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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	6 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	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
56588	Bull	09:20:42	Lenovo Group Limited	1.0	100	20,000	17.4	17.5	0.001	20
59745	Bear	11:00:49	Pop Mart International Group Limited	1.0	500	10,000	152	145	0.014	140
68362	Bull	09:45:42	GigaDevice Semiconductor Inc.	1.0	2,000	20,000	260	285	0.0125	250
69037	Bull	09:20:42	Yangtze Optical Fibre and Cable Joint Stock Limited Company	1.0	500	25,000	75	80	0.01	250

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: 6 November 2026