

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

Die Gesellschaft SAP SE hat die Ausschüttung einer Sonderdividende in Höhe von EUR 0,50 je Aktie zusätzlich zu einer regulären Dividende in Höhe von EUR 1,95 bekannt gegeben. Wirksamkeitstag dieser Maßnahme ist der 19. Mai 2022.

Aufgrund dieser Maßnahme wurden mit Wirkung zum 19. Mai 2022 in Bezug auf die in den nachstehenden Tabellen genannten, von der J.P. Morgan Structured Products B.V. begebenen Wertpapiere bezogen auf SAP SE (ISIN: DE0007164600), die folgenden Anpassungen vorgenommen:

Discount Zertifikate

ISIN	Cap (in EUR)		Ratio	
	alt	neu	alt	neu
DE000JN4CMD0	95	94,4696	1	1,0056
DE000JN4CMP4	110	109,3858	1	1,0056
DE000JN4CMM1	120	119,33	1	1,0056
DE000JN4CMK5	125	124,3021	1	1,0056
DE000JN4CN22	130	129,2741	1	1,0056
DE000JN4CCP5	85	84,5254	1	1,0056
DE000JN4CCK6	90	89,4975	1	1,0056
DE000JN4CCJ8	95	94,4696	1	1,0056
DE000JN4CCH2	100	99,4417	1	1,0056
DE000JN4CCT7	105	104,4137	1	1,0056
DE000JN4CCS9	110	109,3858	1	1,0056
DE000JN4CCR1	115	114,3579	1	1,0056
DE000JN4CD57	120	119,33	1	1,0056
DE000JN4CD40	125	124,3021	1	1,0056
DE000JN4CD32	130	129,2741	1	1,0056

Optionsscheine

ISIN	Strikepreis (in EUR)		Ratio	
	alt	neu	alt	neu
DE000JA2Q4J8	92	91,4864	0,1	0,1006
DE000JA5UAD9	94	93,4752	0,1	0,1006
DE000JX9J682	94	93,4752	0,1	0,1006
DE000JA40590	95	94,4696	0,1	0,1006
DE000JA401D4	96	95,464	0,1	0,1006
DE000JX9J666	96	95,464	0,1	0,1006
DE000JA0NJ00	98	97,4529	0,1	0,1006
DE000JX9J6B4	98	97,4529	0,1	0,1006
DE000JX9J690	100	99,4417	0,1	0,1006
DE000JX9J6E8	102	101,4305	0,1	0,1006
DE000JX9J6G3	108	107,397	0,1	0,1006
DE000JA2Q9D0	80	79,5534	0,1	0,1006
DE000JA0PET8	84	83,531	0,1	0,1006
DE000JX1U645	90	89,4975	0,1	0,1006
DE000JX765W5	92	91,4864	0,1	0,1006
DE000JX6J5Q7	94	93,4752	0,1	0,1006

