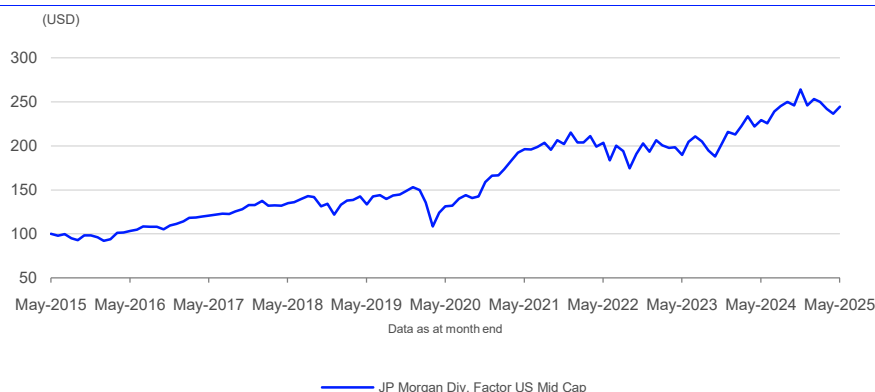


JP Morgan Diversified Factor US Mid Cap Equity Index

Data as at: 30 May 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	-2.2	-7.5	-0.5	6.6	20.1	86.3	6.3	13.3	17.1	16.1	16.7

* 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	0.5	0.4	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 %
NRG Energy	Utilities	39,420	0.72
United States Steel Corp	Basic Materials	32,442	0.59
Applovin	Technology	31,738	0.58
Vistra Corp	Utilities	31,204	0.57
Tenet Healthcare	Health Care	29,410	0.53
Ubiquiti	Telecommunications	27,379	0.50
Cardinal Health	Health Care	27,246	0.49
Encompass Health	Health Care	27,101	0.49
US Foods Holding	Consumer Staples	26,843	0.49
CF Industries Holdings	Basic Materials	26,128	0.47
Totals		298,911	5.43

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	33	498,775	9.06
15	Telecommunications	9	170,416	3.09
20	Health Care	41	615,287	11.17
30	Financials	39	516,391	9.38
35	Real Estate	35	571,749	10.38
40	Consumer Discretionary	40	522,534	9.49
45	Consumer Staples	33	623,035	11.31
50	Industrials	41	546,687	9.93
55	Basic Materials	26	465,604	8.45
60	Energy	21	382,301	6.94
65	Utilities	28	594,568	10.80
Totals		346	5,507,347	100.00

Index Characteristics

Attributes	JP Morgan Div. Factor US Mid Cap
Number of constituents	346
Dividend Yield %	2.26
Constituent (Wgt %)	
Average	0.29
Largest	0.72
Median	0.31
Top 10 Holdings (Wgt %)	5.43

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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