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J. SAFRA SARASIN

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# Kennzahlen

J. Safra Sarasin Freizügigkeitsstiftung

J. Safra Sarasin Säule 3a-Stiftung

30. Juni 2021



# SAST BVG-Ertrag Tranche B (in CHF)

Benchmark: Customized BM\*\*

Valor: 2455713

ISIN: CH0024557131

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	5.6%	5.3%	11.0%	16.3%	27.5%	47.5%	32.7%	70.3%
Return p.a.	5.6%	5.3%	2.1%	3.1%	2.5%	4.0%	1.9%	3.6%
Risk p.a.	2.5%	2.7%	3.9%	3.5%	3.3%	3.1%	3.4%	3.3%
Sharpe Ratio	2.53	2.27	0.72	1.07	0.89	1.44	0.51	1.04
Tracking Error p.a. (ex-post)	0.9%		1.0%		0.9%		0.9%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	0.27		-0.97		-1.70		-1.97	
Beta	0.88		1.08		1.03		1.00	
Jensen-Alpha	0.9%		-1.3%		-1.6%		-1.7%	
Max. Drawdown	-0.5%	-1.0%	-6.5%	-5.4%	-6.5%	-5.4%	-9.7%	-6.0%
Recovery time (in months)	2	3	10	6	10	6	40	21
Modified Duration*	6.04							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.15%	
TER KGAST	1.45%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2021 p.a.

\* as of 30.06.2021

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

# SAST BVG-Rendite Tranche B (in CHF)

Benchmark: Customized BM\*\*

Valor: 2025114

ISIN: CH0020251143

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	8.2%	8.1%	18.1%	23.4%	38.7%	60.6%	56.0%	93.7%
Return p.a.	8.2%	8.1%	3.4%	4.3%	3.3%	4.9%	2.7%	4.1%
Risk p.a.	3.2%	3.6%	4.6%	4.2%	4.0%	3.7%	4.1%	4.0%
Sharpe Ratio	2.79	2.50	0.90	1.19	0.95	1.42	0.61	0.97
Tracking Error p.a. (ex-post)	0.9%		1.0%		1.0%		1.0%	
Tracking Error p.a. (ex-ante)*	1.9%							
Information Ratio	0.09		-0.90		-1.45		-1.38	
Beta	0.88		1.07		1.03		1.00	
Jensen-Alpha	1.2%		-1.2%		-1.7%		-1.4%	
Max. Drawdown	-0.8%	-1.0%	-7.3%	-6.6%	-7.3%	-6.6%	-13.5%	-10.8%
Recovery time (in months)	2	2	10	7	10	7	57	32
Modified Duration*	5.68							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.21%	
TER KGAST	1.51%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 06.2021 p.a.

\* as of 30.06.2021

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

# SAST BVG-Wachstum Tranche B (in CHF)

Benchmark: Customized BM\*\*

Valor: 2025128

ISIN: CH0020251283

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	11.5%	11.2%	25.4%	31.1%	48.6%	74.0%	67.5%	111.4%
Return p.a.	11.5%	11.2%	4.6%	5.6%	4.0%	5.7%	3.2%	4.6%
Risk p.a.	4.2%	4.6%	5.6%	5.1%	5.0%	4.6%	5.3%	5.1%
Sharpe Ratio	2.92	2.61	0.96	1.23	0.90	1.33	0.56	0.88
Tracking Error p.a. (ex-post)	1.1%		1.1%		1.2%		1.1%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	0.27		-0.83		-1.43		-1.37	
Beta	0.89		1.07		1.06		1.02	
Jensen-Alpha	1.6%		-1.4%		-2.0%		-1.6%	
Max. Drawdown	-1.2%	-1.3%	-8.8%	-8.0%	-8.8%	-8.0%	-19.7%	-17.4%
Recovery time (in months)	3	2	10	7	10	7	67	36
Modified Duration*	5.35							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.21%	
TER KGAST	1.62%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 06.2021 p.a.

\* as of 30.06.2021

\*\* Benchmark composition: 15% SBI Dom AAA-BBB (TR), 10% SBI For AAA-BBB TR, 4% ICE BofA GI Gov ex CH hdg CHF, 4% ICE BofA GI Gov ex CH TR, 17% BBG Barclays GI. Agg Corp Hdg CHF TR, 3% MSCI EM NR, 15% SPI (TR), 3% SPI EXTRA TR, 14% MSCI World ex CH (NR), 15% KGAST

