

LEONTEQ ALQUANT L/S US Equity ETP+

Empowering Smart Risk-Taking for Investors

Advertising material

L/S Equity Hedge Funds vs. Passive Equity ETFs



L/S Equity Hedge Funds

Pros

- Good risk-adjusted gross returns thanks to active downside protection through shorting and hedging

Cons

- High fees
- High minimum investment
- Less accessible
- Potential liquidity issues

Passive Equity ETFs

Pros

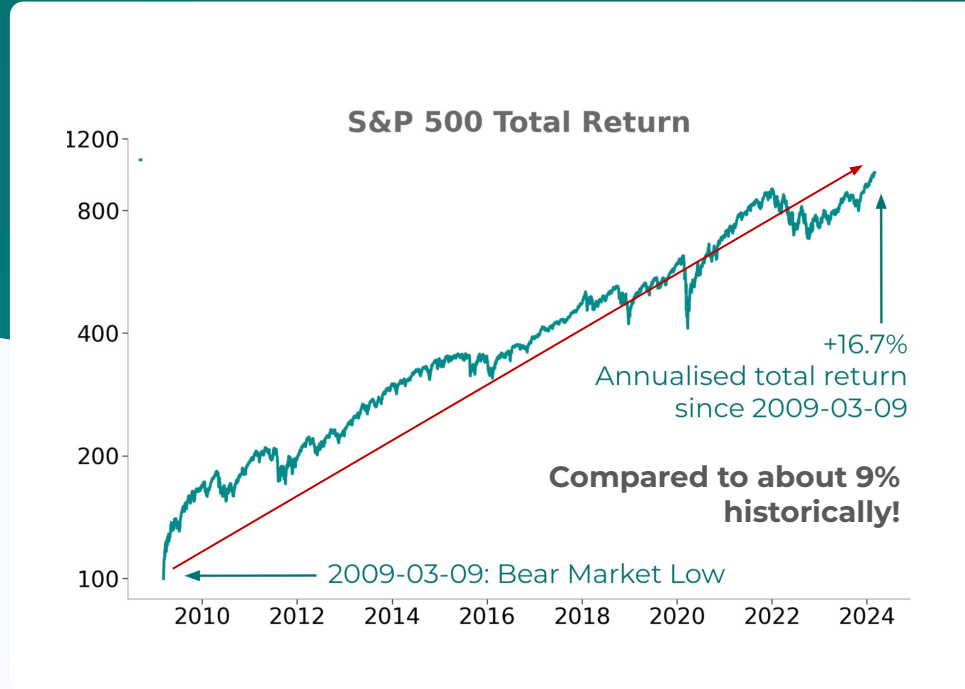
- Low costs
- Low minimum investment
- Very accessible
- High liquidity
- Simplicity

Cons

- Full market exposure and no active downside protection and management

Why is it probably a good time to focus on downside protection?

Potential mean-reversion to long-term average returns



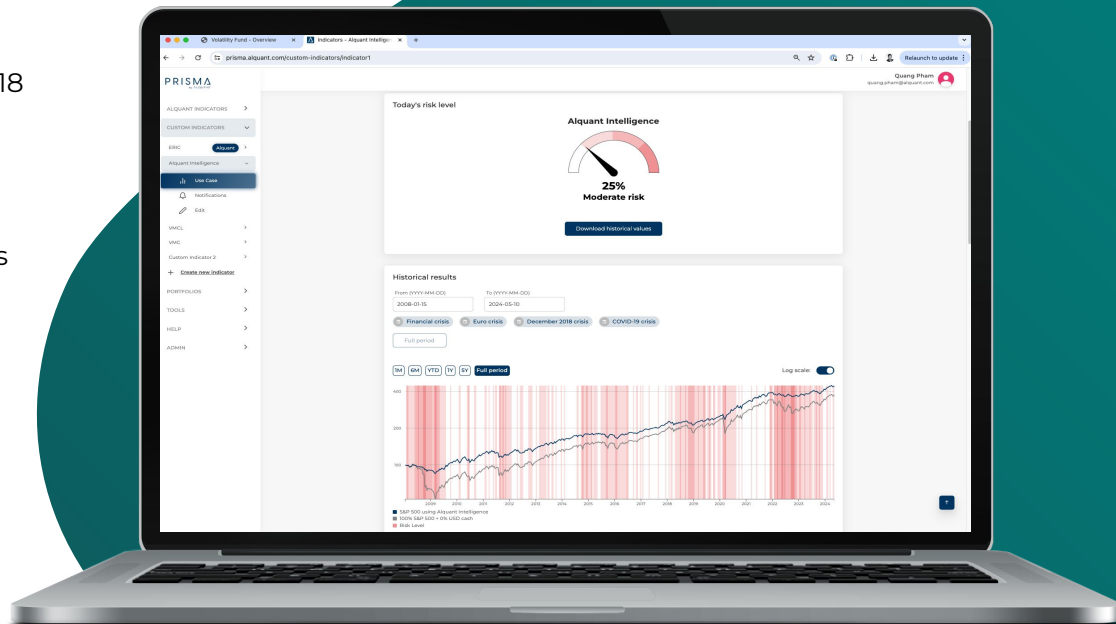
L/S Equity ETP+ in Partnership with Leonteq

