

Research

Tradeable Index Strategies

Extending our franchise as a leader in Index research, J.P. Morgan has developed proprietary Tradeable Index Strategies to allow investors to gain exposure to key asset classes, benchmarks, and dynamic trading strategies. Our Tradeable Index Strategies offer clients the opportunity to maximize portfolio returns and quickly exploit market activities across bull and bear scenarios within the Credit, Commodity, FX, Fixed Income, Emerging Market and Equity asset classes.

Important Risk Considerations related to the Tradeable Index Strategies

Investing in any of the Tradeable Index Strategies involves significant risks, including but not limited to:

- Past performance is not indicative of future results;
- Investment related to the value of commodities, credit, fixed income or foreign exchange can be more volatile than traditional securities investments;
- Commodity futures contracts that are the underlying of the C-IGAR strategies are subject to uncertain legal and regulatory regimes;
- Owning an investment linked to one of the Tradeable Index Strategies involves risks associated with investing in momentum strategies;
- Strategies that can take short positions potentially expose an investor to a theoretical unlimited loss; and
- The Tradeable Index Strategies lack an operational history.

For more information on specific J.P. Morgan Tradeable Index Strategies, please review product descriptions below, our Index pages on [MorganMarkets](#) or contact your J.P. Morgan representative. We also welcome your inquiries at Tradeable_Index_Strategies@jpmorgan.com

Index Strategies

Type	Index Name	Index Level	Daily Ret (%)	Mthly Ret	Ann Ret	Level Date
Credit	 iTraxx TR	0.64	0.00	-0.05	NA	20091103
Commodity	 Core C-IGAR *	117.29	0.31	-1.94	5.84	20091113
Commodity	 C-IGAR Long/Short *	119.88	-0.06	-1.16	-13.67	20091113
Commodity	 C-IGAR Cond LS *	118.20	0.31	-2.74	-17.14	20091113
Commodity	 C-IGAR Sigma *	1271	0.11	0.14	-6.26	20091113
FX	 Income FX *	117.85	0.00	0.42	57.26	20091112
Fixed Inc	 GBI hedged into USD	287.65	0.00	0.23	4.96	20091113
Fixed Inc	 EMU Govt EUR	264.04	-0.23	0.49	7.44	20091113
Fixed Inc	 5yr EUR TRSI	175.14	0.00	0.54	8.69	20091112
Fixed Inc	 MAST EUR TR Index	173.03	0.03	0.36	4.48	20091113
Fixed Inc	 CarryMAX in EUR	152.71	-0.06	-0.08	0.40	20091113
Fixed Inc	 CarryMAX in JPY	152.79	-0.05	-0.09	-0.10	20091113
Fixed Inc	 CarryMAX in USD	153.46	-0.06	-0.10	-0.11	20091113
Fixed Inc	 EMBI+	492.05	0.10	-0.24	39.72	20091113
Equity	 S&P500	1091	0.38	0.87	28.25	20091113
Equity	 NIKKEI 225	9750	-0.41	-5.06	14.84	20091113
Equity	 FTSE100	5548	0.00	0.00	0.00	20080709
Equity	 EuroStoxx 50	2505	0.52	1.83	19.46	20091113

Charts



Note: The data above may not be the latest available and should be used for information purposes only.

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