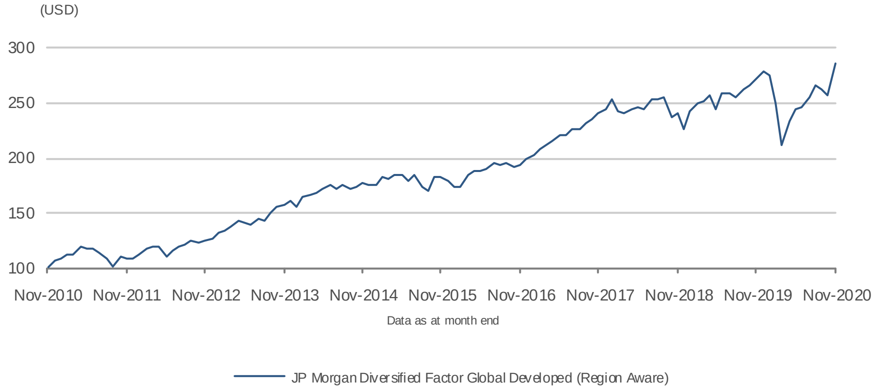
JP Morgan Diversified Factor Global Developed (Region Aware) Equity Index

Data as at: 30 November 2020

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)	7.5	17.7	3.1	5.9	19.1	57.4	6.0	9.5	28.4	19.7	14.4

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
JP Morgan Diversified Factor Global Developed (Region Aware)	16.4	1.7	16.7	27.2	9.5	2.2	10.3	23.0	-7.5	23.3

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)	0.2	0.3	0.7	0.9	-36.0	-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 %
Unilever	UK	Consumer Goods	254,763	0.51
Bandai Namco Holdings	Japan	Consumer Goods	202,874	0.41
Lam Research	USA	Technology	188,924	0.38
Hoya	Japan	Health Care	181,246	0.36
Parker-Hannifin	USA	Industrials	179,224	0.36
Samsung Electronics	Korea	Technology	178,917	0.36
Neste Oyj	Finland	Oil & Gas	176,102	0.35
Target Corp	USA	Consumer Services	169,558	0.34
Celanese	USA	Basic Materials	169,310	0.34
Southern Copper Corp.	USA	Basic Materials	168,978	0.34
Totals			**1,869,895**	**3.76**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	37	3,287,867	6.61
1000	Basic Materials	43	3,991,299	8.02
2000	Industrials	59	5,476,599	11.00
3000	Consumer Goods	63	6,160,833	12.38
4000	Health Care	60	6,540,674	13.14
5000	Consumer Services	65	5,703,092	11.46
6000	Telecommunications	29	2,666,375	5.36
7000	Utilities	48	4,942,488	9.93
8000	Financials	64	5,436,231	10.92
9000	Technology	52	5,568,649	11.19
Totals		**520**	**49,774,109**	**100.00**

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	21	1,465,954	2.95
Austria	1	42,168	0.08
Belgium	1	65,173	0.13
Canada	36	3,672,337	7.38
Denmark	4	378,221	0.76
Finland	7	655,231	1.32
France	9	865,088	1.74
Germany	7	381,873	0.77
Hong Kong	10	614,761	1.24
Italy	8	565,578	1.14
Japan	60	3,853,915	7.74
Korea	11	504,618	1.01
Netherlands	11	962,658	1.93
New Zealand	1	139,663	0.28
Norway	4	269,683	0.54
Portugal	1	152,245	0.31
Singapore	1	37,409	0.08
Spain	8	761,302	1.53
Sweden	11	1,253,215	2.52
Switzerland	12	1,183,079	2.38
UK	28	2,024,002	4.07
USA	268	29,925,937	60.12
Totals	**520**	**49,774,109**	**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	520
Dividend Yield %	2.75
Constituent (Wgt %)	
Average	0.19
Largest	0.51
Median	0.20
Top 10 Holdings (Wgt %)	3.75

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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