



J. SAFRA SARASIN



Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

30. Juni 2021

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	6.2%	5.3%	13.8%	16.3%	34.2%	47.5%	43.1%	70.3%
Return p.a.	6.2%	5.3%	2.6%	3.1%	3.0%	4.0%	2.4%	3.6%
Risk p.a.	2.5%	2.7%	3.9%	3.5%	3.3%	3.1%	3.4%	3.3%
Sharpe Ratio	2.73	2.27	0.85	1.07	1.05	1.44	0.66	1.04
Tracking Error p.a. (ex-post)	0.8%		1.0%		0.9%		0.9%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	1.00		-0.45		-1.10		-1.37	
Beta	0.90		1.08		1.03		1.00	
Jensen-Alpha	1.4%		-0.7%		-1.1%		-1.2%	
Max. Drawdown	-0.4%	-1.0%	-6.5%	-5.4%	-6.5%	-5.4%	-9.0%	-6.0%
Recovery time (in months)	2	3	6	6	6	6	34	21
Modified Duration*	6.04							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.15%	
TER KGAST	0.95%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 1016859

ISIN: CH0010168596

	12 Monate		5 Jahre		10 Jahre		21.12.99 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	8.7%	8.1%	21.0%	23.4%	45.8%	60.6%	79.5%	119.1%
Return p.a.	8.7%	8.1%	3.9%	4.3%	3.8%	4.9%	2.7%	3.7%
Risk p.a.	3.3%	3.6%	4.6%	4.2%	4.0%	3.7%	4.2%	3.9%
Sharpe Ratio	2.89	2.50	1.01	1.19	1.08	1.42	0.52	0.80
Tracking Error p.a. (ex-post)	0.9%		1.0%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.9%							
Information Ratio	0.66		-0.41		-0.97		-0.75	
Beta	0.89		1.06		1.03		1.02	
Jensen-Alpha	1.5%		-0.7%		-1.2%		-1.0%	
Max. Drawdown	-0.8%	-1.0%	-7.2%	-6.6%	-7.2%	-6.6%	-12.7%	-10.8%
Recovery time (in months)	2	2	7	7	7	7	36	32
Modified Duration*	5.68							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.54%	
TER KGAST	1.01%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 -- 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 A (in CHF)

Benchmark: Customized BM**

Valor: 287401

ISIN: CH0002874011

	12 Monate		5 Jahre		10 Jahre		02.11.91 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.1%	11.2%	28.7%	31.1%	56.6%	74.0%	264.0%	424.8%
Return p.a.	12.1%	11.2%	5.2%	5.6%	4.6%	5.7%	4.5%	5.7%
Risk p.a.	4.2%	4.6%	5.5%	5.1%	5.0%	4.6%	5.8%	5.7%
Sharpe Ratio	3.07	2.61	1.07	1.23	1.01	1.33	0.54	0.77
Tracking Error p.a. (ex-post)	1.0%		1.1%		1.1%		1.6%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	0.83		-0.35		-0.97		-0.82	
Beta	0.89		1.06		1.06		0.97	
Jensen-Alpha	2.2%		-0.8%		-1.5%		-1.2%	
Max. Drawdown	-1.2%	-1.3%	-8.7%	-8.0%	-8.7%	-8.0%	-19.0%	-17.4%
Recovery time (in months)	2	2	7	7	7	7	62	36
Modified Duration*	5.35							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		1.34%	
TER KGAST	1.12%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 -- 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 A (in CHF)

Benchmark: Customized BM**

Valor: 2455731

ISIN: CH0024557313

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	15.1%	14.1%	36.0%	39.1%	68.5%	89.2%	67.3%	96.6%
Return p.a.	15.1%	14.1%	6.3%	6.8%	5.4%	6.6%	3.5%	4.6%
Risk p.a.	5.2%	5.8%	6.6%	6.1%	6.0%	5.6%	6.5%	6.3%
Sharpe Ratio	3.05	2.58	1.08	1.25	0.96	1.27	0.51	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	0.79		-0.38		-0.95		-0.89	
Beta	0.88		1.07		1.07		1.02	
Jensen-Alpha	2.7%		-1.0%		-1.7%		-1.2%	
Max. Drawdown	-1.7%	-1.8%	-9.9%	-9.2%	-9.9%	-9.2%	-25.0%	-23.8%
Recovery time (in months)	3	2	7	7	7	7	68	62
Modified Duration*	4.48							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.15%	
TER KGAST	1.13%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 44120031

