Kennzahlen

J. Safra Sarasin Freizügigkeitsstiftung

J. Safra Sarasin Säule 3a-Stiftung

31. Dezember 2019

SAST BVG-Ertrag Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455713

ISIN: CH0024557131

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	7.4%	8.3%	7.9%	16.0%	24.2%	45.3%	26.2%	61.0%
Return p.a.	7.4%	8.3%	1.5%	3.0%	2.2%	3.8%	1.7%	3.5%
Risk p.a.	2.5%	2.6%	2.8%	2.6%	2.4%	2.4%	3.0%	3.0%
Sharpe Ratio	3.28	3.41	0.81	1.42	1.05	1.73	0.49	1.11
Tracking Error p.a. (ex-post)	1.0%		0.9%		0.8%		0.8%	
Tracking Error p.a. (ex-ante)*	1.5%							
Information Ratio	-0.94		-1.60		-1.96		-2.25	
Beta	0.87		1.00		0.94		0.96	
Jensen-Alpha	0.3%		-1.5%		-1.4%		-1.7%	
Max. Drawdown	-0.4%	-0.7%	-4.2%	-1.9%	-4.2%	-2.3%	-9.7%	-6.0%
Recovery time (in months)	3	3	18	7	18	7	40	21
Modified Duration*	5.71							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.25%	
TER KGAST	1.44%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 12.2019 p.a.

* as of 31.12.2019

** Benchmark composition: 23% BBG Barclays Gl. Agg Corp Hdg CHF TR, 6% FTSE WGBI ex CH (TR), 6% FTSE WGBI ex CH (TR HDG), 15% KGAST, 1% MSCI EM NR, 4% MSCI World ex CH (NR), 21% SBI Dom AAA-BBB (TR), 14% SBI For AAA-BBB TR, 7% SPI (TR), 3% SPI EXTRA TR

SAST BVG-Rendite Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025114

ISIN: CH0020251143

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	9.4%	10.5%	10.5%	19.4%	30.8%	52.7%	45.1%	79.7%
Return p.a.	9.4%	10.5%	2.0%	3.6%	2.7%	4.3%	2.5%	4.0%
Risk p.a.	3.1%	3.1%	3.8%	3.3%	3.2%	3.0%	3.8%	3.7%
Sharpe Ratio	3.25	3.61	0.73	1.31	0.95	1.53	0.59	1.00
Tracking Error p.a. (ex-post)	1.0%		1.1%		1.0%		1.0%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-1.09		-1.47		-1.53		-1.51	
Beta	0.96		1.09		1.00		0.99	
Jensen-Alpha	-0.6%		-2.0%		-1.6%		-1.4%	
Max. Drawdown	-0.7%	-0.4%	-5.1%	-2.6%	-5.1%	-2.7%	-13.5%	-10.8%
Recovery time (in months)	2	2	16	6	16	13	57	32
Modified Duration*	5.54							

Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.30%	
TER KGAST	1.51%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 12.2019 p.a.

* as of 31.12.2019

** Benchmark composition: 20% BBG Barclays Gl. Agg Corp Hdg CHF TR, 5% FTSE WGBI ex CH (TR), 5% FTSE WGBI ex CH (TR HDG), 15% KGAST, 2% MSCI EM NR, 8% MSCI World ex CH (NR), 18% SBI Dom AAA-BBB (TR), 12% SBI For AAA-BBB TR, 12% SPI (TR), 3% SPI EXTRA TR

