Cash & Fixed Income Summary

NET FX CONTRACTS EXPOSURE SUMMARY

	Value in Currency
SWISS FRANC	11,990,000.00
EURO CURRENCY	(10,042,000.00)
MEXICAN NEW PESO	12,900,000.00
US DOLLAR	(940,512.23)

Note: **P** indicates position adjusted for Pending Trade Activity.
[1] This is the Annual Percentage Yield (APY) which is the rate earned if balances remain on deposit for a full year with compounding, there is no change in the interest rate and all interest is left in the account.

** Unrealized Gain/Loss is shown as "N/A" in cases where we do not have appropriate cost information for all tax lots comprising the position. Please contact your J.P. Morgan team for additional information.

Cash & Fixed Income Detail

	Price	Quantity	Value	Adjusted Tax Cost / Original Cost	Unrealized Gain/Loss	Est. Annual Income / Accrued Interest	Yield
Cash							
US DOLLAR	1.00	18,726,295.57	18,726,295.57	18,726,295.57		1,872.62 108.52	0.01 % [1]
COST OF PENDING PURCHASES	1.00	(2,039,266.24)	(2,039,266.24)	(2,039,266.24)			