



J. Safra Sarasin

**J. Safra Sarasin Anlagestiftung SAST
J. Safra Sarasin Anlagestiftung 2 (SAST2)**

Kennzahlen

30. Juni 2024

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 03.05.06 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|---------------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 2.3% | 3.8% | -2.0% | 2.1% | 9.7% | 20.9% | 30.1% | 61.4% |
| Return p.a. | 2.3% | 3.8% | -0.4% | 0.4% | 0.9% | 1.9% | 1.5% | 2.7% |
| Risk p.a. | 3.4% | 3.9% | 5.0% | 5.1% | 4.1% | 4.1% | 3.7% | 3.7% |
| Sharpe Ratio | 0.21 | 0.58 | -0.06 | 0.10 | 0.32 | 0.56 | 0.35 | 0.67 |
| Tracking Error p.a. (ex-post) | 0.8% | | 1.0% | | 1.0% | | 0.9% | |
| Tracking Error p.a. (ex-ante)* | 2.0% | | | | | | | |
| Information Ratio | -1.84 | | -0.78 | | -1.03 | | -1.37 | |
| Beta | 0.85 | | 0.96 | | 0.97 | | 0.96 | |
| Jensen-Alpha | -1.2% | | -0.8% | | -0.9% | | -1.1% | |
| Max. Drawdown | -2.4% | -2.3% | -14.2% | -13.0% | -14.2% | -13.0% | -14.2% | -13.0% |
| Recovery time (in months) | 6 | 4 | not recovered | not recovered | not recovered | not recovered | not recovered | not recovered |
| Modified Duration* | 6.70 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 0.18% | |
| TER KGAST | 0.81% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2024 p.a.

* as of 30.06.2024

** Benchmark composition: 32.00% SBI AAA-BBB (TR), 6.00% ICE BofA GI Gov ex CH TR, 23.00% BBG GI. Agg Corp Hdg CHF TR, 6.00% ICE BofA GI Gov ex CH hdg CHF, 1.00% MSCI EM NR, 8.00% SPI (TR), 2.00% SPI EXTRA TR, 4.00% MSCI World ex CH (NR), 18.00% KGAST

SAST BVG-Rendite Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 1016859

ISIN: CH0010168596

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 18.12.99 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|---------------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 2.8% | 4.8% | 1.9% | 6.8% | 15.9% | 29.8% | 64.9% | 111.4% |
| Return p.a. | 2.8% | 4.8% | 0.4% | 1.3% | 1.5% | 2.6% | 2.1% | 3.1% |
| Risk p.a. | 3.8% | 4.4% | 5.5% | 5.8% | 4.7% | 4.7% | 4.4% | 4.2% |
| Sharpe Ratio | 0.34 | 0.74 | 0.08 | 0.24 | 0.39 | 0.64 | 0.35 | 0.61 |
| Tracking Error p.a. (ex-post) | 0.8% | | 1.1% | | 1.1% | | 1.2% | |
| Tracking Error p.a. (ex-ante)* | 1.9% | | | | | | | |
| Information Ratio | -2.35 | | -0.88 | | -1.08 | | -0.84 | |
| Beta | 0.85 | | 0.94 | | 0.98 | | 0.99 | |
| Jensen-Alpha | -1.5% | | -0.9% | | -1.1% | | -1.0% | |
| Max. Drawdown | -2.9% | -2.9% | -14.4% | -13.4% | -14.4% | -13.4% | -14.4% | -13.4% |
| Recovery time (in months) | 6 | 5 | not recovered | not recovered | not recovered | not recovered | not recovered | not recovered |
| Modified Duration* | 6.88 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 0.52% | |
| TER KGAST | 0.88% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 -- 06.2024 p.a.

