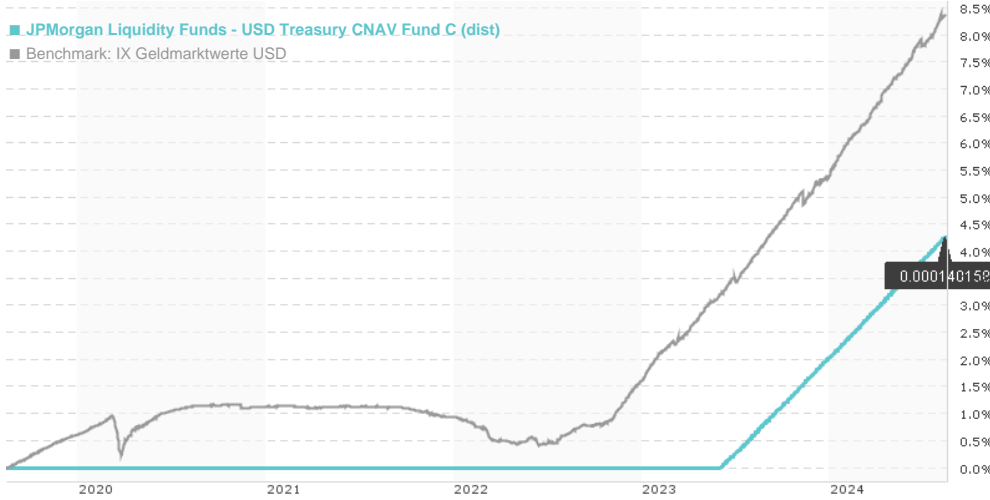


JPMorgan Liquidity Funds - USD Treasury CNAV Fund C (dist) / LU1303372954 / A141Y5 / JPMorgan AM (EU)

Last 08/13/2024 ¹	Country	Branch	Type of yield	Type
1.00 USD	United States of America	Money Market Securities	paying dividend	Money Market Fund

■ JPMorgan Liquidity Funds - USD Treasury CNAV Fund C (dist)
■ Benchmark: IX Geldmarktwerte USD



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating² EDA³

▲▲▲▲▲▲

Yearly Performance

2023	+2.04%
2022	-
2021	-
2020	-
2019	-

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	USD 10,000,000.00
Category	Money Market	Planned administr. fee	0.00%	Savings plan	-
Sub category	Money Market Securities	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(08/13/2024) USD 4,804.75 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(08/13/2024) USD 63,993.18 mill.	Dividends		Investment company	
Launch date	11/5/2015	12.08.2024	0.00 USD	JPMorgan AM (EU)	
KESt report funds	Yes	09.08.2024	0.00 USD	PO Box 275, 2012, Luxembourg	
Business year start	01.12.	08.08.2024	0.00 USD	Luxembourg	
Sustainability type	-	07.08.2024	0.00 USD	https://www.jpmorganassetmanagement.de	
		06.08.2024	0.00 USD		

Fund manager	Robert Motroni, Christopher Mercy, Chris Tufts							
Performance	1M	3M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.28%	+1.76%	+2.19%	+3.56%	+4.27%	+4.27%	+4.27%	+4.27%
Performance p.a.	-	-	-	+3.56%	+2.12%	+1.40%	+0.84%	+0.48%
Sharpe ratio	-	-	-	1.80	-13.37	-20.10	-29.14	-41.04
Volatility	0.00%	0.00%	0.00%	0.01%	0.11%	0.11%	0.09%	0.07%
Worst month	-	0.11%	0.11%	0.11%	0.00%	0.00%	0.00%	0.00%
Best month	-	0.31%	0.31%	0.33%	0.33%	0.33%	0.33%	0.33%
Maximum loss	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-

Distribution permission

Austria, Germany, Switzerland, Luxembourg

1 Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

3 Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

JPMorgan Liquidity Funds - USD Treasury CNAV Fund C (dist) / LU1303372954 / A141Y5 / JPMorgan AM (EU)

Investment strategy

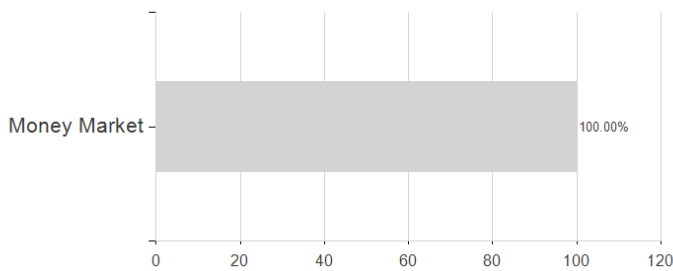
The Sub-Fund will invest its assets in short term US Treasury Debt Securities (including Treasury notes and Treasury bills) and Reverse Repurchase Agreements. Such Reverse Repurchase Agreements will be fully collateralised by US Treasury Debt Securities. The Sub-Fund may have exposure to investments with zero or negative yields in adverse market conditions. The weighted average maturity of the Sub-Fund's investments will not exceed 60 days and the initial or remaining maturity of each US Treasury Debt Security will not exceed 397 days at the time of purchase. The Sub-Fund aims to maintain a "AAA" rating, or equivalent, assigned by at least one rating agency. This Sub-Fund qualifies as a "Public Debt Constant Net Asset Value Money Market Fund in accordance with Regulation (EU) 2017/1131 of the European Parliament and of the Council of 14 June 2017 on Money Market Funds as may be amended or replaced from time to time and therefore will comply with these guidelines.

Investment goal

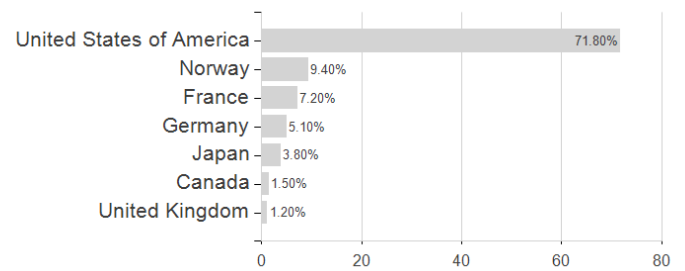
The Sub-Fund seeks to achieve a return in the Reference Currency in line with prevailing money market rates whilst aiming to preserve capital consistent with such rates and to maintain a high degree of liquidity. The Sub-Fund is actively managed without reference or performance comparison to a benchmark.

Assessment Structure

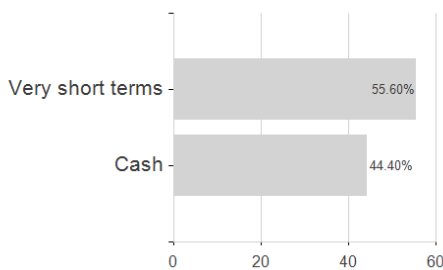
Assets



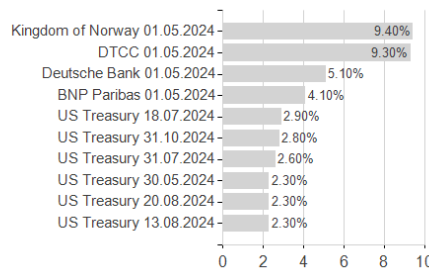
Countries



Duration



Largest positions



Issuer

