

SECURITIES AND EXCHANGE COMMISSION

FORM NSAR-B

Annual report for management companies filed on Form N-SAR

Filing Date: **2008-08-29** | Period of Report: **2008-06-30**
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FILER

JPMORGAN TRUST II

CIK: **763852** | IRS No.: **000000000** | State of Incorpor.: **DE** | Fiscal Year End: **0630**
Type: **NSAR-B** | Act: **40** | File No.: **811-04236** | Film No.: **081048264**

Mailing Address
C/O JPMORGAN
DISTRIBUTION SERVICES,
INC.
1111 POLARIS PARKWAY
COLUMBUS OH 43240

Business Address
C/O JPMORGAN
DISTRIBUTION SERVICES,
INC.
1111 POLARIS PARKWAY
COLUMBUS OH 43240
800-480-4111

000 B000000 06/30/2008
000 C000000 0000763852
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 B
001 A000000 JPMORGAN TRUST II
001 B000000 811-04236
001 C000000 8004804111
002 A000000 245 PARK AVENUE
002 B000000 NEW YORK
002 C000000 NY
002 D010000 10167
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 Y
007 B000000 41
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C020400 JPMORGAN EQUITY INCOME FUND
007 C030400 N
007 C010500 5
007 C010600 6
007 C010700 7
007 C020700 JPMORGAN DIVERSIFIED MID CAP VALUE FUND
007 C030700 N
007 C010800 8
007 C020800 JPMORGAN DIVERSIFIED MID CAP GROWTH FUND
007 C030800 N
007 C010900 9
007 C011000 10
007 C011100 11
007 C021100 JPMORGAN EQUITY INDEX FUND
007 C031100 N
007 C011200 12
007 C021200 JPMORGAN LARGE CAP VALUE FUND
007 C031200 N
007 C011300 13
007 C011400 14
007 C011500 15
007 C011600 16
007 C011700 17
007 C011800 18
007 C011900 19
007 C012000 20
007 C012100 21
007 C012200 22
007 C012300 23
007 C022300 JPMORGAN LARGE CAP GROWTH FUND
007 C032300 N
007 C012400 24
007 C012500 25
007 C012600 26
007 C022600 JPMORGAN SMALL CAP GROWTH FUND
007 C032600 N
007 C012700 27
007 C012800 28
007 C012900 29
007 C013000 30
007 C013100 31
007 C013200 32
007 C013300 33
007 C013400 34

007 C013500 35
007 C023500 JPMORGAN INVESTOR GROWTH FUND
007 C033500 N
007 C013600 36
007 C023600 JPMORGAN INVESTOR GROWTH & INCOME FUND
007 C033600 N
007 C013700 37
007 C013800 38
007 C013900 39
007 C023900 JPMORGAN INVESTOR CONSERVATIVE GROWTH
007 C033900 N
007 C014000 40
007 C024000 JPMORGAN INVESTOR BALANCED FUND
007 C034000 N
007 C014100 41
007 C014200 42
007 C014300 43
007 C014400 44
007 C014500 45
007 C014600 46
007 C014700 47
007 C014800 48
007 C014900 49
007 C024900 JPMORGAN SMALL CAP VALUE FUND
007 C034900 N
007 C015000 50
007 C025000 JPMORGAN INTREPID MID CAP FUND
007 C035000 N
007 C015100 51
007 C025100 JPMORGAN MARKET EXPANSION INDEX FUND
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007 C026300 JPMORGAN MULTI-CAP MARKET NEUTRAL
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007 C018900 89
007 C019000 90

008 A00AA01 JPMORGAN INVESTMENT ADVISORS INC.
 008 B00AA01 S
 008 C00AA01 801-00000
 008 D01AA01 COLUMBUS
 008 D02AA01 OH
 008 D03AA01 43240
 010 A00AA01 JPMORGAN FUNDS MANAGEMENT, INC.
 010 B00AA01 801-00000
 010 C01AA01 COLUMBUS
 010 C02AA01 OH
 010 C03AA01 43240
 011 A00AA01 JPMORGAN DISTRIBUTION SERVICES, INC.
 011 B00AA01 8-00000
 011 C01AA01 COLUMBUS
 011 C02AA01 OH
 011 C03AA01 43240
 012 A00AA01 BOSTON FINANCIAL DATA SERVICES, INC.
 012 B00AA01 84-00000
 012 C01AA01 North Quincy
 012 C02AA01 MA
 012 C03AA01 02171
 013 A00AA01 PRICEWATERHOUSECOOPERS, LLP
 013 B01AA01 NEW YORK
 013 B02AA01 NY
 013 B03AA01 10017
 014 A00AA01 J.P. MORGAN SECURITIES, INC.
 014 B00AA01 8-36950
 014 A00AA02 JPMORGAN CHASE BANK
 014 B00AA02 8-00000000
 014 A00AA03 JPMORGAN DISTRIBUTION SERVICES, INC.
 014 B00AA03 8-00000000
 014 A00AA04 CHASE INVESTMENT SERVICES CORP.
 014 B00AA04 8-00000000
 014 A00AA05 INVESTORS BROKERAGE SERVICES, INC.
 014 B00AA05 8-00000000
 014 A00AA06 J.P. MORGAN INSTITUTIONAL INVESTMENTS, INC.
 014 B00AA06 8-00000000
 014 A00AA07 J.P. MORGAN INVEST LLC
 014 B00AA07 8-00000000
 014 A00AA08 PMG SECURITIES CORP.
 014 B00AA08 8-00000000
 014 A00AA09 NEOVEST TRADING, INC.
 014 B00AA09 8-00000000
 014 A00AA10 BANC ONE SECURITIES GROUP
 014 B00AA10 8-00000000
 015 A00AA01 JPMORGAN CHASE BANK, N.A.
 015 B00AA01 C
 015 C01AA01 BROOKLYN
 015 C02AA01 NY
 015 C03AA01 11245
 015 E03AA01 X
 018 00AA00 Y
 019 A00AA00 Y
 019 B00AA00 157
 019 C00AA00 JPMORGAN F
 020 A00AA01 UBS AG
 020 B00AA01 13-3873456
 020 C00AA01 1207
 020 A00AA02 GOLDMAN SACHS & CO.
 020 B00AA02 13-5108880
 020 C00AA02 944
 020 A00AA03 INVESTMENT TECHNOLOGY GROUP, INC.
 020 B00AA03 13-3757717
 020 C00AA03 869
 020 A00AA04 CREDIT SUISSE FIRST BOSTON LLC
 020 B00AA04 13-2853402
 020 C00AA04 779
 020 A00AA05 MERRILL LYNCH & CO., INC.
 020 B00AA05 13-2740599
 020 C00AA05 762
 020 A00AA06 BEAR STEARNS & COS., INC.
 020 B00AA06 13-4946705

020 C00AA06 588
 020 A00AA07 LEHMAN BROTHERS HOLDINGS, INC.
 020 B00AA07 13-3216325
 020 C00AA07 531
 020 A00AA08 MORGAN STANLEY & CO., INC.
 020 B00AA08 13-2655985
 020 C00AA08 453
 020 A00AA09 LIQUIDNET, INC.
 020 B00AA09 13-4095933
 020 C00AA09 444
 020 A00AA10 JACKSON PARTNERS & ASSOCIATES, INC.
 020 B00AA10 13-3672063
 020 C00AA10 395
 021 00AA00 11484
 022 A00AA01 DEUSTCHE BANK AG
 022 B00AA01 13-2730828
 022 C00AA01 31249
 022 D00AA01 1189582
 022 A00AA02 GOLDMAN SACHS & CO.
 022 B00AA02 13-5108880
 022 C00AA02 0
 022 D00AA02 532675
 022 A00AA03 MERRILL LYNCH & CO., INC.
 022 B00AA03 13-2740599
 022 C00AA03 3535
 022 D00AA03 417687
 022 A00AA04 MORGAN STANLEY & CO., INC.
 022 B00AA04 36-2655985
 022 C00AA04 14909
 022 D00AA04 344181
 022 A00AA05 CITIGROUP GLOBAL MARKETS, INC.
 022 B00AA05 11-2418067
 022 C00AA05 0
 022 D00AA05 327070
 022 A00AA06 LEHMAN BROTHERS HOLDINGS, INC.
 022 B00AA06 13-3216325
 022 C00AA06 16367
 022 D00AA06 0
 022 A00AA07 CREDIT SUISSE FIRST BOSTON LLC
 022 B00AA07 13-2853402
 022 C00AA07 14890
 022 D00AA07 0
 022 A00AA08 NOMURA SECURITIES INTERNATIONAL, INC.
 022 B00AA08 13-2642206
 022 C00AA08 5327
 022 D00AA08 2877
 022 A00AA09 UBS AG
 022 B00AA09 13-3873456
 022 C00AA09 3686
 022 D00AA09 0
 022 A00AA10 COWEN & CO.
 022 B00AA10 95-3745398
 022 C00AA10 3410
 022 D00AA10 0
 023 C00AA00 6534187
 023 D00AA00 9358321
 026 A00AA00 N
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 026 C00AA00 N
 026 D00AA00 Y
 026 E00AA00 N
 026 F00AA00 N
 026 G01AA00 N
 026 G02AA00 N
 026 H00AA00 N
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077	Q01AA00	N
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085	B00AA00	N
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025	D000401	1651
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025	D000402	1205
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074	P000700		298
074	Q000700		0
074	R010700		0
074	R020700		0
074	R030700		0
074	R040700		32282
074	S000700		0

074	T000700	303368
074	U010700	14472
074	U020700	19827
074	V010700	0
074	V020700	0
074	W000700	0.0000
074	X000700	13755
074	Y000700	0
075	A000700	0
075	B000700	493789
076	000700	0.00
024	000800	Y
025	A000801	INVESTMENT TECHNOLOGY GROUP, INC.
025	B000801	13-3757717
025	C000801	E
025	D000801	11933
028	A010800	43629
028	A020800	0
028	A030800	0
028	A040800	115879
028	B010800	18726
028	B020800	0
028	B030800	0
028	B040800	47433
028	C010800	14578
028	C020800	0
028	C030800	0
028	C040800	76579
028	D010800	16832
028	D020800	0
028	D030800	0
028	D040800	28132
028	E010800	17270
028	E020800	0
028	E030800	0
028	E040800	22360
028	F010800	17295
028	F020800	0
028	F030800	0
028	F040800	21621
028	G010800	128330
028	G020800	0
028	G030800	0
028	G040800	312004
028	H000800	48783
029	000800	Y
030	A000800	164
030	B000800	5.25
030	C000800	0.00
031	A000800	20
031	B000800	0
032	000800	144
033	000800	0
034	000800	Y
035	000800	62
036	A000800	N
036	B000800	0
037	000800	N
038	000800	0
039	000800	N
040	000800	Y
041	000800	Y
042	A000800	0
042	B000800	0
042	C000800	0
042	D000800	0
042	E000800	0
042	F000800	0
042	G000800	0
042	H000800	0
043	000800	2107
044	000800	0

045	000800	Y	
046	000800	N	
047	000800	Y	
048	000800		0.65
048	A010800		0
048	A020800		0.000
048	B010800		0
048	B020800		0.000
048	C010800		0
048	C020800		0.000
048	D010800		0
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048	G010800		0
048	G020800		0.000
048	H010800		0
048	H020800		0.000
048	I010800		0
048	I020800		0.000
048	J010800		0
048	J020800		0.000
048	K010800		0
048	K020800		0.000
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051	000800	N	
052	000800	N	
053	A000800	Y	
053	B000800	Y	
053	C000800	N	
055	A000800	N	
055	B000800	N	
056	000800	Y	
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058	A000800	N	
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060	A000800	Y	
060	B000800	Y	
061	000800		1000
062	A000800	N	
062	B000800		0.0
062	C000800		0.0
062	D000800		0.0
062	E000800		0.0
062	F000800		0.0
062	G000800		0.0
062	H000800		0.0
062	I000800		0.0
062	J000800		0.0
062	K000800		0.0
062	L000800		0.0
062	M000800		0.0
062	N000800		0.0
062	O000800		0.0
062	P000800		0.0
062	Q000800		0.0
062	R000800		0.0
066	A000800	Y	
066	B000800	N	
066	C000800	N	
066	D000800	Y	
066	E000800	N	
066	F000800	N	
066	G000800	N	
067	000800	N	
068	A000800	N	
068	B000800	N	
069	000800	N	
070	A010800	Y	

070	A020800	Y	
070	B010800	Y	
070	B020800	N	
070	C010800	Y	
070	C020800	N	
070	D010800	Y	
070	D020800	N	
070	E010800	Y	
070	E020800	N	
070	F010800	Y	
070	F020800	N	
070	G010800	Y	
070	G020800	N	
070	H010800	Y	
070	H020800	N	
070	I010800	N	
070	I020800	N	
070	J010800	Y	
070	J020800	N	
070	K010800	Y	
070	K020800	Y	
070	L010800	Y	
070	L020800	Y	
070	M010800	N	
070	M020800	N	
070	N010800	Y	
070	N020800	Y	
070	O010800	Y	
070	O020800	Y	
070	P010800	Y	
070	P020800	N	
070	Q010800	N	
070	Q020800	N	
070	R010800	N	
070	R020800	N	
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071	B000800		1462792
071	C000800		1209673
071	D000800		95
072	A000800	12	
072	B000800		0
072	C000800		5281
072	D000800		0
072	E000800		807
072	F000800		7967
072	G000800		1220
072	H000800		0
072	I000800		1266
072	J000800		95
072	K000800		0
072	L000800		78
072	M000800		14
072	N000800		80
072	O000800		0
072	P000800		0
072	Q000800		0
072	R000800		43
072	S000800		19
072	T000800		2107
072	U000800		0
072	V000800		0
072	W000800		3091
072	X000800		15980
072	Y000800		1555
072	Z000800		-8337
072AA	000800		67723
072BB	000800		0
072CC	010800		0
072CC	020800		97988
072DD	010800		0
072DD	020800		0
072EE	000800		196416

073	A010800	0.0000
073	A020800	0.0000
073	B000800	3.8136
073	C000800	0.0000
074	A000800	4
074	B000800	17828
074	C000800	56123
074	D000800	0
074	E000800	0
074	F000800	1019025
074	G000800	0
074	H000800	0
074	I000800	25154
074	J000800	7853
074	K000800	0
074	L000800	651
074	M000800	0
074	N000800	1126638
074	O000800	25202
074	P000800	917
074	Q000800	0
074	R010800	0
074	R020800	0
074	R030800	0
074	R040800	76084
074	S000800	0
074	T000800	1024435
074	U010800	24872
074	U020800	24653
074	V010800	0
074	V020800	0
074	W000800	0.0000
074	X000800	41596
074	Y000800	0
075	A000800	0
075	B000800	1223105
076	000800	0.00
024	001100	Y
025	A001101	CITIGROUP GLOBAL MARKETS, INC.
025	B001101	11-2418067
025	C001101	E
025	D001101	14809
025	A001102	GOLDMAN SACHS GROUP, INC.
025	B001102	13-5108880
025	C001102	E
025	D001102	11191
025	A001103	LEHMAN BROTHERS HOLDINGS, INC.
025	B001103	13-3216325
025	C001103	E
025	D001103	2240
025	A001104	MERRILL LYNCH & CO., INC.
025	B001104	13-2740599
025	C001104	E
025	D001104	5071
025	A001105	MORGAN STANLEY & CO., INC.
025	B001105	13-2655985
025	C001105	E
025	D001105	6481
028	A011100	83290
028	A021100	5
028	A031100	0
028	A041100	71003
028	B011100	48621
028	B021100	0
028	B031100	0
028	B041100	41998
028	C011100	48686
028	C021100	0
028	C031100	0
028	C041100	44304
028	D011100	38282
028	D021100	5793

028	D031100	0
028	D041100	46996
028	E011100	50851
028	E021100	0
028	E031100	0
028	E041100	35249
028	F011100	73039
028	F021100	5846
028	F031100	0
028	F041100	74492
028	G011100	342769
028	G021100	11644
028	G031100	0
028	G041100	314042
028	H001100	121110
029	001100	Y
030	A001100	1709
030	B001100	5.25
030	C001100	0.00
031	A001100	160
031	B001100	0
032	001100	1549
033	001100	0
034	001100	Y
035	001100	124
036	A001100	N
036	B001100	0
037	001100	N
038	001100	0
039	001100	N
040	001100	Y
041	001100	Y
042	A001100	0
042	B001100	0
042	C001100	0
042	D001100	0
042	E001100	0
042	F001100	0
042	G001100	0
042	H001100	0
043	001100	2972
044	001100	0
045	001100	Y
046	001100	N
047	001100	Y
048	001100	0.250
048	A011100	0
048	A021100	0.000
048	B011100	0
048	B021100	0.000
048	C011100	0
048	C021100	0.000
048	D011100	0
048	D021100	0.000
048	E011100	0
048	E021100	0.000
048	F011100	0
048	F021100	0.000
048	G011100	0
048	G021100	0.000
048	H011100	0
048	H021100	0.000
048	I011100	0
048	I021100	0.000
048	J011100	0
048	J021100	0.000
048	K011100	0
048	K021100	0.000
049	001100	N
050	001100	N
051	001100	N
052	001100	N

053 A001100 Y
053 B001100 Y
053 C001100 N
055 A001100 Y
055 B001100 Y
056 001100 Y
057 001100 N
058 A001100 N
059 001100 Y
060 A001100 Y
060 B001100 Y
061 001100 1000
062 A001100 N
062 B001100 0.0
062 C001100 0.0
062 D001100 0.0
062 E001100 0.0
062 F001100 0.0
062 G001100 0.0
062 H001100 0.0
062 I001100 0.0
062 J001100 0.0
062 K001100 0.0
062 L001100 0.0
062 M001100 0.0
062 N001100 0.0
062 O001100 0.0
062 P001100 0.0
062 Q001100 0.0
062 R001100 0.0
066 A001100 Y
066 B001100 N
066 C001100 N
066 D001100 N
066 E001100 N
066 F001100 Y
066 G001100 N
067 001100 N
068 A001100 N
068 B001100 N
069 001100 Y
070 A011100 Y
070 A021100 Y
070 B011100 Y
070 B021100 N
070 C011100 Y
070 C021100 N
070 D011100 Y
070 D021100 N
070 E011100 Y
070 E021100 N
070 F011100 Y
070 F021100 Y
070 G011100 Y
070 G021100 N
070 H011100 Y
070 H021100 N
070 I011100 N
070 I021100 N
070 J011100 Y
070 J021100 Y
070 K011100 Y
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070 L011100 Y
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070 M011100 N
070 M021100 N
070 N011100 Y
070 N021100 Y
070 O011100 Y
070 O021100 Y
070 P011100 Y

