

CONSTRUCTOR USER MANUAL FOR TAILOR MADE FINANCIAL SOLUTIONS



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Leonteq continuously improves its infrastructure in order to increase the variety and transparency in the structured products market for all investors.

To come closer to reaching this goal and to meet client demand for ever more individual solutions Leonteq Securities AG ('Leonteq') launched Constructor in spring 2008.

Constructor is primarily designed for institutional clients, such as full service banks and private banks, asset managers, insurance companies and pension funds.

5 SIMPLE STEPS TO A TAILOR MADE PRODUCT

- Select a structure Choose the product type you would like to create
- Define the product parameters Define underlyings, maturity and other product specific parameters
- Price the investment solution Calculate a price
- Retrieve regulatory & marketing documents Choose from multiple languages
- Execute & launch your tailor made investment product

CONSTRUCTOR AT A GLANCE

1 Pricing Form

Define the parameters for the structure.

2 Price & Queue

Request a price in seconds or use "Queue" for multiple price requests. Retrieve them from the Overview.

3 Optimize

Yield optimization of the chosen structure after pricing within a defined universe of underlyings.

4 Documentation

Dynamic factsheets, termsheets and if applicable, MiFID II and PRIIPs documents such as KIDs, Target Market assessment and Cost & Charges disclosure.

5 MiFID II Check

Reconcile the customized Client Profiles with the manufacturer's Target Market to highlight any potential mismatches.

6 Click n Trade (05 min 00 s)

One click execution of the priced structure.

7 Equity Screener

Creation of custom watchlists based on quantitative and qualitative criteria.

8 Leonteq Trends

Display of all popular pricing & structure trends on the platform within a chosen timeframe.

ATA GLANCE HIGHLIGHTS

GETTING STARTED MASTERING REGULATIONS SMART DATA TOOLS TROUBLE SHOOTING

Constructor is a web-based application that enables realtime structuring, calculation and launch of structured products using around 2,000 underlyings.

It calculates tradable prices, all in real-time and based on Leonteq's market data. Traded products prices are published on Bloomberg, Reuters, Telekurs as well as on the Leonteq webpage.

12 PRODUCT TYPES ARE AVAILABLE

- Airbag Certificate
- Autocallable
- Barrier Reverse Convertible
- Bonus Certificate
- Capital Protection Certificate
- Discount Certificate
- Dual Currency Note
- Equity Linked Note (Asia)
- Fixed Coupon Note (Asia)
- Multi Chance Barrier Reverse Convertible
- Outperformance Certificate
- Reverse Convertible

- Various issuers to choose from:
 - Leonteq Securities AG
 - Leonteq Securities AG, Guernsey Branch (Aargauische Kantonalbank Guaranteed)
 - EFG International Finance (Guernsey) Ltd.
 - Raiffeisen Switzerland B.V.
 - Raiffeisen Switzerland Cooperative
 - J.P. Morgan Structured Products B.V.
- Possible listing on the SIX Swiss Exchange
- Subscription size between CHF 20,000 and CHF 10 Mio equivalent
- Basket size of up to 10 underlyings
- More than 2,000 underlyings available online (cross-asset)
- Termsheet available in 4 languages (English, French, German & Italian)
- Investment possible in 12 currencies
- Every price is a tradable price and can be launched online depending on product type
- Target Market Check to reconcile the manufacturers target market and the customized Client Profiles to highlight any potential mismatches.

Direct information function to notify Leonteq in case a product gets sold outside the Target Market.

Option to retrieve a Self-Certification to show with quality enhancements for the product and service have been performed.

AT A GLANCE HIGHLIGHTS **GETTING STARTED** MASTERING REGULATIONS SMART DATA TOOLS TROUBLE SHOOTING

AUTHENTICATION & HOMEPAGE

- Sign in with the login details provided by Leonteq.
- Please also check the Technical Requirements link on the right. Your browser could not be optimal for this tool.



- On the Homepage, depending on your access type you may have several widgets.
- Mouse over the Constructor field.
- Then click on Open.



SMART DASHBOARD

- With the enhanced Dashboard, you can now get a consolidated overview of your pricing and trading activities on the platform.
- You can create a watchlist of products you are interested in. Each product can be further analysed by drilling down to product details, up-to-date documentation, and links to the Leonteq website.
- All data can be exported to Excel and easily integrated within your internal reporting.
- Product Watchlist displays your last traded products with allocated ISIN. Drill down by clicking "+" to see full details.
- Pricing Activities lists all products priced by the user on Constructor. Click within the product description on "Open in Pricing Form" to be redirected to the Pricing Form.
- To start pricing a product, simply click on the "Pricing" field (top right) or on the above mentioned "Open in Pricing Form" functionality.

