

**JPMorgan Insurance Trust Core Bond Portfolio  
Schedule of Portfolio Investments as of September 30, 2022**

**(Unaudited)**

Table with 2 columns: Security Name and Amount. The table lists various bond investments, including corporate bonds, municipal bonds, and government securities. The amounts are listed in millions of dollars. The table is partially obscured by a large watermark.

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – 25.7%		
Aerospace & Defense – 0.7%		
Airbus SE (France) 3.15%, 4/10/2027 (a)	164	152
BAE Systems Holdings, Inc. (United Kingdom) 3.80%, 10/7/2024 (a)	45	44
BAE Systems plc (United Kingdom)		
1.90%, 2/15/2031 (a)	200	151
5.80%, 10/11/2041 (a)	51	49
Boeing Co. (The)		
1.17%, 2/4/2023	160	158
1.95%, 2/1/2024	185	177
1.43%, 2/4/2024	325	309
4.88%, 5/1/2025	125	122
2.75%, 2/1/2026	126	114
2.20%, 2/4/2026	200	177
2.70%, 2/1/2027	640	555
3.25%, 3/1/2028	224	194
5.15%, 5/1/2030	190	176
5.71%, 5/1/2040	175	153
L3Harris Technologies, Inc. 1.80%, 1/15/2031	220	165
Leidos, Inc. 2.30%, 2/15/2031	120	89
Northrop Grumman Corp. 5.15%, 5/1/2040	140	131
Raytheon Technologies Corp.		
3.20%, 3/15/2024	28	27
4.50%, 6/1/2042	80	68
4.15%, 5/15/2045	138	111
3.75%, 11/1/2046	80	60
4.35%, 4/15/2047	90	75
		<u>3,257</u>

14990TD[-4930.3c(3,257)TJ/F9362.72691-1.5u1.2toc[(Air-1.875Tmpt)]TJ924.1(B)O(onds)-2242.7269-1.8mo(a)5(t)r3Harr70989i^7(7%)A)(E)O(onds)-257B85(117

# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (Unaudited) (in millions)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds — continued		
Banks — continued		
ANZ New Zealand Int'l Ltd. (New Zealand)		
3.45%, 1/21/2028 (a)	200	181
2.55%, 2/13/2030 (a)	200	164
Banco Nacional de Panama (Panama) 2.50%, 8/11/2030 (a)	300	219
Banco Santander SA (Spain)		
2.75%, 5/28/2025	200	183
5.15%, 8/18/2025	200	194
1.85%, 3/25/2026	400	345
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 0.90%), 1.72%, 9/14/2027 (b)	200	165
Bank of America Corp.		
Series L, 3.95%, 4/21/2025	92	89
(ICE LIBOR USD 3 Month + 0.81%), 3.37%, 1/23/2026 (b)	100	95
Series N, (SOFR + 0.91%), 1.66%, 3/11/2027 (b)	100	87
(SOFR + 0.96%), 1.73%, 7/22/2027 (b)	235	202
(ICE LIBOR USD 3 Month + 1.51%), 3.71%, 4/24/2028 (b)	260	237
(SOFR + 1.58%), 4.38%, 4/27/2028 (b)	360	337
(ICE LIBOR USD 3 Month + 1.07%), 3.97%, 3/5/2029 (b)	76	69
(SOFR + 1.06%), 2.09%, 6/14/2029 (b)	204	166
(SOFR + 2.15%), 2.59%, 4/29/2031 (b)	313	248
(SOFR + 1.53%), 1.90%, 7/23/2031 (b)	150	112
(SOFR + 1.21%), 2.57%, 10/20/2032 (b)	330	252
(SOFR + 1.33%), 2.97%, 2/4/2033 (b)	110	86
(SOFR + 1.93%), 2.68%, 6/19/2041 (b)	743	480
Bank of Ireland Group plc (Ireland)		
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 2.65%), 6.25%, 9/16/2026 (a) (b)	287	281
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.10%), 2.03%, 9/30/2027 (a) (b)	206	170
Bank of Montreal (Canada)		
1.85%, 5/1/2025	200	184
(USD Swap Semi 5 Year + 1.43%), 3.80%, 12/15/2032 (b)	47	41
Banque Federative du Credit Mutuel SA (France)		
2.38%, 11/21/2024 (a)	254	238
1.60%, 10/4/2026 (a)	245	209
Barclays plc (United Kingdom)		
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 0.80%), 1.01%, 12/10/2024 (b)	369	347
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 2.30%), 5.30%, 8/9/2026 (b)	200	192
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.30%), 2.89%, 11/24/2032 (b)	200	145
BNP Paribas SA (France)		
(SOFR + 2.07%), 2.22%, 6/9/2026 (a) (b)	293	263
(SOFR + 1.00%), 1.32%, 1/13/2027 (a) (b)	232	198
(SOFR + 1.22%), 2.16%, 9/15/2029 (a) (b)	349	273
(SOFR + 1.51%), 3.05%, 1/13/2031 (a) (b)	320	255
(US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 2.05%), 2.59%, 8/12/2035 (a) (b)	320	229
Citigroup, Inc.		
4.40%, 6/10/2025	78	76
4.45%, 9/29/2027	210	194
(ICE LIBOR USD 3 Month + 1.56%), 3.89%, 1/10/2028 (b)	200	184
(ICE LIBOR USD 3 Month + 1.39%), 3.67%, 7/24/2028 (b)	605	545

# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (in millions) (in millions)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds — continued		
Banks — continued		
(ICE LIBOR USD 3 Month + 1.15%), 3.52%, 10/27/2028 (b)	75	67
(ICE LIBOR USD 3 Month + 1.19%), 4.07%, 4/23/2029 (b)	74	67
(SOFR + 1.17%), 2.56%, 5/1/2032 (b)	625	480
(SOFR + 1.18%), 2.52%, 11/3/2032 (b)	110	83
(SOFR + 1.35%), 3.06%, 1/25/2033 (b)	171	135
(ICE LIBOR USD 3 Month + 1.17%), 3.88%, 1/24/2039 (b)	50	39
(SOFR + 1.38%), 2.90%, 11/3/2042 (b)	75	48
Comerica, Inc. 4.00%, 2/1/2029	150	139
Cooperatieve Rabobank UA (Netherlands) 3.75%, 7/21/2026	450	415
Credit Agricole SA (France)		
(SOFR + 1.68%), 1.91%, 6/16/2026 (a) (b)	650	581
(SOFR + 0.89%), 1.25%, 1/26/2027 (a) (b)	400	341
Danske Bank A/S (Denmark) (US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.03%), 1.17%, 12/8/2023 (a) (b)	480	476
DNB Bank ASA (Norway) (US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 0.68%), 1.60%, 3/30/2028 (a) (b)	325	271
HSBC Holdings plc (United Kingdom)		
(ICE LIBOR USD 3 Month + 0.99%), 3.95%, 5/18/2024	229	226
(SOFR + 1.29%), 1.59%, 5/24/2027	200	167
(SOFR + 1.29%), 2.21%, 8/17/2029	200	155
(SOFR + 1.95%), 2.36%, 8/18/2031	300	220
6.50%, 9/15/2037	250	235
6.10%, 1/14/2042	120	115
ING Groep NV (Netherlands)		
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.10%), 1.40%, 7/1/2026 (a)	210	185
3.95%, 3/29/2027	200	184
KeyCorp (SOFRINDEX + 2.06%), 4.79%, 6/1/2033	55	50
Lloyds Banking Group plc (United Kingdom)		
4.50%, 11/4/2024	220	214
4.58%, 12/10/2025	200	189
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.60%), 3.51%, 3/18/2026	200	187
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 0.85%), 1.63%, 5/11/2027	245	208
Mitsubishi UFJ Financial Group, Inc. (Japan)		
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.55%), 5.06%, 9/12/2025 (b)	224	222
2.05%, 7/17/2030	340	259
3.75%, 7/18/2039	515	403
Mizuho Financial Group, Inc. (Japan)		
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 0.67%), 1.23%, 5/22/2027 (b)	255	215
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 2.05%), 5.41%, 9/13/2028 (b)	380	371
(SOFR + 1.57%), 2.87%, 9/13/2030 (b)	220	179
National Australia Bank Ltd. (Australia)		
2.33%, 8/21/2030 (a)	250	186
(US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 1.88%), 3.93%, 8/2/2034 (a) (b)	440	371
NatWest Group plc (United Kingdom)		
4.80%, 4/5/2026	283	271
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 2.55%), 3.07%, 5/22/2028 (b)	440	378
(ICE LIBOR USD 3 Month + 1.75%), 4.89%, 5/18/2029 (b)	200	182
(US Treasury Yield Curve Rate T Note Constant Maturity 5 Year + 2.10%), 3.75%, 11/1/2029 (b)	200	185

