



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							
DB CONT BUFF EQ MS 08/07/12 25% CONTIN BARRIER- 13%CPN 30% CAP INITIAL LEVEL-07/15/11 MS:21.09 2515A1-A7-6	101.95	1,000,000.000	1,019,500.00	1,000,000.00	19,500.00		
P DUNKIN BRANDS GROUP INC 265504-10-0 DNKN	19.00			0.00			
SG MARKET PLUS SPX 6/20/12 74% CONTIN BARRIER-0%CPN ,UNCAPPED INITIAL LEVEL-03/16/11 SPX: 1256.88 78423A-L3-4	101.57	5,000,000.000	5,078,500.00	5,000,000.00	78,500.00		
Total US Large Cap Equity			\$6,098,000.00	\$6,000,000.00	\$98,000.00	\$0.00	0.00%

US Small/Mid Cap Equity

P C&J ENERGY SERVICES INC 12467B-30-4 CJES	29.00			0.00			
DEUTSCHE BK AG LDN BRH DBL LONG ETN38 25154H-55-8 DAG	13.88	50,000.000	694,000.00	352,529.00	341,471.00		