Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

30. September 2021

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	4.2%	3.7%	12.4%	15.4%	32.7%	45.0%	42.4%	69.9%
Return p.a.	4.2%	3.7%	2.4%	2.9%	2.9%	3.8%	2.3%	3.5%
Risk p.a.	3.1%	3.2%	4.0%	3.6%	3.3%	3.1%	3.4%	3.3%
Sharpe Ratio	1.61	1.40	0.77	1.00	1.01	1.37	0.64	1.02
Tracking Error p.a. (ex-post)	0.8%		1.0%		0.9%		0.9%	
Tracking Error p.a. (ex-ante)*	2.1%							
Information Ratio	0.66		-0.56		-1.04		-1.37	
Beta	0.94		1.08		1.03		1.00	
Jensen-Alpha	0.8%		-0.8%		-1.0%		-1.2%	
Max. Drawdown	-1.5%	-1.4%	-6.5%	-5.4%	-6.5%	-5.4%	-9.0%	-6.0%
Recovery time (in months)	not recovered	not recovered	6	6	6	6	34	21
Modified Duration*	6.11							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.13%	
TER KGAST	0.95%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 09.2021 p.a.

* as of 30.09.2021

** Benchmark composition: 21% SBI Dom AAA-BBB (TR), 14% SBI For AAA-BBB TR, 6% ICE BofA Gl Gov ex CH TR, 6% ICE BofA Gl Gov ex CH hdg CHF, 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 A (in CHF)

Benchmark: Customized BM**

Valor: 1016859

ISIN: CH0010168596

	12 Monate		5 Jahre		10 Jahre		21.12.99 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	6.5%	6.1%	18.6%	21.8%	45.6%	59.2%	78.4%	118.5%
Return p.a.	6.5%	6.1%	3.5%	4.0%	3.8%	4.8%	2.7%	3.6%
Risk p.a.	4.1%	4.2%	4.7%	4.3%	4.0%	3.8%	4.2%	3.9%
Sharpe Ratio	1.74	1.61	0.90	1.11	1.07	1.40	0.51	0.79
Tracking Error p.a. (ex-post)	0.9%		1.0%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	0.43		-0.56		-0.91		-0.76	
Beta	0.96		1.06		1.04		1.02	
Jensen-Alpha	0.7%		-0.8%		-1.2%		-1.0%	
Max. Drawdown	-1.9%	-1.6%	-7.2%	-6.6%	-7.2%	-6.6%	-12.7%	-10.8%
Recovery time (in months)	not recovered	not recovered	7	7	7	7	36	32
Modified Duration*	5.88							

Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.52%	
TER KGAST	1.00%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 -- 09.2021 p.a.

* as of 30.09.2021

** 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 A (in CHF)

Benchmark: Customized BM**

Valor: 287401

ISIN: CH0002874011

	12 Monate		5 Jahre		10 Jahre		02.11.91 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	9.3%	8.7%	25.6%	28.8%	58.4%	75.8%	262.0%	423.2%
Return p.a.	9.3%	8.7%	4.7%	5.2%	4.7%	5.8%	4.4%	5.7%
Risk p.a.	5.2%	5.3%	5.6%	5.2%	5.0%	4.6%	5.8%	5.7%
Sharpe Ratio	1.94	1.77	0.96	1.13	1.04	1.37	0.53	0.76
Tracking Error p.a. (ex-post)	1.1%		1.1%		1.1%		1.6%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	0.53		-0.49		-0.96		-0.82	
Beta	0.95		1.06		1.06		0.97	
Jensen-Alpha	1.1%		-0.9%		-1.5%		-1.2%	
Max. Drawdown	-2.1%	-1.9%	-8.7%	-8.0%	-8.7%	-8.0%	-19.0%	-17.4%
Recovery time (in months)	not recovered	not recovered	7	7	7	7	62	36
Modified Duration*	5.66							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		1.33%	
TER KGAST	1.09%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 -- 09.2021 p.a.

* as of 30.09.2021

** 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 A (in CHF)

Benchmark: Customized BM**

Valor: 2455731

ISIN: CH0024557313

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	11.7%	11.2%	32.2%	36.2%	73.0%	94.8%	66.3%	95.9%
Return p.a.	11.7%	11.2%	5.7%	6.4%	5.6%	6.9%	3.4%	4.5%
Risk p.a.	6.2%	6.6%	6.7%	6.2%	6.0%	5.5%	6.5%	6.3%
Sharpe Ratio	1.99	1.82	0.97	1.15	1.02	1.34	0.49	0.69
Tracking Error p.a. (ex-post)	1.2%		1.2%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	0.43		-0.51		-0.97		-0.90	
Beta	0.94		1.07		1.07		1.02	
Jensen-Alpha	1.3%		-1.1%		-1.8%		-1.2%	
Max. Drawdown	-2.4%	-2.2%	-9.9%	-9.2%	-9.9%	-9.2%	-25.0%	-23.8%
Recovery time (in months)	not recovered	not recovered	7	7	7	7	68	62
Modified Duration*	4.58							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.13%	
TER KGAST	1.09%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 09.2021 p.a.

