

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
1011778 BC Unlimited Co./Burge-LX160554	29,624,218.15	29,476,097.06	0.24%
21st Century Oncology Inc Revolver-LX170929	677,587.00	677,587.00	0.01%
21ST CENTURY ONCOLOGY, INC (RTSX)	12,907.00	516,280.00	0.00%
21ST CENTURY VAR 04/23	3,716,066.00	3,344,459.40	0.03%
24 Hour Fitness World-LX173632	2,223,300.00	2,219,965.05	0.02%
70215EAN3	4,521,697.03	4,496,285.09	0.04%
8995 COLLINS FUNDING LLC 01/AUG/2018	40,600,000.00	40,600,000.00	0.33%
AABAR 0.5% 03/20	4,400,000.00	4,787,115.84	0.04%
ABFC 2006-OPT2 FLT 10/36	22,133,953.85	21,299,536.99	0.17%
ACCREDITED STEP 01/34	2,233,451.42	2,287,705.08	0.02%
ACCUDYNE INDUSTRIES LLC-LX167634	6,478,975.13	6,457,724.09	0.05%
ACE CASH 12% 12/22	2,806,000.00	3,037,495.00	0.02%
ACE SECURITIES FLT 03/36	4,794,318.44	4,796,265.89	0.04%
ACE SECURITIES FLT 07/36	29,778,243.96	11,081,360.06	0.09%
Acosta TL B USD Corp-LX144231	4,268,067.49	3,206,385.70	0.03%
ADIENT 4.875% 08/26	1,625,000.00	1,462,500.00	0.01%
ADJUSTABLE RATE VAR 01/36	1,313,680.01	1,225,156.89	0.01%
ADJUSTABLE RATE VAR 09/35	5,605,508.48	5,153,768.40	0.04%
ADVENT CLAYMORE	452,540.00	2,529,698.60	0.02%
AES CORP/VA 4% 03/21	2,375,000.00	2,363,125.00	0.02%
AIG GLOBAL FLT 06/21	7,840,000.00	7,844,460.96	0.06%
AIR MEDICAL 6.375% 05/23	7,708,000.00	7,168,440.00	0.06%
Air Medical Group Holdings, Inc.-LX168639	10,677,225.30	10,512,582.49	0.09%
AK STEEL CORP 7.5% 07/23	4,855,000.00	5,061,337.50	0.04%
Albertson's LLC-LX164596	3,761,446.06	3,722,138.95	0.03%
Albertson's LLC-LX164597	9,672,650.87	9,577,762.16	0.08%
Albertson's LLC-LX164598	2,857,315.19	2,824,370.35	0.02%
ALBERTSONS 5.75% 03/25	2,257,000.00	1,997,445.00	0.02%
ALBERTSONS 6.625% 06/24	8,553,000.00	8,061,202.50	0.07%
ALBERTSONS COS FLT 01/24	5,356,000.00	5,369,390.00	0.04%
ALBION CAPITAL ZERO 07/18	84,228,000.00	84,131,011.46	0.68%
ALCOA 6.125% 05/28	610,000.00	613,812.50	0.00%

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ALCOA 6.75% 09/24	7,986,000.00	8,421,955.74	0.07%
ALLIANCE 5.375% 08/22	1,534,000.00	1,541,478.25	0.01%
Alliant Holdings Intermediate, LLC-LX173270	4,862,609.49	4,826,139.92	0.04%
ALLY 3.25% 11/18	2,126,000.00	2,126,000.00	0.02%
ALLY 4.125% 02/22	740,000.00	726,828.00	0.01%
ALLY 4.25% 04/21	7,100,000.00	7,100,000.00	0.06%
ALLY 4.625% 03/25	4,451,000.00	4,384,235.00	0.04%
ALLY 4.625% 05/22	2,630,000.00	2,623,425.00	0.02%
ALLY 4.75% 09/18	7,470,000.00	7,484,006.25	0.06%
ALLY 5.75% 11/25	3,995,000.00	4,069,906.25	0.03%
ALLY AUTO 1.99% 03/22	17,933,000.00	17,717,491.97	0.14%
Alphabet Holding Company, Inc.-LX167866	7,227,385.00	6,714,240.67	0.05%
ALTERNATIVE 4.75% 12/20	176,129.25	154,587.52	0.00%
ALTERNATIVE 5.25% 07/20	801,849.84	792,871.77	0.01%
ALTERNATIVE 5.5% 04/37	769,119.30	625,806.30	0.01%
ALTERNATIVE 5.5% 07/25	1,317,656.72	1,299,277.52	0.01%
ALTERNATIVE 5.5% 11/20	897,511.10	891,899.77	0.01%
ALTERNATIVE 6.5% 09/34	122,795.18	123,568.72	0.00%
ALTERNATIVE FLT 04/36	4,193,656.63	2,592,489.17	0.02%
ALTERNATIVE LOAN 5% 05/19	132,987.89	134,305.81	0.00%
ALTERNATIVE LOAN 5% 11/20	487,744.69	488,598.00	0.00%
ALTERNATIVE LOAN 6% 01/37	538,524.44	464,149.21	0.00%
ALTERNATIVE LOAN 6% 06/36	1,540,422.88	1,334,150.40	0.01%
ALTERNATIVE LOAN 6% 06/36	2,783,780.92	2,411,014.84	0.02%
ALTERNATIVE LOAN 6% 10/36	652,535.31	530,990.69	0.00%
ALTERNATIVE LOAN 6% 10/36	3,817,428.72	3,360,626.04	0.03%
ALTERNATIVE LOAN 6% 11/36	2,295,338.84	1,984,906.89	0.02%
ALTICE 6.25% 05/24	2,666,000.00	2,589,352.50	0.02%
ALTICE 6.625% 02/23	495,000.00	487,822.50	0.00%
ALTICE 7.375% 05/26	760,000.00	743,052.00	0.01%
ALTICE 7.5% 05/26	14,186,000.00	13,720,699.20	0.11%
ALTICE 7.625% 02/25	2,008,000.00	1,847,360.00	0.01%

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ALTICE 7.75% 05/22	10,303,000.00	9,968,152.50	0.08%
ALTICE FRANCE 6% 05/22	15,970,000.00	16,069,812.50	0.13%
AMC 5.75% 06/25	2,170,000.00	2,126,600.00	0.02%
AMC 5.875% 11/26	960,000.00	924,000.00	0.01%
AMC Entertainment Initial TL-LX129265	2,873,425.71	2,860,868.84	0.02%
AMC NETWORKS 5% 04/24	1,517,000.00	1,494,245.00	0.01%
AMERICAN AXLE & MANUFACTURING INC CALLABLE NOTES FIXED	1,820,000.00	1,867,775.00	0.02%
AMERICAN AXLE & MANUFACTURING INC CALLABLE NOTES FIXED	2,170,000.00	2,137,450.00	0.02%
AMERICAN AXLE & MANUFACTURING INC CALLABLE NOTES FIXED	2,455,000.00	2,393,625.00	0.02%
AMERICAN AXLE & MANUFACTURING INC CALLABLE NOTES FIXED	6,582,000.00	6,532,635.00	0.05%
AMERICAN EXPRESS CO CALLABLE NOTES VARIABLE 17/MAY/2021	27,050,000.00	27,125,302.60	0.22%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST 2014-1 A F	8,643,000.00	8,664,604.91	0.07%
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST 2017-8 A F	23,504,000.00	23,499,327.40	0.19%
American Greetings Corporation-LX172399	1,049,000.00	1,054,245.00	0.01%
AMERICAN HOME MORTGAGE ASSETS TRUST 2006-2 2006-2 2A1 F	1,793,947.41	1,647,427.65	0.01%
AMERICAN WOODMARK CORP BOND FIXED 4.875% 15/MAR/2026 US	2,620,000.00	2,482,450.00	0.02%
AMERIGAS 5.5% 05/25	3,700,000.00	3,584,375.00	0.03%
AMERIQUEST FLT 08/33	661,333.86	657,606.85	0.01%
AMKOR 6.375% 10/22	9,862,000.00	10,034,585.00	0.08%
AMKOR 6.625% 06/21	2,377,000.00	2,365,115.00	0.02%
AMWINS GROUP 7.75% 07/26	1,444,000.00	1,465,660.00	0.01%
ANA HOLDINGS ZERO 09/24	430,000,000.00	3,956,668.02	0.03%
ANDEAVOR 6.25% 10/22	2,472,000.00	2,560,669.03	0.02%
ANDEAVOR 6.375% 05/24	440,000.00	469,700.00	0.00%
ANGEL OAK VAR 04/48	12,694,154.87	12,675,113.64	0.10%
ANGEL OAK VAR 07/48	6,288,000.00	6,287,911.97	0.05%
ANTERO 5.125% 12/22	4,915,000.00	4,927,287.50	0.04%
ANTERO 5.375% 09/24	2,555,000.00	2,574,162.50	0.02%
ANTERO 5.625% 06/23	35,000.00	35,437.50	0.00%
ARAMARK 5% 02/28	1,560,000.00	1,489,800.00	0.01%
ARCELORMITTAL 6.25% 02/22	11,165,000.00	11,862,812.50	0.10%
ARDAGH 6% 02/25	3,815,000.00	3,714,856.25	0.03%

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ARDAGH 7.25% 05/24	6,925,000.00	7,202,000.00	0.06%
ARES CAPITAL 3.75% 02/22	4,889,000.00	4,907,201.75	0.04%
ARROYO MORTGAGE VAR 04/48	38,442,969.37	38,514,934.61	0.31%
Ascend Learning, LLC-LX166009	3,145,526.76	3,133,731.03	0.03%
ASPECT SOFTWARE EQUITY - CLASS CR1	274,500.00	0.27	0.00%
ASPECT SOFTWARE EQUITY - CLASS CR2	111,130.00	0.11	0.00%
Aspect Software, Inc.-LX152950	1,220.21	1,131.74	0.00%
ASSET BACKED FLT 12/33	949,632.78	950,577.66	0.01%
ATHABASCA 9.875% 02/22	2,037,000.00	2,098,110.00	0.02%
AUSTRALIA & FLT 05/21	21,925,000.00	21,888,604.50	0.18%
AVAYA HOLDINGS CORP COMMON STOCK USD 0.001	294,143.00	5,906,391.44	0.05%
AVAYA INC 7% 04/19	4,452,000.00	445.20	0.00%
Avaya Inc.-LX174166	5,765,550.00	5,769,182.30	0.05%
AVIS BUDGET 6.375% 04/24	8,110,000.00	7,947,800.00	0.06%
B&G FOODS 5.25% 04/25	2,181,000.00	2,055,592.50	0.02%
BAGAN CAPITAL ZERO 09/21	3,889,000.00	3,669,446.51	0.03%
BANC OF 5.25% 12/20	287,045.14	287,308.59	0.00%
BANC OF 5.5% 01/36	609,578.36	594,607.97	0.00%
BANC OF 5.5% 02/35	1,705,445.26	1,706,973.68	0.01%
BANC OF AMERICA 6% 01/35	1,830,695.55	1,813,798.41	0.01%
BANC OF AMERICA 6% 03/35	1,697,838.24	1,557,671.34	0.01%
BANC OF AMERICA 6% 05/21	1,257,099.50	1,214,338.00	0.01%
BANC OF AMERICA 6% 09/37	4,207,275.52	4,065,034.27	0.03%
BANC OF AMERICA FLT 05/36	8,808,613.43	8,477,343.50	0.07%
BANC OF AMERICA FLT 09/36	2,014,255.80	1,965,742.45	0.02%
BANC OF AMERICA FLT 10/36	16,270,031.05	15,724,646.59	0.13%
BANC OF AMERICA VAR 05/36	1,384,113.88	1,318,360.72	0.01%
BANK OF AMERICA CORP CALLABLE BOND VARIABLE USD 1000	4,236,000.00	4,253,994.02	0.03%
BANK OF AMERICA CORP PUBLIC USD 1000	960.00	1,200,480.00	0.01%
BANK OF AMERICA CORP PUBLIC USD 1000	2,942.00	3,678,971.00	0.03%
BANK OF FLT 06/22	58,830,000.00	58,767,051.90	0.48%
BARCLAYS PLC CALLABLE BOND VARIABLE USD 1000	2,000,000.00	2,032,172.00	0.02%

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BARCLAYS PLC NOTES VARIABLE 10/AUG/2021 USD 1000	4,963,000.00	5,150,882.90	0.04%
Barracuda Networks, Inc.-LX170759	1,628,151.26	1,620,010.50	0.01%
Barracuda Networks, Inc.-LX170761	355,119.82	354,675.92	0.00%
BARTON CAP CORP DISCOUNTED	50,000,000.00	49,856,976.50	0.40%
BARTON CAPITAL ZERO 07/18	6,650,000.00	6,643,640.94	0.05%
BASF SE 0.925% 03/23	2,750,000.00	2,613,875.00	0.02%
BAYER US FLT 06/21	7,780,000.00	7,795,404.40	0.06%
BAYTEX 5.625% 06/24	1,118,000.00	1,048,125.00	0.01%
BEAR STEARNS STEP 10/34	3,805,991.13	3,769,871.89	0.03%
BEAR STEARNS STEP 12/42	1,777,515.88	1,741,113.78	0.01%
BEAR STEARNS VAR 02/36	6,770,768.82	6,742,910.49	0.05%
BEDFORD ROW FDG VAR 11/18	70,000,000.00	70,012,740.00	0.57%
BEKAERT SA ZERO 06/21	1,400,000.00	1,545,162.90	0.01%
BERRY GLOBAL INC TL-R-LX171371	2,542,320.00	2,536,498.09	0.02%
BJ'S WHOLESALE CLUB, INC.-LX159355	1,950,680.80	1,967,749.26	0.02%
BLACKROCK 5% 06/22	2,653,000.00	2,699,427.50	0.02%
BLACKROCK CORPORATE HIGH	3,228,758.95	33,772,818.62	0.27%
BLACKROCK DEBT	1,114,644.97	12,461,730.76	0.10%
BLACKSTONE / GSO	1,220,113.60	19,289,996.02	0.16%
BLUE RACER 6.125% 11/22	5,185,000.00	5,236,850.00	0.04%
BNP PARIBAS FLT 07/18	75,000,000.00	75,013,275.00	0.61%
BOMBARDIER 7.5% 03/25	4,080,000.00	4,248,300.00	0.03%
BOMBARDIER 7.75% 03/20	1,022,000.00	1,078,210.00	0.01%
