



# LEONTEQ INVESTMENT SOLUTIONS

ZURICH, 2022



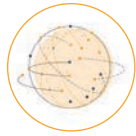
# OUR COMPANY



## LEONTEQ AT A GLANCE



Leading fintech company from Switzerland



14 offices across EMEA and APAC



State-of-the-art technology platform developed and maintained in-house



Services delivered through API, front-end GUI and comprehensive white-label offerings



~520 FTEs expert staff from >50 nations



Headquarters in Zurich, Switzerland



Founded in 2007, IPO in 2012, listed at SIX

### OUR VISION

[We aspire] to be the leading marketplace for structured investment solutions

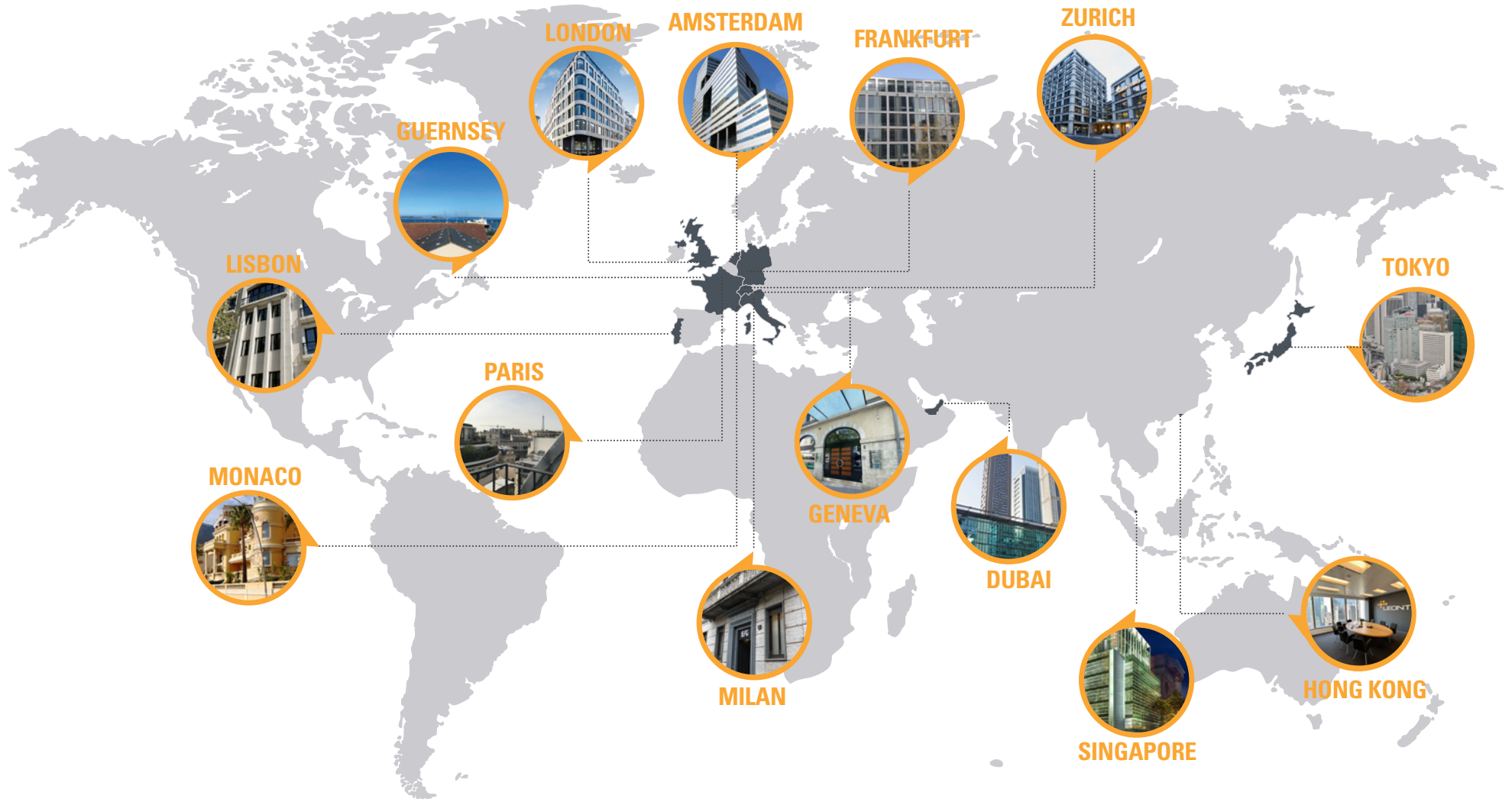
### OUR MISSION

We deliver quality products & services to our partners & clients

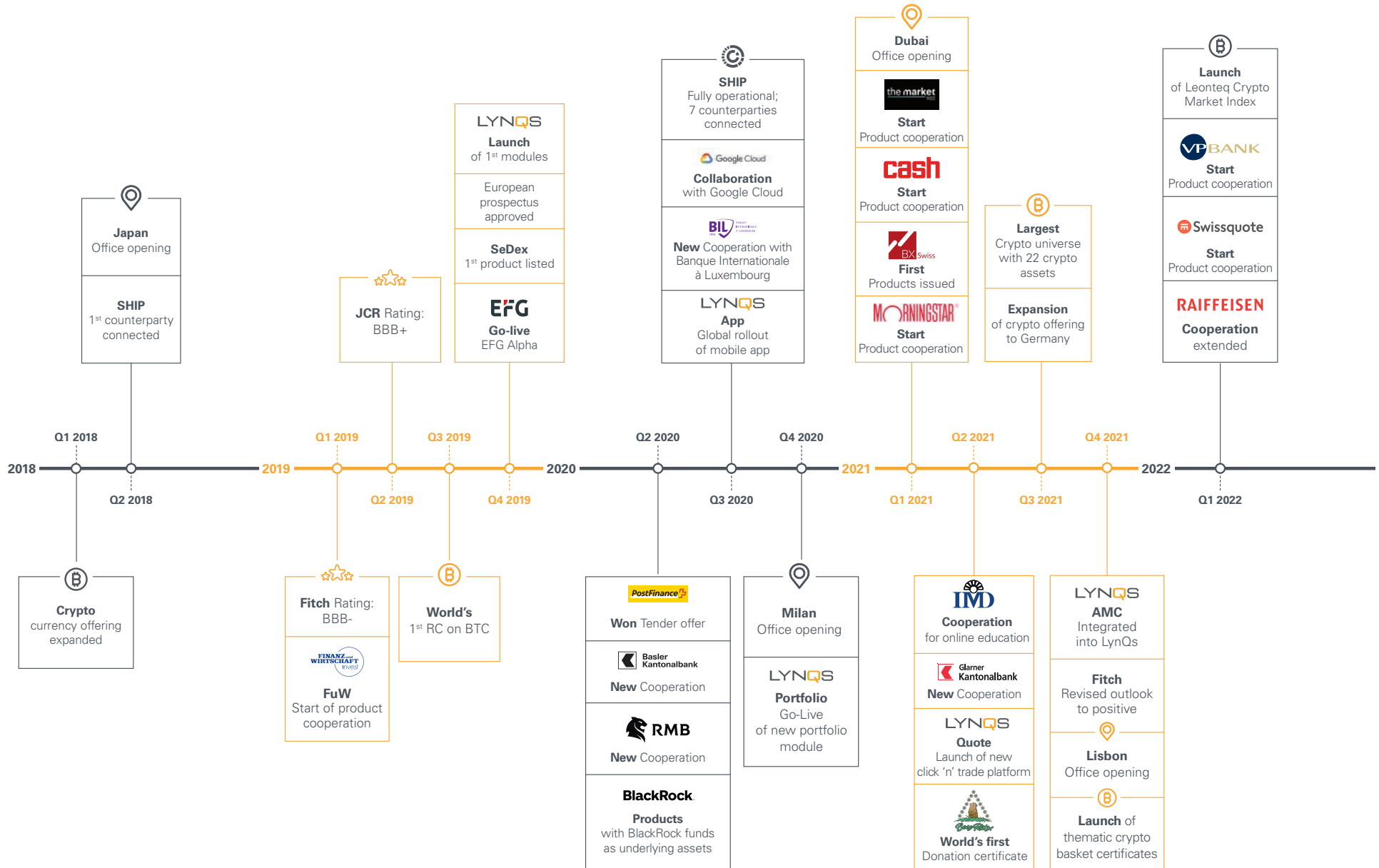
## OUR KEY DIFFERENTIATING FACTORS



## GLOBAL FOOTPRINT WITH 14 OFFICES IN 13 COUNTRIES SUPERVISED BY 13 REGULATORS ACROSS EMEA AND APAC



# SIGNIFICANT PROGRESS ACHIEVED OVER THE PAST THREE YEARS



## LEADING PROVIDER OF INVESTMENT SOLUTIONS RECOGNISED WITH MORE THAN 70 INDUSTRY AWARDS SINCE INCEPTION



\* Source: SIX Swiss exchange, 2021

## BUILDING ON OUR PROGRESS, WE ARE EXECUTING A GROWTH STRATEGY 2026 BASED ON 4 DIMENSIONS





# WE BUILT A UNIQUE ECOSYSTEM FOR INVESTMENT SOLUTIONS WITH THE ADDITION OF >40 NEW PARTNERS SINCE 2018





 +5 partners  





Private banks  
Regional banks  
Universal banks  
Self-directed investors  
Institutional investors  
Family offices  
Independent asset managers



