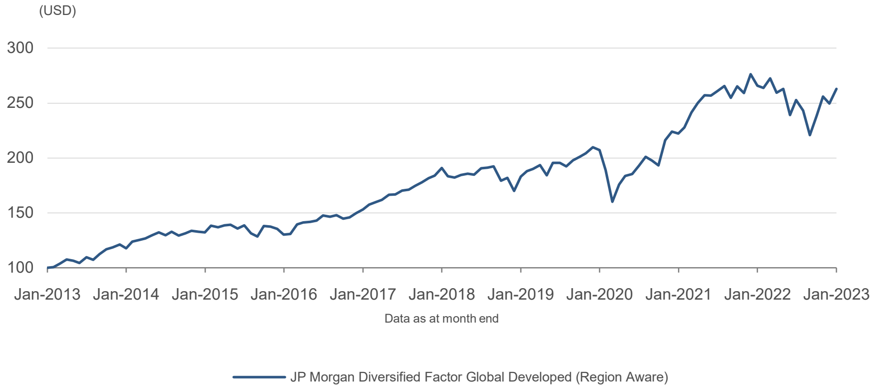
JP Morgan Diversified Factor Global Developed (Region Aware) Equity Index

Data as at: 31 January 2023

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)	10.3	4.1	5.4	-1.1	26.9	37.7	8.3	6.6	16.9	21.4	17.3

* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
JP Morgan Diversified Factor Global Developed (Region Aware)	27.2	9.5	2.2	10.3	23.0	-7.5	23.3	6.8	23.3	-9.8

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)	-0.1	0.3	0.4	0.7	-20.2	-36.0	-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	ICB Industry	Net MCap (USDm)	Wgt %
ASML Holding	Netherlands	Technology	105,146	0.36
Southern Copper Corp.	USA	Basic Materials	104,516	0.36
Novo-Nordisk B	Denmark	Health Care	103,254	0.35
Nestle	Switzerland	Consumer Staples	101,313	0.35
Rio Tinto	UK	Basic Materials	100,321	0.34
BMW	Germany	Consumer Discretionary	99,049	0.34
Teck Resources Ltd	Canada	Basic Materials	98,587	0.34
LyondellBasell Industries Cl A	USA	Basic Materials	98,076	0.34
Westlake Corporation	USA	Basic Materials	97,302	0.33
Freeport-McMoRan	USA	Basic Materials	95,538	0.33
Totals			**1,003,102**	**3.43**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	48	2,594,737	8.88
15	Telecommunications	38	2,080,052	7.12
20	Health Care	57	3,478,703	11.91
30	Financials	46	2,701,265	9.25
35	Real Estate	43	2,587,469	8.86
40	Consumer Discretionary	53	2,510,592	8.59
45	Consumer Staples	61	3,351,741	11.47
50	Industrials	56	2,793,275	9.56
55	Basic Materials	41	2,456,929	8.41
60	Energy	27	1,658,502	5.68
65	Utilities	51	2,999,921	10.27
Totals		**521**	**29,213,186**	**100.00**

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	21	767,824	2.63
Austria	1	28,391	0.10
Belgium	2	66,158	0.23
Canada	36	2,396,758	8.20
Denmark	5	227,548	0.78
Finland	6	222,665	0.76
France	13	704,393	2.41
Germany	7	309,966	1.06
Hong Kong	10	313,775	1.07
Italy	5	142,331	0.49
Japan	61	2,060,918	7.05
Korea	12	438,921	1.50
Netherlands	11	623,439	2.13
New Zealand	1	69,139	0.24
Norway	6	252,944	0.87
Portugal	1	41,763	0.14
Singapore	2	26,563	0.09
Spain	6	347,924	1.19
Sweden	12	491,638	1.68
Switzerland	12	626,389	2.14
UK	28	1,319,663	4.52
USA	263	17,734,077	60.71
Totals	**521**	**29,213,186**	**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	521
Dividend Yield %	3.08
Constituent (Wgt %)	
Average	0.19
Largest	0.36
Median	0.21
Top 10 Holdings (Wgt %)	3.44

Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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