

NOTICE DATED 30 MAY 2024 RELATING TO
THE AMENDED AND RESTATED PRICING
SUPPLEMENT DATED 27 MAY 2024 (WHICH
AMENDED AND RESTATED THE PRICING
SUPPLEMENT DATED 15 MARCH 2024)

J.P.Morgan

JPMorgan Chase Financial Company LLC

Legal Entity Identifier (LEI): 549300NJFDJOFYVV6789

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

Guaranteed by

JPMorgan Chase & Co.

USD 3,333,333 Certificates linked to the performance of a basket of Shares, an Index and an Exchange
Traded Contract (the "Securities")

*(prior to the amendments called USD 3,333,333 Certificates linked to the performance of a basket of Shares
and an Index, due January 2025, due January 2025)*

ISIN: XS2755647885

Notice

We refer to the Pricing Supplement dated 15 March 2024 in respect of the Securities (the "**Pricing Supplement**").

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 Pricing Supplement dated 27 May 2024, which is attached as a Schedule hereto.

Capitalised terms not defined herein shall bear the meaning ascribed to them in the relevant Pricing Supplement.

SCHEDULE

AMENDED AND RESTATED PRICING SUPPLEMENT

AMENDED AND RESTATED PRICING SUPPLEMENT

MiFID II product governance / Professional investors and ECPs only target market – Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that: (i) the target market for the Securities is eligible counterparties and professional clients only, each as defined in Directive 2014/65/EU (as amended, "**MiFID II**"); and (ii) all channels for distribution of the Securities to eligible counterparties and professional clients are appropriate. Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels.

UK MiFIR product governance / Professional investors and ECPs only target market – Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities has led to the conclusion that: (i) the target market for the Securities is only eligible counterparties, as defined in the FCA Handbook Conduct of Business Sourcebook ("**COBS**"), and professional clients, as defined in Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 European Union (Withdrawal) Act 2018 (as amended, the "**EUWA**") (as amended, "**UK MiFIR**"); and (ii) all channels for distribution of the Securities to eligible counterparties and professional clients are appropriate. Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to the FCA Handbook Product Intervention and Product Governance Sourcebook (the "**UK MiFIR Product Governance Rules**") is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels.

PROHIBITION OF SALES TO EEA RETAIL INVESTORS: The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of MiFID II; (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in the EU Prospectus Regulation (as defined below). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**EU PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the EU PRIIPs Regulation. Notwithstanding the above, if the Dealer subsequently prepares and publishes a key information document under the EU PRIIPs Regulation in respect of the Securities, then the prohibition on the offering, sale or otherwise making available the Securities to a retail investor in the EEA as described above shall no longer apply.

PROHIBITION OF SALES TO UK RETAIL INVESTORS: The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom. For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the EUWA; (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (as amended, the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in the UK Prospectus Regulation (as defined below). Consequently, no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (as amended, the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the United Kingdom has been prepared and

therefore offering or selling the Securities or otherwise making them available to any retail investor in the United Kingdom may be unlawful under the UK PRIIPs Regulation. Notwithstanding the above, if the Dealer subsequently prepares and publishes a key information document under the UK PRIIPs Regulation in respect of the Securities, then the prohibition on the offering, sale or otherwise making available the Securities to a retail investor in the United Kingdom as described above shall no longer apply.

[Amended and Restated Pricing Supplement dated 27 May 2024](#)
[\(Original Pricing Supplement dated 15 March 2024\)](#)

J.P. Morgan Structured Products B.V.

Legal Entity Identifier (LEI): XZYUUT6IYN31D9K77X08

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

Guaranteed by

JPMorgan Chase Bank, N.A.

USD 3,333,333 Certificates linked to the performance of a basket of Shares ~~and~~, an Index [and an Exchange Traded Contract](#), due January 2025 (the "Securities")

The offering circular dated 20 April 2023 and the Supplement(s) to the offering circular listed in the Annex hereto (as so supplemented, the "**Offering Circular**") (as completed and (if applicable) amended by this Pricing Supplement) has been prepared on the basis that:

- (a) any offer of Securities in any Member State of the EEA will be made pursuant to an exemption under the EU Prospectus Regulation from the requirement to publish a prospectus for offers of the Securities. The expression "**EU Prospectus Regulation**" means Regulation (EU) 2017/1129, as amended. Accordingly any person making or intending to make an offer in that Member State of the Securities may only do so in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to Article 3 of the EU Prospectus Regulation or supplement a prospectus pursuant to Article 23 of the EU Prospectus Regulation, in each case, in relation to such offer; and
- (b) any offer of Securities in the United Kingdom will be made pursuant to an exemption under the UK Prospectus Regulation from the requirement to publish a prospectus for offers of the Securities. The expression "**UK Prospectus Regulation**" means Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA. Accordingly any person making or intending to make an offer in the United Kingdom of the Securities may only do so in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to section 85 of the FSMA or supplement a prospectus pursuant to Article 23 of the UK Prospectus Regulation, in each case, in relation to such offer.

Neither the Issuer nor any Dealer has authorised, nor do they authorise, the making of any offer of Securities in any other circumstances.

The Securities may only be offered and the Offering Circular and this Pricing Supplement as well as any other offering or marketing material relating to the Securities may only be offered to investors in Switzerland pursuant to an exception from the prospectus requirement under the Swiss Financial Services Act ("**FinSA**"), as such terms are defined under the FinSA. Neither this document nor the Offering Circular nor any other document related to the Securities constitutes a prospectus within the meaning of the FinSA and no prospectus pursuant to the FinSA will be prepared in connection with such offering of the Securities.

If you purchase the Securities described in this Pricing Supplement after the date hereof, you should review the most recent version (if any) of the Offering Circular and each supplement thereafter up to (and including) the date of purchase to ensure that you have the most up to date information on the

Issuer and (if applicable) the Guarantor on which to base your investment decision (note that the terms and conditions of the Securities will remain as described in this Pricing Supplement and the version of the Offering Circular described above, subject to any amendments notified to Holders). Each supplement and replacement version (if any) to the Offering Circular can be found on (www.luxse.com) and (<https://www.euronext.com/en/markets/dublin>).

