

Note: C indicates Equity covered by JPMSI.

Equity Detail

	Quantity	Price	Market Value	Tax Cost	Unrealized Gain/Loss	Estimated Annual Income Accrued Dividends	Yield
US Large Cap							
C GOOGLE INC CL A 38259P-50-8 GOOG	600,000	421.59	252,954.00	327,732.70	(74,778.70)		
PFIZER INC 717081-10-3 PFE	1,500,000	15.00	22,500.00	29,370.00	(6,870.00)	960.00	4.27%
Total US Large Cap			\$275,454.00	\$357,102.70	(\$81,648.70)	\$960.00	0.35%
US Mid Cap/Small Cap							
LIVEPERSON INC 538146-10-1 LPSN	2,000,000	4.00	8,000.00	11,899.80	(3,899.80)		
VISTEON CORP DEFAULT 92839U-10-7 VSTN	26,000	0.15	3.90	429.00	(425.10)		
Total US Mid Cap/Small Cap			\$8,003.90	\$12,328.80	(\$4,324.90)	\$0.00	0.00%