BOYD GAMING 6.875% 05/23	1,932,000.00	2,023,770.00	0.02%
BOYNE USA 7.25% 05/25	915,000.00	953,887.50	0.01%
BRENNTAG 1.875% 12/22	5,000,000.00	4,948,400.00	0.04%
BRISTOW 6.25% 10/22	499,000.00	387,972.50	0.00%
BRITISH LAND ZERO 06/20	2,000,000.00	2,533,919.92	0.02%
BUCKEYE VAR 01/78	725,000.00	646,321.79	0.01%
BWay Holding Company-LX161694	15,894,625.00	15,797,826.73	0.13%
BWX 5.375% 07/26	570,000.00	577,125.00	0.00%
CAESARS ENTERTAINMENT CORP COMMON STOCK USD 0.01	249,346.00	2,668,002.20	0.02%

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CAHAYA ZERO 09/21	3,554,000.00	3,514,017.50	0.03%
CALFRAC 8.5% 06/26	679,000.00	682,395.00	0.01%
CALIFORNIA 8% 12/22	2,078,000.00	1,885,785.00	0.02%
California Resources Corporation-LX154198	6,630,000.00	7,326,150.00	0.06%
CALIFORNIA RESOURCES CORPORATION-LX169569	4,139,000.00	4,208,866.32	0.03%
CALPINE 5.375% 01/23	6,000,000.00	5,707,500.00	0.05%
CALPINE CORP 5.25% 06/26	3,796,000.00	3,577,730.00	0.03%
Camelot U.S. Acquisition 1 Co.-LX169575	4,832,458.11	4,813,128.28	0.04%
CAMPBELL SOUP CO NOTES VARIABLE 15/MAR/2021 USD 1000	28,120,000.00	28,041,831.18	0.23%
CANADA GOVT DISCOUNTED	250,000,000.00	249,761,000.00	2.02%
CAPITAL ONE FLT 01/22	19,145,000.00	19,182,993.25	0.16%
CAPITAL ONE FLT 02/22	15,774,000.00	15,816,012.47	0.13%
CAPITAL ONE FLT 06/22	34,007,000.00	34,094,772.07	0.28%
CAPITALAND 2.8% 06/25	8,250,000.00	5,843,119.27	0.05%
CARREFOUR SA ZERO 06/23	2,000,000.00	1,685,380.00	0.01%
CARRINGTON FLT 02/37	8,221,751.54	8,166,001.49	0.07%
CARRINGTON FLT 06/36	28,961,057.24	28,530,157.25	0.23%
CARRINGTON FLT 10/35	20,865,071.17	20,906,425.74	0.17%
CARRINGTON FLT 12/36	4,363,280.55	4,332,337.04	0.04%
CARRIZO OIL & 7.5% 09/20	151,000.00	151,943.75	0.00%
CARRIZO OIL 6.25% 04/23	4,199,000.00	4,251,487.50	0.03%
CB NORANDA ALUM ACQUIS BOND FIXED 11% 01/JUN/2019 USD	2,180,000.00	0.02	0.00%
CB T-MOBILE USA INC BOND FIXED 6.375% 01/MAR/2025 USD	15,960,000.00	0.16	0.00%
CB T-MOBILE USA INC BOND FIXED 6.5% 15/JAN/2024 USD	1,585,000.00	0.02	0.00%
CB T-MOBILE USA INC BOND FIXED 6.5% 15/JAN/2026 USD	5,180,000.00	0.05	0.00%
CBS RADIO 7.25% 11/24	1,580,000.00	1,504,950.00	0.01%
CCO 5.125% 02/23	3,575,000.00	3,538,141.75	0.03%
CCO 5.125% 05/27	9,265,000.00	8,651,193.75	0.07%
CCO 5.375% 05/25	2,250,000.00	2,176,875.00	0.02%
CCO 5.875% 04/24	25,940,000.00	26,069,700.00	0.21%
CCO HOLDINGS 5.5% 05/26	12,615,000.00	12,232,765.50	0.10%
CCO HOLDINGS 5.75% 02/26	9,220,000.00	9,058,650.00	0.07%

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CCO HOLDINGS 5% 02/28	385,000.00	352,275.00	0.00%
CDI CDX.EM 1 USD0623	218,740,000.00	8,709,564.54	0.07%
CDI CDX.NA 1 USD0623	178,080,000.00	(2,659,562.36)	-0.02%
CDI CDX.NA 1 USD1220	256,420,000.00	(4,110,390.35)	-0.03%
CDI iTraxx 1 EUR0623	178,080,000.00	(2,711,654.32)	-0.02%
CDS ABX.HE 0.11 USD0546	6,600,000.00	334,047.10	0.00%
CDS ABX.HE 0.11 USD0546	6,970,000.00	352,773.98	0.00%
CDS ABX.HE 0.11 USD0546	13,370,000.00	676,698.44	0.01%
CDS ABX.HE 0.11 USD0546	13,380,000.00	677,204.57	0.01%
CDS ABX.HE 0.11 USD0546	14,170,000.00	717,189.00	0.01%
CDS CHINA 1 USD0623	114,610,000.00	(1,615,857.67)	-0.01%
CDS CMBX.N 2 USD0563	7,000,000.00	37,122.72	0.00%
CDS CMBX.N 2 USD0563	7,220,000.00	38,289.43	0.00%
CDS CMBX.N 2 USD0563	7,230,000.00	38,342.46	0.00%
CDS CMBX.N 2 USD0563	7,260,000.00	38,501.56	0.00%
CDS CMBX.N 2 USD0563	7,270,000.00	38,554.59	0.00%
CDS CMBXNAA3 Notional USD Maturity 20491213	7,050,000.00	(1,365,885.96)	-0.01%
CDS CMBXNAA3 Notional USD Maturity 20491213	14,100,000.00	(2,731,771.93)	-0.02%
CDS CMNAAS03V1 Notional USD Maturity 20491213	7,050,000.00	2,144,689.11	0.02%
CDS CMNAAS03V1 Notional USD Maturity 20491213	14,100,000.00	4,289,378.23	0.03%
CDS IOS FN 5 USD0141	21,457,000.00	58,664.05	0.00%
CDS IOS FN 5 USD0141	46,860,000.00	128,116.59	0.00%
CDS IOS FN 5 USD0141	46,860,000.00	128,116.59	0.00%
CDS IOS FN 5 USD0141	88,515,000.00	242,002.55	0.00%
CDS IOS.FN 4 USD0142	35,890,000.00	35,740.48	0.00%
CDS IOS.FN 4 USD0142	35,890,000.00	35,740.48	0.00%
CDS IOS.FN 4 USD0142	36,060,000.00	35,909.77	0.00%
CDS IOS.FN 4 USD0142	37,530,000.00	37,373.65	0.00%
CDS MEX 4. 1 USD0623	130,600,000.00	1,999,012.61	0.02%
CDS TURKEY 1 USD0623	41,470,000.00	3,495,052.77	0.03%
CDS WITH CITI 02/51	10,550,000.00	741,665.00	0.01%
CDSCMBX 4 V1 5% NOTIONAL 6.9M USD MATURITY 20510217	6,900,000.00	485,070.00	0.00%

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CELESTICA TL B L200 6/21/25REF-LX174097	1,090,900.00	1,086,809.13	0.01%
CEMEX FINANCE 6% 04/24	3,000,000.00	3,041,250.00	0.02%
CEMEX SAB 6.125% 05/25	1,299,000.00	1,319,784.00	0.01%
CEMEX SAB DE 7.75% 04/26	1,308,000.00	1,420,357.20	0.01%
CENTEX HOME FLT 01/35	2,651,560.58	2,562,593.56	0.02%
CENTRAL 5.125% 02/28	1,735,000.00	1,604,875.00	0.01%
CENTRAL 6.125% 11/23	2,625,000.00	2,713,593.75	0.02%
CENTURYLINK 6.75% 12/23	6,895,000.00	6,929,475.00	0.06%
CENTURYLINK 7.5% 04/24	2,745,000.00	2,820,487.50	0.02%
CenturyLink, Inc.-LX161598	19,292,055.02	18,882,098.85	0.15%
CHARTER FLT 02/24	3,825,000.00	3,833,376.52	0.03%
CHASE MORTGAGE 6% 05/35	1,254,917.72	1,314,748.06	0.01%
CHEMOURS 6.625% 05/23	2,420,000.00	2,537,975.00	0.02%
CHENIERE 5.125% 06/27	570,000.00	565,012.50	0.00%
CHENIERE 5.875% 03/25	4,150,000.00	4,316,000.00	0.03%
CHESAPEAKE 5.5% 09/26	9,060,000.00	9,207,542.10	0.07%
CHESAPEAKE 8% 01/25	5,875,000.00	5,983,393.75	0.05%
CHESAPEAKE 8% 06/27	2,290,000.00	2,330,075.00	0.02%
CHESAPEAKE 8% 12/22	6,451,000.00	6,771,614.70	0.05%
Chesapeake Energy Corporation-LX154538	16,214,000.00	16,947,034.94	0.14%
CHG HEALTHCARE TLB-LX170133	9,380,398.12	9,383,306.04	0.08%
CHINA ZERO 01/23	4,800,000.00	5,028,000.00	0.04%
CHINA ZERO 07/18	130,000,000.00	129,917,854.30	1.05%
CHINA ZERO 08/18	198,200,000.00	197,557,281.00	1.60%
CHL MORTGAGE 5.5% 10/35	573,302.80	544,407.94	0.00%
CHL MORTGAGE 5.75% 02/37	738,084.29	614,566.40	0.00%
CHL MORTGAGE 6.25% 10/36	1,654,720.03	1,393,919.61	0.01%
CHL MORTGAGE FLT 05/37	2,175,033.26	1,583,698.27	0.01%
CHS/COMMUNIT 5.125% 08/21	2,002,000.00	1,851,850.00	0.02%
CHS/COMMUNIT 6.875% 02/22	3,855,000.00	1,966,050.00	0.02%
CHS/COMMUNIT 8.125% 06/24	4,681,000.00	3,867,676.25	0.03%
CHS/COMMUNIT 8.625% 01/24	2,365,000.00	2,371,149.00	0.02%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
CHS/COMMUNITY 6.25% 03/23	1,083,000.00	990,945.00	0.01%
CHS/Community Health Systems, Inc.-LX144540	7,742,029.02	7,549,484.76	0.06%
CHUKCHANSI 9.75% 05/20	11,739,719.99	7,748,215.19	0.06%
CIE GENERALE ZERO 11/23	2,800,000.00	2,392,600.00	0.02%
CINCINNATI BELL 7% 07/24	4,147,000.00	3,784,137.50	0.03%
Cincinnati Bell Inc.-LX167156	15,723,000.00	15,700,830.57	0.13%
CINEMARK 4.875% 06/23	3,525,000.00	3,454,059.38	0.03%
CITGO 6.25% 08/22	1,615,000.00	1,607,409.50	0.01%
CITIBANK 1.8% 09/21	26,596,000.00	26,268,823.99	0.21%
CITIBANK CREDIT FLT 01/21	9,669,000.00	9,679,478.30	0.08%
CITIBANK CREDIT FLT 04/22	19,003,000.00	19,023,850.09	0.15%
CITIBANK CREDIT FLT 09/20	15,063,000.00	15,073,042.50	0.12%
CITICORP 6% 06/37	2,875,254.17	2,926,359.23	0.02%
CITIGROUP 5.5% 12/35	535,287.97	538,536.20	0.00%
CITIGROUP FLT 02/37	7,519,874.52	7,084,417.39	0.06%
CITIGROUP FLT 07/36	4,017,222.01	3,863,156.73	0.03%
CITIGROUP FLT 07/36	6,326,986.93	6,118,572.18	0.05%
CITIGROUP FLT 08/36	16,513,705.63	16,049,445.92	0.13%
CITIGROUP FLT 11/36	4,543,968.74	4,316,559.92	0.03%
CITIGROUP GLOBAL MARKETS INC. 2.902 27MAR2019	31,000,000.00	31,000,000.00	0.25%
CITIGROUP GLOBAL RP 0	31,000,000.00	31,000,000.00	0.25%
CITIGROUP INC CALLABLE BOND VARIABLE USD 1000	1,280,000.00	1,311,168.00	0.01%
CITIGROUP INC NOTES VARIABLE 02/AUG/2021 USD 1000	22,330,000.00	22,739,063.27	0.18%
CITIGROUP INC VAR	1,980,000.00	2,023,322.40	0.02%
CITIGROUP INC VAR 12/49	505,000.00	509,418.75	0.00%
CITIGROUP VAR 02/37	2,388,181.95	2,356,530.90	0.02%
CITIGROUP VAR 02/54	6,707,766.05	6,666,970.76	0.05%
CITIMORTGAGE 5.25% 03/21	30,462.17	30,439.13	0.00%
CityCenter Holdings, LLC-LX162717	7,911,197.23	7,861,752.25	0.06%
CLAIRE'S 6.125% 03/20	4,833,000.00	3,020,625.00	0.02%
CLAIRE'S STORES 9% 03/19	5,332,000.00	3,359,160.00	0.03%
CLEAN 5.125% 06/21	1,780,000.00	1,786,675.00	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
CLEAR 7.625% 03/20	1,185,000.00	1,176,112.50	0.01%
CLEAR 7.625% 03/20	24,777,000.00	24,629,329.08	0.20%
CLEAR CHANNEL 6.5% 11/22	11,360,000.00	11,530,400.00	0.09%
CLEAR CHANNEL 6.5% 11/22	29,718,000.00	30,312,360.00	0.25%
ClubCorp Holdings, Inc.-LX167985	7,279,004.94	7,188,017.38	0.06%
CNG 9.375% 05/20	11,976,000.00	11,886,180.00	0.10%
COGENT 5.625% 04/21	8,651,000.00	8,705,068.75	0.07%
COLONY 3.875% 01/21	2,655,000.00	2,522,250.00	0.02%
COLT 2017-2 VAR 10/47	5,320,445.20	5,285,096.69	0.04%
COLT 2018-1 VAR 02/48	1,798,137.37	1,789,526.27	0.01%
COLT 2018-2 VAR 07/48	10,632,028.08	10,632,878.64	0.09%
COMMONWEALTH FLT 11/18	75,000,000.00	75,011,700.00	0.61%
COMMSCOPE 6% 06/25	9,197,000.00	9,392,436.25	0.08%
CONCORDIA 9% 04/22	2,435,000.00	2,179,325.00	0.02%
CONSOLIDATED 6.5% 10/22	979,000.00	912,917.50	0.01%
Consolidated Communications, Inc.-LX154992	1,996,445.46	1,964,841.73	0.02%