DE000JA0PES0	95	94,4696	0,1	0,1006
DE000J326Q6	95	94,4696	0,1	0,1006
DE000JX6J5P9	96	95,464	0,1	0,1006
DE000JX6J5N4	98	97,4529	0,1	0,1006
DE000JA0PER2	98	97,4529	0,1	0,1006
DE000J326U8	100	99,4417	0,1	0,1006
DE000JX89H66	102	101,4305	0,1	0,1006
DE000JX72QH8	105	104,4138	0,1	0,1006
DE000J32895	110	109,3859	0,1	0,1006
DE000JX2ARA1	112	111,3747	0,1	0,1006
DE000J328Q2	115	114,358	0,1	0,1006
DE000J328Y6	118	117,3412	0,1	0,1006
DE000J329C0	120	119,33	0,1	0,1006
DE000J32978	125	124,3021	0,1	0,1006
DE000J329W8	128	127,2854	0,1	0,1006
DE000J329V0	130	129,2742	0,1	0,1006
DE000JN30Q34	136	135,2407	0,1	0,1006
DE000J329R8	140	139,2184	0,1	0,1006
DE000JN30Q75	142	141,2072	0,1	0,1006
DE000JN30QE4	160	159,1067	0,1	0,1006
DE000JN7VXX8	90	89,4975	0,1	0,1006
DE000JA40NT5	94	93,4752	0,1	0,1006
DE000JX6YUU4	94	93,4752	0,1	0,1006
DE000JA0SWK3	95	94,4696	0,1	0,1006
DE000JX9Q1Q4	98	97,4529	0,1	0,1006
DE000JX89JU0	100	99,4417	0,1	0,1006
DE000JX73P80	106	105,4082	0,1	0,1006
DE000JX6TUE8	110	109,3859	0,1	0,1006
DE000JX1UBU3	115	114,358	0,1	0,1006
DE000JN7VYC0	120	119,33	0,1	0,1006
DE000JN7VYF3	124	123,3077	0,1	0,1006
DE000JN7VYQ0	128	127,2854	0,1	0,1006
DE000JN7VYP2	130	129,2742	0,1	0,1006
DE000JN7VYT4	136	135,2407	0,1	0,1006
DE000JX7Z6V4	84	83,531	0,1	0,1006
DE000JX9L860	95	94,4696	0,1	0,1006
DE000JX89M51	102	101,4305	0,1	0,1006
DE000JX73VB9	105	104,4138	0,1	0,1006
DE000JN8M7J2	110	109,3859	0,1	0,1006
DE000JX2D7J8	112	111,3747	0,1	0,1006
DE000JX1UG47	115	114,358	0,1	0,1006
DE000JN01GC0	116	115,3524	0,1	0,1006
DE000JJ67LV9	120	119,33	0,1	0,1006
DE000JJ67LU1	125	124,3021	0,1	0,1006
DE000JN01GN7	126	125,2965	0,1	0,1006
DE000JJ67M06	130	129,2742	0,1	0,1006
DE000JN01GL1	132	131,263	0,1	0,1006
DE000JJ67LZ0	135	134,2463	0,1	0,1006
DE000JJ67LY3	140	139,2184	0,1	0,1006
DE000JJ67M22	145	144,1904	0,1	0,1006
DE000JX38A81	146	145,1849	0,1	0,1006
DE000JJ67M14	150	149,1625	0,1	0,1006

DE000JA2QPC4	98	97,4529	0,1	0,1006
DE000JA1WZ40	115	114,358	0,1	0,1006
DE000JA1WYT0	116	115,3524	0,1	0,1006
DE000JA2HAF8	140	139,2184	0,1	0,1006
DE000JX5HY71	95	94,4696	0,1	0,1006
DE000JX7ZJV0	100	99,4417	0,1	0,1006
DE000JX5HYD9	115	114,358	0,1	0,1006
DE000JX5HYC1	120	119,33	0,1	0,1006
DE000JX5HYH0	130	129,2742	0,1	0,1006
DE000JX5HYJ6	135	134,2463	0,1	0,1006
DE000JA12YA1	95	94,4696	0,1	0,1006
DE000JX7PBZ9	100	99,4417	0,1	0,1006
DE000JX7ZLQ6	100	99,4417	0,1	0,1006
DE000JX7PC42	125	124,3021	0,1	0,1006
DE000JX7PC34	130	129,2742	0,1	0,1006

Turbo Optionsscheine

ISIN	Strikepreis (in EUR)		Knock-Out Barriere (in EUR)		Ratio	
	alt	neu	alt	neu	alt	neu
DE000JA4SLY9	80	79,5533	80	79,5533	0,1	0,1006
DE000JA4SLW3	84	83,531	84	83,531	0,1	0,1006
DE000JA4SME9	102	101,4305	102	101,4305	0,1	0,1006

