

# FINANZLAB MULTI INDEX FUND

Monthly report - May 2026

## Key facts

Launched	20 October 2021
Legal structure	Contractual fund
Fund size	CHF 50.65 Mio.
NAV	CHF 126.08
Subscriptions / Redemptions	Daily until 12:00 CET
Total Expense Ratio (TER)	0.75%
ISIN	CH0582155336

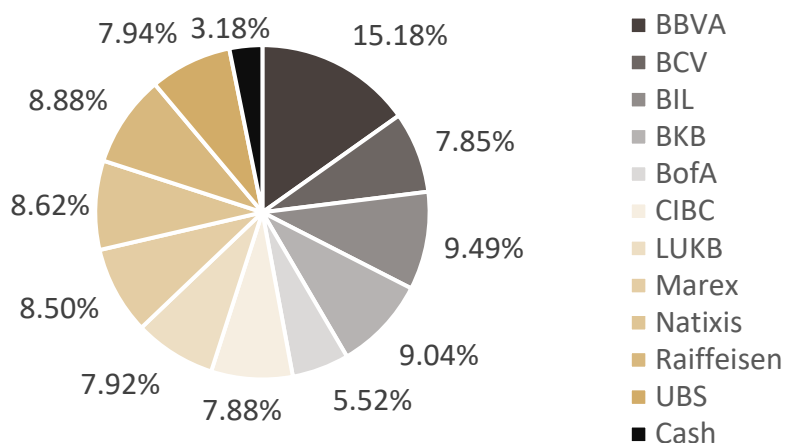
## Monthly commentary

May was marked by a renewed appetite for equities. Growth stocks continued to set the pace, with the Nasdaq gaining 10.49%. The market's enthusiasm for technology remains undiminished. Europe also participated in the rally, albeit at a more measured pace, with the Euro Stoxx 50 up 2.87% and the SMI gaining 3.09%. In Asia, the Nikkei 225 stood out with a gain of 11.88%, making it our best-performing index year-to-date (+31.76%). Japan is clearly re-establishing itself at the centre of global equity allocations. China, by contrast, continued to lag, as reflected in the Hang Seng's 2.30% decline over the month. For the fund, two new issuances enabled the average coupon to increase to 6.49% despite lower VIX levels. The rise in equity markets further strengthened the portfolio's defensive structure, with 65% of barriers now providing downside protection above 50%. The fund closed the month at a new all-time high of CHF 126.08, once again confirming the consistency of its strategy.

## 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 46.57% for the barrier of the product on the S&P ASX 200, Hang Seng, OMX Stockholm, Nikkei 225 with a maturity date of 16.12.2027 to be reached. The fund is invested to 8.62% of the assets in this product.

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

6.49 % 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	5.52%	<a href="#">XS2850471454</a> BofA	EURO STOXX 50, S&P 500, SMI, OMX Stockholm	6.04%	50% (continuous)
BRC	9.49%	<a href="#">CH1453383684</a> BIL	AEX, CAC 40, FTSE 100, Nikkei 225	5.80%	50% (continuous)
BRC	8.62%	<a href="#">XS2736772919</a> Natixis	ASX 200, Hang Seng, OMX Stockholm, Nikkei 225	6.54%	50% (continuous)
BRC	7.59%	<a href="#">XS3126417552</a> BBVA	ASX 200, Hang Seng, FTSE 100, NASDAQ	6.66%	50% (continuous)
BRC	7.88%	<a href="#">XS3216987431</a> CIBC	NASDAQ, EURO STOXX 50, DAX, ASX 200	6.24%	50% (continuous)
BRC	7.59%	<a href="#">XS3148661930</a> BBVA	FTSE 100, Hang Seng, Nikkei 225, DAX	7.64%	50% (continuous)
BRC	9.04%	<a href="#">CH1493985027</a> BKB	S&P 500, EURO STOXX 50, SMI, CAC 40	6.15%	50% (continuous)
BRC	8.50%	<a href="#">XS3244494855</a> Marex	IBEX, FTSE 100, Nikkei 225, DAXK	6.96%	50% (continuous)
BRC	7.85%	<a href="#">CH1528405728</a> BCV	S&P 500, EURO STOXX 50, SMI, CAC 40	5.80%	50% (continuous)
BRC	7.92%	<a href="#">CH1530884076</a> LUKB	S&P 500, EURO STOXX 50, SMI, CAC 40	6.00%	50% (continuous)
BRC	7.94%	<a href="#">CH1560487345</a> UBS	Hang Seng, ASX 200, DAX, IBEX	6.30%	50% (continuous)
BRC	8.88%	<a href="#">CH1556907595</a> Raiffeisen	AEX, FTSE 100, NASDAQ, OMX Stockholm	7.60%	50% (continuous)
Cash	3.18%	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	118.09	+3.91%
2025	118.88	119.15	119.00	118.17	119.78	120.57	121.30	122.04	122.50	122.58	123.17	123.72	+5.01%
2026	123.75	124.16	121.41	124.97	126.08								+1.99%

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

#### 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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