ISIN: CH0441200315

	12 Monate		5 Jahre		10 Jahre		13.12.18 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	24.1%	24.4%	n/a	n/a	n/a	n/a	36.4%	39.2%
Return p.a.	24.1%	24.4%	n/a	n/a	n/a	n/a	12.8%	13.7%
Risk p.a.	8.2%	9.8%	n/a	n/a	n/a	n/a	12.2%	12.4%
Sharpe Ratio	3.05	2.55	n/a	n/a	n/a	n/a	1.10	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	-0.12		n/a		n/a		-0.52	
Beta	0.82		n/a		n/a		0.98	
Jensen-Alpha	4.3%		n/a		n/a		-0.6%	
Max. Drawdown	-2.8%	-3.7%	n/a	n/a	n/a	n/a	-14.9%	-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	1.03%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 3543791

ISIN: CH0035437919

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	8.8%	8.1%	21.0%	22.7%	48.0%	59.8%	52.9%	67.8%
Return p.a.	8.8%	8.1%	3.9%	4.2%	4.0%	4.8%	3.2%	3.9%
Risk p.a.	3.3%	3.5%	4.5%	4.3%	4.0%	3.8%	4.3%	4.2%
Sharpe Ratio	2.86	2.49	1.02	1.15	1.12	1.39	0.76	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	0.61		-0.29		-0.85		-0.70	
Beta	0.88		1.04		1.03		1.00	
Jensen-Alpha	1.8%		-0.5%		-0.9%		-0.7%	
Max. Drawdown	-0.6%	-0.9%	-7.4%	-6.8%	-7.4%	-6.8%	-9.8%	-9.3%
Recovery time (in months)	2	2	10	8	10	8	21	20
Modified Duration*	5.30							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		-0.09%	
TER KGAST	0.96%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 1016862

ISIN: CH0010168620

	12 Monate		5 Jahre		10 Jahre		19.12.00 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.7%	12.2%	31.0%	33.1%	64.2%	78.3%	85.6%	114.3%
Return p.a.	12.7%	12.2%	5.5%	5.9%	5.1%	6.0%	3.1%	3.8%
Risk p.a.	4.7%	5.0%	5.9%	5.5%	5.3%	5.0%	5.8%	5.5%
Sharpe Ratio	2.87	2.61	1.07	1.20	1.04	1.29	0.45	0.61
Tracking Error p.a. (ex-post)	1.4%		1.2%		1.1%		1.4%	
Tracking Error p.a. (ex-ante)*	1.5%							
Information Ratio	0.36		-0.27		-0.80		-0.53	
Beta	0.91		1.04		1.05		1.03	
Jensen-Alpha	1.7%		-0.6%		-1.2%		-0.8%	
Max. Drawdown	-1.0%	-1.4%	-9.0%	-8.7%	-9.0%	-8.7%	-20.3%	-19.4%
Recovery time (in months)	3	2	7	10	7	10	64	52
Modified Duration*	4.54							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.42%	
TER KGAST	1.05%							

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

SAST CHF-Obligationen DynHedge (in CHF)

Benchmark: SBI Dom AAA-BBB TR

Valor: 343096

ISIN: CH0003430961

	12 Monate		5 Jahre		10 Jahre		21.12.95 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.3%	-0.2%	-2.8%	0.0%	11.3%	22.3%	71.2%	115.1%
Return p.a.	-0.3%	-0.2%	-0.6%	0.0%	1.1%	2.0%	2.1%	3.0%
Risk p.a.	2.6%	2.6%	4.0%	4.0%	3.5%	3.6%	2.8%	3.1%
Sharpe Ratio	0.17	0.19	0.04	0.19	0.44	0.69	0.50	0.75
Tracking Error p.a. (ex-post)	0.2%		0.5%		0.9%		1.4%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-0.37		-1.06		-1.07		-0.65	
Beta	0.96		0.99		0.93		0.80	
Jensen-Alpha	0.0%		-0.6%		-0.8%		-0.5%	
Max. Drawdown	-2.0%	-2.1%	-6.2%	-5.8%	-6.2%	-5.8%	-6.2%	-5.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	8.31							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.72%	
TER KGAST	0.42%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 -- 06.2021 p.a.

