

# JPMorgan Investment Funds - Japan Strategic Value Fund

**Class: JPM Japan Strategic Value D (acc) - EUR**

**Synthetic risk and reward indicator** Based on share class volatility for the past 5 years. See Key Investor Information Document (KIID) for details.

1	2	3	4	5	6	7
Lower risk/ potential reward Not risk-free			Higher risk/ potential reward			

## Fund overview

ISIN	Valor	Bloomberg
LU0329206832	3524857	JPMJASD LX

**Investment objective:** To provide long-term capital growth by investing primarily in a value style biased portfolio of Japanese companies.

### Investment approach

- Uses fundamental and systematic research inputs to identify stocks with specific style characteristics, such as value and momentum in price and earnings trends.

<b>Portfolio manager(s)</b>	<b>Fund assets</b>	<b>Domicile</b>
Geoff Hoare	JPY 34833,3m	Luxembourg
Masaki Uchida	<b>NAV</b>	<b>Entry/exit charges</b>
<b>Investment specialist(s)</b>	EUR 117,33	Entry charge (max) 5,00%
Emerging Markets & Asia Pacific Team	<b>Fund launch</b>	Exit charge (max) 0,50%
<b>Fund reference</b>	30 Nov 2007	<b>Ongoing charge</b> 2,56%
<b>currency JPY</b>	<b>Class launch</b>	
<b>Share class</b>	30 Nov 2007	
<b>currency EUR</b>		

## Fund ratings As at 31 August 2021

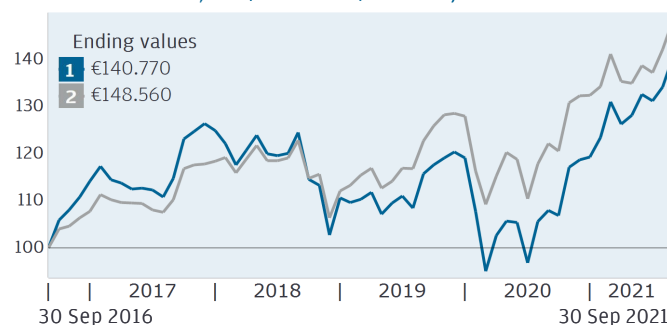
Morningstar Category™ Japan Flex-Cap Equity

## Performance

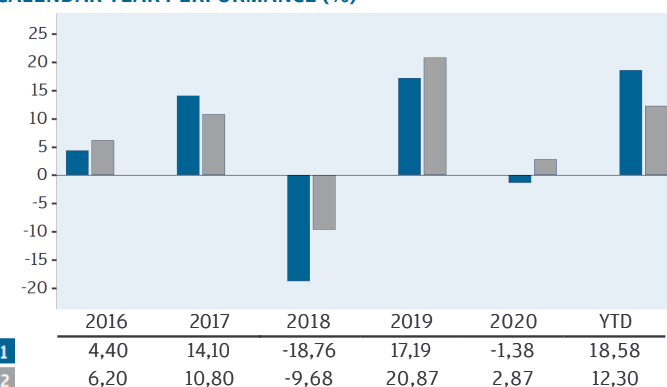
**1 Class:** JPM Japan Strategic Value D (acc) - EUR

**2 Benchmark:** TOPIX (Total Return Net)

**GROWTH OF EUR 100,000 (in thousands) Calendar years**



### CALENDAR YEAR PERFORMANCE (%)



### RETURN (%)

	CUMULATIVE			ANNUALISED		
	1 month	3 months	1 year	3 years	5 years	10 years
<b>1</b>	4,90	6,19	30,40	4,17	7,08	7,45
<b>2</b>	4,53	7,07	21,65	6,55	8,24	9,91

### PERFORMANCE DISCLOSURES

*Past performance is not a guide to current and future performance. The value of your investments and any income from them may fall as well as rise and you may not get back the full amount you invested.*

Source: J.P. Morgan Asset Management. Share class performance is shown based on the NAV (net asset value) of the share class with income (gross) reinvested including actual ongoing charges excluding any entry and exit fees. The return of your investment may change as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation.

Indices do not include fees or operating expenses and you cannot invest in them.

The benchmark is for comparative purposes only unless specifically referenced in the Sub-Funds' Investment Objective and Policy.

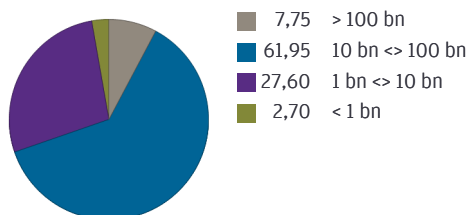
See the material risks, general disclosures and definitions on pages 2 & 3.