RISK FACTORS

Purchase of these Securities involves substantial risks

Investors should ensure that they understand the nature of the risks posed by, and the extent of their exposure under, the Securities. Investors should make all pertinent inquiries they deem necessary without relying on the Issuer, the Guarantor or the Dealer. Investors should consider the suitability of the Securities as an investment in light of their own circumstances, investment objectives, tax position and financial condition. Investors should consider carefully all the information set forth in this Pricing Supplement along with all the information set forth in the Offering Circular. Investors should pay particular attention to the section entitled "*Risk Factors*" in the Offering Circular (pages 36 to 146 inclusive).

Investors should also take note of the Index Disclaimer set forth in the Schedule to this Pricing Supplement.

Unregulated Securities: The Securities do not constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes ("CISA") and are not subject to authorisation or supervision by the Swiss Financial Market Supervisory Authority FINMA ("FINMA"). Accordingly, investors do not have the benefit of the specific investor protection provided under the CISA and are exposed to the credit risk of the Issuer and Guarantor (if applicable).

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the General Conditions and the Specific Product Provisions (as may be amended and/or supplemented up to, and including 18 March 2024) set forth in the Offering Circular. Full information on the Issuer, the Guarantor (if applicable) and the offer of the Securities is only available on the basis of the combination of this Pricing Supplement and the Offering Circular (including all documents incorporated by reference). The Offering Circular (including all documents incorporated by reference) is available from The Bank of New York Mellon S.A./N.V., Luxembourg Branch, at Vertigo Building, Polaris, 2-4 rue Eugène Ruppert, L-2453, Luxembourg and Matheson at 70 Sir John Rogerson's Quay, Grand Canal Dock, Dublin 2, Ireland, and in electronic form on the Luxembourg Stock Exchange's website (www.luxse.com).

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|----|------|--|--|
| 1. | (i) | Issuer: | J.P. Morgan Structured Products B.V. |
| | (ii) | Guarantor: | JPMorgan Chase Bank, N.A. |
| 2. | (i) | Series Number: | 2024-00205 |
| | (ii) | Tranche Number: | One |
| 3. | | Specified Currency or Currencies: | United States dollar (" USD " or " U.S.\$ ") |
| 4. | | Notes, Warrants or Certificates: | Certificates |
| 5. | | Aggregate Notional Amount: | |
| | (i) | Series: | USD 3,333,333 |
| | (ii) | Tranche: | USD 3,333,333 |

6. **Issue Price:**

100.00 per cent. of the Aggregate Notional Amount

The Issue Price specified above may be more than the market value of the Securities as at the Issue Date, and the price, if any, at which the Dealer or any other person is willing to purchase the Securities in secondary market transactions is likely to be lower than the Issue Price. In particular, where permitted by applicable law and subject to any additional ex ante cost disclosure required by such, the Issue Price may take into account amounts with respect to commissions relating to the issue and sale of the Securities as well as amounts relating to the hedging of the Issuer's obligations under the Securities and secondary market prices may exclude such amounts

If any commissions or fees relating to the issue and sale of the Securities have been paid or are payable by the Dealer to an intermediary, then such intermediary may be obliged to fully disclose to its clients the existence, nature and amount of any such commissions or fees (including, if applicable, by way of discount) as required in accordance with laws and regulations applicable to such intermediary, including any legislation, regulation and/or rule implementing the Markets in Financial Instruments Directive (Directive 2014/65/EU, as amended), or as otherwise may apply in any non-EEA jurisdictions

Investors in the Securities intending to invest in Securities through an intermediary (including by way of introducing broker) should request details of any such commission or fee payment from such intermediary before making any purchase hereof

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|-------|----------------------------------|--|
| (i) | Notional Amount per Certificate: | USD 1.00 |
| (ii) | Trading in Units (Notes): | Not Applicable |
| (iii) | Minimum trading size: | The Securities may only be traded in a minimum initial amount of one Security (corresponding to a Notional Amount of USD 1.00) and, thereafter, in multiples of one Security (corresponding to a Notional Amount of USD 1.00). |

7. **Issue Date:** 18 March 2024
Trade Date: 4 March 2024
8. **Settlement Date and Redemption Date:** 3 February 2025

PROVISIONS APPLICABLE TO NOTES

Paragraphs 9-21 are intentionally deleted

PROVISIONS APPLICABLE TO WARRANTS

Paragraphs 22-34 are intentionally deleted

PROVISIONS APPLICABLE TO CERTIFICATES

35. **Cash Settlement/Physical Settlement:** Cash Settlement is applicable
36. **Call Option:** Not Applicable
37. **Put Option:** Not Applicable
38. **Redemption Amount:** See Part C below

In cases where the Redemption Amount is Share Linked, Index Linked, Commodity Linked, FX Linked, Fund Linked or other variable linked:

- (i) Reference Asset(s): The Shares ~~and~~, the Index and the Exchange Traded Contract (as defined in Part C)
- (ii) Provisions for determining Redemption Amount where calculated by reference to Share and/or Index and/or Commodity and/or FX Rate and/or Fund and/or other variable: As specified in Part C below
- (iii) Provisions for determining Redemption Amount where calculation by reference to Share and/or Index and/or Commodity and/or FX Rate and/or Fund and/or other variable is impossible or impracticable or otherwise disrupted: See paragraphs 43, 44 and Part C below

39. **Early Payment Amount:** Early Payment Amount 2 is applicable
40. **Exercise applicable to Certificates (General Condition 10):** Not Applicable

CERTIFICATE COUPON PROVISIONS

41. **Certificate Coupon Provisions (General Condition 8):** Not Applicable
42. **Certificate Floating Rate Coupon Provisions (General Condition 8.3):** Not Applicable

