



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
US Large Cap Equity							
ARIAD PHARMACEUTICALS INC 04033A-10-0 ARIA	15.98	16,535.000	264,229.30	251,475.52	12,753.78		
BIOGEN IDEC INC 09062X-10-3 BIIB	126.00	2,095.000	263,970.00	250,454.95	13,515.05		
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	91.64	1,000,000.000	916,400.00	1,000,000.00	(83,600.00)		
P DOLLAR GENERAL CORP 256677-10-5 DG	46.20			0.00			
P DUNKIN BRANDS GROUP INC 265504-10-0 DNKN	30.08			0.00			1.99%
HSBC MARKET PLUS SPX 05/17/13 72% KO BARRIER- 0%CPN ,UNCAPPED INITIAL LEVEL-02/14/12 SPX:1350.50 4042K1-XQ-1	102.72	5,000,000.000	5,136,000.00	5,000,000.00	136,000.00		