



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	<u>Adjusted Tax Cost</u> <u>Original Cost</u>	Unrealized Gain/Loss	<u>Est. Annual Inc.</u> <u>Accrued Div.</u>	Yield
<b>US Large Cap Equity</b>							
<b>ARIAD PHARMACEUTICALS INC</b> 04033A-10-0 ARIA	20.56	16,535.000	339,959.60	251,475.52	88,484.08		
<b>BIOGEN IDEC INC</b> 09062X-10-3 BIIB	146.59	2,095.000	307,106.05	250,454.95	56,651.10		
<b>FACEBOOK INC-A</b> 30303M-10-2 FB	18.06	17,500.000	316,015.00	665,000.00	(348,985.00)		
<b>GS CONT BUFF EQ SPX 7/9/13</b> 80% CONTIN BARRIER- 10.5%CPN 15% CAP INITIAL LEVEL-6/20/12 SPX:1355.69 38143U-Z9-5	102.18	3,000,000.000	3,065,370.00	3,000,000.00	65,370.00		
<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	102.68	5,000,000.000	5,134,000.00	5,000,000.00	134,000.00		
<b>Total US Large Cap Equity</b>			<b>\$9,162,450.65</b>	<b>\$9,166,930.47</b>	<b>(\$4,479.82)</b>	<b>\$0.00</b>	<b>0.00%</b>