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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	5 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
54114	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,400	24,871.92	0	0
54121	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,250	24,871.92	0	0
54140	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,100	24,871.92	0	0
54936	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,050	24,871.92	0	0
54971	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,200	24,871.92	0	0
55459	Bear	09:20:38	Hang Seng Index	20,000	1	10,000	24,100	24,871.92	0	0
56642	Bear	09:30:10	Hang Seng TECH Index	10,000	1	10,000	4,080	4,168.42	0	0
61292	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	23,550	24,871.92	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
61293	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	23,395	24,871.92	0	0
61413	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	23,710	24,871.92	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:

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

In the case of a series of index Bear CBBCs:

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

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