Unlimited Turbo Optionsscheine

ISIN	Strikepreis (in EUR)		Knock-Out Barriere (in EUR)		Ratio	
	alt	neu	alt	neu	alt	neu
DE000JC9Y4Y6	55,9	55,5879	55,9	55,5879	0,1	0,1006
DE000JC9Y4X8	56,9565	56,6385	56,9565	56,6385	0,1	0,1006
DE000JM7VDB7	62,3214	61,9735	62,3214	61,9735	0,1	0,1006
DE000JM7FLZ2	63,4487	63,0945	63,4487	63,0945	0,1	0,1006
DE000JM7FLY5	64,5303	64,17	64,5303	64,1700	0,1	0,1006
DE000JM7FM11	68,8575	68,4731	68,8575	68,4731	0,1	0,1006
DE000JM7FM29	69,9393	69,5488	69,9393	69,5488	0,1	0,1006
DE000JM4KN24	71,4561	71,0572	71,4561	71,0572	0,1	0,1006
DE000JM7FM37	73,1848	72,7762	73,1848	72,7762	0,1	0,1006
DE000JM7FM45	74,2664	73,8518	74,2664	73,8518	0,1	0,1006
DE000JC9V5T6	75,9833	75,5591	75,9833	75,5591	0,1	0,1006
DE000JM4KN16	76,8974	76,4681	76,8974	76,4681	0,1	0,1006
DE000JM7FM60	78,5921	78,1533	78,5921	78,1533	0,1	0,1006
DE000JM7FM86	79,6738	79,229	79,6738	79,2290	0,1	0,1006
DE000JC96XN5	80,2179	79,7701	80,2179	79,7701	0,1	0,1006
DE000JM7FM78	80,7555	80,3047	80,7555	80,3047	0,1	0,1006
DE000JC93A70	81,2826	80,8288	81,2826	80,8288	0,1	0,1006
DE000JM7FM94	81,8375	81,3806	81,8375	81,3806	0,1	0,1006
DE000JM7FMC9	82,9192	82,4563	82,9192	82,4563	0,1	0,1006
DE000JM7FMD7	84,0006	83,5316	84,0006	83,5316	0,1	0,1006
DE000JJ2VQP5	84,5006	84,0288	84,5006	84,0288	0,1	0,1006
DE000JC939Z4	84,9818	84,5074	84,9818	84,5074	0,1	0,1006

