

**SUPPLEMENT No. 3 DATED 18 AUGUST 2021 TO THE
REGISTRATION DOCUMENT DATED 21 APRIL 2021**



JPMorgan Chase & Co.

(incorporated in the State of Delaware, United States of America)

Supplement to the Registration Document

This supplement (the "**Supplement**") constitutes a supplement to the Registration Document of J.P. Morgan Chase & Co. dated 21 April 2021 (the "**Original Registration Document**"), as supplemented by Supplement No. 1 dated 19 May 2021 and Supplement No. 2 dated 26 July 2021 (the Original Registration Document as so supplemented, the "**Registration Document**"), prepared in connection with the issue of non-equity securities for the issuance of Notes, Warrants and Certificates. The Registration Document and this Supplement are to be read in conjunction with each applicable Securities Note, each applicable Summary (if any) and all information which is deemed to be incorporated by reference therein.

Status of Supplement

The Supplement is a supplement for the purposes of Article 10(1) of Regulation (EU) 2017/1129 (the "**Prospectus Regulation**"). Unless otherwise defined in this Supplement, terms defined in the Registration Document have the same meanings when used in this Supplement. This Supplement constitutes a supplement to, and should be read in conjunction with, the Registration Document.

Responsibility

JPMorgan Chase & Co. accepts responsibility for the information given in this Supplement and confirms that, to the best of its knowledge, the information contained in this Supplement is in accordance with the facts and makes no omission likely to affect its import.

Purpose of Supplement

The purpose of this Supplement is to (i) incorporate by reference into the Registration Document the JPMorgan Chase & Co. 30 June 2021 Form 10-Q (as defined below) and (ii) amend and supplement the information in the section entitled "General Information" in the Registration Document.

Information being supplemented

I. Incorporation by Reference

This Supplement incorporates the following document by reference into the Registration Document:

- (a) the Quarterly Report on Form 10-Q of JPMorgan Chase & Co. for the quarter ended 30 June 2021, containing the unaudited consolidated financial statements of JPMorgan Chase & Co. for the six months ended 30 June 2021, as filed with the United States Securities and Exchange Commission on 2 August 2021 (the "**JPMorgan Chase & Co. 30 June 2021 Form 10-Q**") (available at <http://dl.bourse.lu/dlp/10d910fd30f98d4ec49e17d29e2feb03d>).

A copy of this document has been filed with the CSSF in its capacity as competent authority under Article 31(1) of the Prospectus Regulation and, by virtue of this Supplement, the information set out in the sections of the document referred to below is incorporated by reference into and forms part of the Registration Document.

Information incorporated by reference	Page Number
<i>From the JPMorgan Chase & Co. 30 June 2021 Form 10-Q</i>	
Part I. Financial Information	
Item 1. Consolidated Financial Statements – JPMorgan Chase & Co.	
Consolidated Statements of Income (unaudited) for the three and six months ended 30 June 2021 and 2020	Page 89
Consolidated Statements of Comprehensive Income (unaudited) for the three and six months ended 30 June 2021 and 2020	Page 90
Consolidated Balance Sheets (unaudited) at 30 June 2021 and 31 December 2020	Page 91
Consolidated Statements of Changes in Stockholders' equity (unaudited) for the three and six months ended 30 June 2021 and 2020	Page 92
Consolidated Statements of Cash Flows (unaudited) for the six months ended 30 June 2021 and 2020	Page 93
Notes to Consolidated Financial Statements (unaudited)	Pages 94 to 177
Report of Independent Registered Public Accounting Firm	Page 178
Consolidated Average Balance Sheets, Interest and Rates (unaudited) for the three months ended 30 June 2021 and 2020	Pages 179 to 180
Glossary of Terms and Acronyms	181 to 186
Line of Business Metrics	187 to 189
Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations	
Consolidated Financial Highlights	Page 3
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Executive Overview	Pages 5 to 9
Consolidated Results of Operations	Pages 10 to 14
Consolidated Balance Sheets and Cash Flows Analysis	Pages 15 to 17
Off-Balance Sheet Arrangements	Page 18
Explanation and Reconciliation of the Firm's use of Non-GAAP Financial Measures	Pages 19 to 20
Business Segment Results	Pages 21 to 43
Firmwide Risk Management	Page 44
Capital Risk Management	Pages 45 to 50

	Liquidity Risk Management	Pages 51 to 57
	Consumer Credit Portfolio	Pages 58 to 62
	Wholesale Credit Portfolio	Pages 63 to 74
	Investment Portfolio Risk Management	Page 75
	Market Risk Management	Pages 76 to 80
	Country Risk Management	Page 81
	Operational Risk Management	Page 82
	Estimations and Model Risk Management	Page 83
	Critical Accounting Estimates Used by the Firm	Pages 84 to 86
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Part II. Other Information		
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Any information not listed in the above cross-reference table but included in the document referred to in the above cross-reference table is not incorporated herein by reference for the purposes of the Prospectus Regulation and is either (a) covered elsewhere in the Registration Document; or (b) not relevant for the investor.

II. Amendments to the section entitled General Information

- (a) The second paragraph of section 1. (*No material adverse change in prospects or significant change in financial or trading position or financial performance*) of the section entitled "General Information" on page 69 of the Original Registration Document shall be deleted and replaced with the following:

"There has been no significant change in the financial or trading position or financial performance of JPMorgan Chase & Co. and its subsidiaries taken as a whole since 30 June 2021."

- (b) The paragraph of section 2 (*Legal and arbitration proceedings*) of the section entitled "General Information" on page 69 of the Original Registration Document shall be deleted and replaced with the following:

"Save as disclosed in (i) the section entitled "JPMorgan Chase & Co. – Litigation" on pages 64 to 68 of this Registration Document and (ii) the section entitled "Note 24 – Litigation" on pages 172 to 175 of the Quarterly Report on Form 10-Q of JPMorgan Chase & Co. for the quarter ended 30 June 2021, containing the unaudited consolidated financial statements of JPMorgan Chase & Co. for the six months ended 30 June 2021, as filed with the United States Securities and Exchange Commission on 2 August 2021 and incorporated by reference into this Registration Document, JPMorgan Chase & Co. is not and has not been involved in any governmental, legal or arbitration proceedings that are material during the 12-month period ending on the date of the most recent supplement to this Registration Document which may have, or have had in the recent past, significant effects on the financial position or profitability of JPMorgan Chase & Co. nor, so far as JPMorgan Chase & Co. is aware, are any such governmental, legal or arbitration proceedings pending or threatened."

General

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the Registration Document by this Supplement and (b) any other statement in or incorporated by reference into the Registration Document, the statements in (a) above will prevail.

Investors who have not previously reviewed the information contained in the document incorporated by reference above should do so in connection with their evaluation of the Securities.

This Supplement and the document incorporated by reference into it will be published on the Luxembourg Stock Exchange's website at www.bourse.lu. In addition, any person receiving a copy of this Supplement may obtain, without charge, upon written or oral request, copies of the document incorporated by reference herein. Copies of the document incorporated by reference into this Supplement will be available free of charge during normal business hours on any weekday (Saturdays, Sundays and public holidays excepted), in physical or electronic form, at the office of the Principal Programme Agent (The Bank of New York Mellon, One Canada Square, London E14 5AL, United Kingdom) and the office of the Paying Agent in Luxembourg (The Bank of New York Mellon S.A./N.V., Luxembourg Branch, Vertigo Building – Polaris, 2-4 rue Eugène Ruppert, L-2453 Luxembourg).

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