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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	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	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
54029	Bear	10:18:05	Xiaomi Corporation	1.0	100	2,000	31.4	31.4	0	0
54620	Bear	09:20:12	Xiaomi Corporation	1.0	100	2,000	30.4	31.4	0	0
55482	Bear	09:20:12	Tencent Holdings Limited	1.0	500	5,000	411.2	431.2	0	0
55721	Bear	10:30:01	Meituan	1.0	200	2,000	84.5	82.4	0.0105	21
56141	Bear	09:32:37	AIA Group Limited	1.0	200	4,000	79.6	79.9	0	0
56402	Bear	09:20:12	Alibaba Group Holding Limited	1.0	200	20,000	104.5	109.4	0	0
56405	Bear	09:20:12	Meituan	1.0	200	20,000	79.5	82.4	0	0
56437	Bear	09:52:17	BYD Company Limited	1.0	200	20,000	76.4	76.85	0	0

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
56760	Bear	09:31:30	Tencent Holdings Limited	1.0	500	5,000	421.2	431.2	0	0
57299	Bear	10:41:43	Alibaba Group Holding Limited	1.0	200	20,000	109.5	109.4	0.00050	10

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: 5 November 2026