## Holdings *As at 31 August 2021*

### TOP 10

	Sector	% of assets
Hitachi	Electric Appliances	6,4
Orix	Other Financing Business	5,4
Toyota Motor	Transportation Equipment	4,7
Itochu	Wholesale Trade	4,6
Tokio Marine	Insurance	4,5
Sumitomo Mitsui Financial	Banks	4,4
Shin-Etsu Chemical	Chemicals	3,3
Sony	Electric Appliances	3,0
West Japan Railway	Land Transportation	2,8
Nippon Sanso	Chemicals	2,8

### MARKET CAP (%) (USD) *As at 31 August 2021*



### SECTORS (%)

		Compared to benchmark
Chemicals	14,4	+7,2
Electric Appliances	13,7	-4,8
Other Financing Business	9,2	+8,1
Retail Trade	6,9	+2,5
Insurance	6,8	+4,9
Transportation Equipment	6,6	-1,2
Construction	5,7	+3,4
Information & Communication	5,0	-3,4
Wholesale Trade	4,6	-0,2
Banks	4,4	-0,5
Machinery	3,1	-2,5
Land Transportation	2,8	-0,4
Glass & Ceramics	2,8	+2,0
Rubber Products	2,7	+2,0
Foods	2,0	-1,4
Services	1,9	-4,1
Iron & Steel	1,6	+0,7
Precision Instruments	1,4	-1,6
Metal Products	1,0	+0,4
Pharmaceutical	0,9	-4,3
Others	1,6	-7,7
Cash	0,9	+0,9

## Portfolio analysis

Measurement	3 years	5 years
Correlation	0,96	0,95
Alpha (%)	-2,24	-1,07
Beta	1,19	1,19
Annualised volatility (%)	17,66	14,87
Sharpe ratio	0,31	0,50
Tracking error (%)	5,56	4,99
Information ratio	-0,30	-0,19

## Key risks

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	
Concentration	Equities	Smaller companies
Hedging		
Style bias		

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

## GENERAL DISCLOSURES

This is a marketing communication.

Before investing, obtain and review the current prospectus, Key Investor Information Document (KIID) and any applicable local offering document. These documents, as well as the annual and semi-annual reports and the articles of incorporation, are available free from your financial adviser, your J.P. Morgan Asset Management regional contact, the document issuer (see below) or at [www.jpnam.ch](http://www.jpnam.ch).

JPMorgan Asset Management (Switzerland) LLC herewith informs investors that with respect to its distribution activities in and from Switzerland it receives commissions pursuant to Art. 34 para. 2bis of the Swiss Collective Investment Schemes Ordinance dated 22 November 2006. These

commissions are paid out of the management fee as defined in the fund documentation. Further information regarding these commissions, including their calculation method, may be obtained upon written request from JPMorgan Asset Management (Switzerland) LLC, Dreikönigstrasse 37, 8002 Zurich.

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For additional information on the sub-fund's target market please refer to the Prospectus.

Market Cap excludes cash.

#### INFORMATION SOURCES

Fund information, including performance calculations and other data, is provided by J.P. Morgan Asset Management (the marketing name for the asset management businesses of JPMorgan Chase & Co. and its affiliates worldwide).

**All data is as at the document date unless indicated otherwise.**

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The benchmark is for comparative purposes only unless specifically referenced in the Sub-Fund's Investment Objective and Policy.

#### ISSUER

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#### FUNDS PAYING AGENT IN SWITZERLAND

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#### Contact in the UK:

JPMorgan Asset Management (UK) Limited Registered address: 25 Bank

Street, Canary Wharf, London E14 5JP, United Kingdom. Authorised and regulated by the Financial Conduct Authority. Registered in England No. 01161446.

#### DEFINITIONS

**NAV** Net Asset Value of a fund's assets less its liabilities per Share.

**Correlation** measures the relationship between the movement of the fund and its benchmark. A correlation of 1.00 indicates that the fund perfectly matched its benchmark.

**Alpha (%)** a measure of excess return generated by a manager compared to the benchmark. An alpha of 1.00 indicates that a fund has outperformed its benchmark by 1%.

**Beta** a measure of a fund's sensitivity to market movements (as represented by the fund's benchmark). A beta of 1.10 suggests the fund could perform 10% better than the benchmark in up markets and 10% worse in down markets, assuming all other factors remain constant.

**Annualised volatility (%)** an absolute measure of volatility and measures the extent to which returns vary up and down over a given period. High volatility means that the returns have been more variable over time. The measure is expressed as an annualised value.

**Sharpe ratio** measures the performance of an investment adjusting for the amount of risk taken (compared a risk-free investment). The higher the Sharpe ratio the better the returns compared to the risk taken.

**Tracking error (%)** measures how much a fund's returns deviate from those of the benchmark. The lower the number the closer the fund's historic performance has followed its benchmark.

**Information ratio (IR)** measures if a manager is outperforming or underperforming the benchmark and accounts for the risk taken to achieve the returns. A manager who outperforms a benchmark by 2% p.a. will have a higher IR than a manager with the same outperformance but who takes more risk.