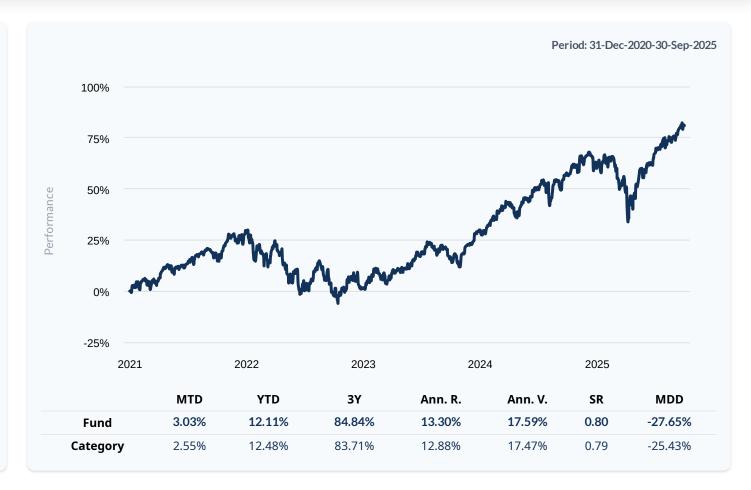


# Jpmorgan Investment Funds - US Select Equity Fund

**Category: Equity USA** 

**Fund** Instrument Type: ISIN: LU0248005711 JP Morgan AM Manager: 15-May-2007 **Inception Date:** Distribution Policy: Acc. **USD** Currency: Unhedged **Currency Policy:** 10,000,000 USD Min. Investment: OCR: 0.64% 9,906,302,831 USD AUM: 634.60 USD **NAV Price:** 



# **Ethical Diagnostic**

**Nuclear Weapons Participation** 

Level of Confidence: 95.23% total weight (51 companies)

6.18%

### **Level of Transparency** Data verification with external providers:

10. Baker Hughes A XNAS







2.62%

# **Violations**

Exposure to controversial activities.

**GMO Products** 6.86%

Adult Entertainment 5.95%

Embryonic Stem Cell Research 2.78%

Contraceptives 1.45%

# Excellence Relative score against peers. Net Equilibrium Steward of Creation Value Chain

# **Top Holdings**

Exposure by weight and ethical rating.

• 1. Microsoft XNAS	8.42%
• 2. NVIDIA XNAS	8.16%
• 3. Apple XNAS	6.22%
• 4. Amazoncom XNAS	4.51%
• 5. Meta Platforms A XNAS	3.66%
• 6. Alphabet A XNAS	3.59%
• 7. Mastercard Incorporated A XNYS	3.00%

8. Wells Fargo & XNYS 2.98% 9. Broadcom XNAS 2.91%

# **Alveus Alternatives**

Ranking of instruments based on GoodWay rating or performance

# **Better Ethical Ranking**

Instruments in the same category with a higher GoodWay score with the associated costs.

1. T. Rowe Price US Large Cap Growth Eq Fd I Acc	Score: 82	OCR: 0.70%
2. BNPP Sustainable US MultiFactor Equity (LU) I Acc	Score: 80	OCR: 0.61%
16. Jpmorgan Investment Funds - US Select Equity Fund I Acc	Score: 70	OCR: 0.64%

# **Better Performance Ranking**

Instruments in the category with better risk-adjusted performance.

1. AB Select US Equity Portfolio S1 Acc **Sharpe: 0.97** Ann. R.: 15.06% 2. SISF US Large Cap C Acc **Sharpe: 0.92** Ann. R.: 15.88% 17. Jpmorgan Investment Funds - US Select Sharpe: 0.8 Ann. R.: 13.30%

# 18.00% 16.00% Jalized 14.00% 12.00%

16.00%

Comparison (Return vs. Volatility)

Instrument positioning by return and volatility.

14.00%

AB Select US Equity Portfolio S1 Acc

SISF US Large Cap C Acc

Jpmorgan Investment Funds - US Select Equity Fund I Acc

20.00%

BNPP Sustainable US MultiFactor Equity (LU) I Acc

18.00%

T. Rowe Price US Large Cap Growth Eq Fd I Acc



**Equity Fund I Acc** 

24.00%

22.00%

# Ethical & Data Glossary

#### **OCR (Ongoing Charges Ratio)**

Indicates the total annual cost of owning and managing an investment fund. It is expressed as a percentage of the fund's total assets.

#### MTD (Month to Date)

Return of the financial instrument since the start of the current month.

#### YTD (Year to Date)

Return of the financial instrument since the start of the current year.

Return of the financial instrument in the period of the last three years.

#### Ann. R. (Annualized Return)

Annualized return in the period of analysis detailed at the beginning of the report.