Utilising Alquant Indicators

- ✓ Proven track record since October 2018
- ✓ Achieve comparable performance to L/S Equity Hedge Funds
- ✓ Dynamic exposure to S&P 500 futures

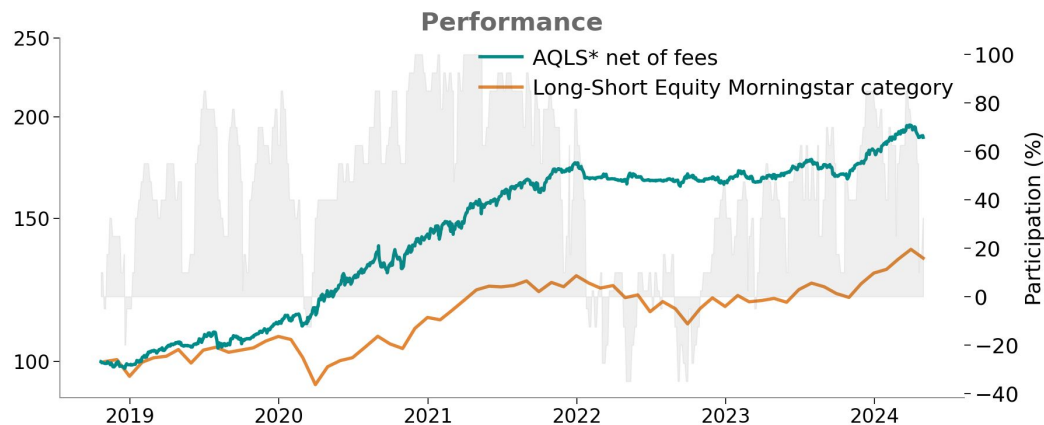
Partnership with Leonteq

- ✓ ETP+ on Leonteq Alquant L/S US Equity Index (**Ticker: AQLS**) was launched in early 2024
- ✓ The ETP+ is fully collateralized & exchange-traded at the SIX



AQLS Performance

From the launch of Alquant's risk indicators on October 22, 2018 to April 30, 2024



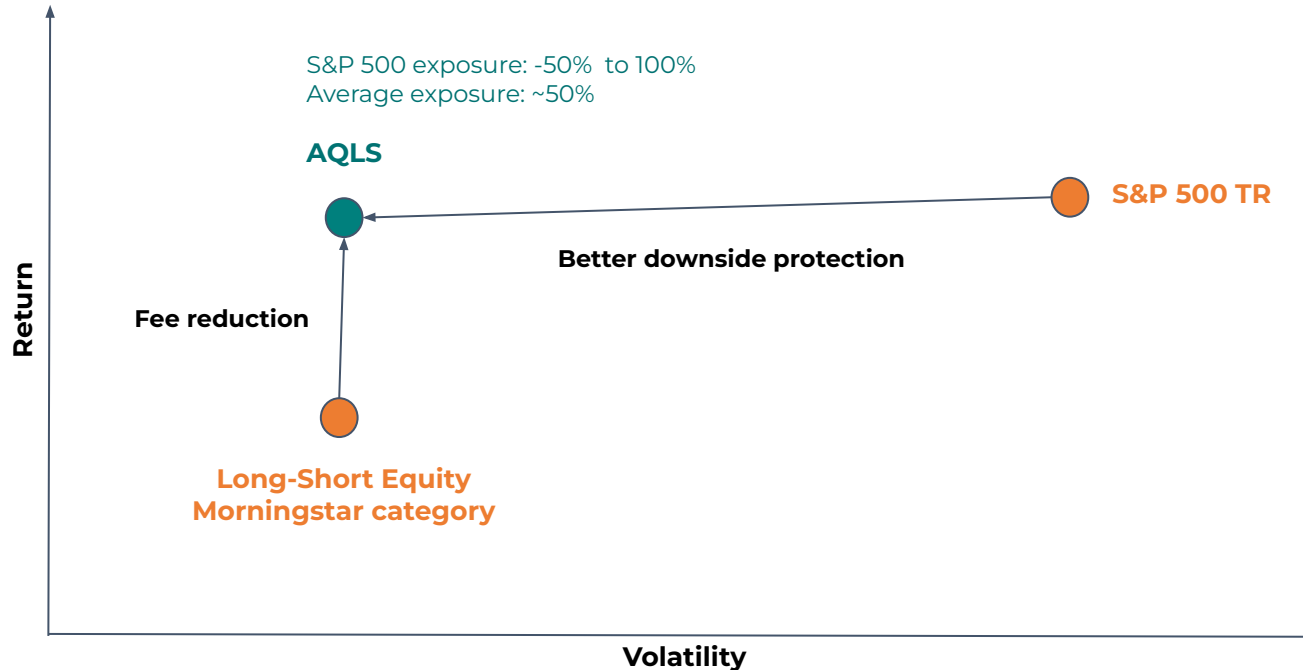
Statistics in USD after fees	AQLS*	Long-Short Equity Morningstar category
Return p.a.	12.3%	5.5%
Volatility p.a.	7.8%	9.5%
Max drawdown	-4.9%	-12.8%
Sharpe ratio	1.24	0.37

