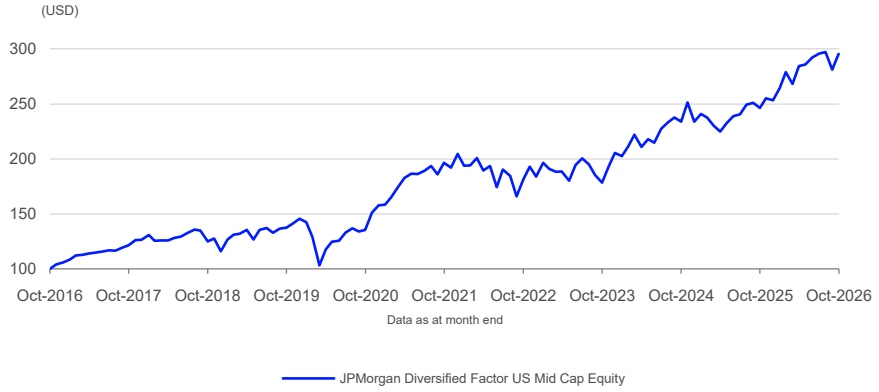
JP Morgan Diversified Factor US Mid Cap Equity Index

Data as at: 30 October 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	-0.1	3.9	16.7	20.0	65.5	50.5	18.3	8.5	11.0	12.6	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	1.8	1.4	0.5	0.7	-7.5	-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 %
Skyworks Solutions Inc	Technology	101,878	0.75
APA Corporation	Energy	68,602	0.50
Revvity Inc	Health Care	66,971	0.49
Halozyme Therapeutics	Health Care	65,987	0.48
Exelixis Inc	Health Care	65,319	0.48
United Therapeutics	Health Care	64,225	0.47
Host Hotels & Resorts	Real Estate	63,683	0.47
Viatris	Health Care	62,657	0.46
Permian Resources Corporation	Energy	61,887	0.45
Hasbro	Consumer Discretionary	61,783	0.45
Totals		**682,993**	**5.01**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	28	1,052,796	7.72
15	Telecommunications	11	429,392	3.15
20	Health Care	33	1,537,852	11.27
30	Financials	37	1,222,854	8.96
35	Real Estate	37	1,453,875	10.65
40	Consumer Discretionary	37	1,324,429	9.71
45	Consumer Staples	38	1,729,167	12.67
50	Industrials	37	1,222,688	8.96
55	Basic Materials	28	1,103,421	8.09
60	Energy	23	1,020,880	7.48
65	Utilities	32	1,547,943	11.34
Totals		**341**	**13,645,297**	**100.00**

Index Characteristics

Attributes	JPMorgan Diversified Factor US Mid Cap Equity
Number of constituents	341
Dividend Yield %	2.37
Constituent (Wgt %)	
Average	0.29
Largest	0.75
Median	0.31
Top 10 Holdings (Wgt %)	5.00

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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