Consolidated Container Company LLC-LX163510	4,654,883.62	4,645,573.85	0.04%
CONSTELLATION 8.5% 09/25	2,660,000.00	2,530,325.00	0.02%
CONSTELLIUM 5.75% 05/24	1,080,000.00	1,042,200.00	0.01%
CONSTELLIUM 6.625% 03/25	330,000.00	332,471.70	0.00%
CONTINENTAL 4.5% 04/23	2,935,000.00	2,980,353.70	0.02%
CONTINENTAL 7.875% 07/18	274,024.23	274,024.23	0.00%
Continental Building Products, Inc.-LX169972	6,325,714.74	6,304,650.11	0.05%
COOPER-STAND 5.625% 11/26	3,842,000.00	3,793,975.00	0.03%
COOPERATIEVE FLT 12/18	49,000,000.00	49,000,294.00	0.40%
CORE & MAIN 6.125% 08/25	6,653,000.00	6,303,717.50	0.05%
CORECIVIC 4.625% 05/23	3,980,000.00	3,860,600.00	0.03%
COTY INC 6.5% 04/26	4,990,000.00	4,787,281.25	0.04%
COUNTRYWIDE FLT 01/46	10,590,390.94	10,502,089.32	0.09%
COUNTRYWIDE FLT 02/37	11,203,166.72	11,137,698.77	0.09%
COUNTRYWIDE FLT 08/37	9,139,238.21	8,971,442.71	0.07%
COVEY PARK 7.5% 05/25	2,285,000.00	2,330,700.00	0.02%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
CREDIT FLT 03/19	50,000,000.00	49,998,650.00	0.41%
CREDIT FLT 10/18	98,100,000.00	98,143,556.40	0.79%
CREDIT SUISSE 5% 07/20	261,394.67	261,170.29	0.00%
CREDIT SUISSE 5% 08/20	77,122.26	74,885.84	0.00%
CREDIT SUISSE 6% 09/34	1,649,207.61	1,677,579.09	0.01%
CREDIT-BASED FLT 10/36	13,315,934.29	12,219,789.22	0.10%
CRESTWOOD 6.25% 04/23	4,290,000.00	4,375,800.00	0.04%
Crown Finance US, Inc.-LX171023	7,566,972.66	7,504,847.81	0.06%
Crown Holdings, Inc.-LX170716	1,180,000.00	1,179,504.40	0.01%
CRRC CORP LTD ZERO 02/21	4,750,000.00	4,702,500.00	0.04%
CSC 10.125% 01/23	3,756,000.00	4,140,990.00	0.03%
CSC 10.875% 10/25	28,110,000.00	32,405,208.00	0.26%
CSC 6.625% 10/25	2,475,000.00	2,533,781.25	0.02%
CSMC SERIES FLT 04/37	1,820,717.49	1,796,583.70	0.01%
CSMC SERIES FLT 10/36	6,220,445.86	6,184,548.29	0.05%
CSMC SERIES VAR 07/36	1,925,874.10	1,935,485.37	0.02%
CSMC SERIES VAR 12/36	1,699,132.41	1,683,228.87	0.01%
CSTN MERGER 6.75% 08/24	991,000.00	971,180.00	0.01%
CTRIP.COM 1.25% 09/22	3,987,000.00	4,107,016.67	0.03%
Culligan NewCo Ltd.-LX167617	503,724.75	500,893.82	0.00%
CURO FINANCIAL 12% 03/22	1,624,000.00	1,762,040.00	0.01%
CVR PARTNERS 9.25% 06/23	7,965,000.00	8,203,950.00	0.07%
CWABS FLT 02/37	3,196,347.15	3,184,886.33	0.03%
CWABS FLT 03/37	19,255,025.76	19,032,528.16	0.15%
CWABS FLT 03/47	9,710,800.92	9,485,252.03	0.08%
CWABS FLT 09/46	8,431,335.93	8,289,907.86	0.07%
CWABS INC FLT 03/34	581,347.30	577,442.45	0.00%
DAIMLER FLT 05/21	58,500,000.00	58,647,078.95	0.48%
DANA INC CALLABLE NOTES FIXED 6% 15/SEP/2023 USD 1000	11,119,000.00	11,480,367.50	0.09%
DAVITA INC 5% 05/25	3,155,000.00	2,969,643.75	0.02%
DBS BANK LTD. ZERO 09/18	97,000,000.00	96,552,385.74	0.78%
DCP MIDSTREAM LP CALLABLE NOTES VARIABLE USD 1000	1,545,000.00	1,479,337.50	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
DEAN FOODS CO 6.5% 03/23	1,356,000.00	1,310,235.00	0.01%
DEEPHAVEN VAR 04/58	10,251,959.49	10,251,786.23	0.08%
DEEPHAVEN VAR 06/47	5,322,653.02	5,245,864.70	0.04%
DEERFIELD HOLDINGS CORPORATION-LX169993	2,473,800.00	2,460,911.50	0.02%
DELL 5.45% 06/23	1,779,000.00	1,860,540.48	0.02%
DELL 5.875% 06/21	2,270,000.00	2,300,805.99	0.02%
DENBURY 9.25% 03/22	2,626,000.00	2,783,560.00	0.02%
DEUTSCHE 0.6% 01/26	3,300,000.00	4,056,061.36	0.03%
DEUTSCHE ALT-A FLT 02/35	2,052,100.25	1,987,560.26	0.02%
DEUTSCHE ALT-A VAR 02/20	513,561.31	514,067.48	0.00%
DEUTSCHE BANK FLT 07/20	33,723,000.00	33,511,123.11	0.27%
DEUTSCHE BANK FLT 08/20	17,223,000.00	17,159,806.57	0.14%
DIAMOND 7.875% 08/25	666,000.00	690,142.50	0.01%
DIAMONDBACK 5.375% 05/25	110,000.00	110,000.00	0.00%
DISCOVER CARD FLT 07/21	33,537,000.00	33,593,171.12	0.27%
DISH 2.375% 03/24	1,579,000.00	1,390,480.03	0.01%
DISH 2.375% 03/24	4,255,000.00	3,746,987.04	0.03%
DISH DBS 5.875% 07/22	6,324,000.00	5,944,560.00	0.05%
DISH DBS 5.875% 11/24	32,558,000.00	27,552,207.50	0.22%
DISH DBS 6.75% 06/21	3,975,000.00	3,979,968.75	0.03%
DISH DBS 7.75% 07/26	18,320,000.00	16,052,900.00	0.13%
DISH DBS CORP 5% 03/23	7,270,000.00	6,306,725.00	0.05%
DJO FINANCE 8.125% 06/21	8,605,000.00	8,709,981.00	0.07%
DKT FINANCE 9.375% 06/23	1,340,000.00	1,355,075.00	0.01%
DNB BANK ASA ZERO 09/18	23,950,000.00	23,855,993.62	0.19%
Dole Food Company, Inc.-LX161900	19,360,575.00	19,246,541.21	0.16%
DOUBLETREE ORLANDO 31/MAY/2019	62,000,000.00	62,000,000.00	0.50%
DOWNSTREAM 10.5% 02/23	3,199,000.00	3,262,980.00	0.03%
DP WORLD LTD 1.75% 06/24	3,800,000.00	3,935,603.00	0.03%
EATON VANCE FLOATING-RATE INCOME TRUST USD	557,416.00	8,082,532.00	0.07%
EATON VANCE SENIOR	705,936.84	4,503,877.04	0.04%
ELECTRONICS 0.75% 09/19	3,908,000.00	3,859,060.12	0.03%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
ELLINGTON LOAN FLT 05/37	3,044,587.77	3,077,977.16	0.02%
ELLINGTON VAR 10/47	3,123,156.13	3,120,785.65	0.03%
EMBARQ CORP 7.995% 06/36	14,898,000.00	14,059,987.50	0.11%
ENCOMPASS 5.75% 09/25	1,695,000.00	1,711,950.00	0.01%
ENDO 5.375% 01/23	2,204,000.00	1,763,200.00	0.01%
ENDO DAC / 5.875% 10/24	1,345,000.00	1,311,375.00	0.01%
ENDO DAC / 6% 07/23	6,715,000.00	5,523,087.50	0.04%
ENDO FINANCE 5.75% 01/22	7,616,000.00	6,816,320.00	0.06%
ENERGIZER 5.5% 06/25	5,885,000.00	5,782,012.50	0.05%
ENERGIZER 6.375% 07/26	390,000.00	396,581.25	0.00%
ENI SPA ZERO 04/22	1,400,000.00	1,733,015.20	0.01%
ENLINK MIDSTREAM VAR	1,490,000.00	1,273,483.63	0.01%
ENSCO JERSEY 3% 01/24	1,158,000.00	1,075,362.80	0.01%
ENSCO JERSEY 3% 01/24	5,199,000.00	4,827,988.96	0.04%
ENSCO PLC 5.2% 03/25	848,000.00	703,840.00	0.01%
ENSCO PLC 5.75% 10/44	116,000.00	81,925.00	0.00%
Ensono 1st Lien Term Loan-LX172974	941,020.40	938,272.62	0.01%
ENTEGRIS 4.625% 02/26	2,700,000.00	2,571,750.00	0.02%
EP ENERGY 7.75% 05/26	11,730,000.00	11,993,925.00	0.10%
EP ENERGY 9.375% 05/24	13,097,000.00	10,739,540.00	0.09%
EP ENERGY LLC / 8% 02/25	4,004,000.00	3,103,100.00	0.03%
EP ENERGY LLC / 8% 11/24	6,080,000.00	6,140,800.00	0.05%
EQUINIX INC 5.75% 01/25	790,000.00	795,688.00	0.01%
ESCROW GCB 7.25% 04/19	4,881,000.00	6,101.25	0.00%
ESCROW GCB 8.5% 05/20	9,129,000.00	11,411.25	0.00%
ESCROW GM CORP SR CONV 06/01/2009	51,162.00	0.05	0.00%
ESCROW GM CORP SR CONV 06/01/2009	687,114.00	0.69	0.00%
ESCROW TEXAS COMPETIT USD	24,804,999.81	248,050.00	0.00%
ESCROW TEXAS COMPETIT USD	37,200,695.92	372,006.96	0.00%
Evergreen Skills Lux S. R.L.-LX136501	4,478,463.31	4,222,339.99	0.03%
EXACT SCIENCES 1% 01/25	1,100,000.00	1,156,906.30	0.01%
Exela Enterprise Solutions, Inc.-LX166006	6,142,625.00	6,133,411.06	0.05%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
Exgen Renewables IV, LLC-LX169539	3,631,651.99	3,640,731.12	0.03%
EXPORT-IMPORT FLT 06/21	15,470,000.00	15,466,229.96	0.13%
FAIRWAY FINANCE ZERO 08/1	22,250,000.00	22,180,612.04	0.18%
FANNIE MAE FLT 01/24	5,062,158.59	5,095,946.98	0.04%
FANNIE MAE FLT 01/29	19,242,288.00	19,322,512.95	0.16%
FANNIE MAE FLT 01/29	23,917,144.44	24,101,619.77	0.20%
FANNIE MAE FLT 01/30	50,776,741.72	50,794,604.98	0.41%
FANNIE MAE FLT 02/30	4,365,835.69	4,369,042.40	0.04%
FANNIE MAE FLT 02/30	20,823,979.25	20,855,592.13	0.17%
FANNIE MAE FLT 04/28	35,017,266.97	40,757,510.98	0.33%
FANNIE MAE FLT 04/29	33,394,660.68	33,681,537.51	0.27%
FANNIE MAE FLT 07/24	33,422,084.93	35,820,814.70	0.29%
FANNIE MAE FLT 07/25	32,035,293.00	36,366,009.71	0.29%
FANNIE MAE FLT 07/29	22,553,283.35	22,721,275.99	0.18%
FANNIE MAE FLT 07/30	30,339,818.55	30,299,339.16	0.25%
FANNIE MAE FLT 08/28	1,804,178.70	1,811,854.94	0.01%
FANNIE MAE FLT 09/28	11,990,581.41	12,060,401.37	0.10%
FANNIE MAE FLT 09/29	43,498,806.76	43,742,478.38	0.35%
FANNIE MAE FLT 10/28	4,716,326.80	4,780,613.16	0.04%
FANNIE MAE FLT 10/28	4,801,632.16	4,824,575.80	0.04%
FANNIE MAE FLT 10/29	36,671,660.09	36,877,773.16	0.30%
FANNIE MAE FLT 11/29	36,861,749.81	36,972,036.48	0.30%
FBR FLT 11/35	9,932,000.00	9,839,062.30	0.08%
FCA US LLC (fka Chrysler Group LLC)-LX135335	10,201,420.92	10,209,888.10	0.08%
FEDERAL HOME ZERO 07/18	490,000,000.00	489,923,560.00	3.97%
FEDERAL HOME ZERO 07/18	628,000,000.00	627,706,096.00	5.08%
FEDERAL HOME ZERO 08/18	295,600,000.00	295,095,410.80	2.39%
FGI OPERATING COMPANY LLC-LX172624	3,131,500.00	3,131,500.00	0.03%
FHLMC REMICS 3171 OJ ZEROCPN 15/JUN/2036	0.01	0.01	0.00%
FIAT 5.25% 04/23	635,000.00	639,762.50	0.01%
FIDELITY & 5.5% 05/25	975,000.00	950,625.00	0.01%
FIELDSTONE FLT 07/36	3,916,082.81	2,313,549.67	0.02%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
FINISAR CORP 0.5% 12/33	3,821,000.00	3,777,723.35	0.03%
FINISAR CORP 0.5% 12/36	4,189,000.00	3,802,145.85	0.03%
FIREEYE INC 1.625% 06/35	3,925,000.00	3,585,110.70	0.03%
FIRST ABU DHABI ZERO 07/1	77,050,000.00	77,037,543.33	0.62%
FIRST ABU ZERO 07/18	61,600,000.00	61,528,348.73	0.50%
FIRST DATA 5.375% 08/23	11,654,000.00	11,761,799.50	0.10%
FIRST DATA 5.75% 01/24	19,782,000.00	19,769,141.70	0.16%
First Data Corporation-LX165177	2,902,752.93	2,888,239.17	0.02%
First Data Corporation-LX169513	11,116,976.35	11,043,493.14	0.09%
FIRST FRANKLIN FLT 07/36	16,834,475.32	16,650,040.18	0.13%
FIRST FRANKLIN FLT 09/36	2,072,360.80	2,049,865.32	0.02%
FIRST FRANKLIN FLT 10/36	12,127,066.28	11,836,648.51	0.10%
