

FINANZLAB MULTI INDEX FUND

Monthly report - July 2022

Key facts

Launched	20 October 2021
Legal structure	Contractual fund
Fund size	CHF 7.97 Mio.
NAV	CHF 99.86
Subscriptions / Redemptions	Wednesdays until 12:00 CET
Total Expense Ratio (TER)	0.75%
ISIN	CH0582155336

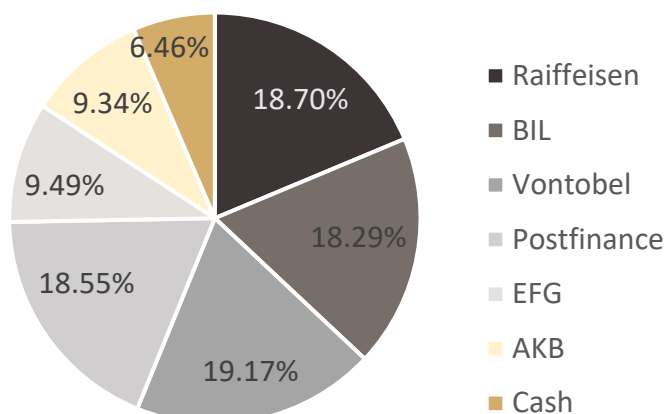
Monthly commentary

Jerome Powell showed once again in July that he knows how to talk to the markets. Despite a second increase of 0.75 percentage points and an accelerating reduction of the FED's balance sheet, his slightly more dovish speech brought some relief, even comfort. Our indices posted their best performance of the year, also backed by surprisingly good corporate releases. This rise in the indices, combined with a drop in volatility, has fully benefited our fund, which also recorded its best monthly performance with +4.45%. The NAV at the end of the month was CHF 99.86, the same level as at the beginning of the year. The fund thus confirms its ability to rebound and its robustness in the current environment.

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 NASDAQ would have to fall by a further 35.30% for the barrier of the product on the NASDAQ/CAC 40/IBEX 35 with a maturity date of 13.11.2023 to be breached. The fund is invested to 18.29% of the assets in this product.

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

7.32% 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	18.70%	CH1131365871 Raiffeisen	EURO STOXX 50, S&P 500, SMI	6.5%	50% (continuous)
BRC	18.29%	CH1126883938 BIL	NASDAQ, CAC 40, IBEX 35	7.6%	50% (continuous)
BRC	19.17%	CH1145148859 Vontobel	EURO STOXX 50, S&P 500, SMI	6.6%	50% (at maturity)
BRC	18.55%	CH1150251895 Postfinance	DAX, FTSE 100, NASDAQ	8.35%	50% (continuous)
BRC	9.49%	CH1153568329 EFG	CAC 40, DAX, IBEX 35	7.4%	50% (continuous)
BRC	9.34%	CH1150259369 AKB	EURO STOXX 50, NASDAQ, SMI	7.75%	50% (continuous)
Cash	6.46%	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						+0.00%

Asset Manager

Finanzlab SA
Lausanne

Fund Administrator

LLB Swiss Investment AG
Zürich

Custody Bank

Frankfurter Bankgesellschaft
(Schweiz) AG, Zürich

Auditor

PwC AG
Zürich



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