



DIVAS Asset Management AG

DIVAS Global Barrier Coupon Fund

Share class I USD acc | July 2019

Fund Overview

Net Asset Value	101.35
Assets under Mgmt (m)	37345500.59
Management Company	J. Safra Sarasin Investmentfonds AG, Basel
Custodian Bank	Bank J. Safra Sarasin AG, Basel
Portfolio Management	DIVAS Asset Mgmt AG, Waedenswil
Portfolio Manager	Conradin Kraemer Daniel Habshush
Fund Domicile	Switzerland
ISIN-Nr.	CH0365134714
Valor-Nr.	36513471
Bloomberg Ticker	DGBCIUA SW
Launch Date	23.01.2018
End of Accounting Year	August
Ongoing costs	0.85%
Management Fee	0.75%
Base Currency	USD
Share Class Currency	USD
Dividends	Semi-annual
Dividends 12m (USD)	n.a.
Sales Fee max.	0%
Redemption Fee max.	0%
Regulatory Structure	FCP
Dealing Frequency	Weekly
Benchmark (BM)	n.a.

Key Statistics

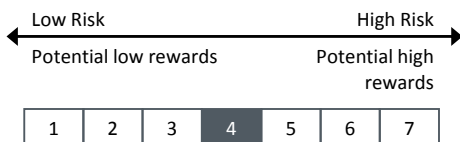
Key Statistics	Fund
Volatility	n.a.
Sharpe Ratio	n.a.

The statistical key figures are calculated on the basis of the previous months (Since Launch, Basis USD).

Cash & Fixed Income Portfolio - Key Figures

Ø-Rating	Aaa
Ø-Remaining Tenors (years)	0.60
Yield to Maturity	1.33%
Modified Duration	0.59
Cash Quota	0.3%

Risk- and Reward Profile

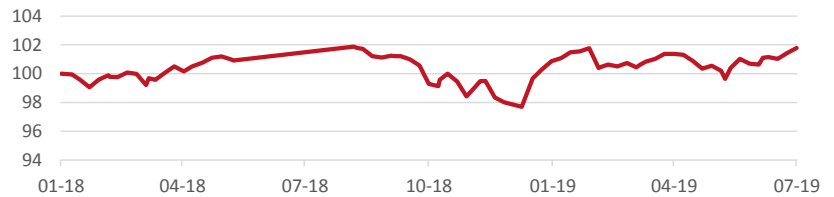


The reported risk and reward category is based on historical data and cannot be taken as a reliable indication of the future risk profile of the Fund. Classification of the Fund may change over time and does not constitute a guarantee.

Fund Portrait

The DIVAS Global Barrier Coupon Fund is open-end fund incorporated in Switzerland. The investment objective is to achieve a long-term increase in value with an actively managed, diversified option overlay strategy that replicates the economical exposure of barrier reverse convertibles.

Performance* index



	1 Month	3 Months	YTD	1 Year	3 Years p.a.	5 Years p.a.
Fund*	0.24%	0.04%	3.74%	-0.47%		
	2018	2019				Since Launch
Fund*	-2.30%					1.35%

Top Holdings - Fixed Income Portfolio

0.0% US Gov 200130	8.1%
2.5% US Gov 210131	6.6%
0.0% US Gov 200423	6.5%
0.0% France Gov 200422	5.9%
0.0% US Gov 191024	5.2%
0.0% US Gov 191107	5.2%

Top Holdings - Option Overlay

Down-and-in Barrier Put on Randstad	3.2%
Down-and-in Barrier Put on Randstad	2.7%
Down-and-in Barrier Put on Royal Dutch Shell -A-	1.6%
Down-and-in Barrier Put on Volkswagen	1.6%
Down-and-in Barrier Put on ArcelorMittal	1.6%
Down-and-in Barrier Put on Continental	1.6%
Down-and-in Barrier Put on Engie	1.6%
Down-and-in Barrier Put on United Parcel Service Inc	1.6%
Down-and-in Barrier Put on Societe Generale SA	1.6%
Down-and-in Barrier Put on Bristol-Myers Squibb	1.6%

Option Overlay - Key figures

Exposure	90%
Average Premium	2.38%
Average Tenor (Months)	3.1
Average Barrier	63%
Barrier to current price	66%
Delta on Fund level	0.17

Option Overlay - by Region

Switzerland	9%
Europe	72%
North America	19%

Option Overlay - Breakdown by Sector

Energy	5%
Materials	12%
Industrials	19%
Consumer Discretionary	18%
Consumer Staples	2%
Health Care	7%
Financials	25%
Real Estate	0%
Information Technology	5%
Telecommunication Services	4%
Utilities	4%

* Performance net costs and fees, distributions reinvested
Source: Divas Asset Management AG, Dates as of 31.07.2019

This factsheet has been prepared by DIVAS Asset Management AG for advertising and information purposes only and based on its own data. The legally binding documents, ie the current sales prospectus, the key investor informations and the annual and semi-annual reports are available free of charge from the custodian bank (Bank J. Safra Sarasin AG, Elisabethenstrasse 62, CH-4002 Basel, Switzerland) and the fund management company (J. Safra Sarasin Investmentfonds AG, Wallstrasse 9, CH-4002 Basel, Switzerland)