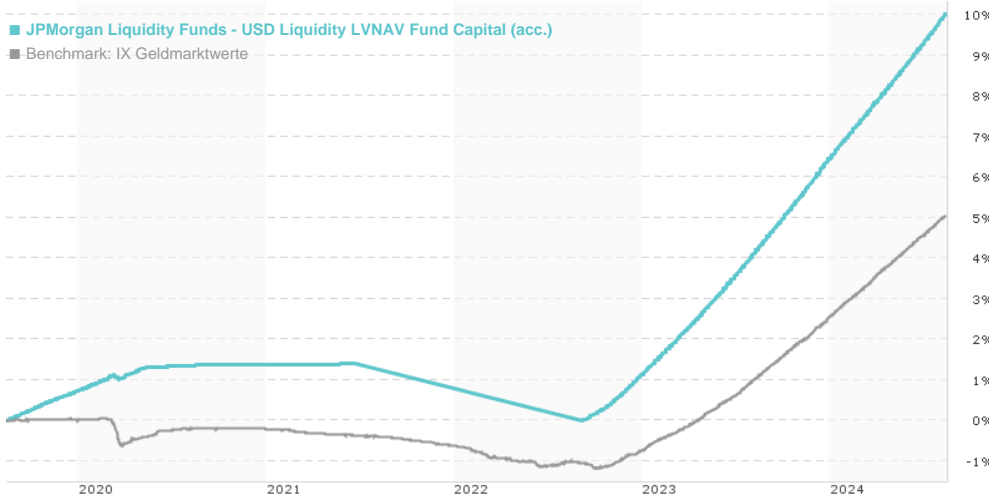


JPMorgan Liquidity Funds - USD Liquidity LVNAV Fund Capital (acc.) / LU1873131129 / A2N8DE / JPMorgan AM (EU)

Last 08/13/2024 ¹	Region	Branch	Type of yield	Type
11003.26 USD	Worldwide	Money Market Securities	reinvestment	Money Market Fund



Risk key figures

SRI: 1 2 3 4 5 6 7

Mountain-View Funds Rating²: EDA³

▲ ▲ ▲ ▲ ▲ ▲

Yearly Performance

2023	+5.25%
2020	+0.65%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	USD 100,000,000.00
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 17.06 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(08/13/2024) USD 117,419.22 mill.	Dividends		Investment company	
Launch date	8/14/2019	JPMorgan AM (EU)			
KESr report funds	Yes	PO Box 275, 2012, Luxembourg			
Business year start	01.12.	Luxembourg			
Sustainability type	-	https://www.jpmorganassetmanagement.de			
Fund manager	Doris Grillo, Chris Tufts, Robert Motroni				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.45%	+2.71%	+3.35%	+5.56%	+10.03%	-	+10.03%	+10.03%
Performance p.a.	-	-	-	+5.56%	+5.06%	-	+1.93%	+1.93%
Sharpe ratio	12.86	11.98	12.02	12.18	-	-	-	-2.53
Volatility	0.17%	0.16%	0.16%	0.17%	0.79%	0.79%	0.00%	0.64%
Worst month	-	0.21%	0.21%	0.21%	0.21%	0.00%	-1.22%	-1.22%
Best month	-	0.48%	0.49%	0.49%	0.49%	0.00%	0.49%	0.49%
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](#)

DISCLAIMER: The information on this page are for informational purposes only and should neither an offer to sell nor a solicitation for the purchase of the security or recommendation in favor of the security to be understood. baha GmbH assumes no liability despite thorough searches for the accuracy of the data.

Funds data from: www.mountain-view.com. Fact Sheet created by: www.baha.com

JPMorgan Liquidity Funds - USD Liquidity LVNAV Fund Capital (acc.) / LU1873131129 / A2N8DE / JPMorgan AM (EU)

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

Investment strategy

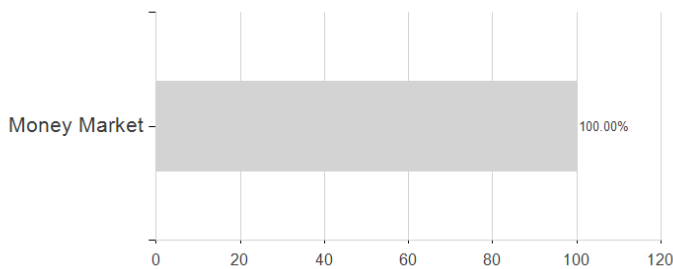
The Sub-Fund may also invest in unrated Debt Securities of comparable credit quality to those specified above. The Investment Manager seeks to evaluate whether environmental, social and governance factors could have a material positive or negative impact on the cash flows or risk profiles of many issuers 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

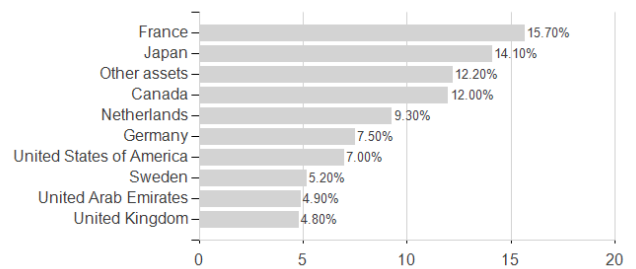
The Sub-Fund seeks to achieve a return in the Reference Currency in line with prevailing money market rates whilst aiming to preserve capital consistent with such rates and to maintain a high degree of liquidity. The Sub-Fund is actively managed without reference or performance comparison to a benchmark.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

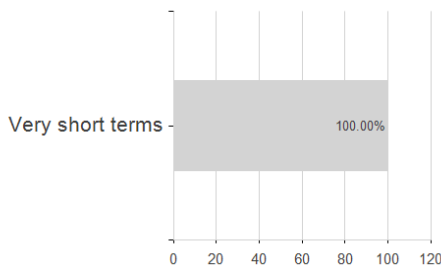
Assets



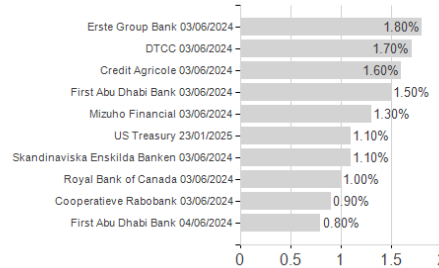
Countries



Duration



Largest positions



Issuer

