



Note: P indicates position adjusted for Pending Trade Activity.

Note: ** 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.

Equity Detail

| | Price | Quantity | Value | Adjusted Tax Cost Original Cost | Unrealized Gain/Loss | Est. Annual Inc. Accrued Div. | Yield |
|--|--------|---------------|---------------------|------------------------------------|-------------------------|----------------------------------|--------------|
| US Large Cap Equity | | | | | | | |
| SG MARKET PLUS SPX 6/20/12 74% CONTIN BARRIER-0%CPN ,UNCAPPED INITIAL LEVEL-03/16/11 SPX: 1256.88 78423A-L3-4 | 105.74 | 5,000,000.000 | 5,287,000.00 | 5,000,000.00 | 287,000.00 | | |
| US Mid Cap Equity | | | | | | | |
| P BOARDWALK PIPELINE PARTNERS 096627-10-4 BWP | 29.10 | | | 0.00 | | | 7.18% |
| US Small/Mid Cap Equity | | | | | | | |
| P COSTAR GROUP INC 22160N-10-9 CSGP | 63.10 | | | 0.00 | | | |
| DEUTSCHE BK AG LDN BRH DBL LONG ETN38 25154H-55-8 DAG | 14.56 | 50,000.000 | 728,000.00 | 352,529.00 | 375,471.00 | | |
| P LONE PINE RESOURCES INC 54222A-10-6 LPR | 13.00 | | | 0.00 | | | |
| Total US Small/Mid Cap Equity | | | \$728,000.00 | \$352,529.00 | \$375,471.00 | \$0.00 | 0.00% |