

OCTOBER 2024

S&P® Global 100 PR 5% Daily Risk Control 0.5% Deduction Index (USD) ER

J.P.Morgan

Hypothetical and Actual Historical Monthly and Annual Returns

Backtested Actual

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
1996											0.58%	-0.80%	-0.22%
1997	2.36%	0.16%	-1.05%	2.17%	1.10%	2.14%	2.43%	-2.76%	2.02%	-2.42%	0.61%	0.31%	7.12%
1998	0.73%	2.28%	1.49%	0.40%	-0.40%	1.06%	-0.06%	-4.50%	0.19%	1.55%	1.80%	1.46%	5.98%
1999	1.17%	-1.15%	1.39%	0.23%	-1.09%	1.38%	-0.45%	0.25%	-1.16%	1.61%	0.74%	2.00%	4.94%
2000	-2.42%	-0.33%	1.89%	-1.38%	-0.55%	0.81%	-0.92%	0.87%	-2.69%	-0.78%	-2.02%	-0.07%	-7.44%
2001	0.94%	-3.22%	-1.90%	1.55%	-0.82%	-0.89%	-0.82%	-1.85%	-2.89%	0.36%	1.39%	0.14%	-7.85%
2002	-1.39%	-0.47%	0.75%	-1.84%	-0.53%	-1.70%	-2.29%	-0.12%	-2.47%	1.83%	1.08%	-1.47%	-8.36%
2003	-0.94%	-0.47%	0.20%	1.80%	0.91%	0.31%	0.37%	0.13%	0.16%	1.12%	0.41%	1.77%	5.88%
2004	0.48%	0.36%	-0.91%	-0.50%	0.08%	0.34%	-1.10%	0.02%	0.07%	0.55%	1.30%	1.04%	1.72%
2005	-0.80%	1.10%	-1.15%	-0.96%	0.21%	-0.35%	1.00%	-0.04%	0.75%	-1.19%	0.75%	0.25%	-0.46%
2006	1.09%	-0.74%	0.73%	1.35%	-1.90%	-0.14%	0.29%	0.92%	0.24%	1.22%	0.46%	0.75%	4.30%
2007	-0.06%	-1.35%	0.25%	2.27%	0.64%	-0.07%	-1.11%	-0.15%	1.53%	0.86%	-1.42%	-0.60%	0.73%
2008	-3.92%	-0.43%	-0.23%	1.29%	-0.57%	-3.07%	-0.33%	-0.73%	-2.65%	-1.74%	-0.51%	0.48%	-11.84%
2009	-2.16%	-2.01%	0.81%	1.33%	1.47%	-0.21%	1.71%	0.66%	0.65%	-0.15%	0.78%	0.11%	2.95%
2010	-1.16%	0.00%	1.09%	-0.39%	-1.86%	-0.82%	1.99%	-0.98%	1.73%	0.86%	-1.02%	1.56%	0.91%
2011	0.75%	0.63%	-0.48%	1.31%	-0.84%	-0.44%	-0.65%	-2.81%	-1.47%	1.61%	-0.17%	0.13%	-2.48%
2012	0.85%	0.80%	0.22%	-0.56%	-2.47%	1.33%	0.26%	0.35%	0.65%	-0.03%	0.03%	0.54%	1.93%
2013	1.46%	-0.30%	0.32%	0.95%	0.12%	-1.12%	1.37%	-1.02%	1.30%	1.21%	0.68%	0.45%	5.52%
2014	-1.63%	1.53%	0.11%	0.73%	-0.01%	0.20%	-0.69%	0.67%	-0.79%	-0.35%	0.86%	-1.47%	-0.91%
2015	-1.19%	2.11%	-0.89%	1.03%	-0.40%	-1.42%	0.64%	-3.75%	-0.73%	2.40%	-0.38%	-0.89%	-3.55%
2016	-1.97%	-0.59%	1.86%	0.06%	0.13%	-1.10%	0.86%	0.04%	-0.02%	-0.42%	0.14%	1.33%	0.25%
2017	0.34%	1.07%	0.59%	0.49%	0.95%	-0.25%	0.84%	0.03%	0.80%	1.38%	0.53%	0.47%	7.46%
2018	2.29%	-2.51%	-1.13%	0.14%	-0.06%	-0.11%	1.79%	0.39%	0.25%	-2.95%	0.06%	-2.32%	-4.21%
2019	1.51%	0.82%	0.76%	1.32%	-2.78%	2.46%	0.08%	-1.39%	0.94%	0.91%	0.86%	1.62%	7.24%
2020	0.08%	-2.94%	-0.85%	1.06%	0.57%	0.72%	0.93%	1.62%	-1.25%	-0.78%	2.18%	1.08%	2.33%
2021	-0.10%	0.29%	0.69%	1.16%	0.14%	0.58%	0.58%	0.66%	-1.37%	1.70%	-0.28%	1.30%	5.44%
2022	-0.89%	-0.84%	0.24%	-2.27%	-0.16%	-2.22%	1.91%	-1.43%	-2.31%	1.54%	1.33%	-1.31%	-6.35%
2023	1.36%	-0.92%	1.37%	0.86%	-0.22%	1.34%	0.54%	-0.69%	-1.54%	-0.70%	2.30%	0.88%	4.61%
2024	0.47%	1.32%	0.95%	-1.02%	1.79%	1.32%	-0.32%	-0.37%	0.04%				4.23%

Please refer to the "Selected Risks" and "Disclaimer" on the following page.

Historical performance measures for the Index represent hypothetical backtested performance using the performance of the Constituent from November 20, 1996 through September 17, 2023 (labeled "Backtested" in the chart above); and actual performance from September 18, 2023 through September 30, 2024 (labeled "Actual" in the chart above).

Except as noted above and in the sections entitled "Use of hypothetical backtested returns" at the end of this document, the hypothetical monthly and annual returns set forth above were determined using the methodology currently used to calculate the Index. PAST PERFORMANCE AND BACKTESTED PERFORMANCE ARE NOT INDICATIVE OF FUTURE RESULTS.

Selected Risks

- The level of the Index reflects a 0.50% per annum index deduction and the deduction of a notional financing cost, both of which are deducted daily.
- JPMorgan Chase & Co. is currently one of the companies that make up the underlying index
- The Index may not be successful and may not outperform or underperform the underlying index
- The Index may not approximate its target volatility
- The daily adjustment of the exposure of the Index to the underlying index may cause the Index not to reflect fully any appreciation of the underlying index or to magnify any depreciation of the underlying index
- The Index may be significantly uninvested, which will result in a portion of the Index reflecting no return

The risks identified above are not exhaustive. You should also review carefully the related "Risk Factors" section in the relevant disclosure statement and underlying supplement and the "Selected Risk Considerations" in the relevant term sheet or disclosure supplement.

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