

FACTSHEET - 13.01.2023

## ARP SPX-BEATER CH0343995830

### FOR PROFESSIONAL CLIENTS

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### DESCRIPTION

The Dynamic Actively Managed Certificate aims to provide an exposure to the performance of the LYXOR S&P 500 (SPX) ETF. An annual commission fee rate of 2.10% is deducted from the value of the Notes.

### CHARACTERISTICS

ISIN	CH0343995830
Youtrack Identifier	SGBEASPX
Asset Class	Equity
Currency	USD
Type of Return	Total Return
Issuer	Societe Generale
Inception Date	01.03.2017
Maturity Date	Open-Ended
Last Level	119.857
Investment Manager	ARP Vermögensverwaltungs AG

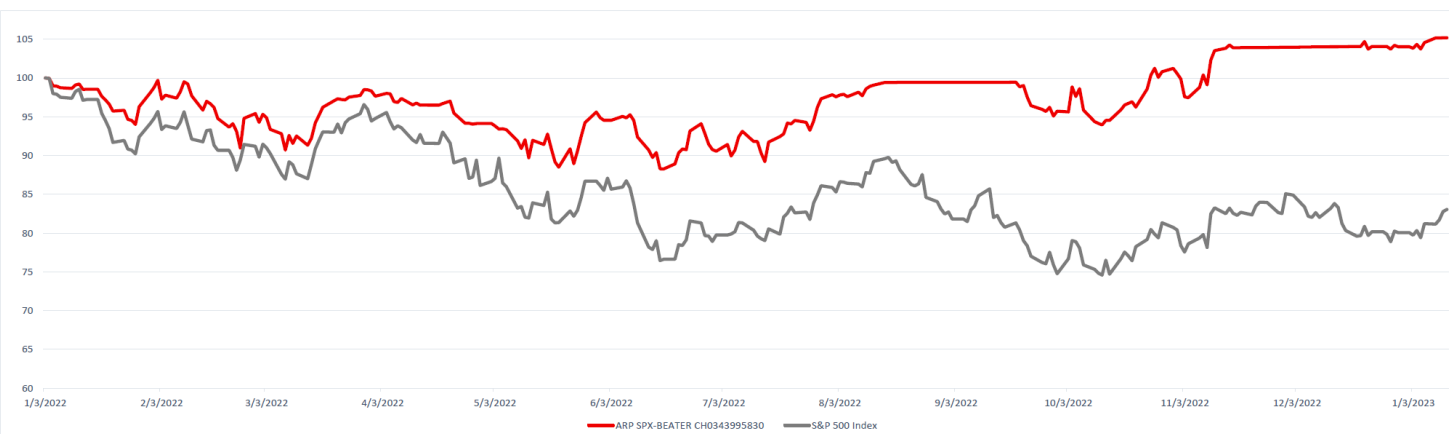
### STATISTICS

	MTD	YTD	1Y	Since Inception
Return	+1.11%	+1.11%	+6.00%	+19.87%
Annualized Volatility	+6.71%	+6.71%	+17.00%	+12.96%
Sharpe Ratio	0.14	0.14	0.25	0.15
Max Drawdown	-0.93%	-0.93	-11.74%	-29.15%

### BENCHMARK STATISTICS

	MTD	YTD	1Y	Since Inception
Return	+3.74%	+3.74%	-15.72%	+67.14%
Annualized Volatility	+16.79%	+16.79%	+24.27%	+20.39%
Sharpe Ratio	0.22	0.22	-0.65	0.45
Max Drawdown	-20.61%	-20.61%	-25.43%	-33.92%

### CUMULATIVE PERFORMANCE



Source: SG Engineering, as of 24/11/2022. THE VALUE OF YOUR INVESTMENT MAY FLUCTUATE. THE FIGURES RELATING TO PAST PERFORMANCES AND/OR SIMULATED PAST PERFORMANCES REFER OR RELATE TO PAST PERIODS AND ARE NOT A RELIABLE INDICATOR OF FUTURE RESULTS. THIS ALSO APPLIES TO HISTORICAL MARKET DATA.

## MONTHLY RETURNS

	2017	2018	2019	2020	2021	2022	2023
Jan		-0.06%	5.28%	-0.05%	-0.16%	-1.59%	1.11%
Feb		2.25%	0.32%	-6.50%	-1.12%	-3.07%	
Mar	0.36%	-4.25%	0.02%	-9.32%	1.88%	2.66%	
Apr	0.26%	2.37%	0.03%	6.59%	1.15%	-3.57%	
May	0.39%	0.74%	0.03%	1.75%	-0.18%	0.78%	
Jun	0.20%	0.42%	2.42%	-0.18%	0.68%	-4.31%	
Jul	0.75%	1.55%	0.03%	-0.17%	0.46%	7.65%	
Aug	0.87%	-0.02%	0.84%	-0.17%	-0.18%	1.74%	
Sep	0.34%	-0.01%	1.55%	1.31%	-1.55%	-3.74%	
Oct	0.30%	-1.72%	-0.02%	-1.73%	5.50%	5.75%	
Nov	-0.11%	0.84%	-0.04%	5.02%	1.43%	2.66%	
Dec	-0.07%	-8.46%	-0.05%	-0.17%	3.17%		
Annual	3.35%	-6.67%	10.76%	-4.57%	11.44%	4.24%	1.11%

## PERFORMANCE ANALYSIS

	BEST RETURN	WORST RETURN
Daily Return	8.89%	-8.99%
1 Month Return	22.00%	-28.25%
3 Month Return	28.02%	-28.32%
1 Year Return	33.73%	-24.83%

Source: SG Engineering, as of 24/11/2022. THE VALUE OF YOUR INVESTMENT MAY FLUCTUATE. THE FIGURES RELATING TO PAST PERFORMANCES AND/OR SIMULATED PAST PERFORMANCES REFER OR RELATE TO PAST PERIODS AND ARE NOT A RELIABLE INDICATOR OF FUTURE RESULTS. THIS ALSO APPLIES TO HISTORICAL MARKET DATA.

## COMPONENTS

Name	Bloomberg Ticker	Currency	ISIN Code	Weight (%)	Type
CASH USD	-	USD	-	100.00%	-
LYXOR S&P 500	LSPU LN Equity	USD	LU0496786657	0.00%	Equity

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(b) at any time to fewer than 500 investors;

(c) where the Certificates being offered have a minimum denomination of CHF 100,000 (or its equivalent in another currency); or

(d) at any time in any other circumstances falling within the scope of article 36(1) or article 37 of the FinSA,

provided that no such offer of Certificates referred to in (a) to (d) above shall require the publication of a prospectus pursuant to article 35 of the FinSA or a supplement pursuant to article 56 of the FinSA.

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Adjustment or substitution - Early redemption of the product: In order to take into account the consequences on the product of certain extraordinary events which could affect the underlying instrument(s) of the product, the product's documentation provides for (i) adjustment or substitution mechanisms and, in certain cases, (ii) the early redemption of the product. This may result in losses on the product.

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As a consequence of the current geopolitical turmoil involving Russia and Ukraine financial markets are going through a severe market downturn marked by distressed asset valuations, increased volatility and high uncertainty on potential future evolutions. In these troubled market conditions investors should thoroughly analyze the risks and benefits of their financial decisions, taking into consideration all potential implications of the particular current situation.

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