XFIV BondBloxx Bloomberg Five Year Target Duration US Treasury ETF

BondBloxx™

FACT SHEET AS OF 09/30/2022

The BondBloxx Bloomberg Five Year Target Duration US Treasury ETF seeks to track the investment results of an index which contains U.S. Treasury securities that have an average duration of approximately 5 years.

KEY FACTS

Fund Launch Date	**09/13/2022**
Expense Ratio	**0.05%**
Benchmark	**Bloomberg US Treasury Five Year Duration Index**
Number of Securities	**20**
Net Assets	**20,456,146**
Shares Outstanding	**420,000**
Ticker	**XFIV**
CUSIP	**09789C838**
Exchange	**NYSE Arca**

FUND CHARACTERISTICS

Weighted Average Maturity	5.35 yrs
Standard Deviation (3y)	N/A
Duration	5.00
30-Day SEC Yield	N/A

TOP 10 HOLDINGS* (%)

US TREAS NTS 1.25% 06/30/28	8.83%
US TREAS NTS 1.25% 09/30/28	8.74%
US TREAS NTS 1.25% 04/30/28	7.11%
US TREAS NTS 2.75% 04/30/27	6.87%
US TREAS NTS 3.25% 06/30/27	5.99%
WI TREASURY 3.125% 08/31/2027	5.93%
US TREAS NTS 1.5% 01/31/27	5.54%
US TREAS NTS 0.625% 11/30/27	5.19%
US TREAS NTS 0.5% 10/31/27	5.17%
US TREAS NTS 2.875% 08/15/28	4.84%

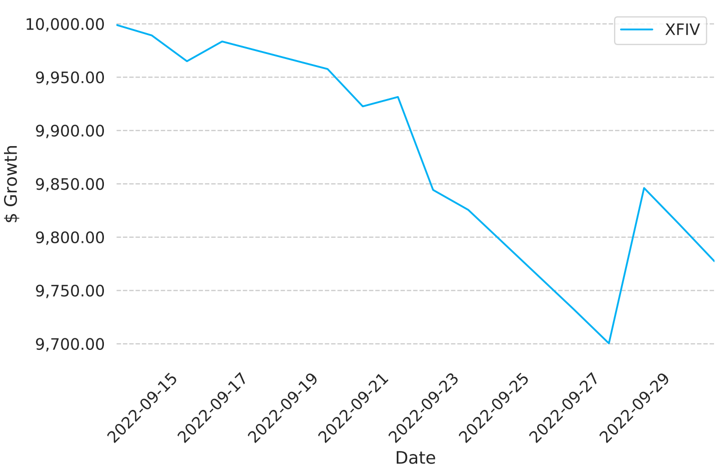
** Subject to change.*

XFIV

BondBloxx Bloomberg Five Year Target Duration US Treasury ETF

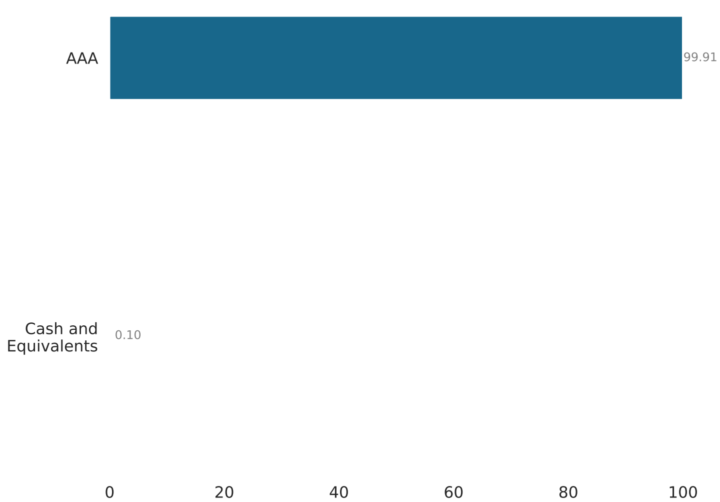
BondBloxx™

GROWTH OF $10,000 USD SINCE INCEPTION



The Growth of $10,000 chart reflects a hypothetical $10,000 investment and assumes reinvestment of dividends and capital gains. Fund expenses, including management fees and other expenses were deducted.

CREDIT RATING BREAKDOWN (%)



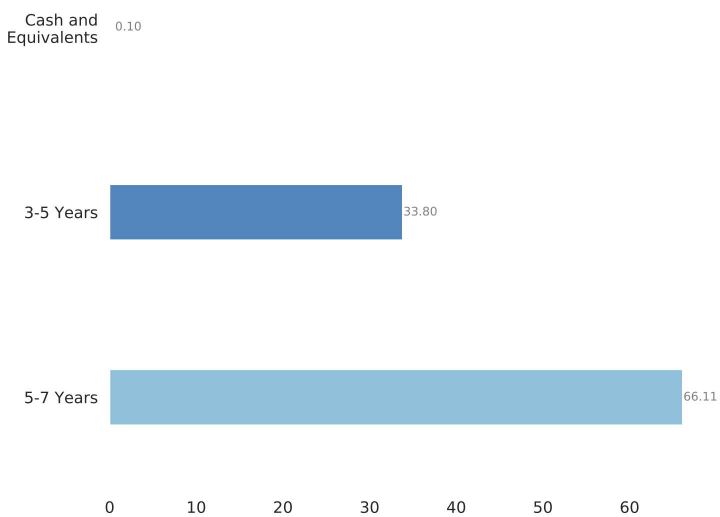
Credit quality ratings on underlying securities of the fund are received from S&P, Moody's and Fitch and converted to the equivalent S&P major rating category. This breakdown is provided by BondBloxx and takes the medium rating of the three agencies when all three agencies rate a security, the lower of the two ratings if only two agencies rate a security, and one rating if that is all that is provided. Unrated securities do not necessarily indicate low quality. Below investment-grade is represented by a rating of BB and below. Ratings and portfolio credit quality may change over time