070	P021100	N	
070	Q011100	N	
070	Q021100	N	
070	R011100	N	
070	R021100	N	
071	A001100		308017
071	B001100		246597
071	C001100		1979774
071	D001100		12
072	A001100	12	
072	B001100		0
072	C001100		41400
072	D001100		0
072	E001100		394
072	F001100		5004
072	G001100		1996
072	H001100		0
072	I001100		1686
072	J001100		219
072	K001100		0
072	L001100		158
072	M001100		23
072	N001100		120
072	O001100		0
072	P001100		37
072	Q001100		0
072	R001100		36
072	S001100		33
072	T001100		2972
072	U001100		0
072	V001100		0
072	W001100		5045
072	X001100		17329
072	Y001100		9847
072	Z001100		34312
072AA	001100		32834
072BB	001100		0
072CC	011100		0
072CC	021100		350608
072DD	011100		21873
072DD	021100		11480
072EE	001100		0
073	A011100		0.0000
073	A021100		0.0000
073	B001100		0.0000
073	C001100		0.0000
074	A001100		31
074	B001100		8889
074	C001100		34781
074	D001100		0
074	E001100		0
074	F001100		1812941
074	G001100		0
074	H001100		0
074	I001100		30848
074	J001100		0
074	K001100		0
074	L001100		6247
074	M001100		0
074	N001100		1893737
074	O001100		1255
074	P001100		467
074	Q001100		0
074	R011100		0
074	R021100		0
074	R031100		0
074	R041100		51036
074	S001100		0
074	T001100		1840979
074	U011100		37905
074	U021100		25426
074	V011100		0

074	V021100	0
074	W001100	0.0000
074	X001100	50804
074	Y001100	0
075	A001100	0
075	B001100	2047423
076	001100	0.00
024	001200	Y
025	A001201	BANK OF AMERICA CORP.
025	B001201	56-0906609
025	C001201	E
025	D001201	16299
025	A001202	CITIGROUP INC.
025	B001202	13-3214963
025	C001202	E
025	D001202	12523
025	A001203	GOLDMAN SACHS GROUP, INC. (THE)
025	B001203	13-5108880
025	C001203	E
025	D001203	5597
025	A001204	LEHMAN BROTHERS HOLDINGS, INC.
025	B001204	13-3216325
025	C001204	E
025	D001204	2496
025	A001205	MERILL LYNCH & CO
025	B001205	13-2740599
025	C001205	E
025	D001205	2679
025	A001206	MORGAN STANLEY
025	B001206	13-2655998
025	C001206	E
025	D001206	6543
028	A011200	24499
028	A021200	0
028	A031200	0
028	A041200	15074
028	B011200	2478
028	B021200	0
028	B031200	0
028	B041200	13344
028	C011200	27669
028	C021200	0
028	C031200	0
028	C041200	13153
028	D011200	4825
028	D021200	399
028	D031200	0
028	D041200	26181
028	E011200	1461
028	E021200	0
028	E031200	0
028	E041200	8851
028	F011200	38625
028	F021200	387
028	F031200	0
028	F041200	8075
028	G011200	99557
028	G021200	786
028	G031200	0
028	G041200	84678
028	H001200	3137
029	001200	Y
030	A001200	57
030	B001200	5.25
030	C001200	0.00
031	A001200	8
031	B001200	0
032	001200	49
033	001200	0
034	001200	Y
035	001200	17
036	A001200	N

036	B001200	0
037	001200 N	
038	001200	0
039	001200 N	
040	001200 Y	
041	001200 Y	
042	A001200	0
042	B001200	0
042	C001200	0
042	D001200	0
042	E001200	0
042	F001200	0
042	G001200	0
042	H001200	0
043	001200	213
044	001200	0
045	001200 Y	
046	001200 N	
047	001200 Y	
048	001200	0.400
048	A011200	0
048	A021200	0.000
048	B011200	0
048	B021200	0.000
048	C011200	0
048	C021200	0.000
048	D011200	0
048	D021200	0.000
048	E011200	0
048	E021200	0.000
048	F011200	0
048	F021200	0.000
048	G011200	0
048	G021200	0.000
048	H011200	0
048	H021200	0.000
048	I011200	0
048	I021200	0.000
048	J011200	0
048	J021200	0.000
048	K011200	0
048	K021200	0.000
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050	001200 N	
051	001200 N	
052	001200 N	
053	A001200 Y	
053	B001200 Y	
053	C001200 N	
055	A001200 N	
055	B001200 N	
056	001200 Y	
057	001200 N	
058	A001200 N	
059	001200 Y	
060	A001200 Y	
060	B001200 Y	
061	001200	0
062	A001200 N	
062	B001200	0.0
062	C001200	0.0
062	D001200	0.0
062	E001200	0.0
062	F001200	0.0
062	G001200	0.0
062	H001200	0.0
062	I001200	0.0
062	J001200	0.0
062	K001200	0.0
062	L001200	0.0
062	M001200	0.0
062	N001200	0.0

062	O001200	0.0
062	P001200	0.0
062	Q001200	0.0
062	R001200	0.0
066	A001200	Y
066	B001200	N
066	C001200	Y
066	D001200	N
066	E001200	N
066	F001200	N
066	G001200	N
067	001200	N
068	A001200	N
068	B001200	N
069	001200	N
070	A011200	Y
070	A021200	Y
070	B011200	Y
070	B021200	N
070	C011200	N
070	C021200	N
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070	N011200	Y
070	N021200	Y
070	O011200	Y
070	O021200	Y
070	P011200	Y
070	P021200	N
070	Q011200	N
070	Q021200	N
070	R011200	N
070	R021200	N
071	A001200	635071
071	B001200	675569
071	C001200	685371
071	D001200	93
072	A001200	12
072	B001200	0
072	C001200	17136
072	D001200	0
072	E001200	230
072	F001200	2794
072	G001200	696
072	H001200	0
072	I001200	423
072	J001200	63
072	K001200	0
072	L001200	20
072	M001200	8
072	N001200	55
072	O001200	0
072	P001200	0
072	Q001200	0

072 R001200	23
072 S001200	9
072 T001200	213
072 U001200	0
072 V001200	0
072 W001200	1691
072 X001200	5995
072 Y001200	17
072 Z001200	11388
072AA001200	0
072BB001200	3368
072CC011200	0
072CC021200	183171
072DD011200	9533
072DD021200	1313
072EE001200	169266
073 A011200	0.0000
073 A021200	0.0000
073 B001200	3.9673
073 C001200	0.0000
074 A001200	7
074 B001200	3479
074 C001200	7440
074 D001200	0
074 E001200	0
074 F001200	565830
074 G001200	0
074 H001200	0
074 I001200	47915
074 J001200	42429
074 K001200	0
074 L001200	999
074 M001200	0
074 N001200	668099
074 O001200	73649
074 P001200	391
074 Q001200	0
074 R011200	0
074 R021200	0
074 R031200	0
074 R041200	14044
074 S001200	0
074 T001200	580015
074 U011200	48277
074 U021200	6763
074 V011200	0
074 V021200	0
074 W001200	
074 X001200	6676
074 Y001200	0
075 A001200	0
075 B001200	698693
076 001200	0.00
024 002300	Y
025 A002301	GOLDMAN SACHS & CO.
025 B002301	13-5108880
025 C002301	E
025 D002301	15890
028 A012300	44146
028 A022300	0
028 A032300	0
028 A042300	47618
028 B012300	17311
028 B022300	0
028 B032300	0
028 B042300	25288
028 C012300	35164
028 C022300	0
028 C032300	0
028 C042300	29597
028 D012300	12732
028 D022300	0

028	D032300	0
028	D042300	39442
028	E012300	9579
028	E022300	0
028	E032300	0
028	E042300	24792
028	F012300	12151
028	F022300	0
028	F032300	0
028	F042300	37169
028	G012300	131083
028	G022300	0
028	G032300	0
028	G042300	203906
028	H002300	35293
029	002300	Y
030	A002300	206
030	B002300	5.25
030	C002300	0.00
031	A002300	27
031	B002300	0
032	002300	179
033	002300	0
034	002300	Y
035	002300	58
036	A002300	N
036	B002300	0
037	002300	N
038	002300	0
039	002300	N
040	002300	Y
041	002300	Y
042	A002300	0
042	B002300	0
042	C002300	0
042	D002300	0
042	E002300	0
042	F002300	0
042	G002300	0
042	H002300	0
043	002300	1375
044	002300	0
045	002300	Y
046	002300	N
047	002300	Y
048	002300	0.50
048	A012300	0
048	A022300	0.000
048	B012300	0
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058 A002300 N
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025	D002601	3605
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048	D023500	0.000
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028	B033900	0
028	B043900	21640
028	C013900	51795
028	C023900	1689
028	C033900	0
028	C043900	20856
028	D013900	38958
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028	D033900	0
028	D043900	28614
028	E013900	27672
028	E023900	1755
028	E033900	0
028	E043900	16337
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028	F033900	0
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036	B003900	0
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042	B003900	0
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028	E044000	30862
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028	F044000	41227
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035	004000	1022
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025	B004901	13-3757717
025	C004901	E
025	D004901	2172
028	A014900	25295
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028	D024900	1195
028	D034900	0
028	D044900	30538
028	E014900	8288
028	E024900	0

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028	E044900	17518
028	F014900	9973
028	F024900	751
028	F034900	0
028	F044900	22346
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028	G024900	1946
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028	H004900	34920
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030	B004900	5.25
030	C004900	0.00
031	A004900	78
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047	004900	Y
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074	T004900	594872
074	U014900	19380
074	U024900	14252
074	V014900	0
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075	A004900	0
075	B004900	767015
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025	B005001	13-3757717
025	C005001	E
025	D005001	1703
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028	A045000	33377
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028	C045000	88732
028	D015000	7173
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028	D035000	0
028	D045000	23508
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028	E025000	0
028	E035000	0
028	E045000	20803
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028	F025000	431
028	F035000	0
028	F045000	32558
028	G015000	65420
028	G025000	961
028	G035000	0
028	G045000	220252
028	H005000	19146
029	005000	Y
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030	B005000	5.25
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031	B005000	0
032	005000	828
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034	005000	Y
035	005000	88
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036	B005000	0
037	005000	N
038	005000	0
039	005000	N
040	005000	Y
041	005000	Y
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042	B005000	0
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042	D005000	0
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042	H005000	0
043	005000	1005
044	005000	0
045	005000	Y
046	005000	N
047	005000	Y
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048	J015000	0
048	J025000	0.000
048	K015000	0
048	K025000	0.000
049	005000	N
050	005000	N
051	005000	N
052	005000	N
053	A005000	Y
053	B005000	Y
053	C005000	N
055	A005000	N
055	B005000	Y
056	005000	Y
057	005000	N
058	A005000	N
059	005000	Y
060	A005000	Y
060	B005000	Y
061	005000	1000
062	A005000	N
062	B005000	0.0
062	C005000	0.0
062	D005000	0.0
062	E005000	0.0
062	F005000	0.0
062	G005000	0.0
062	H005000	0.0
062	I005000	0.0
062	J005000	0.0
062	K005000	0.0
062	L005000	0.0
062	M005000	0.0
062	N005000	0.0
062	O005000	0.0
062	P005000	0.0
062	Q005000	0.0
062	R005000	0.0
066	A005000	Y
066	B005000	N
066	C005000	N
066	D005000	Y
066	E005000	N
066	F005000	N
066	G005000	N
067	005000	N
068	A005000	N
068	B005000	N
069	005000	N
070	A015000	Y
070	A025000	Y
070	B015000	Y
070	B025000	N
070	C015000	Y
070	C025000	N
070	D015000	Y
070	D025000	N
070	E015000	Y

070	E025000	N	
070	F015000	Y	
070	F025000	N	
070	G015000	Y	
070	G025000	N	
070	H015000	Y	
070	H025000	N	
070	I015000	N	
070	I025000	N	
070	J015000	Y	
070	J025000	Y	
070	K015000	Y	
070	K025000	Y	
070	L015000	Y	
070	L025000	Y	
070	M015000	Y	
070	M025000	N	
070	N015000	Y	
070	N025000	Y	
070	O015000	Y	
070	O025000	Y	
070	P015000	Y	
070	P025000	N	
070	Q015000	N	
070	Q025000	N	
070	R015000	N	
070	R025000	N	
071	A005000		900933
071	B005000		1108565
071	C005000		826551
071	D005000	109	
072	A005000	12	
072	B005000		0
072	C005000		11476
072	D005000		0
072	E005000		685
072	F005000		5426
072	G005000		831
072	H005000		0
072	I005000		646
072	J005000		74
072	K005000		0
072	L005000		92
072	M005000		10
072	N005000		82
072	O005000		0
072	P005000		3
072	Q005000		0
072	R005000		50
072	S005000		11
072	T005000		1005
072	U005000		0
072	V005000		0
072	W005000		2045
072	X005000		10275
072	Y005000		991
072	Z005000		2877
072	AA005000		18017
072	BB005000		0
072	CC015000		0
072	CC025000		145726
072	DD015000		2531
072	DD025000		869
072	EE005000		90511
073	A015000		0.0000
073	A025000		0.0000
073	B005000		1.8001
073	C005000		0.0000
074	A005000		36
074	B005000		11330
074	C005000		37777
074	D005000		0

074	E005000	0
074	F005000	646785
074	G005000	0
074	H005000	0
074	I005000	13793
074	J005000	0
074	K005000	0
074	L005000	1759
074	M005000	0
074	N005000	711480
074	O005000	0
074	P005000	562
074	Q005000	0
074	R015000	0
074	R025000	0
074	R035000	0
074	R045000	64776
074	S005000	0
074	T005000	646142
074	U015000	26383
074	U025000	18046
074	V015000	0
074	V025000	0
074	W005000	0.0000
074	X005000	31715
074	Y005000	0
075	A005000	0
075	B005000	832786
076	005000	0.00
024	005100	Y
025	A005101	INVESTMENT TECHNOLOGY GROUP, INC.
025	B005101	13-3757717
025	C005101	E
025	D005101	1377
028	A015100	24607
028	A025100	0
028	A035100	0
028	A045100	13135
028	B015100	7061
028	B025100	0
028	B035100	0
028	B045100	15057
028	C015100	20405
028	C025100	0
028	C035100	0
028	C045100	28114
028	D015100	6598
028	D025100	230
028	D035100	0
028	D045100	20724
028	E015100	3487
028	E025100	0
028	E035100	0
028	E045100	13623
028	F015100	7574
028	F025100	235
028	F035100	0
028	F045100	16176
028	G015100	69732
028	G025100	465
028	G035100	0
028	G045100	106829
028	H005100	10655
029	005100	Y
030	A005100	85
030	B005100	5.25
030	C005100	0.00
031	A005100	9
031	B005100	0
032	005100	76
033	005100	0
034	005100	Y

035	005100	27
036	A005100	N
036	B005100	0
037	005100	N
038	005100	0
039	005100	N
040	005100	Y
041	005100	Y
042	A005100	0
042	B005100	0
042	C005100	0
042	D005100	0
042	E005100	0
042	F005100	0
042	G005100	0
042	H005100	0
043	005100	492
044	005100	0
045	005100	Y
046	005100	N
047	005100	Y
048	005100	0.250
048	A015100	0
048	A025100	0.000
048	B015100	0
048	B025100	0.000
048	C015100	0
048	C025100	0.000
048	D015100	0
048	D025100	0.000
048	E015100	0
048	E025100	0.000
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048	F025100	0.000
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048	G025100	0.000
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048	H025100	0.000
048	I015100	0
048	I025100	0.000
048	J015100	0
048	J025100	0.000
048	K015100	0
048	K025100	0.000
049	005100	N
050	005100	N
051	005100	N
052	005100	N
053	A005100	Y
053	B005100	Y
053	C005100	N
055	A005100	Y
055	B005100	Y
056	005100	Y
057	005100	N
058	A005100	N
059	005100	Y
060	A005100	Y
060	B005100	Y
061	005100	1000
062	A005100	N
062	B005100	0.0
062	C005100	0.0
062	D005100	0.0
062	E005100	0.0
062	F005100	0.0
062	G005100	0.0
062	H005100	0.0
062	I005100	0.0
062	J005100	0.0
062	K005100	0.0
062	L005100	0.0

062	M005100	0.0
062	N005100	0.0
062	O005100	0.0
062	P005100	0.0
062	Q005100	0.0
062	R005100	0.0
066	A005100	Y
066	B005100	N
066	C005100	N
066	D005100	N
066	E005100	N
066	F005100	N
066	G005100	Y
067	005100	N
068	A005100	N
068	B005100	N
069	005100	Y
070	A015100	Y
070	A025100	Y
070	B015100	Y
070	B025100	N
070	C015100	Y
070	C025100	N
070	D015100	Y
070	D025100	N
070	E015100	Y
070	E025100	N
070	F015100	Y
070	F025100	Y
070	G015100	Y
070	G025100	N
070	H015100	Y
070	H025100	N
070	I015100	N
070	I025100	N
070	J015100	Y
070	J025100	N
070	K015100	Y
070	K025100	Y
070	L015100	Y
070	L025100	N
070	M015100	N
070	M025100	N
070	N015100	Y
070	N025100	Y
070	O015100	Y
070	O025100	Y
070	P015100	Y
070	P025100	N
070	Q015100	N
070	Q025100	N
070	R015100	N
070	R025100	N
071	A005100	418046
071	B005100	472411
071	C005100	648005
071	D005100	65
072	A005100	12
072	B005100	22
072	C005100	8241
072	D005100	0
072	E005100	933
072	F005100	1647
072	G005100	657
072	H005100	0
072	I005100	345
072	J005100	70
072	K005100	0
072	L005100	24
072	M005100	7
072	N005100	58
072	O005100	0

072	P005100	7
072	Q005100	0
072	R005100	38
072	S005100	9
072	T005100	492
072	U005100	0
072	V005100	0
072	W005100	1674
072	X005100	5028
072	Y005100	1478
072	Z005100	5646
072AA	005100	48269
072BB	005100	0
072CC	015100	0
072CC	025100	135909
072DD	015100	4791
072DD	025100	489
072EE	005100	91960
073	A015100	0.0000
073	A025100	0.0000
073	B005100	1.7456
073	C005100	0.0000
074	A005100	0
074	B005100	30852
074	C005100	50949
074	D005100	0
074	E005100	0
074	F005100	572860
074	G005100	0
074	H005100	0
074	I005100	13219
074	J005100	12
074	K005100	0
074	L005100	870
074	M005100	0
074	N005100	668762
074	O005100	361
074	P005100	277
074	Q005100	0
074	R015100	0
074	R025100	0
074	R035100	0
074	R045100	83949
074	S005100	0
074	T005100	584175
074	U015100	47431
074	U025100	9776
074	V015100	0
074	V025100	0
074	W005100	0.0000
074	X005100	6727
074	Y005100	0
075	A005100	0
075	B005100	697288
076	005100	0.00
024	006300	Y
025	A006301	CITIGROUP GLOBAL MARKETS, INC.
025	B006301	11-2418067
025	C006301	E
025	D006301	2390
025	A006302	MERRILL LYNCH & CO., INC.
025	B006302	13-2740559
025	D006302	
028	A016300	11213
028	A026300	0
028	A036300	0
028	A046300	81358
028	B016300	5143
028	B026300	0
028	B036300	0
028	B046300	48399
028	C016300	11432

028	C026300	0
028	C036300	0
028	C046300	63000
028	D016300	33329
028	D026300	1314
028	D036300	0
028	D046300	31786
028	E016300	17057
028	E026300	0
028	E036300	0
028	E046300	32513
028	F016300	5364
028	F026300	208
028	F036300	0
028	F046300	73187
028	G016300	83538
028	G026300	1522
028	G036300	0
028	G046300	330243
028	H006300	9550
029	006300	Y
030	A006300	58
030	B006300	5.25
030	C006300	0.00
031	A006300	6
031	B006300	0
032	006300	52
033	006300	0
034	006300	Y
035	006300	6
036	A006300	N
036	B006300	0
037	006300	N
038	006300	0
039	006300	N
040	006300	Y
041	006300	Y
042	A006300	0
042	B006300	0
042	C006300	0
042	D006300	0
042	E006300	0
042	F006300	0
042	G006300	0
042	H006300	0
043	006300	1498
044	006300	0
045	006300	Y
046	006300	N
047	006300	Y
048	006300	1.250
048	A016300	0
048	A026300	0.000
048	B016300	0
048	B026300	0.000
048	C016300	0
048	C026300	0.000
048	D016300	0
048	D026300	0.000
048	E016300	0
048	E026300	0.000
048	F016300	0
048	F026300	0.000
048	G016300	0
048	G026300	0.000
048	H016300	0
048	H026300	0.000
048	I016300	0
048	I026300	0.000
048	J016300	0
048	J026300	0.000
048	K016300	0

