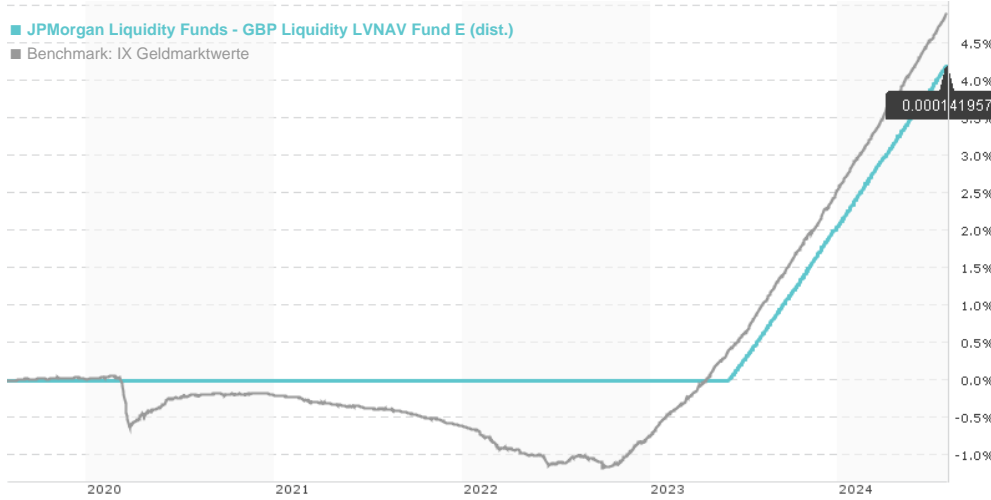


JPMorgan Liquidity Funds - GBP Liquidity LVNAV Fund E (dist.) / LU1747646468 / A2JB03 / JPMorgan AM (EU)

Last 07/30/2024 ¹	Region	Branch	Type of yield	Type
1.00 GBP	Worldwide	Money Market Securities	paying dividend	Money Market Fund



Risk key figures

SRI	1	2	3	4	5	6	7	
Mountain-View Funds Rating ²							EDA ³	-

Yearly Performance

2023	+2.05%
2022	-
2021	-
2020	-
2019	-

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	GBP 50,000,000.00
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	(07/30/2024) GBP 3,037.47 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(07/30/2024) GBP 14,698.53 mill.	Dividends		Investment company	
Launch date	1/23/2018	29.07.2024	0.00 GBP	JPMorgan AM (EU)	
KESt report funds	Yes	26.07.2024	0.00 GBP	PO Box 275, 2012, Luxembourg	
Business year start	01.12.	25.07.2024	0.00 GBP	Luxembourg	
Sustainability type	-	24.07.2024	0.00 GBP	https://www.jpmorganassetmanagement.de	
		23.07.2024	0.00 GBP		

Fund manager	Joseph McConnell, Aidan Shevlin, Mohamed Abubakar							
Performance	3M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.28%	+1.80%	+2.11%	+3.64%	+4.20%	+4.20%	+4.20%	+4.20%
Performance p.a.	-	-	-	+3.64%	+2.08%	+1.38%	+0.83%	+0.63%
Sharpe ratio	-	-	-	0.77	-14.26	-21.04	-30.23	-35.63
Volatility	0.00%	0.00%	0.00%	0.02%	0.11%	0.11%	0.09%	0.08%
Worst month	-	0.28%	0.28%	0.28%	0.00%	0.00%	0.00%	0.00%
Best month	-	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%	0.32%
Maximum loss	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-

Distribution permission

Austria, Germany, Switzerland

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 - GBP Liquidity LVNAV Fund E (dist.) / LU1747646468 / A2JB03 / JPMorgan AM (EU)