DE000JC1JFL1	86,855	86,3701	86,855	86,3701	0,1	0,1006
DE000JJOZG67	87,4458	86,9576	87,4458	86,9576	0,1	0,1006
DE000JC1JFR8	87,9281	87,4372	87,9281	87,4372	0,1	0,1006
DE000JA57PZ1	93,941	93,4164	93,941	93,4164	0,1	0,1006
DE000JA515V3	94,9067	94,3767	94,9067	94,3767	0,1	0,1006
DE000JA5NVA6	95,3727	94,8401	95,3727	94,8401	0,1	0,1006
DE000JA4ESH9	96,7795	96,2391	96,7795	96,2391	0,1	0,1006
DE000JA5JHW7	97,358	96,8144	97,358	96,8144	0,1	0,1006
DE000JA3GB79	99,5751	99,0191	99,5751	99,0191	0,1	0,1006
DE000JA2MS32	100,9862	100,4223	100,9862	100,4223	0,1	0,1006
DE000JX87T07	102,0163	101,4466	102,0163	101,4466	0,1	0,1006
DE000JX7TM53	107,3258	106,7265	107,3258	106,7265	0,1	0,1006
DE000JX7TMM6	107,8199	107,2178	107,8199	107,2178	0,1	0,1006
DE000JX7AZH8	109,2276	108,6177	109,2276	108,6177	0,1	0,1006
DE000JX6WST4	109,7098	109,0972	109,7098	109,0972	0,1	0,1006
DE000JX6AKK6	112,5956	111,9669	112,5956	111,9669	0,1	0,1006
DE000JX6AKV3	113,583	112,9488	113,583	112,9488	0,1	0,1006
DE000JX6AKT7	115,5587	114,9134	115,5587	114,9134	0,1	0,1006
DE000JX6AKS9	116,5459	115,8951	116,5459	115,8951	0,1	0,1006
DE000JX5ZZ78	119,4531	118,7861	119,4531	118,7861	0,1	0,1006
DE000JX4AZK9	120,2042	119,533	120,2042	119,5330	0,1	0,1006
DE000JX4AYU1	120,697	120,023	120,697	120,0230	0,1	0,1006
DE000JX39R81	121,5412	120,8625	121,5412	120,8625	0,1	0,1006
DE000JX0ZH75	122,4089	121,7254	122,4089	121,7254	0,1	0,1006
DE000JX0W7U4	122,8566	122,1706	122,8566	122,1706	0,1	0,1006
DE000JX0NLE3	123,8064	123,1151	123,8064	123,1151	0,1	0,1006
DE000JC6QZ80	127,2591	126,5485	127,2591	126,5485	0,1	0,1006
DE000JC6QZ98	127,7264	127,0132	127,7264	127,0132	0,1	0,1006
DE000JC6L7K6	128,6433	127,925	128,6433	127,9250	0,1	0,1006
DE000JC1JGY2	135,3674	134,6115	135,3674	134,6115	0,1	0,1006
DE000JC2T9W3	135,8106	135,0523	135,8106	135,0523	0,1	0,1006
DE000JM4PD62	136,2431	135,4823	136,2431	135,4823	0,1	0,1006
DE000JC2T9Z6	136,7347	135,9712	136,7347	135,9712	0,1	0,1006
DE000JC1N744	137,2257	136,4595	137,2257	136,4595	0,1	0,1006
DE000JC3A3R6	138,6946	137,9202	138,6946	137,9202	0,1	0,1006
DE000JC1ZCE9	142,8865	142,0886	142,8865	142,0886	0,1	0,1006
DE000JC3RM04	145,3375	144,526	145,3375	144,5260	0,1	0,1006
DE000JC28HS0	149,4459	148,6114	149,4459	148,6114	0,1	0,1006
DE000JC3RM61	150,431	149,591	150,431	149,5910	0,1	0,1006
DE000JC2FTV7	157,8422	156,9608	157,8422	156,9608	0,1	0,1006
DE000JC4YWZ9	167,2356	166,3018	167,2356	166,3018	0,1	0,1006
DE000JC3RMG6	174,0436	173,0718	174,0436	173,0718	0,1	0,1006
DE000JC3RMF8	174,9692	173,9922	174,9692	173,9922	0,1	0,1006
DE000JC6CP05	186,3382	185,2977	186,3382	185,2977	0,1	0,1006
DE000JC6L7L4	188,3113	187,2598	188,3113	187,2598	0,1	0,1006
DE000JC6QZA6	190,1985	189,1365	190,1985	189,1365	0,1	0,1006

Mini Future Optionsscheine

ISIN	Strikepreis (in EUR)		Stop-Loss Barriere (in EUR)		Ratio	
	alt	neu	alt	neu	alt	neu
DE000JA49T19	74,7422	74,3249	78,5	78,1000	0,1	0,1006
DE000JC9VBR5	79,2541	78,8116	83,3	82,8000	0,1	0,1006
DE000JC9VBQ7	80,2601	79,812	84,3	83,9000	0,1	0,1006
DE000JC9VC38	82,2722	81,8129	86,4	86,0000	0,1	0,1006
DE000JA6M7M5	87,6362	87,1469	92,1	91,6000	0,1	0,1006
DE000JA6X4V0	88,5714	88,0769	93	92,5000	0,1	0,1006
DE000JX49SB5	127,6556	126,9428	121,2	120,5000	0,1	0,1006
DE000JC3RJ09	143,438	142,6371	136,2	135,5000	0,1	0,1006

Faktor Zertifikate

ISIN	Strikepreis (in EUR)		Anpassungsschwelle (in EUR)		Ratio	
	alt	neu	alt	neu	alt	neu
DE000JM4LXE7	44,0941	43,8479	51,6	51,3021	0,0097165	0,0097711
DE000JM4LXM0	59,3445	59,0132	66,47	66,0948	0,11708907	0,1177465
DE000JM4LXN8	66,9696	66,5957	73	72,5894	0,03864185	0,0388588

London, 24. Mai 2022

J.P. Morgan Securities plc

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

The company SAP SE has announced the payment of a special dividend of EUR 0.50 per share in addition to a regular cash dividend of EUR 1.95. Effective date of this measure is 19 May 2022.

