

J.P. Morgan Selected by AQR Capital Management to Provide Fund Administration and Prime-Custody Services for its Mutual Fund Product Line

NEW YORK, September 23, 2010 - J.P. Morgan Worldwide Securities Services (WSS) announced today that it has been selected by investment management firm AQR Capital Management, LLC (AQR), adviser to the AQR Funds, to provide a full suite of fund administration, prime-custody, and related securities services for the firm's mutual funds with more than \$2 billion in assets.

Founded in 1998, AQR is based in Greenwich, Connecticut and manages approximately \$27 billion in assets for some of the largest institutional investors in the US, Europe, Australia and Asia. The AQR Funds were created to provide mutual fund investors with access to alternative and innovative investment strategies.

"When we decided to move our business from another service provider, we were looking for a strong firm that would help us build for the future by offering us leading technology, a highly automated environment, and excellent customer service," said Marco Hanig, President of AQR Funds. "As we prepare for our next phase of growth, we felt that J.P. Morgan was the right firm to help us reach our business objectives."

Robert Caporale, head of new business development - Americas, J.P. Morgan Worldwide Securities Services, said: "AQR is an important client to J.P. Morgan Prime Brokerage and to the firm overall. We are very pleased to expand this relationship with AQR by providing a broad and integrated package of fund administration, prime-custody, and securities services."

About AQR Capital Management, LLC

AQR Capital Management, LLC is an investment management firm employing a disciplined multi-asset, global research process (AQR stands for Applied Quantitative Research). AQR's investment products are provided through a limited set of collective investment vehicles and separate accounts that deploy all or a subset of AQR's investment strategies. These investment products span from aggressive high volatility market-neutral hedge funds, to low volatility benchmark-driven traditional products.

About J.P. Morgan Worldwide Securities Services

J.P. Morgan Worldwide Securities Services (WSS) is a premier securities servicing provider that helps institutional investors, alternative asset managers, broker dealers and equity issuers optimize efficiency, mitigate risk and enhance revenue. A business of JP Morgan Chase & Co., WSS leverages the firm's global scale, leading technology and deep industry expertise to service investments around the world. It has \$14.9 trillion in assets under custody and \$6.7 trillion in funds under administration. For more information, go to www.jpmorgan.com/wss.

About JPMorgan Chase & Co.

JPMorgan Chase & Co. (NYSE: JPM) is a leading global financial services firm with assets of \$2.0 trillion and operations in more than 60 countries. The firm is a leader in investment banking, financial services for consumers, small business and commercial banking, financial transaction processing, asset management and private equity. A component of the Dow Jones Industrial Average, JPMorgan Chase & Co. serves millions of consumers in the United States and many of the world's most prominent corporate, institutional and government clients under its J.P. Morgan and Chase brands. Information about JPMorgan Chase & Co. is available at www.jpmorganchase.com.