BENCHMARK FAMILIES
NEXUS PLATFORM BUSINESS

J.P. MORGAN SECURITIES PLC

BENCHMARK FAMILIES

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J.P. Morgan Securities Plc (JPMS plc) is registered as a benchmark administrator under article 34 of the EU Benchmarks Regulation (Regulation (EU) 2016/1011) ("BMR") and can be found listed on the <u>ESMA Register</u>. The Nexus Platform Business of JPMS plc creates indices, some of which are considered "benchmarks" under BMR.

The table below lists the JPMS plc Benchmark Families that relate to in-scope BMR indices created by JPMS plc's Nexus Platform Business. If you have any questions on Benchmark Families please contact nexus platform@jpmorgan.com.

JPMS plc - Nexus Platform Benchmark Families

BENCHMARK FAMILY	BENCHMARK FAMILY STATEMENT
Nexus Strategy of Commodity Indices	Nexus Strategy of Commodity Indices
Nexus Strategy of Equity Indices	Nexus Strategy of Equity Indices
Nexus Strategy of Equity Indices (ESG)	Nexus Strategy of Equity Indices (ESG)
Nexus Strategy of Equity Option and Volatility Indices	Nexus Strategy of Equity Option and Volatility Indices
Nexus Strategy on Asia (ex Japan) Single Stocks	Nexus Strategy on Asia (ex Japan) Single Stocks
Nexus Strategy on ETFs	Nexus Strategy on ETFs
Nexus Strategy on EU Single Stocks	Nexus Strategy on EU Single Stocks
Nexus Strategy on Global Single Stocks	Nexus Strategy on Global Single Stocks
Nexus Strategy on Global Single Stocks (ESG)	Nexus Strategy on Global Single Stocks (ESG)
Nexus Strategy on Hybrid Underlyings	Nexus Strategy on Hybrid Underlyings
Nexus Strategy on Japan Single Stocks	Nexus Strategy on Japan Single Stocks
Nexus Strategy on Mutual Funds	Nexus Strategy on Mutual Funds
Nexus Strategy on U.S. Single Stocks	Nexus Strategy on U.S. Single Stocks

JPMS plc also creates in-scope BMR indices under its Investable Index Business. Please click <u>here</u> to view the Investable Index Benchmark Families.