* as of 30.06.2024

** Benchmark composition: 27.00% SBI AAA-BBB (TR), 20.00% BBG Gl. Agg Corp Hdg CHF TR, 5.00% ICE BofA GI Gov ex CH TR, 5.00% ICE BofA GI Gov ex CH hdg CHF, 2.00% MSCI EM NR, 12.00% SPI (TR), 3.00% SPI EXTRA TR, 8.00% MSCI World ex CH (NR), 18.00% KGAST

SAST BVG-Wachstum Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 287401

ISIN: CH0002874011

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 02.11.91 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.6% | 6.1% | 6.4% | 12.3% | 22.9% | 40.4% | 238.4% | 418.0% |
| Return p.a. | 3.6% | 6.1% | 1.2% | 2.3% | 2.1% | 3.5% | 3.8% | 5.2% |
| Risk p.a. | 4.4% | 4.9% | 6.4% | 6.6% | 5.7% | 5.6% | 5.8% | 5.8% |
| Sharpe Ratio | 0.46 | 0.92 | 0.21 | 0.37 | 0.43 | 0.69 | 0.44 | 0.67 |
| Tracking Error p.a. (ex-post) | 0.8% | | 1.2% | | 1.2% | | 1.5% | |
| Tracking Error p.a. (ex-ante)* | 1.9% | | | | | | | |
| Information Ratio | -3.05 | | -0.93 | | -1.13 | | -0.88 | |
| Beta | 0.88 | | 0.95 | | 1.00 | | 0.97 | |
| Jensen-Alpha | -2.0% | | -1.0% | | -1.4% | | -1.2% | |
| Max. Drawdown | -3.6% | -3.4% | -14.8% | -13.9% | -14.8% | -13.9% | -19.0% | -17.4% |
| Recovery time (in months) | 6 | 5 | not recovered | not recovered | not recovered | not recovered | 62 | 36 |
| Modified Duration* | 6.79 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 1.25% | |
| TER KGAST | 0.93% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 -- 06.2024 p.a.

* as of 30.06.2024

** Benchmark composition: 22.00% SBI AAA-BBB (TR), 4.00% ICE BofA GI Gov ex CH hdg CHF, 4.00% ICE BofA GI Gov ex CH TR, 17.00% BBG GI. Agg Corp Hdg CHF TR, 3.00% MSCI EM NR, 15.00% SPI (TR), 3.00% SPI EXTRA TR, 14.00% MSCI World ex CH (NR), 18.00% KGAST

SAST BVG-Zukunft Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455731

ISIN: CH0024557313

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 03.05.06 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 4.6% | 7.1% | 11.8% | 18.1% | 30.9% | 51.7% | 58.7% | 98.5% |
| Return p.a. | 4.6% | 7.1% | 2.2% | 3.4% | 2.7% | 4.3% | 2.6% | 3.8% |
| Risk p.a. | 5.2% | 5.6% | 7.3% | 7.5% | 6.7% | 6.5% | 6.5% | 6.5% |
| Sharpe Ratio | 0.59 | 0.99 | 0.32 | 0.46 | 0.47 | 0.71 | 0.37 | 0.57 |
| Tracking Error p.a. (ex-post) | 0.8% | | 1.3% | | 1.3% | | 1.2% | |
| Tracking Error p.a. (ex-ante)* | 1.7% | | | | | | | |
| Information Ratio | -3.06 | | -0.88 | | -1.13 | | -1.02 | |
| Beta | 0.91 | | 0.95 | | 1.01 | | 0.99 | |
| Jensen-Alpha | -2.0% | | -1.0% | | -1.6% | | -1.2% | |
| Max. Drawdown | -4.1% | -4.0% | -14.6% | -14.4% | -14.6% | -14.4% | -25.0% | -23.8% |
| Recovery time (in months) | 6 | 5 | not recovered | not recovered | not recovered | not recovered | 68 | 62 |
| Modified Duration* | 6.49 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 0.18% | |
| TER KGAST | 0.92% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2024 p.a.

