

BENCHMARK STATEMENTS AND BENCHMARK FAMILIES

INVESTABLE INDEX BUSINESS

NEXUS PLATFORM BUSINESS

J.P. MORGAN SECURITIES PLC

BENCHMARK STATEMENTS AND BENCHMARK FAMILIES

Administrator: J.P. Morgan Securities plc (**JPMS plc**)
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Prior to 11pm London time on December 31, 2020 (the end of the **Brexit Transitional Period**), JPMS plc was registered as a benchmark administrator under article 34 of the EU Benchmarks Regulation (**EU BMR**). After the end of the Brexit Transitional Period, JPMS plc was removed as a licensed benchmark administrator under EU BMR and became a licensed benchmark administrator under article 34 of the UK Benchmarks Regulation (**UK BMR**). JPMS plc is currently included on the [FCA Benchmark Register](#).

The Investable Index Business and Nexus Platform Business of JPMS plc create indices and strategies, some of which are considered “benchmarks” under UK BMR or EU BMR.

The table below lists:

- the JPMS plc Benchmark Families that relate to in-scope UK BMR “benchmarks” created by JPMS plc.
- the JPMS plc ESG Benchmarks that relate to in-scope UK BMR “benchmarks” created by JPMS plc.

If you have any questions on Benchmark Families please contact, as applicable, investable.indices@jpmorgan.com or nexus_platform@jpmorgan.com

BENCHMARK FAMILY	BENCHMARK FAMILY STATEMENT
Any Benchmark Family that is not specified below	Any Benchmark Family that is not specified below

ESG BENCHMARK	ESG BENCHMARK STATEMENT
J.P. Morgan Global GPS Multi-Factor (Long Only) USD Index (Series 1)	J.P. MORGAN GLOBAL GPS MULTI-FACTOR (LONG ONLY) USD INDEX (SERIES 1)
J.P. Morgan Global GPS Multi-Factor (Long Only) USD Index (Series 2)	J.P. MORGAN GLOBAL GPS MULTI-FACTOR (LONG ONLY) USD INDEX (SERIES 2)
J.P. Morgan Global GPS Multi-Factor (Long Only) USD Index (Series A)	J.P. MORGAN GLOBAL GPS MULTI-FACTOR (LONG ONLY) USD INDEX (SERIES A)