

一、發行人資訊(Issuer information)

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|-----------------|---------------------------|
| 發行人名稱(Issuer) | JPMorgan Chase & Co. |
| 國籍(Nationality) | U.S.A. |
| 所屬產業(Industry) | Financial Holding Company |

二、債券發行資訊(Bond information)

最近三個月內發行人於海外未有發行相同年期及贖回權結構之債券，免填下表右欄

| | 本次於台灣發行之國際債券 | 最近三個月於海外發行之債券 |
|---|--|---|
| 債券名稱(Bond name) | JPMorgan Chase & Co. USD 100,000,000 40 Year Zero Coupon Notes, due 24 March 2061 | |
| 債券代號(Bond code) | F04036 | |
| 債券簡稱(Short name) | P>1JPM1C4 | |
| ISIN | XS1450848228 | |
| 幣別(Currency) | USD | |
| 發行日期(Issue date) | 2021/3/24 | |
| 定價日期(Pricing date) | 2021/3/5 | |
| 發行年期(Tenor) | 40 | |
| 發行金額 (Amount of issuance) | 100,000,000 | |
| 發行價格(Issue price) | 100 | |
| 計付息方式 (Coupon type) | <input type="checkbox"/> 固定利率(Fixed) <input type="checkbox"/> 浮動利率(Floating) <input checked="" type="checkbox"/> 零息債(Zero coupon) (IRR 3.40%) | <input type="checkbox"/> 固定利率(Fixed) <input type="checkbox"/> 浮動利率(Floating) <input checked="" type="checkbox"/> 零息債(Zero coupon) |
| 計付息條件說明 (Details relating to interest payment) | No interest payment | |
| 提前贖回條件 (Early redemption) | <input type="checkbox"/> Not Applicable <input checked="" type="checkbox"/> Callable, non-call <u>5 X 2</u> <input type="checkbox"/> Make-whole call | <input type="checkbox"/> Not Applicable <input type="checkbox"/> Callable, non-call <u> X </u> <input type="checkbox"/> Make-whole call |
| 提前贖回條件說明 (Details relating to redemption) | The notes can be called on 24 March of every two years, commencing 24 March 2026, up to and including 24 March 2060. The notes, unless redeemed | |

| | 本次於台灣發行之國際債券 | 最近三個月於海外發行之債券 |
|---------------------|--|---|
| | prior to maturity, will be repaid in full by the issuer by paying 380.909277% of the nominal amount (compounded at an annual IRR of 3.40) in U.S. dollars on the due date. | |
| 信用評等(Credit rating) | <input checked="" type="checkbox"/> 發行人信用評等 <input type="checkbox"/> 債券信用評等 | <input type="checkbox"/> 發行人信用評等 <input type="checkbox"/> 債券信用評等 |
| 信評機構(Rating agency) | Moody's/S&P/Fitch | |
| 信用評等(Rating) | A2/A-/AA- | |

三、債券定價資訊(Pricing information)

最近三個月內發行人於海外未有發行相同年期及贖回權結構之債券，免填下表右欄

| | 本次於台灣發行之國際債券 | 最近三個月於海外發行之債券 |
|--|----------------|---------------|
| 定價日期(Pricing date) | 2021/3/5 | |
| 本次債券利率(Interest) (A) | 隱含利率 IRR 3.40% | |
| 定價之參考指標利率名稱(Benchmark) | 40 年期美金調期利率中債 | |
| 定價日參考指標利率價格(Benchmark at the pricing date) (B) | 2.00% | |
| 本次定價利率加碼(Interest rate spread) (C) | 140bps | |

註：本次債券利率(A)=定價日參考指標利率價格(B)+本次定價利率加碼(C)

綜上資訊，本次發行之債券定價尚屬合理。

| 備註(Notes) |
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| N.A. |

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以上資訊均屬真實，同意櫃買中心於網站對外揭露本次債券定價資訊，供投資人參考。

債券名稱： JPMorgan Chase & Co. USD

100,000,000 40Y USD

Callable Zero Coupon Note,
due 24 March 2061

主辦承銷商：

凱基證券股份有限公司

代表人：

方維昌

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