

Headline:

Settlement Price and Net Cash Settlement of 24 Derivative warrants issued by JPM

Security Symbol:

BABA41C2206A, GEEL41C2206A, HSBC41C2206A, HSBC41P2206A, JD41C2206A, JD41P2206A, MEIT41C2206A, MEIT41C2206B, MEIT41P2206A, S5041C2206A, S5041C2206B, S5041C2206C, S5041C2206D, S5041C2206E, S5041C2206F, S5041C2206T, S5041C2206U, S5041P2206A, S5041P2206B, S5041P2206C, S5041P2206D, S5041P2206T, TENC41C2206A, XIAO41C2206A

Announcement Details

Subject	Settlement Price and Net Cash Settlement
Data as of	29-Jun-2022
Maturity date	04-Jul-2022
Expense of exercise (Baht)	0.00

DW Symbol	Multiplier of Index (THB: Index Point)	Underlying asset price (Index)	Exercise price (Index)	Net cash settlement amount (Baht)
S5041C2206A	0.04	962.49	1,100.00	0.00
S5041C2206B	0.05263	962.49	1,150.00	0.00
S5041C2206C	0.03704	962.49	1,125.00	0.00
S5041C2206D	0.04545	962.49	1,100.00	0.00
S5041C2206E	0.05	962.49	1,125.00	0.00
S5041C2206F	0.02703	962.49	1,050.00	0.00
S5041C2206T	0.03333	962.49	1,025.00	0.00
S5041C2206U	0.03333	962.49	1,075.00	0.00
S5041P2206A	0.04545	962.49	850.00	0.00
S5041P2206B	0.04	962.49	900.00	0.00
S5041P2206C	0.04762	962.49	875.00	0.00
S5041P2206D	0.05556	962.49	900.00	0.00
S5041P2206T	0.03333	962.49	950.00	0.00

DW Symbol	Conversion ratio per unit	Underlying asset price (Currency)	Exercise price (Currency)	Net cash settlement amount (Baht)	Exchange Rate (Baht/Currency)
BABA41C2206A	0.0125	114.50 HKD	127.50 HKD	0.00	4.4781 THB/HKD
GEEL41C2206A	0.06337	17.50 HKD	16.766 HKD	0.20829	4.4781 THB/HKD
HSBC41C2206A	0.03959	51.90 HKD	67.999 HKD	0.00	4.4781 THB/HKD

HSBC41P2206A	0.04679	51.90 HKD	45.657 HKD	0.00	4.4781 THB/HKD
JD41C2206A	0.00602	251.40 HKD	332.084 HKD	0.00	4.4781 THB/HKD
JD41P2206A	0.00853	251.40 HKD	219.762 HKD	0.00	4.4781 THB/HKD
MEIT41C2206A	0.005	202.80 HKD	260.00 HKD	0.00	4.4781 THB/HKD
MEIT41C2206B	0.01111	202.80 HKD	210.00 HKD	0.00	4.4781 THB/HKD
MEIT41P2206A	0.00833	202.80 HKD	180.00 HKD	0.00	4.4781 THB/HKD
TENC41C2206A	0.00628	365.00 HKD	517.566 HKD	0.00	4.4781 THB/HKD
XIAO41C2206A	0.08	13.80 HKD	17.50 HKD	0.00	4.4781 THB/HKD

Remark

1. Net Cash Settlement Amount = Cash Settlement Amount - Exercise Expense Charged by Issuer By;

In case of Call Warrant and Underlying Asset is Stock :

Cash Settlement Amount = (Settlement Price - Exercise Price) X Exercise Ratio

In case of Put Warrant and Underlying Asset is Stock :

Cash Settlement Amount = (Exercise Price - Settlement Price) X Exercise Ratio

In case of Call Warrant and Underlying Asset is Index :

Cash Settlement Amount = (Settlement Price - Exercise Price) X Multiplier

In case of Put Warrant and Underlying Asset is Index :

Cash Settlement Amount = (Exercise Price - Settlement Price) X Multiplier

In case of Call Warrant and Underlying Asset is Foreign Stock :

Cash Settlement Amount = (Settlement Price - Exercise Price) X Exercise Ratio X Exchange rate

In case of Put Warrant and Underlying Asset is Foreign Stock :

Cash Settlement Amount = (Exercise Price - Settlement Price) X Exercise Ratio X Exchange rate

In case of Call Warrant and Underlying Asset is Foreign Index :

Cash Settlement Amount = (Settlement Price - Exercise Price) X Multiplier X Exchange rate

In case of Put Warrant and Underlying Asset is Foreign Index :

Cash Settlement Amount = (Exercise Price - Settlement Price) X Multiplier X Exchange rate

2. Any Derivative Warrant (DW) will automatically be exercised if the Net Cash Settlement Amount on the Automatic Exercise Date is greater than zero (without notice being given to the Holders). The Issuer will pay to the Holders the Net Cash Settlement Amount (if any) with procedure defined in Terms and Condition.

3. The Holders can deny the exercise of DW by informing their broker in accordance with procedures stipulated by their broker.

Signature _____
(Mr. Tosapol Kerdphol)
Assistant director of Listed Structured Products
Authorized Persons to Disclose Information

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