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Banks – continued		
Nordea Bank Abp (Finland) 5.38%, 9/22/2027 (a)	200	195
PNC Bank NA 2.50%, 8/27/2024	250	240
Santander UK Group Holdings plc (United Kingdom) (SOFR + 0.99%), 1.67%, 6/14/2027 (b)	220	183
Societe Generale SA (France)		
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.10%), 1.49%, 12/14/2026 (a) (b)	260	220
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.00%), 1.79%, 6/9/2027 (a)	215	179
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.30%), 2.89%, 6/9/2032 (a)	500	365
Standard Chartered plc (United Kingdom) (US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.00%), 1.46%, 1/14/2027 (a) (b)	245	207
Sumitomo Mitsui Financial Group, Inc. (Japan)		
3.01%, 10/19/2026	25	23
3.04%, 7/16/2029	345	290
Sumitomo Mitsui Trust Bank Ltd. (Japan) 1.55%, 3/25/2026 (a)	403	354
UniCredit SpA (Italy)		
(US Treasury Yield Curve Rate T Note Constant Maturity 1 Year + 1.20%), 1.98%, 6/3/2027 (a) (b)	200	163
(USD ICE Swap Rate 5 Year + 3.70%), 5.86%, 6/19/2032 (a) (b)	200	165
Wells Fargo & Co.		
5.38%, 11/2/2043	200	173
4.40%, 6/14/2046	47	36
Westpac Banking Corp. (Australia)		
(USD ICE Swap Rate 5 Year + 2.24%), 4.32%, 11/23/2031	140	128
3.13%, 11/18/2041	221	141
		<u>20,174</u>
Beverages – 0.5%		
Anheuser-Busch Cos. LLC (Belgium)		
4.70%, 2/1/2036	373	336
4.90%, 2/1/2046	105	91
Anheuser-Busch InBev Finance, Inc. (Belgium) 4.70%, 2/1/2036	120	108
Anheuser-Busch InBev Worldwide, Inc. (Belgium)		
4.38%, 4/15/2038	150	128
4.44%, 10/6/2048	130	106
4.75%, 4/15/2058	95	78
Coca-Cola Femsa SAB de CV (Mexico) 1.85%, 9/1/2032	215	156
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# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (in millions of dollars)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Biotechnology – continued		
4.50%, 5/14/2035	100	89
4.05%, 11/21/2039	510	410
4.40%, 11/6/2042	370	307
4.85%, 6/15/2044	200	174
Amgen, Inc. 1.65%, 8/15/2028	120	99
Baxalta, Inc. 5.25%, 6/23/2045	3	3
Biogen, Inc. 2.25%, 5/1/2030	153	120
Gilead Sciences, Inc. 2.60%, 10/1/2040	310	205
Regeneron Pharmaceuticals, Inc. 1.75%, 9/15/2030	460	348
		<u>2,207</u>
Building Products – 0.1%		
Lennox International, Inc. 1.35%, 8/1/2025	540	482
Masco Corp.		
2.00%, 10/1/2030	90	68
6.50%, 8/15/2032	80	80
		<u>630</u>
Capital Markets – 2.0%		
Blackstone Holdings Finance Co. LLC 4.45%, 7/15/2045 (a)	21	17
Blackstone Secured Lending Fund 3.65%, 7/14/2023	200	198
Brookfield Finance, Inc. (Canada)		
3.90%, 1/25/2028	55	50
4.85%, 3/29/2029	54	50
4.70%, 9/20/2047	9	7
Charles Schwab Corp. (The) 3.20%, 3/2/2027	100	93
Credit Suisse Group AG (Switzerland)		
(SOFR + 1.56%), 2.59%, 9/11/2025 (a) (b)	250	227
(SOFR + 2.04%), 2.19%, 6/5/2026 (a) (b)	250	217
(SOFR + 3.34%), 6.37%, 7/15/2026 (a) (b)	339	328
Deutsche Bank AG (Germany)		
(SOFR + 2.16%), 2.22%, 9/18/2024	380	362
(SOFR + 1.87%), 2.13%, 11/24/2026 (b)	205	174
(SOFR + 1.32%), 2.55%, 1/7/2028 (b)	350	284
Goldman Sachs Group, Inc. (The)		
(ICE LIBOR USD 3 Month + 1.20%), 3.27%, 9/29/2025	137	130
4.25%, 10/21/2025	105	101
3.85%, 1/26/2027	45	42
(SOFR + 0.91%), 1.95%, 10/21/2027	195	167
(SOFR + 1.11%), 2.64%, 2/24/2028	301	261
(ICE LIBOR USD 3 Month + 1.51%), 3.69%, 6/5/2028	742	671
2.60%, 2/7/2030	400	323
(SOFR + 1.25%), 2.38%, 7/21/2032	95	72
6.75%, 10/1/2037	80	80
(ICE LIBOR USD 3 Month + 1.37%), 4.02%, 10/31/2038	400	316
(ICE LIBOR USD 3 Month + 1.43%), 4.41%, 4/23/2039	215	178
Jefferies Group LLC 6.45%, 6/8/2027	81	82

PRINCIPAL

INVESTMENTS

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INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Chemicals – continued		
3.63%, 4/1/2051	245	160
Nutrien Ltd. (Canada)		
4.00%, 12/15/2026		

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## JPMorgan Insurance Trust Core Bond Portfolio

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Diversified Telecommunication Services – continued		
2.36%, 3/15/2032	147	113
2.65%, 11/20/2040	260	169
		<u>1,945</u>
Electric Utilities – 1.6%		
AEP Transmission Co. LLC 3.15%, 9/15/2049	35	24
Alabama Power Co. 6.13%, 5/15/2038	62	63
Avangrid, Inc. 3.15%, 12/1/2024	72	69
Baltimore Gas and Electric Co.		
3.50%, 8/15/2046	47	35
2.90%, 6/15/2050	110	71
CenterPoint Energy Houston Electric LLC		
3.95%, 3/1/2048	10	8
Series AD, 2.90%, 7/1/2050	200	132
China Southern Power Grid International Finance BVI Co. Ltd. (China) 3.50%, 5/8/2027 (a)	200	189
Cleveland Electric Illuminating Co. (The)		
3.50%, 4/1/2028 (a)	95	86
4.55%, 11/15/2030 (a)	65	61
Commonwealth Edison Co. 3.65%, 6/15/2046	30	23
Duke Energy Corp. 2.65%, 9/1/2026	100	91
Duke Energy Indiana LLC 3.75%, 5/15/2046	60	45
Duke Energy Ohio, Inc. 3.70%, 6/15/2046	46	34
Duke Energy Progress LLC 3.70%, 10/15/2046	54	41
Duquesne Light Holdings, Inc.		
3.62%, 8/1/2027 (a)	160	142
2.53%, 10/1/2030 (a)	210	161
Edison International 3.55%, 11/15/2024	284	273
Emera US Finance LP (Canada) 4.75%, 6/15/2046	130	102
Entergy Arkansas LLC 3.50%, 4/1/2026	22	21
Entergy Corp. 2.95%, 9/1/2026	21	19
Entergy Louisiana LLC		
2.40%, 10/1/2026	59	53
3.05%, 6/1/2031	38	32
4.00%, 3/15/2033	40	35
2.90%, 3/15/2051	130	82
Entergy Mississippi LLC 3.85%, 6/1/2049	135	101
Eversource Energy, Inc.		
3.15%, 3/15/2023	24	24
5.30%, 10/1/2041	50	47
4.20%, 3/15/2048	50	41
Eversource Energy, Inc. 2.90%, 9/15/2029	170	140
Fells Point Funding Trust 3.05%, 1/31/2027 (a)	585	521
Florida Power & Light Co. 5.40%, 9/1/2035	50	48
Fortis, Inc. (Canada) 3.06%, 10/4/2026	124	113
Hydro-Quebec (Canada) Series IO, 8.05%, 7/7/2024	100	106
ITC Holdings Corp. 2.95%, 5/14/2030 (a)	100	82
Jersey Central Power & Light Co.		
4.30%, 1/15/2026 (a)	40	38

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Electric Utilities – continued		
6.15%, 6/1/2037	30	29
Massachusetts Electric Co. 4.00%, 8/15/2046 (a)	56	42
MidAmerican Energy Co. 3.50%, 10/15/2024	59	58
Mid-3a7.9(C)9.9(o.i.1(B)lan24.1(B))9.9(o)9.9ln24.19.9-9(3.s)-22ate.9(o)9.9TegC		

