

JPMorgan ETN report

The table below summarizes certain data related to the Alerian MLP Index ETNs (the "Notes" or the "ETNs")

| Product Name | CUSIP | Ticker | Date | Closing Price (\$) | Intraday Intrinsic Note Value Ticker | Closing Intrinsic Note Value (\$) | Maximum Number of Authorized Notes | Number of Notes | Number of Notes held by JPMorgan | Market Capitalization | Total Assets | Total Net Assets | Last Coupon per Note (\$) | Last Coupon Ex-Date | Fee |
|--------------------------------|-----------|--------|-----------|--------------------|--------------------------------------|-----------------------------------|------------------------------------|-----------------|----------------------------------|-----------------------|-----------------|------------------|---------------------------|---------------------|------------|
| JPMorgan Alerian MLP Index ETN | 46629H106 | AMJ | 2/19/2021 | 15.38 | AMJV | 15.3856 | 129,000,000 | 119,000,000 | \$5,721,561 | \$1,830,220,000 | \$1,828,506,400 | \$972,311,189 | 0.3354 | 11/27/2020 | 0.85% p.a. |

The ETNs are unsecured and unsubordinated debt obligations of JPMorgan Chase & Co. and accordingly, are exposed to the credit risk of JPMorgan Chase & Co.

Definitions

"Closing Price" means the last trade reported as of the date shown.

"Closing Intrinsic Note Value" means the last level calculated for the intraday intrinsic note value of the ETN for the re nglb2020 calculation is provided for reference purposes only. It is not intended as a price or quotation. The IV will be based on the intraday intrinsic values of the Alerian MLP Index, and may not be a

early repurchase. It is possible that the maximum issuance authorization may cause the ETNs to trade at a premium in relation to the Closing Intrinsic Note Value and/or IV. Investors that pay a premium for the ETNs could incur significant losses if those investors sell their ETNs at a time when the premium is no longer present.

"Maximum Number of Authorized Notes" means the total number of notes that are currently authorized by JPMorgan Chase & Co. for issuance.

"Number of Notes" means the total number of notes that are currently outstanding, including those held by JPMorgan Chase & Co. or one of its affiliates. This number reflects the retirement of 10,000,000 notes.

"Number of Notes held by JPMorgan" means the total number of notes that are currently held by JPMorgan Chase & Co. or one of its affiliates. Sales of these notes may be discontinued at any time.

"Market Capitalization" means the Number of Notes multiplied by the Closing Price.

"Total Assets" means the product of the Number of Notes and the Closing Intrinsic Note.

"Total Net Assets" means the product of the Number of Notes less the total number of notes that are currently held by JPMorgan Chase & Co. or one of its affiliates and the Closing Intrinsic Note.

"Last Coupon per Note" means the most recent Coupon Amount paid by the issuer of the Note to investors. Please see the relevant Market Making Supplement for the definition of Coupon Amount.

"Last Coupon Ex-Date" means the "ex-date" with respect to the most recent Coupon Amount, as more fully described in the relevant Market Making Supplement.

"Fee" refers to the accrued Tracking Fee as defined in the relevant Market Making Supplement.

You should read the most recent market-making supplement related to these ETNs before you make an investment. You may access this market-making supplement as follows:

https://www.sec.gov/Archives/edgar/data/1710000950/1033007241/dp121818_424b3-amjcup.htm

SEC Legend: JPMorgan Chase & Co. has filed a registration statement (including a prospectus) with the SEC for any offerings to which these materials relate. Before you invest, you should read the prospectus in that registration statement and the other documents relating to this offering that JPMorgan Chase & Co. has filed with the SEC for more complete information about JPMorgan Chase & Co. and this offering. You may get these documents without cost by visiting EDGAR on the SEC Web site at www.sec.gov. Alternatively, JPMorgan Chase & Co. any agent or any dealer participating in this offering will arrange to send you the prospectus and each prospectus supplement as well as any product supplement, market making supplement and form that it you so request by calling toll-free 800-576-3029.

Free Writing Prospectus Related to Registration Statement No. 333-238659

To the extent there are any inconsistencies between the free writing prospectus and the relevant pricing supplement, the relevant pricing supplement, including any hyperlinked information, shall supersede this free writing prospectus.

Investment suitability must be determined individually for each investor. The financial instruments described herein may not be suitable for all investors. This information is not intended to provide and should not be relied upon as providing accounting, legal, regulatory or tax advice. Investors should consult their own advisors on these matters. IRS Circular 2013-02 (the "Circular") JPMorgan Chase & Co. and its affiliates do not provide tax advice. Accordingly, any discussion of U.S. tax matters contained herein (including any attachments) is not intended or written to be used, and cannot be used, in connection with the promotion, marketing or recommendation by anyone unaffiliated with JPMorgan Chase & Co. of any of the matters addressed herein or for the purpose of avoiding U.S. tax-related penalties. The tax consequences of the ETNs are uncertain.

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