#### Ann. V. (Annualized Volatility)

Annualized volatility in the period of analysis detailed at the beginning of the report.

#### SR (Sharpe Ratio)

Annualized Sharpe ratio in the period of analysis detailed at the beginning of the report.

#### MDD (Maximum Drawdown)

Maximum fall in the period of analysis detailed at the beginning of the report.

#### **Violations**

Excellence

The weighting of holdings within a portfolio that are invested in controversial activities (e.g., gambling, adult entertainment, weapons) as defined by fundamental Christian ethics. The table shows the activities that carry the largest weight in the portfolio.

A score reflecting the financial product's alignment with areas considered positive under core Christian ethical principles. This includes, but is not limited to, commitment to Stewardship of Creation and evidence of high corporate integrity.

#### **Net Equilibrium**

A clear and defined goal of taking care of God's Creation by obtaining carbon neutrality and a reduced carbon footprint through targeted emissions reduction measures. Additionally, championing a circular economy, resource optimization, waste reduction, recycling, and responsible water consumption.

#### **Steward of Creation**

A goal for companies that commit to solutions that minimize environmental impact, prioritizing clean energy and the use of organic and sustainable products that support our Creation..

# **Human Pillar**

A goal for companies recognizing employees as key drivers of the company by nurturing their talent and aligning their personal growth with our ethical Christina values.

#### Responsible Value Chain

Ensuring that suppliers hold the same Christian values as the companies purchasing from them do.

#### **Corporate Integrity**

Upholding honesty and strong Christian standards, preventing bribery, corruption and immorality within a company.

#### **Level of Confidence**

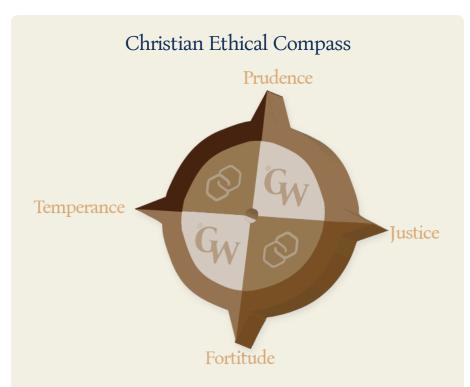
Percentage of the financial instrument's weight for which data is available.

#### **Level of Transparency**

Indicates the number of providers that supply information to calculate the GoodWay rating.

#### What is GoodWay Rating?

It is the latest Christian ethical financial rating that uses key data to analyze companies, ETFs, Investment funds and more... and issue a clear determination on whether the financial actor qualifies or does not qualify for investment in accordance with core Christian humanistic principles.

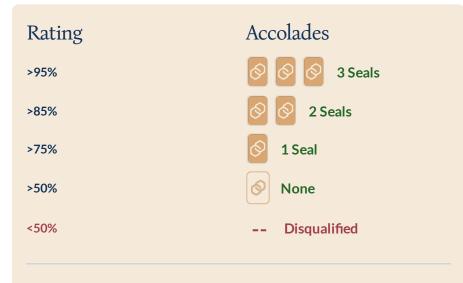


**Prudence:** To discern the true good in every circumstance and to choose the right means of achieving it. Long-term strategy and risk management are evaluated, as it guides the other virtues by setting the rule and measure.

**Justice:** To give both God and neighbor what is their due. The treatment of employees, customers, and respect for the community are analyzed, ensuring that relationships are fair and that the common good is upheld.

Fortitude: To ensure firmness in difficulties and constancy in the pursuit of the good. The company's resilience in crises and its commitment to its values are assessed.

**Temperance:** To moderate the attraction of pleasures and to ensure balance in the use of created goods. Resource consumption and compensation policies are examined.



# Beyond Ethical Scoring...

The "Seals of Virtue" are the accolades Alveus GoodWay gives to the companies, ETFs, funds that not only refrain from committing unethical activites, but outstand on actions and initiatives based on core christian values, contributing to life & society.

### Disclaimer

This report has been prepared by GoodWay Rating for informational purposes only. It does not constitute, and should not be construed as, an offer to sell, a solicitation of an offer to buy, or a recommendation for any investment or

The ethical analysis is based on a proprietary methodology inspired by the principles found in Sacred Scripture, Catholic Social Teaching (CST), the "Mensuram Bonam" document, and the cardinal virtues. The interpretation and application of these principles may vary. The rating ("score") is the result of our analysis and does not guarantee that an investment is completely free of ethical controversies for all investors.

Past performance data is not a reliable indicator of future results. The value of investments can go down as well as up, and an investor may not get back the amount invested. We strongly recommend that you consult a qualified and independent financial advisor before making any investment decisions.