SPECIFIC PRODUCT PROVISIONS APPLICABLE TO THE SECURITIES

SHARE LINKED PROVISIONS

| | | |
|-----|---|---|
| 43. | Share Linked Provisions: | Applicable |
| | (i) Single Share or basket of Shares: | Basket of Shares |
| | (ii) Share(s): | A basket of Shares comprising each of the shares set out in the table in Part D (<i>Share Table</i>) below |
| | (iii) Exchange Traded Fund(s): | Not Applicable |
| | (iv) Exchange(s): | In respect of each Share, as set out in the table in Part D (<i>Share Table</i>) in the column entitled "Exchange" in respect of such Share |
| | (v) Related Exchange(s): | In respect of each Share, All Exchanges |
| | (vi) Share Price: | Not Applicable |
| | (vii) Initial Valuation Date(s): | In respect of each Share, 4 March 2024 |
| | (viii) Interest Valuation Date(s): | Not Applicable |
| | (ix) Coupon Valuation Dates(s): | Not Applicable |
| | (x) Periodic Valuation Date(s): | Not Applicable |
| | (xi) Valuation Date(s): | In respect of each Share, 17 January 2025 |
| | (xii) Initial Averaging Date(s): | Not Applicable |
| | (xiii) Averaging Date(s): | Not Applicable |
| | (xiv) Valuation Time: | In respect of each Share, as specified in Share Linked Provision 10 (<i>Definitions</i>) |
| | (xv) Maximum Days of Disruption: | as specified in Share Linked Provision 10 (<i>Definitions</i>) |
| | (xvi) Averaging Reference Dates (Disrupted Day consequences): | Not Applicable |
| | (xvii) Fallback Valuation Date: | Applicable: as specified in Share Linked Provision 10 (<i>Definitions</i>) |
| | (xviii) Observation Period: | Applicable |
| | (a) Observation Period Start Date: | In respect of each Share, the Initial Valuation Date (as defined in the Share Linked Provisions) in respect of such Share, Including |
| | (b) Observation Period End Date: | In respect of each Share, the Scheduled Valuation Date in respect of the Valuation Date (as defined in the Share Linked Provisions) in respect of such Share, |

| | | | |
|---|---|--|-----------|
| | | | Excluding |
| (c) Observation Date (Closing Date) | (Closing Date) | Applicable in respect of each Share Valuation): | |
| (d) Observation Date (Intra-Day Valuation): | (Intra-Day Valuation): | Not Applicable | |
| (xix) Share Substitution: | | Applicable in respect of each Share | |
| (xx) Hedging Disruption: | | Applicable | |
| (xxi) Change in Law - Increased Cost: | | Applicable | |
| (xxii) Insolvency Filing: | | Applicable | |
| (xxiii) Partial Lookthrough Receipts Provisions: | Depository Receipts Provisions: | Applicable in respect of the VALE UN Shares (as defined in Part D below) | |
| (xxiv) Full Lookthrough Receipts Provisions: | Depository Receipts Provisions: | Not Applicable | |
| (xxv) Market Disruption Event - NAV Temporary Publication Suspension (ETF): | NAV Temporary Publication Suspension (ETF): | Not Applicable | |
| (xxvi) Extraordinary Events - NAV Publication Suspension (ETF): | NAV Publication Suspension (ETF): | Not Applicable | |
| (xxvii) Extraordinary Events - Underlying Index Cancellation (ETF): | Underlying Index Cancellation (ETF): | Not Applicable | |
| (xxviii) Extraordinary Events - Underlying Index Modification (ETF): | Underlying Index Modification (ETF): | Not Applicable | |
| (xxix) ETF - Successor Index Event Provision: | Successor Index Event Provision: | Not Applicable | |

INDEX LINKED PROVISIONS

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|--|--|
| 44. Index Linked Provisions: | Applicable |
| (i) Single Index or basket of Indices: | Single Index |
| (ii) Index/Indices: | The S&P 500® (Price) Index (<i>Bloomberg Code: SPX <Index></i>) |
| (iii) Type of Index: | Unitary Index |
| (iv) Exchange(s): | Each of the New York Stock Exchange and the National Association of Securities Dealers Automated Quotations System |
| (v) Related Exchange(s): | All Exchanges |
| (vi) Index Sponsor: | S&P Dow Jones Indices LLC |
| (vii) Index Level: | Not Applicable |
| (viii) Initial Valuation Date(s): | 4 March 2024 |

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| (ix) Interest Valuation Date(s): | Not Applicable |
| (x) Coupon Valuation Date(s): | Not Applicable |
| (xi) Periodic Valuation Date(s): | Not Applicable |
| (xii) Valuation Date(s): | 17 January 2025 |
| (xiii) Initial Averaging Date(s): | Not Applicable |
| (xiv) Averaging Date(s): | Not Applicable |
| (xv) Valuation Time: | As specified in Index Linked Provision 9 (Definitions) |
| (xvi) Maximum Days of Disruption: | as specified in Index Linked Provision 9 (Definitions) |
| (xvii) Averaging Reference Dates (Disrupted Day consequences): | Not Applicable |
| (xviii) Fallback Valuation Date: | Applicable: as specified in Index Linked Provision 9 (Definitions) |
| (xix) Observation Period: | Applicable |
| (a) Observation Period Start Date: | Initial Valuation Date (as defined in the Index Linked Provisions), Including |
| (b) Observation Period End Date: | The Scheduled Valuation Date in respect of the Valuation Date (as defined in the Index Linked Provisions), Excluding |
| (c) Observation Date (Closing Valuation): | Applicable |
| (d) Observation Date (Intra-Day Valuation): | Not Applicable |
| (xx) Change in Law - Increased Cost: | Applicable |
| (xxi) Hedging Disruption: | Applicable |
| (xxii) Consequences of the occurrence of a Market Disruption Event (VWC) (Index Linked Provision 7): | Not Applicable |

COMMODITY LINKED PROVISIONS

45. **Commodity Linked Provisions:** Not Applicable

FX LINKED PROVISIONS

46. **FX Linked Provisions:** Not Applicable

FUND LINKED PROVISIONS

47. **Fund Linked Provisions:** Not Applicable

MARKET ACCESS PARTICIPATION PROVISIONS

48. **Market Access Participation Provisions:** Not Applicable

LOW EXERCISE PRICE WARRANT PROVISIONS

49. **Low Exercise Price Warrant Provisions:** Not Applicable

RATE LINKED PROVISIONS

50. **Rate Linked Provisions:** Not Applicable

BOND LINKED PROVISIONS

51. **Bond Linked Provisions:** Not Applicable

GENERAL PROVISIONS APPLICABLE TO THE SECURITIES

52. **New Safekeeping Structure (in respect of Registered Notes) or New Global Note (in respect of Bearer Notes):** Not Applicable

53. **Form of Securities:** Registered Securities

(i) Temporary or Permanent Bearer Global Security / Registered Global Security: Temporary Registered Global Security which is exchangeable for a Permanent Registered Global Security, each of which is exchangeable for Registered Definitive Securities (i) automatically in the limited circumstances specified in the relevant Registered Global Security or (ii) in the case of a Permanent Registered Global Security only, at any time at the option of the Issuer by giving notice to the Holders and the Registrar of its intention to effect such exchange on the terms as set forth in the relevant Permanent Registered Global Security

