

Bekanntmachung in Bezug auf folgende

- Anpassung -

**Unlimited Turbo Optionsscheine, Mini Future Optionsscheine und Faktor Zertifikate
der J.P. Morgan Structured Products B.V.**

bezogen auf
Daimler AG

Am 1. Oktober 2021 wurde auf der außerordentlichen Hauptversammlung der Daimler AG die Abspaltung von Daimler Truck Holding AG beschlossen. Für je zwei gehaltene Aktien erhalten die Aktionäre der Daimler AG eine Aktie der Daimler Truck Holding AG. Der Wirksamkeitstag der Abspaltung ist der 10. Dezember 2021.

Aufgrund dieser Abspaltung wurden mit Wirkung zum 10. Dezember 2021 in Bezug auf die in den nachstehenden Tabellen genannten, von der J.P. Morgan Structured Products B.V. begebenen Unlimited Turbo Optionsscheine, Mini Future Optionsscheine und Faktor Zertifikate bezogen auf Daimler AG (DE0007100000) die folgenden Anpassungen vorgenommen:

Unlimited Turbo Optionsscheine

| ISIN | Strikepreis (in EUR) | | Knock-Out Barriere (in EUR) | | Ratio | |
|--------------|----------------------|---------|-----------------------------|---------|-------|--------|
| | alt | neu | alt | neu | alt | neu |
| DE000JM7U1A7 | 17,409 | 14,614 | 17,409 | 14,614 | 0,1 | 0,1191 |
| DE000JC1HBA7 | 25,2932 | 21,2324 | 25,2932 | 21,2324 | 0,1 | 0,1191 |
| DE000JJ095P9 | 44,9985 | 37,774 | 44,9985 | 37,774 | 0,1 | 0,1191 |
| DE000JJ095N4 | 45,4143 | 38,1231 | 45,4143 | 38,1231 | 0,1 | 0,1191 |
| DE000JJ0HQU8 | 48,9303 | 41,0746 | 48,9303 | 41,0746 | 0,1 | 0,1191 |
| DE000JJ0Q9E1 | 51,2066 | 42,9854 | 51,2066 | 42,9854 | 0,1 | 0,1191 |
| DE000JJ1CZG7 | 54,6994 | 45,9174 | 54,6994 | 45,9174 | 0,1 | 0,1191 |
| DE000JJ4VQJ4 | 56,5749 | 47,4918 | 56,5749 | 47,4918 | 0,1 | 0,1191 |
| DE000JJ5ES30 | 60,0528 | 50,4113 | 60,0528 | 50,4113 | 0,1 | 0,1191 |
| DE000JJ515N1 | 64,7793 | 54,379 | 64,7793 | 54,379 | 0,1 | 0,1191 |
| DE000JJ6UHC5 | 67,901 | 56,9995 | 67,901 | 56,9995 | 0,1 | 0,1191 |
| DE000JJ4PKV4 | 92,2528 | 77,4415 | 92,2528 | 77,4415 | 0,1 | 0,1191 |
| DE000JJ515Y8 | 93,3133 | 78,3318 | 93,3133 | 78,3318 | 0,1 | 0,1191 |

Mini Future Optionsscheine

| ISIN | Strikepreis (in EUR) | | Stop-Loss Barriere (in EUR) | | Ratio | |
|--------------|----------------------|---------|-----------------------------|------|-------|--------|
| | alt | neu | alt | neu | alt | neu |
| DE000JJ0MPB0 | 46,7382 | 39,2344 | 49,1 | 41,2 | 0,1 | 0,1191 |
| DE000JN5W7E4 | 55,4448 | 46,5432 | 58,3 | 48,9 | 0,1 | 0,1191 |
| DE000JJ6FT03 | 62,3023 | 52,2997 | 65,5 | 55,0 | 0,1 | 0,1191 |
| DE000JN8XKD1 | 72,8276 | 61,1351 | 76,5 | 64,2 | 0,1 | 0,1191 |
| DE000JJ50VB6 | 97,7856 | 82,086 | 92,8 | 77,9 | 0,1 | 0,1191 |

Faktor Zertifikate

| ISIN | Strikepreis (in EUR) | | Anpassungsschwelle (in EUR) | | Ratio | |
|--------------|----------------------|----------|-----------------------------|-------|------------|------------|
| | alt | neu | alt | neu | alt | neu |
| DE000JM62342 | 64,637 | 54,2595 | 70,46 | 59,15 | 1,03342428 | 1,23107373 |
| DE000JM62375 | 71,8199 | 60,2892 | 76,13 | 63,91 | 0,08269594 | 0,09851210 |
| DE000JM365K2 | 71,8199 | 60,2892 | 76,13 | 63,91 | 0,03009199 | 0,03584729 |
| DE000JM36783 | 114,9017 | 96,4542 | 101,11 | 84,87 | 0,00115941 | 0,00138116 |
| DE000JM367A9 | 129,2646 | 108,5111 | 107,28 | 90,06 | 0,03350788 | 0,03991649 |

London, 10. Dezember 2021

J.P. Morgan Securities plc

Announcement relating to the following
- Adjustment -
Unlimited Turbo Warrants, Mini Future Warrants
and Factor Certificates
of J.P. Morgan Structured Products B.V.
linked to
Daimler AG

On 1 October 2021 the spin-off of Daimler Truck Holding AG was approved by shareholders at an Extraordinary General Meeting of Daimler AG. Shareholders of Daimler AG shall be entitled to receive one Daimler Truck Holding AG share for every two Daimler AG shares held. The effective date of the spin-off is 10 December 2021.