Product Watchlist Pr	icing Activities +					Add ISIN		+ 🗘 Refresh F	Product watchlist
ISIN	Trade Date	Peyoff	Underlyings	ССҮ	Bid	Ask	Trade Size	Redemption Date	Delete
⊕ CH0386494634		Autocallable Multi Reverse Conv	NKE, TPR, VFC	GBP	100.16 %	101.16 %		16.11.2018	Ō
⊕ CH0382334297		Callable Multi Barrier Reverse C	SX5E, SPX, SMI	CHF	98.96 %	99.62 %		24.11.2020	Ē
⊕ CH0300414239		Callable Multi Barrier Reverse C	AMS, CSGN, UHR	CHF	96.81 %	97.47 %		22.11.2018	Î
⊕ CH0300399075		Callable Multi Barrier Reverse C	BAYN, FRE, SAN	EUR	98.83 %	99.49 %		20.11.2019	Ī
⊕ CH0300399190		Callable Multi Barrier Reverse C	ABBN, GEBN, LHN	CHF	98.44 %	99.1 %		20.11.2019	Ē
① CH0300399141		Callable Multi Barrier Reverse C	ABBN, SOON, ZURN	CHF	96.88 %	97.54 %		20.02.2019	Ē
⊕ CH0382334222		Callable Multi Barrier Reverse C	BABA, FB, NFLX	CHF	99.29 %	99.95 %		17.05.2019	Ē
€ CH0300414106		Callable Multi Barrier Reverse C	ADEN, AMS, LOGN	CHF	93.41 %	94.07 %		15.11.2018	Ē
⊕ CH0300398895		Callable Multi Barrier Reverse C	GOLDS, PALL, SILV	USD	98.98 %	99.64 %		13.05.2020	Ō
⊕ CH0300414536		Multi Barrier Reverse Convertible	ABX, GG	USD	99.3 %	99.96 %		27.11.2018	Ō
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€ CH0300414304		Multi Barrier Reverse Convertible	ISP, MB, TIT	EUR	99.03 %	99.69 %		13.11.2018	Ō
	4							•	

PRICING FORM

- Trading & pricing preferences are configurable by product type.
- 2 Select the product from 12 possible product types. The information button displays useful information about the payoff.
- 3 Choose the underlying (max 10) from a universe of over 2,000 underlyings by typing name or ticker.
- 4 Select the feature you want to solve for. Depending on the product type, the values in the dropdown may vary.
- 5 Input your distribution fee and choose the calculation type.
- 6 Choose the parameters of your product. Depending on the product type, the available fields may vary.
- 7 Select the desired issuer of your product. Company overview is displayed by clicking on the information button.
- 8 Select the investment currency. The currency is automatically aligned with underlying if possible. However, you can still choose to price with a quanto currency.

- 9 Input the trading size (min CHF 20,000 eq.)
- 10 Choose the maturity by selecting a value in the dropdown. They may vary depending on the product type. By clicking on the calendars you can shift dates by max. 3 weeks.
- Initial greeks delta and vega of the structure can be computed for all product types.
- 12 Versatile marketing and regulatory documentation can be retrieved in several languages for the priced structure. Availability may vary depending on product type.
- 13 For every pricing request submitted via the platform, you can conduct a Target Market check to reconcile your customized Client Profiles with the manufacturer's Target Market.
- 14 What you see is what you get. Trade it!

Constructor > C	Constructor	= c	Verview Dashboard Client	Profiles Pricing	Equity Screener	Show Trends
PRICING FORM						
Product Type:	Barrier Reverse Convertible		TEO			
Underlying/s:	NESTLE SA-REG [NESN SW EQUITY]	THIS INVESTIGATION	TROAT			
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Barrier Type:	European 🕞	Investment:	CHF 50,000			
Barrier:	80 % 6	Legal Entity:	Leonteq Securities AG, Zurich			
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_		Dist. Fee:	Amount CHF 0.00	Final	Fixion Date:	2017 December 19
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		Kisk Tactor				
		Client Profile Check				
	Doptimize 🖾 Price	Profile 1	Eligible in certain circumstances			Sector Sel
		Profile 2	Eligible			
		0-6-2				8
		Profile 3	Eligible in certain circumstances			1.5914 514
		Click n Trade (0	4 min 37 s) 🔅 MiFID II Check			