(ii) Are the Notes to be issued in the form of obligations under French law? No

(iii) Name of French Registration Agent Not Applicable

(iv) Representation of Holders of Notes / Masse: Not Applicable

(v) Regulation S/Rule 144A Securities: Not Applicable

54. **Record Date:** As set out in the General Conditions

55. **Additional Financial Centre(s) (General Condition 12.2) or other special provisions relating to payment dates:** Not Applicable

56. **Payment Disruption Event (General Condition 13):**

Relevant Currency: Specified Currency

57. **Extraordinary Hedge Disruption Event (General Condition 17):** Applicable
- (i) Extraordinary Hedge Sanctions Event: Applicable
- (ii) Extraordinary Hedge Bail-in Event: Applicable
- (iii) Extraordinary Hedge Currency Disruption Event: Applicable
58. **Early Redemption for Tax on Underlying Hedge Transactions (General Condition 18.4(b)):** Not Applicable
59. **Disruption Event (General Condition 19):** Not Applicable
60. **Physical Settlement:** Not Applicable
61. **Calculation Agent:** J.P. Morgan Securities plc
62. **Redenomination, renominalisation and reconventioning provisions:** Not Applicable
63. **Gross Up (General Condition 18):** Applicable – as specified in General Condition 18.1
- (i) Exclude Section 871(m) Taxes from Gross Up (General Condition 18): Applicable – as specified in General Condition 18.1
- (ii) Exclude U.S. Withholding Taxes other than Section 871(m) Taxes from Gross Up (General Condition 18): Not Applicable
- (iii) 871(m) Securities: Section 871(m) and the regulations promulgated thereunder will not apply to the Securities
64. **Rounding:** General Condition 23 applies
65. **Other terms or special conditions:** Applicable – see Part C

DISTRIBUTION

66. **If non-syndicated, name and address of Dealer:** J.P. Morgan Securities plc of 25 Bank Street, Canary Wharf, London E14 5JP
- J.P. Morgan Securities plc will only act as Dealer, under the Structured Products Programme for the issuance of Notes, Warrants and Certificates, in relation to jurisdictions where it is permitted to carry out such activity.
- J.P. Morgan Securities plc will not act as Dealer, under the Structured Products Programme for the issuance of Notes, Warrants and Certificates, for EEA-based investors (save for where J.P. Morgan

Securities plc has separately agreed with the investor(s) to do so).

67. **Stabilising Manager(s) (if any):** Not Applicable

68. **Total commission and concession:** Not Applicable

69. **U.S. selling restrictions:** Regulation S

ERISA Restrictions for all Securities (including Rule 144A Securities and Securities subject to Regulation S)

JPMSP Standard Restrictions apply: The Securities may not be acquired by, on behalf of, or with the assets of any plans subject to ERISA or Section 4975 of the U.S. Internal Revenue Code of 1986, as amended, other than certain insurance company general accounts. See "Subscription and Sale – United States" and "Purchaser representations and requirements and transfer restrictions – ERISA Legends and ERISA Restrictions – (b) JPMCF/JPMS Standard Restrictions" in the Offering Circular.

70. **ECI Holder Restrictions:** Not Applicable

71. **Additional Selling Restrictions:** Not Applicable

72. **Swiss Non-Exempt Public Offer:** No

73. **Prohibition of Sales to EEA Retail Investors:** Applicable

74. **Prohibition of Sales to UK Retail Investors:** Applicable

GENERAL

75. The aggregate principal amount of Notes issued has been translated into U.S. dollars at the rate of [●] 1 = U.S.\$ [●], producing a sum of (for Notes not denominated in U.S. dollars): Not Applicable

PURPOSE OF PRICING SUPPLEMENT

This Pricing Supplement comprises the pricing supplement required for the issue, and listing and admission to trading on the Luxembourg Stock Exchange's Euro MTF, of the Securities described herein pursuant to the Structured Products Programme for the issuance of Notes, Warrants and Certificates of JPMorgan Chase Financial Company LLC, J.P. Morgan Structured Products B.V., JPMorgan Chase Bank N.A. and JPMorgan Chase & Co.

GOVERNING LAW AND JURISDICTION

Securities: English law/Courts of England

Guarantee: English law/Courts of England

RESPONSIBILITY

Each of the Issuer and the Guarantor accepts responsibility for the information contained in this Pricing Supplement. Information on the Reference Assets has been extracted from publicly available sources. Each of the Issuer and the Guarantor confirms that such information has been accurately reproduced and that, so far as it is aware, and is able to ascertain from the relevant information, no facts have been omitted which would render the reproduced information inaccurate or misleading.

An investor intending to acquire or acquiring any Securities from an offeror will do so, and offers and sales of the Securities to an investor by an offeror will be made, in accordance with any terms and other arrangements in place between such offeror and such investor including as to price, allocations and settlement arrangements. The Issuer will not be a party to any such arrangements with investors (other than the Dealer(s)), in connection with the offer or sale of the Securities and, accordingly, this Pricing Supplement will not contain such information. The investor must look to the offeror at the time of such offer for the provision of such information. The Issuer has no responsibility to an investor in respect of such information.

Signed on behalf of the Issuer:

By: _____

Duly authorised

Signed on behalf of the Guarantor:

By: _____

Duly authorised

PART B – OTHER INFORMATION

LISTING AND ADMISSION TO TRADING

Application will be made for the Securities to be listed and admitted to trading on the Luxembourg Stock Exchange's Euro MTF with effect from, at the earliest, the Issue Date. No assurances can be given that such application for listing and admission to trading will be granted (or, if granted, will be granted by the Issue Date).

The Issuer has no duty to maintain the listing (if any) of the Securities on the relevant stock exchange(s) over their entire lifetime. Securities may be suspended from trading and/or de-listed at any time in accordance with applicable rules and regulations of the relevant stock exchange(s).

RATINGS

Not Applicable

INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save as discussed in the section of the Offering Circular entitled "Subscription and Sale", so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

REASONS FOR THE ISSUE AND ESTIMATED NET PROCEEDS

(i) Reasons for the issue: Not Applicable

(ii) Estimated net proceeds: Not Applicable

POST-ISSUANCE INFORMATION

The Issuer will not provide any post-issuance information with respect to the Reference Assets, unless required to do so by applicable law or regulation.

