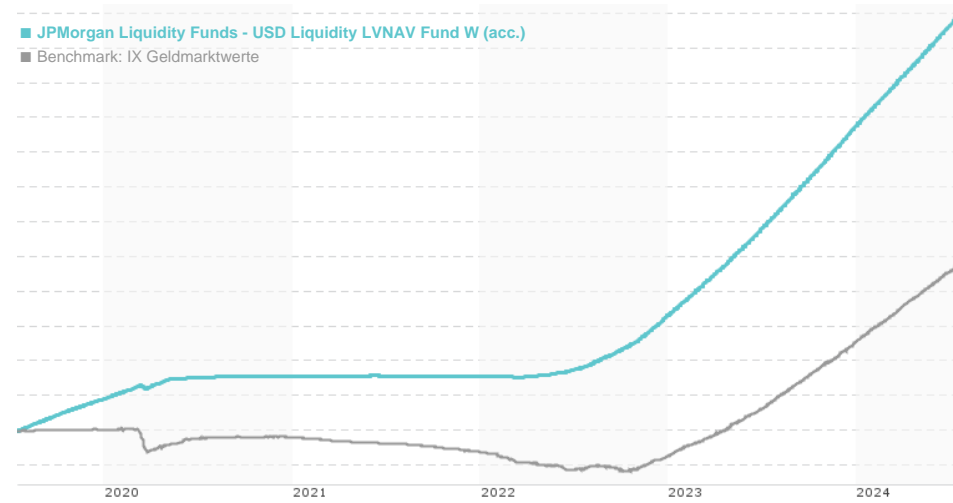


JPMorgan Liquidity Funds - USD Liquidity LVNAV Fund W (acc.) / LU1873131988 / A2N8DM / JPMorgan AM (EU)

Last 07/15/2024 <sup>1</sup>	Region	Branch	Type of yield	Type
11366.46 USD	Worldwide	Money Market Securities	reinvestment	Money Market Fund



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating <sup>2</sup>	EDA <sup>3</sup>						
	▲ ▲ ▲ ▲ ▲ ▲ ▲						

Yearly Performance

2023	+5.25%
2022	+1.72%
2021	+0.00%
2020	+0.65%
2019	+2.32%

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 9,003.36 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(07/15/2024) USD 118,337.75 mill.	<b>Dividends</b>		<b>Investment company</b>	
Launch date	12/3/2018	JPMorgan AM (EU)			
KESt report funds	Yes	PO Box 275, 2012, Luxembourg			
Business year start	01.12.	Luxembourg			
Sustainability type	-	<a href="https://www.jpmorganassetmanagement.de">https://www.jpmorganassetmanagement.de</a>			
Fund manager	Doris Grillo, Chris Tufts, Robert Motroni				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.42%	+2.65%	+2.89%	+5.53%	+9.90%	+10.15%	+11.92%	+13.66%
Performance p.a.	-	-	-	+5.54%	+4.82%	+3.27%	+2.27%	+2.30%
Sharpe ratio	16.05	11.28	11.36	11.54	6.81	-2.01	-7.84	-8.01
Volatility	0.12%	0.15%	0.16%	0.16%	0.17%	0.19%	0.18%	0.17%
Worst month	-	0.23%	0.23%	0.23%	0.14%	-0.01%	-0.01%	-0.01%
Best month	-	0.48%	0.49%	0.49%	0.49%	0.49%	0.49%	0.49%
Maximum loss	0.00%	0.00%	0.00%	0.00%	0.00%	-0.05%	-0.10%	-

Distribution permission

Austria, Germany, Switzerland

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

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

## JPMorgan Liquidity Funds - USD Liquidity LVNAV Fund W (acc.) / LU1873131988 / A2N8DM / JPMorgan AM (EU)

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](#)

### Investment strategy

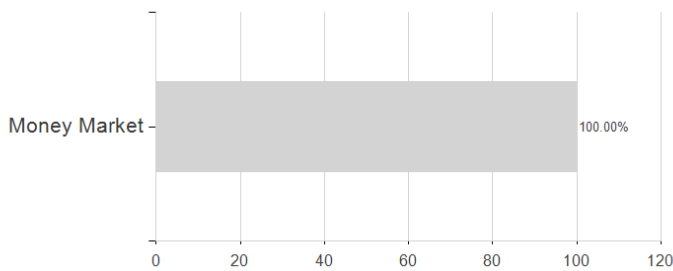
The Sub-Fund may also invest in unrated Debt Securities of comparable credit quality to those specified above. The Investment Manager seeks to evaluate whether environmental, social and governance factors could have a material positive or negative impact on the cash flows or risk profiles of many issuers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

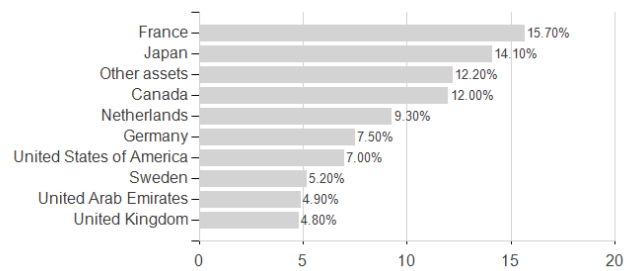
The Sub-Fund seeks to achieve a return in the Reference Currency in line with prevailing money market rates whilst aiming to preserve capital consistent with such rates and to maintain a high degree of liquidity. The Sub-Fund is actively managed without reference or performance comparison to a benchmark.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

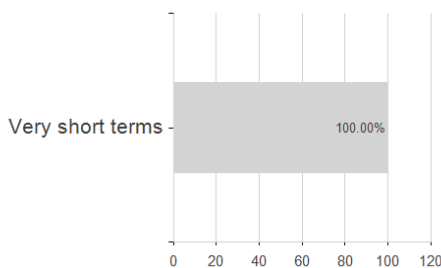
#### Assets



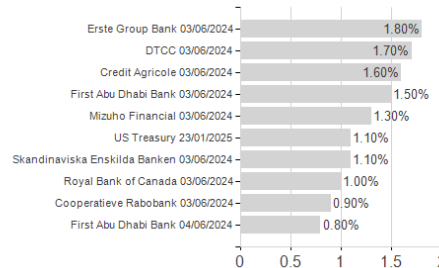
#### Countries



#### Duration



#### Largest positions



#### Issuer