Due to this measure the following adjustments became effective on 19 May 2022 in respect of the Securities linked to SAP SE (ISIN: DE0007164600) mentioned in the tables below which are issued by J.P. Morgan Structured Products B.V.:

Discount Certificates

ISIN	Cap (in EUR)		Ratio	
	old	new	old	new
DE000JN4CMD0	95	94.4696	1	1.0056
DE000JN4CMP4	110	109.3858	1	1.0056
DE000JN4CMM1	120	119.33	1	1.0056
DE000JN4CMK5	125	124.3021	1	1.0056
DE000JN4CN22	130	129.2741	1	1.0056
DE000JN4CCP5	85	84.5254	1	1.0056
DE000JN4CCK6	90	89.4975	1	1.0056
DE000JN4CCJ8	95	94.4696	1	1.0056
DE000JN4CCH2	100	99.4417	1	1.0056
DE000JN4CCT7	105	104.4137	1	1.0056
DE000JN4CCS9	110	109.3858	1	1.0056
DE000JN4CCR1	115	114.3579	1	1.0056
DE000JN4CD57	120	119.33	1	1.0056
DE000JN4CD40	125	124.3021	1	1.0056
DE000JN4CD32	130	129.2741	1	1.0056

Warrants

ISIN	Strike (in EUR)		Ratio	
	old	new	old	new
DE000JA2Q4J8	92	91.4864	0.1	0.1006
DE000JA5UAD9	94	93.4752	0.1	0.1006
DE000JX9J682	94	93.4752	0.1	0.1006
DE000JA40590	95	94.4696	0.1	0.1006
DE000JA401D4	96	95.464	0.1	0.1006
DE000JX9J666	96	95.464	0.1	0.1006
DE000JA0NJ00	98	97.4529	0.1	0.1006
DE000JX9J6B4	98	97.4529	0.1	0.1006
DE000JX9J690	100	99.4417	0.1	0.1006
DE000JX9J6E8	102	101.4305	0.1	0.1006
DE000JX9J6G3	108	107.397	0.1	0.1006
DE000JA2Q9D0	80	79.5534	0.1	0.1006
DE000JA0PET8	84	83.531	0.1	0.1006
DE000JX1U645	90	89.4975	0.1	0.1006
DE000JX765W5	92	91.4864	0.1	0.1006