FIRST HORIZON 5.75% 12/36	1,781,313.78	1,443,435.07	0.01%
Flex Acquisition Company, Inc.-LX157924	5,078,732.39	5,052,526.13	0.04%
Flying Fortress Holdings TLB-LX171566	11,800,833.31	11,820,540.70	0.10%
FORD CREDIT 1.39% 07/20	3,783,816.81	3,766,633.74	0.03%
FORD CREDIT 2.01% 03/22	22,893,000.00	22,570,444.50	0.18%
FORD CREDIT 2.04% 10/20	21,113,000.00	20,986,653.47	0.17%
Formula One Management Limited-LX171161	3,515,437.38	3,464,920.54	0.03%
FREDDIE MAC FLT 02/24	34,250,662.76	35,220,237.37	0.29%
FREDDIE MAC FLT 03/29	4,664,896.41	4,669,023.91	0.04%
FREDDIE MAC FLT 03/29	5,962,264.18	5,969,768.29	0.05%
FREDDIE MAC FLT 03/30	41,717,173.61	41,820,290.12	0.34%
FREDDIE MAC FLT 04/24	19,442,503.05	19,711,598.96	0.16%
FREDDIE MAC FLT 04/28	10,873,730.27	11,271,058.55	0.09%
FREDDIE MAC FLT 07/28	4,975,991.97	5,104,465.12	0.04%
FREDDIE MAC FLT 07/29	21,898,148.54	22,069,359.21	0.18%
FREDDIE MAC FLT 08/24	3,140,333.95	3,428,160.94	0.03%
FREDDIE MAC FLT 08/29	19,445,271.10	19,576,536.40	0.16%
FREDDIE MAC FLT 10/24	6,292,996.19	6,979,835.19	0.06%
FREDDIE MAC FLT 10/27	8,200,128.20	8,353,569.82	0.07%
FREDDIE MAC FLT 10/29	48,056,501.72	48,591,745.42	0.39%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
FREDDIE MAC FLT 11/28	11,485,728.73	11,758,234.54	0.10%
FREDDIE MAC FLT 12/27	15,308,053.95	15,645,745.03	0.13%
FREDDIE MAC FLT 12/28	22,200,690.11	22,519,023.59	0.18%
FREDDIE MAC FLT 12/29	46,998,031.22	47,085,757.75	0.38%
FREED ABS TRUST 2018-1 2018-1 B 4.56% 18/JUL/2024	4,084,000.00	4,083,899.13	0.03%
FREEMONT-MCM 3.875% 03/23	2,205,000.00	2,083,725.00	0.02%
FREEMONT-MCMO 3.55% 03/22	500,000.00	475,000.00	0.00%
FREEMONT-MCMO 4.55% 11/24	1,920,000.00	1,824,000.00	0.01%
FREEMONT-MCMO 5.45% 03/43	12,149,000.00	10,657,102.80	0.09%
FREEMONT-MCMOR 5.4% 11/34	631,000.00	572,632.50	0.00%
FREMONT HOME FLT 04/36	13,376,915.04	13,261,608.71	0.11%
FRONTIER 10.5% 09/22	2,129,000.00	1,932,067.50	0.02%
FRONTIER 11% 09/25	8,046,000.00	6,434,386.20	0.05%
FRONTIER 6.875% 01/25	3,560,000.00	2,291,750.00	0.02%
FRONTIER 8.5% 04/26	5,710,000.00	5,510,150.00	0.04%
FXI 7.875% 11/24	2,470,000.00	2,414,425.00	0.02%
FXO KRW USD 1150. 0319 C	19,177,000.00	315,048.69	0.00%
FXO KRW USD 1170. 1018 C	75,876,000.00	473,274.45	0.00%
GARDA WORLD 8.75% 05/25	11,475,000.00	11,733,187.50	0.10%
GARDA WORLD/GW HONOS SEC-LX162709	1,314,242.82	1,313,007.43	0.01%
GATES GLOBAL 6% 07/22	2,544,000.00	2,575,800.00	0.02%
GATEWAY 8.25% 03/24	1,689,000.00	1,781,895.00	0.01%
GCI INC 6.75% 06/21	17,843,000.00	18,021,430.00	0.15%
GCI LLC 6.875% 04/25	600,000.00	621,180.00	0.01%
GCP APPLIED 5.5% 04/26	1,970,000.00	1,935,525.00	0.02%
GENERAL MILLS INC NOTES VARIABLE 16/APR/2021 USD 1000	6,180,000.00	6,189,182.68	0.05%
GENERAL MOTORS CORP -	175,000.00	0.18	0.00%
GENERAL MOTORS CORP 1.5%	581,266.00	0.58	0.00%
GENERAL MOTORS CORP 1.5%	1,544,829.00	1.54	0.00%
GENERAL MOTORS FLT 04/21	26,100,000.00	26,235,762.28	0.21%
GENERAL MTRS CORP DEB SR CONV B	1,533,390.00	1.53	0.00%
GENERAL MTRS CORP WTS	169,832.00	0.17	0.00%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
GENESYS 10% 11/24	3,320,000.00	3,705,535.00	0.03%
GEO GROUP 5.125% 04/23	305,000.00	298,900.00	0.00%
GEO GROUP 5.875% 01/22	5,270,000.00	5,335,875.00	0.04%
GEO GROUP 5.875% 10/24	1,585,000.00	1,561,225.00	0.01%
GEO GROUP 6% 04/26	2,795,000.00	2,711,150.00	0.02%
GGP Inc.-LX173182	10,185,000.00	9,994,031.25	0.08%
GLP CAPITAL 5.25% 06/25	3,120,000.00	3,120,000.00	0.03%
GLP CAPITAL 5.75% 06/28	3,120,000.00	3,143,400.00	0.03%
GMAC CAPITAL TRUST I PUBLIC USD 25	155,600.00	4,092,280.00	0.03%
Go Daddy Term Loan B-LX169639	8,405,874.62	8,356,364.02	0.07%
GOLDEN 6.75% 10/24	1,933,000.00	1,933,347.94	0.02%
Golden Nugget, Inc.-LX168592	1,750,199.51	1,746,804.12	0.01%
GOLDMAN SACHS FLT 04/22	32,026,000.00	32,339,997.64	0.26%
GOODMAN 8% 05/22	3,383,018.00	2,300,452.24	0.02%
GOODMAN PRIVATE COMMON STOCK USD	212,830.00	0.21	0.00%
GOODMAN PRIVATE PREFERRED SHARES	253,218.00	843,215.94	0.01%
GOVERNMENT OF ZERO 08/18	250,000,000.00	249,512,792.50	2.02%
GRAND CITY 0.25% 03/22	1,000,000.00	1,211,592.50	0.01%
Greeneden U.S. Holdings I, LLC-LX171645	3,060,627.63	3,056,801.85	0.02%
Grifols Worldwide Operations Limited-LX158207	12,728,875.00	12,728,875.00	0.10%
GSAA HOME FLT 03/47	7,904,578.43	4,157,884.93	0.03%
GSAMP TRUST 2002-HE2 2002-HE2 A2 FLOATING 20/OCT/2032	3,391,941.11	3,406,029.54	0.03%
GSAMP TRUST 2006-FM1 2006-FM1 A1 FLOATING 25/APR/2036	14,323,153.43	11,443,050.87	0.09%
GSAMP TRUST FLT 03/47	22,826,066.18	22,334,267.17	0.18%
GSAMP TRUST FLT 05/46	15,675,838.02	15,506,353.99	0.13%
GSAMP TRUST FLT 09/35	4,616,249.82	4,511,402.32	0.04%
GSMSC FLT 04/37	1,702,272.62	1,667,979.66	0.01%
GSR MORTGAGE 5.75% 02/36	1,997,732.35	1,922,595.84	0.02%
GSR MORTGAGE 5.75% 03/36	1,688,889.63	1,754,784.02	0.01%
GSR MORTGAGE 6% 08/21	254,399.00	247,606.78	0.00%
GTT Communications, Inc.-LX171875	3,668,000.00	3,610,229.00	0.03%
Gulf Finance, LLC-LX154101	14,880,274.89	12,809,387.03	0.10%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
GULFPORT ENERGY 6% 10/24	3,647,000.00	3,510,237.50	0.03%
H-Food Holdings, LLC-LX173322	2,365,217.39	2,340,619.13	0.02%
HAITONG ZERO 10/21	38,000,000.00	4,692,193.08	0.04%
HALCON 6.75% 02/25	3,160,000.00	2,954,600.00	0.02%
HALCON RESOURCES CORP COMMON STOCK USD 0.0001	489,059.00	2,146,969.01	0.02%
HARBORVIEW FLT 11/36	6,797,299.45	5,820,817.08	0.05%
HARBORVIEW VAR 12/34	2,513,264.89	2,228,859.31	0.02%
Hargray Communications Group, Inc.-LX161938	1,206,682.54	1,202,157.48	0.01%
HARLAND 6.875% 03/20	2,330,000.00	2,306,700.00	0.02%
HARLEY-DAVIDSON FLT 05/20	3,853,000.00	3,861,004.22	0.03%
HARVEST ZERO 11/22	16,000,000.00	2,135,076.99	0.02%
HCA INC 5.25% 06/26	325,000.00	322,790.00	0.00%
HCA INC 5.375% 02/25	34,260,000.00	33,735,822.00	0.27%
HCA INC 5.875% 02/26	22,340,000.00	22,535,475.00	0.18%
HCA INC 7.5% 02/22	12,661,000.00	13,768,837.50	0.11%
HD SUPPLY INC STEP 04/24	4,175,000.00	4,368,093.75	0.04%
HD Supply, Inc.-LX168283	4,287,600.00	4,299,390.90	0.03%
HEALTHSOUTH 5.75% 11/24	3,980,000.00	3,982,308.40	0.03%
HECLA 6.875% 05/21	10,635,000.00	10,747,624.65	0.09%
HERC RENTALS 7.5% 06/22	2,132,000.00	2,254,590.00	0.02%
HERC RENTALS 7.75% 06/24	3,500,000.00	3,736,250.00	0.03%
HERTZ 5.5% 10/24	9,798,000.00	7,703,677.50	0.06%
HERTZ 6.25% 10/22	1,585,000.00	1,410,650.00	0.01%
HERTZ 7.375% 01/21	705,000.00	690,900.00	0.01%
HERTZ 7.625% 06/22	10,101,000.00	9,696,960.00	0.08%
HEXION US 6.625% 04/20	13,756,000.00	12,881,118.40	0.10%
HIGH RIDGE 8.875% 03/25	3,608,000.00	1,605,560.00	0.01%
HILCORP ENERGY 5% 12/24	1,057,000.00	1,025,290.00	0.01%
HILL-ROM 5.75% 09/23	3,640,000.00	3,703,700.00	0.03%
HILLMAN 6.375% 07/22	3,680,000.00	3,523,600.00	0.03%
HILTON 4.25% 09/24	305,000.00	290,131.25	0.00%
HILTON 4.625% 04/25	2,275,000.00	2,218,125.00	0.02%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
HILTON 4.875% 04/27	1,140,000.00	1,100,100.00	0.01%
HILTON 5.125% 05/26	4,827,000.00	4,742,527.50	0.04%
Hilton Worldwide Finance LLC-LX154239	2,815,428.04	2,814,245.56	0.02%
HOLOGIC INC 4.375% 10/25	1,570,000.00	1,499,350.00	0.01%
HOME EQUITY FLT 04/36	3,254,391.40	3,259,425.94	0.03%
HOME EQUITY FLT 08/36	5,403,877.01	5,191,464.65	0.04%
HOME EQUITY FLT 08/36	16,210,369.49	15,228,235.08	0.12%
HOME EQUITY FLT 11/34	951,077.22	950,579.33	0.01%
HOMEBANC FLT 10/35	12,882,186.82	12,837,774.19	0.10%
Hoya Midco, LLC-LX165896	6,029,100.00	5,976,345.38	0.05%
HRG GROUP 7.75% 01/22	8,603,000.00	8,839,582.50	0.07%
HSBC BANK PLC VAR 08/18	81,000,000.00	81,015,147.00	0.66%
HSBC HOLDINGS FLT 05/21	30,880,000.00	30,924,992.16	0.25%
HSBC HOLDINGS PLC NOTES VARIABLE 25/MAY/2021 USD 1000	25,360,000.00	26,157,122.37	0.21%
Hub International Limited-LX173150	2,616,000.00	2,598,682.08	0.02%
HUNTSMAN 5.125% 11/22	4,602,000.00	4,730,797.05	0.04%
HYUNDAI FLT 07/21	31,340,000.00	31,355,043.20	0.25%
ICAHN 6.25% 02/22	1,405,000.00	1,433,100.00	0.01%
ICAHN 6.375% 12/25	4,215,000.00	4,220,268.75	0.03%
ICAHN 6% 08/20	1,500,000.00	1,518,750.00	0.01%
iHeartComm TrD-	15,935,301.87	12,122,780.90	0.10%
iHeartComm TrE-	7,541,811.48	5,733,511.34	0.05%
IHEARTCOMMUNICAT 9% 03/21	950,000.00	717,250.00	0.01%
IHO 4.5% 09/23	2,400,000.00	2,298,000.00	0.02%
ILFC E-CAPITAL FLT 12/65	4,654,000.00	4,304,950.00	0.03%
ILFC E-CAPITAL FLT 12/65	21,560,000.00	20,158,600.00	0.16%
IMPAC CMB TRUST FLT 04/35	12,818,062.48	12,578,523.66	0.10%
IMPAC CMB TRUST FLT 10/34	1,940,728.20	1,900,717.95	0.02%
INDUSTRIAL & FLT 02/20	6,070,000.00	6,067,548.33	0.05%
INEOS GROUP 5.625% 08/24	8,980,000.00	8,845,300.00	0.07%
INFINITY 7.25% 08/22	4,045,000.00	4,129,136.00	0.03%
INFOR 7.125% 05/21	4,773,000.00	4,784,932.50	0.04%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
INFOR US INC 6.5% 05/22	24,620,000.00	24,712,325.00	0.20%
INFORMATICA 7.125% 07/23	4,465,000.00	4,510,632.30	0.04%
INTELSAT 12.5% 04/22	1,347,000.00	1,329,758.40	0.01%
INTELSAT 5.5% 08/23	14,248,000.00	12,783,305.60	0.10%
INTELSAT 7.25% 10/20	25,345,000.00	25,218,275.00	0.20%
INTELSAT 7.5% 04/21	7,642,000.00	7,584,685.00	0.06%
INTELSAT 7.75% 06/21	280,000.00	260,400.00	0.00%
INTELSAT 8.125% 06/23	1,025,000.00	827,687.50	0.01%