* as of 30.06.2021

SAST CHF-Obligationen Inland (in CHF)

Benchmark: SBI Dom AAA-BBB TR

Valor: 978277

ISIN: CH0009782779

	12 Monate		5 Jahre		10 Jahre		15.12.98 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.1%	-0.2%	-1.3%	0.0%	17.9%	22.3%	69.7%	88.2%
Return p.a.	-0.1%	-0.2%	-0.3%	0.0%	1.7%	2.0%	2.4%	2.8%
Risk p.a.	2.7%	2.6%	4.0%	4.0%	3.6%	3.6%	3.2%	3.3%
Sharpe Ratio	0.26	0.19	0.12	0.19	0.59	0.69	0.57	0.70
Tracking Error p.a. (ex-post)	0.2%		0.3%		0.3%		0.4%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	1.00		-0.99		-1.44		-1.15	
Beta	1.00		1.01		0.99		0.97	
Jensen-Alpha	0.2%		-0.3%		-0.4%		-0.4%	
Max. Drawdown	-2.1%	-2.1%	-6.2%	-5.8%	-6.2%	-5.8%	-6.2%	-5.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	8.34							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.58%	
TER KGAST	0.48%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 06.2021 p.a.

* as of 30.06.2021

SAST CHF-Obligationen Ausland (in CHF)

Benchmark: SBI For AAA-BBB TR

Valor: 1474338

ISIN: CH0014743386

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.3%	1.4%	-0.5%	1.0%	13.3%	17.6%	38.9%	47.5%
Return p.a.	1.3%	1.4%	-0.1%	0.2%	1.3%	1.6%	1.8%	2.1%
Risk p.a.	1.0%	1.0%	3.2%	3.2%	2.7%	2.7%	3.0%	2.9%
Sharpe Ratio	1.97	2.05	0.19	0.29	0.65	0.78	0.51	0.64
Tracking Error p.a. (ex-post)	0.2%		0.2%		0.3%		0.6%	
Tracking Error p.a. (ex-ante)*	0.1%							
Information Ratio	-0.37		-1.25		-1.29		-0.59	
Beta	1.00		1.00		0.98		1.02	
Jensen-Alpha	-0.1%		-0.3%		-0.3%		-0.4%	
Max. Drawdown	-0.6%	-0.6%	-6.6%	-6.3%	-6.6%	-6.3%	-8.0%	-6.3%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	32	not recovered
Modified Duration*	4.77							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.23%	
TER KGAST	0.52%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2021 p.a.

* as of 30.06.2021

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.7%	0.1%	-1.2%	0.3%	15.0%	20.5%	45.6%	56.5%
Return p.a.	0.7%	0.1%	-0.2%	0.1%	1.4%	1.9%	2.0%	2.4%
Risk p.a.	2.2%	2.2%	4.0%	3.7%	3.4%	3.2%	3.1%	3.1%
Sharpe Ratio	0.66	0.39	0.12	0.22	0.55	0.73	0.59	0.71
Tracking Error p.a. (ex-post)	0.2%		0.6%		0.5%		0.5%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	3.17		-0.50		-0.99		-0.73	
Beta	0.98		1.09		1.05		0.98	
Jensen-Alpha	0.6%		-0.4%		-0.6%		-0.4%	
Max. Drawdown	-1.5%	-1.7%	-7.1%	-5.9%	-7.1%	-5.9%	-7.1%	-5.9%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	7.33							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.23%	
TER KGAST	0.53%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2021 p.a.