* as of 30.06.2024

** Benchmark composition: 17.00% SBI AAA-BBB (TR), 14.00% BBG Gl. Agg Corp Hdg CHF TR, 4.00% MSCI EM NR, 20.00% SPI (TR), 3.00% SPI EXTRA TR, 6.00% ICE BofA GI Gov ex CH hdg CHF, 18.00% MSCI World ex CH (NR), 18.00% KGAST

SAST BVG Aktien 100 - Equity Income - Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 44120031

ISIN: CH0441200315

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 13.12.18 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|-----------|-----------|-----------|----------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 7.3% | 12.2% | 21.5% | 35.5% | n/a | n/a | 31.7% | 49.5% |
| Return p.a. | 7.3% | 12.2% | 4.0% | 6.3% | n/a | n/a | 5.1% | 7.5% |
| Risk p.a. | 7.6% | 8.7% | 10.7% | 11.7% | n/a | n/a | 10.9% | 11.8% |
| Sharpe Ratio | 0.76 | 1.23 | 0.38 | 0.54 | n/a | n/a | 0.48 | 0.65 |
| Tracking Error p.a. (ex-post) | 1.8% | | 2.3% | | n/a | | 2.2% | |
| Tracking Error p.a. (ex-ante)* | 3.9% | | | | | | | |
| Information Ratio | -2.73 | | -0.99 | | n/a | | -1.09 | |
| Beta | 0.86 | | 0.90 | | n/a | | 0.91 | |
| Jensen-Alpha | -3.5% | | -1.6% | | n/a | | -1.7% | |
| Max. Drawdown | -5.7% | -6.1% | -19.1% | -19.0% | n/a | n/a | -19.1% | -19.0% |
| Recovery time (in months) | 5 | 5 | not recovered | 27 | n/a | n/a | not recovered | 27 |
| Modified Duration* | 0.00 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | n/a | | -0.15% | |
| TER KGAST | 0.65% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 06.2024 p.a.

* as of 30.06.2024

** Benchmark composition: 20.00% SBI AAA-BBB (TR), 20.00% MSCI World NR, 5.00% MSCI EM NR, 25.00% MSCI World 100% Hdg to CHF NR, 30.00% SPI (TR)

SAST BVG-Nachhaltigkeit Rendite Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 3543791

ISIN: CH0035437919

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 20.12.07 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|---------------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.5% | 4.9% | 2.1% | 6.0% | 18.8% | 28.6% | 41.8% | 61.4% |
| Return p.a. | 3.5% | 4.9% | 0.4% | 1.2% | 1.7% | 2.6% | 2.1% | 2.9% |
| Risk p.a. | 3.7% | 4.4% | 5.5% | 5.9% | 4.7% | 4.8% | 4.5% | 4.6% |
| Sharpe Ratio | 0.54 | 0.78 | 0.09 | 0.21 | 0.45 | 0.61 | 0.48 | 0.64 |
| Tracking Error p.a. (ex-post) | 1.0% | | 1.2% | | 1.0% | | 1.1% | |
| Tracking Error p.a. (ex-ante)* | 2.3% | | | | | | | |
| Information Ratio | -1.41 | | -0.64 | | -0.78 | | -0.76 | |
| Beta | 0.83 | | 0.92 | | 0.95 | | 0.95 | |
| Jensen-Alpha | -0.8% | | -0.6% | | -0.7% | | -0.7% | |
| Max. Drawdown | -2.3% | -2.8% | -13.5% | -13.8% | -13.5% | -13.8% | -13.5% | -13.8% |
| Recovery time (in months) | 6 | 5 | not recovered | not recovered | not recovered | not recovered | not recovered | not recovered |
| Modified Duration* | 7.30 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | -0.01% | |
| TER KGAST | 0.84% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 06.2024 p.a.

