



JPMorgan Funds - Global Research Enhanced Index Equity Fund

Fund overview

Investment objective

To achieve a long-term return in excess of the benchmark by investing primarily in a portfolio of companies globally; the risk characteristics of the portfolio of securities held by the Sub-Fund will resemble the risk characteristics of the portfolio of securities held in the benchmark.

Expertise

Fund Manager

Piera Elisa Grassi, Raffaele Zingone

Fund Information (JPMorgan Funds - Global Research Enhanced Index Equity Fund)

Fund base currency	Launch Date
EUR	15/06/10
Total fund size (m)	Inception NAV
USD 1,189.1	USD 100.0
ISIN code	Subscription Channel
LU2402383140	Cash
Current charge	SRS(for platforms only)
Initial : Up to 5.0% of NAV	
Redemption :	
Currently 0% (Up to 0.5% of NAV)	
Management fee : 0.38% p.a.	

Portfolio Analysis (A (dist) - USD)

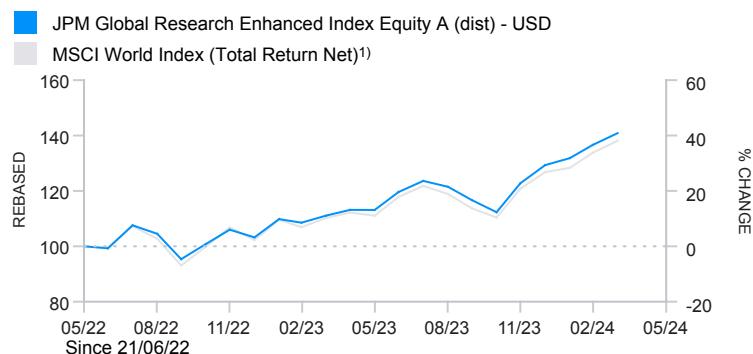
	1 year	3 years	5 years	Since Launch ²⁾
Correlation	0.99	-	-	0.99
Annualized Alpha %	2.21	-	-	3.16
Beta	0.96	-	-	0.89
Annualised volatility %	13.64	-	-	15.94
Sharpe ratio	1.49	-	-	1.00
Annualised tracking error %	1.91	-	-	3.08

Holdings (as at end March 2024)

TOP 10	%
Microsoft	4.8
Apple	3.8
NVIDIA	3.7
Amazon	2.8
Alphabet	2.4
Meta Platforms	1.8
ExxonMobil	1.0
Visa	1.0
Mastercard	0.9
Eli Lilly	0.9

Performance

Cumulative Performance (%)



	1 month	3 months	1 year	3 years	5 years	Since launch
A (dist) - USD (NAV to NAV)	3.1	8.9	26.8	-	-	40.9
A (dist) - USD (Charges applied)*	-1.8	3.7	20.8	-	-	34.1
Benchmark (in USD) ¹⁾	3.2	8.8	25.1	-	-	39.0
A (acc) - SGD (NAV to NAV)	3.6	11.3	28.8	-	-	30.6
A (acc) - SGD (Charges applied)*	-1.4	6.0	22.7	-	-	24.4
A (acc) - USD (NAV to NAV)	3.1	8.9	26.8	-	-	43.1
A (acc) - USD (Charges applied)*	-1.8	3.7	20.8	-	-	36.3

Annualised Performance (%)

	3 years	5 years	Since launch
A (dist) - USD (NAV to NAV)	-	-	21.4
A (dist) - USD (Charges applied)*	-	-	18.1
Benchmark (in USD) ¹⁾	-	-	20.3
A (acc) - SGD (NAV to NAV)	-	-	17.2
A (acc) - SGD (Charges applied)*	-	-	13.8
A (acc) - USD (NAV to NAV)	-	-	22.3
A (acc) - USD (Charges applied)*	-	-	19.0

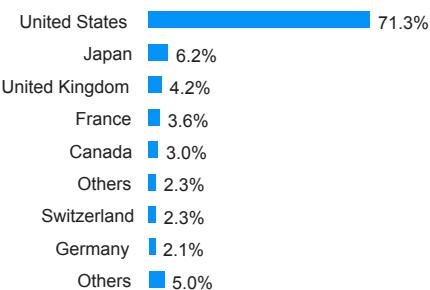
Past performance is not indicative of current or future results. Please refer to page 2 for further details.

Fund Codes

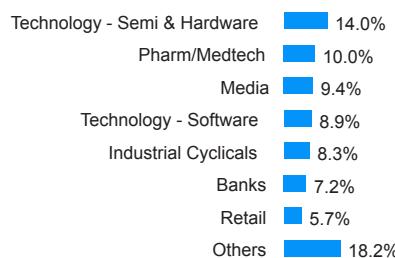
Fund Codes	ISIN	Bloomberg code	Launch Date
A (acc) - SGD	LU2402382506	JPGRAAS LX	22/07/22
A (acc) - USD	LU2402382688	JPMGAUS LX	17/06/22
A (dist) - USD	LU2402383140	JPGRCAD LX	21/06/22

Portfolio Breakdown

Market



Sector



*Due to a change in pricing model, post 31.10.16 (effective date), performance calculations are on a single pricing basis, taking into account any initial and redemption fees. Prior to 31.10.16, performance calculations are on an offer-to-bid basis. The maximum initial charge (if any) is taken into account for performance calculations. Source: J.P. Morgan Asset Management/Thomson Reuters Datastream (NAV to NAV and charges applied in denominated currency with income reinvested, taking into account all charges which would have been payable upon such reinvestment). Any overweight in any investment holding exceeding the limit set out in the Investment Restrictions was due to market movements and will be rectified shortly. Asset classes that are not displayed in the individual breakdown are grouped under Others. 1)Dividends reinvested after deduction of withholding tax. 2)All data is calculated from the month end after inception. 3)This award is issued by Asia Asset Management in the year specified, reflecting performance as at end November 2022.

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