

FINANZLAB MULTI INDEX FUND

Monthly report - September 2024

Key facts

Launched	20 October 2021
Legal structure	Contractual fund
Fund size	CHF 30.79 Mio.
NAV	CHF 116.51
Subscriptions / Redemptions	Daily until 12:00 CET
Total Expense Ratio (TER)	0.75%
ISIN	CH0582155336

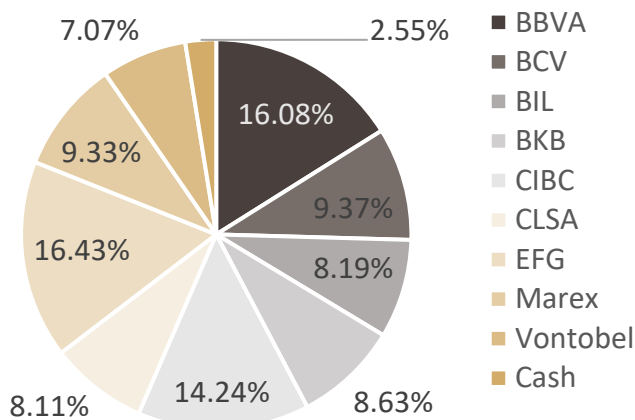
Monthly commentary

Faster, higher, stronger: The Olympic motto could have well described the FED's actions on September 18. Highly anticipated by investors, the FED's decisive move boosted global stock markets. The support measures from Beijing, aimed at achieving this year's growth target, were also positively received. In this environment, our indices have held up well, with the S&P 500 reaching a new high. However, the SMI and KOSPI2 saw declines of 2.02% and 4.64%, respectively. There were neither redemptions nor new products during this period. It is noteworthy that our conservative strategy, focused on capital preservation, has delivered a positive result for the 13th consecutive month. The fund closed the month at CHF 116.51, reflecting a 2.52% increase 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 46.40% 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 7.07% of the assets in this product.

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

5.67% p.a.

 FINANZLAB

Finanzlab SA
Avenue Sainte-Luce 4
1003 Lausanne

+41 21 310 70 00
www.finanzlab.ch

FINANZLAB MULTI INDEX FUND

Monthly report - September 2024

Positions (Click on the ISIN to access the termsheet)

Type	% of assets	ISIN Issuer / Guarantor	Indexes	Coupon p.a	Barrier
BRC	6.43%	XS2515320369 BBVA	Hang Seng, ASX 200, KOSPI2	7.00%	50% (continuous)
BRC	6.53%	XS2663157597 CIBC	Nikkei 225, S&P 500, OMX Stockholm	7.00%	50% (continuous)
BRC	8.43%	CH1322069415 EFG	AEX, DAX, IBEX	5.30%	50% (continuous)
BRC	8.18%	CH1322027595 BIL	DAXK, NASDAQ, FTSE 100, CAC 40	5.40%	50% (continuous)
BRC	7.99%	CH1332465405 EFG	SMI, S&P 500, EURO STOXX 50, CAC 40	5.00%	50% (continuous)
BRC	8.63%	CH1261619196 BKB	IBEX, Nikkei 225, OMX Stockholm	5.16%	50% (continuous)
BRC	7.71%	XS2792570736 CIBC	ASX 200, TSX 60, EURO STOXX 50, FTSE 100	5.04%	50% (continuous)
BRC	7.07%	CH1332573687 Vontobel	NASDAQ, OMX Stockholm, CAC 40, DAX	5.25%	50% (continuous)
BRC	9.65%	XS2759805281 BBVA	Hang Seng, KOSPI 200, CAC 40, IBEX	6.30%	50% (continuous)
BRC	9.33%	XS2748036733 Marex	AEX, NASDAQ, EURO STOXX 50	5.80%	50% (continuous)
BRC	8.11%	XS2797978173 CLSA	ASX 200, Hang Seng, Nikkei 225, FTSE 100	6.18%	50% (continuous)
BRC	9.37%	CH1368550005 BCV	SMI, S&P 500, EURO STOXX 50, IBEX	5.05%	50% (continuous)
Cash	2.55%	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	116.51				+2.52%

► 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



This document constitutes advertising material. This document is intended exclusively for qualified investors pursuant to Art. 10 para. 3 and 3ter of the Federal Act on Collective Investment Schemes ("CISA"). It is not an offer or recommendation to buy or sell any investment fund. The information contained in this document is subject to change at any time. The information does not take into account the specific or future investment objectives, the tax or financial position, or the individual requirements of the recipients of this document. The information in this document is made available without any form of guarantee or assurance. It is solely intended for informative purposes and the personal use of the recipients of this document. Any investment in the fund should only be made following careful study of the current prospectus with integrated fund contract. Fund shares may not be offered, sold or distributed in the USA. The price and value of the investments and any resulting income may fluctuate. Investors must be prepared and in the financial position to withstand price losses, some of which may be significant. Past performance is no indication for future results. The performance figures do not include commissions and costs, which arise at subscription and redemption of units. The fund refrains from a benchmark comparison. The legal fund documents are available free of charge from the fund management company, LLB Swiss Investment AG, Claridenstrasse 20, CH-8002 Zurich or on the website www.swissfunddata.ch.