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Electronic Equipment, Instruments & Components – 0.1%		
Arrow Electronics, Inc.		
4.50%, 3/1/2023	8	8
3.25%, 9/8/2024	44	42
3.88%, 1/12/2028	22	20
Corning, Inc.		
5.35%, 11/15/2048	110	99
3.90%, 11/15/2049	174	<u>con163895/2</u>
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# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

as of 30, 2022 (in millions of dollars)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Equity Real Estate Investment Trusts (REITs) – continued		
2.25%, 4/1/2028	200	161
2.50%, 8/16/2031	105	77
Corporate Office Properties LP		
2.25%, 3/15/2026	470	412
2.75%, 4/15/2031	326	240
Crown Castle, Inc. 4.00%, 3/1/2027	24	22
Digital Realty Trust LP 3.70%, 8/15/2027	31	29
Duke Realty LP		
3.25%, 6/30/2026	18	17
2.88%, 11/15/2029	95	81
Equinix, Inc.		
2.90%, 11/18/2026	285	256
2.00%, 5/15/2028	463	379
Essex Portfolio LP		
1.65%, 1/15/2031	200	146
2.65%, 3/15/2032	145	112
GAIF Bond Issuer Pty. Ltd. (Australia) 3.40%, 9/30/2026 (a)	79	73
Goodman US Finance Three LLC (Australia) 3.70%, 3/15/2028 (a)	43	39
Healthcare Realty Holdings LP		
3.10%, 2/15/2030	310	254
2.00%, 3/15/2031	160	118
Healthpeak Properties, Inc.		
2.13%, 12/1/2028	330	270
3.50%, 7/15/2029	132	116
3.00%, 1/15/2030	90	75
Life Storage LP		
4.00%, 6/15/2029	150	132
2.20%, 10/15/2030	300	228
2.40%, 10/15/2031	125	94
Mid-America Apartments LP		
3.95%, 3/15/2029	230	209
1.70%, 2/15/2031	150	113
National Retail Properties, Inc.		
3.60%, 12/15/2026	58	54
4.30%, 10/15/2028	150	138
Office Properties Income Trust		
2.40%, 2/1/2027	255	184
3.45%, 10/15/2031	130	79
Physicians Realty LP 2.63%, 11/1/2031	130	99
Prologis LP		
2.25%, 4/15/2030	20	16
2.13%, 10/15/2050	150	84
Public Storage		
1.95%, 11/9/2028	156	130
2.25%, 11/9/2031	131	103
Regency Centers LP 2.95%, 9/15/2029	215	178
Sabra Health Care LP 3.20%, 12/1/2031	210	154

# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (in millions of dollars)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Equity Real Estate Investment Trusts (REITs) – continued		
Safehold Operating Partnership LP 2.85%, 1/15/2032	400	298
Scentre Group Trust 1 (Australia) 3.50%, 2/12/2025 (a)	170	162
SITE Centers Corp. 3.63%, 2/1/2025	61	58
UDR, Inc.		
2.95%, 9/1/2026	28	25
3.20%, 1/15/2030	150	126
3.00%, 8/15/2031	25	20
2.10%, 8/1/2032	160	116
1.90%, 3/15/2033	240	166
Ventas Realty LP		
4.13%, 1/15/2026	9	9
3.25%, 10/15/2026	25	23
3.85%, 4/1/2027	49	46
Vornado Realty LP 3.50%, 1/15/2025	60	56
Welltower, Inc.		
3.10%, 1/15/2030	85	71
6.50%, 3/15/2041	125	124
WP Carey, Inc.		
4.25%, 10/1/2026	245	231
2.25%, 4/1/2033	180	128
		<u>8,144</u>
Food & Staples Retailing – 0.3%		
7-Eleven, Inc.		
0.95%, 2/10/2026 (a)	170	147
1.30%, 2/10/2028 (a)	137	110
2.50%, 2/10/2041 (a)	139	86
Alimentation Couche-Tard, Inc. (Canada)		
3.44%, 5/13/2041 (a)	250	170
3.80%, 1/25/2050 (a)	230	154
3.63%, 5/13/2051 (a)	280	181
CVS Pass-Through Trust		
7.51%, 1/10/2032 (a)	61	64
5.93%, 1/10/2034 (a)	67	66
Series 2013, 4.70%, 1/10/2036 (a)	144	132
Kroger Co. (The)		
2.20%, 5/1/2030	500	398
5.40%, 7/15/2040	18	17
		<u>1,525</u>
Food Products – 0.4%		
Bimbo Bakeries USA, Inc. (Mexico) 4.00%, 5/17/2051 (a)	290	217
Bunge Ltd. Finance Corp. 2.75%, 5/14/2031	400	315
Campbell Soup Co. 3.13%, 4/24/2050	47	30
Conagra Brands, Inc. 5.30%, 11/1/2038	35	31
General Mills, Inc. 3.00%, 2/1/2051	100	65
Kraft Heinz Foods Co.		
4.63%, 10/1/2039	200	166

INVESTMENTS

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# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

as of 30, 2022 (in thousands) (in thousands)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Health Care Providers & Services – continued		
4.65%, 1/15/2043	18	15
4.65%, 8/15/2044	65	56
Hackensack Meridian Health, Inc.		
Series 2020, 2.68%, 9/1/2041	390	263
Series 2020, 2.88%, 9/1/2050	230	150
HCA, Inc.		
5.25%, 6/15/2026	340	328
5.13%, 6/15/2039	125	105
5.50%, 6/15/2047	245	207
Memorial Health Services 3.45%, 11/1/2049	245	179
MidMichigan Health Series 2020, 3.41%, 6/1/2050	80	56
Mount Sinai Hospitals Group, Inc. Series 2017, 3.98%, 7/1/2048	83	67
MultiCare Health System 2.80%, 8/15/2050	120	75
Providence St. Joseph Health Obligated Group Series H, 2.75%, 10/1/2026	36	33
Quest Diagnostics, Inc. 3.45%, 6/1/2026	17	16
Texas Health Resources 2.33%, 11/15/2050	140	80
UnitedHealth Group, Inc.		
4.63%, 7/15/2035	34	31
3.50%, 8/15/2039	160	126
3.25%, 5/15/2051	140	97
Universal Health Services, Inc. 2.65%, 10/15/2030 (a)	328	243
Yale-New Haven Health Services Corp. Series 2020, 2.50%, 7/1/2050	200	118
		<u>3,520</u>
Hotels, Restaurants & Leisure – 0.0% ^		
McDonald's Corp. 4.70%, 12/9/2035	60	55
Household Durables – 0.0% ^		
Lennar Corp. 4.50%, 4/30/2024	95	93
Independent Power and Renewable Electricity Producers – 0.2%		
Alexander Funding Trust 1.84%, 11/15/2023 (a)	200	187
Constellation Energy Generation LLC		
3.25%, 6/1/2025	250	237
6.25%, 10/1/2039	100	98
5.75%, 10/1/2041	144	133
Southern Power Co. 5.15%, 9/15/2041	50	44
Tri-State Generation and Transmission Association, Inc. 4.25%, 6/1/2046	25	18
		<u>717</u>
Industrial Conglomerates – 0.1%		
GE Capital International Funding Co. Unlimited Co. 4.42%, 11/15/2035	325	291
Honeywell International, Inc. 2.50%, 11/1/2026	150	138
		<u>429</u>
Insurance – 0.9%		
AIA Group Ltd. (Hong Kong)		
3.20%, 3/11/2025 (a)	200	193
3.90%, 4/6/2028 (a)	210	196
3.60%, 4/9/2029 (a)	200	183



INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Insurance – continued		
Assurant, Inc. 4.20%, 9/27/2023	63	63
Athene Global Funding		
2.75%, 6/25/2024 (a)	155	147
2.50%, 1/14/2025 (a)	103	96
1.45%, 1/8/2026 (a)	370	322
2.95%, 11/12/2026 (a)	515	454
Berkshire Hathaway Finance Corp.		
4.30%, 5/15/2043	62	53
3.85%, 3/15/2052	210	160
Brown & Brown, Inc. 2.38%, 3/15/2031	460	344
Chubb INA Holdings, Inc.		
2.88%, 11/3/2022	42	42
2.70%, 3/13/2023	120	119
CNA Financial Corp. 3.95%, 5/15/2024	44	43
F&G Global Funding 1.75%, 6/30/2026 (a)	185	161
Guardian Life Insurance Co. of America (The) 4.85%, 1/24/2077 (a)	21	17
Hanover Insurance Group, Inc. (The) 2.50%, 9/1/2030	120	92
Hartford Financial Services Group, Inc. (The) 4.30%, 4/15/2043	70	56
Intact US Holdings, Inc. 4.60%, 11/9/2022	100	100
Jackson National Life Global Funding 3.88%, 6/11/2025 (a)	87	83
Liberty Mutual Group, Inc.		
4.57%, 2/1/2029 (a)	27	25
3.95%, 10/15/2050 (a)	207	139
Marke0005Tc[(120)-40ccccccccc-237.9%,		

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INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
IT Services – continued		
Global Payments, Inc.		
3.20%, 8/15/2029	236	197
5.30%, 8/15/2029	91	86
2.90%, 5/15/2030	48	38
2.90%, 11/15/2031	92	<u>70</u>
		<u>779</u>
Leisure Products – 0.1%		
Hasbro, Inc. 3.90%, 11/19/2029	332	<u>290</u>
Life Sciences Tools & Services – 0.1%		
Thermo Fisher Scientific, Inc. 2.00%, 10/15/2031	330	<u>260</u>
Machinery – 0.1%		
		<u>          </u>
		<u>          </u>

