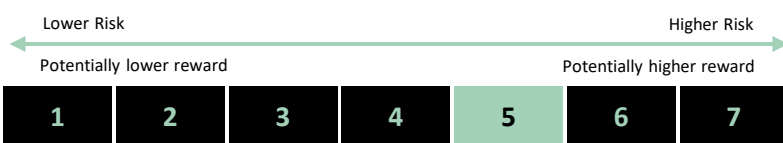


NARRATIVE YIELD ENHANCEMENT - EUR

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 EUR.

WHY Narrative Yield Enhancement?

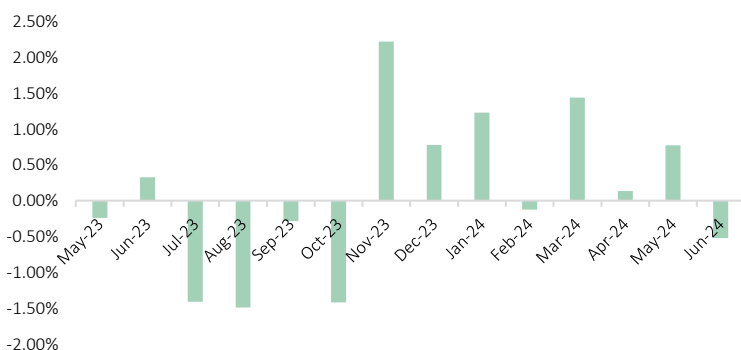
- 1 Transparent exposure to tailor made structured products
- 2 Targeted distribution of 5% to 6% in EUR
- 3 Diversification in term of maturity, underlyings and currency
- 4 Diversification in term of structure (BRC, RC, Discount certificates)



KEY FACTS

Issuer	ARCFP PCC Limited
Paying Agent	ISP Securities
ISIN	CH1234846728
Underlyings	Equity Structured Products
Currency	EUR
Settlement	Cash
Issue Price	1'000 EUR
Denomination	1'000 EUR
Final ValuationDate	Open end
Redemption Date	10 th day after the Final Valuation Date
Management Fee	1% p.a.
Performance Fee	10%

PERFORMANCES



Cumulative performance (%)

	1 M	3 M	6 M	YTD
Certificate	-0.52%	+0.38%	+2.94%	+2.94%

Portfolio characteristics

Average maturity	8m
Average Yield	9.46%
Average rating of Issuers	A-

Issuers

Société Générale	31%
BNP Paribas	25%
Marex Derivatives	31%

Structured Products - EUR

SG - Discount Certificate on SPX / SX5E / SMI	8.67%	02/12/2024	CH1243391773	EUR
BNP - Discount Certificate on BNP / HSBC / SG	7.93%	06/06/2024	XS2784812633	EUR
MAREX - Discount Certificate on Indices and CH stocks	11.48%	05/12/2024	XS2487828548	EUR

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BRC on Indices

Name	Fixing	EKI = 60%	Price	Delta	Distance to barrier	Performance
EURO STOXX 50	4'257.61	2'554.57	4'965.80	2'411.23	48.56%	16.63%
SMI	11'170.51	6'702.31	12'018.30	5'315.99	44.23%	7.59%
S&P500	4'221.02	2'532.61	5'509.01	2'976.40	54.03%	30.51%

Discount Certificate on Indices and CH Stocks

Name	Fixing	EKI = 60%	Price	Delta	Distance to barrier	Performance
EURO STOXX 50	4'293.24	2'575.94	4'965.80	2'389.86	48.13%	15.67%
NIKKEI 225	32'506.78	19'504.07	40'580.76	21'076.69	51.94%	24.84%
S&P500	4'273.79	2'564.27	5'509.01	2'944.74	53.45%	28.90%
Nestlé	108.78	65.27	92.56	27.29	29.49%	-14.91%
Novartis	90.38	54.23	96.11	41.88	43.58%	6.34%
Roche	291.45	174.87	246.00	71.13	28.91%	-15.59%

Discount Certificate on EU Bank

Name	Fixing	EKI=60%	Price	Delta	Distance to strike	Performance
BNP	66.85	40.11	62.73	22.62	36.06%	-6.16%
Société Générale	26.01	15.61	22.96	7.35	32.01%	-11.75%
HSBC	692.2	415.32	685.30	269.98	39.40%	-1.00%

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