

# JPMorgan Investment Funds - Global Macro Sustainable Fund

Class: JPM Global Macro Sustainable A (acc) - EUR

## Synthetic risk and reward indicator

1	2	3	4	5	6	7
Lower risk/ potential reward Not risk-free				Higher risk/ potential reward		

## Fund overview

<b>ISIN</b> LU2003419707	<b>Valor</b> 48506634	<b>Bloomberg</b> JPGMSEA LX
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**Investment objective:** To achieve a return in excess of its cash benchmark by investing globally in a portfolio of Sustainable Securities, currencies and using derivatives where appropriate. Sustainable Securities are securities from issuers that the Investment Manager believes show effective governance and superior management of environmental and social issues.

### Investment approach

- Uses an investment process based on macroeconomic research to identify global investment themes and opportunities.
- Flexible and focused approach to take advantage of global trends and changes through traditional and non-traditional assets.
- Fully integrated, risk management framework provides detailed portfolio analysis.
- Seeks to provide the majority of its returns through Sustainable Securities by incorporating ESG factors, exclusions and positioning the portfolio positively towards companies with above average ESG scores

<b>Portfolio manager(s)</b> Shrenick Shah Benoit Lanctot Josh Berelowitz Virginia Heriz	<b>Fund assets</b> EUR 1223,1m	<b>Domicile</b> Luxembourg
<b>Investment specialist(s)</b> Nicola Rawlinson Lauren Carroll Smiti Nigam	<b>NAV</b> EUR 100,69	<b>Entry/exit charges</b> Entry charge (max) 5,00% Exit charge (max) 0,50% <b>Ongoing charge 1,46%</b>
<b>Fund reference currency</b> EUR	<b>Fund launch</b> 30 Aug 2019	
<b>Share class currency</b> EUR	<b>Class launch</b> 30 Aug 2019	

## ESG information

### ESG approach - Positive tilt

An investment style in which the portfolio will be tilted towards companies / issuers with positive ESG characteristics.

### SFDR classification: Article 8

"Article 8" strategies promote social and/or environmental characteristics, but do not have sustainable investing as a core objective.

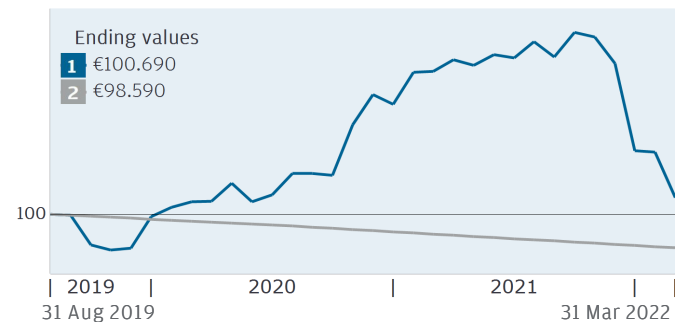
## Fund ratings As at 31 March 2022

Morningstar Category™ Macro Trading EUR

## Performance

- 1 Class:** JPM Global Macro Sustainable A (acc) - EUR
- 2 Benchmark:** ICE BofA ESTR Overnight Rate Index Total Return in EUR

### GROWTH OF EUR 100,000 Calendar years



### CALENDAR YEAR PERFORMANCE (%)

	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1	-	-	-	-	-	-	-	-	6,53	1,24
2	-	-	-	-	-	-	-	-	-0,52	-0,58

### RETURN (%)

	CUMULATIVE			ANNUALISED		
	1 month	3 months	1 year	3 years	5 years	Launch
1	-1,85	-5,29	-5,00	-	-	0,27
2	-0,05	-0,14	-0,58	-	-	-0,55

### 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 environmental, social and governance (ESG) integration and our approach to sustainable investing at J.P. Morgan Asset Management please visit <https://am.ipmorgan.com/ch-en/esg>

