

The table below summarizes certain data related to the Inverse VIX® Short-Term Futures ETNs due March 22, 2045 (the "Notes" or the "ETNs")

<b>Product Name</b>	Inverse VIX® Short-Term Futures ETNs due March 22, 2045
<b>CUSIP</b>	48133Q408
<b>Ticker</b>	VYLD
<b>Date</b>	6/11/2026
<b>Closing Price (\$)</b>	28.8484
<b>Daily Closing Intrinsic Note Value Ticker</b>	VYLDCV
<b>Daily Closing Intrinsic Note Value (\$)</b>	28.8330
<b>Number of ETNs</b>	4,000,000
<b>Number of ETNs held by JPMorgan</b>	3,884,000
<b>Market Capitalization</b>	\$3,346,414.40
<b>Total Assets</b>	\$115,332,000.00
<b>Total Net Assets</b>	\$3,344,628.00
<b>Accrued Investor Fee</b>	0.85% p.a.
<b>Issuer</b>	JPMorgan Chase Financial Company LLC
<b>Guarantor</b>	JPMorgan Chase & Co.

The ETNs are unsecured and unsubordinated obligations of JPMorgan Chase Financial Company LLC, the payment of which is fully and unconditionally guaranteed by JPMorgan Chase & Co. Any payment on the ETNs is subject to the credit risk of JP Morgan Chase Financial Company LLC as issuer of the ETNs and the credit risk of JPMorgan Chase & Co. as guarantor of the ETNs

1. The Closing Price means the last trade reported across all exchanges as of the date shown above.

2. The Intraday Intrinsic Note Value is calculated and published by MerQube, Inc (the "Published ETN Value Calculation Agent") every 15 seconds during NYSE Arca's core trading session and is meant to approximate the intrinsic value of the ETNs at that time. The Intraday Intrinsic Note Value will not be updated to reflect any trading in the Underlying Futures Contracts included in the Index underlying the ETNs that might take place after the close of NYSE Arca's core trading session. The Intraday Intrinsic Note Value at any time is calculated using the intraday level of the Index at that time determined by the Published ETN Value Calculation Agent based on the most recent market prices of the Underlying Futures Contracts at that time and not using the intraday level of the Index at that time as calculated and published by S&P Dow Jones Indices LLC (the "Index Calculation Agent" or the "Index Sponsor"). While we expect the intraday level of the Index determined by the Published ETN Value Calculation Agent using the most recent market prices of the Underlying Futures Contracts to be the same as the intraday level of the Index calculated and published by the Index Calculation Agent, it is possible that disruptions to data availability that affect the Published ETN Value Calculation Agent or the Index Calculation Agent could lead to a temporary divergence. The Intraday Intrinsic Note Value will be subject to any lags, disruptions or suspensions that affect the Underlying Futures Contracts. The publication of this Intraday Intrinsic Note Value may be subject to delay, postponement or inaccuracy.

*The Intraday Intrinsic Note Value is not the closing price or any other trading price of the ETNs in the secondary market and is not intended as a price or quotation, or as an offer or solicitation for the purchase or sale of your ETNs or as a recommendation to transact in the ETNs at the stated price. No payments on the ETNs will be based on the Intraday Intrinsic Note Value. The trading price of the ETNs at any time may vary significantly from the Intraday Intrinsic Note Value at that time due to, among other things, imbalances of supply and demand (including as a result of any decision of ours to issue, stop issuing or resume issuing additional ETNs) for ETNs, the Underlying Futures Contracts and/or other derivatives related to the Index or the ETNs, lack of liquidity, severe volatility, transaction costs, credit considerations and bid-offer spreads. A premium or discount over the Intraday Intrinsic Note Value can also arise in the trading price as a result of mismatches of trading hours between the ETNs and the Underlying Futures Contracts, actions (or failure to take action) by us, the Index Sponsor, Cboe Futures Exchange, NYSE Arca and the Published ETN Value Calculation Agent and technical or human errors by service providers, market participants and others. We do not guarantee the completeness or accuracy of or make any representation or warranty with regard to any published Intraday Intrinsic Note Value, nor do we assume responsibility for losses or damages arising out of your use of or any subsequent corrections or amendments to such published value. See the relevant pricing supplement for additional information.*

3. The Closing Intrinsic Note Value is calculated and published daily and is meant to represent the intrinsic value of the ETNs at the close of trading on that day. The Closing Intrinsic Note Value on any date of determination reflects the daily return of the Index since the immediately preceding calculation day, subject to the daily deduction of the Investor Fee. *The Closing Intrinsic Note Value is not the closing price or any other trading price of the ETNs in the secondary market and is not intended as a price or quotation, or as an offer or solicitation for the purchase or sale of your ETNs or as a recommendation to transact in the ETNs at the stated price. The trading price of the ETNs at any time may vary significantly from the Closing Intrinsic Note Value due to, among other things, imbalances of supply and demand (including as a result of any decision of ours to issue, stop issuing or resume issuing additional ETNs) for the ETNs, the Underlying Futures Contracts or the other derivatives related to the Index or the ETNs, lack of liquidity, severe volatility, transaction costs, credit considerations and bid-offer spreads. See the relevant pricing supplement for additional information.*

4. "Number of ETNs" means the total number of ETNs that are currently outstanding, including those held by JPMorgan Chase & Co. or one of its affiliates.

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

6. Market Capitalization means the product of (i) the Closing Price of the ETNs on the date shown above and (ii) the total number of ETNs that have been issued, excluding any held by JPMorgan Chase & Co. or one of its affiliates.

7. "Total Assets" means the product of the Number of ETNs and the Closing Intrinsic Note Value.

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

9. The ETNs are subject to the daily deduction of an Investor Fee at a rate of 0.85% per annum. If the level of the Index decreases or does not increase sufficiently to offset the negative effect of the Investor Fee, the Closing Intrinsic Note Value will decline. You may lose some or all of your initial investment in the ETNs.

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

[https://www.sec.gov/Archives/edgar/data/19617/000121390026045270/ea0285802-10\\_424b2.htm](https://www.sec.gov/Archives/edgar/data/19617/000121390026045270/ea0285802-10_424b2.htm)

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