JPMorgan Managed Futures Plus ETF

Ticker: JPFP

Designed to provide capital appreciation.

Approach

- Combines an active managed futures strategy with a U.S. large cap equity strategy, seeking full exposure to both and effectively blending their returns within a single investment
- The managed futures strategy applies a systematic investment process to invest primarily in derivatives to gain long and/or short exposure across global equity and fixed income markets, commodities and currencies
- The U.S. equity strategy provides broad, strategic exposure to the U.S. large cap equity market by investing in stocks and futures contracts on U.S. equity indices

Expertise

Portfolio manager(s) and years of experience

Yazann Romahi, 27 years
Kartik Aiyar, 13 years
Victor Li, 16 years
Garrett Norman, 19 years

Fund Information

Class launch
May 27, 2026

CUSIP
46654Q526

Value of investments
$33.43 M

Annual expenses (%)
Gross Expenses: 0.590
Net Expenses: 0.590

Performance

F1 Fund: at NAV
F2 Fund: Market price returns
B1 Benchmark 1: S&P 500 Index
B2 Benchmark 2: SG CTA Index (TR)

Yield (%)

	As of 8/31/26	As of 6/30/26
30-day SEC yield	0.35	0.38
30-day SEC yield (unsubsidized)	0.22	0.27

Return (%)

		Total Return at 08/31/2026					Annualized Returns at 06/30/2026			
		1mo	3mos	YTD	1yr	Launch^	1yr	3yrs	5yrs	Launch^
F1	at NAV	4.07	2.10	-	-	2.96*	-	-	-	-2.34*
F2	Market price returns	4.14	2.40	-	-	3.34*	-	-	-	-1.74*
B1		2.72	1.68	-	-	2.51	-	-	-	-0.14
B2		2.78	0.59	-	-	0.20	-	-	-	-1.34

Performance Disclosures

The performance quoted is past performance and is not a guarantee of future results. Investment returns and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than original cost. Current performance may be higher or lower than the performance data shown. For performance current to the most recent month-end please call 1-844-4JPM-ETF.

*The inception return is less than one year old, reflecting cumulative, not annualized, performance.

Total Returns based on NAV and Market Price do not reflect brokerage commissions or sales charges in connection with the purchase or sale of Fund shares, which if included would lower the performance shown above. The NAV used in the Total Return calculation assumes all management fees and operating expenses incurred by the Fund.

^Fund performance inception: 5/27/2026

A fund's NAV is the sum of all its assets less any liabilities, divided by the number of shares outstanding.

YTD returns are as of the last business day of the month.

Holdings

Top 10 (%)

NVIDIA CORP COMMON STOCK	4.8
APPLE INC COMMON STOCK	4.1
MICROSOFT CORP COMMON	3.4
ALPHABET INC-CL A -	2.6
ALPHABET INC-CL C -	2.1
META PLATFORMS INC	1.6
AMAZON.COM INC COMMON	1.6
BROADCOM INC COMMON	1.6
SP500 MIC 09/18/2026	1.4
BERKSHIRE HATHAWAY INC	1.2

Portfolio Analysis

	JPFP	S&P 500 Index
Number of holdings	418	503

Investors should carefully consider the investment objectives and risks as well as charges and expenses of the JPMorgan ETF before investing. The summary and full prospectuses contain this and other information about the ETF. Read the prospectus carefully before investing. Call 1-844-4JPM-ETF or visit www.jpmorganETFs.com to obtain a prospectus.

Due to rounding, values may not total 100%.

Sector and country or region excludes cash.

This document is a general communication being provided for informational purposes only. It is educational in nature and not designed to be a recommendation for any specific investment product, strategy, plan feature or other purpose. Any examples used are generic, hypothetical and for illustration purposes only. Prior to making any investment or financial decisions, an investor should seek individualized advice from personal financial, legal, tax and other professionals that take into account all of the particular facts and circumstances of an investor's own situation.

Risk Summary

Selling call options can reduce equity market risk, but it limits the opportunity to profit from an increase in the market value of stocks in exchange for upfront cash at the time of selling the call option. The value of positions in options will fluctuate in response to changes in the value of the underlying ETF or index. Unusual market conditions or the lack of a ready market for any particular option at a specific time may reduce the effectiveness of the option strategies. As a result, the option strategies may not reduce the investment's volatility to the extent desired and could result in losses.

The Fund invests in futures, and that involves a risk called “rolling.” Because futures contracts expire, the Fund generally sells a contract before it expires and buys a new one with a later expiration date. This rolling process can hurt or help performance depending on how futures prices are structured: in “contango,” longer-dated contracts cost more than near-term contracts, so the Fund may sell a cheaper contract and buy a more expensive one, which can reduce returns; in “backwardation,” near-term contracts cost more than longer-dated contracts, so the Fund may sell a more expensive contract and buy a cheaper one, which can improve returns. If contango or backwardation lasts for an extended period, the Fund could experience significant losses. The adviser will actively manage the rolling process to try to reduce the negative impact of contango or, in some cases, benefit from backwardation, but there is no guarantee it will succeed.

Annual expenses (%)

The Fund’s management agreement provides that the adviser will pay substantially all expenses of the Fund, except for the management fees, payments under the Fund’s 12b-1 plan (if any), interest expenses, dividend and interest expenses related to short sales, taxes, acquired fund fees and expenses (other than fees for funds advised by the adviser and/or its affiliates), costs of holding shareholder meetings, and litigation and potential litigation and other extraordinary expenses not incurred in the ordinary course of the Fund’s business. The Fund shall be responsible for its non-operating expenses, including brokerage commissions and fees and expenses associated with the Fund’s securities lending program, if applicable.

Indexes

ETFs have fees that reduce their performance: indexes do not. You cannot invest directly in an index.

The S&P 500 Index is an unmanaged index generally representative of the performance of large companies in the U.S. stock market. Index levels are in total return USD.

The SG CTA Index (TR), published by Société Générale, is a daily benchmark tracking the net performance of leading Commodity Trading Advisors (CTAs) that employ systematic managed futures strategies. The Index consists of the largest, broadly diversified CTAs open to new investment, selected and equally weighted, with annual reconstitution and rebalancing each January. Oversight of the Index’s methodology is maintained by a committee of industry professionals to ensure it remains accurate and representative.

Top Holdings

The top 10 holdings listed exclude cash and money markets. Holdings are subject to change. The holdings listed should not be considered recommendations to purchase or sell a particular security. Each individual security is calculated as a percentage of the net assets.

For more information regarding the Equity-Linked Notes please see “Equity Premium Income ETF - Equity Linked Notes Estimated SPX – Equivalent Unit Delta-Gamma” found on the Documents tab of the fund’s website.

Definitions

30-day SEC Yield: Represents net investment income earned by a fund over a 30-day period, expressed as an annual percentage rate based on the fund's share price at the end of the 30-day period. The 30-day yield should be regarded as an estimate of investment income and may not equal the fund's actual income distribution rate.

30-day SEC Yield (unsubsidized): Unsubsidized yield does not adjust for any fee waivers and/or expense reimbursements.

EPS: Total earnings divided by the number of shares outstanding.

Entities

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