INTELSAT 8% 02/24	1,562,000.00	1,640,100.00	0.01%
INTELSAT 9.75% 07/25	7,170,000.00	7,564,350.00	0.06%
Intelsat Jackson Holdings S.A.-LX169475	5,900,000.00	5,880,589.00	0.05%
INTERNATIONAL 6.5% 02/25	1,800,000.00	1,858,500.00	0.02%
INTERVAL 5.625% 04/23	5,400,000.00	5,443,848.00	0.04%
Intralinks, Inc.-LX169278	1,880,550.00	1,877,033.37	0.02%
INTU JERSEY 2.875% 11/22	4,600,000.00	5,580,628.68	0.05%
INVENERGY-LX174264	3,473,400.00	3,473,400.00	0.03%
INVENTIV 7.5% 10/24	2,250,000.00	2,356,875.00	0.02%
INVESCO DYNAMIC CREDIT	781,517.16	9,081,229.40	0.07%
INVESCO SENIOR INCOME TRUST CLOSED-END FUND USD 0.01	440,445.00	1,885,104.60	0.02%
IQVIA INC 5% 10/26	915,000.00	890,981.25	0.01%
IRON MOUNTAIN 6% 08/23	3,065,000.00	3,133,962.50	0.03%
IVANTI SOFTWARE/LANDESK 1L-LX158814	8,754,597.76	8,661,623.93	0.07%
J. Crew Group, Inc.-LX168242	11,085,856.10	9,224,319.14	0.07%
J.C. Penney Corporation, Inc.-LX153006	670,000.00	638,456.40	0.01%
JACK COOPER ENTERPRISES	18,118.00	0.02	0.00%
JACK COOPER ENTERPRISES	18,300.00	0.02	0.00%
JACK OHIO 6.75% 11/21	4,950,000.00	5,098,500.00	0.04%
JAGGED PEAK 5.875% 05/26	265,000.00	259,700.00	0.00%
JAMES HARDIE 4.75% 01/25	1,025,000.00	999,375.00	0.01%
JAZZ 1.875% 08/21	444,000.00	482,668.40	0.00%
JAZZ 1.875% 08/21	1,876,000.00	2,039,382.72	0.02%
JBS USA LUX 5.875% 07/24	8,000,000.00	7,599,568.00	0.06%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
JBS USA LUX 6.75% 02/28	2,685,000.00	2,527,256.25	0.02%
JBS USA Lux S.A. (fka JBS USA, LLC)-LX159478	15,998,995.22	15,863,003.76	0.13%
JC PENNEY 6.375% 10/36	3,800,000.00	2,137,500.00	0.02%
JC PENNEY 8.625% 03/25	801,000.00	678,847.50	0.01%
JELD-WEN 4.625% 12/25	1,465,000.00	1,395,412.50	0.01%
JELD-WEN 4.875% 12/27	715,000.00	664,950.00	0.01%
JP MORGAN 5.5% 09/20	1,111,831.06	1,051,701.12	0.01%
JP MORGAN FLT 03/37	37,702,011.07	37,423,807.93	0.30%
JP MORGAN FLT 05/33	12,878,826.82	12,911,660.10	0.10%
JP MORGAN FLT 08/36	2,374,693.21	2,355,948.81	0.02%
JPMORGAN US VAR 12/49	794,474,322.48	794,474,322.48	6.44%
KANSAI PAINT ZERO 06/22	510,000,000.00	4,722,734.05	0.04%
KCA DEUTAG 9.625% 04/23	317,000.00	321,358.75	0.00%
KCA DEUTAG 9.875% 04/22	2,785,000.00	2,878,269.65	0.02%
KEANE GROUP HOLDINGS-LX173671	1,969,600.00	1,964,676.00	0.02%
KELLS FUNDING ZERO 08/18	100,000,000.00	99,753,833.00	0.81%
KENNEDY-WILS 5.875% 04/24	1,000,000.00	970,000.00	0.01%
KINDER 3.05% 12/19	1,458,000.00	1,453,450.68	0.01%
KINDRED 8.75% 01/23	9,555,000.00	10,182,094.65	0.08%
KINETIC 7.875% 02/21	3,720,000.00	3,775,800.00	0.03%
KLX INC 5.875% 12/22	7,095,000.00	7,369,931.25	0.06%
KRONOS 9% 08/23	1,545,000.00	1,390,500.00	0.01%
Kronos Acquisition Intermediate Inc.-LX147095	2,470,000.00	2,450,857.50	0.02%
L BRANDS INC 6.75% 07/36	2,155,000.00	1,896,400.00	0.02%
LANDESK GR TL 2L L+900 1/19/25-LX159001	2,820,000.00	2,662,559.40	0.02%
Las Vegas Sands, LLC-LX172314	2,605,300.00	2,585,291.30	0.02%
Lawson/Infor US-LX159959	5,214,195.35	5,184,213.73	0.04%
LEHMAN BROTHERS FLT 06/37	6,979,804.07	6,880,205.76	0.06%
LEHMAN MORTGAGE 5% 08/21	448,760.85	448,685.50	0.00%
LEVEL 3 5.375% 01/24	4,444,000.00	4,355,120.00	0.04%
LEVEL 3 5.375% 05/25	2,015,000.00	1,939,437.50	0.02%
LEVEL 3 5.625% 02/23	5,568,000.00	5,568,000.00	0.05%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
Level 3 Financing, Inc.-LX160334	9,825,000.00	9,788,156.25	0.08%
LIBERTY EXPEDIA 1% 06/47	1,235,000.00	1,219,608.20	0.01%
Lightstone Holdco LLC Term Loan B-LX171260	6,175,065.23	6,194,393.18	0.05%
Lightstone Holdco LLC Term Loan C-LX171261	395,362.32	396,599.80	0.00%
LIN 5.875% 11/22	5,081,000.00	5,182,620.00	0.04%
LIVE NATION 4.875% 11/24	1,000,000.00	967,500.00	0.01%
LIXIL GROUP ZERO 03/22	190,000,000.00	1,721,235.42	0.01%
LLOYDS BANK PLC NOTES VARIABLE 07/MAY/2021 USD 1000	20,380,000.00	20,408,803.67	0.17%
LMA SA & LMA ZERO 07/18	4,720,000.00	4,713,549.32	0.04%
LONG BEACH FLT 07/34	1,088,470.68	1,085,773.34	0.01%
LSB 9.625% 05/23	135,000.00	136,012.50	0.00%
LSF9 Atlantis Holdings, LLC-LX163024	13,396,500.00	13,229,043.75	0.11%
LSTAR FLT 09/22	6,279,314.89	6,286,868.91	0.05%
LSTAR FLT 11/22	4,194,844.91	4,196,623.52	0.03%
LSTAR FLT 12/22	4,800,650.96	4,768,304.17	0.04%
LTF MERGER 8.5% 06/23	6,220,000.00	6,468,800.00	0.05%
LYNX II 6.375% 04/23	1,630,000.00	1,630,000.00	0.01%
MACDONALD TTLB 1L L+275 5JUL24-LX166203	872,812.50	868,666.64	0.01%
MACQUARIE 2% 10/23	5,622,000.00	4,985,949.41	0.04%
MACQUARIE BANK FLT 07/20	4,000,000.00	4,048,683.48	0.03%
MAGNACHIP 6.625% 07/21	4,912,000.00	4,751,377.60	0.04%
MALLINCKRODT 4.875% 04/20	4,645,000.00	4,563,712.50	0.04%
MALLINCKRODT 5.5% 04/25	9,780,000.00	7,824,000.00	0.06%
MALLINCKRODT 5.625% 10/23	1,565,000.00	1,304,427.50	0.01%
MALLINCKRODT 5.75% 08/22	2,235,000.00	2,011,500.00	0.02%
MALLINCKRODT INTERNATIONAL FINANCE-LX171246	2,585,520.00	2,541,359.32	0.02%
MANHATTAN ASSET ZERO 07/1	102,303,000.00	102,121,085.83	0.83%
MASTR 5.75% 08/35	2,718,970.28	2,299,497.06	0.02%
MASTR 6% 06/34	981,160.84	986,481.87	0.01%
MASTR ASSET FLT 11/36	6,588,729.73	3,188,183.53	0.03%
MASTR ASSET FLT 11/36	8,447,892.90	4,113,116.01	0.03%
MASTRONARDI PRODUCE LTD TL-B-LX172985	651,000.00	652,627.50	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
MATTEL INC 3.15% 03/23	775,000.00	680,062.50	0.01%
MATTEL INC 6.75% 12/25	10,254,000.00	9,984,832.50	0.08%
MEBUKI ZERO 04/19	2,700,000.00	2,619,000.00	0.02%
MEDICAL DEVELOPERS LLC-LX172705	955,000.00	955,000.00	0.01%
MEDICINES 2.75% 07/23	2,627,000.00	2,641,395.96	0.02%
MEG ENERGY 6.375% 01/23	2,926,000.00	2,732,152.50	0.02%
MEG ENERGY 6.5% 01/25	3,854,000.00	3,844,365.00	0.03%
MEG ENERGY CORP 7% 03/24	6,841,000.00	6,387,783.75	0.05%
MEG Energy Corp.-LX159204	2,761,607.18	2,759,535.97	0.02%
MEREDITH 6.875% 02/26	2,795,000.00	2,756,568.75	0.02%
Meredith Corporation-LX170093	5,386,500.00	5,379,766.88	0.04%
MERLIN 5.75% 06/26	1,945,000.00	1,974,369.50	0.02%
MERRILL LYNCH FLT 10/37	16,111,036.01	16,299,158.13	0.13%
MERRILL LYNCH PFS, INC 2.18 12SEP2 018	61,000,000.00	61,000,000.00	0.49%
MGM GROWTH 5.625% 05/24	2,085,000.00	2,111,062.50	0.02%
MGM RESORTS 4.625% 09/26	1,509,000.00	1,395,825.00	0.01%
MGM RESORTS 5.75% 06/25	2,500,000.00	2,496,875.00	0.02%
MGM RESORTS 6% 03/23	4,495,000.00	4,629,850.00	0.04%
MGM RESORTS 7.75% 03/22	10,457,000.00	11,398,130.00	0.09%
MICHAELS STORES TERM LOAN B-LX173656	4,829,136.74	4,787,895.91	0.04%
MISSISSIPPI FLT 03/20	2,450,000.00	2,449,996.96	0.02%
Misys Limited-LX163228	14,440,875.00	14,172,130.32	0.11%
MITSUBISHI UFJ FLT 08/18	50,000,000.00	50,020,000.00	0.41%
MITSUBISHI UFJ TST & B	75,000,000.00	74,803,593.75	0.61%
MITSUBISHI ZERO 03/22	500,000,000.00	4,617,712.14	0.04%
MIZUHO FLT 09/21	2,770,000.00	2,811,265.30	0.02%
MOMENTIVE 8.875% 10/20	8,000,000.00	0.08	0.00%
Moran Foods, LLC-LX157028	14,775,000.00	11,542,968.75	0.09%
MORGAN STANLEY FLT 01/22	33,815,000.00	34,255,982.43	0.28%
MORGAN STANLEY FLT 06/34	1,791,834.79	1,797,461.15	0.01%
MORGAN STANLEY FLT 07/37	4,193,101.86	4,147,259.52	0.03%
MOTORS LIQUIDATION CO	505,128.00	0.51	0.00%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
MPH Acquisition Holdings LLC-LX152711	4,058,993.07	4,032,974.92	0.03%
MPLX LP 5.5% 02/23	3,985,000.00	4,060,316.50	0.03%
MSCI INC 5.375% 05/27	1,680,000.00	1,680,000.00	0.01%
NABORS 0.75% 01/24	3,105,000.00	2,437,102.08	0.02%
NABORS 5.5% 01/23	3,665,000.00	3,503,740.00	0.03%
NABORS 5.75% 02/25	2,940,000.00	2,778,300.00	0.02%
NACC 6.5% 03/34	1,532,215.00	1,450,110.19	0.01%
NATIONAL FLT 07/18	100,000,000.00	100,015,300.00	0.81%
NATIONAL FLT 09/21	17,260,000.00	17,251,370.00	0.14%
NATIONAL GRID 0.9% 11/20	1,900,000.00	2,454,240.01	0.02%
National Mentor Holdings, Inc.-LX134875	19,007,430.05	18,977,778.46	0.15%
NATIONSTAR 6.5% 07/21	7,522,000.00	7,500,938.40	0.06%
NATIONSTAR 7.875% 10/20	275,000.00	276,031.25	0.00%
NATIONSTAR HOME FLT 06/37	5,326,740.36	5,292,606.08	0.04%
NATIXIS SA/NEW FLT 11/18	275,000,000.00	275,130,625.00	2.23%
NEBRASKA BOOK 2% 04/26	1,897,836.00	0.02	0.00%
NEBRASKA BOOK CO INC EQUITY WRT 29/JUN/2019 USD 1	142,166.00	0.14	0.00%
NEBRASKA BOOK HOLDINGS	66,344.00	0.07	0.00%
NEBRASKA BOOK HOLDINGS INC COMMON STOCK USD	93,029.00	2,372.24	0.00%
NEIMAN 8.75% 10/21	9,140,144.00	6,078,195.76	0.05%
NEIMAN MARCUS 8% 10/21	7,304,000.00	4,829,770.00	0.04%
Neiman Marcus Group LTD LLC-LX135908	14,869,494.09	13,155,784.90	0.11%
NETFLIX INC 5.875% 11/28	3,668,000.00	3,703,579.60	0.03%
NEW 7.75% 06/26	940,000.00	813,100.00	0.01%
NEW 8.7% 05/30	5,840,000.00	5,095,400.00	0.04%
NEW CENTURY FLT 08/36	15,179,234.22	14,369,713.52	0.12%
NEW CENTURY VAR 11/33	8,796.12	8,980.23	0.00%
NEWFIELD 5.75% 01/22	1,670,000.00	1,738,887.50	0.01%
NEXSTAR 6.125% 02/22	2,940,000.00	3,006,150.00	0.02%
NEXTERA 4.25% 09/24	1,187,000.00	1,142,487.50	0.01%
NEXTERA 4.5% 09/27	807,000.00	754,545.00	0.01%
NHK SPRING CO ZERO 09/19	2,400,000.00	2,424,000.00	0.02%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
NIELSEN 4.5% 10/20	5,931,000.00	5,931,000.00	0.05%
NIEUW AMSTERDAM ZERO 08/1	25,000,000.00	24,938,108.25	0.20%
NII HOLDINGS INC COMMON STOCK	776,511.00	3,028,392.90	0.02%
