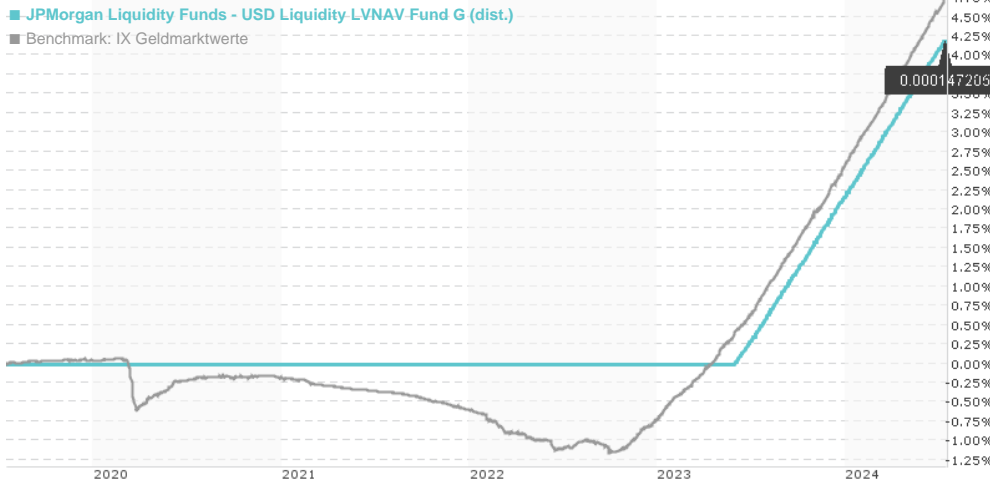


JPMorgan Liquidity Funds - USD Liquidity LVNAV Fund G (dist.) / LU1747647607 / A2JB0N / JPMorgan AM (EU)

Last 07/15/2024 ¹	Region	Branch	Type of yield	Type
1.00 USD	Worldwide	Money Market Securities	paying dividend	Money Market Fund



Risk key figures

SRI 1 2 3 4 5 6 7

Mountain-View Funds Rating² EDA³



Yearly Performance

2023	+2.15%
2022	-
2021	-
2020	-
2019	-

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	(07/15/2024) USD 776.64 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(07/15/2024) USD 118,337.75 mill.	Dividends		Investment company	
Launch date	1/22/2018	12.07.2024	0.00 USD	JPMorgan AM (EU)	
KESr report funds	Yes	11.07.2024	0.00 USD	PO Box 275, 2012, Luxembourg	
Business year start	01.12.	10.07.2024	0.00 USD	Luxembourg	
Sustainability type	-	09.07.2024	0.00 USD	https://www.jpmorganassetmanagement.de	
Fund manager	Doris Grillo, Chris Tufts, Robert Motroni	08.07.2024	0.00 USD		

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.25%	+1.84%	+1.99%	+3.74%	+4.19%	+4.19%	+4.19%	+4.19%
Performance p.a.	-	-	-	+3.75%	+2.07%	+1.37%	+0.82%	+0.64%
Sharpe ratio	-	-	-	6.63	-13.95	-20.63	-29.74	-34.95
Volatility	0.00%	0.00%	0.00%	0.01%	0.11%	0.11%	0.10%	0.09%
Worst month	-	0.13%	0.13%	0.13%	0.00%	0.00%	0.00%	0.00%
Best month	-	0.33%	0.33%	0.34%	0.34%	0.34%	0.34%	0.34%
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 - USD Liquidity LVNAV Fund G (dist.) / LU1747647607 / A2JB0N / JPMorgan AM (EU)

Investment strategy

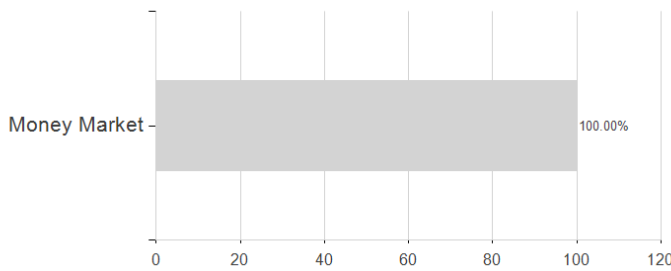
The Sub-Fund may also invest in unrated Debt Securities of comparable credit quality to those specified above. The Investment Manager seeks to evaluate whether environmental, social and governance factors could have a material positive or negative impact on the cash flows or risk profiles of many issuers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

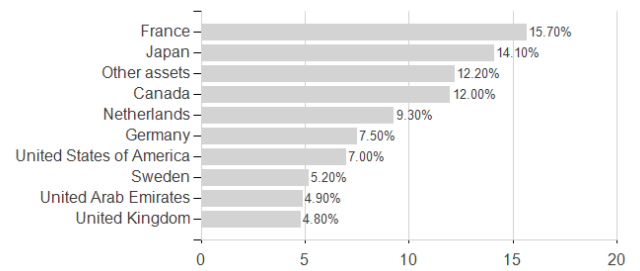
The Sub-Fund seeks to achieve a return in the Reference Currency in line with prevailing money market rates whilst aiming to preserve capital consistent with such rates and to maintain a high degree of liquidity. The Sub-Fund is actively managed without reference or performance comparison to a benchmark.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

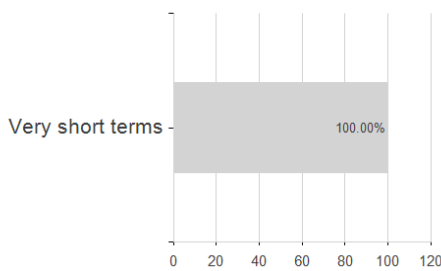
Assets



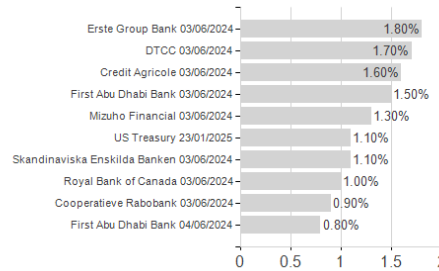
Countries



Duration



Largest positions



Issuer

