

Bekanntmachung in Bezug auf folgende  
**- Anpassung -**  
**Wertpapiere**  
**der J.P. Morgan Structured Products B.V.**  
bezogen auf  
**Vonovia SE**

Vonovia SE hat am 21. November 2021 die Ausgabe von Bezugsrechten an die Aktionäre bekannt gegeben. Für je 20 bestehende Aktien erhalten die Aktionäre 7 neue Aktien zum Ausgabepreis von EUR 40,00 je neuer Aktie.

Aufgrund dieser Maßnahme werden mit Wirkung zum 24. November 2021 in Bezug auf die in der nachstehenden Tabellen genannten, von der J.P. Morgan Structured Products B.V. begebenen Wertpapiere bezogen auf Vonovia SE (ISIN: DE000A1ML7J1), die folgenden Anpassungen vorgenommen:

**Optionsscheine**

ISIN	Strikepreis (in EUR)		Ratio	
	alt	neu	alt	neu
DE000JJ2V4T1	52	48,7473	0,1	0,1067
DE000JJ2V4Z8	60	56,2468	0,1	0,1067
DE000JJ6RFF8	78	73,1209	0,1	0,1067
DE000JX12YC9	55	51,5596	0,1	0,1067
DE000JJ86YY6	58	54,3719	0,1	0,1067
DE000JJ86Z24	62	58,1217	0,1	0,1067
DE000JN30SC4	56	52,497	0,1	0,1067
DE000JN30SA8	60	56,2468	0,1	0,1067
DE000JN54BA4	58	54,3719	0,1	0,1067

**Unlimited Turbo Optionsscheine**

ISIN	Strikepreis (in EUR)		Knock-Out Barriere (in EUR)		Ratio	
	alt	neu	alt	neu	alt	neu
DE000JM40S56	29,2879	27,4559	29,2879	27,4559	0,1	0,1067
DE000JP16HA5	33,4814	31,3871	33,4814	31,3871	1	1,0667
DE000JP16GX9	34,8497	32,6698	34,8497	32,6698	1	1,0667
DE000JC9YAX9	37,599	35,2471	37,599	35,2471	0,1	0,1067
DE000JC9VHH3	38,8512	36,421	38,8512	36,421	0,1	0,1067
DE000JC77BC4	42,3062	39,6599	42,3062	39,6599	0,1	0,1067
DE000JC4W830	43,3671	40,6544	43,3671	40,6544	0,1	0,1067
DE000JC4W848	45,4615	42,6178	45,4615	42,6178	0,1	0,1067
DE000JC4W863	45,8814	43,0114	45,8814	43,0114	0,1	0,1067
DE000JC4W8B2	46,2999	43,4038	46,2999	43,4038	0,1	0,1067
DE000JC4W8A4	46,7181	43,7958	46,7181	43,7958	0,1	0,1067
DE000JC4W8G1	49,2324	46,1528	49,2324	46,1528	0,1	0,1067
DE000JN14G36	50,4814	47,3237	50,4814	47,3237	0,1	0,1067

ISIN	Strikepreis (in EUR)		Knock-Out Barriere (in EUR)		Ratio	
	alt	neu	alt	neu	alt	neu
DE000JN6BRJ3	58,5911	54,926	58,5911	54,926	0,1	0,1067
DE000JC4W9C8	60,5019	56,7173	60,5019	56,7173	0,1	0,1067
DE000JC4W9H7	61,2589	57,4269	61,2589	57,4269	0,1	0,1067
DE000JC4W9K1	63,9122	59,9143	63,9122	59,9143	0,1	0,1067
DE000JC4W9M7	65,4277	61,335	65,4277	61,335	0,1	0,1067
DE000JC4W9Q8	66,1861	62,0459	66,1861	62,0459	0,1	0,1067
DE000JC4YXK9	73,0371	68,4684	73,0371	68,4684	0,1	0,1067
DE000JC4YXL7	74,553	69,8895	74,553	69,8895	0,1	0,1067

#### Mini Future Optionsscheine

ISIN	Strikepreis (in EUR)		Stop-Loss Barriere (in EUR)		Ratio	
	alt	neu	alt	neu	alt	neu
DE000JM40MB0	27,7561	26,0199	29,2	27,4	0,1	0,1067
DE000JC3RLT1	65,9523	61,8268	62,6	58,7	0,1	0,1067

#### Faktor Zertifikate

ISIN	Strikepreis (in EUR)		Anpassungsschwelle (in EUR)		Ratio	
	alt	neu	alt	neu	alt	neu
DE000JM4LYG0	26,361	24,712	30,85	28,92	0,04320683	0,04608988
DE000JM3KR88	47,453	44,4847	49,36	52,05	0,00040274	0,00042961

#### Discount Zertifikate

ISIN	Cap (in EUR)		Ratio	
	alt	neu	alt	neu
DE000JM5FWR0	44	41,2477	1	1,0667
DE000JN4C2W2	50	46,8724	1	1,0667
DE000JJ5GV58	53	49,6847	1	1,0667
DE000JM5FWU4	54	50,6222	1	1,0667
DE000JN4C300	55	51,5596	1	1,0667
DE000JN4C326	57	53,4345	1	1,0667
DE000JN4CUQ5	49	45,9349	1	1,0667
DE000JN4CPM4	51	47,8098	1	1,0667
DE000JN4CPX1	55	51,5596	1	1,0667
DE000JN4CQ60	59	55,3094	1	1,0667

ISIN	Cap (in EUR)		Ratio	
	alt	neu	alt	neu
DE000JN4CHB4	42	39,3728	1	1,0667
DE000JN4CH87	46	43,1226	1	1,0667
DE000JN4CH46	48	44,9975	1	1,0667
DE000JN4CHH1	50	46,8724	1	1,0667
DE000JN4CHV2	54	50,6222	1	1,0667

London, 24. November 2021

**J.P. Morgan Securities plc**

Announcement relating to the following  
**- Adjustment -**  
**Securities**  
**of J.P. Morgan Structured Products B.V.**  
 linked to  
**Vonovia SE**

On 21 November 2021 Vonovia SE has announced a rights issue to existing shareholders. Shareholders are entitled to purchase 7 new shares for every 20 shares held, at a subscription price of EUR 40.00 per new share.