NINE POINT ENERGY HLDGS	1,751.00	1,582,676.37	0.01%
NINE POINT ENERGY HLDGS	86,957.00	986,961.95	0.01%
NOBLE 7.875% 02/26	1,472,000.00	1,516,160.00	0.01%
NOMURA FLT 12/36	4,197,622.76	4,072,750.20	0.03%
NOMURA HOME FLT 02/36	3,067,829.43	3,075,703.01	0.02%
NOTES FIXED 10.625% 15/MAR/2023 USD	3,855,000.00	2,920,162.50	0.02%
NOVA 4.875% 06/24	2,640,000.00	2,508,000.00	0.02%
NOVA 5.25% 06/27	2,105,000.00	1,961,596.88	0.02%
NOVASTAR FLT 03/37	21,476,503.88	16,451,182.37	0.13%
NOVASTAR FLT 09/36	5,083,945.91	2,895,752.04	0.02%
NOVASTAR FLT 09/36	13,436,629.09	7,620,158.25	0.06%
NOVELIS 5.875% 09/26	2,770,000.00	2,652,275.00	0.02%
NOVELIS CORP 6.25% 08/24	2,155,000.00	2,155,000.00	0.02%
NRG ENERGY 6.25% 07/22	202,000.00	207,868.10	0.00%
NRG Energy, Inc.-LX153092	1,806,140.00	1,793,280.28	0.01%
NRG YIELD 3.25% 06/20	2,765,000.00	2,743,250.51	0.02%
NSM 7.5 30JUN23 144A	1,571,000.00	1,571,000.00	0.01%
NUANCE 1% 12/35	3,962,000.00	3,545,974.15	0.03%
NUFARM 5.75% 04/26	925,000.00	897,250.00	0.01%
NUVEEN CREDIT STRATEGIES	1,670,100.00	13,277,295.00	0.11%
NUVEEN FLOATING RATE	499,245.00	5,197,140.45	0.04%
NWH ESCROW 7.5% 08/21	8,100,000.00	7,512,750.00	0.06%
NXP BV / 4.625% 06/23	1,708,000.00	1,727,983.60	0.01%
OASIS 6.25% 05/26	1,680,000.00	1,696,800.00	0.01%
OASIS 6.875% 01/23	5,493,000.00	5,589,127.50	0.05%
ON Semiconductor Corporation-LX173634	2,565,616.54	2,562,409.52	0.02%
ONEMAIN 3.35% 09/32	3,761,000.00	3,691,090.16	0.03%
ONEMAIN 3.77% 03/29	6,713,000.00	6,691,032.38	0.05%
ONEMAIN 4.08% 03/29	3,336,000.00	3,343,051.64	0.03%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
ONEMAIN 4.52% 09/32	35,917,000.00	35,417,692.64	0.29%
ONEMAIN 4.57% 02/29	6,352,000.00	6,467,045.52	0.05%
ONEMAIN FLT 09/32	9,141,000.00	9,167,840.72	0.07%
ONEMAIN STEP 03/28	6,153,000.00	6,214,450.01	0.05%
OPTION ONE FLT 08/35	3,396,000.00	3,394,781.18	0.03%
OPTION ONE FLT 11/34	846,047.17	846,338.38	0.01%
Optiv Inc.-LX158907	4,676,625.50	4,536,326.74	0.04%
Optiv Inc.-LX158909	5,350,000.00	5,156,062.50	0.04%
ORANGE SA 0.375% 06/21	900,000.00	1,134,289.45	0.01%
ORPAR SA ZERO 06/24	1,100,000.00	1,315,165.85	0.01%
OVERSEA-CHINE 2.15% 07/18	150,000,000.00	150,011,212.50	1.22%
OVERSEA-CHINESE VAR 07/18	100,000,000.00	100,010,000.00	0.81%
OWNIT MORTGAGE FLT 12/35	9,590,829.30	9,509,960.39	0.08%
PANDORA 1.75% 12/20	4,123,000.00	3,950,238.05	0.03%
PARSLEY 5.25% 08/25	1,700,000.00	1,670,250.00	0.01%
PARSLEY 5.625% 10/27	2,220,000.00	2,203,350.00	0.02%
Party City-LX171402	2,984,810.12	2,980,123.97	0.02%
PBF HOLDING CO 7% 11/23	2,051,000.00	2,122,785.00	0.02%
PENN VA CORP NEW COMMON STOCK USD RESTRICTED	39,522.00	3,355,022.58	0.03%
PENN VIRGINIA CORP COMMON STOCK USD	3,174.00	269,440.86	0.00%
PEOPLE'S CHOICE FLT 12/35	3,615,966.01	3,529,068.92	0.03%
Petco Animal Supplies, Inc.-LX158994	11,868,510.74	8,545,327.73	0.07%
PETSMART 5.875% 06/25	3,205,000.00	2,459,837.50	0.02%
PETSMART 7.125% 03/23	11,186,000.00	7,509,161.80	0.06%
PETSMART 8.875% 06/25	3,663,000.00	2,408,422.50	0.02%
PetSmart, Inc.-LX155570	12,586,267.39	10,378,887.82	0.08%
PGIM GLOBAL SHORT	783,189.36	10,698,366.66	0.09%
PILGRIM'S 5.75% 03/25	397,000.00	381,120.00	0.00%
Pinnacle Foods Finance LLC-LX171963	15,623,201.29	15,611,483.89	0.13%
Plantronics, Inc.-LX173641	5,160,000.00	5,143,900.80	0.04%
POPULAR ABS FLT 09/35	9,066,960.51	9,078,652.36	0.07%
POST 5.625% 01/28	1,400,000.00	1,312,500.00	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
POST 5.75% 03/27	1,015,000.00	979,475.00	0.01%
POST HOLDINGS 5.5% 03/25	1,255,000.00	1,225,193.75	0.01%
POST HOLDINGS 5% 08/26	5,102,000.00	4,757,615.00	0.04%
PRESTIGE 6.375% 03/24	410,000.00	405,900.00	0.00%
PRIME 9.25% 05/23	9,039,000.00	9,649,132.50	0.08%
PRIME MORTGAGE VAR 10/32	1,825,861.87	1,867,493.16	0.02%
Protection One Prime SecSer TL 1L-LX157682	1,410,185.70	1,401,851.50	0.01%
PROTECTIVE FLT 06/21	11,740,000.00	11,736,619.82	0.10%
PRYSMIAN SPA ZERO 01/22	2,200,000.00	2,540,976.32	0.02%
Qlik Techonologies (Project Alpha In-LX162624	9,286,200.00	9,228,161.25	0.07%
QUAD/GRAPHICS INC COMMON STOCK USD 0.025	565.00	11,768.95	0.00%
QUEBECOR 5.75% 01/23	7,545,000.00	7,695,900.00	0.06%
Quest Software TL-LX173579	5,270,000.00	5,245,863.40	0.04%
Quest Software US Holdings Inc.-LX173580	1,104,000.00	1,100,555.52	0.01%
QUIDDITCH ACQUISITION INC-LX172253	897,750.00	897,750.00	0.01%
QWEST 7.75% 02/31	3,042,000.00	2,716,019.28	0.02%
RAAC SERIES FLT 06/47	2,984,144.39	2,981,116.68	0.02%
RACKSPACE 8.625% 11/24	4,140,000.00	4,160,700.00	0.03%
Rackspace Hosting, Inc.-LX169594	5,059,529.94	4,987,836.40	0.04%
Radiate Holdco, LLC-LX157714	3,564,875.00	3,510,831.50	0.03%
RADNOR RE 2018-1 LTD 2018-1 M1 FLOATING 25/MAR/2028	12,906,000.00	12,901,269.95	0.10%
RAIN CII 7.25% 04/25	5,670,000.00	5,755,050.00	0.05%
RALI SERIES 5.5% 04/22	103,121.01	103,515.08	0.00%
RALI SERIES 5.75% 12/21	296,739.76	280,264.83	0.00%
RALI SERIES 5% 03/20	241,575.08	239,990.18	0.00%
RALI SERIES 5% 08/18	198,388.38	197,930.50	0.00%
RALI SERIES 5% 11/18	148,128.95	148,122.65	0.00%
RANGE 4.875% 05/25	1,230,000.00	1,153,125.00	0.01%
RANGE RESOURCES 5% 03/23	975,000.00	947,212.50	0.01%
RANGE RESOURCES 5% 08/22	925,000.00	915,750.00	0.01%
RASC SERIES FLT 03/35	2,510,729.80	2,512,182.76	0.02%
RASC SERIES FLT 04/37	6,451,324.62	6,342,023.70	0.05%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
RASC SERIES FLT 08/35	1,011,042.42	1,011,794.13	0.01%
RBS GLOBAL 4.875% 12/25	1,050,000.00	987,000.00	0.01%
RBS Global, Inc. (Rexnord LLC)-LX169998	4,124,011.67	4,116,299.77	0.03%
RBSSP FLT 08/36	7,873,296.24	7,621,296.43	0.06%
RBSSP FLT 09/36	695,156.01	693,095.57	0.01%
REGIONAL 3.83% 07/27	7,550,000.00	7,548,440.17	0.06%
REICHHOLD 9% 05/17	5,673,456.00	0.06	0.00%
REICHHOLD CAYMAN EQUITY	9,431.00	9,110,346.00	0.07%
REMGRO 2.625% 03/21	900,000.00	1,138,779.24	0.01%
REMINGTON LTI	10,415,000.00	10.42	0.00%
REMINGTON OUTDOOR CO INC COMMON STOCK USD	310,034.00	2,551,579.82	0.02%
REMINGTON OUTDOOR CO INC EQUITY WRT 15/MAY/2022 USD 1	107,931.00	0.11	0.00%
RENAISSANCE STEP 02/35	203,492.10	203,462.37	0.00%
RENAISSANCE STEP 02/36	119,928.37	119,849.66	0.00%
RESIDENTIAL 5% 08/19	70,670.29	70,244.03	0.00%
RESIDENTIAL FLT 01/46	19,425,780.13	9,893,320.60	0.08%
Revlon Consumer Products Corporation-LX153860	2,434,695.87	1,874,715.82	0.02%
REYNOLDS 5.75% 10/20	19,514,922.02	19,588,102.98	0.16%
REYNOLDS 6.875% 02/21	1,767,340.26	1,789,432.01	0.01%
REYNOLDS GROUP 7% 07/24	5,501,000.00	5,617,896.25	0.05%
Reynolds Group Holdings Inc.-LX159202	10,923,863.20	10,891,965.52	0.09%
RFMSI SERIES 2007-S2 TRUST 2007-S2 A4 6% 25/FEB/2037	1,069,875.26	1,005,227.41	0.01%
RFMSI SERIES 5.75% 12/36	3,822,556.41	3,576,333.32	0.03%
RFMSI SERIES 6.25% 09/36	3,175,059.95	3,074,755.36	0.02%
RFMSI SERIES 6% 10/36	2,683,660.75	2,496,575.78	0.02%
RFMSI SERIES VAR 06/35	3,225,439.69	3,081,770.54	0.02%
RFMSI SERIES VAR 11/36	1,854,497.29	1,765,196.75	0.01%
RHP HOTEL 5% 04/23	3,350,000.00	3,324,875.00	0.03%
RITE AID 6.125% 04/23	4,234,000.00	4,293,276.00	0.03%
RIVERBED 8.875% 03/23	605,000.00	573,540.00	0.00%
Riverbed Technology, Inc.-LX152765	3,660,315.48	3,611,303.86	0.03%
ROWAN COS 4.875% 06/22	2,241,000.00	2,117,745.00	0.02%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
RSP PERMIAN 5.25% 01/25	1,570,000.00	1,678,330.00	0.01%
RSP PERMIAN 6.625% 10/22	2,690,000.00	2,826,383.00	0.02%
RTSX 15.0 30 NOV 2166	20,013.00	5,503,575.00	0.04%
SABRA 5.125% 08/26	2,960,000.00	2,827,427.46	0.02%
SABRE GLBL 5.25% 11/23	3,285,000.00	3,305,465.55	0.03%
SABRE GLBL 5.375% 04/23	4,025,000.00	4,065,250.00	0.03%
SANCHEZ 6.125% 01/23	2,980,000.00	2,018,950.00	0.02%
SANTANDER UK PLC NOTES VARIABLE 01/JUN/2021 USD 1000	26,760,000.00	26,744,794.97	0.22%
SAXON ASSET FLT 01/47	8,962,347.65	8,825,946.99	0.07%
SAXON ASSET FLT 09/31	3,511,554.81	3,510,517.85	0.03%
SAXON ASSET FLT 11/37	5,291,157.03	5,285,016.11	0.04%
SAXON ASSET STEP 05/31	1,437,584.95	1,479,586.15	0.01%
SBA 4.875% 09/24	2,905,000.00	2,778,748.70	0.02%
SBA 4% 10/22	237,000.00	226,631.25	0.00%
SCIENTIFIC 10% 12/22	10,500,000.00	11,182,500.00	0.09%
SCOTTS 6% 10/23	3,995,000.00	4,129,831.25	0.03%
SECURITIZED FLT 01/37	4,442,209.38	3,429,133.77	0.03%
SECURITIZED FLT 09/36	14,320,668.92	10,377,810.70	0.08%
Securus Technologies Holdings, Inc-LX164887	3,287,480.00	3,298,788.93	0.03%
SEMINOLE 5.875% 05/21	7,660,000.00	7,698,300.00	0.06%
SEMPRA ENERGY NOTES VARIABLE 15/MAR/2021 USD 1000	5,800,000.00	5,802,544.29	0.05%
SENSATA 6.25% 02/26	7,310,000.00	7,602,400.00	0.06%
SERVICE 5.375% 05/24	120,000.00	122,700.00	0.00%
SERVICE CORP 7.5% 04/27	8,100,000.00	9,132,750.00	0.07%
SESI LLC 7.125% 12/21	2,638,000.00	2,684,165.00	0.02%
SG RESIDENTIAL VAR 04/48	3,765,532.55	3,765,095.75	0.03%
SHANGHAI PORT ZERO 08/22	4,845,000.00	5,101,785.00	0.04%
SHELF 8.25% 02/25	3,388,000.00	3,430,350.00	0.03%
SHERATON NEEDHAM HOTEL	41,500,000.00	40,902,400.00	0.33%
SHIMIZU CORP ZERO 10/20	190,000,000.00	1,844,826.81	0.01%
SINCLAIR 5.125% 02/27	1,295,000.00	1,191,400.00	0.01%
SINCLAIR 6.125% 10/22	6,225,000.00	6,333,937.50	0.05%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
