

# J.P. Morgan Mozaic II<sup>SM</sup> 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

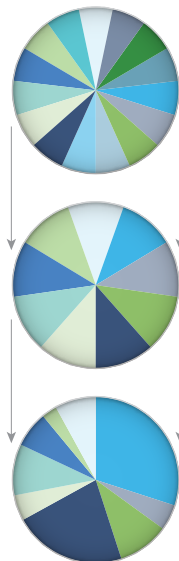
## Ticker

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

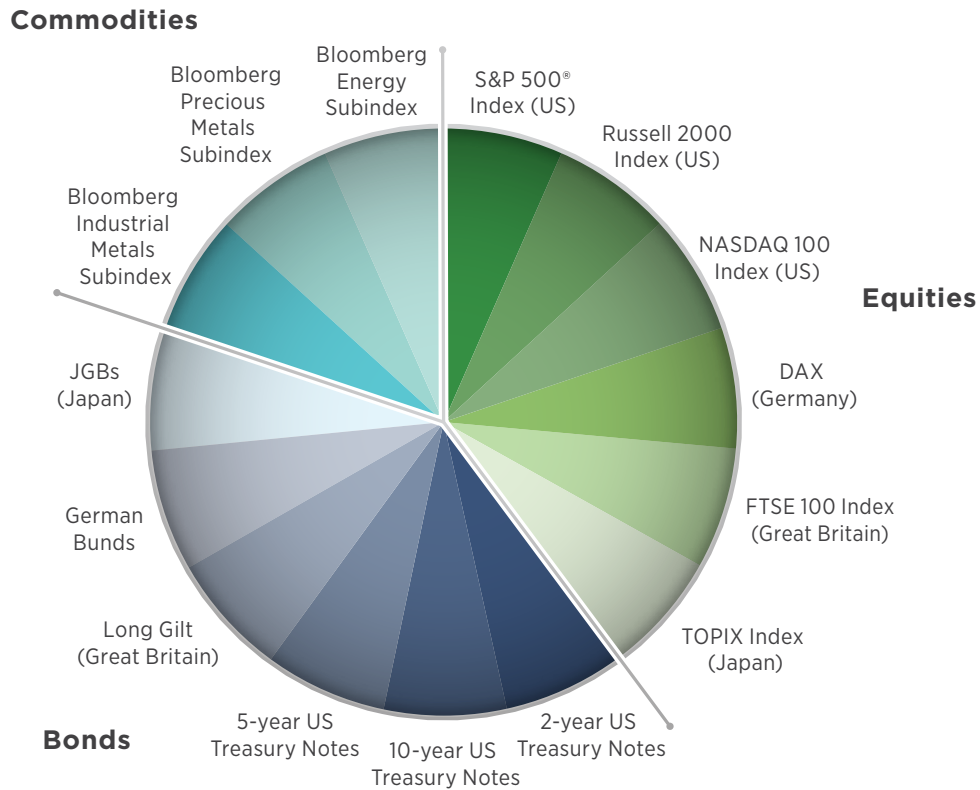
Each selected asset class is strategically weighted in an effort to provide stable returns

**“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 II<sup>SM</sup> 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](http://www.jpmorganindices.com).

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