Disclaimer

Hong Kong Exchanges and Clearing Limited and The Stock Exchange of Hong Kong Limited take no responsibility for the contents of this announcement, make no representation as to its accuracy or completeness and expressly disclaim any liability whatsoever for any loss howsoever arisen from or in reliance upon the whole or any part of the contents of this announcement.

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	4 November 2026
Date of residual value payment	No later than 10 November 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
54138	Bear	15:13:22	Hang Seng Index	10,000	1	10,000	23,968	24,749.08	0	0
54924	Bear	13:19:18	Hang Seng Index	10,000	1	10,000	23,752	24,749.08	0	0
54928	Bear	14:00:36	Hang Seng Index	10,000	1	10,000	23,900	24,749.08	0	0
56605	Bear	13:00:02	Hang Seng Index	10,000	1	10,000	23,650	24,749.08	0	0
56627	Bear	13:00:16	Hang Seng Index	10,000	1	10,000	23,700	24,749.08	0	0
56759	Bear	13:30:34	Hang Seng Index	10,000	1	10,000	23,800	24,749.08	0	0
57407	Bear	16:08:34	Hang Seng Index	10,000	1	10,000	24,000	24,749.08	0	0
57424	Bear	13:00:26	Hang Seng Index	10,000	1	10,000	23,720	24,749.08	0	0

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
57425	Bear	13:37:04	Hang Seng Index	10,000	1	10,000	23,850	24,749.08	0	0
59655	Bear	13:00:02	Hang Seng Index	10,000	1	10,000	23,660	24,749.08	0	0

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: 5 November 2026