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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 11 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
61082	Bear	15:03:54	Hang Seng Index	10,000	1	10,000	24,935	24,871.92	0.006308	63.08
61986	Bear	15:09:50	Hang Seng Index	10,000	1	10,000	24,950	24,871.92	0.007808	78.08
63422	Bear	15:00:58	Hang Seng Index	10,000	1	10,000	24,900	24,871.92	0.002808	28.08
64043	Bear	15:11:22	Hang Seng Index	10,000	1	10,000	24,960	24,871.92	0.008808	88.08
64520	Bear	14:16:16	Hang Seng Index	10,000	1	10,000	24,850	24,871.92	0	0
68377	Bear	15:01:18	Hang Seng Index	10,000	1	10,000	24,910	24,871.92	0.003808	38.08

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: 6 November 2026