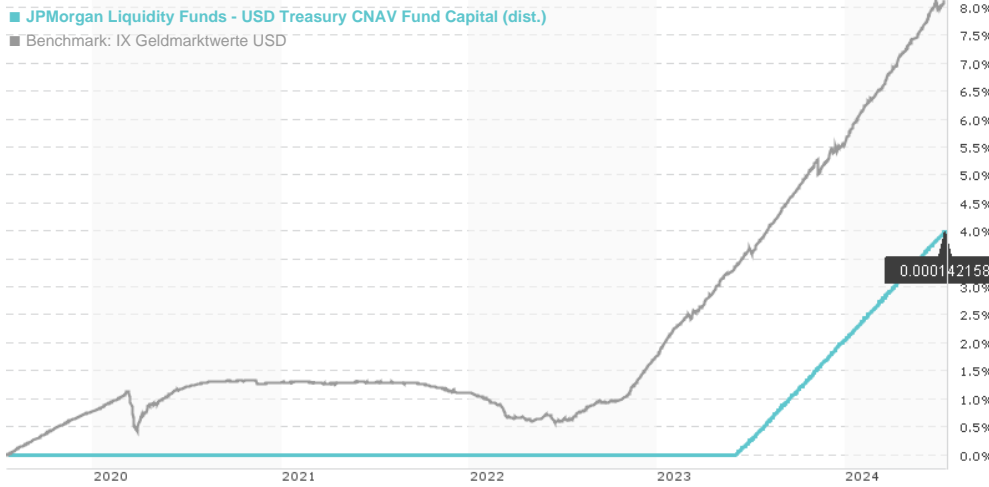


JPMorgan Liquidity Funds - USD Treasury CNAV Fund Capital (dist.) / LU1458492508 / A2APGM / JPMorgan AM (EU)

| | | | | |
|------------------------------|--------------------------|-------------------------|-----------------|-------------------|
| Last 07/15/2024 ¹ | Country | Branch | Type of yield | Type |
| 1.00 USD | United States of America | 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 | +2.06% |
| 2022 | - |
| 2021 | - |
| 2020 | - |

| 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 8,514.56 mill. | Ongoing charges | - | Redeployment fee | 0.00% |
| Total volume | (07/15/2024) USD 60,026.09 mill. | Dividends | | Investment company | |
| Launch date | 7/24/2019 | 12.07.2024 | 0.00 USD | JPMorgan AM (EU) | |
| KESt 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 | |
| | | 08.07.2024 | 0.00 USD | | |

| Fund manager | Robert Motroni, Christopher Mercy, Chris Tufts | | | | | | | |
|------------------|--|--------|--------|--------|--------|--------|--------|-------------|
| Performance | 1M | 3M | YTD | 1Y | 2Y | 3Y | 5Y | Since start |
| Performance | +0.24% | +1.76% | +1.91% | +3.58% | +4.00% | +4.00% | +4.00% | +4.00% |
| Performance p.a. | - | - | - | +3.59% | +1.98% | +1.32% | +0.79% | +0.79% |
| Sharpe ratio | - | - | - | -4.47 | -15.45 | -22.13 | - | -31.34 |
| Volatility | 0.00% | 0.00% | 0.00% | 0.01% | 0.11% | 0.11% | 0.00% | 0.09% |
| Worst month | - | 0.13% | 0.13% | 0.13% | 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

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 Capital (dist.) / LU1458492508 / A2APGM / JPMorgan AM (EU)

Investment strategy

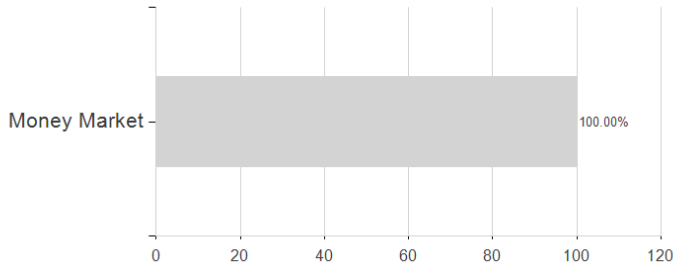
The Sub-Fund will invest its assets in short term US Treasury Debt Securities (including Treasury notes and Treasury bills) and Reverse Repurchase Agreements. Such Reverse Repurchase Agreements will be fully collateralised by US Treasury Debt Securities. The Sub-Fund may have exposure to investments 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.

Investment goal

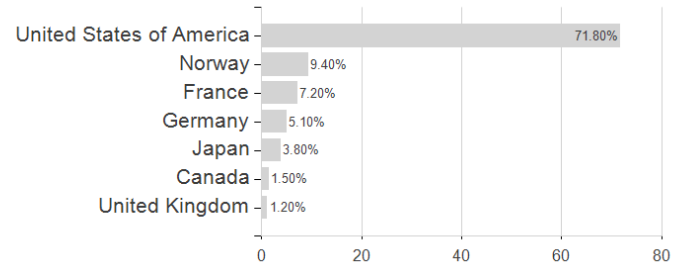
The Sub-Fund seeks to achieve a return in the Reference Currency in line with prevailing money market rates whilst aiming to preserve capital consistent with such rates and to maintain a high degree of liquidity.

Assessment Structure

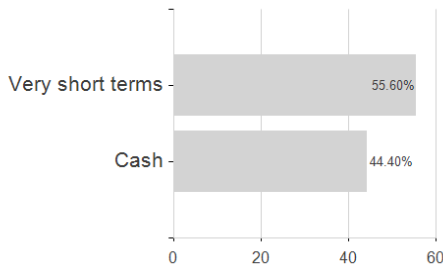
Assets



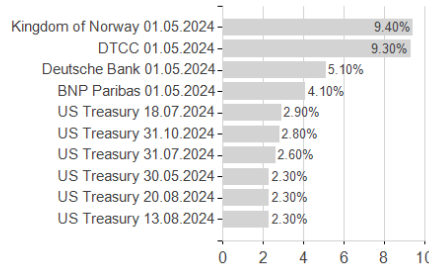
Countries



Duration



Largest positions



Issuer

