



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
<b>US Large Cap Equity</b>							
<b>DB CONT BUFF EQ MS 08/07/12</b> 25% CONTIN BARRIER- 13%CPN 30% CAP INITIAL LEVEL-07/15/11 MS:21.09 2515A1-A7-6	67.34	1,000,000.000	673,400.00	1,000,000.00	(326,600.00)		
<b>SG MARKET PLUS SPX 6/20/12</b> 74% CONTIN BARRIER-0%CPN ,UNCAPPED INITIAL LEVEL-03/16/11 SPX: 1256.88 78423A-L3-4	98.07	5,000,000.000	4,903,500.00	5,000,000.00	(96,500.00)		
<b>SG MARKET PLUS SPX 02/07/13</b> 75% CONTIN BARRIER- 6.25%CPN ,UNCAPPED INITIAL LEVEL-08/03/11 SPX:1,260.34 78423A-2Y-7	95.27	2,000,000.000	1,905,400.00	2,000,000.00	(94,600.00)		
<b>Total US Large Cap Equity</b>			<b>\$7,482,300.00</b>	<b>\$8,000,000.00</b>	<b>(\$517,700.00)</b>	<b>\$0.00</b>	<b>0.00%</b>

## US Small/Mid Cap Equity

<b>DEUTSCHE BK AG LDN BRH</b> DBL LONG ETN38 25154H-55-8 DAG	10.33	50,000.000	516,500.00	352,529.00	163,971.00		
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