Sinclair Television Group, Inc.-LX158094	4,004,025.00	3,982,323.18	0.03%
SIRIUS XM 5.375% 04/25	6,326,000.00	6,239,017.50	0.05%
SIRIUS XM RADIO 6% 07/24	18,480,000.00	18,826,500.00	0.15%
SM ENERGY 5.625% 06/25	2,535,000.00	2,446,275.00	0.02%
SM ENERGY 6.125% 11/22	1,430,000.00	1,465,750.00	0.01%
SM ENERGY CO 5% 01/24	2,000,000.00	1,892,500.00	0.02%
SM ENERGY CO 6.5% 01/23	1,637,000.00	1,653,370.00	0.01%
SMART INSIGHT ZERO 01/19	30,000,000.00	3,744,455.49	0.03%
SNAM SPA ZERO 03/22	1,000,000.00	1,140,940.60	0.01%
SOCIETE FLT 07/18	150,000,000.00	150,028,350.00	1.22%
SOLAR WINDS TLB L+300 02/05/24-LX171686	2,587,000.00	2,583,041.89	0.02%
SONICWALL INC 1ST LIEN-LX173537	1,064,791.56	1,065,238.77	0.01%
SONICWALL INC 2ND LIEN-LX173538	700,000.00	693,000.00	0.01%
Sound Inpatient Physicians Holdings-LX174152	2,429,700.00	2,428,193.59	0.02%
Sound Inpatient Physicians Holdings-LX174155	537,100.00	537,100.00	0.00%
SOUNDVIEW HOME FLT 02/36	6,604,209.04	6,610,459.92	0.05%
SOUNDVIEW HOME FLT 03/36	25,647,947.46	25,514,529.40	0.21%
SOUNDVIEW HOME FLT 03/37	6,650,117.46	6,610,631.72	0.05%
SOUNDVIEW HOME FLT 05/36	4,815,318.53	4,805,309.41	0.04%
SOUNDVIEW HOME FLT 06/36	21,089,290.21	20,875,326.71	0.17%
SOUNDVIEW HOME FLT 06/36	35,854,376.91	35,656,514.53	0.29%
SOUNDVIEW HOME FLT 07/35	4,601,000.00	4,640,883.31	0.04%
SOUNDVIEW HOME FLT 08/37	4,993,516.42	4,856,221.18	0.04%
SOUNDVIEW HOME FLT 10/36	10,856,822.01	10,776,184.05	0.09%
SOUNDVIEW HOME FLT 11/35	10,640,437.14	10,626,391.76	0.09%
SOUTHWESTERN 4.1% 03/22	1,085,000.00	1,036,175.00	0.01%
SOUTHWESTERN 6.7% 01/25	3,450,000.00	3,376,687.50	0.03%
SOUTHWESTERN 7.5% 04/26	1,463,000.00	1,514,205.00	0.01%
Spin Holdco / CSC SW Holdco TL-LX165477	14,792,499.99	14,723,862.79	0.12%
SPIRIT 2.875% 05/19	583,000.00	579,861.71	0.00%
SPIRIT 2.875% 05/19	1,245,000.00	1,238,298.17	0.01%
SPIRIT 3.75% 05/21	1,085,000.00	1,089,119.75	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
SPIRIT 3.75% 05/21	3,838,000.00	3,852,572.89	0.03%
SPRINGLEAF 3.1% 07/30	7,463,000.00	7,294,804.13	0.06%
SPRINGLEAF 3.86% 07/30	1,943,000.00	1,931,956.77	0.02%
SPRINT 11.5% 11/21	14,853,000.00	17,526,540.00	0.14%
SPRINT 8.75% 03/32	13,565,000.00	14,514,550.00	0.12%
SPRINT CORP 7.625% 02/25	33,995,000.00	34,844,875.00	0.28%
SPRINT CORP 7.625% 03/26	1,012,000.00	1,030,975.00	0.01%
SPRINT CORP 7.875% 09/23	26,265,000.00	27,233,521.88	0.22%
SPRINT NEXTEL 9% 11/18	3,518,000.00	3,588,360.00	0.03%
St. George's University Scholastic S-LX174065	978,725.00	976,278.19	0.01%
ST. GEORGE'S UNIVERSITY-LX174064	3,146,275.00	3,138,409.31	0.03%
STANDARD 4.75% 01/28	3,420,000.00	3,137,850.00	0.03%
STAPLES INC 8.5% 09/25	7,797,000.00	7,270,702.50	0.06%
Staples, Inc.-LX166934	29,192,689.03	28,782,239.82	0.23%
STARBIRD FDG. ZERO 09/18	45,750,000.00	45,562,083.25	0.37%
STARBIRD ZERO 08/18	60,000,000.00	59,841,000.00	0.48%
STARWOOD 4.375% 04/23	2,683,000.00	2,685,414.70	0.02%
Steinway Musical Instru-LX171380	10,270,000.00	10,295,675.00	0.08%
STRUCTURED 5.5% 10/35	886,876.69	915,593.85	0.01%
STRUCTURED FLT 02/37	12,010,107.27	11,896,323.51	0.10%
STRUCTURED FLT 04/36	14,576,294.96	14,465,013.69	0.12%
STRUCTURED FLT 05/35	4,176,000.00	4,185,871.65	0.03%
STRUCTURED FLT 12/36	2,913,207.22	2,842,024.17	0.02%
SUMITOMO FLT 07/21	5,076,000.00	5,154,170.40	0.04%
SUMITOMO FLT 10/21	12,999,000.00	13,203,324.13	0.11%
SUMITOMO MITSUI ZERO 07/1	11,000,000.00	10,992,850.00	0.09%
SUMMIT 5.75% 04/25	2,835,000.00	2,693,250.00	0.02%
SUN NEWCO	1,136.00	14.99	0.00%
SUNOCO LP / 4.875% 01/23	690,000.00	662,400.00	0.01%
SUNOCO LP / 5.5% 02/26	965,000.00	914,337.50	0.01%
SUPERVALU 7.75% 11/22	5,070,000.00	5,209,425.00	0.04%
Supervalu Inc.-LX164594	5,406,383.93	5,403,680.74	0.04%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
Supervalu Inc.-LX164595	3,243,830.36	3,242,208.44	0.03%
SUTHERLAND ASSET MANAGEMENT CORP REIT USD 0.0001	55,706.00	905,222.50	0.01%
SVENSKA FLT 02/19	50,000,000.00	50,016,000.00	0.41%
SVENSKA FLT 07/18	100,000,000.00	100,001,800.00	0.81%
SYNCHRONY BANK NOTES VARIABLE 30/MAR/2020 USD 1000	31,000,000.00	31,037,595.87	0.25%
SYNIVERSE 9.125% 01/19	233,000.00	231,252.50	0.00%
Syniverse Holdings, Inc.-LX171276	10,756,524.99	10,734,151.42	0.09%
Syniverse Holdings, Inc.-LX171442	1,520,000.00	1,508,128.80	0.01%
T-MOBILE 6.375% 03/25	13,980,000.00	14,504,250.00	0.12%
T-MOBILE USA 4.75% 02/28	1,410,000.00	1,304,250.00	0.01%
T-MOBILE USA 6.5% 01/24	1,585,000.00	1,649,287.60	0.01%
T-MOBILE USA INC 6.5% 01/15/2026	7,175,000.00	7,388,097.50	0.06%
T-MOBILE USA INC BOND FIXED 4.75% 01/FEB/2028 USD	1,410,000.00	0.01	0.00%
Talen Energy Supply, LLC-LX162475	1,728,125.00	1,731,805.91	0.01%
Talen Energy Supply, LLC-LX162674	12,940,021.88	12,967,584.13	0.11%
TARGA 5.875% 04/26	710,000.00	715,325.00	0.01%
TARGA 6.75% 03/24	6,405,000.00	6,725,250.00	0.05%
TCP CAPITAL 4.625% 03/22	1,800,000.00	1,802,520.00	0.01%
Team Health Holdings, Inc.-LX156377	7,776,562.53	7,465,500.03	0.06%
TEGNA INC 6.375% 10/23	2,620,000.00	2,692,050.00	0.02%
TELECOM 1.125% 03/22	1,000,000.00	1,110,169.07	0.01%
TELECOM 6.375% 11/33	1,160,000.00	1,142,600.00	0.01%
TELECOM 7.2% 07/36	1,185,000.00	1,227,541.50	0.01%
TELENOR EAST 0.25% 09/19	4,400,000.00	4,236,276.00	0.03%
TELFORD 1% 02/24	3,625,270.00	2,827,710.60	0.02%
TELFORD OFFSHORE HOLDINGS LTD .	204,135.00	408,270.00	0.00%
TEMPUR 5.625% 10/23	4,315,000.00	4,320,393.75	0.03%
TEMPUR SEALY 5.5% 06/26	4,555,000.00	4,406,962.50	0.04%
TENET 4.75% 06/20	1,850,000.00	1,854,625.00	0.02%
TENET 6.75% 02/20	1,000,000.00	1,026,250.00	0.01%
TENET 6.75% 06/23	12,890,000.00	12,825,550.00	0.10%
TENET 6% 10/20	8,635,000.00	8,872,462.50	0.07%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
TENET 7.5% 01/22	2,080,000.00	2,163,200.00	0.02%
TENET 7% 08/25	1,520,000.00	1,508,600.00	0.01%
TENET 8.125% 04/22	11,632,000.00	12,140,900.00	0.10%
TEREX CORP 5.625% 02/25	2,195,000.00	2,184,025.00	0.02%
TERWIN MORTGAGE FLT 04/37	6,229,174.10	6,126,177.20	0.05%
TEXAS CO HLD BOND FIXED 11.5% 01/OCT/2020 USD	5,000,000.00	50,000.00	0.00%
THORNBURG VAR 09/37	2,142,695.10	2,158,779.03	0.02%
THORNBURG VAR 12/42	1,401,321.47	1,405,611.20	0.01%
TI GROUP 8.75% 07/23	6,054,000.00	6,327,640.80	0.05%
TITAN ACQUISITION LIMITED-LX172192	10,144,575.00	9,978,508.31	0.08%
TORONTO-DOMIN 2.08% 07/1	40,000,000.00	40,000,840.40	0.32%
TORONTO-DOMINIO FLT 06/21	31,340,000.00	31,337,837.54	0.25%
TOTAL SA 0.5% 12/22	2,600,000.00	2,843,620.00	0.02%
TOWD POINT VAR 03/54	9,132,058.76	9,118,836.45	0.07%
TOWD POINT VAR 04/55	1,115,692.44	1,103,237.63	0.01%
TOWD POINT VAR 07/56	14,868,036.36	14,476,227.92	0.12%
TRANSDIGM 6.875% 05/26	949,000.00	962,048.75	0.01%
TRANSDIGM INC 6.5% 05/25	4,769,000.00	4,822,651.25	0.04%
TRANSOCEAN 5.875% 01/24	1,583,000.00	1,573,106.25	0.01%
TRANSOCEAN 6.25% 12/24	4,250,000.00	4,292,500.00	0.03%
TRANSOCEAN 7.5% 01/26	2,283,000.00	2,318,671.88	0.02%
TRANSOCEAN 9.35% 12/41	1,413,000.00	1,405,935.00	0.01%
TRANSOCEAN INC 9% 07/23	1,423,000.00	1,531,503.75	0.01%
TRANSOCEAN INC NOTES FIXED 6.8% 15/MAR/2038 USD 1000	3,569,000.00	2,899,812.50	0.02%
TREEHOUSE FOODS 6% 02/24	2,615,000.00	2,674,491.25	0.02%
TRIBUNE MEDIA CO TL-B 1ST-LX159214	2,241,727.93	2,236,123.61	0.02%
Tribune Media Co TL-LX145376	2,804,334.49	2,804,334.49	0.02%
TRINSEO 5.375% 09/25	2,095,000.00	2,076,668.75	0.02%
TRIUMPH 4.875% 04/21	3,761,000.00	3,619,962.50	0.03%
TRIUMPH 7.75% 08/25	2,385,000.00	2,361,150.00	0.02%
TSGICN 7.0 30JUN26 144A	3,386,000.00	3,386,000.00	0.03%
TULLOW OIL PLC 7% 03/25	1,390,000.00	1,315,287.50	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
TWITTER INC 1% 09/21	1,340,000.00	1,296,593.38	0.01%
TWITTER INC 1% 09/21	5,387,000.00	5,212,498.91	0.04%
UBS GROUP FLT 04/21	3,180,000.00	3,282,842.34	0.03%
UCI INTL HOLDINGS COMMON STOCK	273,007.00	5,255,384.75	0.04%
UFC Holdings, LLC-LX153867	6,674,360.00	6,672,691.41	0.05%
UFC Holdings, LLC-LX154099	4,769,000.00	4,792,845.00	0.04%
ULTRA 6.875% 04/22	4,435,000.00	3,359,512.50	0.03%
ULTRA PETROLEUM CORP COMMON STOCK USD	95,226.00	219,972.06	0.00%
Ultra Resources, Inc.-LX161896	23,132,500.00	21,267,557.85	0.17%
Unifrax I LLC-LX161985	4,550,522.19	4,559,623.23	0.04%
UNITED CONTINENTAL HOLDINGS INC CALLABLE NOTES FIXED 4.	1,427,000.00	1,377,055.00	0.01%
UNITED RENTALS NORTH AMERICA INC CALLABLE NOTES FIXED 4	865,000.00	803,368.75	0.01%
UNITED RENTALS NORTH AMERICA INC CALLABLE NOTES FIXED 5	2,275,000.00	2,206,750.00	0.02%
UNITED RENTALS NORTH AMERICA INC CALLABLE NOTES FIXED 5	3,835,000.00	3,863,762.50	0.03%
United Road Services/ URS Merger-LX168988	1,317,670.00	1,327,552.53	0.01%
UNITED STATES CELLULAR CORP CALLABLE NOTES FIXED 6.7% 1	5,820,000.00	6,081,900.00	0.05%
UNITED STATES OF AMERICA BILL ZERO CPN 13/SEP/2018 USD	18,485,000.00	18,414,812.27	0.15%
UNITED STATES OF AMERICA BILL ZERO CPN 15/NOV/2018 USD	14,125,000.00	14,018,277.72	0.11%
UNITI GROUP 7.125% 12/24	1,675,000.00	1,532,625.00	0.01%
UNITI GROUP 8.25% 10/23	2,830,000.00	2,703,216.00	0.02%
UNITI GROUP LP 6% 04/23	2,200,000.00	2,121,625.00	0.02%
UNITYMEDIA 6.125% 01/25	1,401,000.00	1,443,030.00	0.01%
UNITYMEDIA FIN TLL200 6/1/23-LX173780	2,625,000.00	2,604,761.25	0.02%
