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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
67587	Bear	11:06:38	Hang Seng Index	10,000	1	10,000	24,830	24,871.92	0	0
67611	Bear	09:48:44	Hang Seng Index	10,000	1	10,000	24,660	24,871.92	0	0
67857	Bear	09:47:44	Hang Seng Index	10,000	1	10,000	24,630	24,871.92	0	0
67861	Bear	11:05:16	Hang Seng Index	10,000	1	10,000	24,810	24,871.92	0	0
68354	Bear	09:39:12	Hang Seng Index	10,000	1	10,000	24,550	24,871.92	0	0
68382	Bear	10:21:22	Hang Seng Index	10,000	1	10,000	24,730	24,871.92	0	0
68699	Bear	09:42:10	Hang Seng Index	10,000	1	10,000	24,600	24,871.92	0	0
68718	Bear	09:42:10	Hang Seng Index	20,000	1	10,000	24,600	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
68944	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	24,415	24,871.92	0	0
68945	Bear	10:36:28	Hang Seng Index	10,000	1	10,000	24,790	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