DE000JX6J5Q7	94	93.4752	0.1	0.1006
DE000JA0PES0	95	94.4696	0.1	0.1006
DE000JJ326Q6	95	94.4696	0.1	0.1006
DE000JX6J5P9	96	95.464	0.1	0.1006
DE000JX6J5N4	98	97.4529	0.1	0.1006
DE000JA0PER2	98	97.4529	0.1	0.1006
DE000JJ326U8	100	99.4417	0.1	0.1006
DE000JX89H66	102	101.4305	0.1	0.1006
DE000JX72QH8	105	104.4138	0.1	0.1006
DE000JJ32895	110	109.3859	0.1	0.1006
DE000JX2ARA1	112	111.3747	0.1	0.1006
DE000JJ328Q2	115	114.358	0.1	0.1006
DE000JJ328Y6	118	117.3412	0.1	0.1006
DE000JJ329C0	120	119.33	0.1	0.1006
DE000JJ32978	125	124.3021	0.1	0.1006
DE000JJ329W8	128	127.2854	0.1	0.1006
DE000JJ329V0	130	129.2742	0.1	0.1006
DE000JN30Q34	136	135.2407	0.1	0.1006
DE000JJ329R8	140	139.2184	0.1	0.1006
DE000JN30Q75	142	141.2072	0.1	0.1006
DE000JN30QE4	160	159.1067	0.1	0.1006
DE000JN7VXX8	90	89.4975	0.1	0.1006
DE000JA40NT5	94	93.4752	0.1	0.1006
DE000JX6YUU4	94	93.4752	0.1	0.1006
DE000JA0SWK3	95	94.4696	0.1	0.1006
DE000JX9Q1Q4	98	97.4529	0.1	0.1006
DE000JX89JU0	100	99.4417	0.1	0.1006
DE000JX73P80	106	105.4082	0.1	0.1006
DE000JX6TUE8	110	109.3859	0.1	0.1006
DE000JX1UBU3	115	114.358	0.1	0.1006
DE000JN7VYC0	120	119.33	0.1	0.1006
DE000JN7VYF3	124	123.3077	0.1	0.1006
DE000JN7VYQ0	128	127.2854	0.1	0.1006
DE000JN7VYP2	130	129.2742	0.1	0.1006
DE000JN7VYT4	136	135.2407	0.1	0.1006
DE000JX7Z6V4	84	83.531	0.1	0.1006
DE000JX9L860	95	94.4696	0.1	0.1006
DE000JX89M51	102	101.4305	0.1	0.1006
DE000JX73VB9	105	104.4138	0.1	0.1006
DE000JN8M7J2	110	109.3859	0.1	0.1006
DE000JX2D7J8	112	111.3747	0.1	0.1006
DE000JX1UG47	115	114.358	0.1	0.1006
DE000JN01GC0	116	115.3524	0.1	0.1006
DE000JJ67LV9	120	119.33	0.1	0.1006
DE000JJ67LU1	125	124.3021	0.1	0.1006
DE000JN01GN7	126	125.2965	0.1	0.1006
DE000JJ67M06	130	129.2742	0.1	0.1006
DE000JN01GL1	132	131.263	0.1	0.1006
DE000JJ67LZ0	135	134.2463	0.1	0.1006
DE000JJ67LY3	140	139.2184	0.1	0.1006
DE000JJ67M22	145	144.1904	0.1	0.1006
DE000JX38A81	146	145.1849	0.1	0.1006

DE000JJ67M14	150	149.1625	0.1	0.1006
DE000JA2QPC4	98	97.4529	0.1	0.1006
DE000JA1WZ40	115	114.358	0.1	0.1006
DE000JA1WYT0	116	115.3524	0.1	0.1006
DE000JA2HAF8	140	139.2184	0.1	0.1006
DE000JX5HY71	95	94.4696	0.1	0.1006
DE000JX7ZJV0	100	99.4417	0.1	0.1006
DE000JX5HYD9	115	114.358	0.1	0.1006
DE000JX5HYC1	120	119.33	0.1	0.1006
DE000JX5HYH0	130	129.2742	0.1	0.1006
DE000JX5HYJ6	135	134.2463	0.1	0.1006
DE000JA12YA1	95	94.4696	0.1	0.1006
DE000JX7PBZ9	100	99.4417	0.1	0.1006
DE000JX7ZLQ6	100	99.4417	0.1	0.1006
DE000JX7PC42	125	124.3021	0.1	0.1006
DE000JX7PC34	130	129.2742	0.1	0.1006

Turbo Warrants

ISIN	Strike (in EUR)		Knock-Out Barrier (in EUR)		Ratio	
	old	new	old	new	old	new
DE000JA4SLY9	80	79.5533	80	79.5533	0.1	0.1006
DE000JA4SLW3	84	83.531	84	83.531	0.1	0.1006
DE000JA4SME9	102	101.4305	102	101.4305	0.1	0.1006

