



J. Safra Sarasin

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

Kennzahlen

30. September 2024

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	5.7%	7.6%	-1.6%	2.7%	10.4%	21.7%	32.1%	65.0%
Return p.a.	5.7%	7.6%	-0.3%	0.5%	1.0%	2.0%	1.5%	2.8%
Risk p.a.	2.9%	3.6%	5.0%	5.1%	4.1%	4.1%	3.7%	3.7%
Sharpe Ratio	1.43	1.72	-0.07	0.10	0.33	0.57	0.36	0.69
Tracking Error p.a. (ex-post)	0.9%		1.0%		1.0%		0.9%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	-2.15		-0.83		-1.03		-1.40	
Beta	0.81		0.96		0.97		0.96	
Jensen-Alpha	-0.7%		-0.8%		-0.9%		-1.1%	
Max. Drawdown	-0.9%	-1.0%	-14.2%	-13.0%	-14.2%	-13.0%	-14.2%	-13.0%
Recovery time (in months)	4	3	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.76							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.20%	
TER KGAST	0.81%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 09.2024 p.a.

* as of 30.09.2024

** 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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	6.2%	8.6%	2.2%	7.2%	16.3%	29.9%	67.3%	116.0%
Return p.a.	6.2%	8.6%	0.4%	1.4%	1.5%	2.7%	2.1%	3.1%
Risk p.a.	3.3%	4.0%	5.5%	5.8%	4.7%	4.7%	4.3%	4.2%
Sharpe Ratio	1.42	1.80	0.08	0.24	0.39	0.63	0.36	0.62
Tracking Error p.a. (ex-post)	0.8%		1.0%		1.1%		1.2%	
Tracking Error p.a. (ex-ante)*	1.9%							
Information Ratio	-3.06		-0.93		-1.07		-0.85	
Beta	0.83		0.94		0.98		0.99	
Jensen-Alpha	-1.2%		-0.9%		-1.1%		-1.0%	
Max. Drawdown	-1.2%	-1.4%	-14.4%	-13.4%	-14.4%	-13.4%	-14.4%	-13.4%
Recovery time (in months)	2	2	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	7.15							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.52%	
TER KGAST	0.88%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 -- 09.2024 p.a.

* as of 30.09.2024

** 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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	6.9%	9.8%	6.3%	12.5%	22.8%	40.0%	242.4%	428.1%
Return p.a.	6.9%	9.8%	1.2%	2.4%	2.1%	3.4%	3.8%	5.2%
Risk p.a.	3.9%	4.4%	6.4%	6.6%	5.7%	5.6%	5.8%	5.8%
Sharpe Ratio	1.40	1.87	0.19	0.36	0.42	0.68	0.44	0.68
Tracking Error p.a. (ex-post)	0.8%		1.2%		1.2%		1.5%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	-3.57		-0.98		-1.11		-0.89	
Beta	0.86		0.95		1.00		0.97	
Jensen-Alpha	-1.7%		-1.0%		-1.3%		-1.2%	
Max. Drawdown	-1.6%	-1.8%	-14.8%	-13.9%	-14.8%	-13.9%	-19.0%	-17.4%
Recovery time (in months)	2	2	not recovered	not recovered	not recovered	not recovered	62	36
Modified Duration*	7.23							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		1.25%	
TER KGAST	0.93%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 -- 09.2024 p.a.

