

Disclaimer

Hong Kong Exchanges and Clearing Limited and The Stock Exchange of Hong Kong Limited take no responsibility for the contents of this announcement, make no representation as to its accuracy or completeness and expressly disclaim any liability whatsoever for any loss howsoever arisen from or in reliance upon the whole or any part of the contents of this announcement.

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	4 October 2024
Date of residual value payment	No later than 9 October 2024
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
52071	Bear	10:28:30	Hang Seng Index	10,000	1	10,000	22,600	22,742.36	0	0
52076	Bear	10:37:40	Hang Seng Index	10,000	1	10,000	22,700	22,742.36	0	0
52589	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	21,080	22,742.36	0	0
52591	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	21,200	22,742.36	0	0
52592	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	20,900	22,742.36	0	0
52593	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	20,733	22,742.36	0	0
52595	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	21,500	22,742.36	0	0
52601	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	21,400	22,742.36	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
52603	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	21,300	22,742.36	0	0
52608	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	21,850	22,742.36	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:

$$\frac{(\text{Minimum Index Level} - \text{Strike Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

In the case of a series of index Bear CBBCs:

$$\frac{(\text{Strike Level} - \text{Maximum Index Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

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: 4 October 2024