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Media – continued		
5.50%, 9/1/2041	100	78
Time Warner Entertainment Co. LP 8.38%, 7/15/2033	90	<u>96</u>
		<u>2,116</u>
Metals & Mining – 0.3%		
Glencore Funding LLC (Australia)		
4.13%, 5/30/2023 (a)	112	111
2.50%, 9/1/2030 (a)	750	574
Nucor Corp. 2.98%, 12/15/2055	30	18
Reliance Steel & Aluminum Co. 1.30%, 8/15/2025	600	535
Steel Dynamics, Inc. 1.65%, 10/15/2027	126	<u>103</u>
		<u>1,341</u>
Multiline Retail – 0.1%		
Nordstrom, Inc. 4.25%, 8/1/2031	300	<u>206</u>
Multi-Utilities – 0.3%		
Ameren Illinois Co. 3.25%, 3/15/2050	185	128
CenterPoint Energy, Inc. 1.45%, 6/1/2026	230	201
CMS Energy Corp.		
3.88%, 3/1/2024	110	108
2.95%, 2/15/2027	47	42
Consolidated Edison Co. of New York, Inc.		
5.70%, 6/15/2040	38	37
4.50%, 5/15/2058	54	42
Consumers Energy Co. 3.25%, 8/15/2046	19	14
Delmarva Power & Light Co. 4.15%, 5/15/2045	50	40
New York State Electric & Gas Corp. 3.25%, 12/1/2026 (a)	50	47
NiSource, Inc.		
2.95%, 9/1/2029	85	72
1.70%, 2/15/2031	190	141
San Diego Gas & Electric Co. 5.35%, 5/15/2035	70	66
Southern Co. Gas Capital Corp.		
2.45%, 10/1/2023	19	19
3.25%, 6/15/2026	17	16
5.88%, 3/15/2041	96	92
4.40%, 6/1/2043	42	33
3.95%, 10/1/2046	21	15
WEC Energy Group, Inc. 3.55%, 6/15/2025	11	<u>10</u>
		<u>1,123</u>
Oil, Gas & Consumable Fuels – 1.9%		

# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (in thousands) (in millions)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Oil, Gas & Consumable Fuels – continued		
2.77%, 11/10/2050	130	81
2.94%, 6/4/2051	205	130
3.00%, 3/17/2052	135	86
BP Capital Markets plc (United Kingdom) 3.28%, 9/19/2027	140	128
Buckeye Partners LP 5.85%, 11/15/2043	100	74
Cameron LNG LLC 3.70%, 1/15/2039 (a)	188	144
Chevron USA, Inc. 3.25%, 10/15/2029	110	99
Coterra Energy, Inc. 3.90%, 5/15/2027 (a)	235	218
Eastern Gas Transmission & Storage, Inc. 3.90%, 11/15/2049	137	101
Ecopetrol SA (Colombia)		
5.88%, 9/18/2023	28	28
4.13%, 1/16/2025	33	30
5.38%, 6/26/2026	39	35
Energy Transfer LP		
4.75%, 1/15/2026	187	180
3.90%, 7/15/2026	24	22
5.50%, 6/1/2027	90	88
4.95%, 5/15/2028	40	37
4.15%, 9/15/2029	102	89
6.05%, 6/1/2041	100	89
6.10%, 2/15/2042	60	52
6.00%, 6/15/2048	235	203
Eni USA, Inc. (Italy) 7.30%, 11/15/2027	50	53
Enterprise Products Operating LLC		
3.90%, 2/15/2024	25	25
3.70%, 2/15/2026	38	36
7.55%, 4/15/2038	86	94
4.45%, 2/15/2043	87	70
5.10%, 2/15/2045	16	14
3.20%, 2/15/2052	50	32
4.95%, 10/15/2054	6	5
EQM Midstream Partners LP 5.50%, 7/15/2028	130	111
EQT Corp. 3.90%, 10/1/2027	60	55
Equinor ASA (Norway) 3.25%, 11/10/2024	23	22
Exxon Mobil Corp. 3.00%, 8/16/2039	405	301
Flex Intermediate Holdco LLC		
3.36%, 6/30/2031 (a)	355	276
4.32%, 12/30/2039 (a)	130	92
Galaxy Pipeline Assets Bidco Ltd. (United Arab Emirates) 2.94%, 9/30/2040 (a)	246	188
Gray Oak Pipeline LLC		
2.00%, 9/15/2023 (a)	135	130
2.60%, 10/15/2025 (a)	165	148
3.45%, 10/15/2027 (a)	372	329
HF Sinclair Corp.		
2.63%, 10/1/2023 (a)	255	247
5.88%, 4/1/2026 (a)	138	135
Magellan Midstream Partners LP 3.20%, 3/15/2025	14	13

INVESTMENTS

PRINCIPAL  
AMOUNT  
(\$000)

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(\$000)

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INVESTMENTS

PRINCIPAL  
AMOUNT  
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(\$000)

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# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

as of 30, 2022 (in millions of dollars)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Technology Hardware, Storage & Peripherals – 0.2%		
Apple, Inc.		
3.45%, 2/9/2045	82	65
3.85%, 8/4/2046	117	97
3.75%, 9/12/2047	140	113
Dell International LLC		
5.45%, 6/15/2023	32	32
6.02%, 6/15/2026	522	524
HP, Inc. 3.00%, 6/17/2027	160	142
		<u>973</u>
Thriffs & Mortgage Finance – 0.2%		
BPCE SA (France)		
4.63%, 7/11/2024 (a)	200	194
1.00%, 1/20/2026 (a)	305	263
(SOFR + 1.52%), 1.65%, 10/6/2026 (a) (b)	250	217
(SOFR + 1.31%), 2.28%, 1/20/2032 (a) (b)	250	180
		<u>854</u>
Tobacco – 0.2%		
Altria Group, Inc. 2.45%, 2/4/2032		
	410	289
BAT Capital Corp. (United Kingdom)		
2.26%, 3/25/2028	210	167
4.39%, 8/15/2037	250	179
3.73%, 9/25/2040	140	90
4.54%, 8/15/2047	282	187
BAT International Finance plc (United Kingdom) 1.67%, 3/25/2026	160	138
		<u>1,050</u>
Trading Companies & Distributors – 0.3%		
Air Lease Corp.		
2.30%, 2/1/2025	245	225
3.25%, 3/1/2025	48	45
3.38%, 7/1/2025	378	352
2.88%, 1/15/2026	160	143
3.25%, 10/1/2029	220	179
Aviation Capital Group LLC		
3.88%, 5/1/2023 (a)	100	98
5.50%, 12/15/2024 (a)	174	169
WW Grainger, Inc. 4.60%, 6/15/2045	77	70
		<u>1,281</u>
Transportation Infrastructure – 0.1%		
Sydney Airport Finance Co. Pty. Ltd. (Australia) 3.38%, 4/30/2025 (a)		
	360	338
Water Utilities – 0.1%		
American Water Capital Corp.		
3.45%, 6/1/2029	35	31



# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

as of 30, 2022 (in millions of dollars)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Corporate Bonds – continued		
Water Utilities – continued		
4.00%, 12/1/2046	52	40
3.45%, 5/1/2050	225	161
		<u>232</u>
Wireless Telecommunication Services – 0.3%		
America Movil SAB de CV (Mexico)		
3.63%, 4/22/2029	200	180
4.38%, 4/22/2049	200	164
Rogers Communications, Inc. (Canada) 4.55%, 3/15/2052 (a)	180	144
T-Mobile USA, Inc. 3.88%, 4/15/2030	850	754
Vodafone Group plc (United Kingdom)		
5.25%, 5/30/2048	64	53
4.88%, 6/19/2049	255	200
		<u>1,495</u>
Total Corporate Bonds (Cost \$137,555)		<u>113,763</u>
U.S. Treasury Obligations – 25.3%		
U.S. Treasury Bonds		
3.50%, 2/15/2039	1,038	988
4.25%, 5/15/2039	945	985
1.13%, 5/15/2040	1,220	762
3.88%, 8/15/2040	1,975	1,941
1.88%, 2/15/2041	1,110	786
2.25%, 5/15/2041	4,785	3,617
1.75%, 8/15/2041	515	352
2.00%, 11/15/2041	205	147
3.13%, 11/15/2041	950	826
2.38%, 2/15/2042	2,510	1,923
2.75%, 8/15/2042	1,800	1,462
2.75%, 11/15/2042	2,345	1,900
3.13%, 2/15/2043	500	430
2.88%, 5/15/2043	1,590	1,310
3.63%, 8/15/2043	350	326
3.75%, 11/15/2043	514	488
3.63%, 2/15/2044	645	599
3.38%, 5/15/2044	1,000	892
3.00%, 11/15/2044	663	554
2.50%, 2/15/2045	2,000	1,525
2.88%, 8/15/2045	570	465
3.00%, 11/15/2045	1,000	835
2.25%, 8/15/2046	3,104	2,235
3.00%, 2/15/2047	28	23
3.00%, 2/15/2048	90	76
3.13%, 5/15/2048	176	152
2.88%, 5/15/2049	160	133
2.25%, 8/15/2049	1,095	801
2.38%, 11/15/2049	1,365	1,028