SAST BVG-Wachstum Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025128

ISIN: CH0020251283

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	11.6%	12.5%	12.9%	23.3%	36.0%	61.5%	52.3%	92.1%
Return p.a.	11.6%	12.5%	2.5%	4.3%	3.1%	4.9%	2.8%	4.4%
Risk p.a.	4.2%	4.0%	4.9%	4.3%	4.2%	3.8%	4.9%	4.7%
Sharpe Ratio	2.93	3.35	0.65	1.18	0.82	1.37	0.52	0.88
Tracking Error p.a. (ex-post)	1.1%		1.3%		1.1%		1.1%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-0.82		-1.41		-1.58		-1.51	
Beta	1.02		1.13		1.06		1.02	
Jensen-Alpha	-1.3%		-2.4%		-2.1%		-1.7%	
Max. Drawdown	-1.3%	-1.1%	-6.2%	-3.8%	-6.2%	-4.4%	-19.7%	-17.4%
Recovery time (in months)	3	2	9	7	9	14	67	36
Modified Duration*	4.87							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.30%	
TER KGAST	1.62%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 12.2019 p.a.

* as of 31.12.2019

** Benchmark composition: 17% BBG Barclays Gl. Agg Corp Hdg CHF TR, 4% FTSE WGBI ex CH (TR), 4% FTSE WGBI ex CH (TR HDG), 15% KGAST, 3% MSCI EM NR, 14% MSCI World ex CH (NR), 15% SBI Dom AAA-BBB (TR), 10% SBI For AAA-BBB TR, 15% SPI (TR), 3% SPI EXTRA TR

SAST BVG-Zukunft Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455745

ISIN: CH0024557453

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.9%	14.8%	15.4%	27.2%	43.8%	72.5%	38.0%	75.0%
Return p.a.	13.9%	14.8%	2.9%	4.9%	3.7%	5.6%	2.4%	4.2%
Risk p.a.	5.2%	4.8%	6.0%	5.3%	5.2%	4.7%	6.1%	5.9%
Sharpe Ratio	2.80	3.21	0.61	1.08	0.77	1.26	0.35	0.66
Tracking Error p.a. (ex-post)	1.2%		1.4%		1.2%		1.2%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-0.80		-1.50		-1.56		-1.52	
Beta	1.05		1.12		1.07		1.01	
Jensen-Alpha	-1.7%		-2.7%		-2.3%		-1.8%	
Max. Drawdown	-1.8%	-1.6%	-7.3%	-4.9%	-7.3%	-6.2%	-25.6%	-23.8%
Recovery time (in months)	3	2	9	7	9	11	70	62
Modified Duration*	4.01							

Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.25%	
TER KGAST	1.63%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 12.2019 p.a.

* as of 31.12.2019

** Benchmark composition: 14% BBG Barclays Gl. Agg Corp Hdg CHF TR, 6% FTSE WGBI ex CH (TR HDG), 15% KGAST, 3% MSCI EM NR, 19% MSCI World ex CH (NR), 12% SBI Dom AAA-BBB (TR), 8% SBI For AAA-BBB TR, 20% SPI (TR), 3% SPI EXTRA TR

SAST BVG Aktien 80 - nicht BVV2 konform Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 44120050

ISIN: CH0441200505

	12 Monate		5 Jahre		10 Jahre		13.12.18 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	19.3%	21.6%	n/a	n/a	n/a	n/a	13.9%	17.1%
Return p.a.	19.3%	21.6%	n/a	n/a	n/a	n/a	12.8%	15.6%
Risk p.a.	8.6%	8.3%	n/a	n/a	n/a	n/a	10.1%	9.5%
Sharpe Ratio	2.32	2.68	n/a	n/a	n/a	n/a	1.34	1.72
Tracking Error p.a. (ex-post)	1.5%		n/a		n/a		1.5%	
Tracking Error p.a. (ex-ante)*	1.2%							
Information Ratio	-1.58		n/a		n/a		-1.89	
Beta	1.02		n/a		n/a		1.05	
Jensen-Alpha	-2.8%		n/a		n/a		-3.7%	
Max. Drawdown	-3.9%	-3.5%	n/a	n/a	n/a	n/a	-4.5%	-3.7%
Recovery time (in months)	3	3	n/a	n/a	n/a	n/a	2	2
Modified Duration*	4.57							
Riskless Return p.a. in CHF	-0.74%		n/a		n/a		-0.74%	
TER KGAST	1.66%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 12.2019 p.a.

