

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**
SEC Accession No. **0001325358-08-000472**

([HTML Version](#) on secdatabase.com)

FILER

JP MORGAN FLEMING MUTUAL FUND GROUP INC

CIK: **1037897** | IRS No.: **133963293** | State of Incorp.: **MD** | Fiscal Year End: **1231**
Type: **NSAR-B** | Act: **40** | File No.: **811-08189** | Film No.: **081048332**

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 0001037897
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 B
001 A000000 J.P. MORGAN FLEMING MUTUAL FUND GROUP, INC.
001 B000000 811-08189
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 1
007 C010100 1
007 C020100 JPMORGAN MID CAP VALUE FUND
007 C030100 N
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
007 C011100 11
007 C011200 12
007 C011300 13
007 C011400 14
007 C011500 15
007 C011600 16
007 C011700 17
007 C011800 18
007 C011900 19
007 C012000 20
008 A00AA01 J.P. MORGAN INVESTMENT MANAGEMENT INC.
008 B00AA01 A
008 C00AA01 801-000000
008 D01AA01 NEW YORK
008 D02AA01 NY
008 D03AA01 10167
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 Chase Investment Services Corp.

014 B00AA01 8-00000
 014 A00AA02 Investors Brokerage Services, Inc.
 014 B00AA02 8-00000
 014 A00AA03 JPMorgan Distribution Services, Inc.
 014 B00AA03 8-00000
 014 A00AA04 J.P. Morgan Institutional Investments, Inc.
 014 B00AA04 8-00000
 014 A00AA05 Neovest Trading, Inc.
 014 B00AA05 8-00000
 014 A00AA06 PMG Securities Corp.
 014 B00AA06 8-00000
 014 A00AA07 JPMorgan Chase Bank
 014 B00AA07 8-00000
 014 A00AA08 J.P.Morgan Invest LLC
 014 B00AA08 8-00000
 014 A00AA09 BANC ONE SECURITIES GROUP
 014 B00AA09 8-00000
 014 A00AA10 J.P. MORGAN SECURITIES INC.
 014 B00AA10 8-36950
 015 A00AA01 JPMORGAN CHASE BANK
 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 463
 020 A00AA02 CREDIT SUISSE FIRST BOSTON LLC
 020 B00AA02 13-2853402
 020 C00AA02 368
 020 A00AA03 LIQUIDNET, INC.
 020 B00AA03 13-4095933
 020 C00AA03 307
 020 A00AA04 BEAR STEARNS & CO., INC
 020 B00AA04 13-4946705
 020 C00AA04 288
 020 A00AA05 INVESTMENT TECHNOLOGY GROUP, INC.
 020 B00AA05 13-3757717
 020 C00AA05 287
 020 A00AA06 LEHMAN BROTHERS HOLDINGS, INC.
 020 B00AA06 13-3216325
 020 C00AA06 269
 020 A00AA07 CITIGROUP GLOBAL MARKETS, INC.
 020 B00AA07 11-2418067
 020 C00AA07 245
 020 A00AA08 MERRILL LYNCH & CO., INC
 020 B00AA08 13-2740559
 020 C00AA08 209
 020 A00AA09 BANC OF AMERICA SECURITIES LLC
 020 B00AA09 56-2058405
 020 C00AA09 205
 020 A00AA10 RBC DOMINION SECURITIES CORP.
 020 B00AA10 41-1228350
 020 C00AA10 156
 021 00AA00 4580
 022 A00AA01 GOLDMAN SACHS & CO.
 022 B00AA01 13-5108880
 022 C00AA01 21773
 022 D00AA01 0
 022 A00AA02 DEUTSCHE BANK AG
 022 B00AA02 13-2730828
 022 C00AA02 17181
 022 D00AA02 0
 022 A00AA03 LEHMAN BROTHERS HOLDINGS, INC.
 022 B00AA03 13-3216325
 022 C00AA03 4966
 022 D00AA03 0

022 A00AA04 MERRILL LYNCH & CO., INC.
 022 B00AA04 13-2740599
 022 C00AA04 941
 022 D00AA04 1977
 022 A00AA05 CREDIT SUISSE FIRST BOSTON LLC
 022 B00AA05 13-2853402
 022 C00AA05 88
 022 D00AA05 0
 022 A00AA06 INVESTMENT TECHNOLOGY GROUP, INC.
 022 B00AA06 13-3757717
 022 C00AA06 5
 022 D00AA06 0
 023 C00AA00 1482686
 023 D00AA00 1801210
 026 A00AA00 N
 026 B00AA00 Y
 026 C00AA00 N
 026 D00AA00 Y
 026 E00AA00 N
 026 F00AA00 N
 026 G01AA00 N
 026 G02AA00 N
 026 H00AA00 N
 027 00AA00 Y
 054 A00AA00 Y
 054 B00AA00 Y
 054 C00AA00 N
 054 D00AA00 N
 054 E00AA00 N
 054 F00AA00 N
 054 G00AA00 Y
 054 H00AA00 N
 054 I00AA00 N
 054 J00AA00 Y
 054 K00AA00 N
 054 L00AA00 N
 054 M00AA00 Y
 054 N00AA00 N
 054 O00AA00 N
 058 A00AA00 N
 059 00AA00 Y
 060 A00AA00 Y
 060 B00AA00 Y
 061 00AA00 1000
 066 A00AA00 Y
 066 B00AA00 N
 066 C00AA00 Y
 066 D00AA00 N
 066 E00AA00 N
 066 F00AA00 N
 066 G00AA00 N
 067 00AA00 N
 068 A00AA00 N
 068 B00AA00 N
 069 00AA00 N
 077 A000000 Y
 077 B000000 Y
 077 C000000 N
 077 D000000 N
 077 E000000 N
 077 F000000 N
 077 G000000 N
 077 H000000 N
 077 I000000 N
 077 J000000 N
 077 K000000 N
 077 L000000 N
 077 M000000 N
 077 N000000 N
 077 O000000 Y
 077 P000000 N
 077 Q010000 N