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
U.S. Treasury Obligations – continued		
2.00%, 2/15/2050	740	508
1.25%, 5/15/2050	197	110
1.38%, 8/15/2050	140	81
1.63%, 11/15/2050	2,240	1,391
1.88%, 2/15/2051	3,514	2,326
2.38%, 5/15/2051	1,100	823
2.00%, 8/15/2051	1,215	830
1.88%, 11/15/2051	5,100	3,373
2.25%, 2/15/2052	2,125	1,544
2.88%, 5/15/2052	2,225	1,866
U.S. Treasury Inflation Indexed Bonds		

# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (in millions of dollars)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
U.S. Treasury Obligations – continued		
2.88%, 5/15/2028	991	931
1.25%, 6/30/2028	3,937	3,375
2.88%, 4/30/2029	6,775	6,325
3.13%, 8/31/2029	2,895	2,748
1.75%, 11/15/2029	265	230
1.50%, 2/15/2030	389	330
0.63%, 8/15/2030	280	219
0.88%, 11/15/2030	2,050	1,633
1.63%, 5/15/2031	805	676
1.25%, 8/15/2031	250	202
1.38%, 11/15/2031	840	683
1.88%, 2/15/2032	2,950	2,500
2.88%, 5/15/2032	1,630	1,507
U.S. Treasury STRIPS Bonds		
1.96%, 11/15/2022 (d)	750	747
2.81%, 5/15/2023 (d)	2,420	2,364
2.35%, 8/15/2023 (d)	1,890	1,824
2.83%, 11/15/2023 (d)	173	165
1.76%, 2/15/2024 (d)	327	309
3.54%, 11/15/2024 (d)	110	101
4.09%, 2/15/2025 (d)	50	45
5.58%, 5/15/2026 (d)	100	86
3.78%, 8/15/2026 (d)	23	20
3.91%, 11/15/2026 (d)	250	211
4.55%, 2/15/2027 (d)	300	251
4.00%, 5/15/2027 (d)	725	599
3.57%, 8/15/2027 (d)	250	205
4.37%, 11/15/2027 (d)	710	576
3.32%, 2/15/2028 (d)	27	22
3.14%, 5/15/2028 (d)	140	111
8.46%, 8/15/2028 (d)	50	39
4.54%, 2/15/2029 (d)	658	509
1.62%, 8/15/2029 (d)	3,400	2,584
4.26%, 11/15/2029 (d)	200	150
5.29%, 5/15/2030 (d)	300	222
4.37%, 8/15/2030 (d)	300	220
3.91%, 11/15/2030 (d)	500	363
5.03%, 2/15/2031 (d)	350	252
4.29%, 5/15/2031 (d)	275	196
3.56%, 11/15/2031 (d)	760	530
4.13%, 2/15/2032 (d)	350	242
4.65%, 11/15/2032 (d)	800	536
4.17%, 2/15/2033 (d)	400	266
4.29%, 5/15/2033 (d)	1,175	772
7.19%, 8/15/2033 (d)	100	65
4.83%, 11/15/2033 (d)	1,025	661
4.32%, 2/15/2034 (d)	775	495
3.60%, 11/15/2034 (d)	50	31

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
U.S. Treasury Obligations – continued		
3.54%, 2/15/2035 (d)	65	40
3.88%, 5/15/2035 (d)	250	151
2.49%, 11/15/2041 (d)	100	45
Total U.S. Treasury Obligations (Cost \$132,319)		<u>112,188</u>
Mortgage-Backed Securities – 20.1%		
FHLMC		
Pool # 611141, ARM, 2.34%, 1/1/2027 (e)	7	7
Pool # 846812, ARM, 2.67%, 4/1/2030 (e)	2	2
Pool # 1B1665, ARM, 2.86%, 4/1/2034 (e)	8	8
Pool # 1B2844, ARM, 2.23%, 3/1/2035 (e)	17	17
Pool # 1B3209, ARM, 2.01%, 1/1/2037 (e)	7	7
FHLMC Gold Pools, 30 Year		
Pool # G00981, 8.50%, 7/1/2028	1	1
Pool # C00785, 6.50%, 6/1/2029	4	5
Pool # C01292, 6.00%, 2/1/2032	3	3
Pool # A13625, 5.50%, 10/1/2033	18	19
Pool # A28796, 6.50%, 11/1/2034	5	5
Pool # A46417, 7.00%, 4/1/2035	28	29
Pool # V83115, 4.50%, 3/1/2047	382	369
Pool # Q48338, 4.50%, 5/1/2047	33	32
Pool # G61060, 4.50%, 6/1/2047	651	632
FHLMC Gold Pools, Other		
Pool # P20570, 7.00%, 7/1/2029	26	26
Pool # U80265, 3.50%, 4/1/2033	221	206
Pool # U90690, 3.50%, 6/1/2042	184	170
Pool # U90975, 4.00%, 6/1/2042	84	80
Pool # U99134, 4.00%, 1/1/2046	140	133
FHLMC UMBS, 30 Year		
Pool # RA2008, 4.00%, 1/1/2050	290	272
Pool # QB1397, 2.50%, 7/1/2050	1,536	1,296
Pool # QB1284, 3.50%, 7/1/2050	679	616
Pool # QB1248, 4.00%, 7/1/2050	696	651
Pool # RA6702, 3.00%, 2/1/2052	980	861
FNMA		
Pool # 303532, ARM, 3.92%, 3/1/2029 (e)	–	–
Pool # 745446, ARM, 2.72%, 4/1/2033 (e)	11	11
Pool # 722985, ARM, 3.99%, 7/1/2033 (e)	12	12
Pool # 766610, ARM, 1.96%, 1/1/2034 (e)	10	10
Pool # 735332, ARM, 3.20%, 8/1/2034 (e)	16	16
Pool # 735740, ARM, 3.19%, 10/1/2034 (e)	9	9
Pool # 810896, ARM, 3.14%, 1/1/2035 (e)	34	34

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Mortgage-Backed Securities – continued		
Pool # 255609, 4.50%, 1/1/2025	3	2
Pool # FM1345, 4.50%, 11/1/2038	535	517
FNMA UMBS, 30 Year		
Pool # 250375, 6.50%, 9/1/2025	–	–
Pool # 689977, 8.00%, 3/1/2027	6	6
Pool # 755973, 8.00%, 11/1/2028	12	12
Pool # 252211, 6.00%, 1/1/2029	1	1
Pool # 524949, 7.50%, 3/1/2030	5	4
Pool # 622534, 3.00%, 9/1/2031	84	74
Pool # 788150, 6.00%, 3/1/2032	11	11
Pool # 545639, 6.50%, 4/1/2032	21	22
Pool # 674349, 6.00%, 3/1/2033	5	5
Pool # AD0755, 7.00%, 6/1/2035	288	306
Pool # 833039, 5.00%, 9/1/2035	11	11
Pool # 745932, 6.50%, 11/1/2036	26	27
Pool # 944831, 5.50%, 2/1/2038	4	4
Pool # 961799, 5.50%, 3/1/2038	2	2
Pool # 985558, 5.50%, 6/1/2038	1	1
Pool # AL3438, 6.50%, 10/1/2038	241	250
Pool # AA4236, 4.50%, 4/1/2039	110	106
Pool # 935241, 4.50%, 5/1/2039	3	3
Pool # MA2535, 4.50%, 2/1/2046	137	133
Pool # BH4683, 4.00%, 6/1/2047	188	178
Pool # BH4684, 4.00%, 6/1/2047	211	200
Pool # BH4685, 4.00%, 6/1/2047	177	170
Pool # BK9030, 5.00%, 10/1/2048	156	153
Pool # BM5430, 5.00%, 1/1/2049	304	301
Pool # BN5899, 5.00%, 2/1/2049	79	78
Pool # BK8745, 4.50%, 4/1/2049	223	215
Pool # BN4707, 5.00%, 4/1/2049	242	241
Pool # FM1939, 4.50%, 5/1/2049	172	166
Pool # CA3713, 5.00%, 6/1/2049	171	169
Pool # BN6475, 4.00%, 7/1/2049	31	30
Pool # B02170, 4.00%, 7/1/2049	214	202
Pool # B02305, 4.00%, 7/1/2049		

