

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 Mid Cap/Small Cap | | | | | | | |
| C TWEEN BRANDS INC 901166-10-8 TWB | 261,578.000 | 32.03 | 8,378,343.34 | | N/A | | |