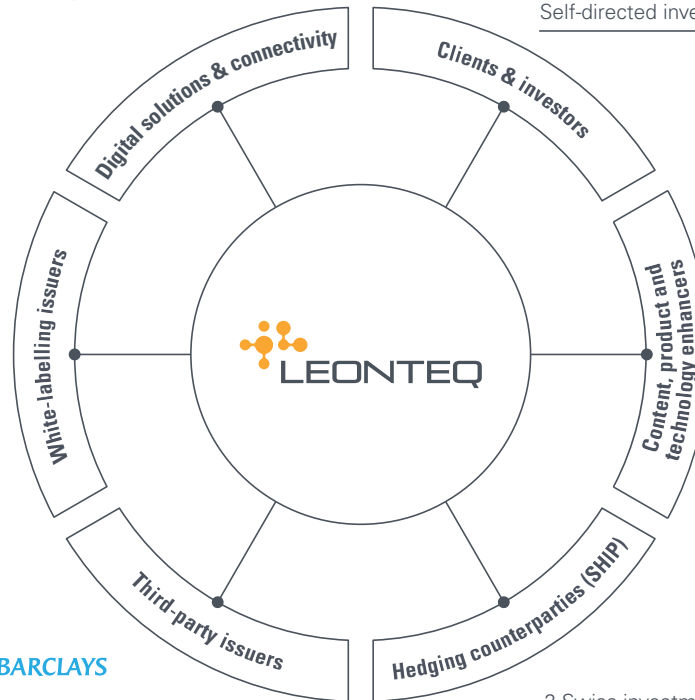
  





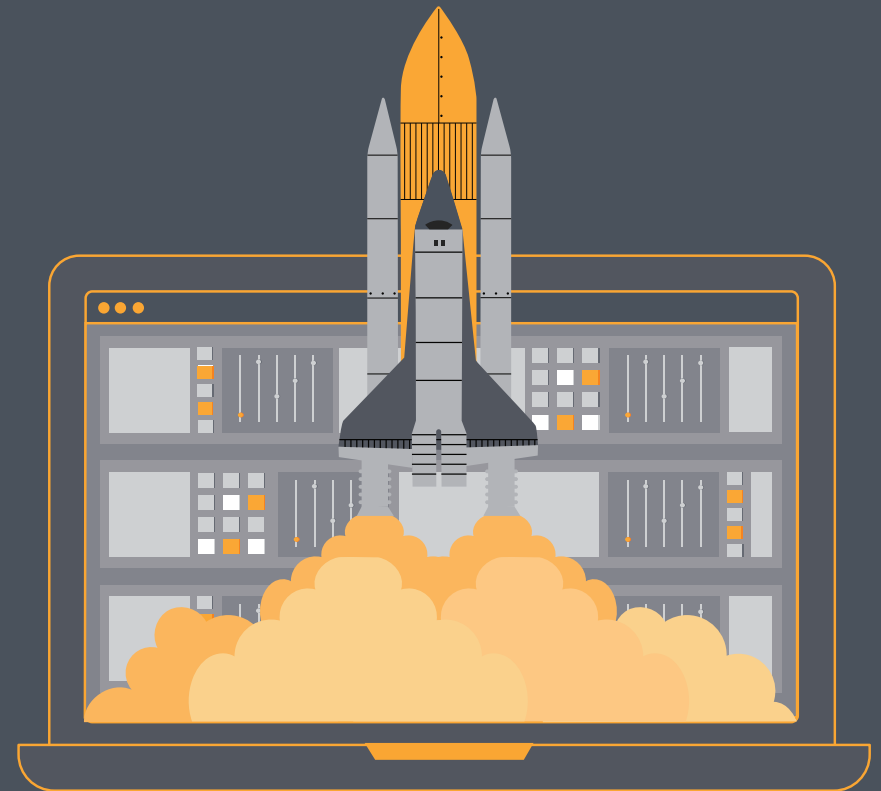

  


  
+11 partners


  
+2 Asian issuers  
+3 Swiss issuers  
+12 European issuers  
+6 US issuers

2 Swiss investment banks  
2 US investment banks  
3 European investment banks

# OUR PLATFORM



## CUTTING EDGE TECHNOLOGY AND CLIENT FOCUS



### CUTTING EDGE TECHNOLOGY

- State-of-the-art technology built from the ground up by in-house development teams
- Click 'n' trade platform with automated lifecycle management
- AMC Gateway to manage tailor-made investment strategies



### LARGE UNIVERSE OF STRUCTURED PRODUCTS

- 400+ product variations of yield enhancement, participation and capital guaranteed payoffs
- Thousands of underlyings (incl. equities, equity indices, exchange traded funds, credits, interest rates, crypto assets and commodities)
- 20+ currencies



### FLEXIBILITY TO TAILOR TO INDIVIDUAL NEEDS

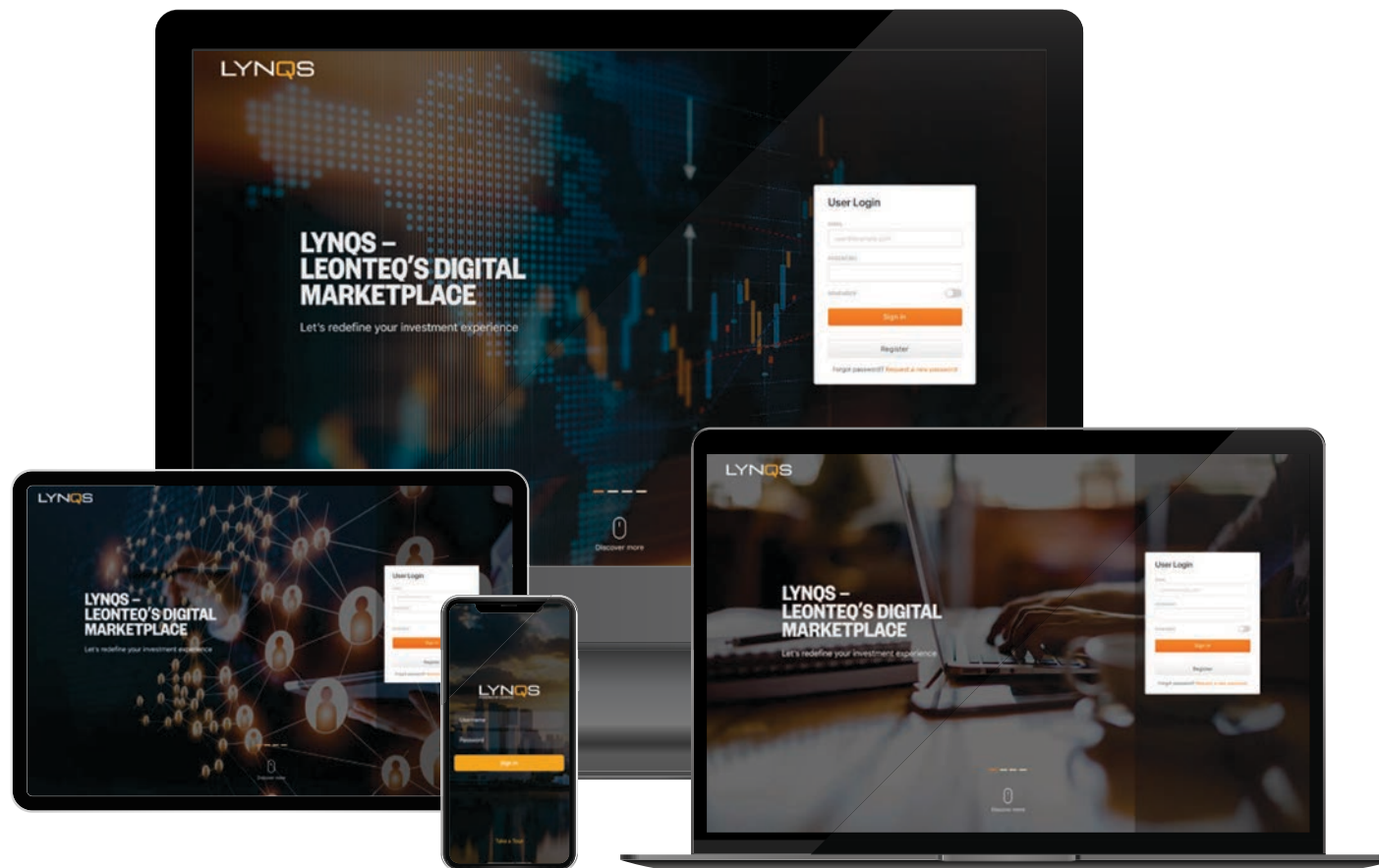
- Competitive pricing and customized complex structures
- Low minimum investment size
- Full MiFID II documentation and additional MiFID II checks
- FinSA-compliant documentation for structured products in Switzerland



### MULTI-ISSUER PLATFORM

- >30 issuers
- Best option price from 7 leading investment banks via Smart Hedging Issuance Platform (SHIP)

# LYNQS\*: YOUR ONE-STOP-SHOP FOR STRUCTURED INVESTMENT SOLUTIONS



## INVESTMENT IDEAS

Latest trends and daily updated investment ideas prepared by Leonteq's leading structuring team



## QUOTE

Click 'n' trade tailor-made investment products from more than 10 renowned issuers to fit any investment need



## PORTFOLIO

Comprehensive overview of structured products portfolios and lifecycle management across all issuers



## AMC

Single entry point to manage index strategies and easy access to instructions and reporting



## ACADEMY

IMD/Leonteq online education course "Investing in Structured Products"

