



# DIVAS PREMIA INCOME FUND OVERVIEW

Share class | EUR dist hedged | September 2025

## Fund Overview

|                                  |   |
|----------------------------------|---|
| Net Asset Value                  | 100.67  |
| Assets under Mgmt (m)            | 64'481'933                                    |
| Management Company               | J. Safra Sarasin<br>Investmentfonds AG, Basel |
| Custodian Bank                   | Bank J. Safra Sarasin AG,<br>Basel            |
| Portfolio Management             | DIVAS Asset Management AG<br>Zurich           |
| Portfolio Manager                | Daniel Habshush<br>Giuseppe Traviglia         |
| Fund Domicile                    | Switzerland                                   |
| ISIN-Nr.                         | CH1263286358                                  |
| Valor-Nr.                        | 126328635                                     |
| Bloomberg Ticker                 | DIGBIEH SW                                    |
| Launch Date                      | 27.06.2023                                    |
| End of Accounting Year           | August  |
| Ongoing costs                    | 0.85%   |
| Management Fee                   | 0.75%   |
| Base Currency                    | USD   |
| Share Class Currency             | EUR   |
| Dividends                        | Semi-annual                                   |
| Total coupon payments (EUR/unit) | 7.12  |
| Subscription Fee max.            | 0%  |
| Redemption Fee max.              | 0%  |
| Regulatory Structure             | FCP   |
| Dealing Frequency                | Weekly  |
| Benchmark (BM)                   | n.a.  |

## Key Statistics

### Fund

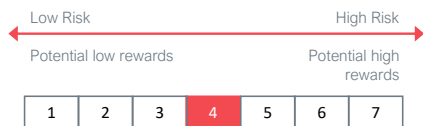
|              |       |
|--------------|-------|
| Volatility   | 4.72% |
| Sharpe Ratio | 0.73  |

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                    | Aa1   |
| Ø-Remaining Tenors (Months) | 4.75  |
| Yield to Maturity           | 3.90% |
| Modified Duration (Months)  | 4.53  |
| Cash Quota                  | 4.37% |

## 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 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* | 0.31%   | 1.23%    | 0.94% | 1.61%  | n.a.         | n.a.         |

|       | 2021 | 2022 | 2023 | 2024  | Since Launch |
|-------|------|------|------|-------|--------------|
| Fund* | n.a. | n.a. | n.a. | 3.97% | 7.95%        |

## Top Holdings - Fixed Income Portfolio

|                     |      |
|---------------------|------|
| 0 US Gov 11/06/2025 | 9.3% |
| 0 US Gov 05/14/2026 | 7.9% |
| B 0 08/06/26        | 7.5% |
| B 0 07/09/26        | 6.8% |
| 0 US Gov 02/19/2026 | 6.5% |
| 0 US Gov 10/02/2025 | 6.2% |

## Top Holdings - Option Overlay

|                            |      |
|----------------------------|------|
| Put on S&P 500 Index       | 9.7% |
| Put on S&P 500 Index       | 8.6% |
| Put on S&P 500 Index       | 4.8% |
| Put on S&P 500 Index       | 4.8% |
| Put on S&P 500 Index       | 4.8% |
| Put on S&P 500 Index       | 4.8% |
| Put on S&P 500 Index       | 4.8% |
| Put on EURO STOXX 50 INDEX | 4.7% |
| Put on S&P 500 Index       | 4.7% |
| Put on S&P 500 Index       | 4.7% |

## Option Overlay

| KEY FIGURES            |       |
|------------------------|-------|
| Exposure               | 95%   |
| Average Premium        | 0.14% |
| Average Tenor (Months) | 0.74  |
| Delta on Fund level    | 0.06  |

## Option Overlay

| BREAKDOWN BY REGION |     |
|---------------------|-----|
| Switzerland         | 0%  |
| Europe              | 17% |
| North America       | 83% |

\* Performance net costs and fees, distributions reinvested. Source: Divas Asset Management AG, Dates as of 30.09.2025

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)