* as of 30.09.2024

** 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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	7.9%	10.9%	11.7%	18.1%	30.8%	50.8%	60.5%	102.1%
Return p.a.	7.9%	10.9%	2.2%	3.4%	2.7%	4.2%	2.6%	3.9%
Risk p.a.	4.7%	5.1%	7.3%	7.5%	6.7%	6.5%	6.5%	6.4%
Sharpe Ratio	1.39	1.85	0.31	0.45	0.46	0.70	0.37	0.58
Tracking Error p.a. (ex-post)	0.8%		1.3%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-3.88		-0.92		-1.10		-1.05	
Beta	0.91		0.95		1.01		0.99	
Jensen-Alpha	-2.1%		-1.0%		-1.5%		-1.3%	
Max. Drawdown	-2.2%	-2.1%	-14.6%	-14.4%	-14.6%	-14.4%	-25.0%	-23.8%
Recovery time (in months)	2	2	not recovered	33	not recovered	33	68	62
Modified Duration*	6.88							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.20%	
TER KGAST	0.92%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 09.2024 p.a.

* as of 30.09.2024

** 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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.3%	16.0%	24.1%	34.7%	n/a	n/a	35.9%	51.1%
Return p.a.	13.3%	16.0%	4.4%	6.1%	n/a	n/a	5.4%	7.3%
Risk p.a.	7.0%	8.0%	10.6%	11.7%	n/a	n/a	10.7%	11.6%
Sharpe Ratio	1.69	1.82	0.41	0.52	n/a	n/a	0.51	0.64
Tracking Error p.a. (ex-post)	2.5%		2.4%		n/a		2.3%	
Tracking Error p.a. (ex-ante)*	3.0%							
Information Ratio	-1.10		-0.73		n/a		-0.86	
Beta	0.84		0.89		n/a		0.91	
Jensen-Alpha	-0.3%		-1.0%		n/a		-1.3%	
Max. Drawdown	-3.0%	-3.1%	-19.1%	-19.0%	n/a	n/a	-19.1%	-19.0%
Recovery time (in months)	2	2	not recovered	27	n/a	n/a	not recovered	27
Modified Duration*	0.12							
Riskless Return p.a. in CHF	1.47%		-0.04%		n/a		-0.09%	
TER KGAST	0.67%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 09.2024 p.a.

* as of 30.09.2024

** Benchmark composition: 60.00% MSCI CH NR, 40.00% MSCI World ex CH (NR)

SAST BVG-Nachhaltigkeit Rendite Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 3543791

ISIN: CH0035437919

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	6.6%	8.7%	2.1%	6.4%	18.8%	28.8%	44.0%	64.9%
Return p.a.	6.6%	8.7%	0.4%	1.3%	1.7%	2.6%	2.2%	3.0%
Risk p.a.	3.2%	3.9%	5.5%	5.9%	4.7%	4.8%	4.5%	4.5%
Sharpe Ratio	1.61	1.85	0.07	0.21	0.45	0.61	0.49	0.66
Tracking Error p.a. (ex-post)	1.0%		1.2%		1.1%		1.0%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	-2.20		-0.71		-0.78		-0.79	
Beta	0.80		0.92		0.95		0.95	
Jensen-Alpha	-0.7%		-0.7%		-0.7%		-0.7%	
Max. Drawdown	-1.1%	-1.3%	-13.5%	-13.8%	-13.5%	-13.8%	-13.5%	-13.8%
Recovery time (in months)	3	2	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	7.13							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.01%	
TER KGAST	0.84%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 09.2024 p.a.

* as of 30.09.2024

** 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, Cust. Index for SAST Corporate IG, 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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	7.8%	10.3%	8.7%	13.4%	29.3%	42.3%	78.5%	116.2%
Return p.a.	7.8%	10.3%	1.7%	2.5%	2.6%	3.6%	2.5%	3.3%
Risk p.a.	4.0%	4.6%	6.7%	7.1%	5.9%	6.0%	5.8%	5.7%
Sharpe Ratio	1.59	1.91	0.25	0.36	0.50	0.66	0.35	0.50
Tracking Error p.a. (ex-post)	1.0%		1.3%		1.2%		1.3%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-2.66		-0.67		-0.82		-0.62	
Beta	0.85		0.93		0.98		1.00	
Jensen-Alpha	-1.2%		-0.7%		-0.9%		-0.8%	
Max. Drawdown	-1.4%	-1.8%	-13.8%	-14.4%	-13.8%	-14.4%	-20.3%	-19.4%
Recovery time (in months)	2	2	not recovered	not recovered	not recovered	not recovered	64	52
Modified Duration*	7.59							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.42%	
TER KGAST	0.89%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 -- 09.2024 p.a.