Unlimited Turbo Warrants

ISIN	Strike (in EUR)		Knock-Out Barrier (in EUR)		Ratio	
	old	new	old	new	old	new
DE000JC9Y4Y6	55.9	55.5879	55.9	55.5879	0.1	0.1006
DE000JC9Y4X8	56.9565	56.6385	56.9565	56.6385	0.1	0.1006
DE000JM7VDB7	62.3214	61.9735	62.3214	61.9735	0.1	0.1006
DE000JM7FLZ2	63.4487	63.0945	63.4487	63.0945	0.1	0.1006
DE000JM7FLY5	64.5303	64.17	64.5303	64.1700	0.1	0.1006
DE000JM7FM11	68.8575	68.4731	68.8575	68.4731	0.1	0.1006
DE000JM7FM29	69.9393	69.5488	69.9393	69.5488	0.1	0.1006
DE000JM4KN24	71.4561	71.0572	71.4561	71.0572	0.1	0.1006
DE000JM7FM37	73.1848	72.7762	73.1848	72.7762	0.1	0.1006
DE000JM7FM45	74.2664	73.8518	74.2664	73.8518	0.1	0.1006
DE000JC9V5T6	75.9833	75.5591	75.9833	75.5591	0.1	0.1006
DE000JM4KN16	76.8974	76.4681	76.8974	76.4681	0.1	0.1006
DE000JM7FM60	78.5921	78.1533	78.5921	78.1533	0.1	0.1006
DE000JM7FM86	79.6738	79.229	79.6738	79.2290	0.1	0.1006
DE000JC96XN5	80.2179	79.7701	80.2179	79.7701	0.1	0.1006
DE000JM7FM78	80.7555	80.3047	80.7555	80.3047	0.1	0.1006
DE000JC93A70	81.2826	80.8288	81.2826	80.8288	0.1	0.1006
DE000JM7FM94	81.8375	81.3806	81.8375	81.3806	0.1	0.1006
DE000JM7FMC9	82.9192	82.4563	82.9192	82.4563	0.1	0.1006
DE000JM7FMD7	84.0006	83.5316	84.0006	83.5316	0.1	0.1006
DE000JJ2VQP5	84.5006	84.0288	84.5006	84.0288	0.1	0.1006

