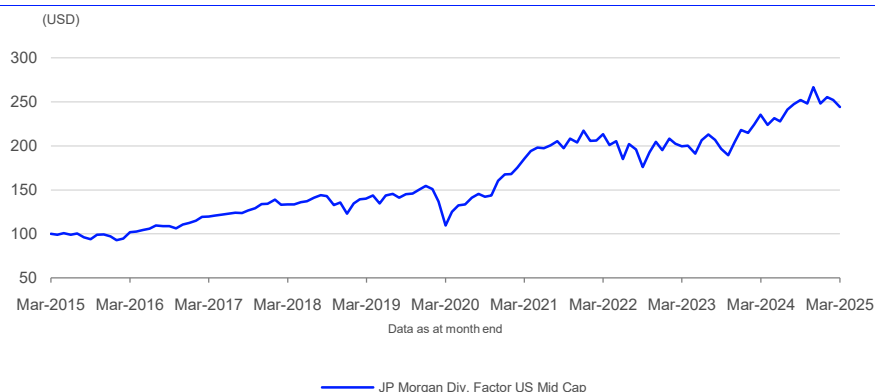


JP Morgan Diversified Factor US Mid Cap Equity Index

Data as at: 31 March 2025

The JP Morgan Diversified Factor US Mid Cap Equity Index is comprised of US securities selected from the Russell Midcap® 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 US 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 sectors and securities.

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
JP Morgan Div. Factor US Mid Cap	-1.5	-3.2	-1.5	3.7	14.6	123.2	4.7	17.4	12.6	16.8	17.6

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
JP Morgan Div. Factor US Mid Cap	0.5	15.8	19.3	-8.3	25.6	8.5	29.6	-10.1	11.6	13.9

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
JP Morgan Div. Factor US Mid Cap	0.3	0.3	1.0	0.6		-11.2	-18.9	-19.1	-41.0

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

A transparent and replicable index 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.

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	ICB Industry	Net MCap (USDm)	Wgt %
Antero Resources	Energy	26,086	0.47
United States Steel Corp	Basic Materials	25,474	0.46
Williams Cos	Energy	24,651	0.45
Targa Resources Corp.	Energy	24,624	0.45
Kinder Morgan	Energy	24,428	0.44
Cencora Inc	Consumer Staples	24,425	0.44
Permian Resources Corporation	Energy	24,315	0.44
Antero Midstream Corp	Energy	24,315	0.44
Cardinal Health	Health Care	24,305	0.44
ONEOK Inc	Energy	24,257	0.44
Totals		246,879	4.49

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	33	459,652	8.36
15	Telecommunications	9	156,757	2.85
20	Health Care	41	606,885	11.03
30	Financials	40	526,527	9.57
35	Real Estate	35	586,044	10.66
40	Consumer Discretionary	40	516,081	9.38
45	Consumer Staples	33	647,499	11.77
50	Industrials	42	541,580	9.85
55	Basic Materials	26	464,456	8.44
60	Energy	21	417,981	7.60
65	Utilities	28	576,312	10.48
Totals		348	5,499,776	100.00

Index Characteristics

Attributes	JP Morgan Div. Factor US Mid Cap
Number of constituents	348
Dividend Yield %	2.28
Constituent (Wgt %)	
Average	0.29
Largest	0.47
Median	0.31
Top 10 Holdings (Wgt %)	4.47

INFORMATION

Index Universe

Russell Midcap® Index

Index Launch

29 April 2016

Base Date

18 April 2014

Base Value

1000

History

Available from June 1999

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Quarterly in March, June, September and December

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