* as of 31.12.2019

** Benchmark composition: 5% MSCI EM NR, 20% MSCI World NR, 20% Swiss Bondindex AAA-BBB (TR), 30% SPI (TR), 25% MSCI World 100% Hdg to CHF NR

SAST BVG-Nachhaltigkeit Rendite Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 3543800

ISIN: CH0035438008

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	9.2%	10.3%	11.8%	19.1%	32.4%	52.4%	33.6%	56.2%
Return p.a.	9.2%	10.3%	2.3%	3.6%	2.8%	4.3%	2.4%	3.8%
Risk p.a.	3.3%	3.1%	3.6%	3.3%	3.2%	3.0%	3.9%	3.8%
Sharpe Ratio	3.06	3.51	0.83	1.29	0.99	1.53	0.62	0.99
Tracking Error p.a. (ex-post)	0.8%		0.9%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	0.9%							
Information Ratio	-1.37		-1.38		-1.61		-1.34	
Beta	1.00		1.05		1.02		0.99	
Jensen-Alpha	-1.1%		-1.5%		-1.5%		-1.3%	
Max. Drawdown	-0.5%	-0.4%	-4.9%	-2.6%	-4.9%	-2.7%	-10.3%	-9.3%
Recovery time (in months)	2	2	9	7	9	13	24	20
Modified Duration*	5.28							

Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		-0.01%	
TER KGAST	1.44%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 12.2019 p.a.

* as of 31.12.2019

** Benchmark composition: 12% BBG Barclays Global Agg. Corp, 8% BBG Barclays Euro Aggr Corp TR hdg, 5% FTSE WGBI ex CH (TR), 5% FTSE WGBI ex CH (TR HDG), 12% KGAST, 2% MSCI EM NR, 8% MSCI World ex CH (NR), 20% SBI Dom AAA-BBB (TR), 13% SBI For AAA-BBB TR, 12% SPI (TR), 3% SPI EXTRA TR

SAST BVG-Nachhaltigkeit Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025138

ISIN: CH0020251382

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.2%	13.1%	15.1%	24.4%	41.4%	64.1%	58.5%	91.2%
Return p.a.	12.2%	13.1%	2.9%	4.5%	3.5%	5.1%	3.1%	4.4%
Risk p.a.	4.8%	4.3%	5.1%	4.6%	4.5%	4.2%	5.4%	5.1%
Sharpe Ratio	2.72	3.19	0.70	1.13	0.85	1.30	0.52	0.81
Tracking Error p.a. (ex-post)	0.9%		1.2%		1.0%		1.2%	
Tracking Error p.a. (ex-ante)*	1.2%							
Information Ratio	-0.94		-1.39		-1.52		-1.11	
Beta	1.08		1.09		1.06		1.03	
Jensen-Alpha	-2.0%		-2.1%		-1.9%		-1.4%	
Max. Drawdown	-1.5%	-1.3%	-7.1%	-4.2%	-7.1%	-5.2%	-21.0%	-19.5%
Recovery time (in months)	3	2	9	7	9	10	69	52
Modified Duration*	4.82							

Riskless Return p.a. in CHF	-0.74%	-0.74%	-0.33%	0.30%
TER KGAST	1.51%			

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 12.2019 p.a.

* as of 31.12.2019

** Benchmark composition: 10% BBG Barclays Global Agg. Corp, 7% BBG Barclays Euro Aggr Corp TR hdg, 4% FTSE WGBI ex CH (TR), 4% FTSE WGBI ex CH (TR HDG), 12% KGAST, 3% MSCI EM NR, 17% MSCI World ex CH (NR), 15% SBI Dom AAA-BBB (TR), 10% SBI For AAA-BBB TR, 15% SPI (TR), 3% SPI EXTRA TR

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