



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
US Large Cap Equity							
ARIAD PHARMACEUTICALS INC [REDACTED] ARIA	20.56	16,535.000	339,959.60	251,475.52	88,484.08		
BIODERMA INC [REDACTED] BIIB	146.59	2,095.000	307,106.05	250,454.95	56,651.10		
FACEBOOK INC-A [REDACTED] FB	18.06	17,500.000	316,015.00	665,000.00	(348,985.00)		
GS CONT BUFF EQ SPX 7/9/13 80% CONTIN BARRIER- 10.5%CPN 15% CAP INITIAL LEVEL-6/20/12 SPX:1355.69 [REDACTED]	102.18	3,000,000.000	3,065,370.00	3,000,000.00	65,370.00		
HSBC MARKET PLUS SPX 05/17/13 72% KO BARRIER- 0%CPN ,UNCAPPED INITIAL LEVEL-02/14/12 SPX:1350.50 [REDACTED]	102.68	5,000,000.000	5,134,000.00	5,000,000.00	134,000.00		
Total US Large Cap Equity			\$9,162,450.65	\$9,166,930.47	(\$4,479.82)	\$0.00	0.00%