

Adaptivv Downside Control World ETP+ Wealth protection through technology

Highlights

- Invest in Global Equities with a built-in "airbag" for market crisis protection
- Trust in **Adaptivv Stability Sensor** technology developed at ETH Zurich for measuring market stability
- Dynamic exposure control (0% to 100%) based on market stability for maximum investor protection
- **Ideal for investors seeking global equity gains while avoiding major losses**
- Tradable on SIX Swiss Exchange with daily liquidity
- ETP+ is fully collateralised at SIX Repo AG

About Adaptivv

Adaptivv Financial Technologies AG was created in 2016 as a spin-off from the Swiss Federal Institute of Technology Zurich (ETH) and is now considered an established and competent partner when it comes to Drawdown Management for pension funds, banks and family offices.

Since 2016 Adaptivv successfully uses the Bayesian Change Point method to identify regime changes in traditional as well as in digital markets.

Adaptivv is FINMA regulated and supervised by the Swiss Supervisory Organization FINcontrol.

Spin-off | **ETH**zürich

Adaptivv Stability Sensor Technology



The **Adaptivv Stability Sensor**® provides a stability signal from 0% to 100%.
Grey Pointer: Stability last month

Strategy

Adaptivv Stability Sensor Technology: For 10 years, the Adaptivv Sensor® was developed at ETH Zurich. The Adaptivv Sensor measures the stability of the market real-time and manages the exposure accordingly.

Benchmark: As the ETP+ uses a dynamic allocation to global equity, a peer group of global mixed asset USD funds are a realistic performance benchmark.

Efficient Implementation: The portfolio consists of 11 global equity sector ETFs, across developed markets, which are controlled individually. The assets, which are not allocated into equities are kept in a money market ETF basket.

Drawdowns: The aim is to minimize market losses through dynamic exposure management (0-100%).

Performance



Source: Adaptivv Financial Technologies AG (indexed to 100)
Historical data is not a reliable indicator of future developments.

All returns are net returns. For the ETP+ 95 and for the benchmark 40 basis points are counted as expense ratio. Backtest until 2016.

Blue Area: Mandate since 2016

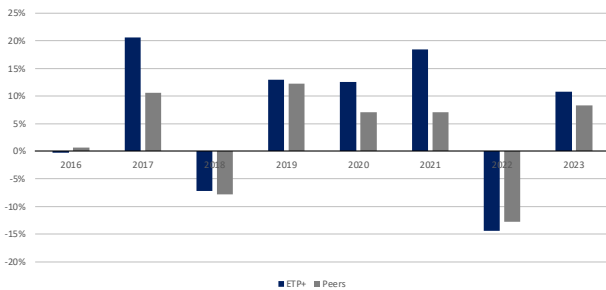
Performance Comparison

	ETP+	Peers
1 Month	3.11%	2.12%
3 Months	8.17%	3.32%
YTD	8.17%	3.32%
3 Years	16.79%	2.58%
Live	13.58%	8.28%
Since 2016 Mandate	76.97%	28.57%
Since Index Start	610.93%	170.40%

The financial instruments mentioned in this document are derivative instruments. They do not qualify as units of a collective investment scheme pursuant to art. 7 et seqq. of the Swiss Federal Act on Collective Investment Schemes (CISA) and are therefore neither registered nor supervised by the Swiss Financial Market Supervisory Authority FINMA. Investors do not benefit from the specific investor protection provided under the CISA

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Annual Returns vs. Peers

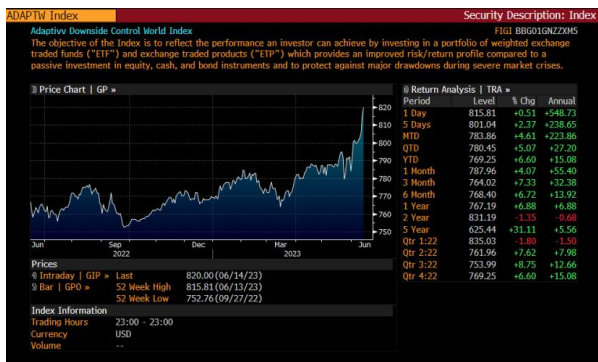


Source: Adaptivv Financial Technologies AG
Historical data is not a reliable indicator of future developments.

Annual Returns vs. Peers

	ETP+	Peers
2016	-0.23%	0.66%
2017	20.56%	10.56%
2018	-7.13%	-7.76%
2019	12.98%	12.28%
2020	12.51%	7.04%
2021	18.47%	7.05%
2022	-14.45%	-12.70%
2023	10.82%	8.45%

Adaptivv Downside Control World Index



LIXX GmbH is the regulated index calculation agent publishing the Adaptivv Downside Control World Index, which is the reference basis, tracked by the ETP+. (Bloomberg: ADAPTW)

Risk Statistics vs. Peers

	ETP+	Peers
Return p.a.	7.16%	3.57%
Volatility p.a.	10.60%	7.23%
Sharpe Ratio	0.68	0.49
Calmar Ratio	0.26	0.09
Sortino Ratio	0.06	0.04
Max. Drawdown	27.38%	39.19%
2022 Drawdown	16.55%	18.10%

ETP+ Benefits for Investors

The ETP+ label offers distinct innovations for the ETP market in Switzerland. ETP+ uses not only a reputable custodian and collateral agent, both based in Switzerland, but also provides for daily independent checks, which serve as key mitigators of the issuer risk. In combination with Leonteq as an issuer that is a regulated securities firm with an investment grade rating and a strong capital position, this new setup offers a compelling differentiation to existing ETP providers.

Collateralization to safeguard investor interests

Leonteq is partnering with SIX to reduce issuer credit risk and to protect ETP+ investors' interests by collateralizing any ETP+ liabilities over the product lifecycle.

Under this arrangement, collateral is held at SIX SIS AG, and SIX Repo AG, in its function as collateral agent, is responsible for daily inspections of the collateral. The collateralization technique used for ETP+ is based on an established framework with SIX that has been in place since 2012

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Product Details

Asset Class	Equity/Money Market
Investment Type	ETP+
Currency	USD; CHF (unhedged)
Use of Income	Accumulating
Valor/ISIN	USD: 127135569/CH1271355690 CHF: 127765252/CH1277652520
SIX Symbol	USD: ADWI; CHF: ADWIC
Issue Price	Fixing at inception date
First Exchange Trading Date	10.07.2023
Maturity Date	Open-End
Listed	SIX Swiss Exchange PLC, Zurich, Switzerland
Management Fee (p.a.)	0.75% (including issuer, index provider and index sponsor)
Collateral Management (p.a.)	0.20%
Performance Fee	None
Liquidity	Daily
Index Sponsor	Adaptivv Financial Technologies Ltd
Issuer	Leonteq Securities PLC, Guernsey Branch (collateralized)
Collateral Agent	SIX Repo Ltd, Zurich, Switzerland
Reference Index	Bloomberg code: ADAPTW Refinitiv code: .ADAPTW
Index Calculation Agent	LIXX LLC
Offering	Public offering only in Switzerland

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Adaptivv Financial Technologies Ltd is an approved ETH Zurich Spin-off

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Risks

- The investor may suffer losses in the amount of the negative performance of the underlying between the initial fixing and maturity
- The investor in the product may be exposed to foreign exchange rate risk depending on the composition of the index.
- Investment risk is allocated in specific sectors, countries, currencies or companies. Consequently, the fund is vulnerable to local economic, market, political or regulatory events. The value of equities and equity-related securities may be affected by daily price movements on stock exchanges. Other factors include political and economic news and important corporate events and results.

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