OPERATIONAL INFORMATION

Intended to be held in a manner which would No
allow Eurosystem eligibility:

ISIN: XS2755647885

RIC: CH124550131=JPML

Common Code: 275564788

Swiss Securities Number (*Valorenummer*): 124550131

Relevant Clearing System(s): Euroclear/Clearstream, Luxembourg

Delivery: Delivery against payment

The Agents appointed in respect of the Securities are: As set out in the Agency Agreement

Registrar: The Bank of New York Mellon S.A./N.V.,
Luxembourg Branch

PART C – OTHER APPLICABLE TERMS

1. Early Redemption

If the Calculation Agent determines that a Knock-out Event has occurred (such an event being an "Early Redemption Event") then, unless the Securities have previously been redeemed or purchased and cancelled in accordance with the Conditions, the Issuer shall redeem each Security (of the Notional Amount) on the Early Redemption Date in respect of such Knock-out Event at an amount (the "Early Redemption Amount") in the Specified Currency equal to the Early Payment Amount (as defined in General Condition 32.1 (*Definitions*)) in respect of the Securities.

As of the date of this Pricing Supplement, no Knock-out Event has occurred.

2. Redemption on the Redemption Date

For the purposes of General Condition 9.5 (*Redemption on the Redemption Date*) and paragraph 38 above, unless the Securities have previously been redeemed or purchased and cancelled in accordance with the Conditions (including pursuant to an Early Redemption Event in accordance with paragraph 1 (*Early Redemption*) of this Part C above), the Redemption Amount in respect of each Security (of the Notional Amount) shall be an amount in the Specified Currency, determined by the Calculation Agent in accordance with the following formula:

$$\text{MAX}(0, \text{NA} \times [1.00 + \text{Leverage} \times (\text{Realised Dispersion} - \text{Spread})] + \text{Coupon})$$

3. Definitions

The following words and expressions shall have the following meanings:

" \sum " or "sigma", means the sum of, such that, for example, $\sum_{j=0}^N X_j$ is defined by $X_0 + X_1 + \dots + X_N$.

"**Cap_i**" means, in respect of each Share, an amount determined by the Calculation Agent equal to the product of (i) 2.5 and (ii) the Vol Strike in respect of such Share.

"**Cap_{Index}**" means an amount determined by the Calculation Agent equal to the product of (i) 2.5 and (ii) 15.27 per cent.

"**Coupon**" means 5.50 per cent. (expressed as 0.055).

"**Dividend Adjustment**" means, in respect of a Share and an Ex-Date in respect of such Share:

- (i) (a) the cash dividend; and
- (b) the cash value of any non-cash dividend per Share (including any portion of such dividend that the Calculation Agent characterises as extraordinary),

in each case, declared by the issuer of such Share and to which such Ex-Date relates. If no cash value is declared by the issuer of such Share in respect of any non-cash dividend, the cash value shall be as determined by the Calculation Agent; and

- (ii) in case of a Rights Issue in respect of such Share, the cash value of such Rights Issue, as determined by the Calculation Agent.

"**Early Redemption Date**" means, in respect of a Knock-out Event, the third Relevant Business Day

immediately following the Knock-out Event Observation Date on which such Knock-out Event occurs.

"ETC Exchange" means, in respect of the Exchange Traded Contract, Chicago Board Options Exchange (CBOE), or any successor to such exchange or quotation system or any substitute exchange or quotation system to which trading in such Exchange Traded Contract has temporarily relocated (provided that the Calculation Agent has determined that there is comparable liquidity relative to such Exchange Traded Contract on such temporary exchange or quotation system as on the original exchange).

"Ex-Date" means, in respect of a Share, the date on which such Share commences trading ex-dividend or ex-right with respect to a dividend on such Share on the Exchange in respect of such Share, as determined by the Calculation Agent.

"Exchange Delivery Settlement Price" means subject to adjustment in accordance with paragraph 4, 5, 6 and 7 of this Part C below, the "Exchange Delivery Settlement Price" or "EDSP" (howsoever described under the rules of the ETC Exchange) in respect of the Exchange Traded Contract, as published by the ETC Exchange or its clearing house on Bloomberg Page EDSP <GO> specified by the ETC Exchange as "AM-Settlement", as determined by the Calculation Agent and expressed as a number and not as a monetary amount. The scheduled date of publication of the "Exchange Delivery Settlement Price" of the Exchange Traded Contract is 17 January 2025 (such date being the "ETC Final Valuation Date").

"Exchange Traded Contract" means the S&P 500[®] Index (Price Index) Options Contract with an expiry date scheduled to fall in January 2025, as determined by the Calculation Agent.

"i" means each Share.

"Index_t" means, in respect of:

- (i) the Observation Date (Closing Valuation) (as defined in the Index Linked Provisions) in respect of the Index falling on the Observation Period Start Date (as defined in the Index Linked Provisions) in respect of the Index, the Closing Index Level of the Index in respect of the Initial Valuation Date (as defined in the Index Linked Provisions) in respect of the Index, as determined by the Calculation Agent and subject to adjustment and/or correction in accordance with the Conditions; and
- (ii) in respect of each Observation Date (Closing Valuation) in respect of the Index from (but excluding) the Observation Period Start Date in respect of the Index, the Closing Index Level in respect of the Index in respect of such Observation Date (Closing Valuation), as determined by the Calculation Agent and subject to adjustment and/or correction in accordance with the Conditions provided that if:
 - (a) such Observation Date (Closing Valuation) does not fall on the Valuation Date in respect of the Index and is a Disrupted Day in respect of the Index, Index_t in respect of such Observation Date (Closing Valuation) shall be Index_{t-1} in respect of such Observation Date (Closing Valuation) (or, in respect of the Observation Date (Closing Valuation) in respect of the Index immediately following the Observation Period Start Date in respect of the Index, the Closing Index Level of the Index in respect of the Initial Valuation Date in respect of the Index); and
 - (b) such Observation Date (Closing Valuation) falls on the Valuation Date in respect of the Index, subject as provided in paragraph 7 (Consequences of ETC Disrupted Days) of this Part C below, Index_t shall be ~~determined by the Calculation Agent in accordance with the Exchange Delivery Settlement Price and~~ Index Linked Provision 1.1 (Single Index and Reference Dates) shall not apply.

