126,149	0.36
NRG Energy	USA	Utilities	124,419	0.35
International Paper	USA	Basic Materials	124,145	0.35
Synchrony Financial	USA	Industrials	122,471	0.35
Totals			1,337,898	3.79

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	41	2,934,600	8.32
15	Telecommunications	30	1,908,092	5.41
20	Health Care	52	3,937,635	11.16
30	Financials	46	3,577,622	10.14
35	Real Estate	42	3,079,003	8.73
40	Consumer Discretionary	54	3,558,085	10.08
45	Consumer Staples	52	3,711,833	10.52
50	Industrials	58	3,838,906	10.88
55	Basic Materials	40	2,575,507	7.30
60	Energy	38	2,623,788	7.44
65	Utilities	45	3,538,335	10.03
Totals		498	35,283,406	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	17	693,213	1.96
Austria	1	28,917	0.08
Belgium	1	54,905	0.16
Canada	36	2,822,282	8.00
Denmark	5	184,601	0.52
Finland	6	116,865	0.33
France	15	964,827	2.73
Germany	11	546,645	1.55
Hong Kong	9	378,318	1.07
Italy	6	278,683	0.79
Japan	54	2,236,100	6.34
Korea	7	341,011	0.97
Netherlands	8	511,302	1.45
New Zealand	1	36,481	0.10
Norway	6	232,217	0.66
Singapore	2	52,049	0.15
Spain	7	439,737	1.25
Sweden	8	362,368	1.03
Switzerland	10	625,028	1.77
UK	26	1,393,041	3.95
USA	262	22,984,816	65.14
Totals	498	35,283,406	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)
Number of constituents	498
Dividend Yield %	2.73
Constituent (Wgt %)	
Average	0.20
Largest	0.47
Median	0.21
Top 10 Holdings (Wgt %)	3.79

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