* as of 30.06.2021

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 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.3%	-2.6%	1.8%	1.9%	19.3%	25.0%	37.6%	58.5%
Return p.a.	-2.3%	-2.6%	0.4%	0.4%	1.8%	2.3%	1.4%	2.1%
Risk p.a.	4.6%	4.7%	4.9%	5.0%	7.1%	7.5%	6.9%	7.2%
Sharpe Ratio	-0.33	-0.39	0.22	0.22	0.32	0.36	0.12	0.21
Tracking Error p.a. (ex-post)	0.5%		0.7%		1.0%		1.8%	
Tracking Error p.a. (ex-ante)*	0.7%							
Information Ratio	0.66		-0.02		-0.47		-0.36	
Beta	0.98		0.97		0.94		0.93	
Jensen-Alpha	0.3%		0.0%		-0.3%		-0.5%	
Max. Drawdown	-3.9%	-4.4%	-6.3%	-6.6%	-12.1%	-12.3%	-20.1%	-21.6%
Recovery time (in months)	not recovered	not recovered	31	20	47	46	107	73
Modified Duration*	7.85							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.58%	
TER KGAST	0.62%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 06.2021 p.a.

* as of 30.06.2021

SAST Sustainable Global High Yield (in CHF)

Benchmark: ICE BofA GLB HY TR hdg

Valor: 36258487

ISIN: CH0362584879

	12 Monate		5 Jahre		10 Jahre		01.06.17 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.6%	12.9%	n/a	n/a	n/a	n/a	21.6%	24.1%
Return p.a.	12.6%	12.9%	n/a	n/a	n/a	n/a	4.9%	5.4%
Risk p.a.	4.6%	5.1%	n/a	n/a	n/a	n/a	9.3%	9.5%
Sharpe Ratio	2.93	2.67	n/a	n/a	n/a	n/a	0.61	0.65
Tracking Error p.a. (ex-post)	1.3%		n/a		n/a		1.3%	
Tracking Error p.a. (ex-ante)*	6.9%							
Information Ratio	-0.25		n/a		n/a		-0.41	
Beta	0.86		n/a		n/a		0.97	
Jensen-Alpha	1.5%		n/a		n/a		-0.3%	
Max. Drawdown	-0.5%	-1.1%	n/a	n/a	n/a	n/a	-14.7%	-14.3%
Recovery time (in months)	3	3	n/a	n/a	n/a	n/a	10	10
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.75%		n/a		n/a		-0.73%	
TER KGAST	0.74%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 -- 06.2021 p.a.

* as of 30.06.2021

SAST Nachhaltig Aktien Schweiz Inland (in CHF)

Benchmark: SPI Extra TR

Valor: 656054

ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		01.07.97 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.4%	36.7%	33.8%	88.8%	93.6%	187.6%	136.1%	360.7%
Return p.a.	13.4%	36.7%	6.0%	13.5%	6.8%	11.1%	3.6%	6.6%
Risk p.a.	14.6%	13.5%	12.6%	13.3%	12.4%	12.5%	15.0%	14.9%
Sharpe Ratio	0.97	2.77	0.53	1.08	0.59	0.93	0.20	0.40
Tracking Error p.a. (ex-post)	4.9%		5.7%		4.7%		3.7%	
Tracking Error p.a. (ex-ante)*	8.0%							
Information Ratio	-4.70		-1.33		-0.91		-0.79	
Beta	1.02		0.86		0.92		0.98	
Jensen-Alpha	-23.8%		-5.6%		-3.4%		-2.8%	
Max. Drawdown	-8.2%	-4.7%	-19.4%	-18.5%	-19.4%	-18.5%	-53.8%	-49.3%
Recovery time (in months)	3	2	34	10	34	10	98	64
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.64%	
TER KGAST	0.56%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 -- 06.2021 p.a.

* as of 30.06.2021

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	21.9%	23.4%	74.7%	77.2%	175.5%	170.0%	350.5%	345.8%
Return p.a.	21.9%	23.4%	11.8%	12.1%	10.7%	10.4%	8.4%	8.3%
Risk p.a.	14.5%	13.0%	11.7%	11.0%	11.5%	11.4%	12.6%	12.7%
Sharpe Ratio	1.56	1.86	1.07	1.17	0.97	0.96	0.65	0.64
Tracking Error p.a. (ex-post)	2.9%		2.1%		2.0%		2.1%	
Tracking Error p.a. (ex-ante)*	2.1%							
Information Ratio	-0.51		-0.15		0.11		0.03	
Beta	1.10		1.05		0.99		0.97	
Jensen-Alpha	-3.9%		-0.9%		0.3%		0.3%	
Max. Drawdown	-7.1%	-5.7%	-12.9%	-12.1%	-12.9%	-13.7%	-49.1%	-48.8%
Recovery time (in months)	3	2	7	10	7	20	77	77
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.23%	
TER KGAST	0.59%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2021 p.a.

