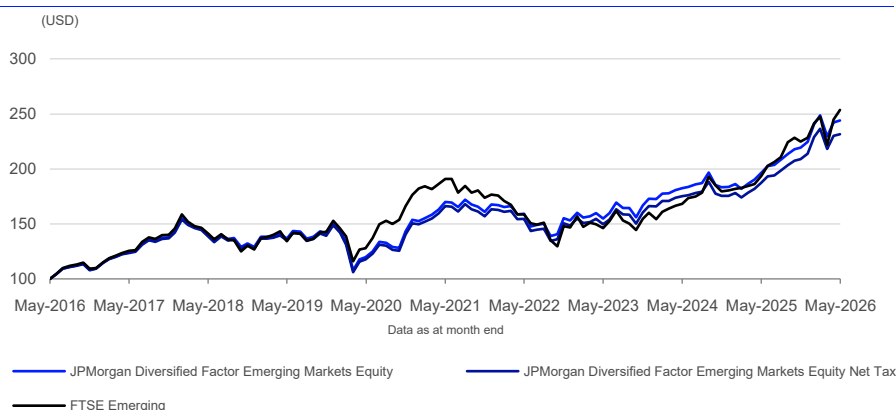


# JP Morgan Diversified Factor Emerging Markets Equity Index

Data as at: 29 May 2026

The JP Morgan Diversified Factor Emerging Markets Equity Index is comprised of large and mid-cap equity securities selected from the FTSE Emerging 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 emerging market 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 regions and sectors. Where hedged 100% to USD, the calculation reduces the foreign currency risk from a USD perspective from the index.

## 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
JPMorgan Diversified Factor Emerging Markets Equity	-1.9	11.2	8.6	24.2	57.4	43.4	16.3	7.5	11.0	11.8	12.2
JPMorgan Diversified Factor Emerging Markets Equity Net Tax	-2.0	10.9	8.4	23.6	54.7	39.3	15.7	6.9	11.0	11.8	12.2
FTSE Emerging	2.5	12.9	11.1	31.0	73.4	32.8	20.1	5.8	14.3	15.3	15.7

\* 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
JPMorgan Diversified Factor Emerging Markets Equity	14.9	30.6	-9.9	17.3	1.7	8.9	-8.5	12.8	6.2	22.4
JPMorgan Diversified Factor Emerging Markets Equity Net Tax	14.5	30.1	-10.3	16.7	1.2	8.3	-9.1	12.1	5.6	21.7
FTSE Emerging	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8	26.5

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

A transparent and replicable portfolio 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. A Net Total Return index is also calculated.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
JPMorgan Diversified Factor Emerging Markets Equity	2.0	1.4	0.6	0.6	-9.2	-11.9	-20.3	-38.3
JPMorgan Diversified Factor Emerging Markets Equity Net Tax	1.9	1.3	0.6	0.6	-9.2	-12.1	-20.7	-38.9
FTSE Emerging	2.0	1.3	0.4	0.6	-10.9	-15.1	-32.9	-35.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
 Drawdown - based on daily data

## Top 10 Constituents

Constituent	Country/Market	ICB Industry	JPMorgan Diversified Factor Emerging Markets Equity (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	2.27	17.13	-14.86
MediaTek	Taiwan	Technology	2.02	1.89	0.13
China Construction Bank (H)	China	Financials	1.65	0.89	0.76
Vale SA	Brazil	Basic Materials	1.26	0.55	0.71
AngloGold Ashanti Plc	South Africa	Basic Materials	1.09	0.45	0.64
Bank of China (H)	China	Financials	0.98	0.43	0.55
Itau Unibanco Holding SA	Brazil	Financials	0.96	0.41	0.55
Naspers	South Africa	Technology	0.90	0.38	0.52
Grupo Mexico	Mexico	Basic Materials	0.85	0.33	0.52
Petrobras PN	Brazil	Energy	0.84	0.35	0.49
<b>Totals</b>			<b>12.82</b>	<b>22.81</b>	

## ICB Industry Breakdown

ICB Code	ICB Industry	JPMorgan Diversified Factor Emerging Markets Equity		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	14	7.61	261	35.52	-27.90
15	Telecommunications	40	9.55	75	4.08	5.47
20	Health Care	36	3.79	179	3.00	0.79
30	Financials	71	19.57	346	20.15	-0.58
35	Real Estate	9	1.78	98	1.70	0.09
40	Consumer Discretionary	73	10.30	278	9.04	1.26
45	Consumer Staples	58	9.37	156	3.44	5.94
50	Industrials	75	11.19	378	8.60	2.59
55	Basic Materials	47	10.22	260	6.84	3.38
60	Energy	38	7.10	114	4.65	2.45
65	Utilities	58	9.51	140	2.99	6.52
<b>Totals</b>		<b>519</b>	<b>100.00</b>	<b>2285</b>	<b>100.00</b>	

## INFORMATION

## Index Universe

FTSE Emerging Index

## Index Launch

28 November 2014

## Base Date

18 April 2014

## Base Value

1000

## History

Available from December 2000

## Index Calculation

Real-time and end-of-day

## End-of-Day Distribution

Via FTP and email

## Currency

USD, EUR, GBP, JPY

## Review Dates

Quarterly

## Country/Market Breakdown

Country/Market	JPMorgan Diversified Factor Emerging Markets Equity		FTSE Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	36	10.26	67	4.37	5.89
Chile	13	2.48	21	0.67	1.81
China	130	18.64	1271	27.41	-8.78
Colombia	2	0.28	6	0.21	0.08
Czech Rep.	3	0.53	4	0.14	0.39
Egypt	1	0.25	2	0.07	0.17
Greece	13	3.00	30	0.80	2.21
Hungary	4	1.78	6	0.43	1.35
Iceland	-	-	7	0.07	-0.07
India	58	7.89	276	15.41	-7.53
Indonesia	16	1.49	39	0.76	0.74
Kuwait	2	0.54	8	0.68	-0.14
Malaysia	23	3.62	38	1.54	2.08
Mexico	26	6.98	34	2.30	4.68
Philippines	4	0.35	23	0.39	-0.05
Qatar	6	0.87	17	0.65	0.22
Romania	-	-	6	0.13	-0.13
Saudi Arabia	23	3.18	64	3.22	-0.04
South Africa	26	8.00	41	3.87	4.13
Taiwan	37	13.45	132	32.80	-19.35
Thailand	25	4.75	44	1.56	3.19
Turkiye	51	7.39	115	0.97	6.42
UAE	20	4.27	34	1.53	2.73
<b>Totals</b>	<b>519</b>	<b>100.00</b>	<b>2285</b>	<b>100.00</b>	

## Index Characteristics

Attributes	JPMorgan Diversified Factor Emerging Markets Equity	FTSE Emerging
Number of constituents	519	2285
Dividend Yield %	4.41	2.36
Constituent (Wgt %)		
Average	0.19	0.04
Largest	2.27	17.13
Median	0.14	0.01
Top 10 Holdings (Wgt %)	12.82	30.49

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