* as of 30.06.2024

** Benchmark composition: 30.00% SBI AAA-BBB (TR), 5.00% ICE BofA GI Gov ex CH hdg CHF, 5.00% ICE BofA GI Gov ex CH TR, 12.00% BBG Global Agg. Corp hdg CHF, 8.00% BBG Euro Aggr Corp TR hdg, 2.00% MSCI EM NR, 12.00% SPI (TR), 3.00% SPI EXTRA TR, 8.00% MSCI World ex CH (NR), 15.00% KGAST

SAST BVG-Nachhaltigkeit Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 1016862

ISIN: CH0010168620

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 19.12.00 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 4.7% | 6.7% | 9.2% | 13.3% | 30.1% | 43.1% | 76.3% | 112.2% |
| Return p.a. | 4.7% | 6.7% | 1.8% | 2.5% | 2.7% | 3.6% | 2.4% | 3.2% |
| Risk p.a. | 4.5% | 5.1% | 6.7% | 7.1% | 5.9% | 6.0% | 5.9% | 5.7% |
| Sharpe Ratio | 0.71 | 1.00 | 0.28 | 0.37 | 0.51 | 0.67 | 0.34 | 0.49 |
| Tracking Error p.a. (ex-post) | 1.1% | | 1.3% | | 1.2% | | 1.4% | |
| Tracking Error p.a. (ex-ante)* | 1.7% | | | | | | | |
| Information Ratio | -1.81 | | -0.58 | | -0.82 | | -0.60 | |
| Beta | 0.86 | | 0.93 | | 0.98 | | 1.00 | |
| Jensen-Alpha | -1.2% | | -0.6% | | -0.9% | | -0.8% | |
| Max. Drawdown | -3.0% | -3.5% | -13.8% | -14.4% | -13.8% | -14.4% | -20.3% | -19.4% |
| Recovery time (in months) | 6 | 5 | not recovered | not recovered | not recovered | not recovered | 64 | 52 |
| Modified Duration* | 7.02 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 0.41% | |
| TER KGAST | 0.89% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 -- 06.2024 p.a.

* as of 30.06.2024

** Benchmark composition: 22.00% SBI AAA-BBB (TR), 4.00% ICE BofA GI Gov ex CH hdg CHF, 4.00% ICE BofA GI Gov ex CH TR, 10.20% BBG Global Agg. Corp hdg CHF, 6.80% BBG Euro Aggr Corp TR hdg, 3.00% MSCI EM NR, 15.00% SPI (TR), 3.00% SPI EXTRA TR, 17.00% MSCI World ex CH (NR), 15.00% KGAST

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.11.02 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|---------------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 6.0% | 5.5% | -5.6% | -5.0% | 1.4% | 4.5% | 38.3% | 49.4% |
| Return p.a. | 6.0% | 5.5% | -1.1% | -1.0% | 0.1% | 0.4% | 1.5% | 1.9% |
| Risk p.a. | 3.6% | 3.5% | 5.5% | 5.2% | 4.3% | 4.1% | 3.5% | 3.5% |
| Sharpe Ratio | 1.24 | 1.13 | -0.19 | -0.18 | 0.12 | 0.20 | 0.36 | 0.46 |
| Tracking Error p.a. (ex-post) | 0.3% | | 0.7% | | 0.5% | | 0.5% | |
| Tracking Error p.a. (ex-ante)* | 0.4% | | | | | | | |
| Information Ratio | 2.07 | | -0.17 | | -0.59 | | -0.67 | |
| Beta | 1.03 | | 1.04 | | 1.03 | | 0.98 | |
| Jensen-Alpha | 0.4% | | -0.1% | | -0.3% | | -0.3% | |
| Max. Drawdown | -1.2% | -1.1% | -16.4% | -15.9% | -16.4% | -15.9% | -16.4% | -15.9% |
| Recovery time (in months) | 3 | 3 | not recovered | not recovered | not recovered | not recovered | not recovered | not recovered |
| Modified Duration* | 7.21 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 0.25% | |
| TER KGAST | 0.48% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2024 p.a.