048 K026300 0.000
049 006300 N
050 006300 N
051 006300 N
052 006300 N
053 A006300 Y
053 B006300 Y
053 C006300 N
055 A006300 N
055 B006300 N
056 006300 Y
057 006300 N
058 A006300 N
059 006300 Y
060 A006300 Y
060 B006300 Y
061 006300 1000
062 A006300 N
062 B006300 0.0
062 C006300 0.0
062 D006300 0.0
062 E006300 0.0
062 F006300 0.0
062 G006300 0.0
062 H006300 0.0
062 I006300 0.0
062 J006300 0.0
062 K006300 0.0
062 L006300 0.0
062 M006300 0.0
062 N006300 0.0
062 O006300 0.0
062 P006300 0.0
062 Q006300 0.0
062 R006300 0.0
066 A006300 Y
066 B006300 N
066 C006300 N
066 D006300 Y
066 E006300 N
066 F006300 N
066 G006300 N
067 006300 N
068 A006300 N
068 B006300 N
069 006300 N
070 A016300 Y
070 A026300 N
070 B016300 N
070 B026300 N
070 C016300 N
070 C026300 N
070 D016300 N
070 D026300 N
070 E016300 N
070 E026300 N
070 F016300 N
070 F026300 N
070 G016300 N
070 G026300 N
070 H016300 N
070 H026300 N
070 I016300 N
070 I026300 N
070 J016300 Y
070 J026300 N
070 K016300 Y
070 K026300 Y
070 L016300 Y
070 L026300 Y
070 M016300 N
070 M026300 N

070	N016300	N
070	N026300	N
070	O016300	Y
070	O026300	Y
070	P016300	Y
070	P026300	N
070	Q016300	N
070	Q026300	N
070	R016300	Y
070	R026300	Y
071	A006300	1665214
071	B006300	2433828
071	C006300	1429458
071	D006300	116
072	A006300	12
072	B006300	56245
072	C006300	22565
072	D006300	0
072	E006300	0
072	F006300	19480
072	G006300	1549
072	H006300	0
072	I006300	620
072	J006300	169
072	K006300	0
072	L006300	96
072	M006300	18
072	N006300	65
072	O006300	0
072	P006300	33
072	Q006300	0
072	R006300	66
072	S006300	28
072	T006300	1498
072	U006300	0
072	V006300	0
072	W006300	19781
072	X006300	43403
072	Y006300	6152
072	Z006300	41559
072	AA006300	0
072	BB006300	95100
072	CC016300	0
072	CC026300	41667
072	DD016300	65223
072	DD026300	12297
072	EE006300	0
073	A016300	0.0000
073	A026300	0.0000
073	B006300	0.0000
073	C006300	0.0000
074	A006300	74
074	B006300	0
074	C006300	0
074	D006300	0
074	E006300	0
074	F006300	1013839
074	G006300	0
074	H006300	0
074	I006300	36963
074	J006300	0
074	K006300	0
074	L006300	2928
074	M006300	1071439
074	N006300	2125243
074	O006300	0
074	P006300	1289
074	Q006300	0
074	R016300	0
074	R026300	1000349
074	R036300	0
074	R046300	5131

074	S006300	0
074	T006300	1118474
074	U016300	90944
074	U026300	18182
074	V016300	0
074	V026300	0
074	W006300	0.0000
074	X006300	8374
074	Y006300	0
075	A006300	0
075	B006300	1555328
076	006300	0.00
SIGNATURE	Patricia A. Maleski	
TITLE	Principal Financial Officer	

Fund Hartford - RVP U.S. Bond
Account Number 165410
Trade Date 1/11/2008
Issuer Goldman Sachs Group Inc (GS 5.95% January 18, 2018)
Cusip 38141GFG
Bonds 370,000
Offering Price \$99.86
Spread \$0.45
Cost \$369,475
Dealer Executing Trade Goldman Sachs and Co.
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered 300,000,000
Total Proceeds from IPO before discount \$299,574,000
Total Proceeds from IPO after discount \$298,224,000
Total Bonds Purchased by JPMIM 38,730,000
Total Price paid \$38,675,003
% of Offering 12.91%
Fund NATIONWID BALANCED FUND- JPMIS Custodian
Account Number 165120
Trade Date 1/11/2008
Issuer Goldman Sachs Group Inc (GS 5.95% January 18, 2018)
Cusip 38141GFG
Bonds 65,000
Offering Price \$99.86
Spread \$0.45
Cost \$64,908
Dealer Executing Trade Goldman Sachs and Co.
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered 3,000,000,000
Total Proceeds from IPO before discount \$2,995,740,000
Total Proceeds from IPO after discount \$2,982,240,000
Total Bonds Purchased by JPMIM 38,730,000
Total Price paid \$38,675,003
% of Offering 1.29%
Fund NATIONWIDE LIFE INSURANCE COMPANY
Account Number 171010
Trade Date 1/11/2008
Issuer Goldman Sachs Group Inc (GS 5.95% January 18, 2018)
Cusip 38141GFG
Bonds 350,000
Offering Price \$99.86
Spread 0
Cost \$349,503.00
Dealer Executing Trade Goldman Sachs and Co.
Total Fund Assets -
% of Fund -

Total Shares/Units/Bonds Offered	\$3,000,000,000
Total Proceeds from IPO before discount	\$2,995,740,000
Total Proceeds from IPO after discount	2,982,240,000
Total Bonds Purchased by JPMIM	\$38,730,000
Total Price paid	\$38,675,003
% of Offering	0
Fund	NATIONWIDE BALANCED FUND- JPMIS Custodian
Account Number	16512000.00%
Trade Date	1/9/2008
Issuer	Kroger Company (KR 6.15% January 15, 2020)
Cusip	501044CH
Bonds	95,000
Offering Price	\$99.75
Spread	1
Cost	\$94,762.00
Dealer Executing Trade	CitiGroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$750,000,000
Total Proceeds from IPO before discount	\$748,117,500
Total Proceeds from IPO after discount	743,055,000
Total Bonds Purchased by JPMIM	\$1,115,000
Total Price paid	\$1,112,201
% of Offering	0
Fund	PACIFIC SELECT FUND- DBP
Account Number	23876000.00%
Trade Date	1/14/2008
Issuer	Southern California Edison (EIX, 5.95% February 1, 2038)
Cusip	842400FH
Bonds	3,075,000
Offering Price	\$99.54
Spread	1
Cost	\$3,060,855.00
Dealer Executing Trade	CitiGroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	600,000,000
Total Proceeds from IPO before discount	\$597,240,000
Total Proceeds from IPO after discount	591,990,000
Total Bonds Purchased by JPMIM	\$7,570,000
Total Price paid	\$7,535,178
% of Offering	0
Fund	JPMorgan Bond Portfolio
Account Number	16152000.00%
Trade Date	1/14/2008
Issuer	Target Corporation (T 7.00% January 15, 2038)
Cusip	87612EAU
Bonds	100,000
Offering Price	\$99.32
Spread	1
Cost	\$99,318.00
Dealer Executing Trade	CitiGroup Global Markets
Total Fund Assets	\$102,959,591

% of Fund	0.10%
Total Shares/Units/Bonds Offered	2,250,810,000
Total Proceeds from IPO before discount	\$2,235,459,476
Total Proceeds from IPO after discount	2,215,764,888
Total Bonds Purchased by JPMIM	\$5,255,000
Total Price paid	\$5,219,161
% of Offering	0
Fund	JPMorgan Bond Portfolio
Account Number	16152000.00%
Trade Date	1/24/2008
Issuer	Wal-Mart Stores Inc. (WMT 6.50% August 15, 2037)
Cusip	931142CK
Bonds	70,000
Offering Price	\$100.77
Spread	1
Cost	\$70,540.00
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	\$102,959,591
% of Fund	0.07%
Total Shares/Units/Bonds Offered	\$750,000,000
Total Proceeds from IPO before discount	\$755,790,000
Total Proceeds from IPO after discount	749,227,500
Total Bonds Purchased by JPMIM	\$650,000
Total Price paid	\$655,018
% of Offering	0

Fund	
Account Number	159372
Trade Date	1/11/2008
Issuer	Goldman Sachs Group Inc (GS 5.95% January 18, 2018)
Cusip	38141GFG
Bonds	\$1,500,000.00
Offering Price	\$100
Spread	0.5
Cost	\$1,497,870
Dealer Executing Trade	Goldman Sachs and Co.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$1,500,000
Total Proceeds from IPO before discount	1,497,870
Total Proceeds from IPO after discount	\$1,491,120
Total Bonds Purchased by JPMIM	2686500000.00%
Total Price paid	\$26,826,851.70
% of Offering	17.9

Fund EQ/ JPM CORE BOND PORTFOLIO
Account Number 12/7/2346
Trade Date 2/7/2008
Issuer Verizon Communications (VZ, 6.4% February 15, 2038)
Cusip 92343VAK
Bonds \$4,455,000.00
Offering Price \$99.05
Spread \$1
Cost \$4,412,722.05
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered \$1,750,000,000
Total Proceeds from IPO before discount \$1,733,392,500
Total Proceeds from IPO after discount 1,718,080,000
Total Bonds Purchased by JPMIM \$28,720,000
Total Price paid \$28,447,447.20
% of Offering 1.64%

Fund NATIONWIDE LIFE INSURANCE COMPANY
Account Number 3/16/2368
Trade Date 2/7/2008
Issuer Verizon Communications (VZ, 6.4% February 15, 2038)
Cusip 92343VAK
Bonds \$350,000.00
Offering Price \$99.05
Spread \$1
Cost \$346,678.50
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered \$1,750,000,000
Total Proceeds from IPO before discount \$1,733,392,500
Total Proceeds from IPO after discount 1,718,080,000
Total Bonds Purchased by JPMIM \$28,720,000
Total Price paid \$28,447,447.20
% of Offering 1.64%

Fund JPMORGAN DIVERSIFIED FUND-FIXED INC
Account Number 9/24/2340
Trade Date 2/7/2008
Issuer Verizon Communications (VZ, 6.4% February 15, 2038)
Cusip 92343VAK
Bonds \$170,000.00
Offering Price \$99.05
Spread \$1
Cost \$168,386.70
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets \$218,969,035.09
% of Fund 0
Total Shares/Units/Bonds Offered \$1,750,000,000
Total Proceeds from IPO before discount \$1,733,392,500
Total Proceeds from IPO after discount 1,718,080,000
Total Bonds Purchased by JPMIM \$28,720,000
Total Price paid \$28,447,447.20

% of Offering 1.64%
Fund JPM BOND FD CORPORATE (INVESTMENT GRADE)
Account Number 9/15/2340
Trade Date 2/7/2008
Issuer Verizon Communications (VZ, 6.4% February 15, 2038)
Cusip 92343VAK
Bonds \$4,065,000.00
Offering Price \$99.05
Spread \$1
Cost \$4,026,423.15
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets \$6,847,177,792.96

% of Fund 0.06%
Total Shares/Units/Bonds Offered 1,750,000,000
Total Proceeds from IPO before discount \$1,733,392,500
Total Proceeds from IPO after discount \$1,718,080,000
Total Bonds Purchased by JPMIM 28,720,000
Total Price paid \$28,447,447.20

% of Offering 1.64%
Fund JPMorgan Bond Portfolio (variable annuity)
Account Number 3/23/2342
Trade Date 2/7/2008
Issuer Verizon Communications (VZ, 6.4% February 15, 2038)
Cusip 92343VAK
Bonds 90,000
Offering Price \$99.05
Spread \$0.88
Cost \$89,146
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets \$98,487,684.34

% of Fund 0
Total Shares/Units/Bonds Offered 1,750,000,000
Total Proceeds from IPO before discount \$1,733,392,500
Total Proceeds from IPO after discount \$1,718,080,000
Total Bonds Purchased by JPMIM 28,720,000
Total Price paid \$28,447,447.20

% of Offering 1.64%
Fund SUNAMERICA BALANCED-Fixed Income
Account Number 7/27/2334
Trade Date 2/7/2008
Issuer Verizon Communications (VZ, 6.4% February 15, 2038)
Cusip 92343VAK
Bonds 175,000
Offering Price \$99.05
Spread \$0.88
Cost \$173,339
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets -

% of Fund -
Total Shares/Units/Bonds Offered 1,750,000,000
Total Proceeds from IPO before discount \$1,733,392,500
Total Proceeds from IPO after discount \$1,718,080,000
Total Bonds Purchased by JPMIM 28,720,000

Total Price paid	\$28,447,447.20
% of Offering	1.64%
Fund	PACIFIC SELECT FUND- DBP
Account Number	9/12/2553
Trade Date	2/7/2008
Issuer	Verizon Communications (VZ, 6.4% February 15, 2038)
Cusip	92343VAK
Bonds	4,365,000
Offering Price	\$99.05
Spread	\$0.88
Cost	\$4,323,576
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	1,750,000,000
Total Proceeds from IPO before discount	\$1,733,392,500
Total Proceeds from IPO after discount	\$1,718,080,000
Total Bonds Purchased by JPMIM	28,720,000
Total Price paid	\$28,447,447.20
% of Offering	1.64%
Fund	NATIONWIDE BALANCED FUND- JPMIS Custodian
Account Number	1/30/2352
Trade Date	2/7/2008
Issuer	Verizon Communications (VZ, 6.4% February 15, 2038)
Cusip	92343VAK
Bonds	140,000
Offering Price	\$99.05
Spread	\$0.88
Cost	\$138,671
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	1,750,000,000
Total Proceeds from IPO before discount	\$1,733,392,500
Total Proceeds from IPO after discount	\$1,718,080,000
Total Bonds Purchased by JPMIM	28,720,000
Total Price paid	\$28,447,447.20
% of Offering	1.64%
Fund	JPM ENHANCED INCOME FUND
Account Number	4/19/2352
Trade Date	2/12/2008
Issuer	Proctor & Gamble International FN (PG, FRN August 19, 2008)
Cusip	742732AB
Bonds	850,000
Offering Price	\$100.00
Spread	\$0.13
Cost	\$850,000
Dealer Executing Trade	Merrill Lynch
Total Fund Assets	\$148,196,901.52
% of Fund	0
Total Shares/Units/Bonds Offered	1,500,000,000
Total Proceeds from IPO before discount	\$1,500,000,000
Total Proceeds from IPO after discount	\$1,498,050,000

Total Bonds Purchased by JPMIM 49,900,000
 Total Price paid \$49,900,000.00
 % of Offering 3.33%
 Fund PACIFIC SELECT FUND- DBP (EC)
 Account Number 9/15/2553
 Trade Date 2/12/2008
 Issuer Proctor & Gamble International FN (PG, FRN August 19, 2008)
 Cusip 742732AB
 Bonds 6,000,000
 Offering Price \$100.00
 Spread \$0.13
 Cost \$6,000,000
 Dealer Executing Trade Merrill Lynch
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 1,500,000,000
 Total Proceeds from IPO before discount \$1,500,000,000
 Total Proceeds from IPO after discount \$1,498,050,000
 Total Bonds Purchased by JPMIM 49,900,000
 Total Price paid \$49,900,000.00
 % of Offering 3.33%
 Fund JPM BOND PORTFOLIO
 Account Number 3/23/2342
 Trade Date 2/25/2008
 Issuer Hewlett Packard Co. (HPQ, FRN March 1, 2013)
 Cusip 428236AQ
 Bonds 135,000
 Offering Price \$99.92
 Spread \$0.35
 Cost \$134,893
 Dealer Executing Trade Banc Of America Securities
 Total Fund Assets \$91,883,970.30
 % of Fund 0
 Total Shares/Units/Bonds Offered 1,500,000,000
 Total Proceeds from IPO before discount \$1,498,815,000
 Total Proceeds from IPO after discount \$1,493,565,000
 Total Bonds Purchased by JPMIM 12,505,000
 Total Price paid \$12,495,121.05
 % of Offering 0.83%
 Fund SUNAMERICA BALANCED-Fixed Income
 Account Number 7/27/2334
 Trade Date 2/25/2008
 Issuer Hewlett Packard Co. (HPQ, FRN March 1, 2013)
 Cusip 428236AQ
 Bonds 255,000
 Offering Price \$99.92
 Spread \$0.35
 Cost \$254,796
 Dealer Executing Trade Banc Of America Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 1,500,000,000
 Total Proceeds from IPO before discount \$1,498,800,000

Total Proceeds from IPO after discount	\$1,493,550,000
Total Bonds Purchased by JPMIM	12,505,000
Total Price paid	\$12,494,996.00
% of Offering	0.83%
Fund	JPMORGAN DIVERSIFIED FUND-FIXED INC
Account Number	9/24/2340
Trade Date	2/25/2008
Issuer	Hewlett Packard Co. (HPQ, FRN March 1, 2013)
Cusip	428236AQ
Bonds	270,000
Offering Price	\$99.92
Spread	\$0.35
Cost	\$269,784
Dealer Executing Trade	Banc Of America Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	1,500,000,000
Total Proceeds from IPO before discount	\$1,498,800,000
Total Proceeds from IPO after discount	\$1,493,550,000
Total Bonds Purchased by JPMIM	12,505,000
Total Price paid	\$12,494,996.00
% of Offering	0.83%
Fund	JPMorgan Strategic Income Fund
Account Number	12/27/2344
Trade Date	2/25/2008
Issuer	Hewlett Packard Co. (HPQ, FRN March 1, 2013)
Cusip	428236AQ
Bonds	55,000
Offering Price	\$99.92
Spread	\$0.35
Cost	\$54,956
Dealer Executing Trade	Banc Of America Securities
Total Fund Assets	\$29,091,170.61
% of Fund	0
Total Shares/Units/Bonds Offered	1,500,000,000
Total Proceeds from IPO before discount	\$1,498,800,000
Total Proceeds from IPO after discount	\$1,493,550,000
Total Bonds Purchased by JPMIM	12,505,000
Total Price paid	\$12,494,996.00
% of Offering	0.83%
Fund	EQ/JPM Core Bond Portfolio
Account Number	163240
Trade Date	2/25/2008
Issuer	Hewlett Packard Co. (HPQ, FRN March 1, 2013)
Cusip	428236AQ
Bonds	7195000
Offering Price	\$99.92
Spread	\$0.35
Cost	7,189,244
Dealer Executing Trade	Banc Of America Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	1,500,000,000

Total Proceeds from IPO before discount \$1,498,800,000
Total Proceeds from IPO after discount \$1,493,550,000
Total Bonds Purchased by JPMIM 12,505,000
Total Price paid \$12,494,996
% of Offering 0.83%

Fund NATIONWIDE BALANCED FUND- JPMIS Custodian

Account Number \$165,120

Trade Date 2/25/2008

Issuer Hewlett Packard Co. (HPQ, FRN March 1, 2013)

