

INDEX FACTSHEET

OPENMETRICS-JIMAG GLOBAL EQUITY REGIONS STABILITY ...

INDEX DATA

Last Index Value	988.90
Index Sponsor	Jacot Investment Management AG
Index Administrator	LIXX GmbH
Bloomberg Ticker	LIXXGERS Index
Index Type	Net Total Return Index
Inception Date	8 November 2019
Currency	USD
Initial Index Value	1,000.00
Leverage	No
Classification	Smart Beta
Sub-Classification	Momentum
Benchmark (BM)	Global Large Cap Stocks

Source: Leonteq Securities AG as of Report Date

ASSET CLASSES

Alternatives	Equity
Cash	Fixed Income
Commo	Real Estate
Crypto	Others

SMART BETA

REPORT DATE

01 October 2020

INDEX DESCRIPTION

The OpenMetrics-JIMAG Global Equity Regions Stability 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.

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 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.

PERFORMANCE SUMMARY (IN %)

	Return 1M	Return 3M	Return YTD	Return ITD	Return p.a.	Volatility p.a.	Info Ratio	Max. DD
Index	● -3.0	● 6.9	● -4.2	● -1.1	● -1.2	19.3	-0.1x	-25.2
Benchmark	● -4.1	● 7.1	● 0.4	● 4.3	● 4.8	30.9	0.2x	-34.2

Source: Leonteq Securities AG as of Report Date. Past performance is no indication of future performance. YTD/ITD = year/inception-to-date, Info Ratio=Return p.a./Volatility p.a., Max. DD=max. observed loss from a peak to a trough.

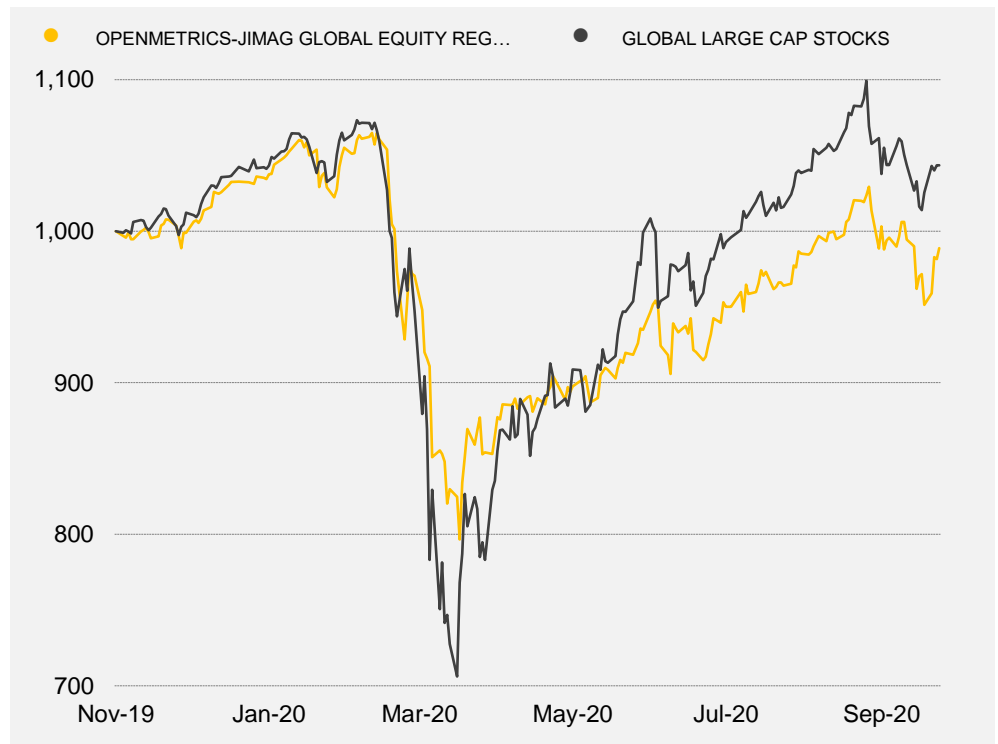


MONTH-ON-MONTH PERFORMANCE DATA (%)

Year	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Jan	-0.3	-	-	-	-	-	-	-	-	-
Feb	-5.4	-	-	-	-	-	-	-	-	-
Mar	-10.8	-	-	-	-	-	-	-	-	-
Apr	4.2	-	-	-	-	-	-	-	-	-
May	1.7	-	-	-	-	-	-	-	-	-
Jun	-0.3	-	-	-	-	-	-	-	-	-
Jul	5.1	-	-	-	-	-	-	-	-	-
Aug	5.8	-	-	-	-	-	-	-	-	-
Sep	-3.8	-	-	-	-	-	-	-	-	-
Oct	0.8	-	-	-	-	-	-	-	-	-
Nov	-	0.8	-	-	-	-	-	-	-	-
Dec	-	2.4	-	-	-	-	-	-	-	-
Index	-4.2	3.2	-	-	-	-	-	-	-	-
BM	0.4	4.0	-	-	-	-	-	-	-	-
Diff	-4.6	-0.7	-	-	-	-	-	-	-	-

Source: Leonteq Securities AG as of Report Date (max. 10 years of performance shown), BM = Benchmark (if available), Diff = difference Index and BM. Past performance is no indication of future performance.

PERFORMANCE CHART



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

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