

FINANZLAB MULTI INDEX FUND

Monthly report - June 2024

Key facts

Launched	20 October 2021
Legal structure	Contractual fund
Fund size	CHF 29.56 Mio.
NAV	CHF 115.25
Subscriptions / Redemptions	Daily until 12:00 CET
Total Expense Ratio (TER)	0.75%
ISIN	CH0582155336

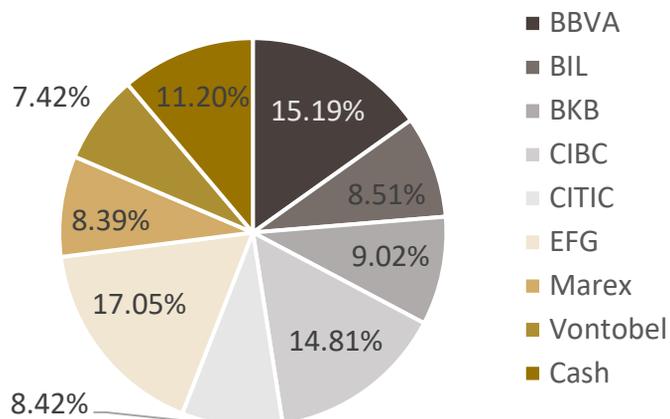
Monthly commentary

The second quarter ended with a new record for the S&P 500, driven primarily by the performance of the Magnificent Seven, especially Nvidia. The CAC 40, on the other hand, was hit hard by the return of political risk, making it the only one of our indices to fall back into the red for the year. However, the impact remained limited as all barriers of the associated products were over 45% of their initial level. With a performance of over 7%, the Kospi 200 recorded the largest increase of the month. Regarding new products, we issued a new product in collaboration with CITIC Securities, a Chinese issuer, which has advantageously expanded our access to Asian indices with a coupon of 6.18%. The fund closed the month at CHF 115.25, representing an increase of 1.41% since the beginning of the year.

Investment policy

The objective of the fund is to provide an efficient investment in a diversified portfolio of structured products of the Barrier Reverse Convertible type based exclusively on equity indices of the major developed countries (so-called multi-index products). This strategy implements a systematic sale of exotic options, thus capturing overvalued risk premiums. The fund aims for absolute capital growth.

Breakdown of issuers



Questions

Which index is closest to its barrier? What proportion of the capital is exposed?

The CAC 40 would have to fall by a further 45.28% for the barrier of the product on the NASDAQ, OMX Stockholm, CAC 40, DAX with a maturity date of 26.03.2026 to be reached. The fund is invested to 7.42% of the assets in this product.

What is the average coupon of the products included in the fund?

5.72% p.a.

 FINANZLAB

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Positions (Click on the ISIN to access the termsheet)

Type	% of assets	ISIN Issuer / Guarantor	Indexes	Coupon p.a	Barrier
BRC	6.79%	XS2515320369 BBVA	Hang Seng, ASX 200, KOSPI2	7.00%	50% (continuous)
BRC	6.83%	XS2663157597 CIBC	Nikkei 225, S&P 500, OMX Stockholm	7.00%	50% (continuous)
BRC	8.75%	CH1322069415 EFG	AEX, DAX, IBEX	5.30%	50% (continuous)
BRC	8.51%	CH1322027595 BIL	DAXK, NASDAQ, FTSE 100, CAC 40	5.40%	50% (continuous)
BRC	8.30%	CH1332465405 EFG	SMI, S&P 500, EURO STOXX 50, CAC 40	5.00%	50% (continuous)
BRC	9.02%	CH1261619196 BKB	IBEX, Nikkei 225, OMX Stockholm	5.16%	50% (continuous)
BRC	7.98%	XS2792570736 CIBC	ASX 200, TSX 60, EURO STOXX 50, FTSE 100	5.04%	50% (continuous)
BRC	7.42%	CH1332573687 Vontobel	NASDAQ, OMX Stockholm, CAC 40, DAX	5.25%	50% (continuous)
BRC	8.40%	XS2759805281 BBVA	Hang Seng, KOSPI 200, CAC 40, IBEX	6.30%	50% (continuous)
BRC	8.39%	XS2748036733 Marex	AEX, NASDAQ, EURO STOXX 50	5.80%	50% (continuous)
BRC	8.42%	XS2797978173 CITIC	ASX 200, Hang Seng, Nikkei 225, FTSE 100	6.18%	50% (continuous)
Cash	11.20%	Frankfurter Bankgesellschaft (Schweiz) AG			

Monthly NAV and YTD Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	YTD
2021										99.98	99.43	99.86	-0.14%
2022	99.25	97.65	98.92	97.87	98.42	95.61	99.86	98.46	96.20	100.12	102.16	101.68	+1.83%
2023	106.03	106.49	108.08	108.75	109.76	110.41	110.86	110.76	110.85	110.89	112.79	113.65	+11.77%
2024	113.83	114.13	114.60	114.76	114.93	115.25							+1.41%

► Follow the fund on: products.finanzlab.ch

Asset Manager	Fund Administrator	Custody Bank	Auditor
Finanzlab SA Lausanne	LLB Swiss Investment AG Zürich	Frankfurter Bankgesellschaft (Schweiz) AG, Zürich	PwC AG Zürich



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