* as of 30.06.2024

SAST Nachhaltig Obligationen International ex CHF (in CHF)

Benchmark: ICE BofA GI Gov ex CH

Valor: 978280

ISIN: CH0009782803

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 15.12.98 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|---------------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 0.2% | -1.7% | -22.6% | -24.2% | -13.0% | -13.1% | 7.9% | 21.6% |
| Return p.a. | 0.2% | -1.7% | -5.0% | -5.4% | -1.4% | -1.4% | 0.3% | 0.8% |
| Risk p.a. | 4.5% | 5.1% | 5.4% | 5.6% | 6.0% | 6.2% | 6.8% | 7.1% |
| Sharpe Ratio | -0.29 | -0.65 | -0.90 | -0.96 | -0.17 | -0.17 | -0.04 | 0.03 |
| Tracking Error p.a. (ex-post) | 1.2% | | 1.0% | | 0.8% | | 1.7% | |
| Tracking Error p.a. (ex-ante)* | 1.4% | | | | | | | |
| Information Ratio | 1.60 | | 0.41 | | 0.01 | | -0.28 | |
| Beta | 0.87 | | 0.96 | | 0.97 | | 0.93 | |
| Jensen-Alpha | 1.5% | | 0.2% | | 0.0% | | -0.4% | |
| Max. Drawdown | -3.0% | -4.2% | -27.6% | -28.8% | -27.6% | -28.8% | -27.6% | -28.8% |
| Recovery time (in months) | 9 | 9 | not recovered | not recovered | not recovered | not recovered | not recovered | not recovered |
| Modified Duration* | 5.02 | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 0.55% | |
| TER KGAST | 0.57% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 06.2024 p.a.

* as of 30.06.2024

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.11.02 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|---------------|---------------|----------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 4.0% | 7.1% | 32.2% | 32.9% | 88.1% | 88.3% | 364.3% | 362.4% |
| Return p.a. | 4.0% | 7.1% | 5.7% | 5.9% | 6.5% | 6.5% | 7.3% | 7.3% |
| Risk p.a. | 11.1% | 11.3% | 13.5% | 12.7% | 12.5% | 12.2% | 12.7% | 12.7% |
| Sharpe Ratio | 0.22 | 0.49 | 0.43 | 0.47 | 0.55 | 0.57 | 0.56 | 0.55 |
| Tracking Error p.a. (ex-post) | 2.1% | | 2.4% | | 2.1% | | 2.1% | |
| Tracking Error p.a. (ex-ante)* | 1.9% | | | | | | | |
| Information Ratio | -1.48 | | -0.05 | | 0.00 | | 0.01 | |
| Beta | 0.96 | | 1.05 | | 1.01 | | 0.98 | |
| Jensen-Alpha | -2.9% | | -0.4% | | -0.1% | | 0.1% | |
| Max. Drawdown | -10.0% | -8.8% | -20.7% | -19.9% | -20.7% | -19.9% | -49.1% | -48.8% |
| Recovery time (in months) | 8 | 8 | not recovered | not recovered | not recovered | not recovered | 77 | 77 |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 0.25% | |
| TER KGAST | 0.52% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2024 p.a.

* as of 30.06.2024

SAST Nachhaltig Aktien Schweiz Small & Mid Caps (in CHF)

Benchmark: SPI Extra TR

Valor: 27601051

ISIN: CH0276010516

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.10.15 -- 30.06.24 | |
|--------------------------------|-----------|-----------|---------------|---------------|-----------|-----------|----------------------|---------------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | -0.2% | 1.2% | 31.3% | 21.4% | n/a | n/a | 116.1% | 88.7% |
| Return p.a. | -0.2% | 1.2% | 5.6% | 4.0% | n/a | n/a | 9.2% | 7.5% |
| Risk p.a. | 12.8% | 11.8% | 17.2% | 15.6% | n/a | n/a | 15.6% | 14.1% |
| Sharpe Ratio | -0.14 | -0.03 | 0.33 | 0.26 | n/a | n/a | 0.61 | 0.56 |
| Tracking Error p.a. (ex-post) | 2.6% | | 3.6% | | n/a | | 3.7% | |
| Tracking Error p.a. (ex-ante)* | 2.7% | | | | | | | |
| Information Ratio | -0.56 | | 0.45 | | n/a | | 0.46 | |
| Beta | 1.06 | | 1.08 | | n/a | | 1.08 | |
| Jensen-Alpha | -1.5% | | 1.3% | | n/a | | 1.1% | |
| Max. Drawdown | -12.1% | -12.0% | -32.4% | -30.1% | n/a | n/a | -32.4% | -30.1% |
| Recovery time (in months) | 8 | 10 | not recovered | not recovered | n/a | n/a | not recovered | not recovered |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | n/a | | -0.36% | |
| TER KGAST | 0.60% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 -- 06.2024 p.a.

