Kennzahlen

J. Safra Sarasin Freizügigkeitsstiftung

J. Safra Sarasin Säule 3a-Stiftung

31. März 2022

SAST BVG-Ertrag Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455713

ISIN: CH0024557131

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.03.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-4.4%	-2.6%	4.2%	11.0%	15.7%	34.2%	25.1%	62.9%
Return p.a.	-4.4%	-2.6%	0.8%	2.1%	1.5%	3.0%	1.4%	3.1%
Risk p.a.	3.8%	3.7%	4.2%	3.8%	3.5%	3.3%	3.5%	3.4%
Sharpe Ratio	-0.93	-0.46	0.37	0.75	0.57	1.07	0.38	0.90
Tracking Error p.a. (ex-post)	1.1%		1.0%		0.9%		0.9%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	-1.69		-1.23		-1.66		-1.95	
Beta	0.98		1.08		1.03		1.00	
Jensen-Alpha	-1.9%		-1.5%		-1.6%		-1.7%	
Max. Drawdown	-6.6%	-5.4%	-6.6%	-5.4%	-6.6%	-5.4%	-9.7%	-6.0%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	40	21
Modified Duration*	6.78							
Riskless Return p.a. in CHF	-0.86%		-0.86%		-0.62%		0.10%	
TER KGAST	1.40%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 03.2022 p.a.

* as of 31.03.2022

** Benchmark composition: 21% SBI Dom AAA-BBB (TR), 14% SBI For AAA-BBB TR, 6% ICE BofA Gl Gov ex CH hdg CHF, 6% ICE BofA Gl Gov ex CH TR, 23% BBG Gl. Agg Corp Hdg CHF TR, 1% MSCI EM NR, 8% SPI (TR), 2% 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 -- 31.03.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-3.5%	-1.3%	9.2%	16.6%	25.8%	46.5%	47.5%	86.5%
Return p.a.	-3.5%	-1.3%	1.8%	3.1%	2.3%	3.9%	2.3%	3.7%
Risk p.a.	4.5%	4.2%	4.9%	4.5%	4.2%	3.9%	4.2%	4.0%
Sharpe Ratio	-0.59	-0.11	0.52	0.86	0.68	1.14	0.51	0.87
Tracking Error p.a. (ex-post)	1.0%		1.0%		1.0%		1.0%	
Tracking Error p.a. (ex-ante)*	1.7%							
Information Ratio	-2.13		-1.31		-1.56		-1.43	
Beta	1.03		1.07		1.04		1.01	
Jensen-Alpha	-2.1%		-1.6%		-1.8%		-1.4%	
Max. Drawdown	-6.5%	-5.0%	-7.3%	-6.6%	-7.3%	-6.6%	-13.5%	-10.8%
Recovery time (in months)	not recovered	not recovered	10	7	10	7	57	32
Modified Duration*	5.59							
Riskless Return p.a. in CHF	-0.86%		-0.86%		-0.62%		0.16%	
TER KGAST	1.41%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 03.2022 p.a.

* as of 31.03.2022

** Benchmark composition: 18% SBI Dom AAA-BBB (TR), 12% SBI For AAA-BBB TR, 20% BBG 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 -- 31.03.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.4%	-0.1%	14.5%	22.6%	35.5%	60.5%	59.3%	105.0%
Return p.a.	-2.4%	-0.1%	2.8%	4.2%	3.1%	4.8%	2.7%	4.2%
Risk p.a.	5.1%	4.8%	5.9%	5.4%	5.2%	4.7%	5.3%	5.1%
Sharpe Ratio	-0.31	0.17	0.59	0.91	0.70	1.14	0.49	0.81
Tracking Error p.a. (ex-post)	1.0%		1.1%		1.1%		1.1%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	-2.43		-1.26		-1.55		-1.42	
Beta	1.06		1.08		1.07		1.03	
Jensen-Alpha	-2.4%		-1.8%		-2.1%		-1.6%	
Max. Drawdown	-6.3%	-4.7%	-8.8%	-8.0%	-8.8%	-8.0%	-19.7%	-17.4%
Recovery time (in months)	not recovered	not recovered	10	7	10	7	67	36
Modified Duration*	6.37							
Riskless Return p.a. in CHF	-0.86%		-0.86%		-0.62%		0.16%	
TER KGAST	1.51%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 03.2022 p.a.

* as of 31.03.2022

** Benchmark composition: 15% SBI Dom AAA-BBB (TR), 10% SBI For AAA-BBB TR, 4% ICE BofA Gl Gov ex CH hdg CHF, 4% ICE BofA Gl Gov ex CH TR, 17% BBG Gl. 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 -- 31.03.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.7%	1.6%	20.4%	29.0%	47.4%	76.6%	49.0%	92.3%
Return p.a.	-0.7%	1.6%	3.8%	5.2%	4.0%	5.9%	2.5%	4.2%
Risk p.a.	6.0%	5.6%	6.9%	6.4%	6.1%	5.6%	6.5%	6.3%
Sharpe Ratio	0.02	0.43	0.66	0.94	0.74	1.14	0.37	0.65
Tracking Error p.a. (ex-post)	0.9%		1.2%		1.2%		1.2%	
Tracking Error p.a. (ex-ante)*	1.7%							
Information Ratio	-2.47		-1.26		-1.55		-1.41	
Beta	1.06		1.07		1.07		1.02	
Jensen-Alpha	-2.4%		-1.9%		-2.3%		-1.7%	
Max. Drawdown	-5.7%	-4.7%	-10.0%	-9.2%	-10.0%	-9.2%	-25.6%	-23.8%
Recovery time (in months)	not recovered	not recovered	7	7	7	7	70	62
Modified Duration*	5.56							
Riskless Return p.a. in CHF	-0.86%		-0.86%		-0.62%		0.10%	
TER KGAST	1.49%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 03.2022 p.a.

