

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	46629496	AMJ	9/19/2022	21.83	AMJIV	21.736	129,000,000	119,000,000	66,895,443	\$2,687,730,000	\$2,691,641,600	\$1,157,844,405	0.9541	5/26/2022	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 relevant day. The intraday intrinsic note value (the "IV") is meant to approximate the intrinsic value of the ETN. The IV 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 value of the Alerian MLP Index, and may not be equal to the payment at maturity or upon early repurchase. It is possible that the maximum issuance authorization may cause the ETN to trade at a premium in relation to the Closing Intrinsic Note Value and/or IV. Investors that pay a premium for the ETN could incur significant losses if these 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 IV.
- "Total Net Assets" means the product of the Number of Notes and the Closing Intrinsic Note Value.
- "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 account Trading Fee as defined in the relevant Market Making Supplement.

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