
JPMorgan Funds – Euro Government Short Duration Bond Fund JPMorgan Funds – Global Government Short Duration Bond Fund JPMorgan Funds – Global Short Duration Bond Fund (the “Sub-Funds”)

Global exposure calculation method update

Effective date – 18 November 2021

The global exposure calculation method for the Sub-Funds has been updated from Value at Risk (“VaR”) to Commitment. The Sub-Funds do not use derivatives extensively and it has been determined that Commitment is a more appropriate global exposure calculation method than VaR which is generally used for more complex derivative strategies.

There is no change to how the Sub-Funds are managed and these changes will not affect the risk profile of the Sub-Funds.

If you have any questions about this change or any other aspect of JPMorgan Funds, please contact the Registered Office or your usual local representative.

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