

STRONGER PORTFOLIOS BUILT FOR A CHANGING WORLD

Sustainable Investing Multi-Asset Solutions

Incorporating Environmental, Social & Governance (ESG)
J.P. Morgan Asset Management

September 2019



LET'S SOLVE IT.®

Multi-Asset Solutions

Multi-Strategy

Multi-Asset Solutions (MAS) is a diversified fund of funds manager which leverages the underlying investment capabilities of the global asset management business. Currently, the incorporation of ESG considerations is a function of the various platforms with which we invest and our manager research process serves as a central point of reference to understand each platform's ESG philosophy within the context of their stated investment process. Our MAS Manager Research team takes a holistic approach to ESG integration across the whole portfolio, focusing on understanding the different approaches adopted by managers across the platform and developing appropriate questions to monitor the consideration of ESG risks. Manager updates are recorded on the research database in our portfolio management system, Spectrum™, and leveraged by the research and portfolio management teams. In Spectrum™, we have also developed the capability to see third-party ESG scores for our portfolios and their underlying funds. Changes in ESG scoring over time are monitored and raised in discussions with underlying managers. Multi-Asset Solutions does not currently incorporate socially responsible factors into our strategic or tactical asset allocation approach at the present time, but we are currently working toward formal integration status by developing a process which explicitly incorporates ESG risks into our strategic manager selection decisions, with expected completion in the very near future.

Convertible Bonds

In our convertible bond process, we are in the process of formalising our approach to ESG integration in consultation with the Sustainable Investment Leadership Team. Our rigorous bottom-up stock selection can consider sustainability issues, and we have the ability to screen our equity universe on a pre- and post-trade basis, using third-party ESG scores.

TO LEARN MORE

Contact your J.P. Morgan Representative
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