

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 | 9 February 2026 |
| Date of residual value payment | No later than 12 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 |
|------------|------|----------|-------------------------------|-------------------------|------------------------------|-----------|------------------|---------------------------------|-----------------------------|----------------------------------|
| 57233 | Bull | 09:42:15 | Meituan | 1.0 | 100 | 10,000 | 88.5 | 90.4 | 0.019 | 190 |
| 58221 | Bull | 09:20:29 | Tencent Holdings Limited | 1.0 | 500 | 5,000 | 569.8 | 550 | 0 | 0 |
| 58223 | Bull | 09:41:36 | Alibaba Group Holding Limited | 1.0 | 100 | 10,000 | 156.5 | 157.6 | 0.011 | 110 |
| 58224 | Bull | 09:20:29 | Tencent Holdings Limited | 1.0 | 500 | 5,000 | 558.8 | 550 | 0 | 0 |
| 66659 | Bull | 09:44:23 | Kuaishou Technology | 1.0 | 100 | 10,000 | 67 | 67.5 | 0.005 | 50 |

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: 9 February 2026