* as of 30.09.2024

** 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, Cust. Index for SAST Corporate IG, 6.80% BBG Euro Aggr Corp TR hdg, 10.20% BBG Global Agg. Corp hdg CHF, 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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	8.2%	7.7%	-5.0%	-4.5%	2.8%	5.7%	41.4%	52.7%
Return p.a.	8.2%	7.7%	-1.0%	-0.9%	0.3%	0.6%	1.6%	1.9%
Risk p.a.	3.4%	3.3%	5.4%	5.1%	4.3%	4.2%	3.5%	3.5%
Sharpe Ratio	1.99	1.91	-0.19	-0.18	0.14	0.22	0.39	0.49
Tracking Error p.a. (ex-post)	0.2%		0.7%		0.5%		0.5%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	1.88		-0.15		-0.55		-0.67	
Beta	1.03		1.04		1.03		0.98	
Jensen-Alpha	0.3%		-0.1%		-0.3%		-0.3%	
Max. Drawdown	-1.2%	-1.1%	-15.7%	-15.2%	-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*	7.10							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.26%	
TER KGAST	0.47%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 09.2024 p.a.

* as of 30.09.2024

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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.9%	1.8%	-24.6%	-25.7%	-15.9%	-15.3%	8.1%	22.9%
Return p.a.	1.9%	1.8%	-5.5%	-5.8%	-1.7%	-1.6%	0.3%	0.8%
Risk p.a.	4.0%	4.6%	5.3%	5.4%	6.0%	6.1%	6.8%	7.1%
Sharpe Ratio	0.10	0.07	-1.04	-1.06	-0.23	-0.21	-0.04	0.03
Tracking Error p.a. (ex-post)	1.3%		1.0%		0.8%		1.7%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	0.04		0.27		-0.09		-0.29	
Beta	0.85		0.95		0.97		0.93	
Jensen-Alpha	0.1%		0.0%		-0.1%		-0.5%	
Max. Drawdown	-2.1%	-2.4%	-27.2%	-28.4%	-27.6%	-28.8%	-27.6%	-28.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	5.14							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.56%	
TER KGAST	0.57%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 09.2024 p.a.

* as of 30.09.2024

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	9.8%	13.0%	30.3%	32.8%	86.0%	86.8%	369.2%	371.8%
Return p.a.	9.8%	13.0%	5.4%	5.8%	6.4%	6.4%	7.3%	7.3%
Risk p.a.	10.7%	11.1%	13.6%	12.8%	12.5%	12.2%	12.6%	12.7%
Sharpe Ratio	0.78	1.04	0.40	0.46	0.54	0.56	0.56	0.56
Tracking Error p.a. (ex-post)	2.2%		2.4%		2.2%		2.1%	
Tracking Error p.a. (ex-ante)*	1.9%							
Information Ratio	-1.51		-0.17		-0.02		-0.01	
Beta	0.95		1.05		1.01		0.98	
Jensen-Alpha	-2.6%		-0.7%		-0.1%		0.1%	
Max. Drawdown	-5.7%	-5.2%	-20.7%	-19.9%	-20.7%	-19.9%	-49.1%	-48.8%
Recovery time (in months)	3	3	not recovered	32	not recovered	32	77	77
Modified Duration*	n/a							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.26%	
TER KGAST	0.53%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 09.2024 p.a.