Due to this spin-off the following adjustments became effective on 10 December 2021 in respect of the Unlimited Turbo Warrants, Mini Future Warrants and Factor Certificates linked to Daimler AG (DE0007100000) mentioned in the tables below which were issued by J.P. Morgan Structured Products B.V.:

Unlimited Turbo Warrants

| ISIN | Strike (in EUR) | | Knock-Out Barrier (in EUR) | | Ratio | |
|--------------|-----------------|---------|----------------------------|---------|-------|--------|
| | old | new | old | new | old | new |
| DE000JM7U1A7 | 17.409 | 14.614 | 17.409 | 14.614 | 0.1 | 0.1191 |
| DE000JC1HBA7 | 25.2932 | 21.2324 | 25.2932 | 21.2324 | 0.1 | 0.1191 |
| DE000JJ095P9 | 44.9985 | 37.774 | 44.9985 | 37.774 | 0.1 | 0.1191 |
| DE000JJ095N4 | 45.4143 | 38.1231 | 45.4143 | 38.1231 | 0.1 | 0.1191 |
| DE000JJ0HQ8 | 48.9303 | 41.0746 | 48.9303 | 41.0746 | 0.1 | 0.1191 |
| DE000JJ0Q9E1 | 51.2066 | 42.9854 | 51.2066 | 42.9854 | 0.1 | 0.1191 |
| DE000JJ1CZG7 | 54.6994 | 45.9174 | 54.6994 | 45.9174 | 0.1 | 0.1191 |
| DE000JJ4VQJ4 | 56.5749 | 47.4918 | 56.5749 | 47.4918 | 0.1 | 0.1191 |
| DE000JJ5ES30 | 60.0528 | 50.4113 | 60.0528 | 50.4113 | 0.1 | 0.1191 |
| DE000JJ515N1 | 64.7793 | 54.379 | 64.7793 | 54.379 | 0.1 | 0.1191 |
| DE000JJ6UHC5 | 67.901 | 56.9995 | 67.901 | 56.9995 | 0.1 | 0.1191 |
| DE000JJ4PKV4 | 92.2528 | 77.4415 | 92.2528 | 77.4415 | 0.1 | 0.1191 |
| DE000JJ515Y8 | 93.3133 | 78.3318 | 93.3133 | 78.3318 | 0.1 | 0.1191 |

Mini Future Warrants

| ISIN | Strike (in EUR) | | Stop-Loss Barrier (in EUR) | | Ratio | |
|--------------|-----------------|---------|----------------------------|------|-------|--------|
| | old | new | old | new | old | new |
| DE000JJ0MPB0 | 46.7382 | 39.2344 | 49.1 | 41.2 | 0.1 | 0.1191 |
| DE000JN5W7E4 | 55.4448 | 46.5432 | 58.3 | 48.9 | 0.1 | 0.1191 |
| DE000JJ6FT03 | 62.3023 | 52.2997 | 65.5 | 55.0 | 0.1 | 0.1191 |
| DE000JN8XKD1 | 72.8276 | 61.1351 | 76.5 | 64.2 | 0.1 | 0.1191 |
| DE000JJ50VB6 | 97.7856 | 82.086 | 92.8 | 77.9 | 0.1 | 0.1191 |

Factor Certificates

| ISIN | Strike (in EUR) | | Adjustment Barrier (in EUR) | | Ratio | |
|--------------|-----------------|----------|-----------------------------|-------|------------|------------|
| | old | new | old | new | old | new |
| DE000JM62342 | 64.637 | 54.2595 | 70.46 | 59.15 | 1.03342428 | 1.23107373 |
| DE000JM62375 | 71.8199 | 60.2892 | 76.13 | 63.91 | 0.08269594 | 0.09851210 |
| DE000JM365K2 | 71.8199 | 60.2892 | 76.13 | 63.91 | 0.03009199 | 0.03584729 |
| DE000JM36783 | 114.9017 | 96.4542 | 101.11 | 84.87 | 0.00115941 | 0.00138116 |
| DE000JM367A9 | 129.2646 | 108.5111 | 107.28 | 90.06 | 0.03350788 | 0.03991649 |

London, 10 December 2021
J.P. Morgan Securities plc