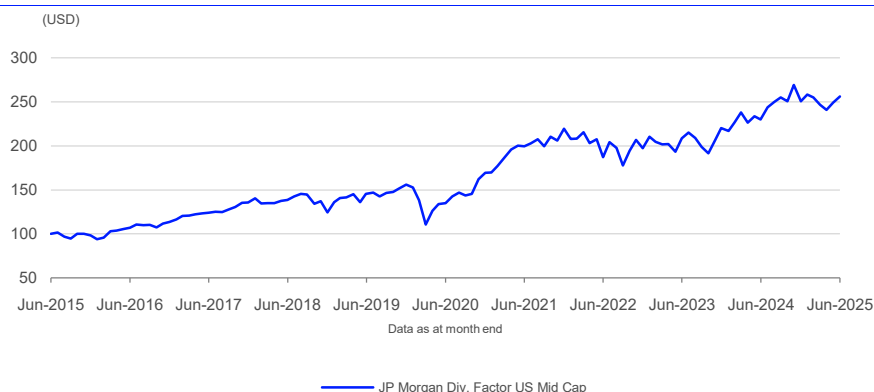


JP Morgan Diversified Factor US Mid Cap Equity Index

Data as at: 30 June 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	3.8	2.2	2.2	11.3	36.9	90.0	11.1	13.7	17.1	15.2	16.8

* 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	0.6	0.7	0.8	0.6		-18.8	-18.8	-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 %
Jabil	Technology	57,824	0.49
Hewlett Packard Enterprise	Technology	54,021	0.46
Ciena	Telecommunications	52,535	0.44
EMCOR Group	Industrials	52,180	0.44
Vistra Corp	Utilities	52,045	0.44
Juniper Networks	Telecommunications	52,034	0.44
Synchrony Financial	Industrials	52,000	0.44
Tapestry	Consumer Discretionary	51,875	0.44
OneMain Holdings	Financials	51,217	0.43
Kroger	Consumer Staples	51,030	0.43
Totals		526,761	4.45

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	33	1,052,246	8.88
15	Telecommunications	11	440,991	3.72
20	Health Care	44	1,369,211	11.56
30	Financials	39	1,088,307	9.19
35	Real Estate	35	1,212,504	10.24
40	Consumer Discretionary	39	1,173,828	9.91
45	Consumer Staples	37	1,447,809	12.22
50	Industrials	41	1,164,574	9.83
55	Basic Materials	27	949,345	8.01
60	Energy	21	743,401	6.28
65	Utilities	29	1,203,748	10.16
Totals		356	11,845,963	100.00

Index Characteristics

Attributes	JP Morgan Div. Factor US Mid Cap
Number of constituents	356
Dividend Yield %	2.23
Constituent (Wgt %)	
Average	0.28
Largest	0.49
Median	0.30
Top 10 Holdings (Wgt %)	4.45

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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