TRADING WIZARD

- Click n Trade the product you just priced. If the button "Request Tradable Price" is being displayed, one of our traders will price the product for you.
- 2 Choose the trading preferences. The default values are configurable in the trading preferences tab (p.9).
- 3 If you are trading in a MiFID environment, you will be able to allocate the subscription size among your saved Client Profiles and notify Leonteq quickly and easily where a sale is outside the Target Market.

naue		~
Fixing:	End of day	
Settlement Type:	Physical	-
Offering:	Private	
Listing:	None	-
Placement Country:	Switzerland	-
Quoting Type:	Clean	-
Fee Handling:	Separate Distribution Fee Payment	-
Denomination:	5,000	
MiFID II Target Market Report: Client Allocation:	⊻Yes □No	
Profile 1	Please allocate	
Profile 2	Please allocate	
Profile 3	Please allocate	
	Total allocation cannot be greater than the investment: 50000 CHP	
	Cancel Proceed	(04 min 05 s)

4 Read carefully the Constructor Agreement and Terms of Business and the Disclaimers.



5 Click on Trade. Once the order has been processed, the trade details are displayed and an automatic email is sent to your mailbox. Additionally, the security is launched (submission to SIX, ISIN allocation).



AT A GLANCE HIGHLIGHTS GETTING STARTED MASTERING REGULATIONS SMART DATA TOOLS TROUBLE SHOOTING

CLIENT PROFILE

The Profile section allows you to define your specific Target Market based on the European MIFID Template (EMT) or Deutsche Derivatives Association (DDV) template, and reflect your clients' characteristics and objectives in just a few clicks.

INTELLIGENT MARKET CHECK

For every pricing request submitted via the platform, you can conduct a Target Market check to reconcile your customized Client Profiles with the manufacturer's Target Market. If the product is outside of the Target Market, or inside the negative Target Market, alerts are displayed with further details and explanations to guide you. During the "Click n Trade" process, Constructor will allow you to inform Leonteq directly in the event that a product is sold outside the Target Market, helping you comply with your MiFID II obligations (as described page 10)

SELF-CERTIFICATION

Keep track of your activities on Constructor with its Self-Certification functionality. Within the Trading Wizard, you will be enabled to certify that you conducted specific activities. By doing so, you will receive a self-certification together with your Trade Confirmation email.



A rightication too has been used to optimes the underlying selection in the product
Using the multi-baser pricing functionality as wide range of instruments from officent issuers has been considered
A client profile has been created and recordied with the Manufactures Target Marinet
Cancel
Cancel
Cancel
Target R22 min 50 at

AT A GLANCE HIGHLIGHTS GETTING STARTED MASTERING REGULATIONS SMART DATATOOLS TROUBLE SHOOTING

UNDERLYING OPTIMIZER

Leonteq is constantly looking to redefine people's investment experience through our leading and holistic platform. For over a year the Underlying Optimizer has been assisting professionals in their product discovery. By computing all combinations for a given universe of investment, the tool helps meeting yield target expectations.

Developed in house by Leonteq, the Underlying Optimizer is a dedicated algorithm using a mix of Monte Carlo and machine-learning techniques. Calculating a large number of pricing variations in a short amount of time, the tool will extract the 30 highest yielding combinations within seconds and every proposed basket can be viewed directly in the pricing form with live prices. Your customized & optimized product is now ready to be traded! Available in Switzerland, HK and Singapore.

- 1 Once your product is priced with the desired parameters, click on the Optimize button.
- 2 Select the basket size (max. 3).
- 3 Select the watchlist you want to optimize.
- 4 Access the Equity Screener to create a new watchlist.
- 5 Click on Optimize to run the optimization.
- 6 The 30 highest yielding combinations are displayed with corresponding coupon. When clicking, the basket is automatically loaded in the Pricing Form.

