



Note: P indicates position adjusted for Pending Trade Activity.

\*\* 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>ARIAD PHARMACEUTICALS INC</b> 04033A-10-0 ARIA	14.35	16,535.000	237,277.25	251,475.52	(14,198.27)		
<b>BIOGEN IDEC INC</b> 09062X-10-3 BIIB	116.47	2,095.000	244,004.65	250,454.95	(6,450.30)		
<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	86.52	1,000,000.000	865,200.00	1,000,000.00	(134,800.00)		
<b>P FIRST REPUBLIC BANK SAN FRAN</b> 33616C-10-0 FRC	29.99			0.00			
<b>HSBC MARKET PLUS SPX 05/17/13</b> 72% KO BARRIER- 0%CPN ,UNCAPPED INITIAL LEVEL-02/14/12 SPX:1350.50 4042K1-XQ-1	100.03	5,000,000.000	5,001,500.00	5,000,000.00	1,500.00		
<b>P ONEOK PARTNERS L.P</b> 68268N-10-3 OKS	58.20			0.00			4.19%