

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	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	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
53292	Bull	09:20:34	AIA Group Limited	1.0	100	2,000	84.4	83.35	0	0
55164	Bull	09:30:02	Hong Kong Exchanges and Clearing Limited	1.0	500	5,000	406	406.4	0.00080	4
56898	Bull	09:20:34	Alibaba Group Holding Limited	1.0	100	10,000	154.5	153.2	0	0
56900	Bull	09:20:34	Tencent Holdings Limited	1.0	500	5,000	564.8	543	0	0
56909	Bull	09:20:34	Alibaba Group Holding Limited	1.0	100	10,000	158.5	153.2	0	0
56975	Bull	09:20:34	Tencent Holdings Limited	1.0	500	5,000	574.8	543	0	0
56989	Bull	09:20:34	Tencent Holdings Limited	1.0	500	5,000	584.8	543	0	0

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57234	Bull	09:30:02	Tencent Holdings Limited	1.0	500	5,000	541.8	543	0.0024	12
57255	Bull	09:20:34	Semiconductor Manufacturing International Corporation	1.0	100	5,000	66.4	65.75	0	0
60058	Bull	09:20:34	Baidu, Inc.	1.0	500	2,500	133	134.3	0.0026	6.5

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: 6 February 2026