r		OPTIMIZATION RESULTS	
sie	Basket size: 2		
QI	Watchlist: US tech - big bcap	45 combinations analyzed in 9 seconds Basket	Coupon
		PERIOD And A DOMESTIC AND A	13.54%
	New Watchlist 😵 Cascel 💟 Optimiz	ANT. IS Saily / FE IS Saily	12.64%
	4 5	AND, MUTANIN / MORE MUTANIN	12.48%
		CROD-ING Equity / 19-10-Equity	12.46%
	FACEBOOK INC-A [FB UQ Equity] appears in 9 baskets.	PERIOD Caselly / THE INCOMENTS	11.98% Li
c1	Do you want to exclude it and run the optimization again?	PROVIDENTS / REPORTS	11.80% In:
	T Yes No	CHOO HIGH AND / GOOM HIGH AND	11.70% Fit
		PEOR Cavity / ORC: ON Cavity	11.67% Re
		HE OLDERING / MITCHERING	11.36%
		second, including / second including	11.34%
		GOOD IN LIGHT / GOOM IN LIGHT	11.29%
		BRIDE Larly / GOM HUSING	11.26%
		AMPL VECTORIA / CROTOLEANING	11.22%
Ð		GCOM IN Early / THE IN Early	11.05%
		CHICL ON Equily / GEOMETRI Equily	10.94%
		GOODS, INCOMENT / AMPLINETWINE	10.86%
/		GOOD IN Long / FE IN Long	10.81%
8		GOOG INCOMING / AMPLINE Equility	10.76%
8		AMPLICATION / THE INCOME	10.74%
8		MITCHERMINE / GOOM HE Cavity	10.70%
		GOODS, US Carry / FR US Carry	10.64%
		AMPL INCOMING / HIM ON CAMPA	10.49%

EQUITY SCREENER

How to choose your underlying universe? You could rely on the recommendation list or analyst research, but what if you could choose yourself? What if a tool could sort and filter stocks out of a huge universe?

This is what our Equity Screener offers. Based on internal and external data, the Equity Screener displays all available stocks on our platform corresponding to your own qualitative and quantitative criteria.

- 1 "All Underlyings" displays all current watchlists saved on the session.
- 2 Filters used in the criteria pane (3), can be saved and reapplied anytime by selecting the drop down list.
- 3 Qualitative and quantitative criteria can be chosen here. The underlying list (6) is automatically updated with the selected criteria.
- 4 The total amount of underlying corresponding to the chosen criteria is displayed, together with the number of underlying selected.

- 5 Several different screenings can be compiled in one single watchlist. When enabled, the Preview Selection button displays all underlyings currently selected regardless of the applied criteria or filters.
- 6 All underlyings corresponding to the applied criteria or filter in the Criteria Pane (3) or Filters (2) are displayed here. Additional information is displayed by mouse hover.
- 7 The field is designed to search for specific stocks by typing the company ticker or name.
- 8 The dropdown is normalizing the Market Capitalization column in the Underlying List (6) in the selected currency.
- 9 The selected underlying can be saved in an existing watchlist or in a new one.