Cusip 428236AQ

Bonds 12/15/2474

Offering Price \$99.92

Spread \$0.35

Cost 209,832

Dealer Executing Trade Banc Of America Securities

Total Fund Assets -

% of Fund -

Total Shares/Units/Bonds Offered 1,500,000,000

Total Proceeds from IPO before discount \$1,498,800,000

Total Proceeds from IPO after discount \$1,493,550,000

Total Bonds Purchased by JPMIM 12,505,000

Total Price paid \$12,494,996

% of Offering 0.83%

Fund JPM ENHANCED INCOME FUND

Account Number \$165,200

Trade Date 2/25/2008

Issuer Hewlett Packard Co. (HPQ, FRN September 3, 2009)

Cusip 428236AR

Bonds 4/27/4090

Offering Price \$100.00

Spread \$0.10

Cost 800,000

Dealer Executing Trade Bank Of America Securities

Total Fund Assets \$131,742,323.79

% of Fund 0.61%

Total Shares/Units/Bonds Offered 750,000,000

Total Proceeds from IPO before discount \$750,000,000

Total Proceeds from IPO after discount \$749,250,000

Total Bonds Purchased by JPMIM 44,175,000

Total Price paid \$800,000

% of Offering 0.11%

Fund JPMORGAN DIVERSIFIED FUND - FIXED INCOME SUB ACCOUNT

Account Number 9/24/2340

Trade Date 3/19/2008

Issuer Caterpillar Financial Services Corporation (CAT 5.45% April 15, 2018)

Cusip 14912L3U

Bonds \$155,000.00

Offering Price \$99.75

Spread \$0

Cost \$154,614.00
 Dealer Executing Trade Barclays Capital Inc.
 Total Fund Assets 6905704708.00%
 % of Fund 0
 Total Shares/Units/Bonds Offered \$750,000,000
 Total Proceeds from IPO before discount \$748,132,500
 Total Proceeds from IPO after discount 744,570,000
 Total Bonds Purchased by JPMIM \$48,790,000
 Total Price paid \$48,668,513.00
 % of Offering 6.51%
 Fund J.P. Morgan NVIT Balanced Fund
 Account Number 3/23/2342
 Trade Date 3/19/2008
 Issuer Caterpillar Financial Services Corporation (CAT 5.45% April 15, 2018)
 Cusip 14912L3U
 Bonds \$80,000.00
 Offering Price \$99.75
 Spread \$0
 Cost \$79,801.00
 Dealer Executing Trade Barclays Capital Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$750,000,000
 Total Proceeds from IPO before discount \$748,132,500
 Total Proceeds from IPO after discount 744,570,000
 Total Bonds Purchased by JPMIM \$48,790,000
 Total Price paid \$48,668,513.00
 % of Offering 6.51%
 Fund JPMorgan Strategic Income Fund
 Account Number 12/27/2344
 Trade Date 3/19/2008
 Issuer Caterpillar Financial Services Corporation (CAT 5.45% April 15, 2018)
 Cusip 14912L3U
 Bonds \$30,000.00
 Offering Price \$99.75
 Spread \$0
 Cost \$29,925.00
 Dealer Executing Trade Barclays Capital Inc.
 Total Fund Assets \$14,882,284.74
 % of Fund 0
 Total Shares/Units/Bonds Offered \$750,000,000
 Total Proceeds from IPO before discount \$748,132,500
 Total Proceeds from IPO after discount 744,570,000
 Total Bonds Purchased by JPMIM \$48,790,000
 Total Price paid \$48,668,513.00
 % of Offering 6.51%
 Fund SunAmerica Series Trust-Balanced Portfolio - Fixed Income
 Account Number 7/27/2334
 Trade Date 3/19/2008
 Issuer Caterpillar Financial Services Corporation (CAT 5.45% April 15, 2018)
 Cusip 14912L3U
 Bonds \$150,000.00
 Offering Price \$99.75

Spread \$0
 Cost \$149,627.00
 Dealer Executing Trade Barclays Capital Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 750,000,000
 Total Proceeds from IPO before discount \$748,132,500
 Total Proceeds from IPO after discount \$744,570,000
 Total Bonds Purchased by JPMIM 48,790,000
 Total Price paid \$48,668,513.00
 % of Offering 6.51%
 Fund EQ/JPM Core Bond Portfolio
 Account Number 12/7/2346
 Trade Date 3/19/2008
 Issuer Caterpillar Financial Services Corporation (CAT 5.45% April 15, 2018)
 Cusip 14912L3U
 Bonds 4,120,000
 Offering Price \$99.75
 Spread \$0.48
 Cost \$4,109,741
 Dealer Executing Trade Barclays Capital Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 750,000,000
 Total Proceeds from IPO before discount \$748,132,500
 Total Proceeds from IPO after discount \$744,570,000
 Total Bonds Purchased by JPMIM 48,790,000
 Total Price paid \$48,668,513.00
 % of Offering 6.51%
 Fund Pacific Select Fund-Diversified Bond Portfolio
 Account Number 9/12/2553
 Trade Date 3/19/2008
 Issuer Caterpillar Financial Services Corporation (CAT 5.45% April 15, 2018)
 Cusip 14912L3U
 Bonds 4,315,000
 Offering Price \$99.75
 Spread \$0.48
 Cost \$4,304,256
 Dealer Executing Trade Barclays Capital Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 750,000,000
 Total Proceeds from IPO before discount \$748,132,500
 Total Proceeds from IPO after discount \$744,570,000
 Total Bonds Purchased by JPMIM 48,790,000
 Total Price paid \$48,668,513.00
 % of Offering 6.51%
 Fund JPMORGAN DIVERSIFIED FUND - FIXED INCOME SUB ACCOUNT
 Account Number 9/24/2340
 Trade Date 3/24/2008
 Issuer CSX Corporation (CSX 7.45% April 1, 2038)
 Cusip 126408GP
 Bonds 115,000

Offering Price	\$99.93
Spread	\$0.88
Cost	\$114,916
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	69,057,047.08
% of Fund	0
Total Shares/Units/Bonds Offered	400,000,000
Total Proceeds from IPO before discount	\$399,708,000
Total Proceeds from IPO after discount	\$396,208,000
Total Bonds Purchased by JPMIM	27,210,000
Total Price paid	\$27,190,137.00
% of Offering	6.80%
Fund	JPM Series II - Bond Portfolio
Account Number	3/23/2342
Trade Date	3/24/2008
Issuer	CSX Corporation (CSX 7.45% April 1, 2038)
Cusip	126408GP
Bonds	55,000
Offering Price	\$99.93
Spread	\$0.88
Cost	\$54,960
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	400,000,000
Total Proceeds from IPO before discount	\$399,708,000
Total Proceeds from IPO after discount	\$396,208,000
Total Bonds Purchased by JPMIM	27,210,000
Total Price paid	\$27,190,137.00
% of Offering	6.80%
Fund	SunAmerica Series Trust-Balanced Portfolio - Fixed Income
Account Number	7/27/2334
Trade Date	3/24/2008
Issuer	CSX Corporation (CSX 7.45% April 1, 2038)
Cusip	126408GP
Bonds	115,000
Offering Price	\$99.93
Spread	\$0.88
Cost	\$114,916
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	400,000,000
Total Proceeds from IPO before discount	\$399,708,000
Total Proceeds from IPO after discount	\$396,208,000
Total Bonds Purchased by JPMIM	27,210,000
Total Price paid	\$27,190,137.00
% of Offering	6.80%
Fund	Pacific Select Fund-Diversified Bond Portfolio
Account Number	9/12/2553
Trade Date	3/24/2008
Issuer	CSX Corporation (CSX 7.45% April 1, 2038)
Cusip	126408GP

Bonds 3,320,000
Offering Price \$99.93
Spread \$0.88
Cost \$3,317,576
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered 400,000,000
Total Proceeds from IPO before discount \$399,708,000
Total Proceeds from IPO after discount \$396,208,000
Total Bonds Purchased by JPMIM 27,210,000
Total Price paid \$27,190,137.00
% of Offering 6.80%

Fund EQ/JPM Core Bond Portfolio
Account Number 12/7/2346
Trade Date 3/24/2008
Issuer CSX Corporation (CSX 7.45% April 1, 2038)

Cusip 126408GP
Bonds 3,130,000
Offering Price \$99.93
Spread \$0.88
Cost \$3,127,715
Dealer Executing Trade Citigroup Global Markets

Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered 400,000,000
Total Proceeds from IPO before discount \$399,708,000
Total Proceeds from IPO after discount \$396,208,000
Total Bonds Purchased by JPMIM 27,210,000
Total Price paid \$27,190,137.00
% of Offering 6.80%

Fund JPM Realty Income
Account Number 1/7/2362
Trade Date 4/17/2008
Issuer American Campus Communities, Inc. (ACC) Secondary
Cusip 2,483,510
Shares \$17,800.00
Offering Price \$28.75
Spread \$1
Cost \$511,750.00
Dealer Executing Trade Merrill Lynch and Co Inc New York
Total Fund Assets \$107,430,083
% of Fund 0
Total Shares Offered \$8,000,000
Total Proceeds from IPO before discount \$230,000,000
Total Proceeds from IPO after discount 220,224,800
Total Shares Purchased by JPMIM \$125,320
Total Price paid \$36,030.00
% of Offering 1.57%

Fund DEKA-US REIT-Chase
 Account Number 10/23/2345
 Trade Date 4/17/2008
 Issuer American Campus Communities, Inc. (ACC) Secondary
 Cusip 2,483,510
 Shares \$4,900.00
 Offering Price \$28.75
 Spread \$1
 Cost \$140,875.00
 Dealer Executing Trade Merrill Lynch and Co Inc New York
 Total Fund Assets \$0
 % of Fund #DIV/0!
 Total Shares Offered \$8,000,000
 Total Proceeds from IPO before discount \$230,000,000
 Total Proceeds from IPO after discount 220,224,800
 Total Shares Purchased by JPMIM \$125,320
 Total Price paid \$36,030.00
 % of Offering 1.57%

Fund Managers High Yield
 Account Number \$145,730.00
 Trade Date 4/2/2008
 Issuer Ipalco Enterprises Inc. (AES 7.25% April 1, 2016 144A)
 Cusip 462613AE
 Bonds \$50,000
 Offering Price \$98.53
 Spread 2
 Cost \$49,263
 Dealer Executing Trade Merrill Lynch
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$400,000,000.00
 Total Proceeds from IPO before discount \$394,104,000
 Total Proceeds from IPO after discount \$388,104,000
 Total Bonds Purchased by JPMIM \$3,620,000.00
 Total Price paid \$3,566,641
 % of Offering 0.91%

Fund SEI Institutional Managed Trust - HY
 Account Number \$155,510.00
 Trade Date 4/2/2008
 Issuer Ipalco Enterprises Inc. (AES 7.25% April 1, 2016 144A)
 Cusip 462613AE
 Bonds \$530,000
 Offering Price \$98.53
 Spread \$1.50
 Cost 522,188
 Dealer Executing Trade Merrill Lynch
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$400,000,000.00

Total Proceeds from IPO before discount	\$394,104,000
Total Proceeds from IPO after discount	\$388,104,000
Total Bonds Purchased by JPMIM	\$3,620,000.00
Total Price paid	\$3,566,641
% of Offering	0.91%
Fund	JPM Core Plus Bond
Account Number	159,372
Trade Date	4/2/2008
Issuer	Ipalco Enterprises Inc. (AES 7.25% April 1, 2016 144A)
Cusip	462613AE
Bonds	100,000
Offering Price	\$98.53
Spread	2
Cost	98,526
Dealer Executing Trade	Merrill Lynch
Total Fund Assets	\$1,016,385,445
% of Fund	0
Total Shares/Units/Bonds Offered	\$400,000,000.00
Total Proceeds from IPO before discount	\$394,104,000
Total Proceeds from IPO after discount	\$388,104,000
Total Bonds Purchased by JPMIM	\$3,620,000.00
Total Price paid	\$3,566,641
% of Offering	0.91%
Fund	SIIT - High Yield Bond
Account Number	159,520
Trade Date	4/2/2008
Issuer	Ipalco Enterprises Inc. (AES 7.25% April 1, 2016 144A)
Cusip	462613AE
Bonds	600,000
Offering Price	\$98.53
Spread	2
Cost	591,156
Dealer Executing Trade	Merrill Lynch
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$400,000,000.00
Total Proceeds from IPO before discount	\$394,104,000
Total Proceeds from IPO after discount	\$388,104,000
Total Bonds Purchased by JPMIM	\$3,620,000.00
Total Price paid	\$3,566,641
% of Offering	0.91%
Fund	Principal Investors - High Yield
Account Number	178,990
Trade Date	4/2/2008
Issuer	Ipalco Enterprises Inc. (AES 7.25% April 1, 2016 144A)
Cusip	462613AE
Bonds	200,000
Offering Price	\$98.53
Spread	2
Cost	197,052
Dealer Executing Trade	Merrill Lynch
Total Fund Assets	-
% of Fund	-

Total Shares/Units/Bonds Offered	\$400,000,000.00
Total Proceeds from IPO before discount	\$394,104,000
Total Proceeds from IPO after discount	\$388,104,000
Total Bonds Purchased by JPMIM	\$3,620,000.00
Total Price paid	\$3,566,641
% of Offering	0.91%
Fund	EQ/JPM Core Bond Portfolio
Account Number	163,240
Trade Date	4/10/2008
Issuer	Monsanto Company (MON 5.875% April 15, 2038)
Cusip	61166WAG
Bonds	1,825,000
Offering Price	\$98.53
Spread	1
Cost	1,798,173
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$250,000,000.00
Total Proceeds from IPO before discount	\$246,325,000
Total Proceeds from IPO after discount	\$244,137,500
Total Bonds Purchased by JPMIM	\$12,485,000.00
Total Price paid	\$12,301,471
% of Offering	4.99%
Fund	JPM NVIT Balanced
Account Number	165,120
Trade Date	4/10/2008
Issuer	Monsanto Company (MON 5.875% April 15, 2038)
Cusip	61166WAG
Bonds	55,000
Offering Price	\$98.53
Spread	1
Cost	54,192
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$250,000,000.00
Total Proceeds from IPO before discount	\$246,325,000
Total Proceeds from IPO after discount	\$244,137,500
Total Bonds Purchased by JPMIM	\$12,485,000.00
Total Price paid	\$12,301,471
% of Offering	4.99%
Fund	JPM Diversified
Account Number	160,975
Trade Date	4/10/2008
Issuer	Monsanto Company (MON 5.875% April 15, 2038)
Cusip	61166WAG
Bonds	65,000
Offering Price	\$98.53
Spread	1
Cost	64,045
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	\$68,894,149

% of Fund 0
Total Shares/Units/Bonds Offered \$250,000,000.00
Total Proceeds from IPO before discount \$246,325,000
Total Proceeds from IPO after discount \$244,137,500
Total Bonds Purchased by JPMIM \$12,485,000.00
Total Price paid \$12,301,471
% of Offering 4.99%
Fund JPM Bond Corporate Income
Account Number 160,966
Trade Date 4/10/2008
Issuer Monsanto Company (MON 5.875% April 15, 2038)
Cusip 61166WAG
Bonds 1,385,000
Offering Price \$98.53
Spread 1
Cost 1,364,641
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets \$1,352,539,517

% of Fund 0
Total Shares/Units/Bonds Offered \$250,000,000.00
Total Proceeds from IPO before discount \$246,325,000
Total Proceeds from IPO after discount \$244,137,500
Total Bonds Purchased by JPMIM \$12,485,000.00
Total Price paid \$12,301,471
% of Offering 4.99%
Fund JPM Series II - Bond Portfolio
Account Number 161,520
Trade Date 4/10/2008
Issuer Monsanto Company (MON 5.875% April 15, 2038)
Cusip 61166WAG
Bonds 35,000
Offering Price \$98.53
Spread 1
Cost 34,486
Dealer Executing Trade Citigroup Global Markets
Total Fund Assets \$32,305,033

% of Fund 0
Total Shares/Units/Bonds Offered \$250,000,000.00
Total Proceeds from IPO before discount \$246,325,000
Total Proceeds from IPO after discount \$244,137,500
Total Bonds Purchased by JPMIM \$12,485,000.00
Total Price paid \$12,301,471
% of Offering 4.99%
Fund SunAmerica Series Trust-Balanced Portfolio
Account Number 158,724
Trade Date 4/10/2008
Issuer Monsanto Company (MON 5.875% April 15, 2038)
Cusip 61166WAG
Bonds 70,000
Offering Price \$98.53
Spread 1
Cost 68,971
Dealer Executing Trade Citigroup Global Markets

Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$250,000,000.00
 Total Proceeds from IPO before discount \$246,325,000
 Total Proceeds from IPO after discount \$244,137,500
 Total Bonds Purchased by JPMIM \$12,485,000.00
 Total Price paid \$12,301,471
 % of Offering 4.99%
 Fund Pacific Select Fund-Diversified Bond Portfolio
 Account Number 238,760
 Trade Date 4/10/2008
 Issuer Monsanto Company (MON 5.875% April 15, 2038)
 Cusip 61166WAG
 Bonds 2,040,000
 Offering Price \$98.53
 Spread 1
 Cost 2,010,012
 Dealer Executing Trade Citigroup Global Markets
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$250,000,000.00
 Total Proceeds from IPO before discount \$246,325,000
 Total Proceeds from IPO after discount \$244,137,500
 Total Bonds Purchased by JPMIM 12,485,000
 Total Price paid \$12,301,471
 % of Offering 4.99%
 Fund SunAmerica Series Trust-Balanced Portfolio
 Account Number 158724
 Trade Date 4/15/2008
 Issuer XTO Energy Inc (XTO 6.375% June 15, 2038)
 Cusip 98385XAQ
 Bonds \$110,000.00
 Offering Price \$99.86
 Spread \$1
 Cost 109,850
 Dealer Executing Trade Lehman Brothers Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$800,000,000
 Total Proceeds from IPO before discount \$798,912,000
 Total Proceeds from IPO after discount 791,912,000
 Total Bonds Purchased by JPMIM \$29,750,000
 Total Price paid \$29,709,540
 % of Offering 3.72%
 Fund JPM Bond Corporate Income
 Account Number 9/15/2340
 Trade Date 4/15/2008
 Issuer XTO Energy Inc (XTO 6.375% June 15, 2038)
 Cusip 98385XAQ
 Bonds \$2,150,000.00
 Offering Price \$99.86
 Spread \$1
 Cost 2,147,076

Dealer Executing Trade Lehman Brothers Inc.
Total Fund Assets \$1,352,539,517
% of Fund 0
Total Shares/Units/Bonds Offered \$800,000,000
Total Proceeds from IPO before discount \$798,912,000
Total Proceeds from IPO after discount 791,912,000
Total Bonds Purchased by JPMIM \$29,750,000
Total Price paid \$29,709,540
% of Offering 3.72%
Fund JPM Diversified
Account Number 9/24/2340
Trade Date 4/15/2008
Issuer XTO Energy Inc (XTO 6.375% June 15, 2038)
Cusip 98385XAQ
Bonds \$105,000.00
Offering Price \$99.86
Spread \$0.88
Cost 104,857