* as of 31.03.2022

** Benchmark composition: 12% SBI Dom AAA-BBB (TR), 8% SBI For AAA-BBB TR, 6% ICE BofA Gl Gov ex CH hdg CHF, 14% BBG Gl. Agg Corp Hdg CHF TR, 4% MSCI EM NR, 20% SPI (TR), 3% SPI EXTRA TR, 18% 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 -- 31.03.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.3%	5.2%	n/a	n/a	n/a	n/a	30.5%	38.2%
Return p.a.	2.3%	5.2%	n/a	n/a	n/a	n/a	8.3%	10.2%
Risk p.a.	9.1%	8.9%	n/a	n/a	n/a	n/a	11.7%	11.8%
Sharpe Ratio	0.34	0.69	n/a	n/a	n/a	n/a	0.77	0.92
Tracking Error p.a. (ex-post)	0.9%		n/a		n/a		1.6%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-3.15		n/a		n/a		-1.18	
Beta	1.03		n/a		n/a		0.99	
Jensen-Alpha	-3.1%		n/a		n/a		-1.7%	
Max. Drawdown	-7.4%	-6.5%	n/a	n/a	n/a	n/a	-15.0%	-14.7%
Recovery time (in months)	not recovered	not recovered	n/a	n/a	n/a	n/a	11	11
Modified Duration*	3.94							
Riskless Return p.a. in CHF	-0.86%		n/a		n/a		-0.75%	
TER KGAST	1.48%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 03.2022 p.a.

* as of 31.03.2022

** 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 -- 31.03.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-4.5%	-1.7%	8.8%	15.6%	27.9%	45.3%	34.7%	61.1%
Return p.a.	-4.5%	-1.7%	1.7%	2.9%	2.5%	3.8%	2.1%	3.4%
Risk p.a.	4.1%	4.3%	4.9%	4.5%	4.1%	3.9%	4.4%	4.2%
Sharpe Ratio	-0.90	-0.19	0.50	0.81	0.73	1.11	0.51	0.83
Tracking Error p.a. (ex-post)	0.9%		1.0%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-3.32		-1.19		-1.49		-1.27	
Beta	0.94		1.05		1.03		1.00	
Jensen-Alpha	-2.9%		-1.4%		-1.5%		-1.3%	
Max. Drawdown	-6.6%	-5.3%	-7.5%	-6.8%	-7.5%	-6.8%	-10.3%	-9.3%
Recovery time (in months)	not recovered	not recovered	10	8	10	8	24	20
Modified Duration*	7.04							
Riskless Return p.a. in CHF	-0.86%		-0.86%		-0.62%		-0.13%	
TER KGAST	1.43%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 03.2022 p.a.

* as of 31.03.2022

** Benchmark composition: 20% SBI Dom AAA-BBB (TR), 13% SBI For AAA-BBB TR, 5% ICE BofA Gl Gov ex CH hdg CHF, 5% ICE BofA Gl Gov ex CH TR, 12% BBG Global Agg. Corp hdg CHF, 8% BBG 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 -- 31.03.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-3.2%	0.0%	15.7%	23.6%	42.7%	64.2%	66.5%	104.8%
Return p.a.	-3.2%	0.0%	3.0%	4.3%	3.6%	5.1%	3.0%	4.2%
Risk p.a.	4.9%	5.0%	6.2%	5.8%	5.4%	5.1%	5.7%	5.4%
Sharpe Ratio	-0.47	0.17	0.60	0.87	0.77	1.11	0.50	0.75
Tracking Error p.a. (ex-post)	1.0%		1.3%		1.1%		1.2%	
Tracking Error p.a. (ex-ante)*	1.5%							
Information Ratio	-3.32		-1.09		-1.38		-1.06	
Beta	0.96		1.05		1.05		1.03	
Jensen-Alpha	-3.2%		-1.6%		-1.7%		-1.4%	
Max. Drawdown	-6.1%	-4.9%	-9.1%	-8.7%	-9.1%	-8.7%	-21.0%	-19.5%
Recovery time (in months)	not recovered	not recovered	10	10	10	10	69	52
Modified Duration*	6.00							
Riskless Return p.a. in CHF	-0.86%		-0.86%		-0.62%		0.16%	
TER KGAST	1.49%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 03.2022 p.a.

* as of 31.03.2022

** Benchmark composition: 15% SBI Dom AAA-BBB (TR), 10% SBI For AAA-BBB TR, 4% ICE BofA Gl Gov ex CH hdg CHF, 4% ICE BofA Gl Gov ex CH TR, 10% BBG Global Agg. Corp hdg CHF, 7% BBG 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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