

ADVERTISING

ACTIVELY MANAGED CERTIFICATE | SEPTEMBER 2021

TRACKER CERTIFICATE ON THE JIMAG RECAP | OPTION PREMIA STRATEGY INDEX



HIGHLIGHTS

- In USD
- Daily Liquidity
- Global Diversified Portfolio

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STRATEGY

- Return generation by systematically collecting option premia on large-cap global equities.
- Capital protection by continuously hedging the portfolio against sharp market corrections.
- Defensive profile due to reduced drawdowns and shorter time to recovery.

Source: Jacot Investment Management AG

IMPLEMENTATION

- The JIMAG ReCap - Option Premia Strategy is a defensive option strategy designed to give access to a global diversified portfolio that aims to generate stable returns and preserve its capital in rough market regimes.
- Every month, put-options on systematically pre-selected, most liquid underlyings are sold with the objective to generate income from unexercised options.
- The market exposure of the portfolio is continuously hedged via index put-options to reduce drawdowns in market corrections
- The strategy offers investors a risk optimized access to an alternative premia, that shall complement traditional sources of income by extracting a premia in the options market.

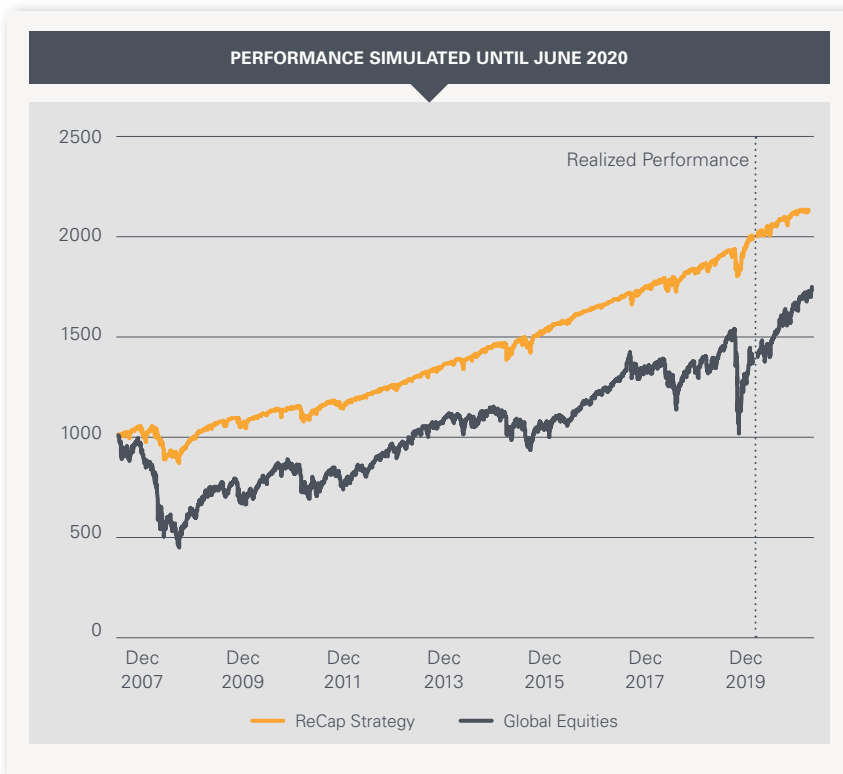
Source: Jacot Investment Management AG

RISKS

- The investor is exposed to certain market risks despite the continues exposure hedging. In extreme market scenarios total losses will be limited due to the portfolio hedge.
- The detailed risks for this product can be found in the term sheet.
- Inexperienced investors should consider to get advice from a financial specialist before investing in this product.
- This product is referenced in USD. Investors whose usual currency is not the currency in which the product is redeemed, should be aware of their possible currency risk.