DE000JC939Z4	84.9818	84.5074	84.9818	84.5074	0.1	0.1006
DE000JC1JFL1	86.855	86.3701	86.855	86.3701	0.1	0.1006
DE000JJ0ZG67	87.4458	86.9576	87.4458	86.9576	0.1	0.1006
DE000JC1JFR8	87.9281	87.4372	87.9281	87.4372	0.1	0.1006
DE000JA57PZ1	93.941	93.4164	93.941	93.4164	0.1	0.1006
DE000JA515V3	94.9067	94.3767	94.9067	94.3767	0.1	0.1006
DE000JA5NVA6	95.3727	94.8401	95.3727	94.8401	0.1	0.1006
DE000JA4ESH9	96.7795	96.2391	96.7795	96.2391	0.1	0.1006
DE000JA5JHW7	97.358	96.8144	97.358	96.8144	0.1	0.1006
DE000JA3GB79	99.5751	99.0191	99.5751	99.0191	0.1	0.1006
DE000JA2MS32	100.9862	100.4223	100.9862	100.4223	0.1	0.1006
DE000JX87T07	102.0163	101.4466	102.0163	101.4466	0.1	0.1006
DE000JX7TM53	107.3258	106.7265	107.3258	106.7265	0.1	0.1006
DE000JX7TMM6	107.8199	107.2178	107.8199	107.2178	0.1	0.1006
DE000JX7AZH8	109.2276	108.6177	109.2276	108.6177	0.1	0.1006
DE000JX6WST4	109.7098	109.0972	109.7098	109.0972	0.1	0.1006
DE000JX6AKK6	112.5956	111.9669	112.5956	111.9669	0.1	0.1006
DE000JX6AKV3	113.583	112.9488	113.583	112.9488	0.1	0.1006
DE000JX6AKT7	115.5587	114.9134	115.5587	114.9134	0.1	0.1006
DE000JX6AKS9	116.5459	115.8951	116.5459	115.8951	0.1	0.1006
DE000JX5ZZ78	119.4531	118.7861	119.4531	118.7861	0.1	0.1006
DE000JX4AZK9	120.2042	119.533	120.2042	119.5330	0.1	0.1006
DE000JX4AYU1	120.697	120.023	120.697	120.0230	0.1	0.1006
DE000JX39R81	121.5412	120.8625	121.5412	120.8625	0.1	0.1006
DE000JX0ZH75	122.4089	121.7254	122.4089	121.7254	0.1	0.1006
DE000JX0W7U4	122.8566	122.1706	122.8566	122.1706	0.1	0.1006
DE000JX0NLE3	123.8064	123.1151	123.8064	123.1151	0.1	0.1006
DE000JC6QZ80	127.2591	126.5485	127.2591	126.5485	0.1	0.1006
DE000JC6QZ98	127.7264	127.0132	127.7264	127.0132	0.1	0.1006
DE000JC6L7K6	128.6433	127.925	128.6433	127.9250	0.1	0.1006
DE000JC1JGY2	135.3674	134.6115	135.3674	134.6115	0.1	0.1006
DE000JC2T9W3	135.8106	135.0523	135.8106	135.0523	0.1	0.1006
DE000JM4PD62	136.2431	135.4823	136.2431	135.4823	0.1	0.1006
DE000JC2T9Z6	136.7347	135.9712	136.7347	135.9712	0.1	0.1006
DE000JC1N744	137.2257	136.4595	137.2257	136.4595	0.1	0.1006
DE000JC3A3R6	138.6946	137.9202	138.6946	137.9202	0.1	0.1006
DE000JC1ZCE9	142.8865	142.0886	142.8865	142.0886	0.1	0.1006
DE000JC3RM04	145.3375	144.526	145.3375	144.5260	0.1	0.1006
DE000JC28HS0	149.4459	148.6114	149.4459	148.6114	0.1	0.1006
DE000JC3RM61	150.431	149.591	150.431	149.5910	0.1	0.1006
DE000JC2FTV7	157.8422	156.9608	157.8422	156.9608	0.1	0.1006
DE000JC4YWZ9	167.2356	166.3018	167.2356	166.3018	0.1	0.1006
DE000JC3RMG6	174.0436	173.0718	174.0436	173.0718	0.1	0.1006
DE000JC3RMF8	174.9692	173.9922	174.9692	173.9922	0.1	0.1006
DE000JC6CP05	186.3382	185.2977	186.3382	185.2977	0.1	0.1006
DE000JC6L7L4	188.3113	187.2598	188.3113	187.2598	0.1	0.1006
DE000JC6QZA6	190.1985	189.1365	190.1985	189.1365	0.1	0.1006

Mini Future Warrants

ISIN	Strike (in EUR)		Stop-Loss Barrier (in EUR)		Ratio	
	old	new	old	new	old	new
DE000JA49T19	74.7422	74.3249	78.5	78.1000	0.1	0.1006
DE000JC9VBR5	79.2541	78.8116	83.3	82.8000	0.1	0.1006
DE000JC9VBQ7	80.2601	79.812	84.3	83.9000	0.1	0.1006
DE000JC9VC38	82.2722	81.8129	86.4	86.0000	0.1	0.1006
DE000JA6M7M5	87.6362	87.1469	92.1	91.6000	0.1	0.1006
DE000JA6X4V0	88.5714	88.0769	93	92.5000	0.1	0.1006
DE000JX49SB5	127.6556	126.9428	121.2	120.5000	0.1	0.1006
DE000JC3RJ09	143.438	142.6371	136.2	135.5000	0.1	0.1006

Factor Certificates

ISIN	Strike (in EUR)		Adjustment Barrier (in EUR)		Ratio	
	old	new	old	new	old	new
DE000JM4LXE7	44.0941	43.8479	51.6	51.3021	0.0097165	0.0097711
DE000JM4LXM0	59.3445	59.0132	66.47	66.0948	0.11708907	0.1177465
DE000JM4LXN8	66.9696	66.5957	73	72.5894	0.03864185	0.0388588

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J.P. Morgan Securities plc