FINANZLAB MULTI INDEX FUND

Monthly report - June 2026

Key facts

Launched	20 October 2021
Legal structure	Contractual fund
Fund size	CHF 51.66 Mio.
NAV	CHF 126.55
Subscriptions / Redemptions	Daily until 12:00 CET
Total Expense Ratio (TER)	0.75%
ISIN	CH0582155336

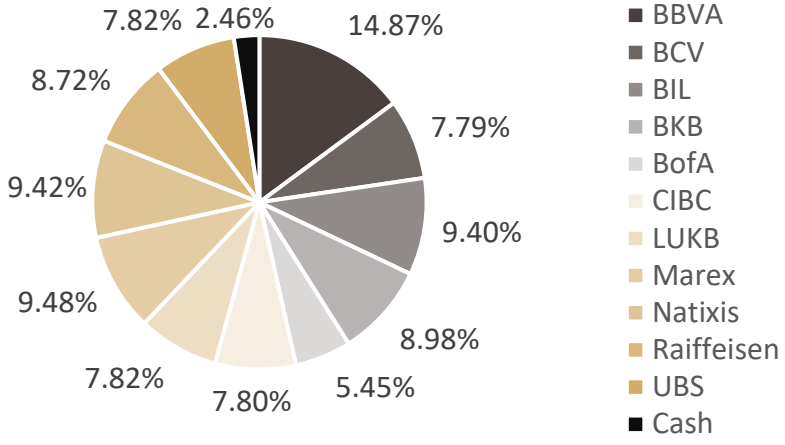
Monthly commentary

Financial markets continued to be influenced by geopolitical tensions throughout June. Following their strong performance in the previous month, U.S. equities paused for breath. The S&P 500 declined by 1.06%, while the Nasdaq 100 was broadly unchanged, edging down just 0.19%. European markets delivered stronger returns. The Euro Stoxx 50 gained 4.59%, the IBEX advanced 6.04%, and the SMI rose 4.81%, supported by renewed demand for high-quality defensive stocks. In Asia, performance remained mixed. The Nikkei 225 gained a further 5.63%, bringing its year-to-date return to 39.18%. In contrast, the Hang Seng fell 9.14% and remains firmly in negative territory since the beginning of the year. The Finanzlab Multi Index Fund closed the month at CHF 126.55, delivering a year-to-date return of 2.37%. With the launch of its new distribution share class, the Fund now offers investors the choice between an accumulating and a quarterly distributing share class, while maintaining the same investment strategy and fee structure.

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 41.19% 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 9.42% of the assets in this product.

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

6.49 % p.a.

FINANZLAB

Finanzlab SA
Avenue Sainte-Luce 4
1003 Lausanne

+41 21 310 70 00
www.finanzlab.ch

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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	5.45%	XS2850471454 BofA	EURO STOXX 50, S&P 500, SMI, OMX Stockholm	6.04%	50% (continuous)
BRC	9.40%	CH1453383684 BIL	AEX, CAC 40, FTSE 100, Nikkei 225	5.80%	50% (continuous)
BRC	9.42%	XS2736772919 Natixis	ASX 200, Hang Seng, OMX Stockholm, Nikkei 225	6.54%	50% (continuous)
BRC	7.45%	XS3126417552 BBVA	ASX 200, Hang Seng, FTSE 100, NASDAQ	6.66%	50% (continuous)
BRC	7.80%	XS3216987431 CIBC	NASDAQ, EURO STOXX 50, DAX, ASX 200	6.24%	50% (continuous)
BRC	7.42%	XS3148661930 BBVA	FTSE 100, Hang Seng, Nikkei 225, DAX	7.64%	50% (continuous)
BRC	8.98%	CH1493985027 BKB	S&P 500, EURO STOXX 50, SMI, CAC 40	6.15%	50% (continuous)
BRC	9.48%	XS3244494855 Marex	IBEX, FTSE 100, Nikkei 225, DAXK	6.96%	50% (continuous)
BRC	7.79%	CH1528405728 BCV	S&P 500, EURO STOXX 50, SMI, CAC 40	5.80%	50% (continuous)
BRC	7.82%	CH1530884076 LUKB	S&P 500, EURO STOXX 50, SMI, CAC 40	6.00%	50% (continuous)
BRC	7.82%	CH1560487345 UBS	Hang Seng, ASX 200, DAX, IBEX	6.30%	50% (continuous)
BRC	8.72%	CH1556907595 Raiffeisen	AEX, FTSE 100, NASDAQ, OMX Stockholm	7.60%	50% (continuous)
Cash	2.46%	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	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	126.55							+2.37%

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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