

Bekanntmachung in Bezug auf folgende
- Anpassung -
Wertpapiere
der J.P. Morgan Structured Products B.V.
bezogen auf
Volkswagen AG

Die Gesellschaft Volkswagen AG hat die Ausschüttung einer Sonderdividende in Höhe von EUR 19,06 je Aktie bekannt gegeben. Wirksamkeitstag dieser Maßnahme ist der 19. Dezember 2022.

Aufgrund dieser Maßnahme wurden mit Wirkung zum 19. Dezember 2022 in Bezug auf die in der nachstehenden Tabelle genannten, von der J.P. Morgan Structured Products B.V. begebenen Wertpapiere bezogen auf Volkswagen AG (DE0007664039), die folgenden Anpassungen vorgenommen:

Optionsscheine

ISIN	Strikepreis (in EUR)		Ratio	
	alt	neu	alt	neu
DE000JQ9Z6Z7	110	94,6448	0,1	0,1162
DE000JQ9Z745	120	103,2489	0,1	0,1162
DE000JS1WTM5	154	132,5027	0,1	0,1162
DE000JQ9Z7S0	155	133,3631	0,1	0,1162
DE000JQ9Z7U6	165	141,9672	0,1	0,1162
DE000JS1DJX3	142	122,1778	0,1	0,1162
DE000JA2JWC5	115	98,9468	0,1	0,1162
DE000JA2JWB7	120	103,2489	0,1	0,1162
DE000JA2JWH4	130	111,8529	0,1	0,1162
DE000JA4VDV6	140	120,4570	0,1	0,1162
DE000JA2JWL6	150	129,0611	0,1	0,1162
DE000JA1TWE2	165	141,9672	0,1	0,1162
DE000JA1TVQ8	170	146,2692	0,1	0,1162
DE000JA1TWB8	200	172,0814	0,1	0,1162
DE000JA1TWD4	240	206,4977	0,1	0,1162
DE000JA1TVT2	270	232,3099	0,1	0,1162
DE000JX5J029	110	94,6448	0,1	0,1162
DE000JQ1WDR0	130	111,8529	0,1	0,1162
DE000JA4VXM3	140	120,4570	0,1	0,1162
DE000JA0W3W7	145	124,7590	0,1	0,1162
DE000JA0W2Y5	155	133,3631	0,1	0,1162
DE000JA0W1H2	170	146,2692	0,1	0,1162
DE000JX5J0K2	185	159,1753	0,1	0,1162
DE000JX5J0U1	230	197,8937	0,1	0,1162
DE000JX5J0Y3	240	206,4977	0,1	0,1162
DE000JX5J0W7	250	215,1018	0,1	0,1162
DE000JX7RAZ7	260	223,7059	0,1	0,1162

DE000JQ4UWX6	270	232,3099	0,1	0,1162
DE000JQ6YN35	65	55,9265	0,1	0,1162
DE000JQ7FKX5	140	120,4570	0,1	0,1162
DE000JQ7FL21	155	133,3631	0,1	0,1162
DE000JQ7FLA1	195	167,7794	0,1	0,1162
DE000JQ66MN1	260	223,7059	0,1	0,1162
DE000JQ0NE76	120	103,2489	0,1	0,1162
DE000JX7PD58	125	107,5509	0,1	0,1162
DE000JQ0EZD3	135	116,1550	0,1	0,1162
DE000JX7PDA8	140	120,4570	0,1	0,1162
DE000JA1AK27	140	120,4570	0,1	0,1162
DE000JX7PD82	150	129,0611	0,1	0,1162
DE000JX7PDN1	180	154,8733	0,1	0,1162
DE000JX7PDS0	200	172,0814	0,1	0,1162
DE000JQ431X1	225	193,5916	0,1	0,1162
DE000JX7PDZ5	250	215,1018	0,1	0,1162
DE000JX7PEL3	400	344,1629	0,1	0,1162
DE000JQ452D9	380	326,9547	0,1	0,1162