Dealer Executing Trade Lehman Brothers Inc.
Total Fund Assets \$68,894,149
% of Fund 0
Total Shares/Units/Bonds Offered \$800,000,000
Total Proceeds from IPO before discount \$798,912,000
Total Proceeds from IPO after discount 791,912,000
Total Bonds Purchased by JPMIM \$29,750,000
Total Price paid \$29,709,540
% of Offering 3.72%
Fund JPM Series II - Bond Portfolio
Account Number 3/23/2342
Trade Date 4/15/2008
Issuer XTO Energy Inc (XTO 6.375% June 15, 2038)
Cusip 98385XAQ
Bonds \$55,000.00
Offering Price \$99.86
Spread \$1
Cost \$54,925

Dealer Executing Trade Lehman Brothers Inc.
Total Fund Assets \$32,305,033
% of Fund 0
Total Shares/Units/Bonds Offered \$800,000,000
Total Proceeds from IPO before discount \$798,912,000
Total Proceeds from IPO after discount 791,912,000
Total Bonds Purchased by JPMIM \$29,750,000
Total Price paid \$29,709,540
% of Offering 3.72%
Fund EQ/JPM Core Bond Portfolio
Account Number 12/7/2346
Trade Date 4/15/2008
Issuer XTO Energy Inc (XTO 6.375% June 15, 2038)
Cusip 98385XAQ
Bonds \$2,780,000.00
Offering Price \$99.86
Spread \$1

Cost \$2,776,219
 Dealer Executing Trade Lehman Brothers Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$800,000,000
 Total Proceeds from IPO before discount \$798,912,000
 Total Proceeds from IPO after discount 791,912,000
 Total Bonds Purchased by JPMIM \$29,750,000
 Total Price paid \$29,709,540
 % of Offering 3.72%
 Fund JPM NVIT Balanced
 Account Number 1/30/2352
 Trade Date 4/15/2008
 Issuer XTO Energy Inc (XTO 6.375% June 15, 2038)
 Cusip 98385XAQ
 Bonds \$85,000.00
 Offering Price \$99.86
 Spread \$1
 Cost \$84,884
 Dealer Executing Trade Lehman Brothers Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$800,000,000
 Total Proceeds from IPO before discount \$798,912,000
 Total Proceeds from IPO after discount 791,912,000
 Total Bonds Purchased by JPMIM \$29,750,000
 Total Price paid \$29,709,540
 % of Offering 3.72%
 Fund Pacific Select Fund-Diversified Bond Portfolio
 Account Number 9/12/2553
 Trade Date 4/15/2008
 Issuer XTO Energy Inc (XTO 6.375% June 15, 2038)
 Cusip 98385XAQ
 Bonds \$3,160,000.00
 Offering Price \$99.86
 Spread \$1
 Cost \$3,155,702
 Dealer Executing Trade Lehman Brothers Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$800,000,000
 Total Proceeds from IPO before discount \$798,912,000
 Total Proceeds from IPO after discount 791,912,000
 Total Bonds Purchased by JPMIM \$29,750,000
 Total Price paid \$29,709,540
 % of Offering 3.72%
 Fund EQ/JPM Core Bond Portfolio
 Account Number 12/7/2346
 Trade Date 4/17/2008
 Issuer Principal Life Financial Income Fund (PFG 5.30% April 24, 2013)
 Cusip 74254PYE
 Bonds \$4,140,000.00
 Offering Price \$99.82

Spread \$0
 Cost \$4,132,465
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$600,000,000
 Total Proceeds from IPO before discount \$598,908,000
 Total Proceeds from IPO after discount 597,090,000
 Total Bonds Purchased by JPMIM \$36,495,000
 Total Price paid \$36,428,579
 % of Offering 6.08%
 Fund JPM NVIT Balanced
 Account Number 1/30/2352
 Trade Date 4/17/2008
 Issuer Principal Life Financial Income Fund (PFG 5.30% April 24, 2013)
 Cusip 74254PYE
 Bonds \$125,000.00
 Offering Price \$99.82
 Spread \$0
 Cost \$124,773
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$600,000,000
 Total Proceeds from IPO before discount \$598,908,000
 Total Proceeds from IPO after discount 597,090,000
 Total Bonds Purchased by JPMIM \$36,495,000
 Total Price paid \$36,428,579
 % of Offering 6.08%
 Fund JPM Diversified
 Account Number 9/24/2340
 Trade Date 4/17/2008
 Issuer Principal Life Financial Income Fund (PFG 5.30% April 24, 2013)
 Cusip 74254PYE
 Bonds \$160,000.00
 Offering Price \$99.82
 Spread \$0
 Cost \$159,709
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets \$68,894,149
 % of Fund 0
 Total Shares/Units/Bonds Offered \$600,000,000
 Total Proceeds from IPO before discount \$598,908,000
 Total Proceeds from IPO after discount 597,090,000
 Total Bonds Purchased by JPMIM \$36,495,000
 Total Price paid \$36,428,579
 % of Offering 6.08%
 Fund JPM Bond Corporate Income
 Account Number 9/15/2340
 Trade Date 4/17/2008
 Issuer Principal Life Financial Income Fund (PFG 5.30% April 24, 2013)
 Cusip 74254PYE
 Bonds \$3,195,000.00

Offering Price \$99.82
 Spread \$0
 Cost \$3,189,185
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets \$1,352,539,517
 % of Fund 0
 Total Shares/Units/Bonds Offered \$600,000,000
 Total Proceeds from IPO before discount \$598,908,000
 Total Proceeds from IPO after discount 597,090,000
 Total Bonds Purchased by JPMIM \$36,495,000
 Total Price paid \$36,428,579
 % of Offering 6.08%
 Fund JPM Series II - Bond Portfolio
 Account Number 3/23/2342
 Trade Date 4/17/2008
 Issuer Principal Life Financial Income Fund (PFG 5.30% April 24, 2013)
 Cusip 74254PYE
 Bonds \$80,000.00
 Offering Price \$99.82
 Spread \$0
 Cost \$79,854
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets \$32,305,033
 % of Fund 0
 Total Shares/Units/Bonds Offered \$600,000,000
 Total Proceeds from IPO before discount \$598,908,000
 Total Proceeds from IPO after discount 597,090,000
 Total Bonds Purchased by JPMIM \$36,495,000
 Total Price paid \$36,428,579
 % of Offering 6.08%
 Fund SunAmerica Series Trust-Balanced Portfolio
 Account Number 7/27/2334
 Trade Date 4/17/2008
 Issuer Principal Life Financial Income Fund (PFG 5.30% April 24, 2013)
 Cusip 74254PYE
 Bonds \$165,000.00
 Offering Price \$99.82
 Spread \$0
 Cost \$164,700
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$600,000,000
 Total Proceeds from IPO before discount \$598,908,000
 Total Proceeds from IPO after discount 597,090,000
 Total Bonds Purchased by JPMIM \$36,495,000
 Total Price paid \$36,428,579
 % of Offering 6.08%
 Fund Pacific Select Fund-Diversified Bond Portfolio
 Account Number 9/12/2553
 Trade Date 4/17/2008
 Issuer Principal Life Financial Income Fund (PFG 5.30% April 24, 2013)
 Cusip 74254PYE

Bonds	\$4,805,000.00	
Offering Price	\$99.82	
Spread	\$0	
Cost	\$4,796,255	
Dealer Executing Trade		BancAmerica Securities
Total Fund Assets	-	
% of Fund	-	
Total Shares/Units/Bonds Offered		\$600,000,000
Total Proceeds from IPO before discount		\$598,908,000
Total Proceeds from IPO after discount		597,090,000
Total Bonds Purchased by JPMIM		\$36,495,000
Total Price paid	\$36,428,579	
% of Offering	6.08%	
Fund	EQ/JPM Core Bond Portfolio	
Account Number	12/7/2346	
Trade Date	4/25/2008	
Issuer	Dr Pepper Snapple Group, Inc. (DPS 6.82% May 1, 2018 144A)	
Cusip	26138EAC	
Bonds	\$4,100,000.00	
Offering Price	\$99.99	
Spread	\$1	
Cost	\$4,099,385	
Dealer Executing Trade		BancAmerica Securities
Total Fund Assets	-	
% of Fund	-	
Total Shares/Units/Bonds Offered		\$1,200,000,000
Total Proceeds from IPO before discount		\$1,199,820,000
Total Proceeds from IPO after discount		1,192,020,000
Total Bonds Purchased by JPMIM		\$19,770,000
Total Price paid	\$19,767,035	
% of Offering	1.65%	
Fund	JPM NVIT Balanced	
Account Number	1/30/2352	
Trade Date	4/25/2008	
Issuer	Dr Pepper Snapple Group, Inc. (DPS 6.82% May 1, 2018 144A)	
Cusip	26138EAC	
Bonds	\$125,000.00	
Offering Price	\$99.99	
Spread	\$1	
Cost	\$124,981	
Dealer Executing Trade		BancAmerica Securities
Total Fund Assets	-	
% of Fund	-	
Total Shares/Units/Bonds Offered		\$1,200,000,000
Total Proceeds from IPO before discount		\$1,199,820,000
Total Proceeds from IPO after discount		1,192,020,000
Total Bonds Purchased by JPMIM		\$19,770,000
Total Price paid	\$19,767,035	
% of Offering	1.65%	
Fund	JPM Diversified	
Account Number	9/24/2340	
Trade Date	4/25/2008	
Issuer	Dr Pepper Snapple Group, Inc. (DPS 6.82% May 1, 2018 144A)	

Cusip 26138EAC
 Bonds \$160,000.00
 Offering Price \$99.99
 Spread \$1
 Cost \$159,976
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets \$68,894,149
 % of Fund 0
 Total Shares/Units/Bonds Offered \$1,200,000,000
 Total Proceeds from IPO before discount \$1,199,820,000
 Total Proceeds from IPO after discount 1,192,020,000
 Total Bonds Purchased by JPMIM \$19,770,000
 Total Price paid \$19,767,035
 % of Offering 1.65%
 Fund JPM Bond Corporate Income
 Account Number 9/15/2340
 Trade Date 4/25/2008
 Issuer Dr Pepper Snapple Group, Inc. (DPS 6.82% May 1, 2018 144A)
 Cusip 26138EAC
 Bonds \$3,150,000.00
 Offering Price \$99.99
 Spread \$1
 Cost \$3,149,528
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets \$1,352,539,517
 % of Fund 0
 Total Shares/Units/Bonds Offered \$1,200,000,000
 Total Proceeds from IPO before discount \$1,199,820,000
 Total Proceeds from IPO after discount 1,192,020,000
 Total Bonds Purchased by JPMIM \$19,770,000
 Total Price paid \$19,767,035
 % of Offering 1.65%
 Fund JPM Series II - Bond Portfolio
 Account Number 3/23/2342
 Trade Date 4/25/2008
 Issuer Dr Pepper Snapple Group, Inc. (DPS 6.82% May 1, 2018 144A)
 Cusip 26138EAC
 Bonds \$85,000.00
 Offering Price \$99.99
 Spread \$1
 Cost \$84,987
 Dealer Executing Trade BancAmerica Securities
 Total Fund Assets \$32,305,033
 % of Fund 0
 Total Shares/Units/Bonds Offered \$1,200,000,000
 Total Proceeds from IPO before discount \$1,199,820,000
 Total Proceeds from IPO after discount 1,192,020,000
 Total Bonds Purchased by JPMIM \$19,770,000
 Total Price paid \$19,767,035
 % of Offering 1.65%
 Fund SunAmerica Series Trust-Balanced Portfolio
 Account Number 7/27/2334
 Trade Date 4/25/2008

Issuer Dr Pepper Snapple Group, Inc. (DPS 6.82% May 1, 2018 144A)
Cusip 26138EAC
Bonds \$165,000.00
Offering Price \$99.99
Spread \$1
Cost \$164,975
Dealer Executing Trade BancAmerica Securities
Total Fund Assets -
% of Fund -

Total Shares/Units/Bonds Offered \$1,200,000,000
Total Proceeds from IPO before discount \$1,199,820,000
Total Proceeds from IPO after discount 1,192,020,000
Total Bonds Purchased by JPMIM \$19,770,000
Total Price paid \$19,767,035
% of Offering 1.65%

Fund Pacific Select Fund-Diversified Bond Portfolio
Account Number 9/12/2553
Trade Date 4/25/2008

Issuer Dr Pepper Snapple Group, Inc. (DPS 6.82% May 1, 2018 144A)
Cusip 26138EAC
Bonds \$4,845,000.00
Offering Price \$99.99
Spread \$1
Cost \$4,844,273
Dealer Executing Trade BancAmerica Securities
Total Fund Assets -
% of Fund -

Total Shares/Units/Bonds Offered \$1,200,000,000
Total Proceeds from IPO before discount \$1,199,820,000
Total Proceeds from IPO after discount 1,192,020,000
Total Bonds Purchased by JPMIM \$19,770,000
Total Price paid \$19,767,035
% of Offering 1.65%

Fund JPMORGAN MID CAP VALUE PORTFOLIO

Account Number 3/8/2297

Trade Date 5/6/2008

Issuer Equitable Resources Inc. (EQT)

Cusip 294,549,100

Shares \$11,400.00

Offering Price \$67.75

Spread \$3

Cost \$772,350.00

Dealer Executing Trade Deutsche Bank Securities Inc.

Total Fund Assets \$290,321,678

% of Fund 0

Total Shares Offered \$7,500,000

Total Proceeds from IPO before discount \$508,125,000

Total Proceeds from IPO after discount	487,800,000
Total Shares Purchased by JPMIM	\$350,000
Total Price paid	\$23,712,500.00
% of Offering	4.67%
Fund	JPM SELECT MID CAP EQUITY FD - VALUE
Account Number	12/6/2318
Trade Date	5/6/2008
Issuer	Equitable Resources Inc. (EQT)
Cusip	294,549,100
Shares	\$3,500.00
Offering Price	\$67.75
Spread	\$3
Cost	\$237,125.00
Dealer Executing Trade	Deutsche Bank Securities Inc.
Total Fund Assets	--
% of Fund	--
Total Shares Offered	\$7,500,000
Total Proceeds from IPO before discount	\$508,125,000
Total Proceeds from IPO after discount	487,800,000
Total Shares Purchased by JPMIM	\$350,000
Total Price paid	\$23,712,500.00
% of Offering	4.67%
Fund	TA JP MORGAN MIDCAP VALUE
Account Number	11/3/2362
Trade Date	5/6/2008
Issuer	Equitable Resources Inc. (EQT)
Cusip	294,549,100
Shares	\$9,900.00
Offering Price	\$67.75
Spread	\$3
Cost	\$670,725.00
Dealer Executing Trade	Deutsche Bank Securities Inc.
Total Fund Assets	--
% of Fund	--
Total Shares Offered	\$7,500,000
Total Proceeds from IPO before discount	\$508,125,000
Total Proceeds from IPO after discount	487,800,000
Total Shares Purchased by JPMIM	\$350,000
Total Price paid	\$23,712,500.00
% of Offering	4.67%
Fund	JPMORGAN DIVERSIFIED MID CAP VALUE FUND
Account Number	\$169,310.00
Trade Date	5/6/2008
Issuer	Equitable Resources Inc. (EQT)
Cusip	294,549,100
Shares	\$14,100.00
Offering Price	\$67.75
Spread	\$3
Cost	\$955,275.00
Dealer Executing Trade	Deutsche Bank Securities Inc.
Total Fund Assets	\$342,651,493.20
% of Fund	0.28%
Total Shares Offered	7,500,000

Total Proceeds from IPO before discount	\$508,125,000
Total Proceeds from IPO after discount	\$487,800,000
Total Shares Purchased by JPMIM	350,000
Total Price paid	\$23,712,500.00
% of Offering	4.67%
Fund	JPMorgan INS TRUST MID CAP VALUE VAR AN
Account Number	\$169,340.00
Trade Date	5/6/2008
Issuer	Equitable Resources Inc. (EQT)
Cusip	294,549,100
Shares	1,900
Offering Price	\$67.75
Spread	\$2.71
Cost	\$128,725
Dealer Executing Trade	Deutsche Bank Securities Inc.
Total Fund Assets	\$45,534,328.71
% of Fund	0
Total Shares Offered	7,500,000
Total Proceeds from IPO before discount	\$508,125,000
Total Proceeds from IPO after discount	\$487,800,000
Total Shares Purchased by JPMIM	350,000
Total Price paid	\$23,712,500.00
% of Offering	4.67%
Fund	FIDELITY MID-CAP VALUE
Account Number	\$247,370.00
Trade Date	5/6/2008
Issuer	Equitable Resources Inc. (EQT)
Cusip	294,549,100
Shares	380
Offering Price	\$67.75
Spread	\$2.71
Cost	\$25,745
Dealer Executing Trade	Deutsche Bank Securities Inc.
Total Fund Assets	--
% of Fund	--
Total Shares Offered	7,500,000
Total Proceeds from IPO before discount	\$508,125,000
Total Proceeds from IPO after discount	\$487,800,000
Total Shares Purchased by JPMIM	350,000
Total Price paid	\$23,712,500.00
% of Offering	4.67%
Fund	ING JPMorgan MID CAP VALUE PORTFOLIO
Account Number	\$166,750.00
Trade Date	5/6/2008
Issuer	Equitable Resources Inc. (EQT)
Cusip	294,549,100
Shares	8,900
Offering Price	\$67.75
Spread	\$2.71
Cost	\$602,975
Dealer Executing Trade	Deutsche Bank Securities Inc.
Total Fund Assets	--
% of Fund	--

Total Shares Offered 7,500,000
 Total Proceeds from IPO before discount \$508,125,000
 Total Proceeds from IPO after discount \$487,800,000
 Total Shares Purchased by JPMIM 350,000
 Total Price paid \$23,712,500.00
 % of Offering 4.67%
 Fund TST JP MORGAN MID CAP VALUE VP
 Account Number \$169,040.00
 Trade Date 5/6/2008
 Issuer Equitable Resources Inc. (EQT)
 Cusip 294,549,100
 Shares 12,000
 Offering Price \$67.75
 Spread \$2.71
 Cost \$813,000
 Dealer Executing Trade Deutsche Bank Securities Inc.
 Total Fund Assets --
 % of Fund --
 Total Shares Offered 7,500,000
 Total Proceeds from IPO before discount \$508,125,000
 Total Proceeds from IPO after discount \$487,800,000
 Total Shares Purchased by JPMIM 350,000
 Total Price paid \$23,712,500.00
 % of Offering 4.67%

Fund EQ/ JPM CORE BOND PORTFOLIO
 Account Number 163,240
 Trade Date 5/13/2008
 Issuer American International Group (AIG, FRN May 22, 2038)
 Cusip 026874BR
 Bonds 3,200,000
 Offering Price \$100.00
 Spread 1
 Cost 3,200,000
 Dealer Executing Trade Citigroup Global Markets
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$400,000,000.00
 Total Proceeds from IPO before discount \$400,000,000
 Total Proceeds from IPO after discount \$396,000,000
 Total Bonds Purchased by JPMIM \$27,210,000.00
 Total Price paid \$27,210,000
 % of Offering 6.80%
 Fund JPMorgan Bond Fund Corporate (Investment Grade)
 Account Number 160,966
 Trade Date 5/13/2008
 Issuer American International Group (AIG, FRN May 22, 2038)
 Cusip 026874BR
 Bonds 2,430,000
 Offering Price \$100.00

