

JPMorgan ETFs (Ireland) ICAV -

BetaBuilders US Equity UCITS ETF

Class: JPM BetaBuilders US Equity UCITS ETF - USD (dist)

Fund overview

| | | |
|--|--|---|
| ISIN IE00BJK9H860 | | |
| Investment objective: The Sub-Fund seeks to provide returns that correspond with those of the Index by investing primarily in US stocks. | | |
| Investment policy: The Sub-Fund pursues a passively managed (index-tracking) strategy. | | |
| Investment approach <ul style="list-style-type: none">• Seeks to replicate the Index by holding all of the Index Securities in a similar proportion to their weighting in the Index.• The Index is a market cap weighted benchmark comprised of large and mid-capitalisation equities in the US. | | |
| Investor profile: Typical investors in the Sub-Fund are expected to be investors who want to take exposure to the market covered by the Index and are prepared to accept the risks associated with an investment of this type, including the volatility of such market. | | |
| Portfolio manager(s) Nicholas D'Eramo Michael Loeffler Oliver Furby Alex Hamilton | Fund reference currency USD Share class currency USD Fund assets USD 19,4m NAV USD 44,3284 Fund launch 3 Apr 2019 | Class launch 3 Apr 2019 Domicile Ireland Shares outstanding 26.197 Ongoing charge 0,04% Securities Lending Yes |

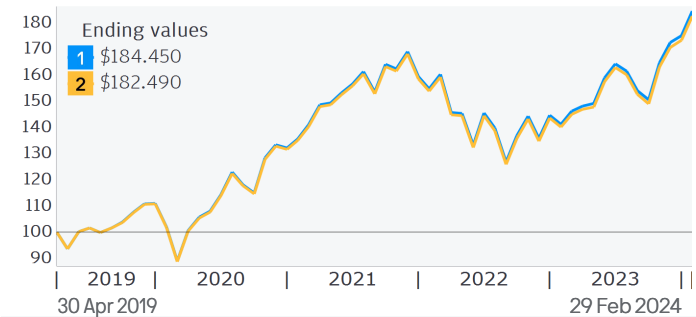
Fund ratings *As at 29 February 2024*

Morningstar Category™ US Large-Cap Blend Equity

Performance

- 1 **Class:** JPM BetaBuilders US Equity UCITS ETF - USD (dist)
- 2 **Benchmark:** Morningstar® US Target Market Exposure™ Index

Growth of USD 100,000 *Calendar years*



Rolling 12M Performance (%)

As at February 2024

| | 2014/2015 | 2015/2016 | 2016/2017 | 2017/2018 | 2018/2019 |
|---|-----------|-----------|-----------|-----------|-----------|
| 1 | - | - | - | - | - |
| 2 | - | - | - | - | - |
| | 2019/2020 | 2020/2021 | 2021/2022 | 2022/2023 | 2023/2024 |
| 1 | - | 33,17 | 14,10 | -8,76 | 30,56 |
| 2 | - | 32,88 | 13,90 | -9,00 | 30,26 |

Return (%)

| | Cumulative | | | | Annualised | | |
|---|------------|----------|--------|------|------------|---------|--------|
| | 1 month | 3 months | 1 year | YTD | 3 years | 5 years | Launch |
| 1 | 5,31 | 11,97 | 30,56 | 6,98 | 10,76 | - | 13,88 |
| 2 | 5,29 | 11,92 | 30,26 | 6,95 | 10,52 | - | 13,63 |

Performance Disclosures

Past performance is not a guide to current and future performance. The value of your investments and any income from them may fall as well as rise and you may not get back the full amount you invested.

Dividend History

| Amount | Record Date | Payment Date | Quarterly yield | Annualised yield |
|----------|-------------|--------------|-----------------|------------------|
| \$0,1605 | 13 Jan 2023 | 07 Feb 2023 | 0,47 % | 1,88 % |
| \$0,1032 | 14 Apr 2023 | 05 May 2023 | 0,29 % | 1,16 % |
| \$0,1501 | 14 Jul 2023 | 07 Aug 2023 | 0,38 % | 1,55 % |
| \$0,1231 | 13 Oct 2023 | 07 Nov 2023 | 0,33 % | 1,31 % |
| \$0,1390 | 12 Jan 2024 | 07 Feb 2024 | 0,33 % | 1,35 % |

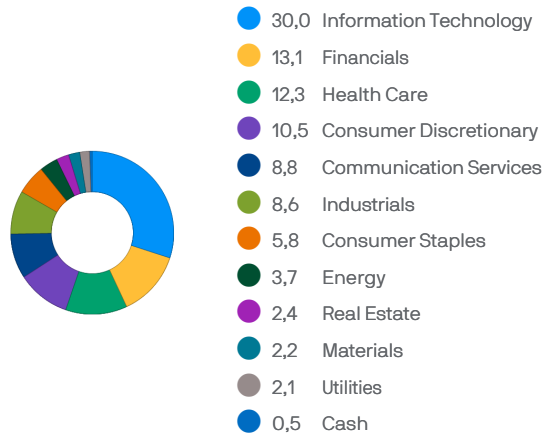
Portfolio analysis

| Measurement | 3 years | 5 years |
|---------------------------|---------|---------|
| Correlation | 1,00 | - |
| Alpha (%) | 0,22 | - |
| Beta | 1,00 | - |
| Annualised volatility (%) | 17,55 | - |
| Sharpe ratio | 0,53 | - |
| Tracking error (%) | 0,03 | - |
| Information ratio | 8,47 | - |

