

JPMorgan Funds - Europe Dynamic Fund

Data as of August 31, 2017

Morningstar style box ®

Equity Style:

	Value	Blend	Growth	
				Large
Size				Mid
				Small
	Style			

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Fund statistics

Overall Morningstar Rating™
(as at August 31, 2017)



Morningstar Category™

Europe Large-Cap
Blend Equity

Fund manager(s)

Anis Lahlou-Abid,
John Baker,
Jon Ingram

Fund launch date

December 8, 2000

Fund size

EUR 1350.5m

(as at August 31, 2017)

Fund charges

Annual Mgt.	1.50%
Ongoing charge (comprises):	1.81%
Max TER (Total Expense Ratio)	1.80%

The ongoing charges relate to share class A only, please refer to the latest available prospectus for other shareclass information. The ongoing charge figure is estimated and is based on the expected total of charges. This figure is capped and the maximum amount you will pay. The UCITS' annual report for each financial year will include detail on the exact charges made.

Statistical analysis review

(as at August 31, 2017)

	3 years	5 years
Correlation	0.95	-
Alpha	0.38	-
Beta	0.86	-
Annualised volatility	11.79	-
Sharpe ratio	0.25	-
Tracking error	4.26	-
Information ratio	0.06	-

Fund overview

Investment objective

To maximise long-term capital growth by investing primarily in an aggressively managed portfolio of European companies.

Fund Performance

Benchmark

MSCI Europe Index (Total Return Net)

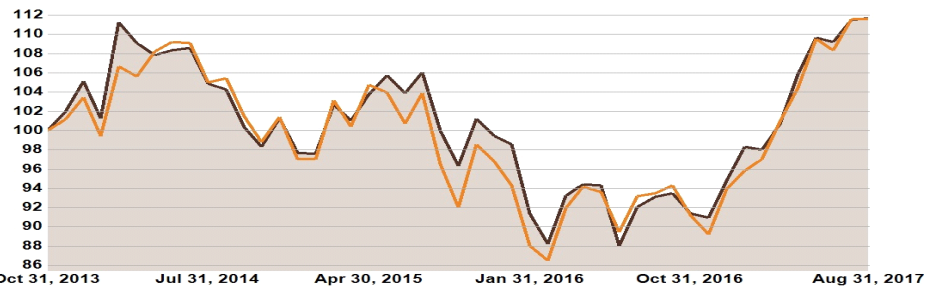
Performance

(as at August 31, 2017)

Cumulative performance

■ JPM A (acc) - USD

■ Benchmark



Performance in share class currency (%)

Cumulative performance

	1 mth	3 mths	1 yr
A (acc) - USD	0.15	1.88	19.94
C (acc) - USD	0.22	2.09	20.91
D (acc) - USD	0.07	1.63	18.74
A (acc) - USD (hdg)	-0.01	-1.70	16.74
C (acc) - USD (hdg)	0.06	-1.52	17.60
D (acc) - USD (hdg)	-0.10	-1.97	15.50
Benchmark	0.06	1.92	19.43

Annualised performance

	3 yr	5 yr	10 yr	SI
A (acc) - USD	2.31	-	-	-
C (acc) - USD	3.12	-	-	-
D (acc) - USD	1.28	-	-	1.77
A (acc) - USD (hdg)	7.66	-	-	-
C (acc) - USD (hdg)	8.47	-	-	-
D (acc) - USD (hdg)	6.54	-	-	5.37
Benchmark	1.93	-	-	2.81

Calendar year performance in share class currency

	2017	2016	2015	2014	2013	2012	2011	2010	2009	2008
A (acc) - USD	17.81	-3.81	0.91	-7.10	-	-	-	-	-	-
C (acc) - USD	18.45	-3.07	1.72	-6.37	-	-	-	-	-	-
D (acc) - USD	17.04	-4.80	-0.11	-8.02	-	-	-	-	-	-
A (acc) - USD (hdg)	8.53	4.13	8.86	3.30	-	-	-	-	-	-
C (acc) - USD (hdg)	9.06	4.88	9.72	-	-	-	-	-	-	-
D (acc) - USD (hdg)	7.76	3.02	7.74	-	-	-	-	-	-	-
Benchmark	18.87	-0.40	-2.84	-6.18	-	-	-	-	-	-

You should remember that past performance is not a guide to the future. The price of investments and the income from them may fall as well as rise and investors may not get back the full amount invested.

All performance details are NAV - NAV with gross income reinvested.

Share class Information

	Share class launch date	NAV	ISIN	Bloomberg	CUSIP
A (acc) - USD	October 23, 2013	153.35	LU0955580203	JPEDACE LX	L5785X187
C (acc) - USD	December 3, 2013	155.69	LU0997536171	JPEDBAU LX	L5785X203
D (acc) - USD	October 1, 2004	147.49	LU0190961812	JPFFEDU LX	L5780X588
A (acc) - USD (hdg)	November 22, 2013	177.17	LU0987226296	JPEDAHE LX	L57867589
C (acc) - USD (hdg)	April 15, 2014	180.65	LU1046623663	JPEDYNB LX	L57867472
D (acc) - USD (hdg)	May 14, 2014	162.93	LU1046623820	JPEDHUS LX	L57867704

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Data as of August 31, 2017

Composition

Sector breakdown (as at August 31, 2017)	
Sector	Fund
Financials	27.6%
Consumer Discretionary	16.5%
Industrials	13.3%
Health Care	12.0%
Consumer Staples	7.3%
Information Technology	7.0%
Materials	6.7%
Utilities	4.5%
Real Estate	1.2%
Energy	0.0%
Telecommunication Services	0.0%
Cash	3.9%
Total	100.0%

Geographical breakdown (as at August 31, 2017)

Country	
Country	Fund
United Kingdom	21.3%
France	19.4%
Germany	15.4%
Switzerland	13.9%
Denmark	6.9%
Italy	4.9%
Spain	4.6%
Sweden	3.6%
Netherlands	2.7%
Others	3.4%
Cash	3.9%
Total	100.0%

Notes

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10 largest holdings

10 largest holdings (as at August 31, 2017)	
Equity holding	Weight
Sanofi (Health Care)	3.4%
Unilever (Consumer Staples)	3.2%
Allianz (Financials)	3.1%
Engie (Utilities)	3.0%
Adidas (Consumer Discretionary)	2.8%
ING (Financials)	2.7%
VINCI (Industrials)	2.6%
Lonza (Health Care)	2.6%
AXA (Financials)	2.4%
Electrolux (Consumer Discretionary)	2.3%

Market capitalisation

Market capitalisation (as at August 31, 2017)	
	% of portfolio
> 100 bn	16.90%
10 bn <= 100 bn	68.52%
1 bn <= 10 bn	14.58%
< 1 bn	0.00%

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