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**Notice of Valuation of Residual Value****A. General information**

|                                |   |
|--------------------------------|---|
| Issuer                         | J.P. Morgan Structured Products B.V.      |
| Guarantor (where applicable)   | JPMorgan Chase Bank, National Association |
| Underlying type                | Local stock/ETF                           |
| Date of mandatory call event   | 5 February 2026                           |
| Date of residual value payment | No later than 10 February 2026            |
| Status                         | New announcement                          |

**B. CBBC information**

| Stock code | Type | MCE time | Underlying                     | Entitlement(share/unit) | No. of CBBCs per entitlement | Board lot | Strike price HKD | Maximum/Minimum trade price HKD | Residual value per CBBC HKD | Residual value per board lot HKD |
|------------|------|----------|--------------------------------|-------------------------|------------------------------|-----------|------------------|---------------------------------|-----------------------------|----------------------------------|
| 54293      | Bull | 09:32:21 | Hua Hong Semiconductor Limited | 1.0                     | 500                          | 50,000    | 96.2             | 95.65                           | 0                           | 0                                |
| 55131      | Bull | 10:18:00 | Alibaba Group Holding Limited  | 1.0                     | 100                          | 10,000    | 152.5            | 154                             | 0.015                       | 150                              |
| 55207      | Bull | 09:20:41 | Alibaba Group Holding Limited  | 1.0                     | 100                          | 10,000    | 163.5            | 154                             | 0                           | 0                                |
| 55209      | Bull | 09:20:41 | Tencent Holdings Limited       | 1.0                     | 500                          | 5,000     | 601              | 541                             | 0                           | 0                                |
| 55220      | Bull | 09:20:41 | Tencent Holdings Limited       | 1.0                     | 500                          | 5,000     | 590.8            | 541                             | 0                           | 0                                |
| 55288      | Bull | 09:20:41 | Alibaba Group Holding Limited  | 1.0                     | 100                          | 10,000    | 161              | 154                             | 0                           | 0                                |

| Stock code | Type | MCE time | Underlying                           | Entitlement(share/unit) | No. of CBBCs per entitlement | Board lot | Strike price HKD | Maximum/Minimum trade price HKD | Residual value per CBBC HKD | Residual value per board lot HKD |
|------------|------|----------|--------------------------------------|-------------------------|------------------------------|-----------|------------------|---------------------------------|-----------------------------|----------------------------------|
| 56952      | Bull | 09:20:41 | JD.com, Inc.                         | 1.0                     | 100                          | 5,000     | 104.5            | 105.9                           | 0.014                       | 70                               |
| 57648      | Bull | 09:45:01 | Hua Hong Semiconductor Limited       | 1.0                     | 100                          | 10,000    | 95.2             | 95.65                           | 0.0045                      | 45                               |
| 60448      | Bull | 09:30:00 | Xiaomi Corporation                   | 1.0                     | 50                           | 10,000    | 33.1             | 33.32                           | 0.0044                      | 44                               |
| 61208      | Bear | 09:35:36 | Pop Mart International Group Limited | 1.0                     | 500                          | 10,000    | 255              | 251.2                           | 0.0076                      | 76                               |

### C. Calculation formula

The residual value per board lot is determined by the Issuer by reference to the following formula:

In the case of a series of stock/ETF Bull CBBCs:

$$\frac{\text{Entitlement} \times (\text{Minimum Trade Price} - \text{Strike Price}) \times \text{one Board Lot}}{\text{Number of CBBC(s) per Entitlement}}$$

In the case of a series of stock/ETF Bear CBBCs:

$$\frac{\text{Entitlement} \times (\text{Strike Price} - \text{Maximum Trade Price}) \times \text{one Board Lot}}{\text{Number of CBBC(s) per Entitlement}}$$

### D. Additional information

1. Date of mandatory call event and MCE time set out above are Hong Kong date and Hong Kong time respectively.

Date: 5 February 2026