* as of 30.09.2021

** Benchmark composition: 12% SBI Dom AAA-BBB (TR), 8% SBI For AAA-BBB TR, 14% BBG Gl. Agg Corp Hdg CHF TR, 4% MSCI EM NR, 20% SPI (TR), 3% SPI EXTRA TR, 6% ICE BofA Gl Gov ex CH hdg CHF, 18% 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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	18.9%	19.1%	n/a	n/a	n/a	n/a	34.9%	38.2%
Return p.a.	18.9%	19.1%	n/a	n/a	n/a	n/a	11.2%	12.1%
Risk p.a.	9.7%	10.9%	n/a	n/a	n/a	n/a	12.0%	12.1%
Sharpe Ratio	2.02	1.82	n/a	n/a	n/a	n/a	0.99	1.06
Tracking Error p.a. (ex-post)	1.9%		n/a		n/a		1.6%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-0.10		n/a		n/a		-0.57	
Beta	0.88		n/a		n/a		0.98	
Jensen-Alpha	2.2%		n/a		n/a		-0.7%	
Max. Drawdown	-3.5%	-3.5%	n/a	n/a	n/a	n/a	-14.9%	-14.7%
Recovery time (in months)	not recovered	not recovered	n/a	n/a	n/a	n/a	11	11
Modified Duration*	3.26							
Riskless Return p.a. in CHF	-0.76%		n/a		n/a		-0.73%	
TER KGAST	0.95%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 09.2021 p.a.

* as of 30.09.2021

** 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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	6.6%	5.9%	18.8%	21.1%	48.8%	58.3%	51.8%	67.3%
Return p.a.	6.6%	5.9%	3.5%	3.9%	4.1%	4.7%	3.1%	3.8%
Risk p.a.	4.1%	4.2%	4.6%	4.4%	4.0%	3.8%	4.3%	4.2%
Sharpe Ratio	1.78	1.58	0.91	1.07	1.14	1.37	0.74	0.93
Tracking Error p.a. (ex-post)	1.3%		1.0%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	0.53		-0.40		-0.73		-0.72	
Beta	0.94		1.04		1.02		1.00	
Jensen-Alpha	1.1%		-0.6%		-0.8%		-0.7%	
Max. Drawdown	-1.7%	-1.7%	-7.4%	-6.8%	-7.4%	-6.8%	-9.8%	-9.3%
Recovery time (in months)	not recovered	not recovered	10	8	10	8	21	20
Modified Duration*	5.49							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		-0.10%	
TER KGAST	0.96%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 09.2021 p.a.

* as of 30.09.2021

** 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 A (in CHF)

Benchmark: Customized BM**

Valor: 1016862

ISIN: CH0010168620

	12 Monate		5 Jahre		10 Jahre		19.12.00 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	10.1%	9.5%	28.0%	30.6%	68.5%	80.9%	84.3%	113.7%
Return p.a.	10.1%	9.5%	5.1%	5.5%	5.4%	6.1%	3.0%	3.7%
Risk p.a.	5.5%	5.7%	6.0%	5.6%	5.2%	4.9%	5.8%	5.5%
Sharpe Ratio	1.97	1.79	0.97	1.11	1.12	1.33	0.44	0.60
Tracking Error p.a. (ex-post)	1.4%		1.2%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.4%							
Information Ratio	0.44		-0.34		-0.71		-0.55	
Beta	0.93		1.04		1.04		1.03	
Jensen-Alpha	1.3%		-0.7%		-1.0%		-0.8%	
Max. Drawdown	-2.0%	-1.9%	-9.0%	-8.7%	-9.0%	-8.7%	-20.3%	-19.4%
Recovery time (in months)	not recovered	not recovered	7	10	7	10	64	52
Modified Duration*	5.14							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.41%	
TER KGAST	1.03%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 -- 09.2021 p.a.