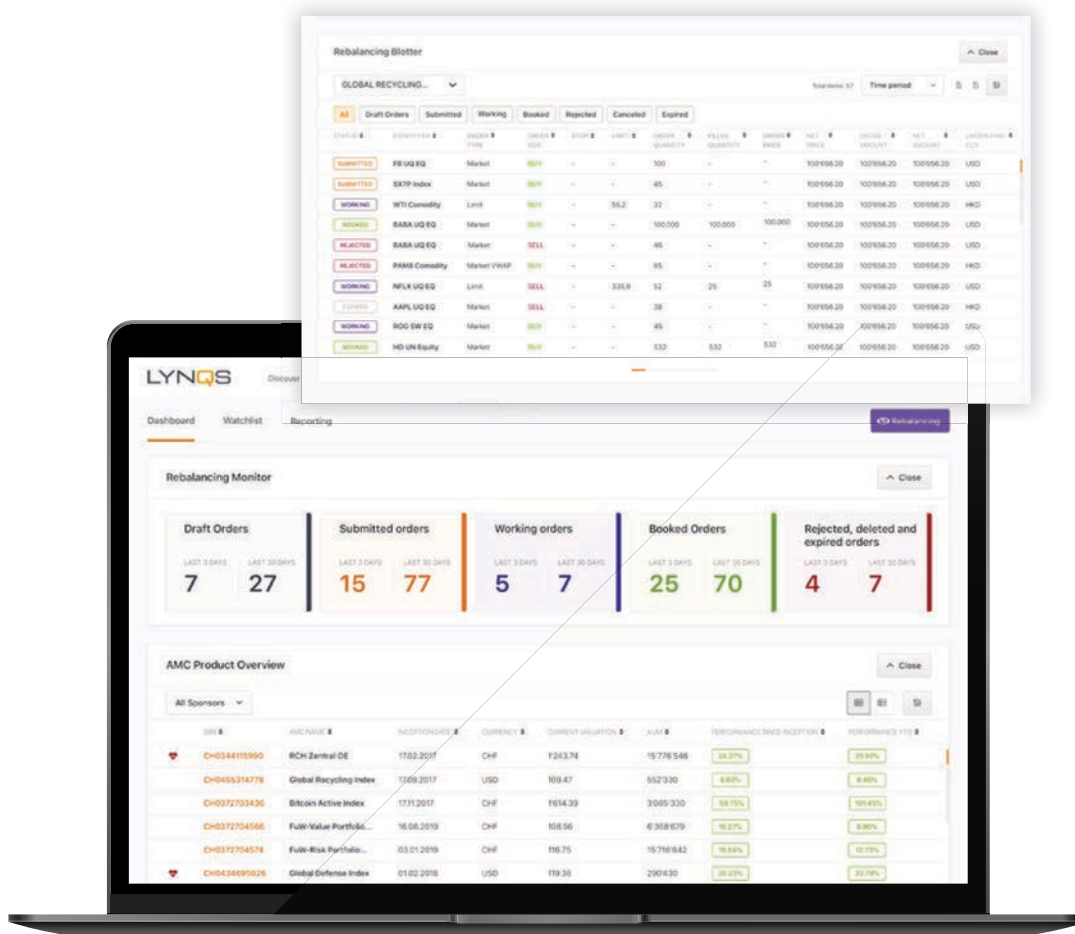


## MOBILE APP

The power of LynQs on a mobile app

\* The modules and features of LynQs may vary from one country to another and may change without notice at any time. Certain functionalities may not be available worldwide. In addition, they may be subject to legal restrictions in certain countries.

# AMC\* MANAGE YOUR OWN TAILOR-MADE INVESTMENT STRATEGY



## SINGLE POINT OF ENTRY

Leonteq supports product implementation, trade execution and reporting



## LESS ADMINISTRATION

Avoid individual trade processing with custodian banks (one central rebalancing for all clients)



## COST EFFICIENT

Investors save trading fees from custodian banks



## FLEXIBLE & CUSTOMISABLE

Accommodates different investment strategies and fee models



## REPORTING

Transparent performance summaries



## SECONDARY MARKET

Leonteq provides intraday secondary market



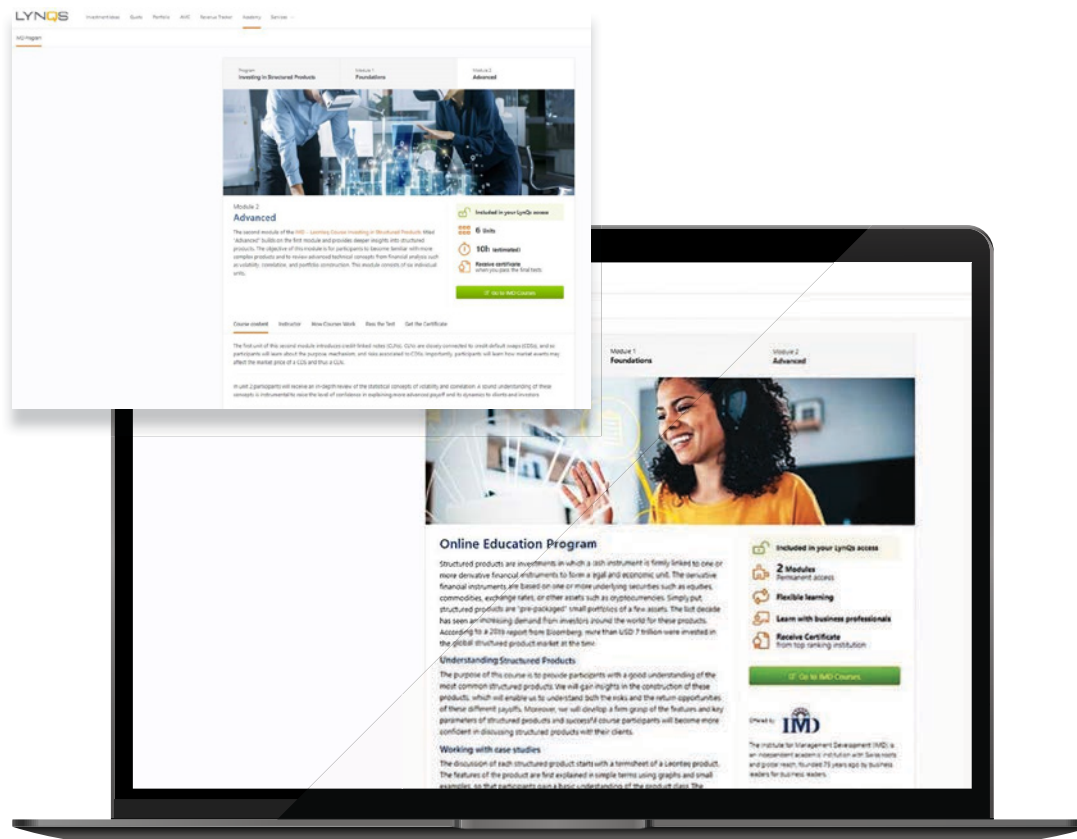
## LARGE INVESTMENT UNIVERSE

Allows various asset classes from simple cash instruments to complex derivatives

\* AMC offering may vary from one country to another and may change without notice at any time. In addition, they may be subject to legal restrictions in certain countries.

# IMD/LEONTEQ ONLINE EDUCATION COURSE “INVESTING IN STRUCTURED PRODUCTS”

Together with the Institute for Management Development (IMD), Leonteq offers an online-based education course in structured investment products for Leonteq clients and partners.



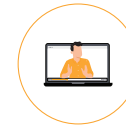
## JOINTLY DEVELOPED TOGETHER WITH IMD

The Institute for Management Development (IMD) is leading Business School based in Lausanne, Switzerland



## 2 MODULES, 11 UNITS

Gain a thorough understanding of structured products across various product types



## THEORY MEETS PRACTICE

Course taught by Professor of Finance and enriched with practitioners' examples from front-office Leonteq staff



## CERTIFICATE UPON COMPLETION

Successfully pass quizzes and exams to receive custom IMD-Leonteq certificate of completion