* as of 30.06.2024

SAST Nachhaltig Aktien International ex Schweiz (in CHF)

Benchmark: MSCI World ex CH NR

Valor: 1474344

ISIN: CH0014743444

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.11.02 -- 30.06.24 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|----------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 20.1% | 21.1% | 55.6% | 61.9% | 106.5% | 146.1% | 184.2% | 299.7% |
| Return p.a. | 20.1% | 21.1% | 9.2% | 10.1% | 7.5% | 9.4% | 4.9% | 6.6% |
| Risk p.a. | 9.2% | 10.9% | 15.7% | 16.2% | 14.7% | 14.7% | 15.3% | 15.0% |
| Sharpe Ratio | 2.03 | 1.79 | 0.59 | 0.63 | 0.54 | 0.67 | 0.31 | 0.42 |
| Tracking Error p.a. (ex-post) | 2.8% | | 2.2% | | 2.7% | | 3.1% | |
| Tracking Error p.a. (ex-ante)* | 2.9% | | | | | | | |
| Information Ratio | -0.36 | | -0.39 | | -0.71 | | -0.53 | |
| Beta | 0.82 | | 0.96 | | 0.98 | | 1.00 | |
| Jensen-Alpha | 2.5% | | -0.4% | | -1.7% | | -1.6% | |
| Max. Drawdown | -3.4% | -4.7% | -21.5% | -21.6% | -21.5% | -21.6% | -52.4% | -54.4% |
| Recovery time (in months) | 3 | 5 | 12 | 12 | 12 | 12 | 118 | 91 |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | -0.46% | | 0.25% | |
| TER KGAST | 0.77% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2024 p.a.

* as of 30.06.2024

SAST2 Aktien World ex Schweiz 2 (in CHF)

Benchmark: MSCI World ex CH NR

Valor: 32096336

ISIN: CH0320963363

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 15.11.16 -- 30.06.24 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|----------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 14.0% | 21.1% | 49.0% | 61.9% | n/a | n/a | 82.7% | 114.0% |
| Return p.a. | 14.0% | 21.1% | 8.3% | 10.1% | n/a | n/a | 8.2% | 10.4% |
| Risk p.a. | 11.4% | 10.9% | 17.3% | 16.2% | n/a | n/a | 16.0% | 14.9% |
| Sharpe Ratio | 1.09 | 1.79 | 0.48 | 0.63 | n/a | n/a | 0.53 | 0.72 |
| Tracking Error p.a. (ex-post) | 2.7% | | 4.5% | | n/a | | 3.9% | |
| Tracking Error p.a. (ex-ante)* | n/a | | | | | | | |
| Information Ratio | -2.60 | | -0.40 | | n/a | | -0.57 | |
| Beta | 1.02 | | 1.03 | | n/a | | 1.05 | |
| Jensen-Alpha | -7.5% | | -2.2% | | n/a | | -2.8% | |
| Max. Drawdown | -5.4% | -4.7% | -26.1% | -21.6% | n/a | n/a | -26.1% | -21.6% |
| Recovery time (in months) | 6 | 5 | 12 | 12 | n/a | n/a | 12 | 12 |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | 1.55% | | -0.14% | | n/a | | -0.31% | |
| TER KGAST | 0.74% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 -- 06.2024 p.a.

* as of 30.06.2024

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