Unlimited Turbo Optionsscheine

ISIN	Strikepreis (in EUR)		Knock-Out Barriere (in EUR)	
	alt	neu	alt	neu
DE000JA20XD0	86,0324	69,8314	86,0324	69,8314
DE000JA20XB4	88,6060	72,4050	88,6060	72,4050
DE000JC2TAB0	92,5037	76,3027	92,5037	76,3027
DE000JC1JKD8	97,1942	80,9932	97,1942	80,9932
DE000JQ70T05	97,9626	81,7616	97,9626	81,7616
DE000JC1JKG1	98,8409	82,6399	98,8409	82,6399
DE000JC1JKF3	99,3894	83,1884	99,3894	83,1884
DE000JC1JKH9	101,5870	85,3860	101,5870	85,3860
DE000JC1JKQ0	104,3335	88,1325	104,3335	88,1325
DE000JC1JKS6	106,5295	90,3285	106,5295	90,3285
DE000JC1JKX6	107,0774	90,8764	107,0774	90,8764
DE000JC1JL07	108,7262	92,5252	108,7262	92,5252
DE000JQ25SA1	113,8458	97,6448	113,8458	97,6448
DE000JQ2AQA2	117,4028	101,2018	117,4028	101,2018
DE000JQ188Z2	119,4352	103,2342	119,4352	103,2342
DE000JC1JLK1	120,2585	104,0575	120,2585	104,0575
DE000JQ78F94	123,0099	106,8089	123,0099	106,8089
DE000JS03129	127,3404	111,1394	127,3404	111,1394
DE000JQ2D5X7	153,7900	134,7300	153,7900	134,7300
DE000JQ1Q311	172,4768	153,4168	172,4768	153,4168
DE000JQ3HPP5	181,5545	162,4945	181,5545	162,4945
DE000JJ4K7W9	224,8453	205,7853	224,8453	205,7853
DE000JJ7ELN6	225,5147	206,4547	225,5147	206,4547

Mini Future Optionsscheine

ISIN	Strikepreis (in EUR)		Stop-Loss Barriere (in EUR)	
	alt	neu	alt	neu
DE000JC4NSC9	115,5164	99,3154	121,3	104,3
DE000JJ7PPD4	235,9539	216,8939	224,1	206,0

Faktor Zertifikate

ISIN	Strikepreis (in EUR)		Anpassungsschwelle (in EUR)	
	alt	neu	alt	neu
DE000JM4LZ86	91,0459	74,8449	101,98	83,83
DE000JM3YTE0	102,4263	86,2253	111,65	93,99
DE000JM3YT07	102,4263	86,2253	111,65	93,99
DE000JM62DB3	102,4263	86,2253	111,65	93,99
DE000JM24AF0	109,2545	93,0535	116,91	99,57
DE000JM3YTG5	113,8119	97,6109	120,65	103,47
DE000JM36ZN5	170,6814	151,6214	155,32	137,97

London, 19. Dezember 2022
J.P. Morgan Securities plc

Announcement relating to the following
- Adjustment -
Securities
of J.P. Morgan Structured Products B.V.
linked to
Volkswagen AG

The company Volkswagen AG has announced the payment of a special dividend of EUR 19.06 per share. Effective date of this measure is 19 December 2022.

Due to this measure, the following adjustments became effective on 19 December 2022 in respect of the Securities linked to Volkswagen AG (DE0007664039) mentioned in the table below which are issued by J.P. Morgan Structured Products B.V.:

Warrants

ISIN	Strike (in EUR)		Ratio	
	old	new	old	new
DE000JQ9Z6Z7	110	94.6448	0.1	0.1162
DE000JQ9Z745	120	103.2489	0.1	0.1162
DE000JS1WTM5	154	132.5027	0.1	0.1162
DE000JQ9Z7S0	155	133.3631	0.1	0.1162
DE000JQ9Z7U6	165	141.9672	0.1	0.1162
DE000JS1DJX3	142	122.1778	0.1	0.1162
DE000JA2JWC5	115	98.9468	0.1	0.1162
DE000JA2JWB7	120	103.2489	0.1	0.1162
DE000JA2JWH4	130	111.8529	0.1	0.1162
DE000JA4VDV6	140	120.4570	0.1	0.1162
DE000JA2JWL6	150	129.0611	0.1	0.1162
DE000JA1TWE2	165	141.9672	0.1	0.1162
DE000JA1TVQ8	170	146.2692	0.1	0.1162
DE000JA1TWB8	200	172.0814	0.1	0.1162
DE000JA1TWD4	240	206.4977	0.1	0.1162
DE000JA1TVT2	270	232.3099	0.1	0.1162
DE000JX5J029	110	94.6448	0.1	0.1162
DE000JQ1WDR0	130	111.8529	0.1	0.1162
DE000JA4VXM3	140	120.4570	0.1	0.1162
DE000JA0W3W7	145	124.7590	0.1	0.1162
DE000JA0W2Y5	155	133.3631	0.1	0.1162
DE000JA0W1H2	170	146.2692	0.1	0.1162
DE000JX5J0K2	185	159.1753	0.1	0.1162
DE000JX5J0U1	230	197.8937	0.1	0.1162
DE000JX5J0Y3	240	206.4977	0.1	0.1162
DE000JX5J0W7	250	215.1018	0.1	0.1162
DE000JX7RAZ7	260	223.7059	0.1	0.1162
DE000JQ4UWX6	270	232.3099	0.1	0.1162
DE000JQ6YN35	65	55.9265	0.1	0.1162

