

ROCY

JPMorgan Equity Premium Yield ETF

Fund Description

ROCY is actively managed and invests in US equities while using an options overlay to generate income. The strategy combines equity exposure with call spreads to support yield and moderate volatility.

FactSet Analyst Report

ROCY combines a portfolio of primarily large-cap US equities with an options overlay designed to generate income and help manage volatility. Equity selection follows a data-informed fundamental process that evaluates company prospects, valuations, and key risks, resulting in diversified exposure across sectors. Alongside this, the strategy implements call spreads by selling and purchasing call options on the S&P 500 or related ETFs, typically structured to generate net premium income. This approach supports regular distributions but introduces a trade-off where gains may be limited in stronger market environments. Options positions are reset periodically to reflect changing conditions, and futures may be used to maintain exposure when needed. Distributions may include income, capital gains, and return of capital depending on portfolio outcomes.