

Disclaimer

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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
63244	Bull	09:38:07	Tencent Holdings Limited	1.0	500	5,000	542.5	541	0	0
63481	Bull	10:58:48	Tencent Holdings Limited	1.0	500	5,000	538	541	0.006	30
63975	Bull	09:35:51	Tencent Holdings Limited	1.0	500	5,000	545	541	0	0
64516	Bull	09:20:41	Tencent Holdings Limited	1.0	500	5,000	549	541	0	0
65020	Bull	09:20:41	Tencent Holdings Limited	1.0	500	5,000	552	541	0	0
65596	Bull	09:20:41	NetEase, Inc.	1.0	500	5,000	188	188.6	0.0012	6

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