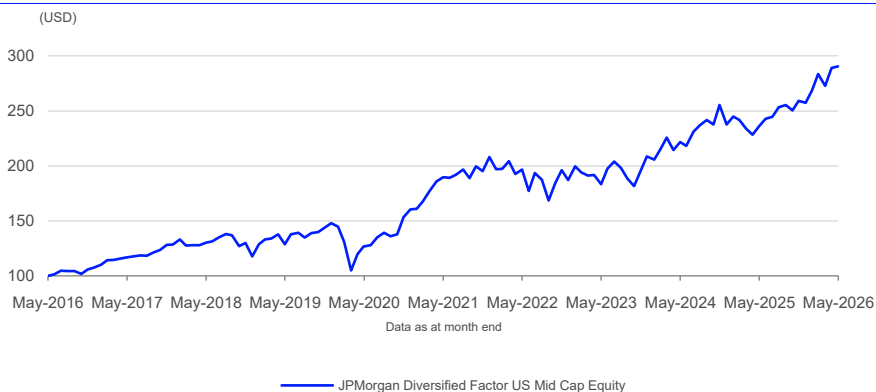


JP Morgan Diversified Factor US Mid Cap Equity Index

Data as at: 29 May 2026

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
JPMorgan Diversified Factor US Mid Cap Equity	2.4	12.1	12.8	22.9	58.6	53.1	16.6	8.9	11.8	13.3	16.2

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
JPMorgan Diversified Factor US Mid Cap Equity	15.8	19.3	-8.3	25.6	8.5	29.6	-10.1	11.6	13.9	8.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
JPMorgan Diversified Factor US Mid Cap Equity	1.9	1.3	0.5	0.7	-6.8	-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 %
Western Digital	Technology	111,302	0.83
Ciena	Telecommunications	101,287	0.75
Iridium Communications Inc	Telecommunications	88,144	0.65
Devon Energy	Energy	82,650	0.61
Hewlett Packard Enterprise	Technology	82,177	0.61
TD SYNNEX Corp	Technology	80,146	0.59
Lumentum Holdings	Telecommunications	78,615	0.58
Monolithic Power Systems	Technology	78,614	0.58
Flex	Technology	78,262	0.58
Jabil	Technology	77,629	0.58
Totals		858,826	6.37

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	36	1,522,799	11.30
15	Telecommunications	10	497,212	3.69
20	Health Care	41	1,475,751	10.95
30	Financials	37	1,140,324	8.46
35	Real Estate	38	1,422,389	10.56
40	Consumer Discretionary	39	1,282,513	9.52
45	Consumer Staples	36	1,442,415	10.71
50	Industrials	38	1,287,929	9.56
55	Basic Materials	26	1,218,082	9.04
60	Energy	22	912,866	6.77
65	Utilities	27	1,271,880	9.44
Totals		350	13,474,160	100.00

Index Characteristics

Attributes	JPMorgan Diversified Factor US Mid Cap Equity
Number of constituents	350
Dividend Yield %	2.18
Constituent (Wgt %)	
Average	0.29
Largest	0.83
Median	0.30
Top 10 Holdings (Wgt %)	6.36

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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