## FINSA COMPLIANT

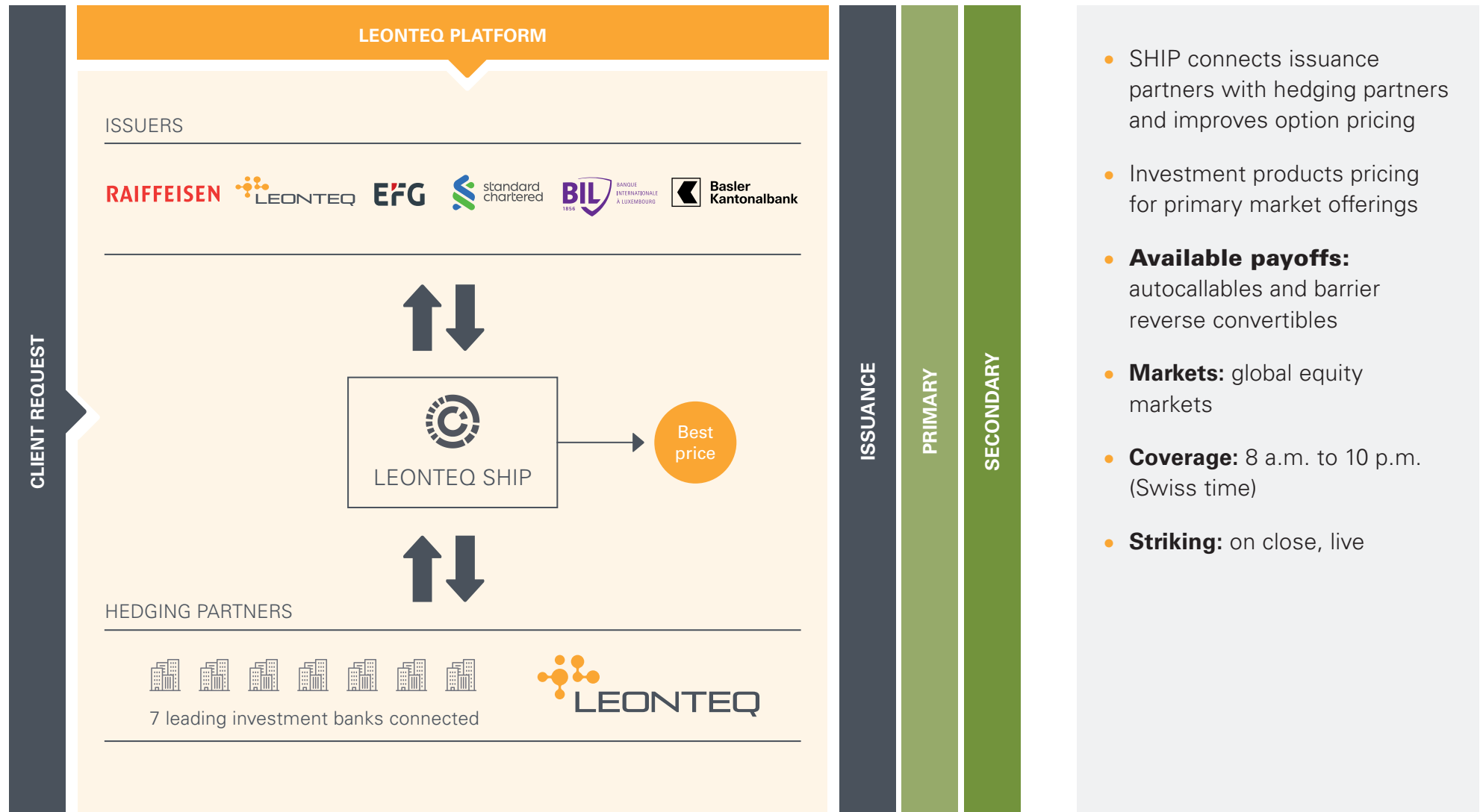
This education is accepted as proof of the required professional knowledge in accordance with Art. 6 FinSA for entering client advisors in the register of the Registration Office.



## SAQ RECOGNITION

The education is recognized by the Swiss Association for Quality (SAQ) as a recertification measure for Wealth Management Advisors CWMA. Both modules were classified as 100% technical knowledge.