PERFORMANCE

	1 Year	3 Year	5 Year	10 Year	Since Inception
NAV					-2.13%
Benchmark					-2.13%
Market Price					-1.88%

The performance quoted represents past performance and does not guarantee future results. The investment return and principal will fluctuate. Investor's shares, when sold or redeemed, may be worth more or less than the original cost. Current performance may be lower or higher than the performance quoted. Performance data current to the most recent month end may be obtained by calling 800-896-5089.

MATURITY BREAKDOWN (%)



This chart represents the amount by percentage (%) maturity breakdown of bonds in the fund.

GLOSSARY

Weighted Average Yield to Maturity:

The discount rate that equates the present value of a bond's cash flows with its market price (including accrued interest). The Fund Average Yield to Maturity is the weighted average of the fund's individual bond holding yields based on Net Asset Value ("NAV"). The measure does not include fees and expenses. For callable bonds, this yield is the yield-to-worst.

Weighted Average Coupon:

The average coupon rate of the underlying bonds in the fund, weighted by each bond's face value.

Option Adjusted Duration:

An option-adjusted measure of a bond's (or portfolio's) sensitivity to changes in interest rates calculated as the average percentage change in a bond's value (price plus accrued interest) under shifts of the Treasury curve +/- 100 bps. Incorporates the effect of embedded options for corporate bonds and changes in prepayments for mortgage-backed securities.

Benchmark:

Indexes or averages that track a particular market or market segment.

Standard Deviation:

Standard deviation measures the dispersion of a dataset relative to its mean (average), and is often used as a measure of relative risk of an asset. A high standard deviation indicates a more volatile security.

30-Day SEC Yield:

The 30-Day SEC Yield represents net investment income earned by the Fund over the 30-Day period, expressed as an annual percentage rate based on the Fund's share price at the end of the 30-Day period.

Yield to Worst:

A measure of the lowest possible yield that can be received on a bond that fully operates within the terms of its contract without defaulting.

NAIC Rating:

Property of the National Association of Insurance Commissioners (NAIC) and are redistributed here under License. An NAIC Designation is a proprietary symbol used by the NAIC Securities Valuation Office (SVO) to denote a category or band of credit risk (i.e., the likelihood of repayment in accordance with a written contract) for an issuer or for a security. NAIC Designations may be notched up or down to reflect the position of a specific liability in the issuer's capital structure and/or the existence of other non-payment risk in the specific security. Under NAIC reporting rules, shares of an ETF are presumed to be reportable as common stock. The SVO may classify an ETF as a bond or preferred stock and assign it an NAIC Designation if it meets defined criteria. For a discussion of these criteria please call the SVO or refer to the Purposes and Procedures Manual of the NAIC Investment Analysis Office. The assignment of an NAIC Designation is not a recommendation to purchase the ETF and is not intended to convey approval or endorsement of the ETF Sponsor or the ETF by the NAIC. The Securities Valuation Office ("SVO") of the National Association of Insurance Commissioners ("NAIC") assesses the credit quality of fixed income securities owned by state-regulated insurance companies and assigns appropriate NAIC designations, ranging from the highest quality of "1" to the lowest of "6." For more information visit https://content.naic.org/.

Disclaimers

Carefully consider the Fund's investment objectives, risk factors, and charges and expenses before investing. This and other information can be found in the Fund's prospectus, and if available, summary prospectus, which may be obtained by calling 800.896.5089 or by visiting bondbloxxetf.com. Read the prospectus carefully before investing.

The Fund is a newly organized entity and has no operating history. Securities that are rated below investment-grade (sometimes referred to as "junk bonds") be deemed speculative, may involve greater levels of risk than higher-rated securities of similar maturity and may be more likely to default. The Fund's income may decline if interest rates fall. Debt issuers and other counterparties may be unable or unwilling to make timely interest and/or principal payments when due or otherwise honor their obligations.

Privately issued securities are generally not traded on established markets. As a result of the absence of a public trading market, privately issued securities may be deemed to be illiquid investments, may be more difficult to value than publicly traded securities and may be subject to wide fluctuations in value. The Fund is classified as a "non-diversified" fund under the 1940 Act. The Fund may be susceptible to an increased risk of loss to the extent that the Fund's investments are concentrated in the securities and/or other assets of a particular issuer or issuers, sector, sub-sector, market segment, market, industry, group of industries, country, group of countries, region or asset class.

ETF shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. NAV Returns are calculated using the daily 4:00pm net asset value (NAV). Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns you would receive if you traded shares at other times.

Distributed by Foreside Fund Services, LLC. BondBloxx Investment Management Corporation ("BondBloxx") is a registered investment adviser. The content of this presentation is intended for informational purposes only and is not intended to be investment advice.