

# J.P.Morgan

**NOTICE DATED 2 AUGUST 2024  
RELATING TO THE AMENDED AND  
RESTATED PRICING SUPPLEMENT IN  
RESPECT OF THE SECURITIES  
LISTED BELOW**

## J.P.Morgan

**JPMorgan Chase Bank, N.A.**

**Structured Products Programme for the issuance of Notes, Warrants and Certificates**

**200,000 Certificates linked to The Artificial Intelligence and Digitalisation Themed Strategy, due April 2031 (the "Securities")**

**(formerly titled, prior to the amendments set out herein: 200,000 Certificates linked to The Digitalisation Strategy, due April 2031)**

### Notice

We refer to the Pricing Supplement in respect of the Securities dated 28 April 2021 (the "**Pricing Supplement**"), which completes and amends the General Conditions (the "**Conditions**") set forth in the Offering Circular dated 22 April 2021 (as amended and/or completed and/or restated as at the Issue Date (being 30 April 2021)).

We hereby notify you that the Pricing Supplement, which was submitted to the Luxembourg Stock Exchange for the Securities to be listed and admitted to trading on the Luxembourg Stock Exchange's Euro MTF has been amended by way of an amended and restated version of such document dated 2 August 2024.

Terms that are not defined herein shall have the meanings attributed to them in the Pricing Supplement in respect of the Securities.

The Securities reference a particular Strategy, as specified in the Pricing Supplement. This Notice is to notify you of certain formal amendments that have been made to the Pricing Supplement in respect of the Securities as a consequence of amendments that have been made to the underlying Strategy Rules in respect of such Strategy, effective as of the date hereof. The terms and conditions of the Securities defines the Strategy Rules as the same may be amended and updated from time to time.

### Amendments to the Pricing Supplement as a result of changes to Strategy Rules

The updates that have been made to the Strategy Rules comprise: (i) a change to the Strategy name (the "**Strategy Name Update**"), (ii) an update to the name of the Strategy Allocator (the "**Strategy Allocator Change of Name Update**"), and (iii) a change to way in which the description of the objective of the Strategy is expressed (the "**Strategy Description Update**" and, together with the Strategy Name Update and the Strategy Allocator Change of Name Update, the "**Strategy Updates**" and each a "**Strategy Update**") (the Strategy Updates, together with the inclusion of some additional related disclosure, the "**Amendments**"). The Strategy Updates to the Strategy referenced by the Securities are as set out in the Annex hereto. The Issuer understands that the Strategy Update in respect of a Strategy reflects a rewording of the current objectives of the Strategy and of the name of Strategy, and is not a fundamental change to the objective and the methodology of the Strategy itself or of any of its constituents.

The Pricing Supplement in respect of the Securities have been amended as set out in Annex 1 hereto Securities (the "**Amendments**") including, as a result of any Strategy Name Update, to the title of the Securities.

Pursuant to Condition 24.1(a)(i) of the Conditions, the Issuer has made the Amendments to the Pricing Supplement on the basis that such amendment is of a formal, minor or technical nature.

The Amendments described herein are deemed to be effective for all purposes from 2 August 2024 and are binding on all Holders of the relevant Securities.

This Amendment Notice, and any non-contractual rights arising out of or in connection with it, shall be governed by, and construed in accordance with, English law.

Yours faithfully

**JPMorgan Chase Bank, N.A.**

(as Issuer)

## ANNEX 1

**SERIES: 2020-27898**

**Title:** 200,000 Certificates linked to The Digitalisation Strategy, due April 2031

Following the amendments set out herein, to be titled:

200,000 Certificates linked to The Artificial Intelligence and Digitalisation Themed Strategy, due April 2031

**ISIN:** XS2168937279

**General Conditions:** The Offering Circular dated 22 April 2021

**1. Notification of changes to the Strategy Rules and Questions and Answers in respect of the Strategy, as of 2 August 2024:**

**(i) Strategy Name Update:**

The title of the Strategy shall be:

"The Artificial Intelligence and Digitalisation Themed Strategy "

(formerly titled The Digitalisation Strategy)

**(ii) Strategy Description Update:**

The Strategy Allocator Objective shall now be expressed as follows:

The objective of this strategy is to aim to achieve positive performance and deliver returns exceeding those of the MSCI World Information Technology index. This is pursued through a synthetic exposure to large-cap equities within developed markets positioned to benefit from the utilisation of Artificial Intelligence and that are considered to be in a promising accelerating trend: Digitalisation (which includes information technology, new media, e-commerce, Internet of Things, semiconductors, transaction & payment processing, among others).

The methodology of the Strategy is static and does not use generative artificial intelligence (including any version of ChatGPT or similar program) in any way in connection with the ongoing administration of the Strategy or the selection of the components of that Strategy.

**(iii) Strategy Allocator Change of Name Update**

Following a change of name, the legal name of the Strategy Allocator is now NS Partners SA.

**2. Amendments to the Pricing Supplement in respect of the Securities:**

As of the Effective Date, the Pricing Supplement in respect of the Securities shall be amended as follows:

- (i) Each reference in the Pricing Supplement to the "The Digitalisation Strategy", including, without limitation, in the title of the Securities, shall be deleted and the following substituted therefor "The Artificial Intelligence and Digitalisation Themed Strategy".
- (ii) The section of the Pricing Supplement headed "*Risk Factors*" shall be amended by the insertion, immediately following the words "*The Strategy Sponsor may, in its reasonable discretion, at*

*any time and without notice, terminate the calculation and publication of the Strategy."* of the following wording:

*"The methodology of the Strategy is static and does not use generative artificial intelligence (including any version of ChatGPT or similar program) in any way in connection with the ongoing administration of the Strategy or the selection of the components of that Strategy."*

- (iii) The updated Strategy Rules and updated Questions and Answers reflecting each of the Strategy Name Update and the Strategy Description Update shall be annexed to the Pricing Supplement in substitution of the previously annexed Strategy Rules and Questions and Answers;
- (iv) Paragraph 4 (*Definitions*) of Part C (*Other Applicable Terms*) of the Pricing Supplement is amended such that:
  - (a) the definition of the "**Strategy Allocation Agreement**" shall be amended by the deletion of "Notz, Stucki & Cie SA" and the substitution of the following therefor: "the Strategy Allocator"; and
  - (b) the definition of the "**Strategy Allocator**" shall be amended by the deletion of "Pricing Supplement, Notz, Stucki & Cie SA" and the substitution of the following therefor: "Amended and Restated Pricing Supplement, NS Partners SA (formerly named Notz, Stucki & Cie SA)".