				_					
Constructor > Equity Screener							Overview	Pricing Equ	ity Screener Hide Trends
All Underlyings									-
	Total: 1	074 (Selected: 203	Preview selection					Currency: CHF	Add to Watchlist
itter s				5			•		
	• Sean	ch for names, tickers or company							
Clear ZEdit P Save D Re	ert 018	Company name	Country	Currency	Economic Sector	Industry	Morningstar Rating	Index Membership	Market Capitalization mbership
2		The second secon	United States of America	USD	Utilities	Natural Gas Utilities		SPX	7,728 M
-		Anyton Barris Rose Con.	United States of America	USD	Utilities	Electric Utilities	***	SPX	32,333 M
legion. Select or type	9	Kenne Maini Garge	United States of America	USD	Energy	Oil & Gas Refining and Marke	****	SPX	355,590 M
country: Select or type	Q.	Amat Grander of Sand	Canada	USD	Basic materials	Agricultural Chemicals	****		13,259 M
		Brager ins	United States of America	USD	Healthcare	Pharmaceuticals		SPX, NDX	67,029 M 0X
Select or type	u l	Berg Calabace Alb	Switzerland	CHIF	Consumer non-cyclicals	Food Processing			7,337 M
conomic Sector: Select or type	Q	A266, Holling NY	Netherlands	EUR	Technology	Semiconductor Equipment & T	*	AEX, SX5E	46,221 M (5E
		Warmant Garge	United States of America	USD	Technology	Software	****	SPX, NDX	443,913 M 0X
sausuy. Select of type	8	Brankow Log	United States of America	USD	Technology	Semiconductors		SPX, NDX	32,398 M 0X
lomingstar Rating: Select or type	۹ 🗸	Door Laris improtors (Log	United States of America	USD	Financials	Specialized REITs		SPX	31,757 M
		Non-N	United Kingdom	USD	Healthcare	Pharmaceuticals		SPX, NDX	23,177 M DX
uex menuersnip. Select Britype	4	Ana Id	France	EUR	Technology	IT Services & Consulting			9,843 M
ype: Share Index I	5	Grouppe in Sam Solar SA	France	EUR	Consumer cyclicals	Construction Supplies & Fixtu	***	CAC, SX5E	24,471 M (5E
		B-E Amountaine Inc.	United States of America	USP	Industrials	Aerospace & Defense			4,689 M
	1%	Witcow SA	France	6	Basic materials	Steel	****		555 M
folatility:		Bran-Farran Gra	United States of America		Consumer non-cyclicals	Distillers & Wineries		SPX	11,031 M
	13T	Subset Brange Log	United States of America	USD	Energy	Oil & Gas Exploration and Pro			2,843 M
larket Capitalization:	×.	American Town Grop	United States of America	USD	Financials	Specialized REITs	***	SPX	48,210 M
	×.	United Discounts Bank (16)	Singapore	SGD	Financials	Banks		MXSG	20,893 M
	×.	Log Bour In	United States of America	USD	Financials	Investment Management & Fu		SPX	3,539 M
		Hereite Beweige Line	United States of America	USD	Consumer non-cyclicals	Non-Alcoholic Beverages	**	SPX, NDX	31,898 M DX
		arth (any uni	Hong Kong	HKD	Industrials	Passenger Transportation, Gr	***	HSI	31,139 M
	×.	Dana Patrito Lot	Hong Kong	HKD	Financials	Real Estate Development & O	***	HSI	10,593 M
		Calor Dr.A. San Drak	United States of America	USD	Energy	Oil & Gas Exploration and Pro	*****	SPX	11,609 M
		Republic American Inc.	United States of America	USD	Consumer non-cyclicals	Tobacco	**	SPX	70,398 M
		(81 las	United States of America	USD	Consumer cyclicals	Broadcasting	****	SPX	21,295 M
/ 🥑		Brennin (H	United States of America	USD	Technology	Computer Hardware	****		1,068 M
		New Pul	United Kingdom	GBP	Consumer non-cyclicals	Food Retail & Distribution	****		1,655,307 M
		Borgin Promounted in	United States of America	USD	Healthcare	Pharmaceuticals		NDX	14,623 M
		reco timp to	United States of America	USD	Basic materials	Precious Metals & Minerals			2,595 M
		Electronic Arts ins	United States of America	USD	Consumer cyclicals	Toys & Juvenile Products	***	SPX, NDX	23,344 M 0X
		In Parasetta Intern.	Israel	USD	Healthcare	Pharmaceuticals	****		47,986 M
		Central reactions	United States of America	USD	Consumer non-cyclicals	Drug Retailers		SPX	26,835 M
	×	One Pacity representations	China	HKD	Financials	Life & Health Insurance		HSCEI	10.082 M
	×.	B.W.Dra	United States of America	USD	Financials	Consumer Lending			3.028 M
		Standay Care	Japan	JPY	Industrials	Diversified Tradino & Distributino			19.183 M

LEONTEQ TRENDS

The Leonteq Trends gives you an overview of what underlyings, product type or other important parameter is chosen currently on the Leonteq Platform.

Even cyclical and non-cyclical trends can be now easily captured through a timescale selection. Professionals need to know what their peers do and with above 1 million pricings per year, the data is reflected with high accuracy.

- Select the desired history time frame. This feature captures in an efficient manner cyclical and non-cyclical trends on the platform.
- 2 Most priced underlying on the platform.
- 3 Most popular sectors. By clicking on sector name, you can remove them in order to have a more accurate view on most interesting sectors according to you.
- 4 Select a sector in the dropdown. A heatmap is displayed with the most priced underlying on the platform.
- 5 Most popular product type priced on the platform. As for 3, you can exclude some data.
- 6 Preferred maturities for structured product on the platform.
- 7 Geographical breakdown of the most priced underlying on the platform. You can zoom in and out on the world map.



TROUBLE SHOOTING

AT A GLANCE HIGHLIGHTS GETTING STARTED MASTERING REGULATIONS SMART DATA TOOLS TROUBLE SHOOTING

FREQUENTLY ASKED QUESTIONS

1 WHY ARE SOME FUNCTIONALITIES MISSING?

Depending on your jurisdiction, the Constructor platform is not offering the same services. Only Switzerland, Hong Kong & Singapore propose full access. Additionally, there are two different access types: Pricing Only and Click n Trade. Trading on the platform is reserved for the latter access.

2 WHY ARE SOME PRODUCT TYPES MISSING?

The configuration is done by client. If you would like to have a broader range of payoffs (listed p.6), please contact your sales representative for an upgrade.

3 I FORGOT MY PASSWORD! Send an email to constructor-support@leonteq.com or call your sales representative asking for reset.

ANY OTHER QUESTIONS?

Please contact your sales representative or constructor-support@leonteq.com.





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