

JPMorgan Funds – Europe Sustainable Equity Fund

C (acc) - EUR LU1529809060

For other available share classes, please check the prospectus.



Invest in Europe’s sustainable leaders

Seek long-term capital growth from a European equity portfolio with sustainability embedded at its core.

EXPERTISE

- Experienced portfolio management team supported by 50 European equity investors and a dedicated sustainable investing team.

PORTFOLIO

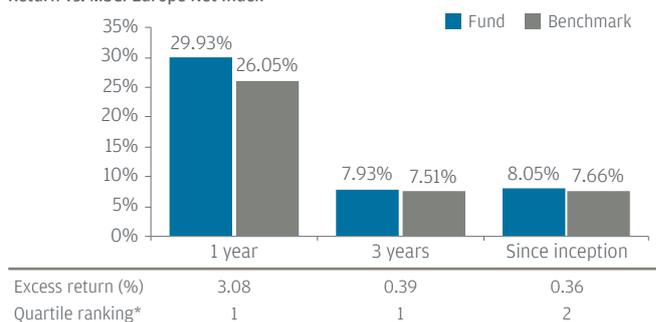
- Invests in European companies with best-in-class sustainability credentials and attractive potential returns.

RESULTS

- Strong three-year track record in investing sustainably to generate outperformance.

ANNUALISED PERFORMANCE

Return vs. MSCI Europe Net Index



Source: J.P. Morgan Asset Management / MSCI as of 31 December 2019. Fund performance is shown based on the NAV of the share class C (acc) in EUR with income (gross) reinvested including actual ongoing charges excluding any entry and exit fees. Excess return calculated geometrically. *Morningstar peer quartile ranking and rating is for share class C vs. Europe large cap blend universe. Morningstar™ rankings/universe: © Morningstar. All Rights Reserved.

Past performance is not a reliable indicator of current and future results.

IDENTIFYING SUSTAINABLE LEADERS WITH STRONG FUNDAMENTALS

Europe Sustainable Equity Fund takes a best-in-class approach to sustainable investing, seeking not only to manage the risks associated with environmental, social and governance (ESG) factors, but also to capture the opportunities and contribute to positive change.

Sustainability is at the core of an investment process that combines quantitative research with fundamental analysis to identify good businesses that are attractively valued, with an improving operational outlook and strong or improving sustainability characteristics.

We engage with the sustainable leaders of today and tomorrow, seeking to establish best practice, promote ongoing improvements and encourage positive change that will unlock value.

BUILDING A SUSTAINABLE PORTFOLIO

The fund seeks to build a best-in-class sustainable portfolio through a three-step approach.

- 1. Exclude unsustainable industries:** Systematic exclusions are applied to certain industries based on our clients’ values.
- 2. Exclude unsustainable businesses:** The fund excludes stocks that breach norms or are sustainability laggards on our proprietary ESG analysis.
- 3. Identify sustainable leaders with strong fundamentals:** Quantitative research and fundamental analysis are combined with engagement to select best-in-class companies with the potential for outperformance.

The current exclusion policy can be found on our website. Exclusion and inclusion criteria are subject to periodic changes without advanced notice.

A HOLISTIC APPROACH TO STOCK SELECTION



Overall Morningstar Rating™ ★★★★★
Morningstar Category™ – Europe Large-Cap Blend Equity

Source: The Towards Sustainability label has been awarded to the JPMorgan Funds – Europe Sustainable Equity Fund for one year from November 2019. The Central Labelling Agency is a Belgian not-for-profit association (towardsustainability.be). Morningstar Ratings™ and Morningstar category™: © 2020 Morningstar, Inc. All rights reserved as at 31.01.2020. Past performance is not a reliable indicator of current and future results.

PORTFOLIO MANAGEMENT TEAM**Richard Webb**

- 32 years of industry experience
- 25 years at J.P. Morgan

Joanna Crompton

- 12 years of industry experience, all at J.P. Morgan

INVESTMENT OBJECTIVE

To provide long-term capital growth by investing primarily in European Sustainable Companies or companies that demonstrate improving sustainable characteristics. Sustainable Companies are those that the Investment Manager believes to have effective governance and superior management of environmental and social issues (sustainable characteristics).

PERFORMANCE (%)

	1M	3M	1Y	3Y	Since inception
JPM C (acc) - EUR	2.66	7.29	29.93	7.93	8.05
Benchmark	2.06	5.71	26.05	7.51	7.66
Excess return (geometric)	0.51	1.49	3.08	0.39	0.36

	2019	2018	2017
JPM C (acc) - EUR	29.93	-12.77	10.94
Benchmark	26.05	-10.57	10.24
Excess return (geometric)	3.08	-2.46	0.63

Source: J.P. Morgan Asset Management. Data as of 31.12.2019. Fund performance is shown based on the NAV of the share class C (acc) in EUR with income (gross) reinvested including actual ongoing charges excluding any entry and exit fees. Performance over one year is annualised. Share class inception date is 15 December 2016. Benchmark is the MSCI Europe Index (Total Return Net).

Past performance is not a reliable indicator of current and future results.

RISK PROFILE

The Sub-Fund 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
Hedging	Equities Smaller companies

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

Currency	Liquidity	Market
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Outcomes to the Shareholder *Potential impact of the risks above*

Loss Shareholders could lose some or all of their money.	Volatility Shares of the Sub-Fund will fluctuate in value.	Failure to meet the Sub-Fund's objective.
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The term 'Fund' used throughout this document refers to the relevant 'Sub-Fund', which is a legal term used in the Prospectus.

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