## SMART HEDGING ISSUANCE PLATFORM (SHIP) ENABLES AUTOMATED PRICING FOR BOND AND OPTION COMPONENT

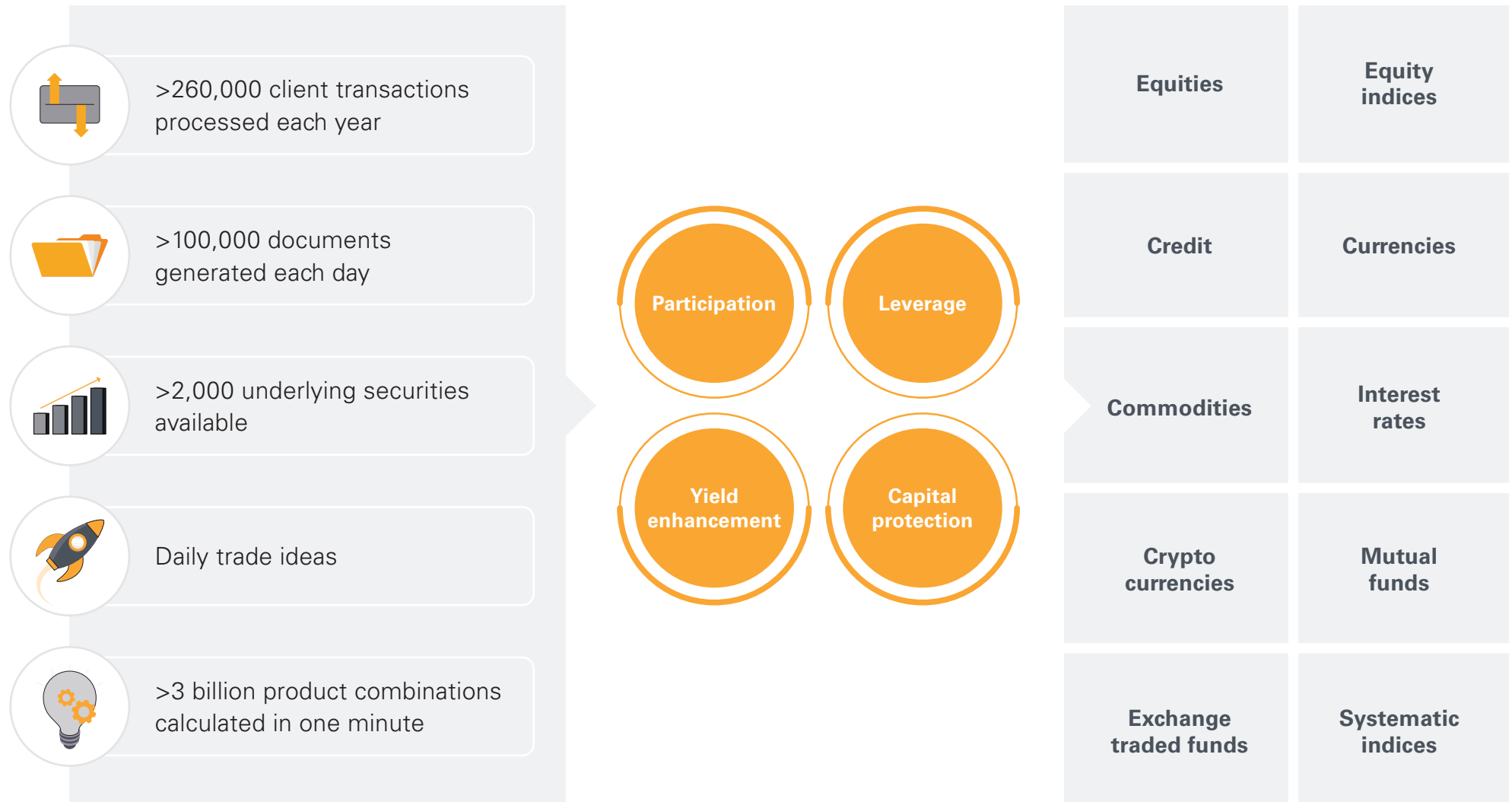


# OUR SOLUTIONS

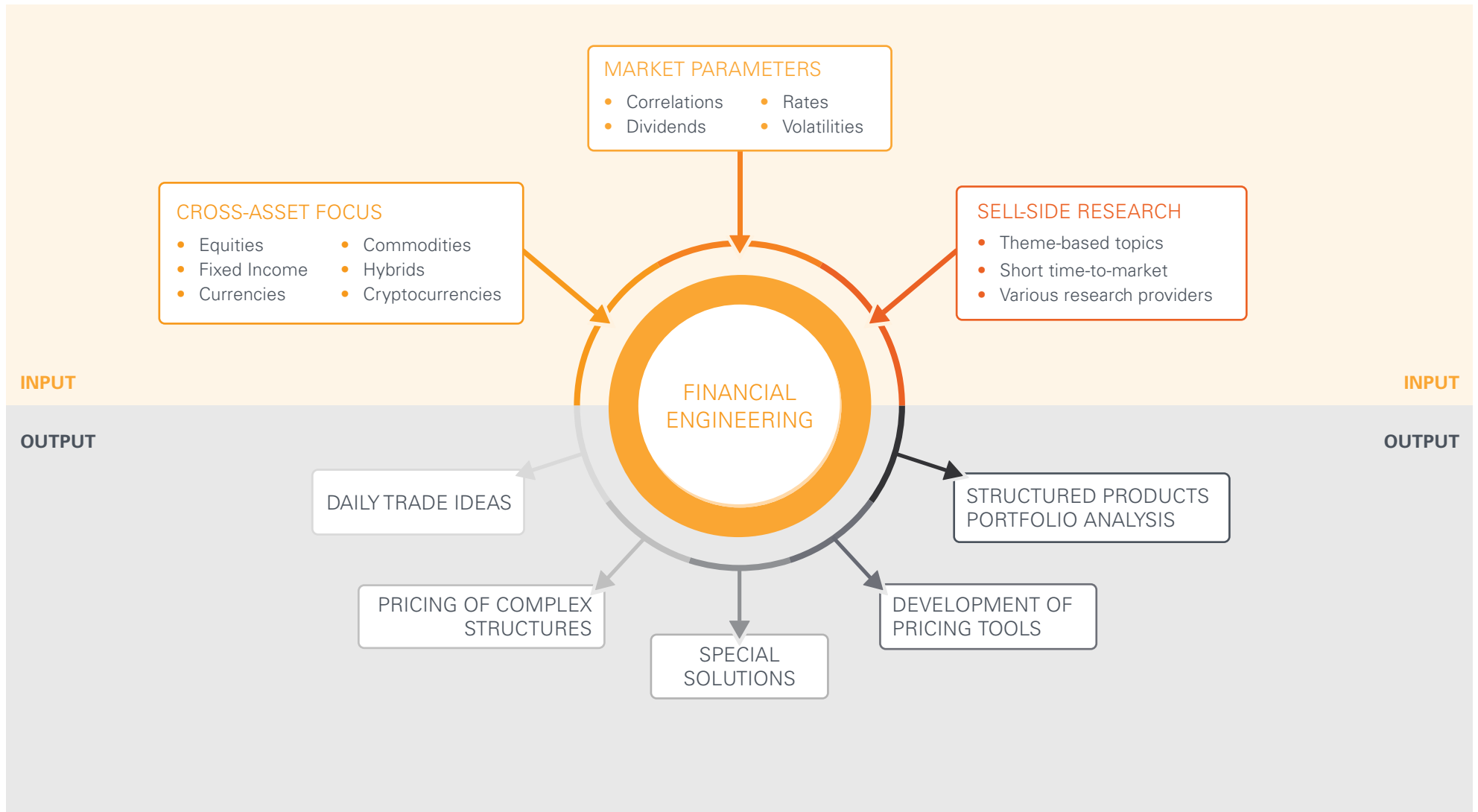




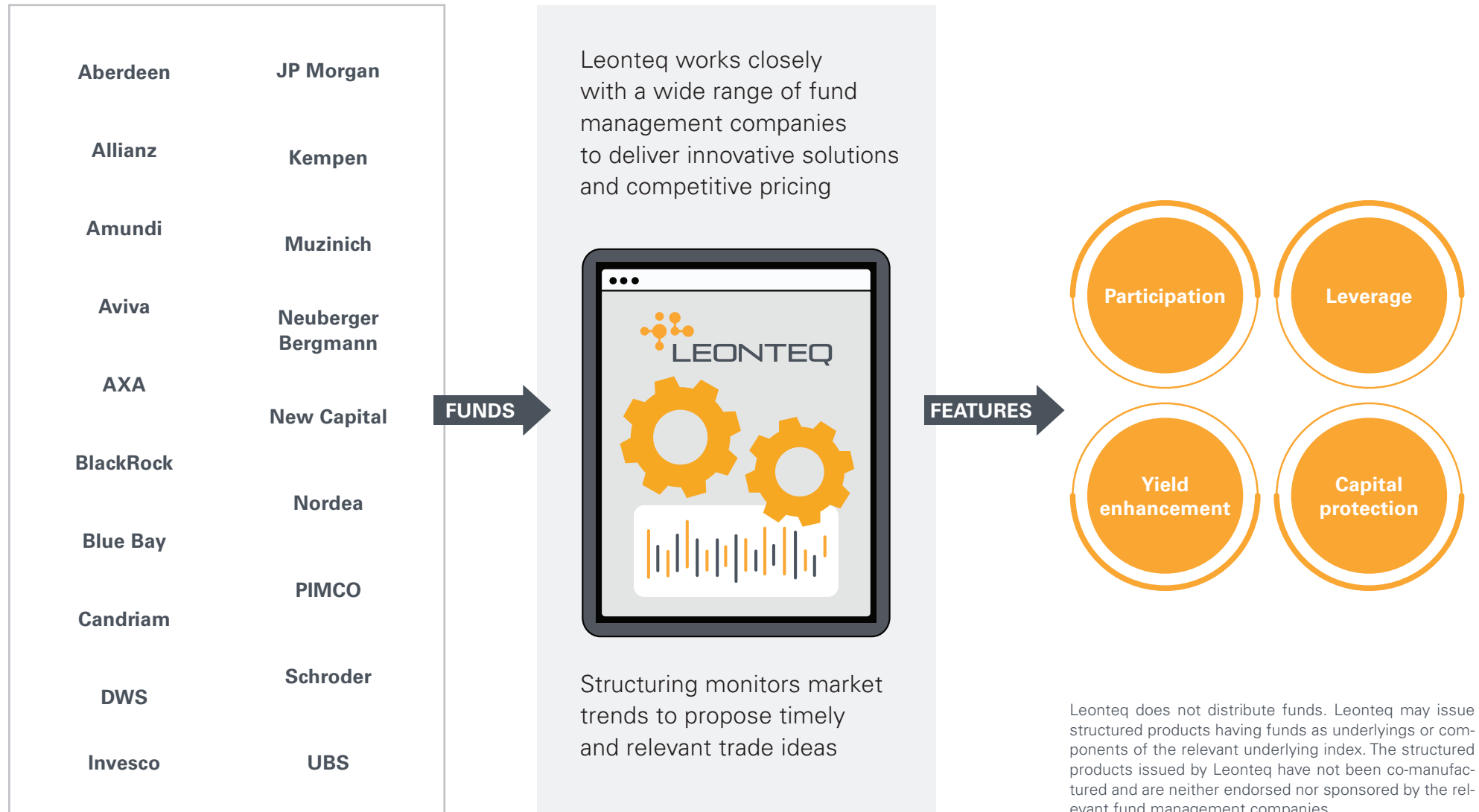
## PROVIDING ONE OF THE LARGEST UNIVERSES OF STRUCTURED PRODUCTS WITH A LEADING TECHNOLOGY PLATFORM



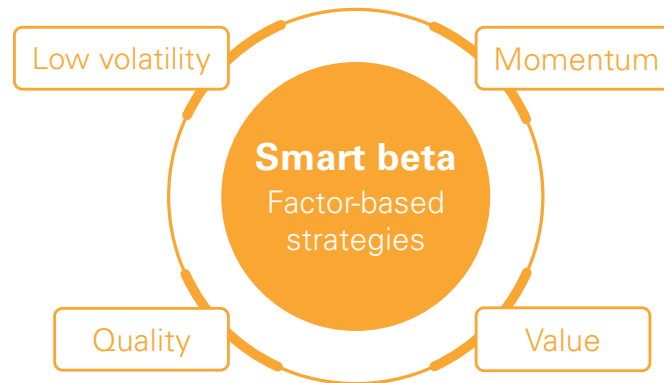
## INNOVATIVE INVESTMENT IDEAS PROVIDED BY EXPERTS IN FINANCIAL ENGINEERING



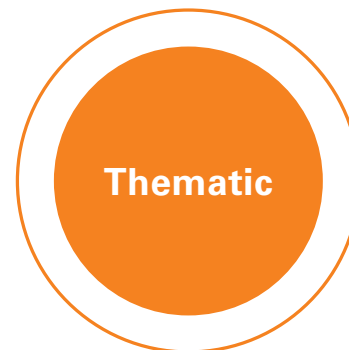
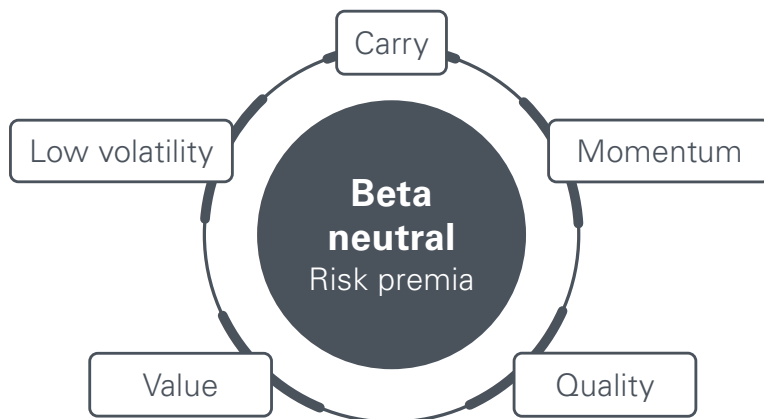
## DEDICATED TRADING AND STRUCTURING EXPERTISE ON FUND DERIVATIVES



## QUANTITATIVE INVESTMENT STRATEGIES



- QIS are systematic or rule-based strategies designed to bridge the gap between discretionary actively managed strategies and passive, market-following strategies
- QIS are fully systematic strategies using algorithm and data selection involving active rebalancing of positions
- Usually delivered to the investor on an investible index, which tracks the strategy



## LARGEST OFFERING OF CRYPTO ASSET INVESTMENTS IN SECURITIZED FORMAT



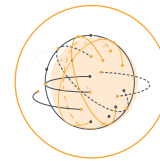
### SECURITISED CRYPTO INVESTMENT

Allows trading crypto assets as simply and easily as bonds and stocks in any custody account



### EASY & SECURE ACCESS TO CRYPTO ASSETS

No need for key management



### LARGE PRODUCT UNIVERSE

Various products such as tracker certificates, actively managed certificates, reverse convertibles and autocalls



### ONE-STOP-SHOP FOR CRYPTO INVESTMENT

Broadest offering of exchange traded investment products linked to the major crypto assets representing more than 90% of the crypto market capitalisation (excluding stablecoins)



ACCESS  
OUR CRYPTO UNIVERSE

## RESPONSIBLE INVESTING

### INVESTMENT APPROACH



Screening for conformity with certain standards or norms



Based on ESG criteria selection of the best companies within an industry, category or class



Explicit and systematic inclusion of ESG criteria in investment analysis and decision making



Selection of assets that contribute to addressing sustainability challenges such as water scarcity, obesity, energy efficiency, climate change etc.