* as of 30.09.2024

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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	10.6%	12.3%	32.6%	25.7%	n/a	n/a	122.9%	97.2%
Return p.a.	10.6%	12.3%	5.8%	4.7%	n/a	n/a	9.3%	7.8%
Risk p.a.	11.0%	10.4%	17.2%	15.6%	n/a	n/a	15.4%	14.0%
Sharpe Ratio	0.83	1.04	0.34	0.30	n/a	n/a	0.63	0.58
Tracking Error p.a. (ex-post)	2.8%		3.6%		n/a		3.7%	
Tracking Error p.a. (ex-ante)*	3.0%							
Information Ratio	-0.59		0.31		n/a		0.40	
Beta	1.03		1.08		n/a		1.08	
Jensen-Alpha	-2.0%		0.8%		n/a		0.9%	
Max. Drawdown	-4.7%	-5.3%	-32.4%	-30.1%	n/a	n/a	-32.4%	-30.1%
Recovery time (in months)	2	2	not recovered	not recovered	n/a	n/a	not recovered	not recovered
Modified Duration*	n/a							
Riskless Return p.a. in CHF	1.47%		-0.04%		n/a		-0.32%	
TER KGAST	0.59%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 -- 09.2024 p.a.

* as of 30.09.2024

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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	18.8%	22.4%	47.9%	57.1%	95.7%	132.8%	179.2%	298.9%
Return p.a.	18.8%	22.4%	8.1%	9.5%	6.9%	8.8%	4.8%	6.5%
Risk p.a.	9.4%	10.8%	15.7%	16.1%	14.7%	14.7%	15.2%	14.9%
Sharpe Ratio	1.83	1.93	0.52	0.58	0.50	0.62	0.30	0.42
Tracking Error p.a. (ex-post)	2.4%		2.2%		2.7%		3.1%	
Tracking Error p.a. (ex-ante)*	2.9%							
Information Ratio	-1.49		-0.61		-0.70		-0.55	
Beta	0.85		0.96		0.98		1.00	
Jensen-Alpha	-0.6%		-1.0%		-1.7%		-1.7%	
Max. Drawdown	-2.3%	-3.4%	-21.5%	-21.6%	-21.5%	-21.6%	-52.4%	-54.4%
Recovery time (in months)	2	2	12	12	12	12	118	91
Modified Duration*	n/a							
Riskless Return p.a. in CHF	1.47%		-0.04%		-0.43%		0.26%	
TER KGAST	0.77%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 09.2024 p.a.

* as of 30.09.2024

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 -- 30.09.24	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	16.1%	22.4%	48.2%	57.1%	n/a	n/a	83.6%	113.5%
Return p.a.	16.1%	22.4%	8.2%	9.5%	n/a	n/a	8.0%	10.1%
Risk p.a.	11.3%	10.8%	17.2%	16.1%	n/a	n/a	15.8%	14.6%
Sharpe Ratio	1.30	1.93	0.47	0.58	n/a	n/a	0.52	0.70
Tracking Error p.a. (ex-post)	3.0%		4.5%		n/a		3.9%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	-2.09		-0.28		n/a		-0.54	
Beta	1.01		1.03		n/a		1.05	
Jensen-Alpha	-6.4%		-1.6%		n/a		-2.6%	
Max. Drawdown	-4.0%	-3.4%	-26.1%	-21.6%	n/a	n/a	-26.1%	-21.6%
Recovery time (in months)	2	2	12	12	n/a	n/a	12	12
Modified Duration*	n/a							
Riskless Return p.a. in CHF	1.47%		-0.04%		n/a		-0.26%	
TER KGAST	0.74%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 -- 09.2024 p.a.

* as of 30.09.2024

J. Safra Sarasin Anlagestiftung
J. Safra Sarasin Anlagestiftung 2

Herr Andreas Frieden, Geschäftsführer
Elisabethenstrasse 62, Postfach
CH-4002 Basel
Telefon +41(0)58 317 45 57
Telefax +41(0)58 317 48 96
E-Mail: andreas.frieden@jsafrasarasin.com
www.jsafrasarasin.ch/sast