

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)



Cumulative performance (%)

	1 M	3 M	6 M	YTD
Certificate	+0.18%	+1.92%	+1.96%	+1.92%

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	4.8 months
Average Yield	5.84%
Average rating of Issuers	A

Issuers	
Société Générale	75%
Morgan Stanley	25%

Structured Products - CHF

Société Générale - Discount certificate RC WO PGHN / GEBN / NESN	6.67%	03/06/2025	CH1337325463	CHF
Société Générale - 6.00% BRC on ROCHE / Julius Baer / Lonza	6.00%	18/09/2025	XS2881875095	CHF
Morgan Stanley - Discount certificate RC WO SPX / SMI / SX5E / Novartis	5.43%	17/04/2025	XS2786181888	CHF
Société Générale - 5.26% Discount Certificate on RICHEMONT / SWISSCOM /	6.20%	14/01/2026	XS2970876574	CHF

Disclaimer : This document is made available exclusively to clients of Arcus Finance SA under discretionary portfolio management who has expressly requested to receive such information and documents (such as analysis, research, report, commentary and/or fact sheet). It shall not be communicated to any third party. The information and opinions (including positioning) contained on this document are for information purposes only and is not a solicitation, offer or recommendation to sell or acquire any securities, effect any transaction or to enter into any legal relations. More particularly, no information, document or opinions (including positioning) provided on this website regarding services or products shall constitute or be construed as an offer or solicitation to sell or acquire securities or other instruments in any jurisdiction where such offer or solicitation is prohibited by law or in which the person making an offer or solicitation is not licensed or registered to do so or to any person to whom such offer or solicitation is contradictory to local law or regulation. Any such prohibited offer or solicitation is void and Arcus Finance SA will disregard any communication received in respect thereof. Past performance should not be taken as an indication or guarantee of current or future performance, and no representation or warranty, express or implied, is made regarding future performance. Clients are urged to be assisted by professionals to assess the possibilities and risks associated with any financial operation before making any investment or other decisions.

PORTFOLIO – underlyings analysis

BRC on Swiss Stocks

Name	Fixing	Coupon KI = EKI = 60%	Price	Delta	Distance to barrier	Performance
JULIUS BAER	46.39	27.83	62.10	34.27	55.18%	33.87%
ROCHE HOLDINGS	268.80	161.28	296.70	135.42	45.64%	10.38%
LONZA	545.00	327.00	560.60	233.60	41.67%	2.86%

BRC on Swiss Stocks #2

Name	Fixing	EKI = 65%	Price	Delta	Distance to strike	Performance
Partners Group	1'202.00	781.30	1'291.50	510.20	39.50%	7.45%
Geberit	552.20	358.93	558.20	199.27	35.70%	1.09%
Nestlé	96.46	62.70	90.24	27.54	30.52%	-6.45%

BRC on Swiss Stocks #3

Name	Fixing	EKI = 60%	Price	Delta	Distance to barrier	Performance
SWISSCOM	509.50	305.70	513.00	207.30	40.41%	0.69%
ROCHE HOLDINGS	266.90	160.14	296.70	136.56	46.03%	11.17%
RICHEMONT	140.78	84.47	158.40	73.93	46.67%	12.52%

Discount Certificate on Indices and Novartis

Name	Fixing	EKI = 70%	Price	Delta	Distance to barrier	Performance
SMI	11'231.83	7'862.28	12'840.43	4'978.15	38.77%	14.32%
SPX	5'022.21	3'515.55	5'580.94	2'065.39	37.01%	11.13%
SX5E	4'914.13	3'439.89	5'331.40	1'891.51	35.48%	8.49%
Novartis	84.85	59.40	98.62	39.23	39.77%	16.23%

Disclaimer : This document is made available exclusively to clients of Arcus Finance SA under discretionary portfolio management who has expressly requested to receive such information and documents (such as analysis, research, report, commentary and/or fact sheet). It shall not be communicated to any third party. The information and opinions (including positioning) contained on this document are for information purposes only and is not a solicitation, offer or recommendation to sell or acquire any securities, effect any transaction or to enter into any legal relations. More particularly, no information, document or opinions (including positioning) provided on this website regarding services or products shall constitute or be construed as an offer or solicitation to sell or acquire securities or other instruments in any jurisdiction where such offer or solicitation is prohibited by law or in which the person making an offer or solicitation is not licensed or registered to do so or to any person to whom such offer or solicitation is contradictory to local law or regulation. Any such prohibited offer or solicitation is void and Arcus Finance SA will disregard any communication received in respect thereof. Past performance should not be taken as an indication or guarantee of current or future performance, and no representation or warranty, express or implied, is made regarding future performance. Clients are urged to be assisted by professionals to assess the possibilities and risks associated with any financial operation before making any investment or other decisions.