Investments made with the intention of generating positive and measurable, social and/or environmental impact alongside financial returns

### LEONTEQ APPLICATION

- ESG scores introduced for Leonteq product documentation

ESG	ESG SCORES	ESG Scores
	Underlying	
	NESTLE SA-REG	A+
	NOVARTIS AG-REG	A
	ROCHE HOLDING AG-GENUSSSCHEIN	A+
	ZURICH INSURANCE GROUP AG-REG	A

- Large range of products on third-party indices



- World's first donation certificates





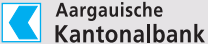


# OUR PARTNERS



## Globally Renowned Issuers on Leonteq's Multi-Issuer Platform

1/3





	Description	AUM (CHF bn)	CET1 ratio	Moody's	Fitch	S&P
	<ul style="list-style-type: none"> <li>One of the leading service and technology platforms</li> </ul>	16.0 <sup>1</sup>	–	–	BBB-	–
	<ul style="list-style-type: none"> <li>One of the largest Swiss private banks</li> <li>40 locations worldwide with a presence in key international financial centres and growth markets</li> </ul>	172	16.3%	A3	A	–
	<ul style="list-style-type: none"> <li>Third largest Swiss banking group by assets (after UBS and Credit Suisse) founded in 1899</li> <li>Cooperative retail bank, composed of 270 autonomous banks and 1.9 million members</li> <li>Leader in retail operations in Switzerland with 3.8 million customers, 1 bank branch out of 3 and 1 loan out of 5</li> <li>Swiss National Bank has included Raiffeisen Bank in the list of systemically important banks, pointing out its very good position in the Swiss banking market</li> </ul>	236	18.7%	A3	AA-	A+
	<ul style="list-style-type: none"> <li>Independent Swiss private bank group, founded in 1952</li> <li>Operating on the national market as a full-service bank</li> <li>Ranked at the top in Switzerland with regards to capital adequacy</li> </ul>	6.1	25.7%	–	BBB+	–
	<ul style="list-style-type: none"> <li>One of the leading Swiss cantonal banks</li> <li>Fully owned by the canton Aargau and has a state guarantee</li> <li>832 employees</li> </ul>	30.1	18.6%	–	–	AA

<sup>1</sup> Outstanding volumes on the platform






## Globally Renowned Issuers on Leonteq's Multi-Issuer Platform

2/3

	Description	AUM (CHF bn)	CET1 ratio	Moody's	Fitch	S&P
	<ul style="list-style-type: none"> <li>One of the leading financial institutions in Switzerland with 2.7 million customers and more than one billion payment transactions a year</li> <li>Systemically important bank</li> </ul>	125.7	19.1%	–	–	AA
	<ul style="list-style-type: none"> <li>Operations in over 940 branches in more than 68 markets employing around 85,000 people</li> </ul>	412.3	14.4%	A1	A+	A
	<ul style="list-style-type: none"> <li>One of the largest Swiss cantonal banks, founded in 1899</li> <li>Has a state guarantee from the Canton of Basel-Stadt</li> <li>Around 900 employees</li> </ul>	30.2	18.1%	–	–	AA+
	<ul style="list-style-type: none"> <li>Founded in 1856: Oldest multi-business bank in the Grand Duchy, which has played an active role in the main development stages of the Luxembourg economy.</li> <li>Employing more than 2,000 staff</li> <li>Present in the financial centres of Luxembourg, Switzerland, Denmark, the Middle East, and China.</li> </ul>	46.6	13.2%	A2	–	A-

## GLOBALLY RENOWNED ISSUERS ON LEONTEQ'S MULTI-ISSUER PLATFORM – IN THE ONBOARDING STAGE 3/3

	Description	AUM (CHF bn)	CET1 ratio	Moody's	Fitch	S&P
 <b>FIRSTRAND</b>	<ul style="list-style-type: none"> <li>Corporate and investment banking division of FirstRand Bank Limited, (wholly owned subsidiary of FirstRand Limited)</li> <li>Listed on the Johannesburg Stock Exchange and the Namibian Stock Exchange</li> <li>One of the largest financial institutions in Africa</li> </ul>	89.0	17.1%	Ba2	–	BB-
 <b>VPBANK</b>	<ul style="list-style-type: none"> <li>One of the largest banks in Liechtenstein</li> <li>Offers tailor-made asset management and investment advisory services to private clients and financial intermediaries</li> <li>Listed on SIX Swiss Exchange</li> </ul>	52.65	xx.xx%	–	–	A
 <b>Swissquote</b>	<ul style="list-style-type: none"> <li>Switzerland's market leader in online banking</li> <li>More than 450,000 private and institutional clients</li> <li>Listed on SIX Swiss Exchange</li> </ul>	50.2	24.3%	–	–	–

## COLLABORATIONS ON THEMATIC INDICES



### FINANZ UND WIRTSCHAFT

- FuW-Risk-Portfolio-Index focuses on undervalued Swiss equities
- FuW-Value-Portfolio-Index focuses on global value stocks from all sectors in Europe and North America
- FuW-Eco-Portfolio Index meets environmental and economic criteria in the area of CO<sub>2</sub> reduction



### THE MARKET

- The Market Best Ideas Portfolio Index consists of quality stocks and risk positions with all positions selected based on qualitative and quantitative analysis and screening along various fundamental and qualitative criteria
- The Market Dividend Opportunity Portfolio is addressed to investors with a long investment horizon looking for Swiss dividend stocks from all sectors



### MORNINGSTAR

- Morningstar Developed Markets Electric and Autonomous Vehicles 30 Index
- Morningstar Developed Markets Big Data and Robotics 50 Index
- Morningstar Developed Europe Renewable Energy30 Index



### CASH

- cash Insider Stock Favorites Portfolio Index focuses primarily on companies with highly capable management personalities as well as those going through a transformation process

# APPENDIX

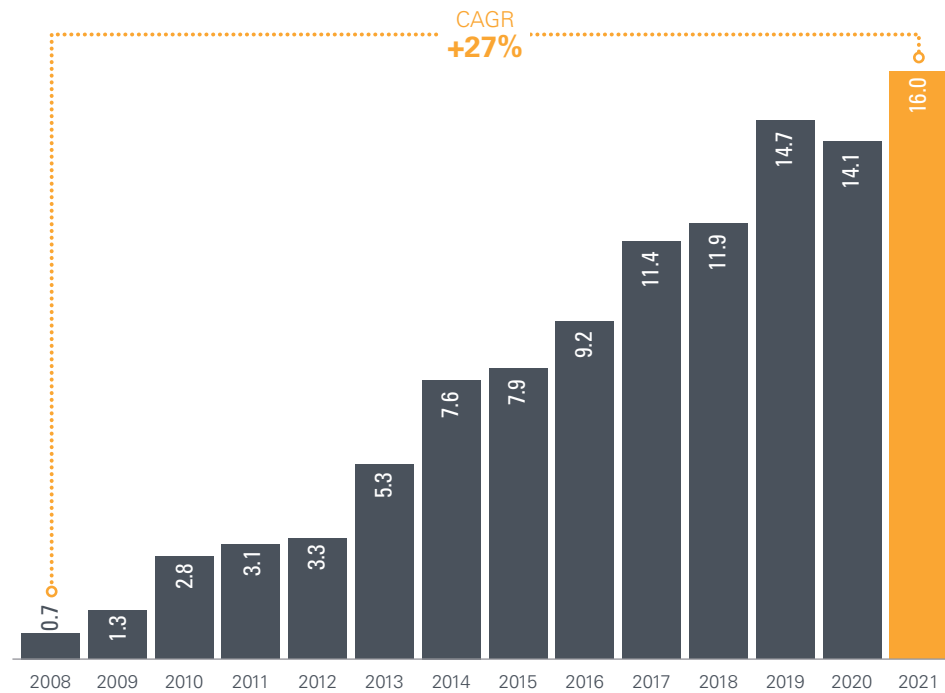
## ACCESS TO ADDITIONAL THIRD-PARTY ISSUERS THROUGH LEONTEQ'S EMTN DESK\*

ISSUER	RATINGS		
	MOODY'S	FITCH	S&P
Bank of America	A2	AA-	A-
Bank of Montreal	A2	AA-	A-
Barclays Bank PLC	A1	A+	A
BBVA Global Markets B.V. (A- by S&P)	A3	A-	A
Canadian Imperial Bank of Commerce	Aa2	AA-	A+
Citigroup Global Markets Funding Luxembourg S.C.A.	A1	A+	A+
Crédit Agricole Financial Solutions	Aa3	AA-	A+
Crédit Industriel et Commercial	A3	AA-	A
Credit Suisse International, London	A1	A	A+
Danske Bank A/S	A3	A	A
Deutsche Bank AG	A2	-	A-
Goldman Sachs International, London	A1	A+	A+
Intesa Sanpaolo S.p.A.	Baa1	BBB-	BBB
Investec Bank PLC	A1	BBB+	-
Bank Julius Baer & Co. Ltd, Guernsey	A2	-	-
J.P. Morgan Structured Products B.V.	Aa2	AA	A+
Morgan Stanley B.V.	A1	A	BBB+
Nomura International Funding Pte Ltd	A-	Baa1	BBB+
Nordea Bank Abp	-	-	AA-
Oversea-Chinese Banking Corporation Limited	Aa1	AA-	AA-
Quintet Private Bank (Europe) SA	BBB	-	-
Santander International Products PLC	A2	A	A+
SG Issuer	A1	A	A
UBS AG, Zurich and Basel, Switzerland, acting through its London Branch	Aa3	AA-	A+
UniCredit Bank AG	A2	BBB	BBB+