"Index_{t-1}" means, in respect of the Index and an Observation Date (Closing Valuation) in respect of the

Index, $Index_t$ in respect of the Observation Date (Closing Valuation) in respect of the Index immediately preceding such Observation Date (Closing Valuation), as determined by the Calculation Agent and subject to adjustment and/or correction in accordance with the Conditions (or, in respect of the Observation Date (Closing Valuation) in respect of the Index falling on the Observation Period Start Date in respect of the Index, $Index_t$ in respect of the Observation Date (Closing Valuation) in respect of the Index falling on the Observation Period Start Date in respect of the Index).

"**Knock-out Event**" means that, in respect of any Relevant Business Day in the period commencing on (and including) 4 March 2024 and ending on (and including) 17 January 2025 (each a "**Knock-out Event Observation Date**"), the Calculation Agent determines that the fair market value in respect of each Security (of the Notional Amount) (determined by the Calculation Agent using its internal models and methodologies by reference to such factors as the Calculation Agent may consider to be appropriate) in respect of such Knock-out Event Observation Date is less than USD 0.20.

"**Leverage**" means 6.00.

"**In**" means the natural logarithm.

"**MAX**", followed by amounts (or values) inside brackets, means whichever is the greater of the amounts (or values) separated by a comma inside such brackets.

"**MIN**", followed by amounts (or values) inside brackets, means whichever is the lesser of the amounts (or values) separated by a comma inside such brackets.

"**N(i)**" means, in respect of each Share, the amount set out in the column entitled "N(i)" in respect of such Share in the table in Part D (*Share Table*) below.

"**N(Index)**" means 221.

"**n**" means 14.

"**NA**" means, in respect of each Security, the Notional Amount, being USD 1.00.

"**Realised Dispersion**" means an amount calculated by the Calculation Agent in accordance with the following formula:

$$\sum_{i=1}^n w(i) \times \text{MIN}[(\text{Realised Share Volatility})_i, \text{Cap}_i] - \text{MIN}[\text{Realised Index Volatility}, \text{Cap}_{\text{Index}}]$$

"**(Realised Share Volatility)_i**" means, in respect of each Share, an amount calculated by the Calculation Agent, in accordance with the following formula:

$$\sqrt{\frac{252}{N(i)} \times \sum_{t=1}^{N(i)} \ln\left(\frac{S_t(i)}{S_{t-1}(i)}\right)^2}$$

"**Realised Index Volatility**" means an amount calculated by the Calculation Agent, in accordance with the following formula:

$$\sqrt{\frac{252}{N(\text{Index})} \times \sum_{t=1}^{N(\text{Index})} \ln\left(\frac{\text{Index}_t}{\text{Index}_{t-1}}\right)^2}$$

"**Relevant Business Day**" means a day on which commercial banks are open for business (including

dealings in foreign exchange and foreign currency deposits in London.

"Rights Issue" means, in respect of a Share and an Ex-Date in respect of such Share, an issue of shares offered by the issuer of such Shares to existing holders of record of such Shares in proportion to their holding of such Shares, as determined by the Calculation Agent.

"S_{t(i)}" means, in respect of a Share and

- (i) the Observation Date (Closing Valuation) (as defined in the Share Linked Provisions) in respect of such Share falling on the Observation Period Start Date (as defined in the Share Linked Provisions) in respect of such Share, the Closing Share Price of such Share in respect of the Initial Valuation Date (as defined in the Share Linked Provisions) in respect of such Share, as determined by the Calculation Agent and subject to adjustment and/or correction in accordance with the Conditions; and
- (ii) each Observation Date (Closing Valuation) in respect of such Share from (but excluding) the Observation Period Start Date in respect of such Share, the Closing Share Price in respect of such Share in respect of such Observation Date (Closing Valuation), as determined by the Calculation Agent and subject to adjustment and/or correction in accordance with the Conditions, provided that if:
 - (a) such Observation Date (Closing Valuation) does not fall on the Valuation Date in respect of such Share and is a Disrupted Day in respect of such Share, S_{t(i)} in respect of such Share in respect of such Observation Date (Closing Valuation) shall be the S_{t-1(i)} in respect of such Share in respect of such Observation Date (Closing Valuation); or
 - (b) such Observation Date (Closing Valuation) falls on the Valuation Date in respect of such Share and is a Disrupted Day in respect of such Share, the S_{t(i)} in respect of such Share in respect of such Observation Date (Closing Valuation) shall be determined by the Calculation Agent in accordance with Share Linked Provision 1.3 (*Share Basket and Reference Dates*).

"S_{t-1(i)}" means, in respect of a Share and an Observation Date (Closing Valuation) in respect of such Share, S_{t(i)} in respect of such Share in respect of the Observation Date (Closing Valuation) in respect of such Share immediately preceding such Observation Date (Closing Valuation), as determined by the Calculation Agent and subject to adjustment and/or correction in accordance with the Conditions (or, in respect of the Observation Date (Closing Valuation) in respect of such Share falling on the Observation Period Start Date in respect of such Share, S_{t(i)} in respect of the Observation Date (Closing Valuation) in respect of such Share falling on the Observation Period Start Date in respect of such Share), provided that if an Ex-Date in respect of such Share occurs after the date on which the S_{t-1(i)} in respect of such Share in respect of such Observation Date (Closing Valuation) is determined and on or before the date on which S_{t(i)} in respect of such Share in respect of such Observation Date (Closing Valuation) in respect of such Share is determined, the Calculation Agent shall reduce the S_{t-1(i)} in respect of such Share in respect of such Observation Date (Closing Valuation) in respect of such Share by an amount equal to the Dividend Adjustment in respect of such Ex-Date and Share.

"Spread" means 21.36 per cent. (expressed as 0.2136).

"t" means, in respect of a Share or the Index (as applicable), each Observation Date (Closing Valuation) falling in the Observation Period in respect of such Share or the Index (as applicable), as determined by the Calculation Agent.

"w(i)" means, in respect of each Share, the percentage set out in the column entitled "w(i)" in respect of such Share in the table in Part D (*Share Table*) below.

"Vol Strike" means, in respect of each Share, the percentage set out in the column entitled "Vol Strike" in respect of such Share in the table in Part D (*Share Table*) below.

