DIVAS GLOBAL BARRIER COUPON FUND OVERVIEW

Share class I USD dist | October 2024

FUND OVERVIEW

Net Asset Value	94.56
Assets under Mgmt (m)	63'320'000
Management Company	J. Safra Sarasin Investmentfonds AG, Basel
Custodian Bank	Bank J. Safra Sarasin AG, Basel
Portfolio Management	DIVAS Asset Management AG Zurich
Portfolio Manager	Daniel Habshush Tobias Widmer
Fund Domicile	Switzerland
ISIN-Nr.	CH0365134698
Valor-Nr.	36513469
Bloomberg Ticker	DGBCIUD SW
Launch Date	18.09.2018
End of Accounting Year	August
Ongoing costs	0.89%
Management Fee	0.75%
Base Currency	USD
Share Class Currency	USD
Dividends	Semi-annual
Total coupon payments (USD/unit)	11.72
Subscription Fee max.	0%
Redemption Fee max.	0%
Regulatory Structure	FCP
Dealing Frequency	Weekly
Benchmark (BM)	n.a.

KEY STATISTICS

KEY STATISTICS	FUND
Volatility	10.8%
Sharpe Ratio	0.12

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 (Months)	5.40
Yield to Maturity	4.43%
Modified Duration	0.43
Cash Quota	5.1%

RISK- AND REWARD PROFILE

Low Risk — High Risk

Potential low rewards — Potential high rewards

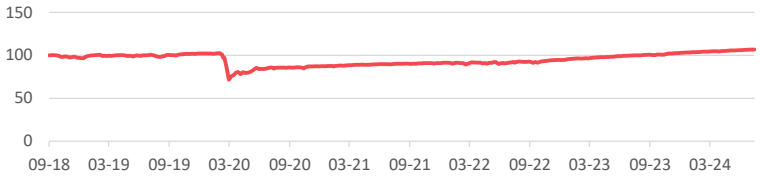
1	2	3	**4**	5	6	7

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 uses an exclusive "put writing strategy" on global equity indices, along with active portfolio management and strict risk management. The goal is to achieve a "cash-plus return" with an additional premium of 1-4% above the risk-free interest rate. The fund addresses the limitations of passive strategies and structured products. It has a low beta and low correlation to bonds and equities. By consistently harvesting option premiums and implementing rigorous risk management, the fund aims to provide steady returns across different market cycles, enhancing the return potential and stability of traditional multi-asset portfolios.

PERFORMANCE* INDEX



	1 Month	3 Months	YTD	1 Year	3 Years p.a.	5 Years p.a.
Fund*	0.16%	1.20%	4.83%	7.23%	5.98%	1.35%

	2021	2022	2023	Since Launch
Fund*	4.66%	3.60%	8.89%	8.08%

TOP HOLDINGS - FIXED INCOME PORTFOLIO

0 US Gov 05/15/2025	17.1%
0 US Gov 06/12/2025	8.3%
0 US Gov 01/30/2025	7.6%
0 US Gov 250320	7.6%
0 US Gov 04/10/25	6.8%
0 US Gov 03/13/2025	6.4%

TOP HOLDIGNS - OPTION OVERLAY

Put on EURO STOXX 50 INDEX	7.1%
Put on S&P 500 Index	7.0%
Put on EURO STOXX 50 INDEX	6.2%
Put on S&P 500 Index	6.1%
Put on S&P 500 Index	4.9%
Put on EURO STOXX 50 INDEX	4.8%
Put on S&P 500 Index	4.7%
Put on S&P 500 Index	4.2%
Put on S&P 500 Index	4.1%
Put on S&P 500 Index	3.9%

OPTION OVERLAY

KEY FIGURES	
Exposure	85%
Average Premium	0.65%
Average Tenor (Months)	2.0
Delta on Fund level	0.08

OPTION OVERLAY

BREAKDOWN BY REGION	
Switzerland	0%
Europe	34%
North America	66%

OPTION OVERLAY

BREAKDOWN BY SECTOR	
Energy	0%
Materials	0%
Industrials	0%
Consumer Discretionary	100%
Consumer Staples	0%
Health Care	0%
Financials	0%
Real Estate	0%
Information Technology	0%
Telecommunication Services	0%
Utilities	0%

** Performance net costs and fees, distributions reinvested. Source: Divas Asset Management AG, Dates as of 31.10.2024*

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)