

**ADVERTISING**

ACTIVELY MANAGED CERTIFICATE | JANUARY 2022

# 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.

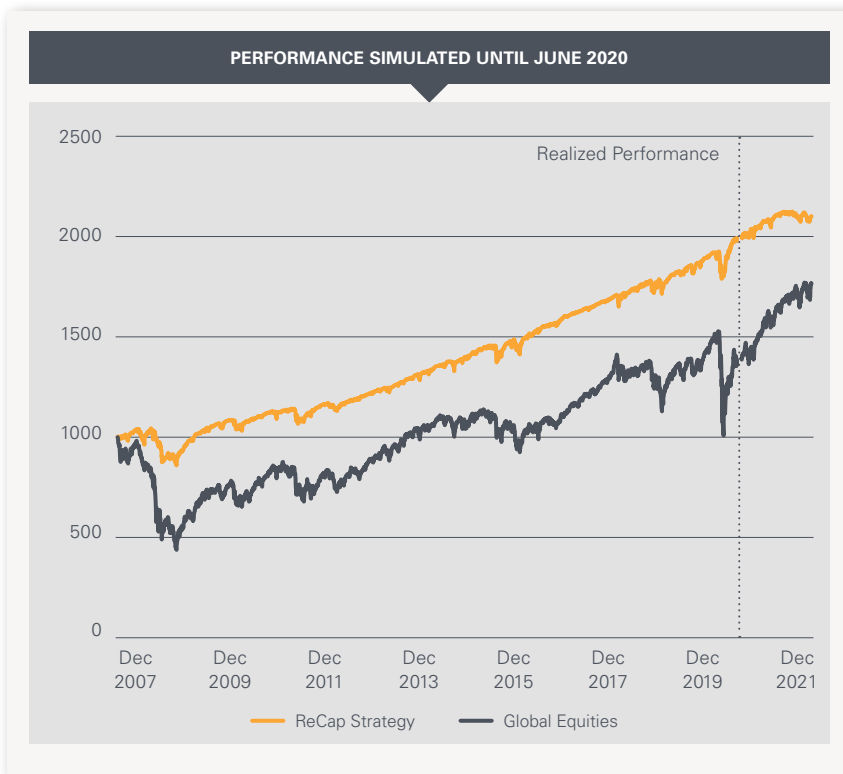
Source: Jacot Investment Management AG

**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**

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



Source: Leonteq Securities AG 2022, Bloomberg (since end of July 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%	-1.6%	0.9%	-1.0%	1.2%	1.6%

Source: Leonteq Securities AG 2022, 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

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