



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	15.98	16,535.000	264,229.30	251,475.52	12,753.78		
<b>BIOGEN IDEC INC</b> 09062X-10-3 BIIB	126.00	2,095.000	263,970.00	250,454.95	13,515.05		
<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	91.64	1,000,000.000	916,400.00	1,000,000.00	(83,600.00)		
<b>P DOLLAR GENERAL CORP</b> 256677-10-5 DG	46.20			0.00			
<b>P DUNKIN BRANDS GROUP INC</b> 265504-10-0 DNKN	30.08			0.00			1.99%
<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	102.72	5,000,000.000	5,136,000.00	5,000,000.00	136,000.00		