



JPMorgan Funds – Green Social Sustainable Bond Fund

JPM C (acc) – USD (hedged): LU2545254307 For other available share classes, please check the prospectus.

Active. Transparent. Sustainable.

Portfolio

- High quality core exposure targeting a wide opportunity set of green, social and sustainable bonds from corporate, sovereign and securitised issuers.
- A sustainable investment objective, underpinned by a robust risk management and governance framework.
- Active management to combat greenwashing and seek alpha through security selection and limited off-benchmark exposure.

Results

- All bonds in the portfolio are linked to sustainable activities as defined by international standards and qualifying as sustainable investments under EU SFDR.
- Aims to outperform benchmark (Bloomberg Global Aggregate Green Social Sustainability Bond 1-10 year Index).

Expertise

- An experienced team of portfolio managers with specialist sustainable investing expertise, supported by global team of 70+ analysts conducting rigorous fundamental, quantitative and technical research.
- Partnership with firmwide sustainable investing team, to ensure investments are aligned with a sustainable and inclusive economy.

Actively assessing a growing universe of use of proceeds bonds:



Green: Use of proceeds specifically directed to projects with environmental benefits e.g., investment in renewable energy



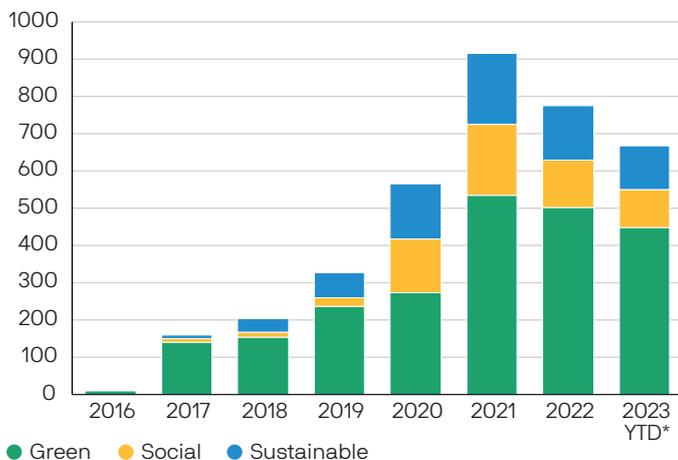
Social: Use of proceeds specifically directed to projects with positive social outcomes e.g., provision of affordable housing



Sustainable: Use of proceeds directed toward a combination of green and social projects

Strong growth in labelled issuance, across all sectors

Issuance, USD billion



Source: HSBC Green Bond Insights. As of 27 September 2023.

Every bond linked to sustainable business activities

The green, social and sustainable bond markets is growing at a steady pace and broadening out, enabling issuers to finance sustainable products and investors to build diversified core fixed income portfolios with demonstrable environmental and social impact.

Avoiding greenwashing and generating alpha in this growing market requires active insight. JPMorgan Funds - Green Social Sustainable Bond Fund leverages an established global research framework and the specialist knowledge of our sustainable investing team to achieve full transparency into underlying projects and to mitigate the 'greenium' associated with ESG-labelled bonds.



JPMorgan Funds – Green Social Sustainable Bond Fund

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JPMorgan Funds - Green Social Sustainable Bond Fund invests in bonds we identify as good investments from a financial perspective, and which can be clearly defined as sustainable, with an explicit link to environmentally and/or socially beneficial projects. Bond proceeds must be sufficiently segregated; financed projects must qualify as sustainable activities as defined by ICMA; and the issuer must have an adequate reporting framework in place.

All bonds in the portfolio are linked to sustainable activities as defined by international standards and qualifying as sustainable investments under EU SFDR.

Proprietary research carried out by GFICC analysts, in line with ICMA principles**

➤ Proprietary sustainable issuance framework
Analyst questionnaire, aligned with ICMA categories, to guide sustainable verification of each issuance

➤ Fundamental credit research
Analysis leveraging GFICC’s common Fundamental, Quantitative and Technical research framework

➤ Ongoing monitoring
Risk oversight, and enhanced engagement framework in partnership with firmwide Stewardship Team

- Linked to sustainable business activities ICMA** categories**
- Renewable energy
 - Energy efficiency
 - Pollution prevention and control
 - Environmentally sustainable management of living natural resources and land use
 - Terrestrial and aquatic biodiversity conservation
 - Clean transportation
 - Sustainable water and wastewater management
 - Climate change adaptation
 - Access to essential services
 - Green buildings
 - Affordable basic infrastructure
 - Circular economy adapted products, production technologies, and processes
 - Affordable housing
 - Employment generation
 - Food security and sustainable food systems
 - Socioeconomic advancement and empowerment

**The ICMA principles are an industry-recognised collection of frameworks which promote the role global debt capital markets can play in financing progress towards environmental and social sustainability. They outline good practices when issuing bonds serving social and/or environmental purposes, thereby underpinning the integrity of the market.

Investment objective

To achieve a long-term return in excess of the Benchmark by investing primarily in debt securities where proceeds are directed to projects and activities that contribute towards a sustainable and inclusive economy.

Portfolio management team

Stephanie Dontas
Portfolio manager

- 9 years of experience, all at J.P. Morgan

Ed Fitzpatrick
Portfolio manager

- 23 years of experience, 9 at J.P. Morgan

Usman Naeem
Portfolio manager

- 21 years of experience, 18 at J.P. Morgan

Performance

As the fund inception date is less than a year ago, performance is not currently available.

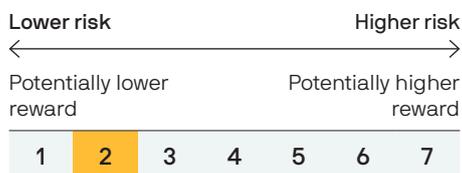
Risk profile

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** for a full description of each risk.

Risk and Reward Profile



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

Techniques:

Thematic
Hedging

Securities:

China
Debt Securities

- Government debt
- Investment grade debt
- Below investment grade debt
- Unrated debt
- Emerging markets MBS/ABS

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

Credit Market Liquidity Interest rate Currency

Outcomes to the Shareholder: Potential impact of the risks above

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