J.P.Morgan

Non-collateralised Structured Products
Notice of Occurrence of Mandatory Call Event and Early Expiry
of
(Stock code:61961)
200,000,000 European style cash-settled category R callable bull contracts
in relation to Hang Seng Index in Global Registered Form 2015-2016
(the CBBCs)

issued by

J.P. Morgan Structured Products B.V.

(incorporated with limited liability in the Netherlands)

and unconditionally and irrevocably guaranteed by

JPMorgan Chase Bank, National Association

(a national banking association organized under the laws of United States of America)

Managers
J.P. Morgan Securities plc
J.P. Morgan Securities (Asia Pacific) Limited

Terms not defined in this announcement have the same meaning as defined in the terms and conditions of the CBBCs (the ***conditions*** *).*

J.P. Morgan Structured Products B.V. (the issuer) announces that a mandatory call event (MCE) in respect of the CBBCs occurred at 09:20:34 (MCE time) in the pre-opening session on 9 July 2015 (MCE date) and the CBBCs have automatically expired and terminated. Subject to the conditions, trading in the CBBCs on the stock exchange has been suspended by the stock exchange on behalf of the issuer and the CBBCs shall be delisted after the close of business on the MCE date. The issuer will pay to each holder (as shown in the register kept by or on behalf of the issuer on the MCE date) the residual value (if any) in respect of each board lot of CBBCs held by the holder in accordance with the conditions on the settlement date.

Payment of the residual value (if any) shall constitute full and final settlement of the obligations of the issuer with respect to the CBBCs. Subject to such payment having been made, the issuer shall have no obligation towards the holders under the CBBCs subsequent to the MCE date.

Market participants should note that all post MCE trades will be cancelled by the stock exchange either on the MCE date or on the immediately succeeding trading day. References to “Post MCE Trades” means all auction trades in the CBBCs concluded in the pre-opening session and all manual trades of the CBBCs concluded after the end of the pre-order matching period in the pre-opening session on the MCE date.

Relevant participants of the stock exchange (EPs) involved in any Post MCE Trades may refer to a trade file disseminated by the stock exchange via the Participant Email System for additional details on the MCE. Such EPs must check their trades against the MCE time and advise their clients of any cancelled trades in the CBBCs. If there are any discrepancies, these must be reconciled with the stock exchange as soon as possible.

J.P. Morgan Structured Products B.V.
9 July 2015