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Mortgage-Backed Securities – continued		
Pool # AM3244, 2.52%, 5/1/2023	1,000	996
Pool # AM4660, 3.77%, 12/1/2025	281	276
Pool # AN0890, 2.63%, 3/1/2026	458	431
Pool # AM7321, 3.12%, 11/1/2026	915	871
Pool # AM7515, 3.34%, 2/1/2027	1,000	951
Pool # AN1600, 2.59%, 6/1/2028	830	755
Pool # AN9686, 3.52%, 6/1/2028	500	477
Pool # 109452, 3.64%, 8/1/2028	944	897
Pool # 405220, 6.00%, 9/1/2028	3	3
Pool # BL1040, 3.81%, 12/1/2028	300	289
Pool # BL4435, 2.42%, 10/1/2029	700	618
Pool # AN6846, 2.93%, 10/1/2029	1,100	1,004
Pool # BL4333, 2.52%, 11/1/2029	1,065	942
Pool # BS0448, 1.27%, 12/1/2029	1,265	1,030
Pool # AN9976, 3.96%, 2/1/2030	1,200	1,160
Pool # BL6267, 2.01%, 4/1/2030	1,339	1,140
Pool # AM8692, 3.03%, 4/1/2030	650	591
Pool # AM8544, 3.08%, 4/1/2030	460	421
Pool # BL6386, 2.02%, 8/1/2030	1,059	889
Pool # BL9251, 1.45%, 10/1/2030	1,200	971
Pool # AM4789, 4.18%, 11/1/2030	300	293
Pool # BL9645, 1.50%, 1/1/2031	1,100	871
Pool # BL9627, 1.56%, 1/1/2031	1,300	1,034
Pool # BS4313, 1.98%, 1/1/2032	1,985	1,609
Pool # BM7037, 1.75%, 3/1/2032	1,650	1,314
Pool # BS5907, 3.54%, 6/1/2032	1,386	1,279
Pool # BS6258, 3.70%, 8/1/2032	1,200	1,118
Pool # BS6611, 3.72%, 8/1/2032	999	939
Pool # BS6305, 3.68%, 9/1/2032	936	870
Pool # BS6339, 3.80%, 9/1/2032	1,105	1,038
Pool # BS6822, 3.81%, 10/1/2032 (f)	1,225	1,206
Pool # BS6601, IO, 3.54%, 11/1/2032 (f)	1,100	1,079
Pool # BS7115, 3.81%, 11/1/2032 (f)	1,000	1,001
Pool # BS6819, IO, 4.12%, 11/1/2032 (f)	1,405	1,406
Pool # 754922, 5.50%, 9/1/2033	21	21
Pool # 847108, 6.50%, 10/1/2035	52	52
Pool # AL9678, 4.00%, 2/1/2036	524	480
Pool # AN1330, 3.19%, 3/1/2036	958	881
Pool # 257172, 5.50%, 4/1/2038	9	
PoolBL998.E38wTJ8820%,	/1/2032	95%, 939
PoolBL998.E38wTJ8890%,	/1/2035	564-5490.2(21)]TJ-56.2
		Pool #
PoolBL9372, 5.%, /1/2036		9519%,2
PoolBL9372, 5.50%, /1/2036		95%, 881
PoolAN1545, 1.50%,	/1/2032	81

# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (Unaudited) (in millions)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Mortgage-Backed Securities — continued		
Pool # BF0497, 3.00%, 7/1/2060	732	636
Pool # BF0546, 2.50%, 7/1/2061	1,015	835
Pool # BF0560, 2.50%, 9/1/2061	1,265	1,062
FNMA/FHLMC UMBS, Single Family, 30 Year TBA, 3.50%, 10/25/2052 (f)	6,005	5,404
GNMA I, 30 Year		
Pool # 326977, 7.50%, 5/15/2023	—	—
Pool # 405535, 7.00%, 12/15/2025	—	—
Pool # 412336, 8.00%, 10/15/2027	1	1
Pool # 451507, 8.00%, 10/15/2027	2	1
Pool # 412369, 7.00%, 11/15/2027	1	1
Pool # 467705, 6.50%, 3/15/2028	1	1
Pool # 472679, 7.00%, 6/15/2028	2	2
Pool # 486537, 7.50%, 9/15/2028	1	1
Pool # 781614, 7.00%, 6/15/2033	4	4
Pool # 617653, 6.00%, 5/15/2037	27	28
Pool # 678574, 5.50%, 6/15/2038	548	580
Pool # 681554, 5.50%, 7/15/2038	514	544
Pool # 678169, 5.50%, 9/15/2038	311	333
Pool # 681568, 5.50%, 9/15/2038	541	578
Pool # 694458, 6.00%, 10/15/2038	4	5
Pool # 782510, 6.50%, 12/15/2038	12	13
GNMA II		
Pool # CE5524, ARM, 4.82%, 8/20/2071 (e)	1,036	1,072
Pool # CK2783, ARM, 4.71%, 2/20/2072 (e)	1,188	1,222
Pool # CK2799, ARM, 4.72%, 3/20/2072 (e)	997	1,027
Pool # CK2805, ARM, 4.69%, 4/20/2072 (e)	1,200	1,233
Pool # CK2810, ARM, 4.69%, 4/20/2072 (e)	1,109	1,141
Pool # CP1819, ARM, 4.83%, 7/20/2072 (e)	902	938
GNMA II, 30 Year		
Pool # 2006, 8.50%, 5/20/2025	—	—
Pool # 2324, 8.00%, 11/20/2026	7	7
Pool # 2341, 7.50%, 12/20/2026	—	—
Pool # 2362, 8.00%, 1/20/2027	1	1
Pool # BJ9823, 3.75%, 4/20/2048	1,453	1,349
Pool # BP4337, 4.50%, 9/20/2049	493	486
Pool # BP5551, 4.50%, 9/20/2049	432	426
Pool # BR0553, 4.50%, 2/20/2050	381	372
Pool # BS7393, 4.00%, 3/20/2050	421	395
Pool # BT8093, 3.50%, 4/20/2050	1,020	952
Pool # BS7411, 4.00%, 4/20/2050	706	664
Pool # BT4341, 3.00%, 7/20/2050	1,153	1,024
Pool # MA7534, 2.50%, 8/20/2051	9,626	8,308
Pool # MA7649, 2.50%, 10/20/2051	2,362	2,037
Pool # CK2698, 3.00%, 2/20/2052	348	304
Pool # CL1821, 3.50%, 2/20/2052	791	719
Pool # CK1634, 4.00%, 2/20/2052	976	920
Pool # CM2161, 3.00%, 3/20/2052	602	526
Pool # CM2213, 3.00%, 3/20/2052	119	104

# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (in thousands) (in millions)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Mortgage-Backed Securities — continued		
Pool # CN3556, 4.50%, 5/20/2052	945	917
Pool # MA8200, 4.00%, 8/20/2052	2,340	2,189
GNMA II, Other Pool # ADO018, 3.75%, 12/20/2032	80	76
Total Mortgage-Backed Securities (Cost \$98,790)		<u>89,077</u>
Asset-Backed Securities — 13.9%		
ACC Trust Series 2022-1, Class B, 2.55%, 2/20/2025 (a)	1,000	969
Air Canada Pass-Through Trust (Canada)		
Series 2013-1, Class A, 4.13%, 5/15/2025 (a)	90	79
Series 2015-1, Class A, 3.60%, 3/15/2027 (a)	67	60
Series 2017-1, Class AA, 3.30%, 1/15/2030 (a)	207	178
Series 2017-1, Class A, 3.55%, 1/15/2030 (a)	147	116
American Airlines Pass-Through Trust		
Series 2014-1, Class A, 3.70%, 10/1/2026	30	26
Series 2016-3, Class AA, 3.00%, 10/15/2028	95	82
American Homes 4 Rent Trust		
Series 2014-SFR2, Class A, 3.79%, 10/17/2036 (a)	387	374
Series 2014-SFR2, Class C, 4.71%, 10/17/2036 † (a)	200	195
Series 2014-SFR3, Class A, 3.68%, 12/17/2036 (a)	214	206
Series 2014-SFR3, Class E, 6.42%, 12/17/2036 (a)	200	200
Series 2015-SFR1, Class D, 4.41%, 4/17/2052 (a)	380	367
Series 2015-SFR1, Class E, 5.64%, 4/17/2052 (a)	100	98
Series 2015-SFR2, Class C, 4.69%, 10/17/2052 † (a)	200	194
American Tower Trust #1		
3.07%, 3/15/2023 (a)	80	79
3.65%, 3/23/2028 (a)	160	146
AMSR Trust		
Series 2020-SFR1, Class E, 3.22%, 4/17/2037 (a)	850	785
Series 2020-SFR2, Class C, 2.53%, 7/17/2037 † (a)	1,000	918
Series 2020-SFR3, Class E2, 2.76%, 9/17/2037 † (a)	750	674
Series 2020-SFR4, Class C, 1.86%, 11/17/2037 † (a)	1,000	887
Series 2022-SFR3, Class E2, 4.00%, 10/17/2039 † (a)	1,000	816
Avid Automobile Receivables Trust Series 2021-1, Class C, 1.55%, 5/15/2026 (a)	1,210	1,143
British Airways Pass-Through Trust (United Kingdom)		
Series 2018-1, Class AA, 3.80%, 9/20/2031 (a)	64	57
Series 2018-1, Class A, 4.13%, 9/20/2031 (a)	85	71
Series 2019-1, Class AA, 3.30%, 12/15/2032 (a)	136	115
Business Jet Securities LLC		
Series 2020-1A, Class A, 2.98%, 11/15/2035 (a)	635	579
Series 2021-1A, Class A, 2.16%, 4/15/2036 (a)	717	630
BKG Receivables Note Trust Series 2022-A, Class C, 5.35%, 9/28/2037 (a)	884	816
Camillo Issuer LLC Series 2016-SFR, Class 1-A-1, 5.00%, 12/5/2023	348	346
Cars Net Lease Mortgage Notes Series 2020-1A, Class A3, 3.10%, 12/15/2050 (a)	159	139
Carvana Auto Receivables Trust		
Series 2019-3A, Class C, 2.71%, 10/15/2024 (a)	130	130
Series 2019-4A, Class D, 3.07%, 7/15/2025 (a)	940	928
Series 2020-N1A, Class D, 3.43%, 1/15/2026 (a)	1,000	978
CFIN Issuer LLC Series 2022-RTL1, Class AA, 3.25%, 2/16/2026 (a)	1,000	973



INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Asset-Backed Securities – continued		
CIG Auto Receivables Trust Series 2020-1A, Class C, 1.75%, 1/12/2026 (a)	1,000	988

# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

As of 30, 2022 (in thousands) (in millions)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Asset-Backed Securities – continued		
HERO Funding Trust		
Series 2016-3A, Class A1, 3.08%, 9/20/2042 (a)	23	21
Series 2017-1A, Class A2, 4.46%, 9/20/2047 (a)	72	68
Hilton Grand Vacations Trust Series 2017-AA, Class A, 2.66%, 12/26/2028 (a)	34	34
Lendmark Funding Trust Series 2022-1A, Class C, 6.60%, 7/20/2032 † (a)	1,200	1,153
Long Beach Mortgage Loan Trust		
Series 2003-4, Class M1, 3.76%, 8/25/2033 †	6	6
Series 2004-1, Class M1, 3.83%, 2/25/2034 †	27	25
Mariner Finance Issuance Trust Series 2019-AA, Class A, 2.96%, 7/20/2032 (a)	740	727
Marlette Funding Trust Series 2021-3A, Class C, 1.81%, 12/15/2031 † (a)	1,400	1,223
Mercury Financial Credit Card Master Trust Series 2021-1A, Class A, 1.54%, 3/20/2026 (a)	560	532
MVW LLC Series 2019-2A, Class B, 2.44%, 10/20/2038 † (a)	286	268
MVW Owner Trust Series 2019-1A, Class A, 2.89%, 11/20/2036 (a)	71	67
New Century Home Equity Loan Trust Series 2005-1, Class M1, 3.76%, 3/25/2035 † (e)	26	26
NMEF Funding LLC Series 2019-A, Class B, 3.06%, 8/17/2026 † (a)	111	111
NRZ Excess Spread-Collateralized Notes		
Series 2020-PLS1, Class A, 3.84%, 12/25/2025 (a)	606	554
Series 2021-FHT1, Class A, 3.10%, 7/25/2026 (a)	1,352	1,181
Series 2021-GNT1, Class A, 3.47%, 11/25/2026 (a)	847	742
OneMain Direct Auto Receivables Trust Series 2019-1A, Class B, 3.95%, 11/14/2028 (a)	1,000	933
Oportun Funding XIII LLC Series 2019-A, Class A, 3.08%, 8/8/2025 (a)	520	518
Pagaya AI Debt Selection Trust Series 2021-1, Class A, 1.18%, 11/15/2027 (a)	585	572
Pagaya AI Technology in Housing Trust Series 2022-1, Class A, 4.25%, 8/25/2025 (a)	1,400	1,314
Pendoor Proper0.00%, 2/15/2026 † (a)	1,000	982
PNMAC GMSR ISSUER TRUST Series 2022-GT1, Class A, 6.53%, 5/25/2027 (a) (e)	850	810
PRET LLC		
Series 2021-NPL6, Class A1, 2.49%, 7/25/2051 (a) (c)	789	734
Series 2021-RN4, Class A1, 2.49%, 10/25/2051 (a) (e)	1,432	1,329
Pretium Mortgage Credit Partners I LLC Series 2021-NPL1, Class A1, 2.24%, 9/27/2060 (a) (c)	823	779
Progress Residential Trust		
Series 2022-SFR2, Class A, 2.95%, 4/17/2027	550	491
Series 2022-SFR2, Class E1, 4.55%, 4/17/2027	700	613
Series 2019-SFR4, Class D, 3.14%, 10/17/2036 † (a)	800	752
Series 2020-SFR1, Class E, 3.03%, 4/17/2037 † (a)	900	834
Renew (Cayman Islands) Series 2017-1A, Class A, 3.67%, 9/20/2052 (a)	35	31
RMIP Series 2019-1B, 4.71%, 8/25/2023 †	145	142
Santander Drive Auto Receivables Trust Series 2022-4, Class A3, 4.14%, 2/16/2027	1,189	1,175
Sierra Timeshare Receivables Funding LLC		
Series 2019-3A, Class C, 3.00%, 8/20/2036 † (a)	217	203
Series 2020-2A, Class A, 1.33%, 7/20/2037 (a)	268	250
Sonoran Auto Receivables Trust Series 2018-1, 4.76%, 6/15/2025	159	157
Spirit Airlines Pass-Through Trust Series 2017-1, Class AA, 3.38%, 2/15/2030	46	40
Tricolor Auto Securitization Trust Series 2020-1A, Class A, 4.88%, 11/15/2026 (a)	59	59
Tricon Residential Trust Series 2022-SFR1, Class D, 4.75%, 4/17/2039 † (a)	459	422
United Airlines Pass-Through Trust		
Series 2012-1, Class A, 4.15%, 4/11/2024	106	101
Series 2013-1, Class A, 4.30%, 8/15/2025	121	113
Series 2016-1, Class B, 3.65%, 1/7/2026	41	36



# JPMorgan Insurance Trust Core Bond Portfolio

## SCHEDULE OF PORTFOLIO INVESTMENTS

as of 30, 2022 (in millions of dollars)

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Collateralized Mortgage Obligations – continued		
CSMC Trust		
Series 2021-RPL1, Class A1, 1.67%, 9/27/2060 (a) (e)	1,380	1,296
Series 2022-JR1, Class A1, 4.27%, 10/25/2066 (a) (c)	806	768
CVS Pass-Through Trust Series 2009, 8.35%, 7/10/2031 (a)	61	66
Edition Dus aug32, 0.00%, 8/1/2032 (f)	1,000	981
FHLMC - GNMA Series 8, Class ZA, 7.00%, 3/25/2023	–	–
FHLMC, REMIC		
Series 1395, Class G, 6.00%, 10/15/2022	–	–
Series 1394, Class ID, IF, 9.57%, 10/15/2022 (e)	–	–
Series 2535, Class BK, 5.50%, 12/15/2022	–	–
Series 1798, Class F, 5.00%, 5/15/2023	1	1
Series 1518, Class G, IF, 5.87%, 5/15/2023 (e)	–	–
Series 1505, Class Q, 7.00%, 5/15/2023	–	–
Series 1541, Class O, 2.02%, 7/15/2023 (e)	–	–
Series 2638, Class DS, IF, 5.78%, 7/15/2023	1	1
Series 1577, Class PV, 6.50%, 9/15/2023	9	9
Series 1584, Class L, 6.50%, 9/15/2023	5	5
Series 1633, Class Z, 6.50%, 12/15/2023	5	5
Series 1638, Class H, 6.50%, 12/15/2023	9	9
Series 2283, Class K, 6.50%, 12/15/2023	1	1
Series 1865, Class D, PO, 2/15/2024	1	1
Series 1671, Class QC, IF, 10.00%, 2/15/2024 (e)	1	1
Series 1694, Class PK, 6.50%, 3/15/2024	1	1
Series 2033, Class SN, HB, IF, 27.93%, 3/15/2024 (e)	–	–
Series 2306, Class K, PO, 5/15/2024	–	–
Series 2306, Class SE, IF, IO, 7.73%, 5/15/2024 (e)	1	–
Series 1863, Class Z, 6.50%, 7/15/2026	2	2
Series 1981, Class Z, 6.00%, 5/15/2027	2	2
Series 1987, Class PE, 7.50%, 9/15/2027	4	4
Series 1999, Class PU, 7.00%, 10/15/2027	11	11
Series 2031, Class PG, 7.00%, 2/15/2028	22	23
Series 2035, Class PC, 6.95%, 3/15/2028	24	24
Series 2038, Class PN, IO, 7.00%, 3/15/2028	2	–
Series 2057, Class PE, 6.75%, 5/15/2028	35	36
Series 2054, Class PV, 7.50%, 5/15/2028	4	5
Series 2064, Class TE, 7.00%, 6/15/2028	6	7
Series 2075, Class PH, 6.50%, 8/15/2028	5	5
Series 2095, Class PE, 6.00%, 11/15/2028	16	16
Series 2132, Class SB, IF, 19.44%, 3/15/2029 (e)	1	1
Series 2178, Class PB, 7.00%, 8/15/2029	9	9
Series 2182, Class ZB, 8.00%, 9/15/2029	15	16
Series 2204, Class GB, 8.00%, 12/20/2029	–	–
Series 2247, Class Z, 7.50%, 8/15/2030	4	4
Series 2259, Class ZC, 7.35%, 10/15/2030	89	96
Series 2325, Class PM, 7.00%, 6/15/2031	2	2
Series 2359, Class ZB, 8.50%, 6/15/2031	11	12
Series 2344, Class ZD, 6.50%, 8/15/2031	21	22
Series 2344, Class ZJ, 6.50%, 8/15/2031	4	4