Spread 1
 Cost 2,430,000
 Dealer Executing Trade Citigroup Global Markets
 Total Fund Assets \$1,274,878,120
 % of Fund 0
 Total Shares/Units/Bonds Offered \$400,000,000.00
 Total Proceeds from IPO before discount \$400,000,000
 Total Proceeds from IPO after discount \$396,000,000
 Total Bonds Purchased by JPMIM \$27,210,000.00
 Total Price paid \$27,210,000
 % of Offering 6.80%
 Fund JPMorgan Bond Portfolio (variable annuity account)
 Account Number 161,520
 Trade Date 5/13/2008
 Issuer American International Group (AIG, FRN May 22, 2038)
 Cusip 026874BR
 Bonds 65,000
 Offering Price \$100.00
 Spread 1
 Cost 65,000
 Dealer Executing Trade Citigroup Global Markets
 Total Fund Assets \$34,919,401
 % of Fund 0
 Total Shares/Units/Bonds Offered \$400,000,000.00
 Total Proceeds from IPO before discount \$400,000,000
 Total Proceeds from IPO after discount \$396,000,000
 Total Bonds Purchased by JPMIM \$27,210,000.00
 Total Price paid \$27,210,000
 % of Offering 6.80%
 Fund JPMORGAN DIVERSIFIED FUND-FIXED INC
 Account Number 160,975
 Trade Date 5/13/2008
 Issuer American International Group (AIG, FRN May 22, 2038)
 Cusip 026874BR
 Bonds 125,000
 Offering Price \$100.00
 Spread 1
 Cost 125,000
 Dealer Executing Trade Citigroup Global Markets
 Total Fund Assets \$68,710,876
 % of Fund 0
 Total Shares/Units/Bonds Offered \$400,000,000.00
 Total Proceeds from IPO before discount \$400,000,000
 Total Proceeds from IPO after discount \$396,000,000
 Total Bonds Purchased by JPMIM \$27,210,000.00
 Total Price paid \$27,210,000
 % of Offering 6.80%
 Fund NATIONWIDE BALANCED FUND- JPMIS Custodian
 Account Number 165,120
 Trade Date 5/13/2008
 Issuer American International Group (AIG, FRN May 22, 2038)
 Cusip 026874BR
 Bonds 95,000

Offering Price	\$100.00
Spread	1
Cost	95,000
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$400,000,000.00
Total Proceeds from IPO before discount	\$400,000,000
Total Proceeds from IPO after discount	\$396,000,000
Total Bonds Purchased by JPMIM	\$27,210,000.00
Total Price paid	\$27,210,000
% of Offering	6.80%
Fund	PACIFIC SELECT FUND- DBP
Account Number	238,760
Trade Date	5/13/2008
Issuer	American International Group (AIG, FRN May 22, 2038)
Cusip	026874BR
Bonds	3,635,000
Offering Price	\$100.00
Spread	1
Cost	3,635,000
Dealer Executing Trade	Citigroup Global Markets
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$400,000,000.00
Total Proceeds from IPO before discount	\$400,000,000
Total Proceeds from IPO after discount	\$396,000,000
Total Bonds Purchased by JPMIM	27,210,000
Total Price paid	\$27,210,000
% of Offering	6.80%
Fund	Integrity Funds - High Yield
Account Number	135590
Trade Date	5/20/2008
Issuer	Chesapeake Energy Corp (CHK, 7.25% Dec 15, 2018)
Cusip	165167CC
Bonds	\$315,000.00
Offering Price	\$100.00
Spread	\$2
Cost	315,000
Dealer Executing Trade	Credit Suisse Securities (USA) LLC.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$800,000,000
Total Proceeds from IPO before discount	\$800,000,000
Total Proceeds from IPO after discount	787,000,000
Total Bonds Purchased by JPMIM	\$8,000,000
Total Price paid	\$8,000,000
% of Offering	1.00%
Fund	Managers High Yield Fund
Account Number	12/28/2298
Trade Date	5/20/2008
Issuer	Chesapeake Energy Corp (CHK, 7.25% Dec 15, 2018)
Cusip	165167CC

Bonds \$145,000.00
 Offering Price \$100.00
 Spread \$2
 Cost 145,000
 Dealer Executing Trade Credit Suisse Securities (USA) LLC.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$800,000,000
 Total Proceeds from IPO before discount \$800,000,000
 Total Proceeds from IPO after discount 787,000,000
 Total Bonds Purchased by JPMIM \$8,000,000
 Total Price paid \$8,000,000
 % of Offering 1.00%
 Fund SEI Global Master Fund - High Yield Bond Fund
 Account Number 9/22/2555
 Trade Date 5/20/2008
 Issuer Chesapeake Energy Corp (CHK, 7.25% Dec 15, 2018)
 Cusip 165167CC
 Bonds \$320,000.00
 Offering Price \$100.00
 Spread \$1.63
 Cost 320,000
 Dealer Executing Trade Credit Suisse Securities (USA) LLC.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$800,000,000
 Total Proceeds from IPO before discount \$800,000,000
 Total Proceeds from IPO after discount 787,000,000
 Total Bonds Purchased by JPMIM \$8,000,000
 Total Price paid \$8,000,000
 % of Offering 1.00%
 Fund SEI INSTITUTIONAL MANAGED TRUST-HY BOND
 Account Number 10/8/2325
 Trade Date 5/20/2008
 Issuer Chesapeake Energy Corp (CHK, 7.25% Dec 15, 2018)
 Cusip 165167CC
 Bonds \$1,305,000.00
 Offering Price \$100.00
 Spread \$2
 Cost \$1,305,000
 Dealer Executing Trade Credit Suisse Securities (USA) LLC.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$800,000,000
 Total Proceeds from IPO before discount \$800,000,000
 Total Proceeds from IPO after discount 787,000,000
 Total Bonds Purchased by JPMIM \$8,000,000
 Total Price paid \$8,000,000
 % of Offering 1.00%
 Fund SIIT - High Yield Bond Fund
 Account Number 9/30/2336
 Trade Date 5/20/2008
 Issuer Chesapeake Energy Corp (CHK, 7.25% Dec 15, 2018)

Cusip 165167CC
 Bonds \$1,420,000.00
 Offering Price \$100.00
 Spread \$2
 Cost \$1,420,000
 Dealer Executing Trade Credit Suisse Securities (USA) LLC.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$800,000,000
 Total Proceeds from IPO before discount \$800,000,000
 Total Proceeds from IPO after discount 787,000,000
 Total Bonds Purchased by JPMIM \$8,000,000
 Total Price paid \$8,000,000
 % of Offering 1.00%
 Fund Integrity Funds - High Yield
 Account Number 3/25/2271
 Trade Date 5/13/2008
 Issuer Copano Energy LLC (CPNO, 7.75% June 01, 2018)
 Cusip 217203AC
 Bonds \$220,000.00
 Offering Price \$100.00
 Spread \$2
 Cost \$220,000
 Dealer Executing Trade Bank of America Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$300,000,000
 Total Proceeds from IPO before discount \$300,000,000
 Total Proceeds from IPO after discount 294,000,000
 Total Bonds Purchased by JPMIM \$10,000,000
 Total Price paid \$10,000,000
 % of Offering 3.33%
 Fund JPMorgan Global High Yield Bond Fund (GBP)
 Account Number 1/5/2389
 Trade Date 5/13/2008
 Issuer Copano Energy LLC (CPNO, 7.75% June 01, 2018)
 Cusip 217203AC
 Bonds \$375,000.00
 Offering Price \$100.00
 Spread \$2
 Cost \$375,000
 Dealer Executing Trade Bank of America Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$300,000,000
 Total Proceeds from IPO before discount \$300,000,000
 Total Proceeds from IPO after discount 294,000,000
 Total Bonds Purchased by JPMIM \$10,000,000
 Total Price paid \$10,000,000
 % of Offering 3.33%
 Fund Managers High Yield Fund
 Account Number 12/28/2298
 Trade Date 5/13/2008

Issuer Copano Energy LLC (CPNO, 7.75% June 01, 2018)
Cusip 217203AC
Bonds \$100,000.00
Offering Price \$100.00
Spread \$2
Cost \$100,000
Dealer Executing Trade Bank of America Securities
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered \$300,000,000
Total Proceeds from IPO before discount \$300,000,000
Total Proceeds from IPO after discount 294,000,000
Total Bonds Purchased by JPMIM \$10,000,000
Total Price paid \$10,000,000
% of Offering 3.33%
Fund SEI Global Master Fund - High Yield Bond Fund
Account Number 9/22/2555
Trade Date 5/13/2008

Issuer Copano Energy LLC (CPNO, 7.75% June 01, 2018)
Cusip 217203AC
Bonds \$225,000.00
Offering Price \$100.00
Spread \$2
Cost \$225,000
Dealer Executing Trade Bank of America Securities
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered \$300,000,000
Total Proceeds from IPO before discount \$300,000,000
Total Proceeds from IPO after discount 294,000,000
Total Bonds Purchased by JPMIM \$10,000,000
Total Price paid \$10,000,000
% of Offering 3.33%
Fund SEI Institutional Managed Trust - HY Bond
Account Number 10/8/2325
Trade Date 5/13/2008

Issuer Copano Energy LLC (CPNO, 7.75% June 01, 2018)
Cusip 217203AC
Bonds \$915,000.00
Offering Price \$100.00
Spread \$2
Cost \$915,000
Dealer Executing Trade Bank of America Securities
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered \$300,000,000
Total Proceeds from IPO before discount \$300,000,000
Total Proceeds from IPO after discount 294,000,000
Total Bonds Purchased by JPMIM \$10,000,000
Total Price paid \$10,000,000
% of Offering 3.33%
Fund SIIT - High Yield Bond Fund
Account Number 9/30/2336

Trade Date 5/13/2008
 Issuer Copano Energy LLC (CPNO, 7.75% June 01, 2018)
 Cusip 217203AC
 Bonds \$1,000,000.00
 Offering Price \$100.00
 Spread \$2
 Cost \$1,000,000
 Dealer Executing Trade Bank of America Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$300,000,000
 Total Proceeds from IPO before discount \$300,000,000
 Total Proceeds from IPO after discount 294,000,000
 Total Bonds Purchased by JPMIM \$10,000,000
 Total Price paid \$10,000,000
 % of Offering 3.33%
 Fund JPMorgan Intermediate Tax Fee Bond Fund
 Account Number 7/23/2315
 Trade Date 5/7/2008
 Issuer Detroit Michigan Water Supply System (DETWTR 5.50% July 1, 2035)
 Cusip 2512558H
 Bonds \$5,000,000.00
 Offering Price \$106.05
 Spread \$1
 Cost \$5,302,600
 Dealer Executing Trade Siebert Brandford
 Total Fund Assets \$3,453,606,959
 % of Fund 0
 Total Shares/Units/Bonds Offered \$385,305,000
 Total Proceeds from IPO before discount \$408,623,659
 Total Proceeds from IPO after discount 406,200,090
 Total Bonds Purchased by JPMIM \$7,500,000
 Total Price paid \$7,953,900
 % of Offering 1.95%
 Fund JPMorgan Tax Aware Real Return Fund
 Account Number 2/13/2374
 Trade Date 5/7/2008
 Issuer Detroit Michigan Water Supply System (DETWTR 5.50% July 1, 2035)
 Cusip 2512558H
 Bonds \$2,500,000.00
 Offering Price \$106.05
 Spread \$1
 Cost \$2,651,300
 Dealer Executing Trade Siebert Brandford
 Total Fund Assets 1,193,631,387.55
 % of Fund 0
 Total Shares/Units/Bonds Offered \$385,305,000
 Total Proceeds from IPO before discount \$408,623,659
 Total Proceeds from IPO after discount 406,200,090
 Total Bonds Purchased by JPMIM \$7,500,000
 Total Price paid \$7,953,900
 % of Offering 1.95%
 Fund Integrity Funds - High Yield

Account Number 3/25/2271
Trade Date 5/22/2008
Issuer El Paso Natural Gas (EP, 7.25% June 01, 2018)
Cusip 28336LBR
Bonds \$195,000.00
Offering Price \$100.00
Spread \$1
Cost \$195,000
Dealer Executing Trade Deutsche Bank Securities
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered \$600,000,000
Total Proceeds from IPO before discount \$600,000,000
Total Proceeds from IPO after discount 595,200,000
Total Bonds Purchased by JPMIM \$11,000,000
Total Price paid \$11,000,000
% of Offering 1.83%

Fund Managers High Yield Fund

Account Number 12/28/2298
Trade Date 5/22/2008
Issuer El Paso Natural Gas (EP, 7.25% June 01, 2018)
Cusip 28336LBR
Bonds \$90,000.00
Offering Price \$100.00
Spread \$1
Cost \$90,000
Dealer Executing Trade Deutsche Bank Securities
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered \$600,000,000
Total Proceeds from IPO before discount \$600,000,000
Total Proceeds from IPO after discount 595,200,000
Total Bonds Purchased by JPMIM \$11,000,000
Total Price paid \$11,000,000
% of Offering 1.83%

Fund SEI Global Master Fund - High Yield Bond Fund

Account Number 9/22/2555
Trade Date 5/22/2008
Issuer El Paso Natural Gas (EP, 7.25% June 01, 2018)
Cusip 28336LBR
Bonds \$885,000.00
Offering Price \$100.00
Spread \$1
Cost \$885,000
Dealer Executing Trade Deutsche Bank Securities
Total Fund Assets -
% of Fund -
Total Shares/Units/Bonds Offered \$600,000,000
Total Proceeds from IPO before discount \$600,000,000
Total Proceeds from IPO after discount 595,200,000
Total Bonds Purchased by JPMIM \$11,000,000
Total Price paid \$11,000,000
% of Offering 1.83%

Fund SEI Institutional Managed Trust - HY Bond
 Account Number 10/8/2325
 Trade Date 5/22/2008
 Issuer El Paso Natural Gas (EP, 7.25% June 01, 2018)
 Cusip 28336LBR
 Bonds \$815,000.00
 Offering Price \$100.00
 Spread \$1
 Cost \$815,000
 Dealer Executing Trade Deutsche Bank Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$600,000,000
 Total Proceeds from IPO before discount \$600,000,000
 Total Proceeds from IPO after discount 595,200,000
 Total Bonds Purchased by JPMIM \$11,000,000
 Total Price paid \$11,000,000
 % of Offering 1.83%

Fund SIIT - High Yield Bond Fund
 Account Number 9/30/2336
 Trade Date 5/22/2008
 Issuer El Paso Natural Gas (EP, 7.25% June 01, 2018)
 Cusip 28336LBR
 Bonds \$885,000.00
 Offering Price \$100.00
 Spread \$1
 Cost \$885,000
 Dealer Executing Trade Deutsche Bank Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$600,000,000
 Total Proceeds from IPO before discount \$600,000,000
 Total Proceeds from IPO after discount 595,200,000
 Total Bonds Purchased by JPMIM \$11,000,000
 Total Price paid \$11,000,000
 % of Offering 1.83%

Fund Integrity Funds - High Yield
 Account Number 3/25/2271
 Trade Date 5/20/2008
 Issuer Forest Oil Corporation (FST, 7.25% June 15, 2019)
 Cusip 346091BA
 Bonds \$100,000.00
 Offering Price \$100.25
 Spread \$1
 Cost \$100,250
 Dealer Executing Trade Bank of America Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$250,000,000
 Total Proceeds from IPO before discount \$250,625,000
 Total Proceeds from IPO after discount 247,187,500
 Total Bonds Purchased by JPMIM \$2,790,000
 Total Price paid \$2,796,975

% of Offering 1.12%
 Fund Managers High Yield Fund
 Account Number 12/28/2298
 Trade Date 5/20/2008
 Issuer Forest Oil Corporation (FST, 7.25% June 15, 2019)
 Cusip 346091BA
 Bonds \$45,000.00
 Offering Price \$100.25
 Spread \$1
 Cost \$45,113
 Dealer Executing Trade Bank of America Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$250,000,000
 Total Proceeds from IPO before discount \$250,625,000
 Total Proceeds from IPO after discount 247,187,500
 Total Bonds Purchased by JPMIM \$2,790,000
 Total Price paid \$2,796,975

% of Offering 1.12%
 Fund SEI Institutional Managed Trust - HY Bond
 Account Number 10/8/2325
 Trade Date 5/20/2008
 Issuer Forest Oil Corporation (FST, 7.25% June 15, 2019)
 Cusip 346091BA
 Bonds \$405,000.00
 Offering Price \$100.25
 Spread \$1
 Cost \$406,013
 Dealer Executing Trade Bank of America Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$250,000,000
 Total Proceeds from IPO before discount \$250,625,000
 Total Proceeds from IPO after discount 247,187,500
 Total Bonds Purchased by JPMIM \$2,790,000
 Total Price paid \$2,796,975

% of Offering 1.12%
 Fund SIIT- HY BOND FUND
 Account Number 9/30/2336
 Trade Date 5/20/2008
 Issuer Forest Oil Corporation (FST, 7.25% June 15, 2019)
 Cusip 346091BA
 Bonds \$445,000.00
 Offering Price \$100.25
 Spread \$1
 Cost \$446,112.50
 Dealer Executing Trade Bank of America Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$250,000,000
 Total Proceeds from IPO before discount \$250,625,000
 Total Proceeds from IPO after discount 247,187,500
 Total Bonds Purchased by JPMIM \$2,790,000

Total Price paid	\$2,796,975
% of Offering	1.12%
Fund	JPMorgan Bond Fund Corporate (Investment Grade)
Account Number	9/15/2340
Trade Date	5/6/2008
Issuer	GlaxoSmithKline (GSK, 6.375% May 15, 2038)
Cusip	377372AE
Bonds	\$2,315,000.00
Offering Price	\$99.69
Spread	\$1
Cost	\$2,307,916
Dealer Executing Trade	Citigroup Global Markets, Inc.
Total Fund Assets	127487811980.00%
% of Fund	0
Total Shares/Units/Bonds Offered	\$2,750,000,000
Total Proceeds from IPO before discount	\$2,741,585,000
Total Proceeds from IPO after discount	2,717,522,500
Total Bonds Purchased by JPMIM	\$39,244,000
Total Price paid	\$39,123,913
% of Offering	1.43%
Fund	JPMorgan Core Plus Bond Fund
Account Number	5/5/2336
Trade Date	5/6/2008
Issuer	GlaxoSmithKline (GSK, 6.375% May 15, 2038)
Cusip	377372AE
Bonds	\$920,000.00
Offering Price	\$99.69
Spread	\$1
Cost	\$917,185
Dealer Executing Trade	Citigroup Global Markets, Inc.
Total Fund Assets	101747813877.00%
% of Fund	0
Total Shares/Units/Bonds Offered	\$2,750,000,000
Total Proceeds from IPO before discount	\$2,741,585,000
Total Proceeds from IPO after discount	2,717,522,500
Total Bonds Purchased by JPMIM	\$39,244,000
Total Price paid	\$39,123,913
% of Offering	1.43%
Fund	JPMorgan Diversified Fund-Fixed Inc.
Account Number	9/24/2340
Trade Date	5/6/2008
Issuer	GlaxoSmithKline (GSK, 6.375% May 15, 2038)
Cusip	377372AE
Bonds	\$120,000.00
Offering Price	\$99.69
Spread	\$1
Cost	\$119,633
Dealer Executing Trade	Citigroup Global Markets, Inc.
Total Fund Assets	68,710,876.04
% of Fund	0
Total Shares/Units/Bonds Offered	\$2,750,000,000
Total Proceeds from IPO before discount	\$2,741,585,000
Total Proceeds from IPO after discount	2,717,522,500

