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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
61416	Bear	09:20:38	Hang Seng Index	10,000	1	10,000	23,880	24,871.92	0	0
61425	Bear	09:20:38	Hang Seng Index	20,000	1	10,000	23,600	24,871.92	0	0
62030	Bear	10:41:00	Hang Seng Index	10,000	1	10,000	24,805	24,871.92	0	0
63072	Bear	10:22:38	Hang Seng Index	10,000	1	10,000	24,750	24,871.92	0	0
64056	Bear	10:36:04	Hang Seng Index	10,000	1	10,000	24,780	24,871.92	0	0
64517	Bear	09:52:06	Hang Seng Index	10,000	1	10,000	24,700	24,871.92	0	0
64852	Bear	10:38:42	Hang Seng Index	10,000	1	10,000	24,800	24,871.92	0	0
65391	Bear	11:06:18	Hang Seng Index	10,000	1	10,000	24,820	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
65398	Bear	09:48:24	Hang Seng Index	10,000	1	10,000	24,650	24,871.92	0	0
66518	Bear	10:25:30	Hang Seng Index	10,000	1	10,000	24,770	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