JPMorgan Equity Premium Yield ETF

Ticker: ROCY

Designed to deliver current yield while maintaining prospects for capital appreciation and total return.

Approach

- Generates yield through a combination of selling call option spreads and investing in U.S. large cap stocks, seeking to deliver monthly distributions from associated option premiums and stock dividends, a portion of which may be return of capital
- Constructs a long equity portfolio through a proprietary data science driven investment approach designed to drive portfolio allocations while maximizing risk-adjusted returns
- Seeks to deliver less volatility than the U.S. large cap market

Expertise

Portfolio manager(s) and years of experience

Hamilton Reiner, 39 years
Eric Moreau, 13 years
Judy Jansen, 11 years
Matt Bensen, 11 years

Fund Information

Class launch
March 18, 2026

CUSIP
46654Q518

Value of investments
$601.82 M

Annual expenses (%)
Gross Expenses: 0.350
Net Expenses: 0.350

Performance

F1 Fund: at NAV
F2 Fund: Market price returns
B1 Benchmark 1: S&P 500 Index
B2 Benchmark 2: ICE BofA 3-Month US Treasury Bill Index

Yield (%)

	As of 8/31/26	As of 6/30/26
30-day SEC yield	0.74	0.78
30-day SEC yield (unsubsidized)	0.71	0.70
Distribution yield	6.51	7.41

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	1.31	2.50	-	-	13.40*	-	-	-	10.10*
F2	Market price returns	1.31	2.48	-	-	13.52*	-	-	-	10.14*
B1		2.72	1.68	-	-	15.00	-	-	-	12.02
B2		0.28	0.90	-	-	1.64	-	-	-	1.02

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: 3/18/2026

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	8.8
APPLE INC COMMON STOCK	7.0
MICROSOFT CORP COMMON	6.4
ALPHABET INC-CL A -	4.8
AMAZON.COM INC COMMON	4.3
BROADCOM INC COMMON	2.4
MICRON TECHNOLOGY INC	2.4
META PLATFORMS INC	2.3
WELLS FARGO & CO COMMON	2.1
EXXONMOBIL HOLDINGS CORP	1.8

Sectors (%)

Communication Services	9.2
Consumer Discretionary	8.7
Consumer Staples	4.3
Energy	3.6
Financials	12.8
Health Care	9.2
Industrials	8.5
Information Technology	37.6
Materials	0.8
Real Estate	1.5
Utilities	2.3
Other	1.9

Portfolio Analysis

Number of holdings	113

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 price of equity securities may fluctuate rapidly or unpredictably due to factors affecting individual companies, as well as changes in economic or political conditions. These price movements may result in loss of your investment. This investment relies on a proprietary fundamental data science enabled selection approach that utilizes proprietary techniques to process, analyze, and combine a wide variety of information to forecast the financial prospects of each security and to assess key risks. There is no guarantee that this approach will result in effective investment decisions or that it will perform as intended.

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 ICE BofA 3-Month US Treasury Bill Index is comprised of a single issue purchased at the beginning of the month and held for a full month. The index is rebalanced monthly and the issue selected is the outstanding Treasury Bill that matures closest to, but not beyond 3 months from the rebalancing date.

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.

"Distribution Yield" represents annualized per-share distributions, expressed as a percentage of the Fund's NAV. Distributions may include dividends, capital gains, and premiums received when the Fund sells call options. It is a non-standardized calculation different from the SEC Yield.

Tax-deferred yield represents annualized fund distributions, which may be taxed as qualified or ordinary dividends, capital gains, or return of capital. The funds' investment strategies seek to generate return of capital distributions, but no assurance can be given. In certain market environments, essentially all distributions could be taxable to an investor as ordinary dividend income. Amounts paid in excess of an ETF's current and accumulated earnings are treated for tax purposes first as a tax-free return of capital until an investor's cost basis is reduced to zero; further amounts are taxed as capital gains. Return of capital isn't taxed when received but lowers an investor's basis, which can increase future taxes (or reduce losses) when you sell. Any distribution reduces the Fund's NAV.

Return of capital (ROC), which is not guaranteed, refers to the portion of a distribution from an investment that is not considered taxable income, because, for tax purposes, it is treated as a return of part of the original investment. ROC distributions are not taxed currently; however, they will generally lower an investor's adjusted basis in an investment. By lowering basis, such distributions will ultimately result in a proportionately higher capital gain (or a smaller capital loss) when the investor sells the shares. Some investors might prefer the ability to delay taxes. ROC distributions in excess of an investor's tax basis in the investment will generally be treated for tax purposes as capital gain.

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

Entities

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