

JPMorgan Large Cap Growth R6 (JLGMX)

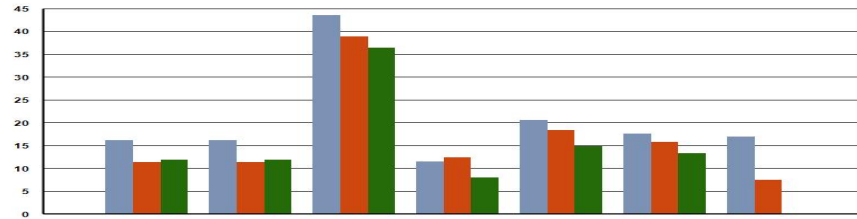
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As of: 03/31/2024

Fund Objective

The investment seeks long-term capital appreciation. Under normal circumstances, at least 80% of the fund's assets will be invested in the equity securities of large, well-established companies. "Assets" means net assets, plus the amount of borrowings for investment purposes. Large, well-established companies are companies with market capitalizations equal to those within the universe of the Russell 1000® Growth Index at the time of purchase.

Annualized Total Returns



Portfolio Data

Universe	Open-Ended
Peer Group	Large Growth
Investment Vehicle ID	F0000JSGY
Strategy Inception	11-30-2010
Share Class Inception	02-28-1992
Calculation Index	iShares Russell 1000 Growth ETF
Manager Structure	Team
Lead Manager	Team
Manager Tenure	19
Strategy Assets	\$87.28b
Share Class Assets	\$56.25b / 64.44%
Avg Market Cap	\$436.70b
Closed New Inv	-
Closed All Inv	-
Min Investment	\$15,000,000
Turnover	42%
P/E	31.67
P.B.	9.09

Expense Data

Prospectus Net / Gross	0.44% / 0.52%
Cat Avg Exp Ratio Net / Gross	1.25% / 2.41%
Expense Rank Net / Gross	16% / 15%
12b-1 Fees	0.00%
Waiver Amount	\$17,024,933
Waiver Exp Date	10/31/2024

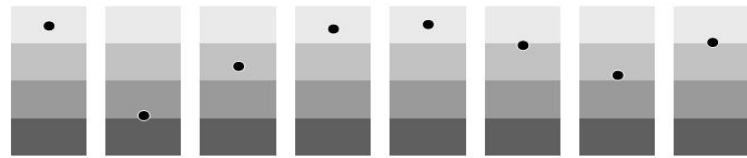
	QTR	YTD	1 YEAR	3 YEAR	5 YEAR	10 YEAR	SINCE INCEPTION
JLG MX	16.14	16.14	43.55	11.52	20.51	17.56	16.94
Calculation Index	11.36	11.36	38.81	12.32	18.30	15.77	7.41
Category Average	11.92	11.92	36.45	7.95	14.89	13.24	-
Rank in Category	8%	8%	19%	15%	2%	2%	-
Category Size	1214	1214	1191	1111	1037	807	-

Performance data quoted represents past performance. Past performance does not guarantee future results. Investment return and principal value will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than the performance quoted. To obtain current month-end performance information, please contact your plan advisor.

Calendar Year Return (%)

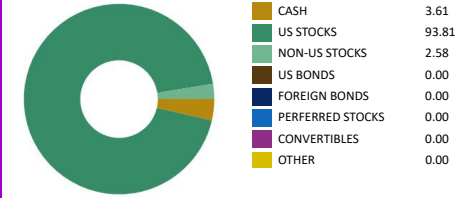
	2019	2020	2021	2022	2023
JLG MX	39.39	56.42	18.79	(25.21)	34.95
Calculation Index	36.08	38.21	27.37	(29.26)	42.49
Category Average	31.90	35.86	20.45	(29.91)	36.74
Rank in Category	5%	12%	70%	20%	66%
Category Size	1360	1289	1237	1235	1200

3 Year Risk Quartile Charts



	Alpha	Beta	R ²	Info Ratio	Sharpe	Std Dev	Up Capture	Down Capture
JLG MX	(0.11)	0.92	96.42	(0.20)	0.51	19.79	93.53	93.75
25th Percentile	(1.04)	1.05	97.40	(0.37)	0.46	19.77	96.74	94.18
50th Percentile	(2.77)	0.98	95.20	(0.77)	0.37	21.06	92.92	102.03
75th Percentile	(5.26)	0.91	90.52	(1.16)	0.25	22.56	85.69	110.39
Rank	13%	73%	40%	15%	12%	26%	46%	24%

Asset Allocation (%)



Sector Weighting

	JLGMX	Category Average
% BASIC MATERIALS	0.28	1.13
% CONSUMER CYCLICAL	15.90	14.24
% FINANCIAL SERVICES	3.55	8.23
% REAL ESTATE	0.00	1.06
% CONSUMER DEFENSIVE	1.23	2.84
% HEALTHCARE	9.93	12.25
% UTILITIES	0.00	0.26
% COMMUNICATION SERVICES	13.85	11.21
% ENERGY	0.62	1.08
% INDUSTRIALS	5.60	5.88
% TECHNOLOGY	45.43	39.50

Top Ten Holding (%)

Alphabet Inc Class C	3.49
Amazon.com Inc	7.02
Apple Inc	4.31
Broadcom Inc	2.66
Eli Lilly and Co	5.21
JPMorgan Prime Money Market Inst	3.60
Meta Platforms Inc Class A	6.20
Microsoft Corp	10.88
Netflix Inc	2.86
NVIDIA Corp	6.94
% Assets in Top 10	53.17