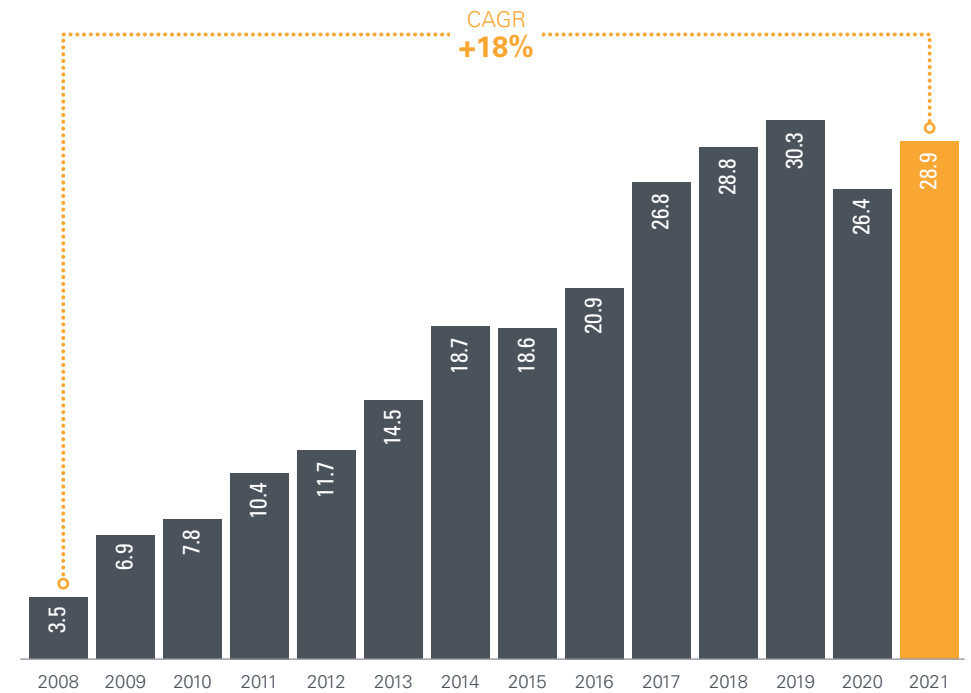
\* Availability of third-party issuers may vary from one country to another and may change without notice at any time.  
 All information indicative, please refer to the documentation provided by the Issuer

## ATTRACTIVE OFFERING AND HIGH QUALITY SERVICE RESULTED IN GROWING VOLUMES

**Platform assets<sup>1</sup>**  
CHF billion



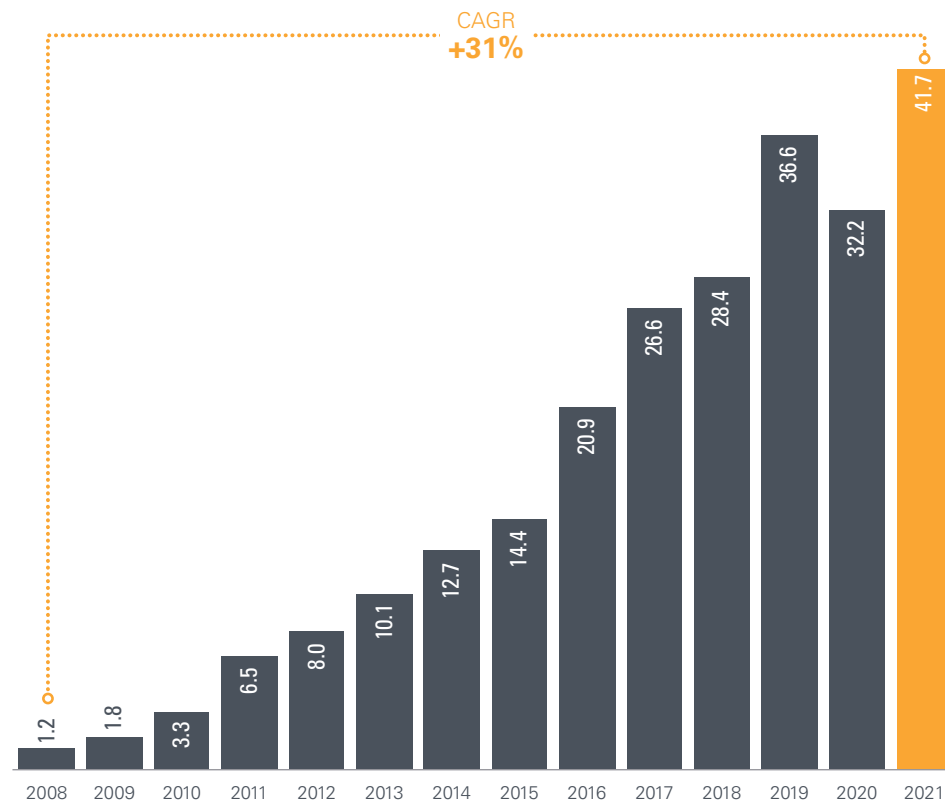
**Turnover**  
CHF billion



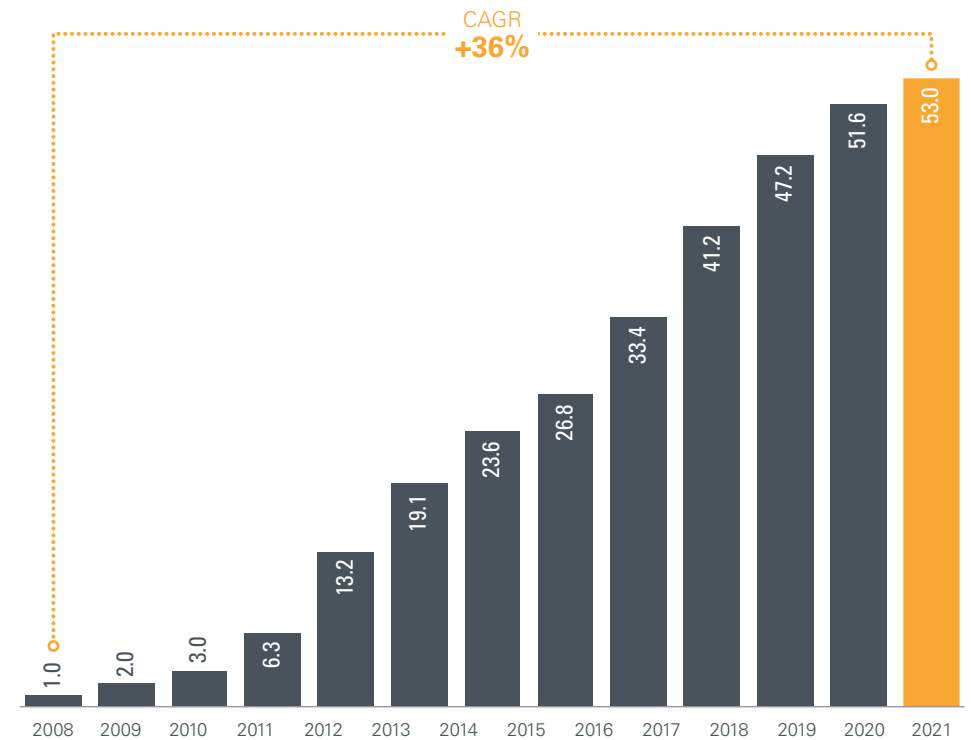
<sup>1</sup> at the end of the respective period

## SCALABILITY ENABLES SIGNIFICANT GROWTH OF PRODUCTS MANAGED ON THE PLATFORM

**Structured products issued**  
Thousand



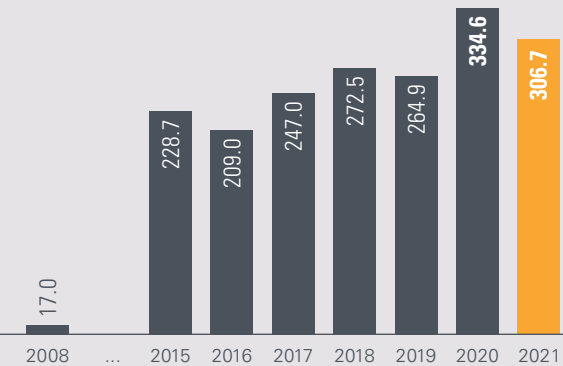
**Outstanding insurance policies<sup>1</sup>**  
Thousand



