



Note: P indicates position adjusted for Pending Trade Activity.

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							
SG MARKET PLUS SPX 6/20/12 74% CONTIN BARRIER-0%CPN ,UNCAPPED INITIAL LEVEL-03/16/11 SPX: 1256.88 78423A-L3-4	107.14	5,000,000.000	5,357,000.00	5,000,000.00	357,000.00		
US Small/Mid Cap Equity							
DEUTSCHE BK AG LDN BRH DBL LONG ETN38 25154H-55-8 DAG	14.36	50,000.000	718,000.00	352,529.00	365,471.00		
P FRESH MARKET INC THE 35804H-10-6 TFM	41.82			0.00			
Total US Small/Mid Cap Equity			\$718,000.00	\$352,529.00	\$365,471.00	\$0.00	0.00%
Emerging Market Equity							
ARCOS DORADOS HOLDINGS INC-A G0457F-10-7 ARCO	22.03	7,000.000	154,210.00	119,000.00	35,210.00		