* as of 30.09.2021

** 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

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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-1.8%	-1.6%	-3.2%	-0.3%	6.3%	16.6%	70.2%	113.9%
Return p.a.	-1.8%	-1.6%	-0.6%	-0.1%	0.6%	1.5%	2.1%	3.0%
Risk p.a.	2.6%	2.8%	4.0%	4.1%	3.4%	3.6%	2.8%	3.1%
Sharpe Ratio	-0.39	-0.30	0.02	0.17	0.32	0.57	0.49	0.74
Tracking Error p.a. (ex-post)	0.2%		0.5%		0.9%		1.4%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-0.79		-1.10		-1.03		-0.65	
Beta	0.94		0.99		0.93		0.81	
Jensen-Alpha	-0.2%		-0.6%		-0.8%		-0.5%	
Max. Drawdown	-2.2%	-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*	8.15							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.70%	
TER KGAST	0.42%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 -- 09.2021 p.a.

* as of 30.09.2021

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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-1.7%	-1.6%	-1.7%	-0.3%	12.8%	16.6%	68.5%	87.3%
Return p.a.	-1.7%	-1.6%	-0.3%	-0.1%	1.2%	1.5%	2.3%	2.8%
Risk p.a.	2.8%	2.8%	4.1%	4.1%	3.6%	3.6%	3.2%	3.3%
Sharpe Ratio	-0.33	-0.30	0.10	0.17	0.47	0.57	0.55	0.68
Tracking Error p.a. (ex-post)	0.2%		0.3%		0.2%		0.4%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-0.38		-1.10		-1.38		-1.16	
Beta	0.99		1.01		1.00		0.97	
Jensen-Alpha	-0.1%		-0.3%		-0.3%		-0.4%	
Max. Drawdown	-2.3%	-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*	8.46							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.56%	
TER KGAST	0.47%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 09.2021 p.a.

* as of 30.09.2021

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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.2%	0.3%	-0.9%	0.7%	11.8%	15.7%	38.5%	47.2%
Return p.a.	0.2%	0.3%	-0.2%	0.1%	1.1%	1.5%	1.7%	2.1%
Risk p.a.	1.4%	1.3%	3.3%	3.2%	2.7%	2.7%	3.0%	2.9%
Sharpe Ratio	0.72	0.87	0.17	0.27	0.60	0.73	0.51	0.64
Tracking Error p.a. (ex-post)	0.2%		0.2%		0.3%		0.6%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-0.47		-1.41		-1.24		-0.59	
Beta	1.08		1.01		0.99		1.02	
Jensen-Alpha	-0.2%		-0.3%		-0.3%		-0.4%	
Max. Drawdown	-0.9%	-0.7%	-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*	4.90							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.22%	
TER KGAST	0.51%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 09.2021 p.a.

* as of 30.09.2021

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.8%	-1.2%	-1.5%	0.0%	11.9%	16.6%	44.7%	55.8%
Return p.a.	-0.8%	-1.2%	-0.3%	0.0%	1.1%	1.5%	2.0%	2.4%
Risk p.a.	2.4%	2.4%	4.1%	3.8%	3.4%	3.2%	3.1%	3.1%
Sharpe Ratio	-0.04	-0.17	0.11	0.20	0.47	0.63	0.57	0.70
Tracking Error p.a. (ex-post)	0.2%		0.6%		0.5%		0.5%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	1.35		-0.50		-0.89		-0.73	
Beta	0.97		1.08		1.05		0.98	
Jensen-Alpha	0.3%		-0.4%		-0.5%		-0.4%	
Max. Drawdown	-1.6%	-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*	7.48							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.22%	
TER KGAST	0.52%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 09.2021 p.a.

* as of 30.09.2021

SAST Nachhaltig Obligationen International ex CHF (in CHF)

Benchmark: ICE BofA Gl Gov ex CH

Valor: 978280

ISIN: CH0009782803

	12 Monate		5 Jahre		10 Jahre		15.12.98 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.4%	-2.3%	1.3%	1.9%	9.2%	13.0%	37.1%	58.2%
Return p.a.	-2.4%	-2.3%	0.3%	0.4%	0.9%	1.2%	1.4%	2.0%
Risk p.a.	3.9%	3.9%	4.9%	4.9%	6.2%	6.5%	6.9%	7.1%
Sharpe Ratio	-0.41	-0.39	0.20	0.22	0.22	0.26	0.12	0.21
Tracking Error p.a. (ex-post)	0.5%		0.7%		1.0%		1.8%	
Tracking Error p.a. (ex-ante)*	0.8%							
Information Ratio	-0.23		-0.17		-0.35		-0.36	
Beta	1.01		0.97		0.95		0.93	
Jensen-Alpha	-0.1%		-0.1%		-0.2%		-0.5%	
Max. Drawdown	-3.7%	-3.9%	-6.2%	-6.5%	-12.1%	-12.3%	-20.1%	-21.6%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	47	46	107	73
Modified Duration*	7.75							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.56%	
TER KGAST	0.61%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 09.2021 p.a.

