

J.P. Morgan Mozaic IISM Index

An opportunity to pursue steady growth in a variety of markets

Objective

Generate consistent returns while managing volatility through global asset allocation

Approach

Risk parity and strongest momentum

Holdings

Global equities, bonds and commodities

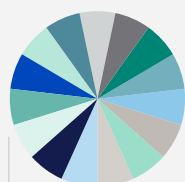
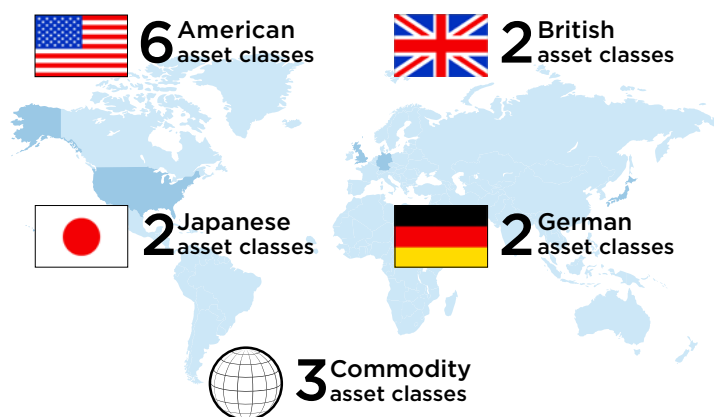
Features

Each month, the index selects asset classes with the highest returns to capitalize on proven and persistent performance

Ticker

JMOZAIC2 Index

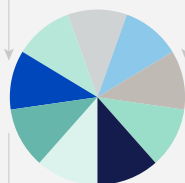
A broadly diversified approach



Monthly rebalancing may help generate more stable growth opportunities

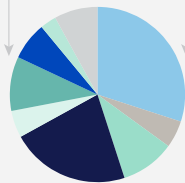
Step 1 Evaluate

Each month, the index measures the six-month returns of all 15 available asset classes



Step 2 Select

The index then selects nine asset classes with the greatest returns over the previous six months



Step 3 Weight

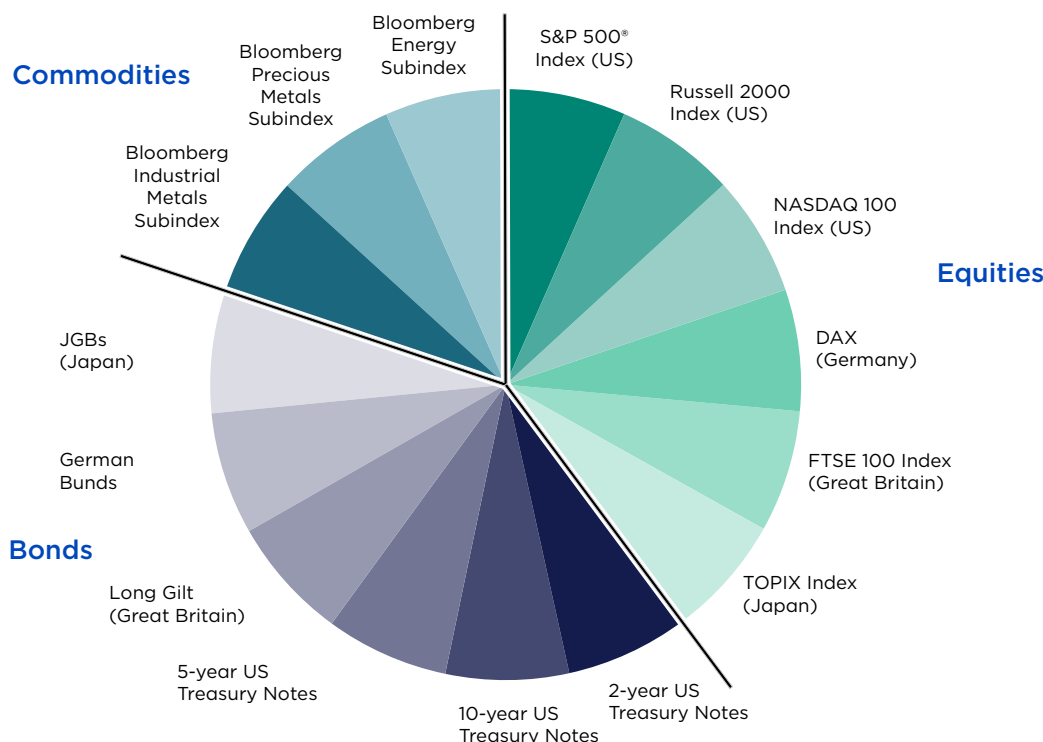
Each selected asset class is strategically weighted in an effort to provide stable returns

“Stop-loss” feature: Asset classes are evaluated, selected and weighted monthly. If on any day the overall index’s weekly return is less than -3%, all allocations are removed for one week (the Index is effectively uninvested). After one week, the Index re-establishes allocations based on the monthly selection and weighting described above. To the extent the week following the triggering of the “stop-loss” feature sees an additional 3% decline, allocations will be removed for an additional week. This may reduce the risk of potential short-term loss in the Index during a period of significant market distress but may also cause the Index to miss a potential recovery in the underlying asset classes. **Past performance is not indicative of nor does it guarantee future performance.**

The J.P. Morgan Mozaic IISM Index was established on 12/28/2016.

- Not a deposit • Not FDIC or NCUSIF insured • Not guaranteed by the institution
- Not insured by any federal government agency • May lose value

15 global asset classes



Designed by J.P. Morgan, a global leader with a proven track record of award-winning index design. For more information, visit www.jpmorganindices.com.

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