

JPMorgan ETFs (Ireland) ICAV -

US Research Enhanced Index Equity SRI Paris Aligned UCITS ETF

Class: JPM US Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - USD (acc)

Fund overview

| | | |
|--|-----------------------------------|--|
| ISIN IE00069JGT58 | | |
| Investment objective: The objective of the Sub-Fund is to achieve a long-term return in excess of MSCI USA SRI EU PAB Overlay ESG Custom Index* ("the Benchmark") by actively investing primarily in a portfolio of US companies while aligning with the objectives of the Paris Agreement. | | |
| Investment policy: The Sub-Fund pursues an actively-managed investment strategy. | | |
| Investment approach | | |
| <ul style="list-style-type: none"> • Uses a fundamental, bottom-up selection process. • Enhanced index approach that builds a portfolio in reference to a Paris Aligned Benchmark by overweighting securities with the highest potential to outperform and underweighting securities considered most overvalued. • Diversified portfolio with disciplined, risk-controlled portfolio construction while retaining the decarbonization objectives of the Paris Agreement. • Applies values and norms-based screening to implement exclusions. | | |
| Investor profile: Typical investors in the Sub-Fund are expected to be investors who want to take broad market exposure to the US stock market, who seek to benefit from potential excess returns with similar risks to investing in securities representing the Benchmark and who are prepared to accept the risks associated with an investment of this type, including the volatility of such market. | | |
| Portfolio manager(s) | Fund assets | Domicile Ireland |
| Raffaele Zingone Piera Elisa Grassi | USD 300.1m | Shares outstanding 4,448,650 |
| Fund reference currency USD | Fund launch 9 Aug 2023 | UK reporting status Yes |
| Share class currency USD | NAV USD 32.6886 | Ongoing charge 0.20% |
| | Class launch 9 Aug 2023 | |
| ESG information | | |
| ESG approach - Best-in-class An investment style that focuses on companies / issuers that lead their peer groups in respect of sustainability performance. | | |
| SFDR classification: Article 9 "Article 9" strategies have a sustainable investment objective. | | |

Fund ratings As at 31 October 2024

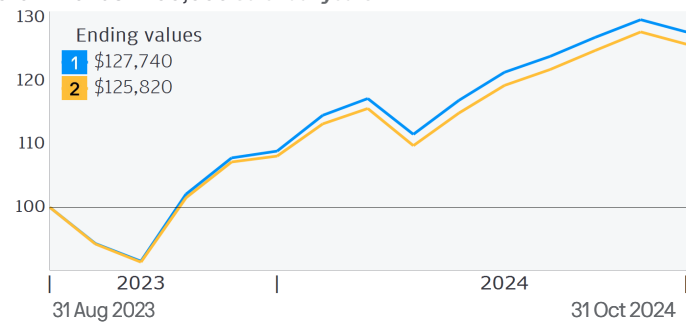
Morningstar Category™ US Large-Cap Blend Equity

Performance

1 Class: JPM US Research Enhanced Index Equity SRI Paris Aligned UCITS ETF - USD (acc)

2 Benchmark: MSCI USA SRI EU PAB Overlay ESG Custom Index*

Growth of USD 100,000 Calendar years



Quarterly rolling 12-month performance (%)

As at end of September 2024

| | 2019/2020 | 2020/2021 | 2021/2022 | 2022/2023 | 2023/2024 |
|----------|-----------|-----------|-----------|-----------|-----------|
| 1 | - | - | - | - | - |
| 2 | - | - | - | - | - |

Calendar Year Performance (%)

| | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|----------|------|------|------|------|------|------|------|------|------|------|
| 1 | - | - | - | - | - | - | - | - | - | - |
| 2 | - | - | - | - | - | - | - | - | - | - |

Return (%)

| | Cumulative | | | | Annualised | | |
|----------|------------|----------|--------|-------|------------|---------|--------|
| | 1 month | 3 months | 1 year | YTD | 3 years | 5 years | Launch |
| 1 | -1.50 | 3.13 | 39.67 | 18.49 | - | - | 23.63 |
| 2 | -1.48 | 3.34 | 37.82 | 17.40 | - | - | 22.22 |