<sup>1</sup> at the end of the respective period

## FINANCIAL HIGHLIGHTS 2021 AT A GLANCE

### Net fee income in CHF million



### Total operating income in CHF million

**417.8**  
234.5

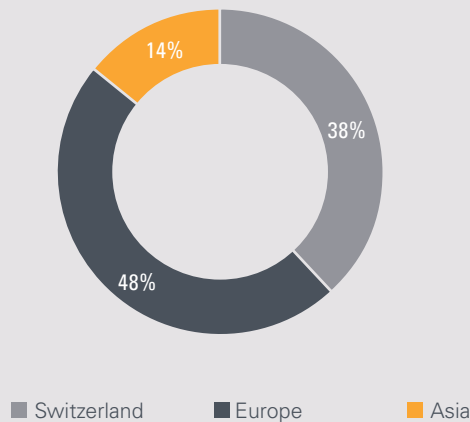


### Net profit in CHF million

**155.7**  
39.9



### Net fee income by region 2021



### Shareholders' equity in CHF million

**802.1**  
647.5



### Earnings per share in CHF

**8.47**  
2.15



### Dividend per share in CHF

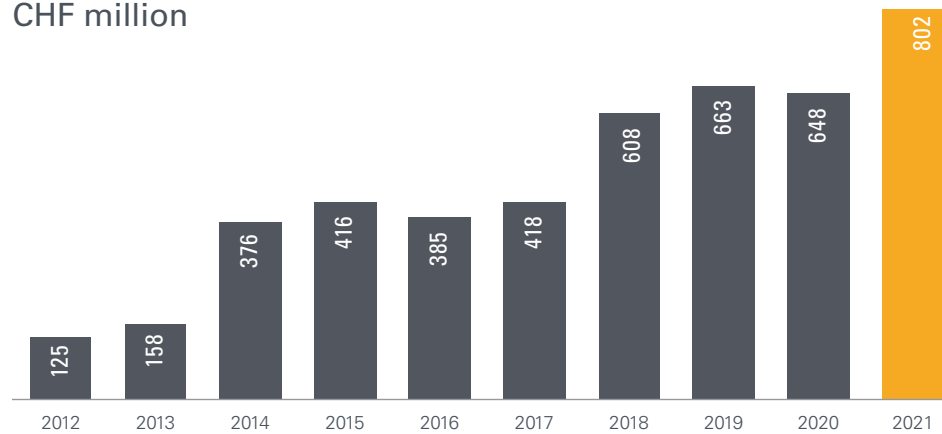
**3.00**  
0.75





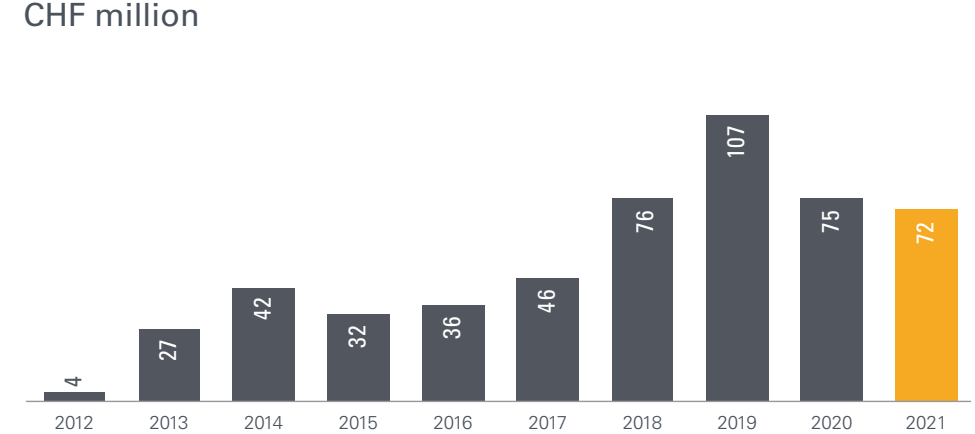
## STRONG BUILD-UP OF CAPITAL BASE (EQUITY + DEFERRED FEE INCOME) AND LAUNCH OF CONSERVATIVE DIVIDEND POLICY

**Shareholders' equity<sup>1</sup>**  
CHF million

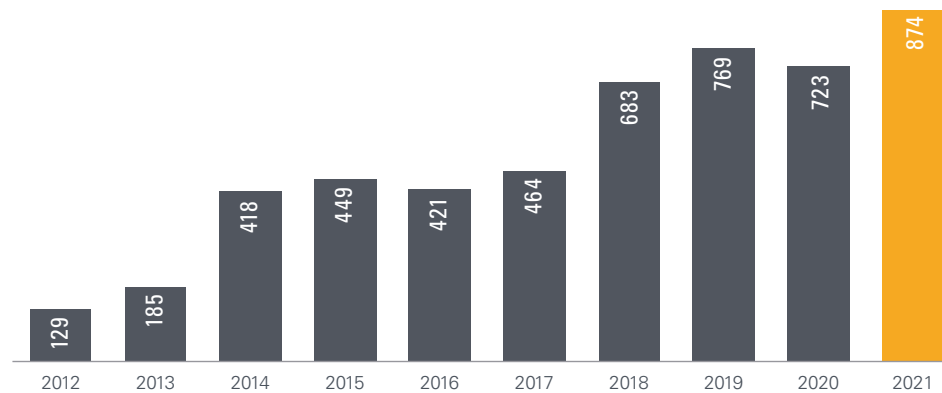


<sup>1</sup> at the end of the respective period

**Deferred fee income**  
CHF million

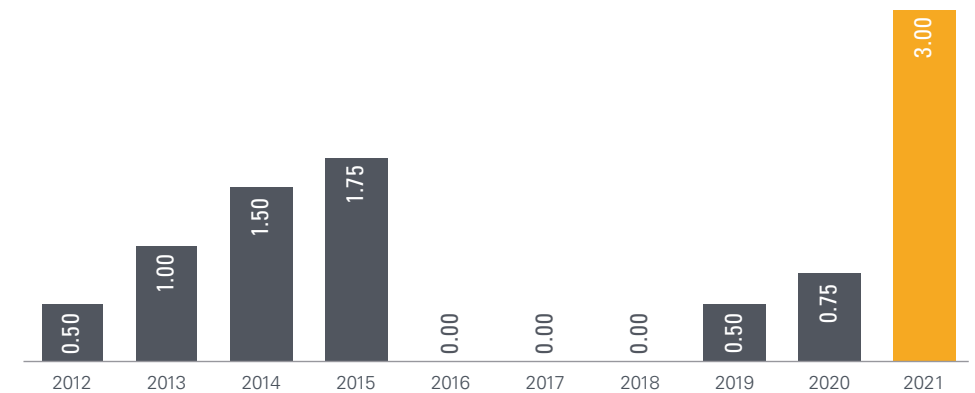


**Capital base<sup>1,2</sup>**  
CHF million



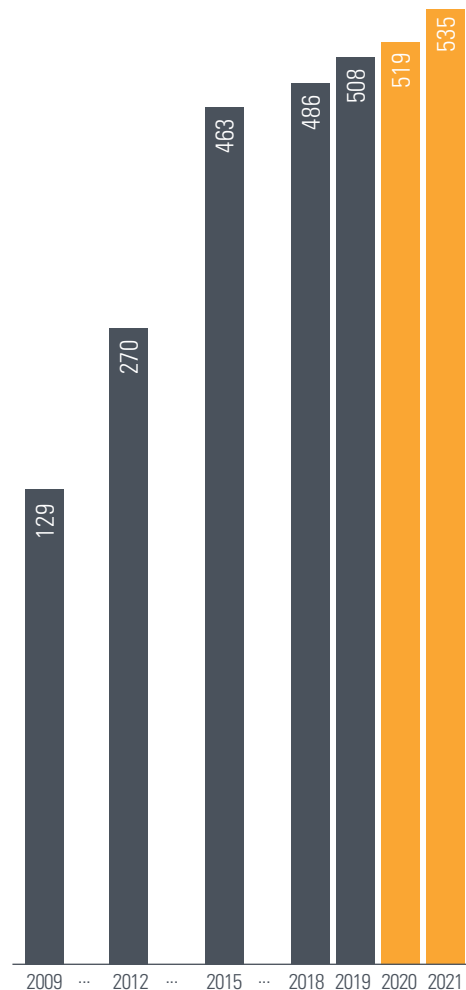
<sup>2</sup> defined as the aggregated amount of shareholders' equity and deferred fee income

**Dividend per share**  
CHF



# UNIQUE POOL OF EXPERTS IN TECHNOLOGY AND STRUCTURED PRODUCTS FROM MORE THAN 50 NATIONS

**Staff base development in FTEs**



**Staff base by region**



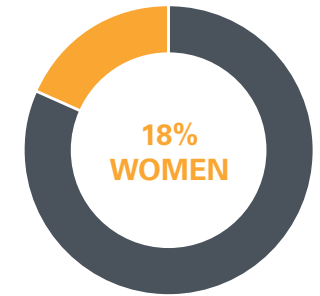
■ Switzerland ■ Europe ■ Asia

**Average age staff**



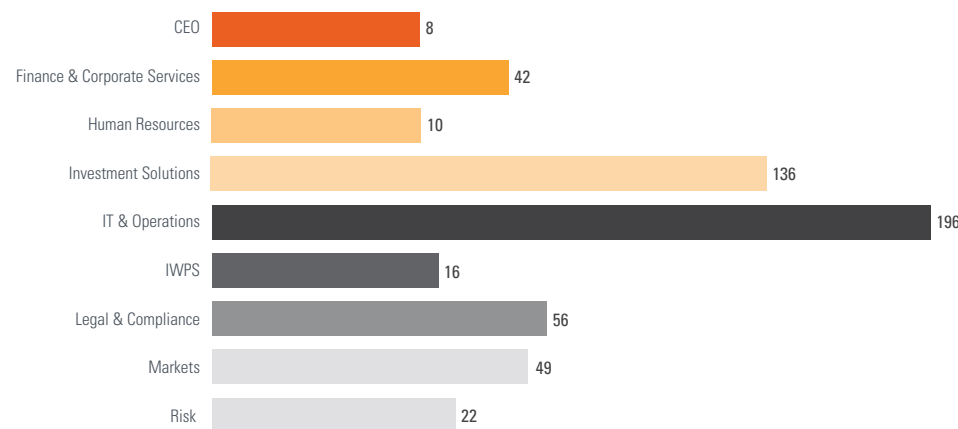
■ <30 ■ 30-50 ■ >50

**Gender diversity staff**



■ Men ■ Women

**Employees by department in FTEs**



- Unique pool of experts in technology and structured products with long-standing relevant experience
- Staff hired from leading technology firms, major banks and insurance companies, Big-4s, law firms, FINMA and SIX

## LEGAL DISCLAIMER

This presentation provides a high-level overview of services rendered by us in a partner structure. While the assumption is that we will be able to provide you, who are located outside of Switzerland with such services this remains subject to detailed legal analysis.

Consequently, this presentation may not be construed as a commitment from us to render such services. This presentation serves only for information purposes and is not research; it constitutes neither a recommendation for the purchase of financial instruments nor an offer or an invitation for an offer. No representation or warranty, either express or implied is provided in relation to the accuracy, completeness or reliability of the information contained herein.

Investment in financial products places your capital at risk. The price and value of the investment can go down as well as up, and you may lose some or all of your investment. Any income or coupons may fluctuate and are not guaranteed. The purchase of the financial products triggers costs and fees. There is risk that the counterparty will default and be unable to pay any amount due to the investor. Past performance is not a guide to future performance. Leonteq Securities AG and/or another related company may operate as market maker for the financial products, may trade as principal, and may conclude hedging transactions. Such activity may influence the market price or the liquidity of the financial products.

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