Total Bonds Purchased by JPMIM \$39,244,000
 Total Price paid \$39,123,913
 % of Offering 1.43%
 Fund Pacific Select Fund-Diversified Bond Portfolio
 Account Number 9/12/2553
 Trade Date 5/6/2008
 Issuer GlaxoSmithKline (GSK, 6.375% May 15, 2038)
 Cusip 377372AE
 Bonds \$3,455,000.00
 Offering Price \$99.69
 Spread \$1
 Cost \$3,444,428
 Dealer Executing Trade Citigroup Global Markets, Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$2,750,000,000
 Total Proceeds from IPO before discount \$2,741,585,000
 Total Proceeds from IPO after discount 2,717,522,500
 Total Bonds Purchased by JPMIM \$39,244,000
 Total Price paid \$39,123,913
 % of Offering 1.43%
 Fund SUNAMERICA BALANCED-Fixed Income
 Account Number 158724
 Trade Date 5/6/2008
 Issuer GlaxoSmithKline (GSK, 6.375% May 15, 2038)
 Cusip 377372AE
 Bonds 125,000
 Offering Price \$99.69
 Spread \$0.88
 Cost \$124,618
 Dealer Executing Trade Citigroup Global Markets, Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 2,750,000,000
 Total Proceeds from IPO before discount \$2,741,585,000
 Total Proceeds from IPO after discount \$2,717,522,500
 Total Bonds Purchased by JPMIM 39,244,000.00
 Total Price paid \$39,123,913
 % of Offering 1.43%
 Fund EQ/ JPM Core Bond Portfolio
 Account Number 163240
 Trade Date 5/1/2008
 Issuer Israel Electric (7.25% January 2019)
 Cusip 46507MAA
 Bonds 1,505,000
 Offering Price \$99.83
 Spread \$0.30
 Cost \$1,502,456.55
 Dealer Executing Trade Lehman Brothers, Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 1,000,000,000
 Total Proceeds from IPO before discount \$998,310,000

Total Proceeds from IPO after discount	\$995,310,000
Total Bonds Purchased by JPMIM	30,000,000
Total Price paid	\$29,949,300
% of Offering	3.00%
Fund	JPMorgan Bond Fund Corporate (Investment Grade)
Account Number	160966
Trade Date	5/1/2008
Issuer	Israel Electric (7.25% January 2019)
Cusip	46507MAA
Bonds	1,165,000
Offering Price	\$99.83
Spread	\$0.30
Cost	\$1,163,031.15
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	1,274,878,119.80
% of Fund	0.09%
Total Shares/Units/Bonds Offered	1,000,000,000
Total Proceeds from IPO before discount	\$998,310,000
Total Proceeds from IPO after discount	\$995,310,000
Total Bonds Purchased by JPMIM	30,000,000
Total Price paid	\$29,949,300
% of Offering	3.00%
Fund	Pacific Select Fund-Diversified Bond Portfolio
Account Number	238760
Trade Date	5/7/2008
Issuer	Israel Electric (7.25% January 2019)
Cusip	46507MAA
Bonds	1,810,000
Offering Price	\$99.83
Spread	\$0.30
Cost	\$1,806,941.10
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	1,000,000,000
Total Proceeds from IPO before discount	\$998,310,000
Total Proceeds from IPO after discount	\$995,310,000
Total Bonds Purchased by JPMIM	30,000,000
Total Price paid	\$29,949,300
% of Offering	3.00%
Fund	JPMorgan Bond Fund Corporate (Investment Grade)
Account Number	160966
Trade Date	5/21/2008
Issuer	Liberty Mutual Group (LIBMUT, FRN 6, 15, 2058)
Cusip	53079EAR
Bonds	3,000,000
Offering Price	\$97.81
Spread	\$1.00
Cost	\$2,934,150
Dealer Executing Trade	Bank of America Securities
Total Fund Assets	1,274,878,119.80
% of Fund	0.23%
Total Shares/Units/Bonds Offered	1,250,000,000

Total Proceeds from IPO before discount	\$1,222,562,500
Total Proceeds from IPO after discount	\$1,210,062,500
Total Bonds Purchased by JPMIM	3,000,000
Total Price paid	\$2,934,150
% of Offering	0.24%
Fund	Integrity Funds - High Yield
Account Number	135590
Trade Date	5/9/2008
Issuer	Petrohawk Energy Corp (HAWK, 7.875% June 1, 2015)
Cusip	716495AC
Bonds	155,000
Offering Price	\$100.00
Spread	\$2.00
Cost	\$155,000
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	500,000,000
Total Proceeds from IPO before discount	\$500,000,000
Total Proceeds from IPO after discount	\$490,000,000
Total Bonds Purchased by JPMIM	8,310,000
Total Price paid	\$8,310,000
% of Offering	1.66%
Fund	Managers High Yield Fund
Account Number	145730
Trade Date	5/9/2008
Issuer	Petrohawk Energy Corp (HAWK, 7.875% June 1, 2015)
Cusip	716495AC
Bonds	70,000
Offering Price	\$100.00
Spread	\$2.00
Cost	\$70,000
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	500,000,000
Total Proceeds from IPO before discount	\$500,000,000
Total Proceeds from IPO after discount	\$490,000,000
Total Bonds Purchased by JPMIM	8,310,000
Total Price paid	\$8,310,000
% of Offering	1.66%
Fund	SEI Global Master Fund - High Yield Bond Fund
Account Number	239500
Trade Date	5/9/2008
Issuer	Petrohawk Energy Corp (HAWK, 7.875% June 1, 2015)
Cusip	716495AC
Bonds	160,000
Offering Price	\$100.00
Spread	\$2.00
Cost	\$160,000
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	-
% of Fund	-

Total Shares/Units/Bonds Offered	500,000,000
Total Proceeds from IPO before discount	\$500,000,000
Total Proceeds from IPO after discount	\$490,000,000
Total Bonds Purchased by JPMIM	8,310,000
Total Price paid	\$8,310,000
% of Offering	1.66%
Fund	SEI Institutional Managed Trust (SIMT) - High Yield Bond Fund
Account Number	155510
Trade Date	5/9/2008
Issuer	Petrohawk Energy Corp (HAWK, 7.875% June 1, 2015)
Cusip	716495AC
Bonds	650,000
Offering Price	\$100.00
Spread	\$2.00
Cost	\$650,000
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	500,000,000
Total Proceeds from IPO before discount	\$500,000,000
Total Proceeds from IPO after discount	\$490,000,000
Total Bonds Purchased by JPMIM	8,310,000
Total Price paid	\$8,310,000
% of Offering	1.66%
Fund	SIIT - High Yield Bond Fund
Account Number	159520
Trade Date	5/9/2008
Issuer	Petrohawk Energy Corp (HAWK, 7.875% June 1, 2015)
Cusip	716495AC
Bonds	710,000
Offering Price	\$100.00
Spread	\$2.00
Cost	\$710,000
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	500,000,000
Total Proceeds from IPO before discount	\$500,000,000
Total Proceeds from IPO after discount	\$490,000,000
Total Bonds Purchased by JPMIM	8,310,000
Total Price paid	\$8,310,000
% of Offering	1.66%
Fund	Integrity Funds - High Yield
Account Number	135590
Trade Date	5/15/2008
Issuer	Sandridge (SD, 8.0% June 1, 2018)
Cusip	80007PAC
Bonds	170,000
Offering Price	\$100.00
Spread	\$2.00
Cost	\$170,000
Dealer Executing Trade	Bank of America Securities
Total Fund Assets	-

% of Fund -
Total Shares/Units/Bonds Offered 750,000,000
Total Proceeds from IPO before discount \$750,000,000
Total Proceeds from IPO after discount \$735,000,000
Total Bonds Purchased by JPMIM 6,000,000
Total Price paid \$6,000,000
% of Offering 0.80%
Fund Managers High Yield Fund
Account Number 145730
Trade Date 5/15/2008
Issuer Sandridge (SD, 8.0% June 1, 2018)
Cusip 80007PAC
Bonds 80,000
Offering Price \$100.00
Spread \$2.00
Cost \$80,000
Dealer Executing Trade Bank of America Securities
Total Fund Assets -

% of Fund -
Total Shares/Units/Bonds Offered 750,000,000
Total Proceeds from IPO before discount \$750,000,000
Total Proceeds from IPO after discount \$735,000,000
Total Bonds Purchased by JPMIM 6,000,000
Total Price paid \$6,000,000
% of Offering 0.80%
Fund SEI Institutional Managed Trust - HY Bond
Account Number 155510
Trade Date 5/15/2008
Issuer Sandridge (SD, 8.0% June 1, 2018)
Cusip 80007PAC
Bonds 700,000
Offering Price \$100.00
Spread \$2.00
Cost \$700,000
Dealer Executing Trade Bank of America Securities
Total Fund Assets -

% of Fund -
Total Shares/Units/Bonds Offered 750,000,000
Total Proceeds from IPO before discount \$750,000,000
Total Proceeds from IPO after discount \$735,000,000
Total Bonds Purchased by JPMIM 6,000,000
Total Price paid \$6,000,000
% of Offering 0.80%
Fund SIIT- HY BOND FUND
Account Number 159520
Trade Date 5/15/2008
Issuer Sandridge (SD, 8.0% June 1, 2018)
Cusip 80007PAC
Bonds 765,000
Offering Price \$100.00
Spread \$2.00
Cost \$765,000
Dealer Executing Trade Bank of America Securities

Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 750,000,000
 Total Proceeds from IPO before discount \$750,000,000
 Total Proceeds from IPO after discount \$735,000,000
 Total Bonds Purchased by JPMIM 6,000,000
 Total Price paid \$6,000,000
 % of Offering 0.80%
 Fund JPMorgan Bond Fund Corporate (Investment Grade)
 Account Number 160966
 Trade Date 5/28/2008
 Issuer Telecom Italia Capital (TITIM, 7.721% June 4, 2038)
 Cusip 87927VAV
 Bonds 845,000
 Offering Price \$100.00
 Spread \$0.88
 Cost \$845,000
 Dealer Executing Trade Lehman Brothers, Inc.
 Total Fund Assets 1,274,878,119.80
 % of Fund 0.07%
 Total Shares/Units/Bonds Offered 1,000,000,000
 Total Proceeds from IPO before discount \$1,000,000,000
 Total Proceeds from IPO after discount \$991,250,000
 Total Bonds Purchased by JPMIM 15,000,000
 Total Price paid \$15,000,000
 % of Offering 1.50%
 Fund JPMorgan Bond Portfolio (variable annuity account)
 Account Number 161520
 Trade Date 5/28/2008
 Issuer Telecom Italia Capital (TITIM, 7.721% June 4, 2038)
 Cusip 87927VAV
 Bonds 25,000
 Offering Price \$100.00
 Spread \$0.88
 Cost \$25,000
 Dealer Executing Trade Lehman Brothers, Inc.
 Total Fund Assets 34,919,401.46
 % of Fund 0.07%
 Total Shares/Units/Bonds Offered 1,000,000,000
 Total Proceeds from IPO before discount \$1,000,000,000
 Total Proceeds from IPO after discount \$991,250,000
 Total Bonds Purchased by JPMIM 15,000,000
 Total Price paid \$15,000,000
 % of Offering 1.50%
 Fund JPMorgan Diversified Fund-Fixed Inc.
 Account Number 160975
 Trade Date 5/28/2008
 Issuer Telecom Italia Capital (TITIM, 7.721% June 4, 2038)
 Cusip 87927VAV
 Bonds 50,000
 Offering Price \$100.00
 Spread \$0.88
 Cost \$50,000

Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	68,710,876.04
% of Fund	0.07%
Total Shares/Units/Bonds Offered	1,000,000,000
Total Proceeds from IPO before discount	\$1,000,000,000
Total Proceeds from IPO after discount	\$991,250,000
Total Bonds Purchased by JPMIM	15,000,000
Total Price paid	\$15,000,000
% of Offering	1.50%
Fund	NATIONWIDE BALANCED FUND- JPMIS Custodian
Account Number	165120
Trade Date	5/28/2008
Issuer	Telecom Italia Capital (TITIM, 7.721% June 4, 2038)
Cusip	87927VAV
Bonds	35,000
Offering Price	\$100.00
Spread	\$0.88
Cost	\$35,000
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	1,000,000,000
Total Proceeds from IPO before discount	\$1,000,000,000
Total Proceeds from IPO after discount	\$991,250,000
Total Bonds Purchased by JPMIM	15,000,000
Total Price paid	\$15,000,000
% of Offering	1.50%
Fund	Pacific Select Fund-Diversified Bond Portfolio
Account Number	238760
Trade Date	5/28/2008
Issuer	Telecom Italia Capital (TITIM, 7.721% June 4, 2038)
Cusip	87927VAV
Bonds	1,325,000
Offering Price	\$100.00
Spread	\$0.88
Cost	\$1,325,000
Dealer Executing Trade	Lehman Brothers, Inc.
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	1,000,000,000
Total Proceeds from IPO before discount	\$1,000,000,000
Total Proceeds from IPO after discount	\$991,250,000
Total Bonds Purchased by JPMIM	15,000,000
Total Price paid	\$15,000,000
% of Offering	1.50%
Fund	SUNAMERICA BALANCED-Fixed Income
Account Number	158724
Trade Date	5/28/2008
Issuer	Telecom Italia Capital (TITIM, 7.721% June 4, 2038)
Cusip	87927VAV
Bonds	45,000
Offering Price	\$100.00
Spread	\$0.88

Cost \$45,000
 Dealer Executing Trade Lehman Brothers, Inc.
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 1,000,000,000
 Total Proceeds from IPO before discount \$1,000,000,000
 Total Proceeds from IPO after discount \$991,250,000
 Total Bonds Purchased by JPMIM 15,000,000
 Total Price paid \$15,000,000
 % of Offering 1.50%
 Fund EQ/ JPM CORE BOND PORTFOLIO
 Account Number 163240
 Trade Date 5/12/2008
 Issuer Wells Fargo Capital XIII (WFC, FRN Mar 26, 2013)
 Cusip 94986EAA
 Bonds 4,745,000
 Offering Price \$100.00
 Spread \$1.25
 Cost \$4,745,000
 Dealer Executing Trade Morgan Stanley Dean Witter
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 2,500,000,000
 Total Proceeds from IPO before discount \$2,500,000,000
 Total Proceeds from IPO after discount \$2,468,750,000
 Total Bonds Purchased by JPMIM 23,000,000
 Total Price paid \$23,000,000
 % of Offering 0.92%
 Fund JPMorgan Bond Fund Corporate (Investment Grade)
 Account Number 160966
 Trade Date 5/12/2008
 Issuer Wells Fargo Capital XIII (WFC, FRN Mar 26, 2013)
 Cusip 94986EAA
 Bonds 7,220,000
 Offering Price \$100.00
 Spread \$1.25
 Cost \$7,220,000
 Dealer Executing Trade Morgan Stanley Dean Witter
 Total Fund Assets 1,274,878,119.80
 % of Fund 0.57%
 Total Shares/Units/Bonds Offered 2,500,000,000
 Total Proceeds from IPO before discount \$2,500,000,000
 Total Proceeds from IPO after discount \$2,468,750,000
 Total Bonds Purchased by JPMIM 23,000,000
 Total Price paid \$23,000,000
 % of Offering 0.92%
 Fund JPMorgan Bond Portfolio (variable annuity account)
 Account Number 161520
 Trade Date 5/12/2008
 Issuer Wells Fargo Capital XIII (WFC, FRN Mar 26, 2013)
 Cusip 94986EAA
 Bonds 95,000
 Offering Price \$100.00

Spread \$1.25
 Cost \$95,000
 Dealer Executing Trade Morgan Stanley Dean Witter
 Total Fund Assets 34,919,401.46
 % of Fund 0.27%
 Total Shares/Units/Bonds Offered 2,500,000,000
 Total Proceeds from IPO before discount \$2,500,000,000
 Total Proceeds from IPO after discount \$2,468,750,000
 Total Bonds Purchased by JPMIM 23,000,000
 Total Price paid \$23,000,000
 % of Offering 0.92%
 Fund JPMORGAN DIVERSIFIED FUND-FIXED INC
 Account Number 160975
 Trade Date 5/12/2008
 Issuer Wells Fargo Capital XIII (WFC, FRN Mar 26, 2013)
 Cusip 94986EAA
 Bonds 185,000
 Offering Price \$100.00
 Spread \$1.25
 Cost \$185,000
 Dealer Executing Trade Morgan Stanley Dean Witter
 Total Fund Assets 68,710,876.04
 % of Fund 0.27%
 Total Shares/Units/Bonds Offered 2,500,000,000
 Total Proceeds from IPO before discount \$2,500,000,000
 Total Proceeds from IPO after discount \$2,468,750,000
 Total Bonds Purchased by JPMIM 23,000,000
 Total Price paid \$23,000,000
 % of Offering 0.92%
 Fund NATIONWIDE BALANCED FUND- JPMIS Custodian
 Account Number 165120
 Trade Date 5/12/2008
 Issuer Wells Fargo Capital XIII (WFC, FRN Mar 26, 2013)
 Cusip 94986EAA
 Bonds 145,000
 Offering Price \$100.00
 Spread \$1.25
 Cost \$145,000
 Dealer Executing Trade Morgan Stanley Dean Witter
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered 2,500,000,000
 Total Proceeds from IPO before discount \$2,500,000,000
 Total Proceeds from IPO after discount \$2,468,750,000
 Total Bonds Purchased by JPMIM 23,000,000
 Total Price paid \$23,000,000
 % of Offering 0.92%
 Fund Pacific Select Fund-Diversified Bond Portfolio
 Account Number 238760
 Trade Date 5/12/2008
 Issuer Wells Fargo Capital XIII (WFC, FRN Mar 26, 2013)
 Cusip 94986EAA
 Bonds 5,385,000

Offering Price	\$100.00
Spread	\$1.25
Cost	\$5,385,000
Dealer Executing Trade	Morgan Stanley Dean Witter
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	2,500,000,000
Total Proceeds from IPO before discount	\$2,500,000,000
Total Proceeds from IPO after discount	\$2,468,750,000
Total Bonds Purchased by JPMIM	23,000,000
Total Price paid	\$23,000,000
% of Offering	0.92%
Fund	SUNAMERICA BALANCED-Fixed Income
Account Number	158724
Trade Date	5/12/2008
Issuer	Wells Fargo Capital XIII (WFC, FRN Mar 26, 2013)
Cusip	94986EAA
Bonds	190,000
Offering Price	\$100.00
Spread	\$1.25
Cost	\$190,000
Dealer Executing Trade	Morgan Stanley Dean Witter
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	2,500,000,000
Total Proceeds from IPO before discount	\$2,500,000,000
Total Proceeds from IPO after discount	\$2,468,750,000
Total Bonds Purchased by JPMIM	23,000,000
Total Price paid	\$23,000,000
% of Offering	0.92%

Fund	JPM NVIT Balanced
Account Number	1/30/2352
Trade Date	6/3/2008
Issuer	Suncor Energy, Inc. (SU 6.85% June 1, 2039)
Cusip	86722TAB
Bonds	\$70,000.00
Offering Price	\$99.42
Spread	\$1
Cost	\$69,591.00
Dealer Executing Trade	BancAmerica Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$750,000,000
Total Proceeds from IPO before discount	\$745,620,000
Total Proceeds from IPO after discount	739,057,500
Total Bonds Purchased by JPMIM	\$17,100,000
Total Price paid	\$17,000,136.00
% of Offering	2.28%

