



**AVVISO
n. 515**

8 settembre 2016

EuroTLX

Mittente del comunicato: **EuroTLX SIM**

Società oggetto dell'Avviso: ---

Oggetto: **Rettifica Final Terms NL0011541735**

Testo del comunicato



NOTICE DATED 8 SEPTEMBER 2016
RELATING TO THE PRICING SUPPLEMENT
DATED 24 JUNE 2016 (ISIN: NL0011541735)



J.P. Morgan Structured Products B.V.
(incorporated with limited liability company in The Netherlands)

as Issuer

JPMorgan Chase Bank, N.A.
(a national banking association organised under the laws of the United States of America)

as Guarantor in respect of

**Listing of 10 Three-Year Autocallable Phoenix Certificates with Memory Coupon
linked to the EURO STOXX® Banks (Price) Index, due June 2019
(the "Securities" or the "Certificates")**

(ISIN: NL0011541735)

**Structured Products Programme for the issuance of
Notes, Warrants and Certificates**

Notice

We refer to the pricing supplement dated 24 June 2016 relating to the Securities (the "**Pricing Supplement**").

We hereby notify you that, in respect of the Pricing Supplement, which was submitted to EuroTLX SIM S.p.A. for the Securities to be listed on the multilateral trading facility EuroTLX (managed by EuroTLX SIM S.p.A.):

- (i) paragraph 44(xix) (*Observation Period*) of Part A (*Contractual Terms*) to the Pricing Supplement was amended by an amended and restated pricing supplement dated 7 September 2016 (the "**Amended and Restated Pricing Supplement**"), with the relevant changes set out below, such that all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Pricing Supplement:

- | | |
|--|--|
| (xix) Observation Period: | <u>Not</u> Applicable |
| (a) Observation Period Start Date: | <u>Initial Valuation Date, Including</u> |
| (b) Observation Period End Date: | <u>Final Valuation Date, Including</u> |
| (c) Observation Date (Closing Valuation): | <u>Applicable</u> |
| (d) Observation Date (Intra-Day Valuation): | <u>Not Applicable</u> |

- (ii) paragraph 2(ii) (*Redemption Amount on the Scheduled Redemption Date*) of Part C (*Other Applicable Terms*) to the Pricing Supplement was amended by the Amended and Restated Pricing Supplement, with the relevant changes set out below, such that all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Pricing Supplement:

- (ii) **Redemption Amount on the Scheduled Redemption Date**

Unless the Securities have previously been redeemed or purchased and cancelled in accordance with the Conditions (including pursuant to an Early Redemption Event in accordance with paragraph 2(i) above), the Issuer shall redeem the Securities on the Scheduled Redemption Date in accordance with paragraph (a) or (b) below (as applicable):

~~(a) — if the Final Index Level is equal to or greater than the Initial Index Level, as determined by the Calculation Agent, each Security (of the Notional Amount) shall be redeemed on the Scheduled Redemption Date by payment of the Redemption Amount, which shall be EUR 100,000 (together with, for the avoidance of doubt, the Coupon Amount payable pursuant to paragraph 1 above on the Scheduled Redemption Date); or~~

~~(b) — if the Final Index Level is less than the Initial Index Level, as determined by the Calculation Agent, and~~

(a) if no Barrier Event has occurred, each Security (of the Notional Amount) shall be redeemed on the Scheduled Redemption Date by payment of the Redemption Amount, which shall be EUR 100,000 (together with, for the avoidance of doubt, the Coupon Amount (if any) payable pursuant to paragraph 1 above on the Scheduled Redemption Date); or

(b) if a Barrier Event has occurred, each Security (of the Notional Amount) shall be redeemed on the Scheduled Redemption Date by payment of the Redemption Amount, which shall be an amount in the Specified Currency determined by the Calculation Agent in accordance with the following formula:

$$RA \times \text{Max} \left\{ \text{Min} \left[\frac{\text{Final Index Level}}{\text{Initial Index Level}}; \text{Cap} \right]; \text{Floor} \right\}$$

(iii) the definition of "Barrier Event" in paragraph 3 (*Definitions*) of Part C (*Other Applicable Terms*) to the Pricing Supplement was amended by the Amended and Restated Pricing Supplement, with the relevant changes set out below, such that all double-underlined text will be inserted into, and all struck-out text will be deleted from, the Pricing Supplement:

"**Barrier Event**" means (and a Barrier Event shall be deemed to have occurred if) ~~on any Observation Date (Closing Valuation) during the Observation Period the Closing~~Final Index Level is less than the Barrier Event Strike, as determined by the Calculation Agent.

The Issuer and the Guarantor accept responsibility for the information contained in this notice.