



## INDEX FACTSHEET

### OPENMETRICS-JIMAG GLOBAL EQUITY REGIONS STABILITY INDEX

Reporting Date: 01 April 2020

# 877.01

Last Index Value

#### INDEX DESCRIPTION

The OpenMetrics-JIMAG Global Equity Regions Stability Index (Index) is a quantitative strategy developed by OpenMetrics Solutions LLC. It dynamically allocates between six equity-focused exchange-traded funds (ETFs) with focus North America, Europe, Pacific, EM Latin America, EM EMEA and a cash ETF for downside protection. The Index aims to provide an improved risk/return profile compared to a passive investment in the six equity ETFs and to protect against major drawdowns during severe market crises.

Equity markets undergo sudden changes in their dynamic. Changes occur if new price information cannot be explained with the dynamics of older price information (i.e. a change in the trend and/or a change in risk). Dr Tobias Setz (CTO - OpenMetrics Solutions LLC) in his doctoral thesis titled "Stable Portfolio Design Using Bayesian Change Point Models and Geometric Shape Factors" developed an innovative approach to extract trend, risk information and regime change probabilities from historical price data. The O Index combines all three factors (trend, risk and regime change probabilities) into a stability indicator per equity ETF. In addition, all six equity indicators are adjusted by a regional factor approximated based on market capitalisation data from global indices. The Index is rebalanced once a month based on the then prevailing indicators. Any remainder not allocated into the six equity ETFs is allocated to the cash ETF.

#### ASSET CLASSES

- Alternatives
- Cash
- Commodities
- Cryptocurrencies
- Equities
- Fixed Income
- Others
- Real Estate

#### INDEX DATA

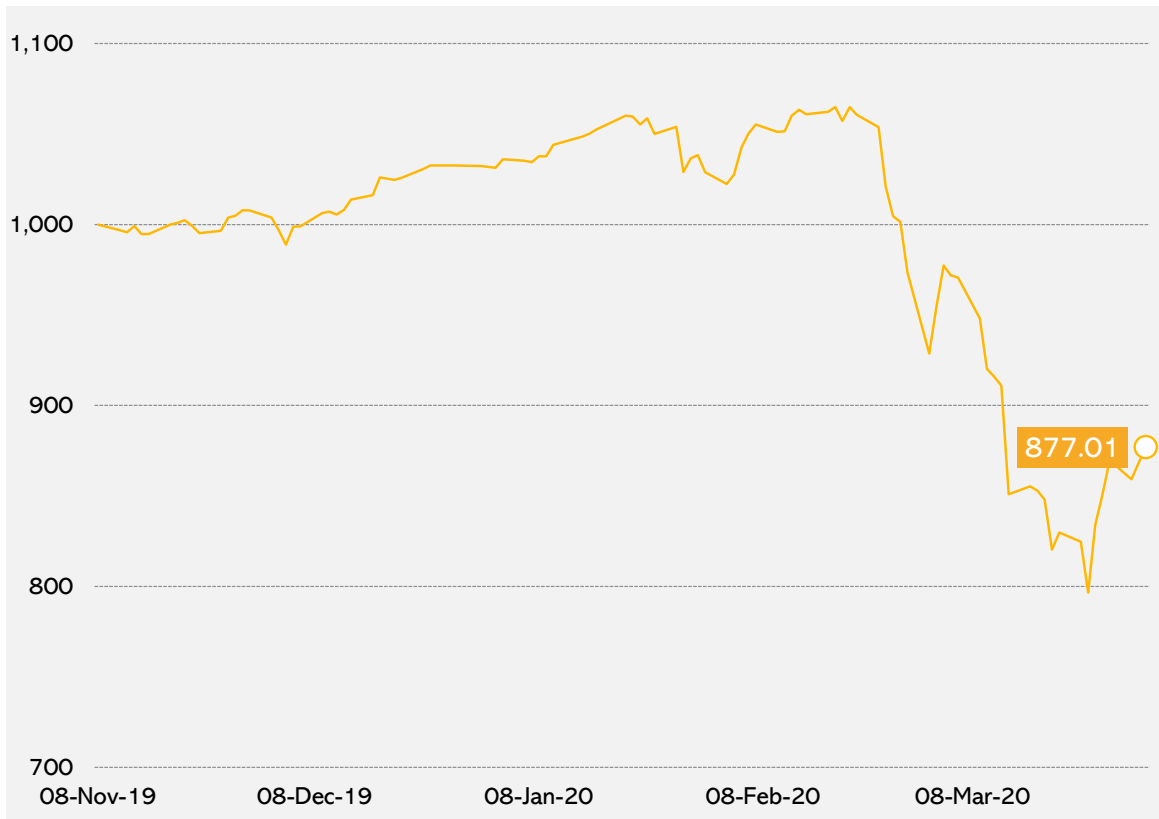
<b>Index Name</b>	OpenMetrics-JIMAG Global Equity Regions Stability Index
<b>Index Sponsor</b>	Jacot Investment Management AG
<b>Index Administrator</b>	LIXX GmbH
<b>Bloomberg Ticker</b>	LIXXGERS Index
<b>Index Type</b>	Total Return Index
<b>Inception Date</b>	08 November 2019
<b>Index Currency</b>	USD
<b>Leverage</b>	No
<b>Initial Index Value</b>	1,000.00
<b>Return p.a.</b>	-28.13%
<b>Volatility p.a.</b>	22.82%
<b>Information Ratio</b>	-1.23
<b>Maximum Drawdown</b>	-25.19%

Source: Leonteq Securities AG as of Reporting Date





## INDEX PERFORMANCE



Source: Leonteq Securities AG as of Reporting Date. Past performance is no indication of future performance.

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