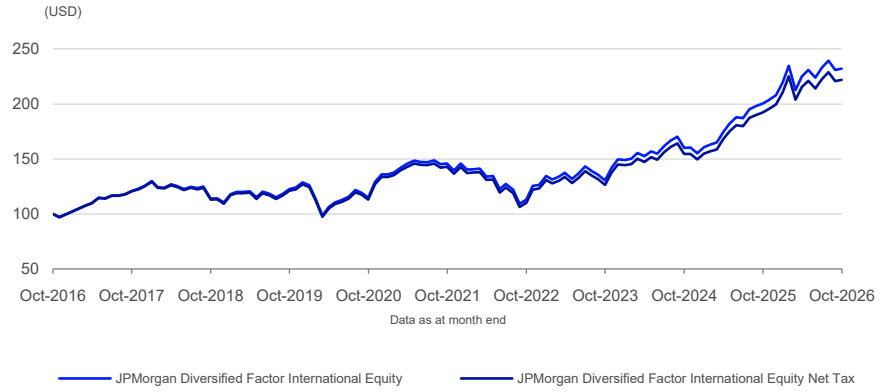
JPMorgan Diversified Factor International Equity Index

Data as at: 30 October 2026

The JPMorgan Diversified Factor International Equity Index is comprised of large and mid cap equity securities selected from the FTSE Developed ex North America 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 developed market securities outside North America, 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 the index seeks to diversify risk across regions and sectors. The weighting methodology incorporates regional industry target allocations and liquidity constraints to provide broad diversification while maintaining investability and transparency. Where hedged 100% to USD, the calculation reduces foreign currency risk from a USD perspective.

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 International Equity	-0.4	3.1	11.7	15.9	78.0	59.2	21.2	9.7	12.5	13.7	15.1
JPMorgan Diversified Factor International Equity Net Tax	-0.5	2.9	11.2	15.3	75.4	55.3	20.6	9.2	12.5	13.7	15.1

* 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 International Equity	1.8	25.9	-12.2	16.7	5.7	7.2	-13.3	18.3	3.7	34.1
JPMorgan Diversified Factor International Equity Net Tax	1.3	25.4	-12.5	16.2	5.2	6.7	-13.8	17.7	3.2	33.4

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 International Equity	1.2	1.5	0.6	0.6	-10.5	-12.9	-27.3	-35.8
JPMorgan Diversified Factor International Equity Net Tax	1.2	1.5	0.6	0.6	-10.5	-13.1	-27.6	-36.3

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	Net MCap (USDm)	Wgt %
Shell	UK	Energy	141,941	0.55
KT&G	Korea	Consumer Staples	122,995	0.48
Equinor ASA	Norway	Energy	122,652	0.48
Poste Italiane	Italy	Financials	122,596	0.48
Takeda Pharmaceutical	Japan	Health Care	121,314	0.47
United Utilities Group	UK	Utilities	119,981	0.47
British American Tobacco	UK	Consumer Staples	116,078	0.45
OMV	Austria	Energy	113,327	0.44
Japan Tobacco	Japan	Consumer Staples	113,244	0.44
Endesa	Spain	Utilities	109,011	0.43
Totals			**1,203,139**	**4.69**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	32	1,583,941	6.18
15	Telecommunications	26	1,723,511	6.72
20	Health Care	44	2,431,776	9.48
30	Financials	41	2,474,863	9.65
35	Real Estate	46	2,325,268	9.07
40	Consumer Discretionary	60	2,819,709	10.99
45	Consumer Staples	57	3,351,335	13.07
50	Industrials	51	2,788,792	10.87
55	Basic Materials	37	1,984,716	7.74
60	Energy	25	1,694,914	6.61
65	Utilities	33	2,468,219	9.62
Totals		**452**	**25,647,043**	**100.00**

INFORMATION

Index Universe

FTSE Developed ex North America Index

Index Launch

21 August 2014

Base Date

18 April 2014

Base Value

1000

History

Available from March 2001

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY

Review Dates

Quarterly

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	41	2,020,498	7.88
Austria	1	113,327	0.44
Belgium	3	152,583	0.59
Denmark	3	141,941	0.55
Finland	6	248,543	0.97
France	22	1,244,197	4.85
Germany	15	773,553	3.02
Hong Kong	26	1,200,161	4.68
Ireland	1	33,366	0.13
Italy	14	804,433	3.14
Japan	131	6,747,685	26.31
Korea	37	1,979,507	7.72
Netherlands	10	591,642	2.31
New Zealand	3	78,672	0.31
Norway	8	501,844	1.96
Poland	1	93,142	0.36
Portugal	1	39,823	0.16
Singapore	18	774,503	3.02
Spain	7	527,267	2.06
Sweden	13	800,262	3.12
Switzerland	14	806,415	3.14
UK	77	5,973,679	23.29
Totals	**452**	**25,647,043**	**100.00**

Index Characteristics

Attributes	JPMorgan Diversified Factor International Equity
Number of constituents	452
Dividend Yield %	3.34
Constituent (Wgt %)	
Average	0.22
Largest	0.55
Median	0.23
Top 10 Holdings (Wgt %)	4.69

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