

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 index
Date of mandatory call event	6 February 2026
Date of residual value payment	No later than 11 February 2026
Status	New announcement

B. CBBC information

Stock code	Type	MCE time	Underlying	Divisor	Index currency amount HKD	Board lot	Strike Level	Maximum/Minimum index level	Residual value per CBBC HKD	Residual value per board lot HKD
55059	Bull	09:32:58	Hang Seng Index	10,000	1	10,000	26,200	26,295.03	0.009503	95.03
55241	Bull	09:32:54	Hang Seng Index	10,000	1	10,000	26,210	26,295.03	0.008503	85.03
57110	Bull	09:20:58	Hang Seng TECH Index	10,000	1	10,000	5,320	5,275.12	0	0
57152	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,600	26,295.03	0	0
57164	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,450	26,295.03	0	0
57174	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,734	26,295.03	0	0
57191	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,290	26,295.03	0.000503	5.03
58262	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,280	26,295.03	0.001503	15.03

Stock code	Type	MCE time	Underlying	Divisor	Index currency amount HKD	Board lot	Strike Level	Maximum/Minimum index level	Residual value per CBBC HKD	Residual value per board lot HKD
60055	Bull	09:20:58	Hang Seng Index	10,000	1	10,000	26,300	26,295.03	0	0
61428	Bull	09:32:46	Hang Seng Index	10,000	1	10,000	26,220	26,295.03	0.007503	75.03

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 index Bull CBBCs:

$$\frac{(\text{Minimum Index Level} - \text{Strike Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

In the case of a series of index Bear CBBCs:

$$\frac{(\text{Strike Level} - \text{Maximum Index Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

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: 6 February 2026