



For the Period 6/1/12 to 6/30/12

Assets may be reflected herein even though they may be held by a third party unaffiliated with J.P. Morgan. In such cases, unless J.P. Morgan otherwise agrees, J.P. Morgan has no responsibility for the verification, valuation, safekeeping or management of those assets.

J.P.Morgan

Disclosures Page 5 of 5

Confidential Treatment Requested by JPMorgan
Chase
CONFIDENTIAL

JPM-SDNY-00048662

SDNY_GM_00317860
EFTA01521289