Performance data since the inception of Alquant's risk indicators, derived from historical data spanning from 22.10.2018 to 30.04.2024, after accounting for fees and transaction costs. Past performance may not necessarily be indicative of future results. The value of units can fluctuate. The performance shown does not take into consideration any subscription or redemption fees and/or commissions. This document is an advertising material and not an advice, solicitation, or offer. Access to this content is prohibited to persons who belong to a jurisdiction where the publication or access to the product area of the Alquant platform would result in a violation of any applicable law or regulation (by way of domicile, residence, nationality, investor status, or otherwise). This slide should always be read in conjunction with the disclaimer at the end of this document (last page)

Source: Alquant, Leonteq and Bloomberg

Visualizing the benefits of AQLS

From the launch of Alquant's risk indicators on October 22, 2018 to April 30, 2024



Performance data since the inception of Alquant's risk indicators, derived from historical data spanning from 22.10.2018 to 31.03.2024, after accounting for fees and transaction costs. Past performance may not necessarily be indicative of future results. The value of units can fluctuate. The performance shown does not take into consideration any subscription or redemption fees and/or commissions. This document is an advertising material and not an advice, solicitation, or offer. Access to this content is prohibited to persons who belong to a jurisdiction where the publication or access to the product area of the Alquant platform would result in a violation of any applicable law or regulation (by way of domicile, residence, nationality, investor status, or otherwise). This slide should always be read in conjunction with the disclaimer at the end of this document (last page).

The only exchange-traded L/S equity product in Europe

	AQLS	Traditional L/S hedge funds
Management fee	1%	1.5% AUM-weighted average
Performance fee	0%	19% AUM-weighted average
Target/Average return	~9%* *after fees in USD over entire equity market cycles	6.6% AUM-weighted average
Min. investment	No minimum	Often >1 Mio.
Liquidity	Intraday	Quarterly or monthly (between 30-200 days)
Accessibility	Any type of investor via exchange-traded product (ETP+)	Only institutional/professional investors via managed account

01.



Seamless Trading

ETP+ revolutionizes trading experience with exceptionally cost-effective transactions and seamless universal accessibility.

02.



Instant Liquidity

ETP+ provides intraday liquidity, unlike traditional mutual funds. This means investors can buy or sell ETP+ at any point during the trading day.

03.



100% Swiss Made

Embrace the reliability of 100% Swiss-made collateral management, governed by the trusted Swiss legal framework.

04.



Fully collateralized

Rest easy with ETP+, fully collateralized at SIX, dramatically reducing issuer risk and safeguarding your investments to the highest standard.



Swiss Exchange

How to buy Leonteq Alquant ETP+



Where to buy?

At any Swiss Bank. Basically where you have your existing trading account.



How to instruct your bank?

Simply type the Ticker (**AQLS**) or the ISIN number in the search bar of your trading account.



What are the transaction costs?

There won't be any special type of transaction costs applied. The standard transaction fee for a SIX-traded product of your bank will apply



Any issue?

Reach out to derivatives@leonteq.com in case you have any issue.



Contact us

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