

# Best ESG Investment Fund: Multi-Asset

## JPMorgan Funds – Global Macro Sustainable Fund

The **JPMorgan Funds – Global Macro Sustainable Fund** is designed to deliver attractive and consistent returns through a focused portfolio that reflects our clients' ESG values.

### We use a three-pillar approach to ESG:

- Integration of ESG analysis in order to identify risks and opportunities either for securities with strong ESG characteristics and/or companies that offer sustainably linked products and services as part of their business.
- Systematic exclusions are applied to certain industries and sectors to reflect our clients' values and expected business practices.
- The security-weighted ESG score for each asset class is maintained above the median for the universe, tilting the portfolio towards companies and issuers that screen better for sustainability versus their peers.

The fund is managed by dedicated macro portfolio managers, leveraging insights from investors and analysts across the firm. Macro views are reflected through long and short positions across equity, fixed income, currency, gold and volatility. The fund has exposure to both shorter-term cyclical dynamics and long-term secular opportunities.

Our macro strategy has demonstrated its ability to deliver strong long-term returns and attractive outcomes in up and down markets through a macro, focused and flexible approach developed over the past nearly 10 years. Importantly, our long-term correlation to a balanced allocation is less than 0.3\*, demonstrating that the fund is a complement to traditional assets.

Global Macro Sustainable Fund leverages this experience while adhering to comprehensive sustainability criteria and has become one of the largest global cross-border liquid alternative sustainable funds in the market.

We are pioneering sustainable investing in the liquid alternatives space by applying our exclusions to long derivatives, investing in areas transitioning to a greener economy and using a positive sustainable tilt.

As of 30 September 2022, the fund has reached USD 1 billion in assets under management.

[Click here to download](#) associated fund documents.

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

Source: J.P. Morgan Asset Management, as at 30 September 2022. Using JPMorgan Investment Funds – Global Macro Opportunities Fund as the reference fund. Fund correlation is 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. Correlation data computed using weekly returns, Friday to Friday.

### FOR ESG INVESTING AWARDS USE ONLY

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