# SAST BVG-Zukunft Tranche B (in CHF)

Benchmark: Customized BM\*\*

Valor: 2455745

ISIN: CH0024557453

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	14.5%	14.1%	32.5%	39.1%	60.2%	89.2%	55.2%	96.6%
Return p.a.	14.5%	14.1%	5.8%	6.8%	4.8%	6.6%	2.9%	4.6%
Risk p.a.	5.2%	5.8%	6.5%	6.1%	6.0%	5.6%	6.5%	6.3%
Sharpe Ratio	2.93	2.58	1.00	1.25	0.88	1.27	0.43	0.70
Tracking Error p.a. (ex-post)	1.2%		1.2%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	0.26		-0.86		-1.40		-1.36	
Beta	0.88		1.06		1.06		1.02	
Jensen-Alpha	2.1%		-1.4%		-2.2%		-1.7%	
Max. Drawdown	-1.7%	-1.8%	-10.0%	-9.2%	-10.0%	-9.2%	-25.6%	-23.8%
Recovery time (in months)	3	2	7	7	7	7	70	62
Modified Duration*	4.48							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.15%	
TER KGAST	1.63%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2021 p.a.

\* as of 30.06.2021

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

# 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 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	23.5%	24.4%	n/a	n/a	n/a	n/a	34.5%	39.2%
Return p.a.	23.5%	24.4%	n/a	n/a	n/a	n/a	12.2%	13.7%
Risk p.a.	8.1%	9.8%	n/a	n/a	n/a	n/a	12.2%	12.4%
Sharpe Ratio	3.01	2.55	n/a	n/a	n/a	n/a	1.06	1.16
Tracking Error p.a. (ex-post)	2.2%		n/a		n/a		1.7%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	-0.40		n/a		n/a		-0.87	
Beta	0.81		n/a		n/a		0.97	
Jensen-Alpha	3.9%		n/a		n/a		-1.1%	
Max. Drawdown	-2.8%	-3.7%	n/a	n/a	n/a	n/a	-15.0%	-14.7%
Recovery time (in months)	3	3	n/a	n/a	n/a	n/a	11	11
Modified Duration*	3.08							
Riskless Return p.a. in CHF	-0.75%		n/a		n/a		-0.73%	
TER KGAST	1.63%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 06.2021 p.a.

\* as of 30.06.2021

\*\* Benchmark composition: 20% Swiss Bondindex AAA-BBB (TR), 5% MSCI EM NR, 25% MSCI World 100% Hdg to CHF NR, 30% SPI (TR), 20% MSCI World 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 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	8.3%	8.1%	18.0%	22.7%	40.7%	59.8%	42.8%	67.8%
Return p.a.	8.3%	8.1%	3.4%	4.2%	3.5%	4.8%	2.7%	3.9%
Risk p.a.	3.3%	3.5%	4.5%	4.3%	4.0%	3.8%	4.3%	4.2%
Sharpe Ratio	2.71	2.49	0.90	1.15	0.98	1.39	0.64	0.95
Tracking Error p.a. (ex-post)	1.3%		1.0%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	1.4%							
Information Ratio	0.16		-0.80		-1.40		-1.21	
Beta	0.88		1.04		1.03		1.00	
Jensen-Alpha	1.3%		-1.0%		-1.5%		-1.2%	
Max. Drawdown	-0.7%	-0.9%	-7.5%	-6.8%	-7.5%	-6.8%	-10.3%	-9.3%
Recovery time (in months)	2	2	10	8	10	8	24	20
Modified Duration*	5.30							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		-0.09%	
TER KGAST	1.46%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 06.2021 p.a.

\* as of 30.06.2021

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



# SAST BVG-Nachhaltigkeit Tranche B (in CHF)

Benchmark: Customized BM\*\*

Valor: 2025138

ISIN: CH0020251382

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.0%	12.2%	27.6%	33.1%	55.9%	78.3%	75.1%	111.3%
Return p.a.	12.0%	12.2%	5.0%	5.9%	4.5%	6.0%	3.5%	4.6%
Risk p.a.	4.7%	5.0%	5.9%	5.5%	5.3%	5.0%	5.7%	5.4%
Sharpe Ratio	2.74	2.61	0.97	1.20	0.94	1.29	0.57	0.81
Tracking Error p.a. (ex-post)	1.4%		1.2%		1.1%		1.2%	
Tracking Error p.a. (ex-ante)*	1.5%							
Information Ratio	-0.09		-0.72		-1.30		-1.00	
Beta	0.90		1.04		1.05		1.03	
Jensen-Alpha	1.1%		-1.2%		-1.7%		-1.3%	
Max. Drawdown	-1.1%	-1.4%	-9.1%	-8.7%	-9.1%	-8.7%	-21.0%	-19.5%
Recovery time (in months)	3	2	10	10	10	10	69	52
Modified Duration*	4.54							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.21%	
TER KGAST	1.55%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 06.2021 p.a.

\* as of 30.06.2021

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





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