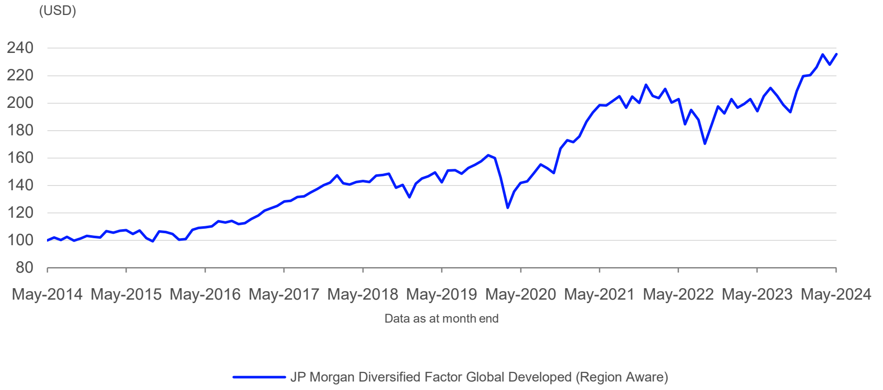
JP Morgan Diversified Factor Global Developed (Region Aware) Equity Index

Data as at: 31 May 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)	4.2	12.9	7.3	21.3	18.6	65.6	5.9	10.6	9.2	13.9	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)	2.2	0.4	0.6	0.6	-9.4	-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 %
Exxon Mobil Corporation	USA	Energy	351,544	0.54
Vistra Corp	USA	Utilities	349,304	0.53
Southern Copper Corp.	USA	Basic Materials	285,525	0.43
Constellation Energy	USA	Utilities	245,556	0.37
Public Svc Enterprise Group	USA	Utilities	233,876	0.36
Southern Co	USA	Utilities	230,302	0.35
ABB	Switzerland	Industrials	229,523	0.35
Arch Capital Gp	USA	Financials	224,919	0.34
Unibail Rodamco Westfield	France	Real Estate	224,771	0.34
DaVita	USA	Health Care	222,718	0.34
Totals			**2,598,039**	**3.96**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	35	4,915,801	7.49
15	Telecommunications	31	3,799,733	5.79
20	Health Care	56	7,245,739	11.04
30	Financials	48	6,740,274	10.27
35	Real Estate	45	5,796,350	8.83
40	Consumer Discretionary	53	6,298,540	9.59
45	Consumer Staples	51	7,028,427	10.70
50	Industrials	56	6,743,284	10.27
55	Basic Materials	39	5,153,851	7.85
60	Energy	36	4,885,339	7.44
65	Utilities	48	7,051,345	10.74
Totals		**498**	**65,658,683**	**100.00**

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	17	1,252,429	1.91
Austria	1	60,269	0.09
Belgium	1	116,974	0.18
Canada	35	5,127,629	7.81
Denmark	6	490,500	0.75
Finland	6	290,275	0.44
France	14	1,925,350	2.93
Germany	9	967,370	1.47
Hong Kong	9	705,315	1.07
Italy	6	508,236	0.77
Japan	51	4,468,189	6.81
Korea	8	758,408	1.16
Netherlands	8	1,098,040	1.67
New Zealand	1	114,230	0.17
Norway	6	483,115	0.74
Portugal	1	23,678	0.04
Singapore	1	32,487	0.05
Spain	7	856,843	1.30
Sweden	8	761,198	1.16
Switzerland	8	988,896	1.51
UK	26	2,896,308	4.41
USA	269	41,732,945	63.56
Totals	**498**	**65,658,683**	**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 %	2.82
Constituent (Wgt %)	
Average	0.20
Largest	0.54
Median	0.22
Top 10 Holdings (Wgt %)	3.95

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659