4. **Adjustment to the terms of an Exchange Traded Contract**

Without duplication of Index Linked Provision 4 (*Consequences of Successors and Index Adjustment Events*) (which shall apply to the Securities and which shall govern in the event of any conflict), in the event any term of the Exchange Traded Contract is changed or modified by the ETC Exchange, and such change or modification is determined by the Calculation Agent to have a material effect on the Securities, including any amounts payable under the Securities, the Calculation Agent will (i) determine the appropriate adjustments, if any, to be made to any one or more terms of the Securities, to account for the economic effect on the Securities of such change or modification, including, without limitation, any variable or term relating to the Redemption Amount and (ii) once determined, make such appropriate adjustments for and on behalf of the Issuer.

5. **Non-commencement or Discontinuance of an Exchange Traded Contract**

If, as a result of an Exchange Delivery Settlement Price Disruption Event, the Exchange Delivery Settlement Price is not available (as determined by the Calculation Agent) on the Valuation Date (as defined in the Index Linked Provisions), the Exchange Delivery Settlement Price shall instead be deemed to be the Closing Index Level in respect of the Index in respect of the Valuation Date in respect of the Index, as determined by the Calculation Agent, subject to adjustment and/or correction in accordance with the Conditions.

Where:

"Exchange Delivery Settlement Price Disruption Event" means:

- (i) trading in the Exchange Traded Contract on the ETC Exchange never commences; and/or
- (ii) trading in the Exchange Traded Contract is permanently discontinued at any time on or prior to 17 January 2025 on the ETC Exchange,

in each case, as determined by the Calculation Agent.

6. **Correction of the Exchange Delivery Settlement Price**

In the event that the Exchange Delivery Settlement Price is subsequently corrected and the correction is published on or before the second Business Day prior to the Redemption Date, the Calculation Agent will determine the adjustment to be made to the Redemption Amount as a result of such correction to the Exchange Delivery Settlement Price, as the case may be, and, to the extent necessary, may adjust any terms of the Securities to account for such correction.

7. **Consequences of ETC Disrupted Days**

If the Calculation Agent determines in its sole discretion, but acting in good faith and commercially reasonable manner, that the ETC Final Valuation Date is an ETC Disrupted Day, then the Exchange Delivery Settlement Price shall be the "Exchange Delivery Settlement Price" or "EDSP" (howsoever described under the rules of the ETC Exchange) of the Exchange Traded Contract, as published by the ETC Exchange or its clearing house on Bloomberg Page EDSP <GO>, as determined by the Calculation Agent on the first succeeding ETC Scheduled Trading Day which is not an ETC Disrupted Day, unless the Calculation Agent determines that each of the eight ETC Scheduled Trading Days immediately following the ETC Final Valuation Date is an ETC Disrupted Day. In that case, the eighth ETC Scheduled Trading Day after the ETC Final Valuation Date shall be deemed to be the ETC Final Valuation Date, notwithstanding the fact that such day is an ETC Disrupted Day, and the Calculation

Agent shall determine the Exchange Delivery Settlement Price, acting in good faith and commercially reasonable manner.

"ETC Disrupted Day" means an ETC Scheduled Trading Day on which the ETC Exchange fails to publish the Exchange Delivery Settlement Price other than due to the occurrence of an ETC Event, as determined by the Calculation Agent.

"ETC Event" means an Exchange Delivery Settlement Price Disruption Event.

"ETC Scheduled Trading Day" means each any day on which the ETC Exchange is scheduled to be open for trading for its regular trading session.

48. **Amendment to Index Linked Provision 9 (*Definitions*)**

The definition of Observation Date (Closing Valuation) in Index Linked Provision 9 (*Definitions*) shall be deleted in its entirety and replaced with the following:

""**Observation Date (Closing Valuation)**" means, in respect of an Index (i) each Scheduled Trading Day for such Index falling in the Observation Period in respect of such Index and (ii) the Valuation Date in respect of such Index."

59. **Amendment to Share Linked Provision 10 (*Definitions*)**

The definition of Observation Date (Closing Valuation) in Share Linked Provision 10 (*Definitions*) shall be deleted in its entirety and replaced with the following:

""**Observation Date (Closing Valuation)**" means, in respect of a Share (i) each Scheduled Trading Day for such Share falling in the Observation Period in respect of such Share and (ii) the Valuation Date in respect of such Share."

PART D
SHARE TABLE

| i | Share | Vol Strike (%) | N(i) | w(i) (%) | Exchange |
|----------|---|-----------------------|-------------|-------------------|----------------------------------|
| 1. | The common stock of AbbVie Inc. (<i>Bloomberg Code: ABBV UN <Equity>; ISIN: US00287Y1091</i>); | 22.52 | 221 | 7.14 | New York Stock Exchange (“NYSE”) |
| 2. | The common stock of Airbnb, Inc. (<i>Bloomberg Code: ABNB UW <Equity>; ISIN: US0090661010</i>) | 43.71 | 221 | 7.14 | NASDAQ GS |
| 3. | The common stock of Berkshire Hathaway Inc. (<i>Bloomberg Code: BRK/B UN <Equity>; ISIN: US0846707026</i>) | 17.01 | 221 | 7.14 | NYSE |
| 4. | The common stock of Blackstone Inc. (<i>Bloomberg Code: BX UN <Equity>; ISIN: US09260D1072</i>) | 34.36 | 221 | 7.14 | NYSE |
| 5. | The common stock of DexCom Inc. (<i>Bloomberg Code: DXCMLW <Equity>; ISIN: US2521311074</i>) | 42.88 | 221 | 7.14 | NASDAQ GS |
| 6. | The common stock of Enphase Energy Inc. (<i>Bloomberg Code: ENPH UW <Equity>; ISIN: US29355A1079</i>) | 66.63 | 221 | 7.14 ⁸ | NASDAQ GM |
| 7. | The common stock of Metlife, Inc. (<i>Bloomberg Code: MET UN <Equity>; ISIN: US59156R1086</i>) | 26.14 | 221 | 7.14 | NYSE |
| 8. | The common stock of Palantir Technologies Inc. (<i>Bloomberg Code: PLTR UN <Equity>; ISIN: DE000VD1Q9E8</i>) | 67.42 | 221 | 7.14 | NYSE |
| 9. | The common stock of Tesla Inc. (<i>Bloomberg Code: TSLA UW <Equity>; ISIN: US88160R1014</i>) | 50.29 | 221 | 7.14 | NASDAQ GS |
| 10. | The common stock of Uber Technologies Inc. (<i>Bloomberg Code: UBER UN <Equity>; ISIN: US90353T1007</i>) | 44.67 | 221 | 7.14 | NYSE |
| 11. | The Class A shares of Visa Inc (Bloomberg Code: V UN <Equity>; ISIN: US92826C8394) | 21.06 | 221 | 7.14 | NYSE |
| 12. | The American Depositary Receipts representing the common stock of Vale S.A. (<i>Bloomberg Code: VALE UN <Equity>; ISIN: US91912E1055</i>) (the “ VALE UN Shares ”) | 36.74 | 221 | 7.14 | NYSE |
| 13. | The common stock of Walmart Inc. (<i>Bloomberg Code: WMT UN <Equity>; ISIN: US9311421039</i>) | 19.47 | 221 | 7.14 | NYSE |
| 14. | The common stock of Yum! Brands Inc. (<i>Bloomberg Code: YUM UN <Equity>; ISIN: DE000GP29KK7</i>) | 19.74 | 221 | 7.14 | NYSE |

