

JPMORGAN CHASE & CO
 Form FWP
 May 03, 2019

North America Structured Investments 4yrNC1yr EEM Auto Callable Contingent Interest Notes The following is a summary of the terms of the notes offered by the preliminary pricing supplement highlighted below. Hypothetical Returns** Summary of Terms Issuer: JPMorgan Chase Financial Company LLC Payment At Maturity (7.85% per Guarantor: JPMorgan Chase & Co. Underlier Return annum Contingent Interest Rate) Minimum Denomination: \$1,000 Fund: iShares MSCI Emerging Market ETF (EEM) Pricing Date: May 13, 2019 60.00% \$1,019.625 Final Review Date: May 15, 2023 Maturity Date: May 18, 2023 40.00% \$1,019.625 Review Dates: Quarterly Contingent Interest Rate: At least 7.85%* per annum, paid quarterly at a rate of 1.9625%*, if applicable 20.00% \$1,019.625 Interest Barrier/Trigger Value: 70.00% of the Initial Value. Call Value: 110.00% of the Initial Value. 5.00% \$1,019.625 Initial Value: The closing price of one share of the Fund on the Pricing Date. Final Value: The closing price of one share of the Fund on the final Review Date. 0.00% \$1,019.625 CUSIP: 48132CKW2 Preliminary Pricing -5.00% \$1,019.625 Supplement: https://sp.jpmorgan.com/spweb/document/cusip/48132CKW2/doctype/Product_Termsheet/document.pdf -20.00% \$1,019.625 For more information about the estimated value of the notes, which likely will be lower than the price you paid for the notes, please see the hyperlink above. Automatic Call -30.00% \$1,019.625 If the closing price of one share of the Fund on any Review Date (other than the first, second, third and final Review Dates) is greater than or equal to the Call Value, the notes will be automatically called for a cash payment, for each \$1,000 principal amount note, equal to (a) \$1,000 -30.01% \$699.90 plus (b) the Contingent Interest Payment applicable to that Review Date, payable on the applicable Call Settlement Date. No further payments will be made on the notes. -60.00% \$400.00 Payment at Maturity If the notes have not been automatically called and the Final Value is greater than or equal to the Trigger Value, you will receive a cash payment -80.00% \$200.00 at maturity, for each \$1,000 principal amount note, equal to (a) \$1,000 plus (b) the Contingent Interest Payment applicable to the final Review Date. This table does not demonstrate how your coupon payments can vary over the term of your securities. If the notes have not been automatically called and the Final Value is less than the Trigger Value, your payment at maturity per \$1,000 principal Contingent Interest amount note will be calculated as follows: *If the notes have not been called and the closing price of the Fund on \$1,000 + (\$1,000 × Fund Return) any Review Date is greater than or equal to its Interest Barrier, you will receive on the applicable Interest Payment Date for each \$1,000 principal amount note a Contingent Interest Payment equal to \$19.625 If the notes have not been automatically called and the Final Value is less than the Trigger Value, you will lose more than 30.00% of your (equivalent to an interest rate of 7.85% per annum, payable at a rate of principal amount at maturity and could lose all of your principal amount at maturity. 1.9625% per quarter). *The hypothetical returns and hypothetical interest payments on the Capitalized terms used but not defined herein shall have the meanings set forth in the preliminary pricing supplement. notes shown above apply only if you hold the notes for their entire term or until automatically called. These hypotheticals do not reflect fees or Any payment on the notes is subject to the credit risk of JPMorgan Chase Financial Company LLC, as issuer of the notes and the credit risk of expenses that would be associated with any sale in the secondary market. If these fees and expenses were included, the hypothetical JPMorgan Chase & Co., as guarantor of the notes. returns and hypothetical interest payments shown above would likely be lower. J.P. Morgan Structured Investments | 1 800 576 3529 | jpm_structured_investments@jpmorgan.com

North America Structured Investments 4yrNC1yr EEM Auto Callable Contingent Interest Notes Selected Risks
Selected Risks (continued) Your investment in the notes may result in a loss. The Notes do not guarantee any return of principal. The estimated value of the notes will be lower than the original issue price (price to public) of the notes. The notes do not guarantee the payment of interest and may not pay interest at all. The estimated value of the notes is determined by reference to an internal funding rate. Payment on the notes at maturity is subject to the credit risk of JPMorgan Chase Financial Company LLC and JPMorgan Chase & Co. The estimated value of the notes does not represent future values and may differ from others' estimates. Therefore the value of the notes prior to maturity will be subject to changes in the market's view of the creditworthiness of JPMorgan Chase Financial Company LLC or then current estimated value of the notes for a limited time period. Lack of liquidity: J.P. Morgan Securities LLC, acting as agent for the Issuer (and who we refer to as As a finance subsidiary, the issuer has no independent operations and limited assets. JPMS), intends to offer to purchase the notes in the secondary market but is not required to do so. The appreciation potential of the notes is limited to the sum of any contingent payments, price, if any, at which JPMS will be willing to purchase notes from you in the secondary market, if at all, The benefit provided by the Trigger Value may terminate on the Final Review Date. may result in a significant loss of your principal. The call feature may force a potential early exit. There is no guarantee you will be able to reinvest the Potential conflicts: We and our affiliates play a variety of roles in connection with the issuance of notes, proceeds at a comparable interest rate for a similar level of risk, including acting as calculation agent and hedging our obligations under the notes, and making the The Fund is subject to management risk. assumptions used to determine the pricing of the notes and the estimated value of the notes when the The anti-dilution protection for the Fund is limited. terms of the notes are set. It is possible that such hedging or other trading activities of J.P. Morgan or its affiliates could result in substantial returns for J.P. Morgan and its affiliates while the value of the notes correlate with the performance of the Fund's underlying index as well as the net asset value per share. decline. The notes are subject to emerging markets risk with respect to the Fund. The tax consequences of the notes may be uncertain. You should consult your tax adviser regarding the The notes are subject to currency exchange risk with respect to the Fund. U.S. federal income tax consequences of an investment in the notes. The notes are subject to the risks of non-U.S. issuers of securities. The risks identified above are not exhaustive. Please see "Risk Factors" in the applicable product supplement and "Selected Risk Considerations" to the applicable preliminary pricing supplement for additional information. Additional Information SEC Legend: JPMorgan Financial Company LLC and JPMorgan Chase & Co. have 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 Financial Company LLC and JPMorgan Chase & Co. has filed with the SEC for more complete information about JPMorgan Financial Company LLC and 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 Financial Company LLC and JPMorgan Chase & Co., any agent or any dealer participating in the this offering will arrange to send you the prospectus and each prospectus supplement as well as any product supplement and preliminary pricing supplement if you so request by calling toll-free 1-866-535-9248. IRS Circular 230 Disclosure: 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 address herein or for the purpose of avoiding U.S. tax-related penalties. Investment suitability must be determined individually for each investor, and the financial instruments described herein may not be suitable for all

Edgar Filing: JPMORGAN CHASE & CO - Form FWP

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 with their own advisors as to these matters. This material is not a product of J.P. Morgan Research Departments. Free Writing Prospectus Filed Pursuant to Rule 433, Registration Statement Nos. 333-222672 and 333-222672-01 J.P. Morgan Structured Investments | 1 800 576 3529 | jpm_structured_investments@jpmorgan.com