Fund JPM Diversified
Account Number 9/24/2340
Trade Date 6/3/2008
Issuer Suncor Energy, Inc. (SU 6.85% June 1, 2039)
Cusip 86722TAB
Bonds \$85,000.00
Offering Price \$99.42
Spread \$1
Cost \$84,504.00
Dealer Executing Trade BancAmerica Securities
Total Fund Assets \$68,163,108
% of Fund 0
Total Shares/Units/Bonds Offered \$750,000,000
Total Proceeds from IPO before discount \$745,620,000
Total Proceeds from IPO after discount 739,057,500
Total Bonds Purchased by JPMIM \$17,100,000
Total Price paid \$17,000,136.00
% of Offering 2.28%

Fund JPM Bond Corporate Income
Account Number 9/15/2340
Trade Date 6/3/2008
Issuer Suncor Energy, Inc. (SU 6.85% June 1, 2039)
Cusip 86722TAB
Bonds \$1,535,000.00
Offering Price \$99.42
Spread \$1
Cost \$1,526,036.00
Dealer Executing Trade BancAmerica Securities
Total Fund Assets \$965,560,359.00
% of Fund 0
Total Shares/Units/Bonds Offered \$750,000,000
Total Proceeds from IPO before discount \$745,620,000
Total Proceeds from IPO after discount 739,057,500
Total Bonds Purchased by JPMIM \$17,100,000
Total Price paid \$17,000,136.00
% of Offering 2.28%

Fund JPM Series II - Bond Portfolio
Account Number \$161,520.00
Trade Date 6/3/2008
Issuer Suncor Energy, Inc. (SU 6.85% June 1, 2039)
Cusip 86722TAB
Bonds \$45,000.00
Offering Price \$99.42
Spread \$1
Cost \$44,737.00
Dealer Executing Trade BancAmerica Securities
Total Fund Assets \$34,768,097.00
% of Fund 0.13%
Total Shares/Units/Bonds Offered 750,000,000
Total Proceeds from IPO before discount \$745,620,000
Total Proceeds from IPO after discount \$739,057,500
Total Bonds Purchased by JPMIM 17,100,000
Total Price paid \$17,000,136.00

% of Offering	2.28%
Fund	JPM Strategic Income
Account Number	\$162,530.00
Trade Date	6/3/2008
Issuer	Suncor Energy, Inc. (SU 6.85% June 1, 2039)
Cusip	86722TAB
Bonds	15,000
Offering Price	\$99.42
Spread	\$0.88
Cost	\$14,912
Dealer Executing Trade	BancAmerica Securities
Total Fund Assets	\$11,985,483.00
% of Fund	0
Total Shares/Units/Bonds Offered	750,000,000
Total Proceeds from IPO before discount	\$745,620,000
Total Proceeds from IPO after discount	\$739,057,500
Total Bonds Purchased by JPMIM	17,100,000
Total Price paid	\$17,000,136.00
% of Offering	2.28%
Fund	SunAmerica Series Trust-Balanced Portfolio
Account Number	\$158,724.00
Trade Date	6/3/2008
Issuer	Suncor Energy, Inc. (SU 6.85% June 1, 2039)
Cusip	86722TAB
Bonds	85,000
Offering Price	\$99.42
Spread	\$0.88
Cost	\$84,504
Dealer Executing Trade	BancAmerica Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	750,000,000
Total Proceeds from IPO before discount	\$745,620,000
Total Proceeds from IPO after discount	\$739,057,500
Total Bonds Purchased by JPMIM	17,100,000
Total Price paid	\$17,000,136.00
% of Offering	2.28%
Fund	Pacific Select Fund-Diversified Bond Portfolio
Account Number	\$238,760.00
Trade Date	6/3/2008
Issuer	Suncor Energy, Inc. (SU 6.85% June 1, 2039)
Cusip	86722TAB
Bonds	3,460,000
Offering Price	\$99.42
Spread	\$0.88
Cost	\$3,439,794
Dealer Executing Trade	BancAmerica Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	750,000,000
Total Proceeds from IPO before discount	\$745,620,000
Total Proceeds from IPO after discount	\$739,057,500
Total Bonds Purchased by JPMIM	17,100,000

Total Price paid	\$17,000,136.00
% of Offering	2.28%
Fund	Integrity Mutual Fund Inc.
Account Number	\$135,590.00
Trade Date	6/5/2008
Issuer	Airgas, Inc. (ARG 7.125% October 1, 2018 144A)
Cusip	009363AE
Bonds	110,000
Offering Price	\$100.00
Spread	\$1.25
Cost	\$110,000
Dealer Executing Trade	BancAmerica Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	400,000,000
Total Proceeds from IPO before discount	\$400,000,000
Total Proceeds from IPO after discount	\$395,000,000
Total Bonds Purchased by JPMIM	4,650,000
Total Price paid	\$4,650,000.00
% of Offering	1.16%
Fund	Managers High Yield
Account Number	\$145,730.00
Trade Date	6/5/2008
Issuer	Airgas, Inc. (ARG 7.125% October 1, 2018 144A)
Cusip	009363AE
Bonds	55,000
Offering Price	\$100.00
Spread	\$1.25
Cost	\$55,000
Dealer Executing Trade	BancAmerica Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	400,000,000
Total Proceeds from IPO before discount	\$400,000,000
Total Proceeds from IPO after discount	\$395,000,000
Total Bonds Purchased by JPMIM	4,650,000
Total Price paid	\$4,650,000.00
% of Offering	1.16%
Fund	SEI Institutional Managed Trust - HY
Account Number	\$155,510.00
Trade Date	6/5/2008
Issuer	Airgas, Inc. (ARG 7.125% October 1, 2018 144A)
Cusip	009363AE
Bonds	495,000
Offering Price	\$100.00
Spread	\$1.25
Cost	\$495,000
Dealer Executing Trade	BancAmerica Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	400,000,000
Total Proceeds from IPO before discount	\$400,000,000
Total Proceeds from IPO after discount	\$395,000,000

Total Bonds Purchased by JPMIM	4,650,000
Total Price paid	\$4,650,000.00
% of Offering	1.16%
Fund	SIIT - High Yield Bond
Account Number	\$159,520.00
Trade Date	6/5/2008
Issuer	Airgas, Inc. (ARG 7.125% October 1, 2018 144A)
Cusip	009363AE
Bonds	535,000
Offering Price	\$100.00
Spread	\$1.25
Cost	\$535,000
Dealer Executing Trade	BancAmerica Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	400,000,000
Total Proceeds from IPO before discount	\$400,000,000
Total Proceeds from IPO after discount	\$395,000,000
Total Bonds Purchased by JPMIM	4,650,000
Total Price paid	\$4,650,000.00
% of Offering	1.16%
Fund	SunAmerica Series Trust-Balanced Portfolio
Account Number	\$158,724.00
Trade Date	6/23/2008
Issuer	Cameron International Corporation (CAM 7.00% June 15, 2038)
Cusip	13342BAD
Bonds	55,000
Offering Price	\$99.46
Spread	\$0.88
Cost	\$54,702
Dealer Executing Trade	UBS Investment Bank
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	300,000,000
Total Proceeds from IPO before discount	\$298,377,000
Total Proceeds from IPO after discount	\$295,752,000
Total Bonds Purchased by JPMIM	8,035,000
Total Price paid	\$7,991,531.00
% of Offering	2.68%
Fund	JPM Diversified
Account Number	\$160,975.00
Trade Date	6/23/2008
Issuer	Cameron International Corporation (CAM 7.00% June 15, 2038)
Cusip	13342BAD
Bonds	55,000
Offering Price	\$99.46
Spread	\$0.88
Cost	\$54,702
Dealer Executing Trade	UBS Investment Bank
Total Fund Assets	\$68,163,108.00
% of Fund	0
Total Shares/Units/Bonds Offered	300,000,000
Total Proceeds from IPO before discount	\$298,377,000

Total Proceeds from IPO after discount	\$295,752,000
Total Bonds Purchased by JPMIM	8,035,000
Total Price paid	\$7,991,531.00
% of Offering	2.68%
Fund	JPM Series II - Bond Portfolio
Account Number	\$161,520.00
Trade Date	6/23/2008
Issuer	Cameron International Corporation (CAM 7.00% June 15, 2038)
Cusip	13342BAD
Bonds	30,000
Offering Price	\$99.46
Spread	\$0.88
Cost	\$29,838
Dealer Executing Trade	UBS Investment Bank
Total Fund Assets	\$34,768,097.00
% of Fund	0
Total Shares/Units/Bonds Offered	300,000,000
Total Proceeds from IPO before discount	\$298,377,000
Total Proceeds from IPO after discount	\$295,752,000
Total Bonds Purchased by JPMIM	8,035,000
Total Price paid	\$7,991,531.00
% of Offering	2.68%
Fund	EQ/JPM Core Bond Portfolio
Account Number	163,240
Trade Date	6/23/2008
Issuer	Cameron International Corporation (CAM 7.00% June 15, 2038)
Cusip	13342BAD
Bonds	1,390,000
Offering Price	\$99.46
Spread	\$0.88
Cost	1,382,480
Dealer Executing Trade	UBS Investment Bank
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	300,000,000
Total Proceeds from IPO before discount	\$298,377,000
Total Proceeds from IPO after discount	\$295,752,000
Total Bonds Purchased by JPMIM	8,035,000
Total Price paid	\$7,991,531
% of Offering	2.68%
Fund	Pacific Select Fund-Diversified Bond Portfolio
Account Number	\$238,760
Trade Date	6/23/2008
Issuer	Cameron International Corporation (CAM 7.00% June 15, 2038)
Cusip	13342BAD
Bonds	8/24/6280
Offering Price	\$99.46
Spread	\$0.88
Cost	1,591,344
Dealer Executing Trade	UBS Investment Bank
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	300,000,000

Total Proceeds from IPO before discount	\$298,377,000
Total Proceeds from IPO after discount	\$295,752,000
Total Bonds Purchased by JPMIM	8,035,000
Total Price paid	\$7,991,531
% of Offering	2.68%
Fund	Integrity Mutual Fund Inc.
Account Number	\$135,590
Trade Date	6/24/2008
Issuer	Quicksilver Resources (KWK 7.75% August 1, 2015)
Cusip	74837RAE
Bonds	7/28/2844
Offering Price	\$98.66
Spread	\$2.00
Cost	340,360
Dealer Executing Trade	Credit Suisse Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	475,000,000
Total Proceeds from IPO before discount	\$468,611,250
Total Proceeds from IPO after discount	\$459,111,250
Total Bonds Purchased by JPMIM	13,550,000
Total Price paid	\$13,367,753
% of Offering	2.85%
Fund	Managers High Yield
Account Number	\$145,730
Trade Date	6/24/2008
Issuer	Quicksilver Resources (KWK 7.75% August 1, 2015)
Cusip	74837RAE
Bonds	1/23/2338
Offering Price	\$98.66
Spread	\$2.00
Cost	157,848
Dealer Executing Trade	Credit Suisse Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$475,000,000
Total Proceeds from IPO before discount	\$468,611,250
Total Proceeds from IPO after discount	\$459,111,250
Total Bonds Purchased by JPMIM	13,550,000
Total Price paid	\$13,367,753
% of Offering	2.85%
Fund	SEI Institutional Managed Trust - HY
Account Number	\$155,510
Trade Date	6/24/2008
Issuer	Quicksilver Resources (KWK 7.75% August 1, 2015)
Cusip	74837RAE
Bonds	6/9/6554
Offering Price	\$98.66
Spread	\$2.00
Cost	1,677,135
Dealer Executing Trade	Credit Suisse Securities
Total Fund Assets	-
% of Fund	-

Total Shares/Units/Bonds Offered	\$475,000,000
Total Proceeds from IPO before discount	\$468,611,250
Total Proceeds from IPO after discount	\$459,111,250
Total Bonds Purchased by JPMIM	13,550,000
Total Price paid	\$13,367,753
% of Offering	2.85%
Fund	SIIT - High Yield Bond
Account Number	\$159,520
Trade Date	6/24/2008
Issuer	Quicksilver Resources (KWK 7.75% August 1, 2015)
Cusip	74837RAE
Bonds	1/8/7102
Offering Price	\$98.66
Spread	\$2.00
Cost	1,874,445
Dealer Executing Trade	Credit Suisse Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$475,000,000
Total Proceeds from IPO before discount	\$468,611,250
Total Proceeds from IPO after discount	\$459,111,250
Total Bonds Purchased by JPMIM	13,550,000
Total Price paid	\$13,367,753
% of Offering	2.85%
Fund	Principal High Yield
Account Number	\$178,990
Trade Date	6/24/2008
Issuer	Quicksilver Resources (KWK 7.75% August 1, 2015)
Cusip	74837RAE
Bonds	11/9/6006
Offering Price	\$98.66
Spread	\$2.00
Cost	1,479,825
Dealer Executing Trade	Credit Suisse Securities
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$475,000,000
Total Proceeds from IPO before discount	\$468,611,250
Total Proceeds from IPO after discount	\$459,111,250
Total Bonds Purchased by JPMIM	13,550,000
Total Price paid	\$13,367,753
% of Offering	2.85%
Fund	JPM NVIT Balanced
Account Number	\$165,120
Trade Date	6/24/2008
Issuer	Rio Tinto Finance (USA) Limited (RIOLN 5.875% July 15, 2013)
Cusip	767201AE
Bonds	8/11/2666
Offering Price	\$99.63
Spread	\$0.35
Cost	278,950
Dealer Executing Trade	Deutsche Bank Securities
Total Fund Assets	-

% of Fund -
 Total Shares/Units/Bonds Offered \$2,500,000,000
 Total Proceeds from IPO before discount \$2,490,625,000
 Total Proceeds from IPO after discount \$2,481,875,000
 Total Bonds Purchased by JPMIM 59,060,000
 Total Price paid \$58,838,525
 % of Offering 2.36%
 Fund JPM Diversified
 Account Number \$160,975
 Trade Date 6/24/2008
 Issuer Rio Tinto Finance (USA) Limited (RIOLN 5.875% July 15, 2013)
 Cusip 767201AE
 Bonds 12/14/2871
 Offering Price \$99.63
 Spread \$0.35
 Cost 353,669
 Dealer Executing Trade Deutsche Bank Securities
 Total Fund Assets \$68,163,108.00
 % of Fund 0.52%
 Total Shares/Units/Bonds Offered \$2,500,000,000
 Total Proceeds from IPO before discount \$2,490,625,000
 Total Proceeds from IPO after discount \$2,481,875,000
 Total Bonds Purchased by JPMIM 59,060,000
 Total Price paid \$58,838,525
 % of Offering 2.36%
 Fund JPM Bond Corporate Income
 Account Number \$160,966
 Trade Date 6/24/2008
 Issuer Rio Tinto Finance (USA) Limited (RIOLN 5.875% July 15, 2013)
 Cusip 767201AE
 Bonds 4985000
 Offering Price \$99.63
 Spread \$0.35
 Cost 4,966,306
 Dealer Executing Trade Deutsche Bank Securities
 Total Fund Assets \$965,560,359.00
 % of Fund 0.51%
 Total Shares/Units/Bonds Offered \$2,500,000,000
 Total Proceeds from IPO before discount \$2,490,625,000
 Total Proceeds from IPO after discount \$2,481,875,000
 Total Bonds Purchased by JPMIM 59,060,000
 Total Price paid \$58,838,525
 % of Offering 2.36%
 Fund JPM Series II - Bond Portfolio
 Account Number \$161,520
 Trade Date 6/24/2008
 Issuer Rio Tinto Finance (USA) Limited (RIOLN 5.875% July 15, 2013)
 Cusip 767201AE
 Bonds 10/26/2392
 Offering Price \$99.63
 Spread \$0.35
 Cost 179,325
 Dealer Executing Trade Deutsche Bank Securities

Total Fund Assets \$34,768,097.00
 % of Fund 0.52%
 Total Shares/Units/Bonds Offered \$2,500,000,000
 Total Proceeds from IPO before discount \$2,490,625,000
 Total Proceeds from IPO after discount \$2,481,875,000
 Total Bonds Purchased by JPMIM 59,060,000
 Total Price paid \$58,838,525
 % of Offering 2.36%
 Fund SunAmerica Series Trust-Balanced Portfolio
 Account Number \$158,724
 Trade Date 6/24/2008
 Issuer Rio Tinto Finance (USA) Limited (RIOLN 5.875% July 15, 2013)
 Cusip 767201AE
 Bonds 4/6/2858
 Offering Price \$99.63
 Spread \$0.35
 Cost 348,688
 Dealer Executing Trade Deutsche Bank Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$2,500,000,000
 Total Proceeds from IPO before discount \$2,490,625,000
 Total Proceeds from IPO after discount \$2,481,875,000
 Total Bonds Purchased by JPMIM 59,060,000
 Total Price paid \$58,838,525
 % of Offering 2.36%
 Fund Pacific Select Fund-Diversified Bond Portfolio
 Account Number \$238,760
 Trade Date 6/24/2008
 Issuer Rio Tinto Finance (USA) Limited (RIOLN 5.875% July 15, 2013)
 Cusip 767201AE
 Bonds 10055000
 Offering Price \$99.63
 Spread \$0.35
 Cost 10,017,294
 Dealer Executing Trade Deutsche Bank Securities
 Total Fund Assets -
 % of Fund -
 Total Shares/Units/Bonds Offered \$2,500,000,000
 Total Proceeds from IPO before discount \$2,490,625,000
 Total Proceeds from IPO after discount \$2,481,875,000
 Total Bonds Purchased by JPMIM 59,060,000
 Total Price paid \$58,838,525
 % of Offering 2.36%
 Fund Managers High Yield
 Account Number \$145,730
 Trade Date 6/25/2008
 Issuer Vedanta Resources PLC (VED 9.50% July 18, 2018 144A)
 Cusip 92241TAD
 Bonds 7/18/2228
 Offering Price \$100.00
 Spread \$0.40
 Cost 120,000

Dealer Executing Trade	Morgan Stanley Dean Witter
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$750,000,000
Total Proceeds from IPO before discount	\$750,000,000
Total Proceeds from IPO after discount	\$747,000,000
Total Bonds Purchased by JPMIM	5,575,000
Total Price paid	\$5,575,000
% of Offering	0.74%
Fund	SEI Institutional Managed Trust - HY
Account Number	\$155,510
Trade Date	6/25/2008
Issuer	Vedanta Resources PLC (VED 9.50% July 18, 2018 144A)
Cusip	92241TAD
Bonds	3/3/5596
Offering Price	\$100.00
Spread	\$0.40
Cost	1,350,000
Dealer Executing Trade	Morgan Stanley Dean Witter
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$750,000,000
Total Proceeds from IPO before discount	\$750,000,000
Total Proceeds from IPO after discount	\$747,000,000
Total Bonds Purchased by JPMIM	5,575,000
Total Price paid	\$5,575,000
% of Offering	0.74%
Fund	SIIT - High Yield Bond
Account Number	\$159,520
Trade Date	6/25/2008
Issuer	Vedanta Resources PLC (VED 9.50% July 18, 2018 144A)
Cusip	92241TAD
Bonds	11/9/6006
Offering Price	\$100.00
Spread	\$0.40
Cost	1,500,000
Dealer Executing Trade	Morgan Stanley Dean Witter
Total Fund Assets	-
% of Fund	-
Total Shares/Units/Bonds Offered	\$750,000,000
Total Proceeds from IPO before discount	\$750,000,000
Total Proceeds from IPO after discount	\$747,000,000
Total Bonds Purchased by JPMIM	5,575,000
Total Price paid	\$5,575,000
% of Offering	0.74%