Investment strategy

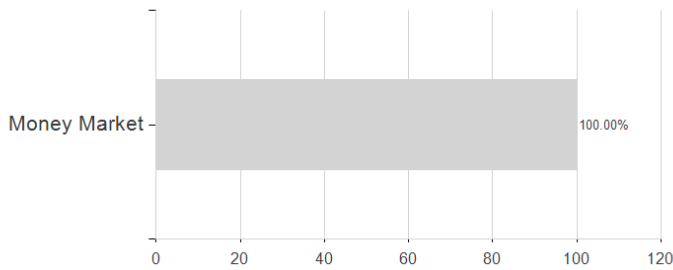
The Sub-Fund may also invest in unrated Debt Securities of comparable credit quality to those specified above. The Investment Manager seeks to evaluate whether environmental, social and governance factors could have a material positive or negative impact on the cash flows or risk profiles of many issuers in which the Sub-Fund may invest. These determinations may not be conclusive and securities of issuers which may be negatively impacted by such factors may be purchased and retained by the Sub-Fund while the Sub-Fund may divest or not invest in securities of issuers which may be positively impacted by such factors. The Sub-Fund aims to maintain a "AAA" rating, or equivalent, assigned by at least one rating agency. At least 51% of assets are invested in issuers with positive environmental and/or social characteristics that follow good governance practices as measured through the Investment Manager's proprietary ESG scoring methodology and/or third party data. In addition, the Sub-Fund incorporates a bespoke set of Employee Engagement and Diversity (EE&D) data inputs into the investment process which considers an issuer's gender breakdown, diversity programmes, ethnicity score and equal pay score. The inputs may evolve but will relate directly to EE&D. The Sub-Fund invests at least 51% of EE&D rated assets in issuers scoring above a pre-defined threshold in relation to EE&D inputs. The Sub-Fund invests at least 10% of assets excluding ancillary liquid assets for EPM, in Sustainable Investments, as defined under SFDR, contributing to environmental or social objectives.

Investment goal

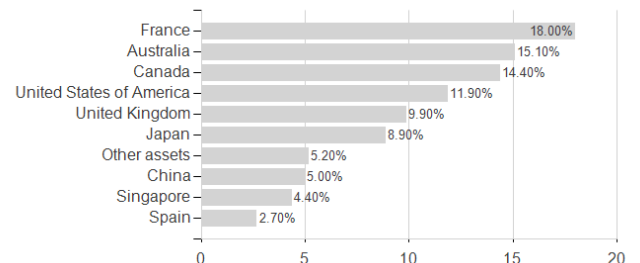
The Sub-Fund will invest its assets in short-term GBP-denominated Debt Securities, deposits with credit institutions and Reverse Repurchase Agreements. The Sub-Fund may have exposure to investments with zero or negative yields in adverse market conditions. The weighted average maturity of the Sub-Fund's investments will not exceed 60 days and the initial or remaining maturity of each Debt Security will not exceed 397 days at the time of purchase. In addition to receiving a favourable assessment of their credit quality pursuant to the Management Company's Internal Credit Procedures, Debt Securities with a long-term rating will be rated at least "A" and Debt Securities with a short-term rating will be rated at least "A-1" by Standard & Poor's or otherwise similarly rated by another independent rating agency.

Assessment Structure

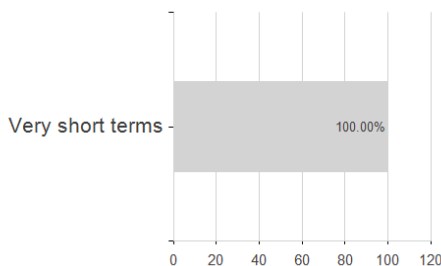
Assets



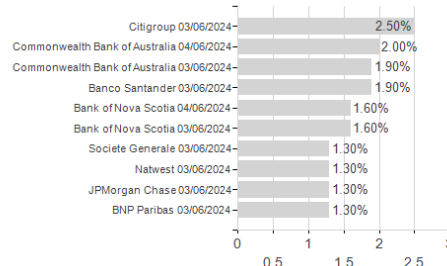
Countries



Duration



Largest positions



Issuer