Performance Disclosures

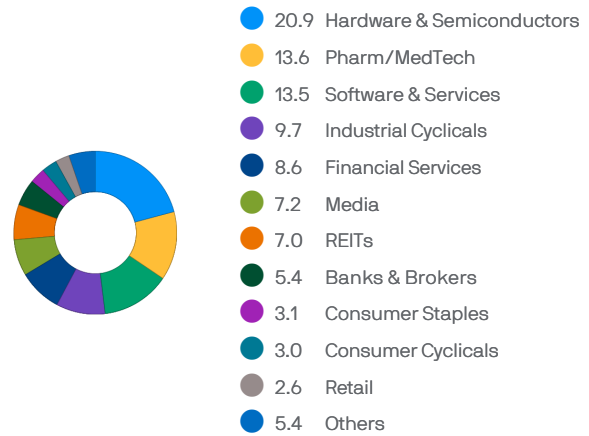
Past performance is not a guide to current and future performance. The value of your investments and any income from them may fall as well as rise and you may not get back the full amount you invested.

ESG

For more information on our approach to sustainable investing at J.P. Morgan Asset Management please visit <https://am.jpmorgan.com/lu/esg>

Holdings As at 30 September 2024

| Top 10 | Sector | % of assets |
|---------------------------|---------------------------|-------------|
| Microsoft | Software & Services | 7.5 |
| Nvidia | Hardware & Semiconductors | 7.1 |
| Apple | Hardware & Semiconductors | 6.8 |
| Amazon.Com | Media | 3.6 |
| Alphabet | Media | 2.9 |
| Texas Instruments | Hardware & Semiconductors | 2.0 |
| Automatic Data Processing | Financial Services | 1.6 |
| Visa | Financial Services | 1.6 |
| American Tower | REITs | 1.6 |
| Mastercard | Financial Services | 1.6 |

Sectors (%) As at 30 September 2024**Number of Holdings**

144

Trading information

| Stock exchange | Exchange ticker | Trading currency | Bloomberg ticker | Reuters RIC | SEDOL |
|-----------------------|-----------------|------------------|------------------|-------------|---------|
| London Stock Exchange | JSEU | USD | JSEU LN | JSEU.L | BMX7F62 |
| London Stock Exchange | JSUE | GBX | JSUE LN | JSUE.L | BMX7F84 |
| Borsa Italiana | JSEU | EUR | JSEU IM | JSEU.MI | BMX3QQ7 |
| Deutsche Borse | JSUE | EUR | JSUE GY | JSUE.DE | BMX3QN4 |
| Six Swiss Exchange | JSEU | USD | JSEU SW | JSEU.S | BMX3QP6 |

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 equity securities 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.

Exclusion of companies that do not meet certain criteria from the Sub-Fund's investment universe may cause the Sub-Fund to perform differently compared to similar funds that do not have such a policy.

The Sub-Fund seeks to provide a return above the Benchmark; however the Sub-Fund may underperform the Benchmark.

General Disclosures

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

This material should not be considered as advice or an investment recommendation. Fund holdings and performance are likely to have changed since the report date.

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The risk indicator is based on the historic volatility of the Net Asset Value of the Share Class over the last five years and may not be a reliable indication of the future risk profile of the Share Class. The risk and reward category shown above is not guaranteed to remain unchanged and may change over time. A Share Class with the lowest risk rating does not mean a risk-free investment. See the Key Investor Information Document (KIID) for details.

The possible difference between the current ongoing charge as

stated in this document and those mentioned in the KIID, is caused by the fact that the costs mentioned in the KIID 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.

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).

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Regional Contact

JPMorgan Asset Management (UK) Limited Registered address: 25 Bank Street, Canary Wharf, London E14 5JP, United Kingdom. Authorised and regulated by the Financial Conduct Authority. Registered in England No. 01161446.

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.