* as of 30.06.2021

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 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	35.7%	36.7%	103.3%	91.6%	n/a	n/a	143.3%	115.3%
Return p.a.	35.7%	36.7%	15.2%	13.9%	n/a	n/a	16.7%	14.3%
Risk p.a.	15.0%	13.5%	15.2%	13.9%	n/a	n/a	14.7%	13.5%
Sharpe Ratio	2.42	2.77	1.05	1.05	n/a	n/a	1.19	1.11
Tracking Error p.a. (ex-post)	4.1%		3.8%		n/a		3.8%	
Tracking Error p.a. (ex-ante)*	3.7%							
Information Ratio	-0.24		0.36		n/a		0.65	
Beta	1.08		1.06		n/a		1.05	
Jensen-Alpha	-3.8%		0.5%		n/a		1.7%	
Max. Drawdown	-5.5%	-4.7%	-24.9%	-20.2%	n/a	n/a	-24.9%	-20.2%
Recovery time (in months)	3	2	25	15	n/a	n/a	25	15
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.75%		-0.73%		n/a		-0.73%	
TER KGAST	0.61%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 -- 06.2021 p.a.

* as of 30.06.2021

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 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	35.1%	36.1%	82.0%	90.1%	152.8%	204.1%	147.7%	235.6%
Return p.a.	35.1%	36.1%	12.7%	13.7%	9.7%	11.8%	5.0%	6.7%
Risk p.a.	13.8%	14.5%	14.9%	14.7%	13.9%	13.5%	15.5%	15.1%
Sharpe Ratio	2.59	2.55	0.90	0.98	0.73	0.91	0.31	0.43
Tracking Error p.a. (ex-post)	2.0%		3.0%		2.9%		3.2%	
Tracking Error p.a. (ex-ante)*	2.9%							
Information Ratio	-0.50		-0.33		-0.71		-0.53	
Beta	0.95		1.00		1.01		1.00	
Jensen-Alpha	1.0%		-0.9%		-2.2%		-1.8%	
Max. Drawdown	-3.4%	-4.7%	-21.5%	-21.6%	-21.5%	-21.6%	-52.4%	-54.4%
Recovery time (in months)	3	3	12	12	12	12	118	91
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.75%		-0.73%		-0.47%		0.23%	
TER KGAST	0.82%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2021 p.a.

* as of 30.06.2021

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 -- 30.06.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	38.0%	36.1%	n/a	n/a	n/a	n/a	69.0%	79.7%
Return p.a.	38.0%	36.1%	n/a	n/a	n/a	n/a	11.9%	13.4%
Risk p.a.	14.3%	14.5%	n/a	n/a	n/a	n/a	17.2%	15.1%
Sharpe Ratio	2.70	2.55	n/a	n/a	n/a	n/a	0.74	0.94
Tracking Error p.a. (ex-post)	4.4%		n/a		n/a		4.3%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	0.42		n/a		n/a		-0.34	
Beta	0.94		n/a		n/a		1.11	
Jensen-Alpha	3.9%		n/a		n/a		-3.0%	
Max. Drawdown	-3.1%	-4.7%	n/a	n/a	n/a	n/a	-26.1%	-21.6%
Recovery time (in months)	3	3	n/a	n/a	n/a	n/a	12	12
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.75%		n/a		n/a		-0.73%	
TER KGAST	0.72%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 -- 06.2021 p.a.

* as of 30.06.2021

J. Safra Sarasin Anlagestiftung
J. Safra Sarasin Anlagestiftung 2

Herr Hanspeter Kämpf, Geschäftsführer
Elisabethenstrasse 62, Postfach
CH-4002 Basel
Telefon +41(0)58 317 49 10
Telefax +41(0)58 317 48 96
E-Mail: hanspeter.kaempf@jsafrasarasin.com
www.jsafrasarasin.ch/sast