

FINANZLAB MULTI INDEX FUND

Monthly report - August 2024

Key facts

Launched	20 October 2021
Legal structure	Contractual fund
Fund size	CHF 30.69 Mio.
NAV	CHF 116.19
Subscriptions / Redemptions	Daily until 12:00 CET
Total Expense Ratio (TER)	0.75%
ISIN	CH0582155336

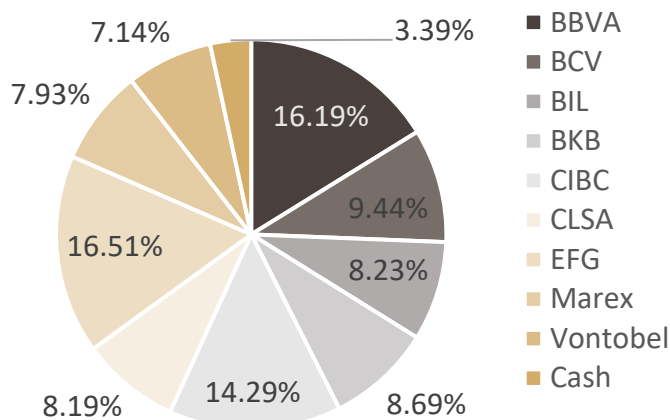
Monthly commentary

The month began with a significant decline in our indices on August 5th, followed by a recovery in the middle of the month. The drop was due to fears of a recession in the U.S. and potential monetary policy errors by the Fed. The recovery was driven by the prospect that the U.S. central bank might cut interest rates in September. Solid quarterly results also contributed. Even though both the Nikkei (which saw the largest drop in its history on this 'Black Monday') and the Kospi are part of our indices, the fund only fell by 1.37% on that day. In comparison, the SMI fell by 2.80%, the S&P 500 by 3%, and the Euro Stoxx 50 by 1.45%. On August 19th, a record high of CHF 116.25 was even reached. During this period, there were no redemptions or new products. The fund closed the month at CHF 116.19, representing an increase of 2.23% 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 Hang Seng would have to fall by a further 46.35% for the barrier of the product on the Hang Seng, ASX 200, Kospi 200 with a maturity date of 08.12.2025 to be reached. The fund is invested to 6.58% of the assets in this product.

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

5.67% 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	6.58%	XS2515320369 BBVA	Hang Seng, ASX 200, KOSPI2	7.00%	50% (continuous)
BRC	6.56%	XS2663157597 CIBC	Nikkei 225, S&P 500, OMX Stockholm	7.00%	50% (continuous)
BRC	8.46%	CH1322069415 EFG	AEX, DAX, IBEX	5.30%	50% (continuous)
BRC	8.23%	CH1322027595 BIL	DAXK, NASDAQ, FTSE 100, CAC 40	5.40%	50% (continuous)
BRC	8.05%	CH1332465405 EFG	SMI, S&P 500, EURO STOXX 50, CAC 40	5.00%	50% (continuous)
BRC	8.69%	CH1261619196 BKB	IBEX, Nikkei 225, OMX Stockholm	5.16%	50% (continuous)
BRC	7.73%	XS2792570736 CIBC	ASX 200, TSX 60, EURO STOXX 50, FTSE 100	5.04%	50% (continuous)
BRC	7.14%	CH1332573687 Vontobel	NASDAQ, OMX Stockholm, CAC 40, DAX	5.25%	50% (continuous)
BRC	9.61%	XS2759805281 BBVA	Hang Seng, KOSPI 200, CAC 40, IBEX	6.30%	50% (continuous)
BRC	7.93%	XS2748036733 Marex	AEX, NASDAQ, EURO STOXX 50	5.80%	50% (continuous)
BRC	8.19%	XS2797978173 CLSA	ASX 200, Hang Seng, Nikkei 225, FTSE 100	6.18%	50% (continuous)
BRC	9.44%	CH1368550005 BCV	SMI, S&P 500, EURO STOXX 50, IBEX	5.05%	50% (continuous)
Cash	3.39%	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	116.12	116.19					+2.23%

► 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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