

# FINANZLAB MULTI INDEX FUND

Monthly report - October 2024

## Key facts

Launched	20 October 2021
Legal structure	Contractual fund
Fund size	CHF 31.13 Mio.
NAV	CHF 116.60
Subscriptions / Redemptions	Daily until 12:00 CET
Total Expense Ratio (TER)	0.75%
ISIN	CH0582155336

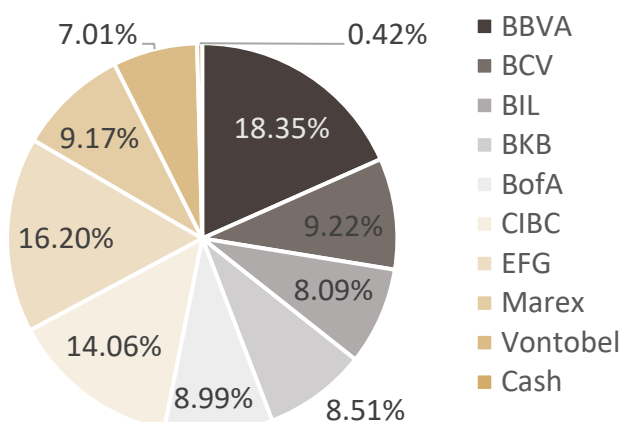
## Monthly commentary

Halloween Selloff! The month ended with a sharp decline in tech stocks and growing pre-election concerns. Disappointing corporate earnings led to widespread market losses. October joins April as one of the worst months for the stock market this year. Only the Nikkei stands out with a 3% gain. Volatility has also made a comeback, with the VIX index reaching 23.16, a monthly increase of +38.43% (and +86% year-to-date). On a brighter note, U.S. inflation close to 2% supports expectations of a 0.25% interest rate cut next week. Additionally, two new issues were launched to replace redeemed products, with yields of 6.36% and 6.04%. The fund closes the month at CHF 116.60, up 16.60% since its inception three years ago.

## 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 44.32% 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 7.01% of the assets in this product.

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

5.64% 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	6.41%	<a href="#">XS2663157597</a> CIBC	Nikkei 225, S&P 500, OMX Stockholm	7.00%	50% (continuous)
BRC	8.32%	<a href="#">CH1322069415</a> EFG	AEX, DAX, IBEX	5.30%	50% (continuous)
BRC	8.09%	<a href="#">CH1322027595</a> BIL	DAXK, NASDAQ, FTSE 100, CAC 40	5.40%	50% (continuous)
BRC	7.88%	<a href="#">CH1332465405</a> EFG	SMI, S&P 500, EURO STOXX 50, CAC 40	5.00%	50% (continuous)
BRC	8.51%	<a href="#">CH1261619196</a> BKB	IBEX, Nikkei 225, OMX Stockholm	5.16%	50% (continuous)
BRC	7.65%	<a href="#">XS2792570736</a> CIBC	ASX 200, TSX 60, EURO STOXX 50, FTSE 100	5.04%	50% (continuous)
BRC	7.01%	<a href="#">CH1332573687</a> Vontobel	NASDAQ, OMX Stockholm, CAC 40, DAX	5.25%	50% (continuous)
BRC	9.52%	<a href="#">XS2759805281</a> BBVA	Hang Seng, KOSPI 200, CAC 40, IBEX	6.30%	50% (continuous)
BRC	9.17%	<a href="#">XS2748036733</a> Marex	AEX, NASDAQ, EURO STOXX 50	5.80%	50% (continuous)
BRC	9.22%	<a href="#">CH1368550005</a> BCV	SMI, S&P 500, EURO STOXX 50, IBEX	5.05%	50% (continuous)
BRC	8.82%	<a href="#">XS2879185267</a> BBVA	DAX, FTSE 100, Hang Seng, Nikkei 225	6.36%	50% (continuous)
BRC	8.99%	<a href="#">XS2850471454</a> BofA	EURO STOXX 50, S&P 500, SMI, OMX Stockholm	6.04%	50% (continuous)
Cash	0.42%	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	116.60			+2.60%

► Follow the fund on: [products.finanzlab.ch](https://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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