

NARRATIVE YIELD ENHANCEMENT - CHF

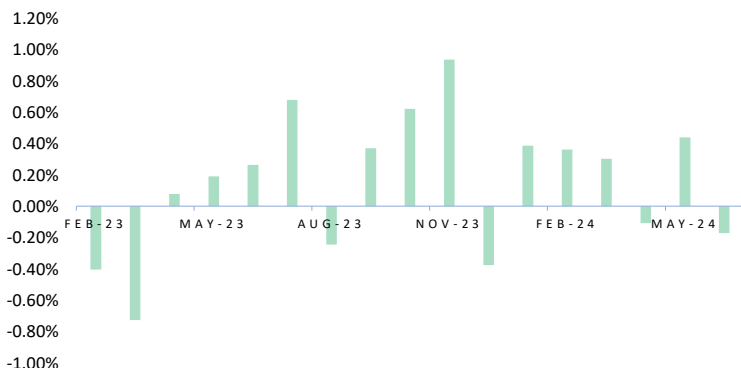
The certificate aims to protect and grow capital by providing investors with a degree of both capital protection and capital appreciation by investing in structured products with a target yield of 5% to 6% in CHF.

WHY Narrative Yield Enhancement?

- 1 Transparent exposure to tailor made structured products
- 2 Targeted distribution of 5% to 6% in CHF
- 3 Diversification in term of maturity, underlyings and currency
- 4 Diversification in term of structure (BRC, RC, Discount certificates)



PERFORMANCE



Cumulative performance (%)

	1 M	3 M	6 M	YTD
Certificate	-0.17%	+0.16%	+1.22%	+1.22%

KEY FACTS

Issuer	ARCFP PCC Limited
Paying Agent	ISP Securities
ISIN	CH1275642820
Underlyings	Equity Structured Products
Currency	CHF
Settlement	Cash
Issue Price	1'000 CHF
Denomination	1'000 CHF
Final ValuationDate	Open end
Redemption Date	10 th day after the Final Valuation Date
Management Fee	1% p.a.
Performance Fee	10%

Portfolio characteristics

Average maturity	8 months
Average Yield	6.17%
Average rating of Issuers	A

Issuers

Société Générale	19%
Morgan Stanley	22%
Banque Raiffeisen	28%
Banque Vontobel	22%

Structured Products - CHF

Société Générale - Discount certificate RC WO PGHN / GEBN / NESN	6.67%	03/06/2025	CH1337325463	CHF
Raiffeisen - 7.60% BRC on SIKA / LOGITECH / ROCHE	7.60%	23/08/2024	CH1251117870	CHF
Morgan Stanley - Discount certificate RC WO SPX / SMI / SX5E / Novartis	5.43%	17/04/2025	XS2786181888	CHF
Vontobel - 6.20% BRC on RICHEMONT / SWISSCOM / ROCHE	6.20%	20/12/2024	CH1304187029	CHF

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PORTFOLIO – underlyings analysis

BRC on Swiss Stocks #1

Name	Fixing	Coupon KI = EKI = 60%	Price	Delta	Distance to barrier	Performance
SIKA	263.90	158.34	255.80	97.46	38.10%	-3.07%
ROCHE HOLDINGS	271.80	163.08	246.00	82.92	33.71%	-9.49%
LOGITECH	51.48	30.89	85.34	54.45	63.80%	65.77%

BRC on Swiss Stocks #2

Name	Fixing	EKI = 65%	Price	Delta	Distance to strike	Performance
Partners Group	1'202.00	781.30	1'186.50	405.20	34.15%	-1.29%
Geberit	552.20	358.93	538.60	179.67	33.36%	-2.46%
Nestlé	96.46	62.70	92.56	29.86	32.26%	-4.04%

BRC on Swiss Stocks #3

Name	Fixing	EKI = 60%	Price	Delta	Distance to barrier	Performance
SWISSCOM	508.40	305.00	509.00	204.00	40.08%	0.12%
ROCHE HOLDINGS	243.50	146.10	246.00	99.90	40.61%	1.03%
RICHEMONT	118.95	71.37	140.90	69.53	49.35%	18.45%

Discount Certificate on Indices and Novartis

Name	Fixing	EKI = 70%	Price	Delta	Distance to barrier	Performance
SMI	11'231.83	7'862.28	12'018.30	4'156.02	34.58%	7.00%
SPX	5'022.21	3'515.55	5'509.01	1'993.46	36.19%	9.69%
SX5E	4'914.13	3'439.89	4'965.80	1'525.91	30.73%	1.05%
Novartis	84.85	59.40	96.11	36.72	38.20%	13.27%

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