077	Q020000	N	
077	Q030000	N	
078	000000	N	
080	A00AA00	ST. PAUL FIRE & MARINE INSURANCE COMPANY	
080	C00AA00	11900	
081	A00AA00	Y	
081	B00AA00	145	
082	A00AA00	N	
082	B00AA00	0	
083	A00AA00	N	
083	B00AA00	0	
084	A00AA00	N	
084	B00AA00	0	
085	A00AA00	Y	
085	B00AA00	N	
024	000100	N	
028	A010100	79268	
028	A020100	0	
028	A030100	0	
028	A040100	366315	
028	B010100	79420	
028	B020100	0	
028	B030100	0	
028	B040100	185686	
028	C010100	82790	
028	C020100	0	
028	C030100	0	
028	C040100	254606	
028	D010100	90176	
028	D020100	0	
028	D030100	0	
028	D040100	149635	
028	E010100	67100	
028	E020100	0	
028	E030100	0	
028	E040100	123445	
028	F010100	79192	
028	F020100	0	
028	F030100	0	
028	F040100	166010	
028	G010100	477946	
028	G020100	0	
028	G030100	0	
028	G040100	1245697	
028	H000100	243806	
029	000100	Y	
030	A000100	564	
030	B000100	5.25	
030	C000100	0.00	
031	A000100	38	
031	B000100	0	
032	000100	526	
033	000100	0	
034	000100	Y	
035	000100	380	
036	A000100	N	
036	B000100	0	
037	000100	N	
038	000100	0	
039	000100	N	
040	000100	Y	
041	000100	Y	
042	A000100	0	
042	B000100	0	
042	C000100	0	
042	D000100	0	
042	E000100	0	
042	F000100	0	
042	G000100	0	
042	H000100	0	
043	000100	14655	
044	000100	0	

045 000100 Y
046 000100 N
047 000100 Y
048 000100 0.650
048 A010100 0
048 A020100 0.000
048 B010100 0
048 B020100 0.000
048 C010100 0
048 C020100 0.000
048 D010100 0
048 D020100 0.000
048 E010100 0
048 E020100 0.000
048 F010100 0
048 F020100 0.000
048 G010100 0
048 G020100 0.000
048 H010100 0
048 H020100 0.000
048 I010100 0
048 I020100 0.000
048 J010100 0
048 J020100 0.000
048 K010100 0
048 K020100 0.000
049 000100 N
050 000100 N
051 000100 N
052 000100 N
053 A000100 Y
053 B000100 Y
053 C000100 N
055 A000100 N
055 B000100 N
056 000100 Y
057 000100 N
062 A000100 N
062 B000100 0.0
062 C000100 0.0
062 D000100 0.0
062 E000100 0.0
062 F000100 0.0
062 G000100 0.0
062 H000100 0.0
062 I000100 0.0
062 J000100 0.0
062 K000100 0.0
062 L000100 0.0
062 M000100 0.0
062 N000100 0.0
062 O000100 0.0
062 P000100 0.0
062 Q000100 0.0
062 R000100 0.0
070 A010100 Y
070 A020100 Y
070 B010100 Y
070 B020100 N
070 C010100 Y
070 C020100 N
070 D010100 Y
070 D020100 N
070 E010100 Y
070 E020100 N
070 F010100 Y
070 F020100 N
070 G010100 Y
070 G020100 N
070 H010100 Y
070 H020100 N
070 I010100 N

070	I020100	N	
070	J010100	Y	
070	J020100	N	
070	K010100	Y	
070	K020100	Y	
070	L010100	Y	
070	L020100	Y	
070	M010100	Y	
070	M020100	N	
070	N010100	Y	
070	N020100	Y	
070	O010100	Y	
070	O020100	Y	
070	P010100	Y	
070	P020100	N	
070	Q010100	N	
070	Q020100	N	
070	R010100	N	
070	R020100	N	
071	A000100		2219466
071	B000100		3745566
071	C000100		7069842
071	D000100		31
072	A000100	12	
072	B000100		0
072	C000100		134614
072	D000100		0
072	E000100		2321
072	F000100		46776
072	G000100		7166
072	H000100		0
072	I000100		9735
072	J000100		443
072	K000100		0
072	L000100		882
072	M000100		82
072	N000100		205
072	O000100		0
072	P000100		17
072	Q000100		0
072	R000100		153
072	S000100		57
072	T000100		14655
072	U000100		0
072	V000100		0
072	W000100		14977
072	X000100		95148
072	Y000100		13902
072	Z000100		55689
072	AA000100		345370
072	BB000100		0
072	CC010100		0
072	CC020100		1449429
072	DD010100		22463
072	DD020100		23905
072	EE000100		579051
073	A010100		0.0000
073	A020100		0.0000
073	B000100		2.0603
073	C000100		0.0000
074	A000100		536
074	B000100		20015
074	C000100		177481
074	D000100		0
074	E000100		0
074	F000100		5737323
074	G000100		0
074	H000100		0
074	I000100		94572
074	J000100		30415
074	K000100		0
074	L000100		15989

074	M000100	0
074	N000100	6076331
074	O000100	9433
074	P000100	4890
074	Q000100	0
074	R010100	0
074	R020100	0
074	R030100	0
074	R040100	214984
074	S000100	0
074	T000100	5847024
074	U010100	121449
074	U020100	144301
074	V010100	0.00
074	V020100	0.00
074	W000100	0.0000
074	X000100	135690
074	Y000100	0
075	A000100	0
075	B000100	7180698
076	000100	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%