Holdings

| Top 10 | Sector | % of assets |
|--------------------|------------------------|-------------|
| Microsoft | Information Technology | 6,9 |
| Apple | Information Technology | 6,0 |
| Nvidia | Information Technology | 4,3 |
| Amazon.com | Consumer Discretionary | 3,7 |
| Alphabet | Communication Services | 3,4 |
| Meta Platforms | Communication Services | 2,5 |
| Berkshire Hathaway | Financials | 1,7 |
| Eli Lilly & Co | Health Care | 1,4 |
| Broadcom | Information Technology | 1,3 |
| Tesla | Consumer Discretionary | 1,3 |

Sectors (%)



Number of Holdings

573

Trading information

| | | | | | |
|-----------------------|-----------------|------------------|------------------|-------------|---------|
| Stock exchange | Exchange ticker | Trading currency | Bloomberg ticker | Reuters RIC | SEDOL |
| London Stock Exchange | BBUD | USD | BBUD LN | BBUD.L | BJLKG36 |
| London Stock Exchange | BBDD | GBX | BBDD LN | BBDD.L | BJOZMX4 |

Key risks

The value of your investment may fall as well as rise and you may get back less than you originally invested.

The value of equities may go down as well as up in response to the performance of individual companies and general market conditions, sometimes rapidly or unpredictably. If a company goes through bankruptcy or a similar financial restructuring, its shares in issue typically lose most or all of their value.

The Sub-Fund is not expected to track the performance of the Index at all times with perfect accuracy. The Sub-Fund is, however, expected to provide investment results that, before expenses, generally correspond to the price and yield performance of the Index.

Further information about risks can be found in the "Risk Information" section of the Prospectus.

General Disclosures

Before investing, obtain and review the current prospectus, Key Information Document (KID) and any applicable local offering document. These documents, as well as the annual and semi-annual reports and the articles of incorporation, are available in English free from your financial adviser, your J.P. Morgan Asset Management regional contact, the fund's issuer (see below) or at www.jpmmorganassetmanagement.ie. A summary of investor rights is available in English at <https://am.jpmmorgan.com/lu/investor-rights>. J.P. Morgan Asset Management may decide to terminate the arrangements made for the marketing of its collective investment undertakings.

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For additional information on the sub-fund's target market please refer to the Prospectus.

The ETF is listed in the international quotation system of the Mexican Stock Exchange ("Sistema internacional de cotizaciones de la bolsa Mexicana de valores"). The registration does not imply a certification of the performance of the ETF.

Contact Details

For further Information on JPMorgan AM ETFs please contact us on +44 (0) 20 7134 3942 or on Jpmam-etf@jpmorgan.com.

Risk Indicator - The risk indicator assumes you keep the product for 5 year(s). The risk of the product may be significantly higher if held for less than the recommended holding period.

Current ongoing charge comprises annual management fee and operating & administrative expenses. Excludes transaction costs and may differ from ongoing costs as per KID which are an estimate based on the actual costs incurred over the past year.

Performance information

Source: J.P. Morgan Asset Management. Share class performance is shown based on the NAV (net asset value) of the share class with

income (gross) reinvested including actual ongoing charges excluding any entry and exit fees. Performance is shown based on the NAV which may not be the same as the market price of the ETF. Individual shareholders may realise returns that are different to the NAV based returns.

The return of your investment may change as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation.

Indices do not include fees or operating expenses and you cannot invest in them.

The benchmark is for comparative purposes only unless specifically referenced in the Sub-Funds' Investment Objective and Policy.

Dividend income shown is gross of any applicable tax.

Information Sources

Fund information, including performance calculations and other data, is provided by J.P. Morgan Asset Management (the marketing name for the asset management businesses of JPMorgan Chase & Co. and its affiliates worldwide).

All data is as at the document date unless indicated otherwise.

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Regional Contact

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Issuer

JPMorgan Asset Management (Europe) S.à r.l., 6, route de Trèves, L-2633 Senningerberg, Luxembourg. B27900, corporate capital EUR 10.000.000.

The Sub-Fund is authorised in Ireland and regulated by the Central Bank of Ireland.

Definitions

NAV Net Asset Value of a fund's assets less its liabilities per Share.

Correlation measures the strength and direction of the relationship between movements in fund and benchmark returns. A correlation of 1.00 indicates that fund and benchmark returns move in lockstep in the same direction.

Alpha (%) a measure of excess return generated by a manager compared to the benchmark. An alpha of 1.00 indicates that a fund has outperformed its benchmark by 1%.

Beta measures a fund's sensitivity to market movements (as represented by the fund's benchmark). A beta of 1.10 suggests the fund could perform 10% better than the benchmark in up markets and 10% worse in down markets, assuming all other factors remain constant. Usually the higher betas represent riskier investments.

Annualised volatility (%) measures the extent to which returns vary up and down over a given period.

Sharpe ratio performance of an investment adjusting for the amount of risk taken (compared a risk-free investment). The higher the Sharpe ratio the better the returns compared to the risk taken.

Tracking error (%) measures how much a fund's returns deviate from those of the benchmark. The lower the number the closer the fund's historic performance has followed its benchmark.

Information ratio measures if a manager is outperforming or underperforming the benchmark and accounts for the risk taken to achieve the returns. A manager who outperforms a benchmark by 2% p.a. will have a higher IR than a manager with the same outperformance but who takes more risk.