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Collateralized Mortgage Obligations – continued		
Series 2345, Class NE, 6.50%, 8/15/2031	2	2
Series 2367, Class ME, 6.50%, 10/15/2031	37	39
Series 2390, Class DO, PO, 12/15/2031	3	3
Series 2410, Class QX, IF, IO, 5.83%, 2/15/2032 (e)	6	1
Series 2410, Class OE, 6.38%, 2/15/2032	3	3
Series 2412, Class SP, IF, 10.46%, 2/15/2032 (e)	6	6
Series 2410, Class QS, IF, 12.17%, 2/15/2032 (e)	5	6
Series 2444, Class ES, IF, IO, 5.13%, 3/15/2032	7	1
Series 2450, Class SW, IF, IO, 5.18%, 3/15/2032	5	1
Series 2423, Class MC, 7.00%, 3/15/2032	12	13
Series 2423, Class MT, 7.00%, 3/15/2032	20	21
Series 2647, Class A, 3.25%, 4/15/2032	22	21
Series 2435, Class CJ, 6.50%, 4/15/2032	43	45
Series 2455, Class GK, 6.50%, 5/15/2032	13	14
Series 2484, Class LZ, 6.50%, 7/15/2032	9	10
Series 2500, Class MC, 6.00%, 9/15/2032	31	32
Series 2543, Class YX, 6.00%, 12/15/2032	406	416
Series 2544, Class HC, 6.00%, 12/15/2032	21	22
Series 2574, Class PE, 5.50%, 2/15/2033	122	124
Series 2575, Class ME, 6.00%, 2/15/2033	59	61
Series 2586, Class WI, IO, 6.50%, 3/15/2033	4	1
Series 2764, Class UG, 5.00%, 3/15/2034	112	112
Series 2949, Class GE, 5.50%, 3/15/2035	133	136
Series 3047, Class OD, 5.50%, 10/15/2035	150	152
Series 3085, Class VS, IF, 17.45%, 12/15/2035	33	36
Series 3098, Class KG, 5.50%, 1/15/2036	109	110
Series 3117, Class EO, PO, 2/15/2036	11	9
Series 3260, Class CS, IF, IO, 3.32%, 16Tc[(0/15/2036)]TJ56.26990TD-.00006Tc[(11)-6050.2(9)]TJ45TD-)-4930.2]TJ-563CClass,CS,70d(-)-23f7S.9(C)e7.960(aF)5		

INVESTMENTS

PRINCIPAL  
AMOUNT  
(\$000)

VALUE  
(\$000)

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INVESTMENTS

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PRINCIPAL  
AMOUNT  
(\$000)

VALUE  
(\$000)

Collateralized Mortgage Obligations – continued

## INVESTMENTS

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INVESTMENTS

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INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Commercial Mortgage-Backed Securities – continued		
Series 2014-USA, Class D, 4.37%, 9/15/2037 (a)	100	79
FHLMC, Multi-Family Structured Credit Risk Series 2021-MN2, Class M1, 4.08%, 7/25/2041 (a)	1,485	1,386
FHLMC, Multi-Family Structured Pass-Through Certificates		
Series KJ11, Class A2, 2.93%, 1/25/2023	46	45
Series K038, Class A2, 3.39%, 3/25/2024	229	226
Series KJ14, Class A2, 2.81%, 9/25/2024	383	374
Series K065, Class A2, 3.24%, 4/25/2027	215	204
Series K065, Class AM, 3.33%, 5/25/2027	115	109
Series K066, Class A2, 3.12%, 6/25/2027	267	251
Series K070, Class A2, 3.30%, 11/25/2027	208	196
Series K072, Class AM, 3.50%, 12/25/2027	1,000	940
Series K079, Class AM, 3.93%, 6/25/2028	588	567
Series K081, Class A2, 3.90%, 8/25/2028	395	382
Series KL06, Class XFX, IO, 1.47%, 12/25/2029	4,215	287
Series K146, Class A2, 2.92%, 6/25/2032	1,100	962
Series Q013, Class APT2, 1.17%, 5/25/2050	772	677
FHLMC, Multi-Family WI Certificates		
Series K150, Class A2, 3.71%, 11/25/2032	1,000	930
Series K151, Class A2, 3.80%, 12/25/2032	1,150	1,073
FNMA ACES(C)-9.9(l)O(ass)-237.9(A2,-)237.9(3.80%,-)AA(34-2,-)237.9(C)-9.9(l)(O21-MN2,-)23(C)-9.9tMN2,-)23(C)-9.9tMN2,6/25/20315.00006Tc[(FNMA)-237.9(A)1		

INVESTMENTS	PRINCIPAL AMOUNT (\$000)	VALUE (\$000)
Commercial Mortgage-Backed Securities – continued		
SBALR Commercial Mortgage Trust Series 2020-RR1, Class A3, 2.83%, 2/13/2053 (a)	975	823
SLG Office Trust Series 2021-OVA, Class A, 2.59%, 7/15/2041 (a)	930	745
UBS-BAMLL Trust Series 2012-WRM, Class A, 3.66%, 6/10/2030 (a)	4	4
UBS-Barclays Commercial Mortgage Trust Series 2012-C2, Class A4, 3.53%, 5/10/2063	3	<u>3</u>
Total Commercial Mortgage-Backed Securities (Cost \$28,420)		<u>25,725</u>
Foreign Government Securities – 0.3%		
Kingdom of Saudi Arabia 2.25%, 2/2/2033 (a)	200	157
United Mexican States		
4.13%, 1/21/2026	200	194
3.75%, 1/11/2028	280	257
2.66%, 5/24/2031	283	217
3.50%, 2/12/2034	257	195
4.75%, 3/8/2044	50	38
4.35%, 1/15/2047	58	41
4.40%, 2/12/2052	330	227
3.77%, 5/24/2061	211	<u>125</u>
Total Foreign Government Securities (Cost \$1,875)		<u>1,451</u>
U.S. Government Agency Securities – 0.2%		
FNMA, STRIPS		
19.71%, 3/23/2028 (d)	630	502
Tennessee Valley Authority		
5.88%, 4/1/2036	140	156
4.63%, 9/15/2060	93	91
4.25%, 9/15/2065	101	<u>90</u>
Total U.S. Government Agency Securities (Cost \$829)		<u>839</u>
Loan Assignments – 0.1% (b) (g)		
Diversified Financial Services – 0.1%		
		<u>          </u>
Municipal Bonds – 0.1% (h)		
New York – 0.1%		
New York State Dormitor Authority, State Personal IncomeTc[(OneSk)-9.ax, General PurposeTc[(OnSeries)-237.9(2)0(010-D)-929., Rev., 5.60%, 3/15/2040		
Port Authority of New York and New Jersey, Consolidated Series 164, Rev., 5.65%, 11/1/2040	130	<u>135</u>
Total Ne Yor		<u>166</u>
Ohio – 0.0% ^		
Ohio State University (The), General ReceiptsTc[(OnSeries)-237.9(2)0(011-)-929.A, Rev., 4.80%, 6/1/2111		<u>          </u>
Total Municipal Bonds (Cost \$256)		<u>251</u>

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## **JPMorgan Insurance Trust Core Bond Portfolio**

- (g) Loan assignments are presented by obligor. Each series or loan tranche underlying each obligor may have varying terms.
- (h) The date shown represents the earliest of the prerefunded date, next put date or final maturity date.
- (i) Investment in an affiliated fund, which is registered under the Investment Company Act of 1940, as amended, and is advised by J.P. Morgan Investment Management Inc.
- (j) The rate shown is the current yield as of September 30, 2022.

**A. Valuation of Investments**

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	Fair Value at September 30, 2022	Valuation Technique(s)	Unobservable Input	Range (Weighted Average) (a)
Asset-Backed Securities	<u>1,485</u>			
	86	Discounted Cash Flow	Constant Prepayment Rate	0.50% - 19.86% (10.53%)
			Constant Default Rate	0.00% - 2.15% (1.04%)
			Yield (Discount Rate of Cash Flows)	4.72% - 21.00% (14.17%)
Collateralized Mortgage Obligations	<u>86</u>			
	449	Discounted Cash Flow	Yield (Discount Rate of Cash Flows)	8.23% (8.23%)
Commercial Mortgage- Backed Securities	<u>449</u>			
Total	<u>\$15,020</u>			

# The table above does not include certain level 3 investments that are valued by brokers and Pricing Services. At September 30 2022, the value of these investments was \$1,123. The inputs for these investments are not readily available or cannot be reasonably estimated and are generally based on those inputs described in Note 2.

(a) Unobservable inputs were weighted by the relative fair value of the instruments.

**B. Investment Transactions with Affiliates**