Due to this measure the following adjustments become effective on 24 November 2021 in respect of the Securities linked to Vonovia SE (ISIN: DE000A1ML7J1) mentioned in the tables below which are issued by J.P. Morgan Structured Products B.V.:

**Warrants**

ISIN	Strike (in EUR)		Ratio	
	old	new	old	new
DE000JJ2V4T1	52	48.7473	0.1	0.1067
DE000JJ2V4Z8	60	56.2468	0.1	0.1067
DE000JJ6RFF8	78	73.1209	0.1	0.1067
DE000JX12YC9	55	51.5596	0.1	0.1067
DE000JJ86YY6	58	54.3719	0.1	0.1067
DE000JJ86Z24	62	58.1217	0.1	0.1067
DE000JN30SC4	56	52.497	0.1	0.1067
DE000JN30SA8	60	56.2468	0.1	0.1067
DE000JN54BA4	58	54.3719	0.1	0.1067

**Unlimited Turbo Warrants**

ISIN	Strike (in EUR)		Knock-Out Barrier (in EUR)		Ratio	
	old	new	old	new	old	new
DE000JM40S56	29.2879	27.4559	29.2879	27.4559	0.1	0.1067
DE000JP16HA5	33.4814	31.3871	33.4814	31.3871	1	1.0667
DE000JP16GX9	34.8497	32.6698	34.8497	32.6698	1	1.0667
DE000JC9YAX9	37.599	35.2471	37.599	35.2471	0.1	0.1067
DE000JC9VHH3	38.8512	36.421	38.8512	36.421	0.1	0.1067
DE000JC77BC4	42.3062	39.6599	42.3062	39.6599	0.1	0.1067
DE000JC4W830	43.3671	40.6544	43.3671	40.6544	0.1	0.1067
DE000JC4W848	45.4615	42.6178	45.4615	42.6178	0.1	0.1067
DE000JC4W863	45.8814	43.0114	45.8814	43.0114	0.1	0.1067
DE000JC4W8B2	46.2999	43.4038	46.2999	43.4038	0.1	0.1067
DE000JC4W8A4	46.7181	43.7958	46.7181	43.7958	0.1	0.1067

ISIN	Strike (in EUR)		Knock-Out Barrier (in EUR)		Ratio	
	old	new	old	new	old	new
DE000JC4W8G1	49.2324	46.1528	49.2324	46.1528	0.1	0.1067
DE000JN14G36	50.4814	47.3237	50.4814	47.3237	0.1	0.1067
DE000JN6BRJ3	58.5911	54.926	58.5911	54.926	0.1	0.1067
DE000JC4W9C8	60.5019	56.7173	60.5019	56.7173	0.1	0.1067
DE000JC4W9H7	61.2589	57.4269	61.2589	57.4269	0.1	0.1067
DE000JC4W9K1	63.9122	59.9143	63.9122	59.9143	0.1	0.1067
DE000JC4W9M7	65.4277	61.335	65.4277	61.335	0.1	0.1067
DE000JC4W9Q8	66.1861	62.0459	66.1861	62.0459	0.1	0.1067
DE000JC4YXK9	73.0371	68.4684	73.0371	68.4684	0.1	0.1067
DE000JC4YXL7	74.553	69.8895	74.553	69.8895	0.1	0.1067

#### Mini Future Warrants

ISIN	Strike (in EUR)		Stop-Loss Barrier (in EUR)		Ratio	
	old	new	old	new	old	new
DE000JM40MB0	27.7561	26.0199	29.2	27.4	0.1	0.1067
DE000JC3RLT1	65.9523	61.8268	62.6	58.7	0.1	0.1067

#### Factor Certificates

ISIN	Strike (in EUR)		Adjustment Barrier (in EUR)		Ratio	
	old	new	old	new	old	new
DE000JM4LYG0	26.361	24.712	30.85	28.92	0.04320683	0.04608988
DE000JM3KR88	47.453	44.4847	49.36	52.05	0.00040274	0.00042961

#### Discount Certificates

ISIN	Cap (in EUR)		Ratio	
	old	new	old	new
DE000JM5FWR0	44	41.2477	1	1.0667
DE000JN4C2W2	50	46.8724	1	1.0667
DE000JJ5GV58	53	49.6847	1	1.0667
DE000JM5FWU4	54	50.6222	1	1.0667
DE000JN4C300	55	51.5596	1	1.0667
DE000JN4C326	57	53.4345	1	1.0667
DE000JN4CUQ5	49	45.9349	1	1.0667
DE000JN4CPM4	51	47.8098	1	1.0667

ISIN	Cap (in EUR)		Ratio	
	old	new	old	new
DE000JN4CPX1	55	51.5596	1	1.0667
DE000JN4CQ60	59	55.3094	1	1.0667
DE000JN4CHB4	42	39.3728	1	1.0667
DE000JN4CH87	46	43.1226	1	1.0667
DE000JN4CH46	48	44.9975	1	1.0667
DE000JN4CHH1	50	46.8724	1	1.0667
DE000JN4CHV2	54	50.6222	1	1.0667

London, 24 November 2021

**J.P. Morgan Securities plc**