## Holdings

### CURRENT POSITIONING - PHYSICAL (%)

Equity	43,7
Bonds	36,7
Cash/cash for margin	15,1
Gold	4,5

### CURRENT POSITIONING - DERIVATIVES (%)

Bond futures	6,6
Equity options	-8,6
Equity futures	-28,3

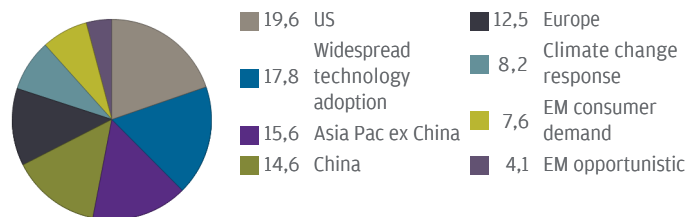
### PORTFOLIO CHARACTERISTICS

Fund volatility	4.2%
Net Equity Exposure	6.4%

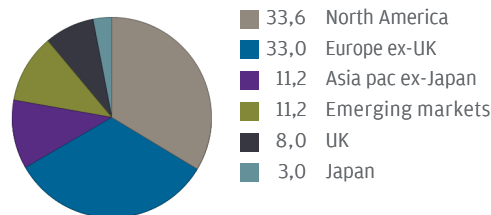
### VALUE AT RISK (VAR)

VaR	Fund	2,46%
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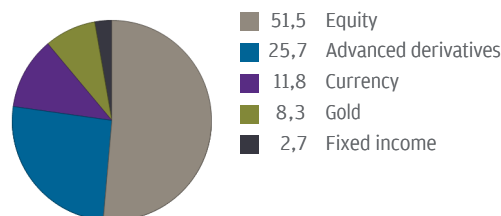
### THEME RISK BREAKDOWN (%)



### REGIONAL RISK BREAKDOWN (%)



### ASSET CLASS RISK BREAKDOWN (%)



## Key risks

The Sub-Funds is subject to **Investment risks** and **Other associated risks** from the techniques and securities it uses to seek to achieve its objective. The table on the right explains how these risks relate to each other and the **Outcomes to the Shareholder** that could affect an investment in the Sub-Fund. Investors should also read [Risk Descriptions](#) in the Prospectus for a full description of each risk.

### Investment risks *Risks from the Sub-Fund's techniques and securities*

Techniques	Securities	
Derivatives	China	- Government debt
Concentration	Convertible securities	- Unrated debt
Hedging	Debt securities	Emerging markets
Short positions	- Below investment grade debt	Equities
	- Investment grade debt	

### Other associated risks *Further risks the Sub-Fund is exposed to from its use of the techniques and securities above*

Credit	Interest rate	Market
Currency	Liquidity	

### Outcomes to the Shareholder *Potential impact of the risks above*

Loss	Volatility	Failure to meet the Sub-Fund's objective.
Shareholders could lose some or all of their money.	Shares of the Sub-Fund will fluctuate in value.	

## GENERAL DISCLOSURES

This is a marketing communication. Before investing, obtain and review the current prospectus (available in English), Key Investor Information Document (KIID) (available in English) and any applicable local offering document. These documents, as well as the annual and semi-annual reports and the articles of incorporation, are available free from your financial adviser, your J.P. Morgan Asset Management regional contact, the fund's issuer (see below) or at [www.jpman.ch](http://www.jpman.ch). A summary of investor rights is available in French at <https://am.jpmorgan.com/ch-fr/droits-des-investisseurs>. J.P. Morgan Asset Management may decide to terminate the arrangements made for the marketing of its collective investment undertakings in accordance with Article 93a of Directive 2009/65/EC and Article 32a of Directive 2011/61/EU.

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

**Synthetic risk and reward indicator** Based on share class volatility for the past 5 years. See Key Investor Information Document (KIID) for details.

#### 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.

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.

Prior to 01/07/21 the benchmark was ICE 1 Month EUR LIBOR.

#### Holdings information

Risk is the ex-ante standard deviation shown as a proportion of the total grouping ie: theme, region and asset class.

Fund volatility is the ex-ante standard deviation.

VaR is a means of measuring the potential loss to a Sub-Fund due to market risk and is expressed as the maximum potential loss at a 99% confidence level over a one month time horizon. The holding period for the purpose of

calculating global exposure is one month.

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

#### ISSUER

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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.

#### DEFINITIONS

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