Univision Communications Inc.-LX161197	36,767,462.31	35,496,043.46	0.29%
UPCB 5.375% 01/25	2,440,000.00	2,318,244.00	0.02%
US CONCRETE 6.375% 06/24	2,708,000.00	2,708,000.00	0.02%
USI INC TL B 1L L+300 05/16/24-LX167989	7,974,737.50	7,920,908.02	0.06%
VALEANT 5.875% 05/23	38,298,000.00	35,976,183.75	0.29%
VALEANT 6.125% 04/25	19,843,000.00	18,280,363.75	0.15%
VALEANT 6.75% 08/21	365,000.00	369,106.25	0.00%
VALEANT 7.25% 07/22	9,290,000.00	9,514,446.40	0.08%
VALEANT 7.5% 07/21	1,260,000.00	1,279,687.50	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
VALEANT 7% 03/24	16,596,000.00	17,358,420.24	0.14%
VALEANT 8.5% 01/27	1,338,000.00	1,358,070.00	0.01%
VALEANT 9% 12/25	6,219,000.00	6,452,212.50	0.05%
VEECO 2.7% 01/23	5,444,000.00	4,789,130.35	0.04%
VELOCITY 4.41% 04/48	1,511,274.17	1,503,693.01	0.01%
VELOCITY 5.01% 04/48	945,031.98	940,594.58	0.01%
VELOCITY 6.26% 04/48	453,576.50	451,576.82	0.00%
VELOCITY VAR 04/46	2,718,000.00	2,948,500.81	0.02%
VELOCITY VAR 04/46	5,668,000.00	5,853,281.82	0.05%
VELOCITY VAR 05/47	2,039,000.00	2,184,572.98	0.02%
VELOCITY VAR 05/47	2,802,000.00	2,839,246.15	0.02%
VELOCITY VAR 05/47	3,231,000.00	3,403,357.70	0.03%
VELOCITY VAR 06/45	387,000.00	423,641.01	0.00%
VELOCITY VAR 06/45	2,924,000.00	3,210,280.07	0.03%
VELOCITY VAR 06/45	7,372,000.00	7,972,839.38	0.06%
VELOCITY VAR 09/44	774,000.00	850,753.71	0.01%
VELOCITY VAR 10/46	1,360,000.00	1,385,744.80	0.01%
VELOCITY VAR 10/46	1,774,000.00	1,842,855.68	0.01%
VELOCITY VAR 10/46	10,244,922.01	10,189,267.50	0.08%
VELOCITY VAR 11/47	4,593,306.13	4,488,904.42	0.04%
VEREIT INC 3.75% 12/20	2,605,000.00	2,631,951.33	0.02%
VEREIT INC 3.75% 12/20	3,591,000.00	3,628,152.49	0.03%
VERSUM MATERIALS TLB L+250 9/3-LX155125	2,881,338.39	2,871,743.53	0.02%
Vertis Ext TL-LX117269	13,734,778.57	0.14	0.00%
VERTIV GROUP 9.25% 10/24	8,645,000.00	8,472,100.00	0.07%
VERUS STEP 11/47	2,951,153.28	2,920,840.51	0.02%
VERUS VAR 01/47	1,296,447.59	1,291,253.50	0.01%
VERUS VAR 02/48	2,944,025.39	2,945,983.17	0.02%
VERUS VAR 03/58	5,320,000.00	5,292,564.76	0.04%
VERUS VAR 07/47	5,165,934.27	5,107,454.34	0.04%
VIACOM INC VAR 02/57	474,000.00	455,040.00	0.00%
VIACOM INC VAR 02/57	826,000.00	780,570.00	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
VIAVI 0.625% 08/33	1,215,000.00	1,220,716.58	0.01%
VIAVI 0.625% 08/33	2,317,000.00	2,327,901.49	0.02%
VIAVI SOLUTIONS 1% 03/24	2,482,000.00	2,501,851.04	0.02%
VICI PROPERTIES 8% 10/23	6,301,960.00	6,995,175.60	0.06%
VICI PROPERTIES INC COMMON STOCK USD 0.01	326,445.00	6,737,824.80	0.05%
VICI PROPERTIES INC REIT USD 0.01	926,056.00	19,113,795.84	0.15%
VIDEOTRON 5.125% 04/27	235,000.00	227,997.00	0.00%
VIDEOTRON 5.375% 06/24	5,865,000.00	6,004,293.75	0.05%
Viskase Companies, Inc.-LX134817	2,904,381.46	2,875,337.65	0.02%
VISTA 5.875% 10/23	10,164,000.00	9,681,210.00	0.08%
Vistra (Texas Operations) TL-LX155779	4,619,595.53	4,583,516.49	0.04%
VISTRA 7.375% 11/22	1,165,000.00	1,217,425.00	0.01%
VISTRA 8.125% 01/26	2,429,000.00	2,638,501.25	0.02%
VISTRA ENERGY 8% 01/25	3,100,000.00	3,327,695.00	0.03%
VISTRA ENERGY CORP COMMON STOCK USD	281,251.00	6,654,398.66	0.05%
VISTRA ENERGY CORP RIGHT	1,109,955.00	693,721.88	0.01%
Vistra Operations Co LLC-LX157720	11,701,800.00	11,636,035.88	0.09%
VOYA PRIME RATE TRUST CLOSED-END FUND USD 0	451,700.00	2,272,051.00	0.02%
WASHINGTON 5.5% 10/35	153,702.62	147,022.86	0.00%
WASHINGTON FLT 09/35	1,793,380.05	1,514,780.97	0.01%
WEATHERFORD 6.5% 08/36	3,005,000.00	2,351,412.50	0.02%
WEATHERFORD 9.875% 02/24	1,130,000.00	1,140,938.40	0.01%
WELBILT INC 9.5% 02/24	2,480,000.00	2,731,100.00	0.02%
WELLS FARGO & CO PUBLIC USD 1000	896.00	1,128,476.16	0.01%
WELLS FARGO & CO PUBLIC USD 1000	3,032.00	3,818,682.72	0.03%
WELLS FARGO & FLT 02/22	15,321,000.00	15,477,829.74	0.13%
WELLS FARGO 5.5% 02/35	1,170,374.90	1,198,326.03	0.01%
WELLS FARGO 5.5% 04/22	134,925.36	137,107.45	0.00%
WELLS FARGO 5.5% 11/21	225,854.63	226,471.66	0.00%
WELLS FARGO 5.75% 01/36	449,985.54	479,025.45	0.00%
WELLS FARGO 5% 09/36	1,518,243.54	1,411,715.22	0.01%
WELLS FARGO 6.5% 09/36	1,038,326.66	1,011,447.91	0.01%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
WELLS FARGO 6% 07/37	1,628,312.25	1,623,412.50	0.01%
WELLS FARGO 6% 08/37	152,304.80	151,333.38	0.00%
WELLS FARGO 6% 08/37	756,771.18	728,356.16	0.01%
WELLS FARGO 6% 09/36	3,538.67	3,394.84	0.00%
WELLS FARGO 6% 09/36	1,860,271.75	1,784,658.77	0.01%
WELLS FARGO FLT 01/37	3,922,402.68	3,897,136.13	0.03%
WELLS FARGO FLT 10/18	62,000,000.00	62,013,578.00	0.50%
WENDEL SA ZERO 07/19	3,381,300.00	2,043,443.01	0.02%
WESTERN 1.5% 02/24	1,831,000.00	1,851,179.45	0.01%
WHITING 1.25% 04/20	300,000.00	286,329.30	0.00%
WHITING 1.25% 04/20	3,726,000.00	3,556,209.91	0.03%
WHITING 5.75% 03/21	2,740,000.00	2,800,197.80	0.02%
WHITING 6.25% 04/23	2,000,000.00	2,050,000.00	0.02%
WHITING 6.625% 01/26	715,000.00	737,343.75	0.01%
WILDHORSE 6.875% 02/25	1,350,000.00	1,377,000.00	0.01%
WILDHORSE 6.875% 02/25	1,640,000.00	1,672,800.00	0.01%
WILLIAMS 7.875% 09/21	3,520,000.00	3,916,000.00	0.03%
WIND TRE SPA 5% 01/26	4,455,000.00	3,530,587.50	0.03%
WINDSTREAM 6.375% 08/23	3,643,000.00	2,149,370.00	0.02%
WINDSTREAM 8.75% 12/24	26,788,000.00	16,943,410.00	0.14%
WMG ACQ CORP 1L TL 1Nov23-LX173644	4,956,778.43	4,914,893.65	0.04%
WPX ENERGY 5.25% 09/24	360,000.00	354,150.00	0.00%
WPX ENERGY 8.25% 08/23	3,190,000.00	3,612,675.00	0.03%
WPX ENERGY INC 6% 01/22	264,000.00	274,560.00	0.00%
WRIGHT MEDICAL 2% 02/20	2,018,000.00	2,183,225.77	0.02%
WYNN LAS 5.5% 03/25	5,510,000.00	5,413,575.00	0.04%
XLIT LTD CALLABLE	27,309.00	27,718,635.00	0.22%
XPO 6.125% 09/23	1,970,000.00	2,011,291.20	0.02%
XPO LOGISTICS 6.5% 06/22	3,835,000.00	3,930,875.00	0.03%
YANDEX NV 1.125% 12/18	1,260,000.00	1,247,885.10	0.01%
ZAYO GROUP 5.75% 01/27	6,600,000.00	6,484,500.00	0.05%
ZAYO GROUP 6.375% 05/25	5,210,000.00	5,307,687.50	0.04%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
Zayo Group LLC (Zayo Capital, Inc.)-LX166414	5,700,038.52	5,691,944.46	0.05%
ZAYO GROUP LLC 6% 04/23	8,875,000.00	9,030,312.50	0.07%
ZEKELMAN 9.875% 06/23	4,863,000.00	5,324,985.00	0.04%
ZHEJIANG ZERO 04/22	1,100,000.00	1,214,358.44	0.01%
Zodiac Pool Solutions LLC-LX164481	1,287,435.85	1,285,826.56	0.01%
Total Long Positions		12,367,647,885.76	
CABLEVISION 8% 04/20	(2,000,000.00)	(2,109,400.00)	-0.02%
CALPINE 5.375% 01/23	(6,000,000.00)	(5,752,500.00)	-0.05%
CDI CDX.EM 1 USD0623	(218,740,000.00)	0.00	0.00%
CDI CDX.NA 1 USD0623	(178,080,000.00)	0.00	0.00%
CDI CDX.NA 1 USD1220	(256,420,000.00)	0.00	0.00%
CDI iTraxx 1 EUR0623	(178,080,000.00)	0.00	0.00%
CDS ABX.HE 0.11 USD0546	(14,170,000.00)	0.00	0.00%
CDS ABX.HE 0.11 USD0546	(13,380,000.00)	0.00	0.00%
CDS ABX.HE 0.11 USD0546	(13,370,000.00)	0.00	0.00%
CDS ABX.HE 0.11 USD0546	(6,970,000.00)	0.00	0.00%
CDS ABX.HE 0.11 USD0546	(6,600,000.00)	0.00	0.00%
CDS CHINA 1 USD0623	(114,610,000.00)	0.00	0.00%
CDS CMBX.N 2 USD0563	(7,270,000.00)	0.00	0.00%
CDS CMBX.N 2 USD0563	(7,260,000.00)	0.00	0.00%
CDS CMBX.N 2 USD0563	(7,230,000.00)	0.00	0.00%
CDS CMBX.N 2 USD0563	(7,220,000.00)	0.00	0.00%
CDS CMBX.N 2 USD0563	(7,000,000.00)	0.00	0.00%
CDS CMBXNAA3 Notional USD Maturity 20491213	(14,100,000.00)	0.00	0.00%
CDS CMBXNAA3 Notional USD Maturity 20491213	(7,050,000.00)	0.00	0.00%
CDS CMNAAS03V1 Notional USD Maturity 20491213	(14,100,000.00)	0.00	0.00%
CDS CMNAAS03V1 Notional USD Maturity 20491213	(7,050,000.00)	0.00	0.00%
CDS IOS FN 5 USD0141	(88,515,000.00)	0.00	0.00%
CDS IOS FN 5 USD0141	(46,860,000.00)	0.00	0.00%
CDS IOS FN 5 USD0141	(46,860,000.00)	0.00	0.00%
CDS IOS FN 5 USD0141	(21,457,000.00)	0.00	0.00%
CDS IOS.FN 4 USD0142	(37,530,000.00)	0.00	0.00%

JPMORGAN STRATEGIC INCOME OPPORTUNITIES FUND
06/30/2018

Asset Name	Shares	Value (USD)	%
CDS IOS.FN 4 USD0142	(36,060,000.00)	0.00	0.00%
CDS IOS.FN 4 USD0142	(35,890,000.00)	0.00	0.00%
CDS IOS.FN 4 USD0142	(35,890,000.00)	0.00	0.00%
CDS MEX 4. 1 USD0623	(130,600,000.00)	0.00	0.00%
CDS TURKEY 1 USD0623	(41,470,000.00)	0.00	0.00%
CDS WITH CITI 02/51	(10,550,000.00)	0.00	0.00%
CDSCMBX 4 V1 5% NOTIONAL 6.9M USD MATURITY 20510217	(6,900,000.00)	0.00	0.00%
DARLING 5.375% 01/22	(10,000,000.00)	(10,150,000.00)	-0.08%
FXO KRW USD 1020. 1018 P	(75,876,000.00)	(57,835.08)	0.00%
MALLINCKRODT 4.75% 04/23	(5,000,000.00)	(4,237,500.00)	-0.03%
Total Short Positions		(22,307,235.08)	

Holdings and allocations shown above are un-audited, and may not be representative of current or future investments. The above holdings list has been created from the books and records of the Fund without examination by independent auditors. Fund holdings should not be relied on in making investment decisions and should not be construed as research or investment advice regarding particular securities. The above holdings are shown for informational purposes only and not intended as an offer or solicitation with respect to the purchase or sale of any security. The uncertified holdings do not include all derivatives.

Must be preceded or accompanied by a prospectus.

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