FACTS AND FIGURES

Issuer	Leonteq Securities AG, Guernsey Branch
Collateralization	TCM Mechanism
ISIN	CH0555285839
Valor	55528583
Underlying	JIMAG ReCap - Option Premia Strategy
Index Sponsor	Jacot Investment Management AG
Index Calculation Agent	Leonteq Securities AG, Zurich, Switzerland
Reference Currency	USD
Issue Price	USD 1,000
Min. Investment	1 Certificate
Maturity	Open End
Participation	100% Participation
Liquidity	Daily secondary market at NAV
Management Fee	1.50% p.a.
Performance Fee	20% hwm
Product Page	https://structuredproducts-ch.leonteq.com/isin/CH0555285839



Source: Leonteq Securities AG 2021, Bloomberg (since end of July 2020)

Simulated performance is based on systematic strategy, net of fees and expected transaction costs. This is for general information only and should not be used as a basis for making any specific investment decisions. Any projection or forecast is not necessarily indicative of the future. Since end of July 2020 the realized performance is illustrated.

TCM

Triparty Collateral Management Secured Structured Products (“TCM Secured Structured Products”) are structured products with a reduced issuer risk. This protection is provided by means of a collateral pledge. In order to collateralize this Product, collateral is being deposited at SIX SIS Ltd.

INDEX DESCRIPTION

The Underlying is a dynamic, actively managed index which is discretionarily managed by the Index Sponsor and calculated by the Index Calculation Agent. The Index Sponsor determines and is responsible for the composition of the Index and may add, replace or remove Components in accordance with a set of predefined rules set out in the Index Rule Book “JIMAG ReCap - Option Premia Strategy Index”. Version ID 92GS6, dated 31.07.2020.

PERFORMANCE

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2008	0.1%	-0.2%	1.0%	1.7%	1.1%	-4.4%	2.2%	2.2%	-1.0%	-5.9%	-8.5%	2.5%	-9.3%
2009	-0.8%	-2.3%	4.4%	2.8%	3.1%	1.6%	2.6%	0.8%	1.2%	-0.4%	2.2%	1.4%	16.5%
2010	-1.7%	2.3%	1.1%	-0.6%	-3.1%	-0.4%	3.3%	0.6%	0.9%	1.1%	-0.3%	1.7%	5.0%
2011	0.4%	0.4%	-0.1%	0.7%	0.5%	0.2%	-0.5%	-3.9%	-1.1%	3.3%	1.3%	1.3%	2.5%
2012	0.8%	1.0%	0.1%	-0.6%	-1.6%	2.0%	0.5%	0.7%	0.2%	1.1%	1.0%	0.4%	5.6%
2013	0.7%	0.5%	1.0%	0.2%	0.0%	0.0%	1.6%	0.0%	1.3%	1.1%	0.7%	1.0%	8.2%
2014	-1.1%	2.2%	0.3%	0.4%	1.4%	0.3%	-0.1%	1.7%	-0.2%	0.0%	0.8%	0.8%	6.6%
2015	-0.2%	1.9%	0.1%	0.7%	1.0%	-0.1%	0.5%	-3.8%	1.3%	3.6%	1.0%	0.4%	6.4%
2016	-1.9%	1.3%	1.7%	0.5%	1.2%	0.1%	1.6%	0.1%	0.6%	-0.1%	1.2%	1.1%	7.4%
2017	0.2%	0.8%	0.6%	0.3%	0.7%	-0.3%	0.9%	1.0%	0.5%	0.2%	0.8%	0.7%	6.2%
2018	0.3%	-0.2%	0.4%	1.1%	0.3%	0.2%	0.9%	1.2%	0.4%	-2.0%	2.3%	-1.9%	3.0%
2019	2.0%	1.4%	0.5%	0.5%	-0.8%	1.4%	0.7%	0.4%	0.8%	1.0%	0.8%	0.7%	9.4%
2020	-1.6%	-3.5%	1.0%	4.7%	2.7%	0.7%		0.7%	0.1%	-1.2%	2.9%	0.8%	3.3%
2021	0.4%	-0.6%	1.7%	0.8%	0.3%	-0.1%	0.1%	-0.3%					2.3%

Source: Leonteq Securities AG 2021, Bloomberg (since end of July 2020)

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