



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	<u>Adjusted Tax Cost</u> <u>Original Cost</u>	Unrealized Gain/Loss	<u>Est. Annual Inc.</u> <u>Accrued Div.</u>	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 [REDACTED]	80.61	1,000,000.000	806,100.00	1,000,000.00	(193,900.00)		
SG MARKET PLUS SPX 6/20/12 74% CONTIN BARRIER-0%CPN ,UNCAPPED INITIAL LEVEL-03/16/11 SPX: 1256.88 [REDACTED]	97.58	5,000,000.000	4,879,000.00	5,000,000.00	(121,000.00)		
SG MARKET PLUS SPX 02/07/13 75% CONTIN BARRIER- 6.25%CPN ,UNCAPPED INITIAL LEVEL-08/03/11 SPX:1,260.34 [REDACTED]	95.32	2,000,000.000	1,906,400.00	2,000,000.00	(93,600.00)		
Total US Large Cap Equity			\$7,591,500.00	\$8,000,000.00	(\$408,500.00)	\$0.00	0.00%
US Small/Mid Cap Equity							
DEUTSCHE BK AG LDN BRH DBL LONG ETN38 [REDACTED] DAG	11.80	50,000.000	590,000.00	352,529.00	237,471.00		