

**SUPPLEMENT NO. 4 DATED 28 APRIL 2022**  
**PURSUANT TO ARTICLE 23 (1) OF THE REGULATION (EU)**  
**2017/1129 (AS AMENDED) (THE "PROSPECTUS**  
**REGULATION")**

to the

**J.P.Morgan**

**Registration Document**

for retail non-equity securities

dated 8 June 2021

of

**J.P. Morgan SE**  
(formerly: J.P. Morgan AG)

*(incorporated as European company in Germany)*

The significant new factor resulting in this supplement (the "**Supplement**") to the registration document of J.P. Morgan AG dated 8 June 2021 (the "**Registration Document**") is the publication of the Registration Document of J.P. Morgan Structured Products B.V. dated 20 April 2022 (the "**JPMSP Registration Document**") which has been approved by the Commission de Surveillance du Secteur Financier in Luxembourg ("**CSSF**") on 20 April 2022. The information in the JPMSP Registration Document is incorporated by reference into the Registration Document by way of this Supplement.

**I. Amendments to section "II. Risk Factors"**

*The fourth paragraph of the subsection "1. Risks affecting JPMSE as an affiliate of JPMorgan Chase" on page 4 of the Registration Document shall be replaced as follows:*

"These risks in relation to JPMorgan Chase are set out in more detail at pages 4 to 40 of the registration document of J.P. Morgan Structured Products B.V. dated 20 April 2022 which has been approved by the Commission de Surveillance de Secteur Finance in Luxembourg (the "**JPMSP Registration Document**") and are hereby incorporated by reference into this Registration Document. The risks affecting JPMorgan Chase include:"

**II. Amendments to section "IV. J.P. MORGAN SE"**

1) *In the subsection "13. Information incorporated by reference" on pages 25 et seq. of the Registration Document the bullet points contained in the first paragraph shall be replaced as follows:*

- "(i) the audited annual report of JPMSE for the financial year ended 31 December 2020 (the "**JPMSE 2020 Annual Report**");
- (ii) the audited annual report of JPMSE for the financial year ended 31 December 2019 (the "**JPMSE 2019 Annual Report**"); and
- (iii) the registration document of J.P. Morgan Structured Products B.V. dated 20 April 2022 which has been approved by the Commission de Surveillance de Secteur Finance in Luxembourg (the "**JPMSP Registration Document**")."

2) *In the subsection "13. Information incorporated by reference" on page 26 of the Registration Document the information "Fourth Supplement to the JPMSP Registration Document" (which has been incorporated by the supplement dated 17 March 2022) in the table contained in the third paragraph shall be replaced by the following information:*

"  
**From the JPMSP Registration Document**  
Risk Factors / Subsections 1. to 5. Pages 4 to 40 II. / Page 4  
"

3) *In the subsection "13. Information incorporated by reference" on pages 26 et seq. of the Registration Document the bullet points contained in the last paragraph shall be replaced as follows:*

- "(i) the JPMSE 2020 Annual Report at: [https://www.jpmorgan-zertifikate.de/globalassets/library/legal-documents/items/2020\\_annual\\_report\\_english.pdf](https://www.jpmorgan-zertifikate.de/globalassets/library/legal-documents/items/2020_annual_report_english.pdf);
- (ii) The JPMSE 2019 Annual Report at: [https://www.jpmorgan-zertifikate.de/globalassets/library/legal-documents/items/jpmag\\_2019\\_annual\\_report\\_english.pdf](https://www.jpmorgan-zertifikate.de/globalassets/library/legal-documents/items/jpmag_2019_annual_report_english.pdf); and
- (iii) the JPMSP Registration Document will be available at: <https://www.jpmorgan-zertifikate.de/globalassets/library/legal-documents/items/jpmsp-registration-document--20-april-2022-final-version.pdf>."

**The Supplement, the Registration Document and any further supplements are published on the website <https://www.jpmorgan-zertifikate.de> under the section "Dokumente".**

**Pursuant to article 23 para. 2a of the Prospectus Regulation, investors who have already agreed to purchase or subscribe for the securities before the supplement was published and where the securities had not yet been delivered to the investors at the time when the significant new factor, material mistake or material inaccuracy arose or was noted shall have the right, exercisable within a time period of three working days after the publication of this Supplement, to withdraw their acceptances.**

**If the acceptance to purchase or subscribe for the securities has been made to the Issuer, the addressee of a withdrawal is BNP Paribas Securities Services S.C.A., Frankfurt Branch, Europa-Allee 12, 60327 Frankfurt am Main, Germany. If the acceptance to purchase or subscribe for the securities has been made to someone else than the Issuer (the "Third Party"), the withdrawal must be addressed to this Third Party.**