DE000JQ7FKX5	140	120.4570	0.1	0.1162
DE000JQ7FL21	155	133.3631	0.1	0.1162
DE000JQ7FLA1	195	167.7794	0.1	0.1162
DE000JQ66MN1	260	223.7059	0.1	0.1162
DE000JQ0NE76	120	103.2489	0.1	0.1162
DE000JX7PD58	125	107.5509	0.1	0.1162
DE000JQ0EZD3	135	116.1550	0.1	0.1162
DE000JX7PDA8	140	120.4570	0.1	0.1162
DE000JA1AK27	140	120.4570	0.1	0.1162
DE000JX7PD82	150	129.0611	0.1	0.1162
DE000JX7PDN1	180	154.8733	0.1	0.1162
DE000JX7PDS0	200	172.0814	0.1	0.1162
DE000JQ431X1	225	193.5916	0.1	0.1162
DE000JX7PDZ5	250	215.1018	0.1	0.1162
DE000JX7PEL3	400	344.1629	0.1	0.1162
DE000JQ452D9	380	326.9547	0.1	0.1162

Unlimited Turbo Warrants

ISIN	Strike (in EUR)		Knock-Out Barrier (in EUR)	
	old	new	old	new
DE000JA20XD0	86.0324	69.8314	86.0324	69.8314
DE000JA20XB4	88.6060	72.4050	88.6060	72.4050
DE000JC2TAB0	92.5037	76.3027	92.5037	76.3027
DE000JC1JKD8	97.1942	80.9932	97.1942	80.9932
DE000JQ70T05	97.9626	81.7616	97.9626	81.7616
DE000JC1JKG1	98.8409	82.6399	98.8409	82.6399
DE000JC1JKF3	99.3894	83.1884	99.3894	83.1884
DE000JC1JKH9	101.5870	85.3860	101.5870	85.3860
DE000JC1JKQ0	104.3335	88.1325	104.3335	88.1325
DE000JC1JKS6	106.5295	90.3285	106.5295	90.3285
DE000JC1JKX6	107.0774	90.8764	107.0774	90.8764
DE000JC1JL07	108.7262	92.5252	108.7262	92.5252
DE000JQ25SA1	113.8458	97.6448	113.8458	97.6448
DE000JQ2AQA2	117.4028	101.2018	117.4028	101.2018
DE000JQ188Z2	119.4352	103.2342	119.4352	103.2342
DE000JC1JLK1	120.2585	104.0575	120.2585	104.0575
DE000JQ78F94	123.0099	106.8089	123.0099	106.8089
DE000JS03129	127.3404	111.1394	127.3404	111.1394
DE000JQ2D5X7	153.7900	134.7300	153.7900	134.7300
DE000JQ1Q311	172.4768	153.4168	172.4768	153.4168
DE000JQ3HPP5	181.5545	162.4945	181.5545	162.4945
DE000JJ4K7W9	224.8453	205.7853	224.8453	205.7853
DE000JJ7ELN6	225.5147	206.4547	225.5147	206.4547

Mini Future Warrants

ISIN	Strike (in EUR)		Stop-Loss Barrier (in EUR)	
	old	new	old	new
DE000JC4NSC9	115.5164	99.3154	121.3	104.3
DE000J7PPD4	235.9539	216.8939	224.1	206.0

Factor Certificates

ISIN	Strike (in EUR)		Adjustment Barrier (in EUR)	
	old	new	old	new
DE000JM4LZ86	91.0459	74.8449	101.98	83.83
DE000JM3YTE0	102.4263	86.2253	111.65	93.99
DE000JM3YT07	102.4263	86.2253	111.65	93.99
DE000JM62DB3	102.4263	86.2253	111.65	93.99
DE000JM24AF0	109.2545	93.0535	116.91	99.57
DE000JM3YTG5	113.8119	97.6109	120.65	103.47
DE000JM36ZN5	170.6814	151.6214	155.32	137.97

London, 19 December 2022

J.P. Morgan Securities plc