

FINANZLAB MULTI INDEX FUND

Monthly report - November 2024

Key facts

Launched	20 October 2021
Legal structure	Contractual fund
Fund size	CHF 31.54 Mio.
NAV	CHF 117.83
Subscriptions / Redemptions	Daily until 12:00 CET
Total Expense Ratio (TER)	0.75%
ISIN	CH0582155336

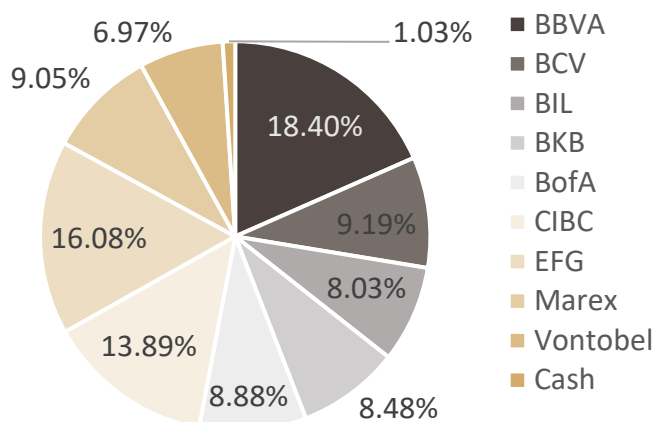
Monthly commentary

The markets reacted differently to Donald Trump's election victory. Wall Street was optimistic, with the S&P 500 gaining +5.73%, its best month of the year, and the Nasdaq 100 rising by +5.23%. Bitcoin also continued its ascent, approaching the 100,000-dollar mark, compared to 68,000 dollars before the election. In contrast, markets in Asia, particularly in China, struggled, with concerns over protectionist policies ("America First") and the potential for new tariffs weighing heavily. The Hang Seng Index and the Kospi 200 fell by -4.40% and -4.09%, respectively. There were no redemptions or new issuances this month. The fund closed at a historic high of CHF 117.83, reflecting a 3.67% 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 43.43% 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 6.97% 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	6.38%	XS2663157597 CIBC	Nikkei 225, S&P 500, OMX Stockholm	7.00%	50% (continuous)
BRC	8.25%	CH1322069415 EFG	AEX, DAX, IBEX	5.30%	50% (continuous)
BRC	8.03%	CH1322027595 BIL	DAXK, NASDAQ, FTSE 100, CAC 40	5.40%	50% (continuous)
BRC	7.83%	CH1332465405 EFG	SMI, S&P 500, EURO STOXX 50, CAC 40	5.00%	50% (continuous)
BRC	8.48%	CH1261619196 BKB	IBEX, Nikkei 225, OMX Stockholm	5.16%	50% (continuous)
BRC	7.52%	XS2792570736 CIBC	ASX 200, TSX 60, EURO STOXX 50, FTSE 100	5.04%	50% (continuous)
BRC	6.97%	CH1332573687 Vontobel	NASDAQ, OMX Stockholm, CAC 40, DAX	5.25%	50% (continuous)
BRC	9.58%	XS2759805281 BBVA	Hang Seng, KOSPI 200, CAC 40, IBEX	6.30%	50% (continuous)
BRC	9.05%	XS2748036733 Marex	AEX, NASDAQ, EURO STOXX 50	5.80%	50% (continuous)
BRC	9.19%	CH1368550005 BCV	SMI, S&P 500, EURO STOXX 50, IBEX	5.05%	50% (continuous)
BRC	8.82%	XS2879185267 BBVA	DAX, FTSE 100, Hang Seng, Nikkei 225	6.36%	50% (continuous)
BRC	8.88%	XS2850471454 BofA	EURO STOXX 50, S&P 500, SMI, OMX Stockholm	6.04%	50% (continuous)
Cash	1.03%	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	117.83		+3.67%

► 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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