SCHEDULE

Index Disclaimer

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AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE ISSUER,
OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES

ANNEX

The Offering Circular dated 20 April 2023 has been supplemented by the following Supplement(s):

| Supplement(s) | Description | Date |
|----------------------|--|----------------|
| Supplement No. 1 | In respect of (i) the Quarterly Report on Form 10-Q of JPMorgan Chase & Co. for the quarter ended 31 March 2023, (ii) Supplement No. 1 dated 16 May 2023 to the Registration Document dated 19 April 2023 of JPMorgan Chase & Co., (iii) Supplement No. 1 dated 16 May 2023 to the Registration Document dated 19 April 2023 of JPMorgan Chase Bank, N.A. and (iv) Supplement No. 1 dated 16 May 2023 to the Registration Document dated 19 April 2023 of JPMorgan Chase Financial Company LLC. | 17 May 2023 |
| Supplement No. 2 | In respect of (i) Supplement No. 2 to the Registration Document of JPMorgan Chase & Co., Supplement No. 2 to the Registration Document of JPMorgan Chase Bank, N.A., Supplement No. 2 to the Registration Document of JPMorgan Chase Financial Company LLC and Supplement No. 1 to the Registration Document of J.P. Morgan Structured Products B.V. and (ii) amendments to the sections entitled "Risk Factors", "General Conditions", "Form of Pricing Supplement", "Use of Proceeds", "Information relating to Sustainable Securities", "Purchaser Representations and Requirements and Transfer Restrictions", "Taxation" and "General Information". | 13 July 2023 |
| Supplement No. 3 | In respect of the Current Report on Form 8-K of JPMorgan Chase & Co. dated 14 July 2023 containing the earnings press release of JPMorgan Chase & Co. for the quarter ended 30 June 2023. | 27 July 2023 |
| Supplement No. 4 | In respect of (i) the Quarterly Report on Form 10-Q of JPMorgan Chase & Co. for the quarter ended 30 June 2023, (ii) the unaudited Consolidated Financial Statements of JPMorgan Chase Bank, N.A. for the six months ended 30 June 2023, (iii) Supplement No. 4 dated 16 August 2023 to the Registration Document dated 19 April 2023 of JPMorgan Chase & Co., (iv) Supplement No. 4 dated 16 August 2023 to the Registration Document dated 19 April 2023 of JPMorgan Chase Bank, N.A. and (v) amendments to the | 17 August 2023 |

| | | |
|-------------------|---|-------------------|
| | sections entitled "Summary of the Programme", "Risk Factors", "General Conditions", "General Description of the Programme", "Form of Pricing Supplement" and "Information Relating to Sustainable Securities". | |
| Supplement No. 5 | In respect of (i) the unaudited interim financial statements of J.P. Morgan Structured Products B.V. for the six months ended 30 June 2023, (ii) the unaudited financial statements of JPMCFC for the six month period ended 30 June 2023, (iii) Supplement No. 2 dated 20 September 2023 to the Registration Document dated 19 April 2023 of J.P. Morgan Structured Products B.V., (iv) Supplement No. 5 dated 20 September 2023 to the Registration Document dated 19 April 2023 of JPMCFC and (v) amendments to the section entitled "Information Relating to Sustainable Securities". | 21 September 2023 |
| Supplement No. 6 | In respect of amendments to the sections entitled (i) "General Description of the Programme", (ii) "Limitations of the JPMorgan Chase & Co. Guarantee and Form of JPMorgan Chase & Co. Guarantee" and (iii) "General Information". | 9 October 2023 |
| Supplement No. 7 | In respect of the Current Report on Form 8-K of JPMorgan Chase & Co. dated 13 October 2023 containing the earnings press release of JPMorgan Chase & Co. for the quarter ended 30 September 2023. | 26 October 2023 |
| Supplement No. 8 | In respect of (i) the Quarterly Report on Form 10-Q of JPMorgan Chase & Co. for the quarter ended 30 September 2023, (ii) Supplement No. 6 dated 15 November 2023 to the Registration Document dated 19 April 2023 of JPMorgan Chase & Co. and (iii) amendments to the sections entitled "General Conditions", "Form of Pricing Supplement" and "General Information". | 16 November 2023 |
| Supplement No. 9 | In respect of (i) the Current Report on Form 8-K of JPMorgan Chase & Co. dated 12 January 2024 containing the earnings press release of JPMorgan Chase & Co. for the quarter ended 31 December 2023 and (ii) amendments to the section entitled "Swiss Products Description". | 25 January 2024 |
| Supplement No. 10 | In respect of (i) the Annual Report on Form 10-K of JPMorgan Chase & Co. for the year ended 31 December 2023, (ii) the Audited Consolidated Financial Statements of JPMorgan Chase Bank, N.A. as at 31 December 2023 and 2022 and for each of the three years in the period ended 31 December 2023, (iii) Supplement No. 8 dated 28 | 29 February 2024 |

February 2024 to the Registration Document dated 19 April 2023 of JPMorgan Chase & Co., (iv) Supplement No. 8 dated 28 February 2024 to the Registration Document dated 19 April 2023 of JPMorgan Chase Bank, N.A., (v) Supplement No. 3 dated 28 February 2024 to the Registration Document dated 19 April 2023 of J.P. Morgan Structured Products B.V., (vi) Supplement No. 9 dated 28 February 2024 to the Registration Document dated 19 April 2023 of JPMorgan Chase Financial Company LLC and (vii) amendments to the section entitled "Risk Factors".