* as of 30.09.2021

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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	8.5%	8.9%	n/a	n/a	n/a	n/a	21.8%	24.1%
Return p.a.	8.5%	8.9%	n/a	n/a	n/a	n/a	4.7%	5.1%
Risk p.a.	4.0%	4.1%	n/a	n/a	n/a	n/a	9.0%	9.2%
Sharpe Ratio	2.31	2.34	n/a	n/a	n/a	n/a	0.60	0.63
Tracking Error p.a. (ex-post)	0.8%		n/a		n/a		1.3%	
Tracking Error p.a. (ex-ante)*	6.1%							
Information Ratio	-0.57		n/a		n/a		-0.35	
Beta	0.95		n/a		n/a		0.97	
Jensen-Alpha	0.0%		n/a		n/a		-0.3%	
Max. Drawdown	-0.5%	-0.5%	n/a	n/a	n/a	n/a	-14.7%	-14.3%
Recovery time (in months)	2	not recovered	n/a	n/a	n/a	n/a	10	10
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.76%		n/a		n/a		-0.73%	
TER KGAST	0.68%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 -- 09.2021 p.a.

* as of 30.09.2021

SAST Nachhaltig Aktien Schweiz Inland (in CHF)

Benchmark: SPI Extra TR

Valor: 656054

ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		01.07.97 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	14.1%	27.9%	25.4%	83.3%	113.8%	225.2%	132.2%	358.9%
Return p.a.	14.1%	27.9%	4.6%	12.9%	7.9%	12.5%	3.5%	6.5%
Risk p.a.	13.4%	14.9%	12.6%	13.6%	12.1%	12.3%	15.0%	14.9%
Sharpe Ratio	1.11	1.93	0.42	1.00	0.69	1.06	0.19	0.39
Tracking Error p.a. (ex-post)	5.3%		5.7%		4.8%		3.8%	
Tracking Error p.a. (ex-ante)*	7.7%							
Information Ratio	-2.60		-1.44		-0.96		-0.78	
Beta	0.84		0.85		0.91		0.97	
Jensen-Alpha	-9.3%		-6.1%		-3.5%		-2.8%	
Max. Drawdown	-5.4%	-5.0%	-19.4%	-18.5%	-19.4%	-18.5%	-53.8%	-49.3%
Recovery time (in months)	2	not recovered	34	10	34	10	98	64
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.62%	
TER KGAST	0.57%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 -- 09.2021 p.a.

* as of 30.09.2021

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	17.8%	18.2%	66.5%	69.4%	209.7%	200.5%	344.1%	337.0%
Return p.a.	17.8%	18.2%	10.7%	11.1%	12.0%	11.6%	8.2%	8.1%
Risk p.a.	16.0%	14.9%	12.1%	11.4%	11.3%	11.2%	12.6%	12.7%
Sharpe Ratio	1.16	1.27	0.95	1.04	1.11	1.09	0.63	0.62
Tracking Error p.a. (ex-post)	2.3%		2.1%		2.0%		2.0%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-0.20		-0.19		0.17		0.04	
Beta	1.06		1.05		0.99		0.98	
Jensen-Alpha	-1.7%		-1.0%		0.4%		0.3%	
Max. Drawdown	-6.4%	-5.7%	-12.9%	-12.1%	-12.9%	-13.7%	-49.1%	-48.8%
Recovery time (in months)	2	2	7	10	7	20	77	77
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.76%		-0.73%		-0.49%		0.22%	
TER KGAST	0.58%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 09.2021 p.a.

* as of 30.09.2021

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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	28.9%	27.9%	81.5%	79.0%	n/a	n/a	143.7%	114.4%
Return p.a.	28.9%	27.9%	12.7%	12.3%	n/a	n/a	16.0%	13.6%
Risk p.a.	16.1%	14.9%	15.4%	14.1%	n/a	n/a	14.7%	13.5%
Sharpe Ratio	1.84	1.93	0.87	0.93	n/a	n/a	1.14	1.06
Tracking Error p.a. (ex-post)	3.9%		3.5%		n/a		3.7%	
Tracking Error p.a. (ex-ante)*	3.6%							
Information Ratio	0.24		0.09		n/a		0.66	
Beta	1.05		1.06		n/a		1.05	
Jensen-Alpha	-0.4%		-0.5%		n/a		1.7%	
Max. Drawdown	-5.4%	-5.0%	-24.9%	-20.2%	n/a	n/a	-24.9%	-20.2%
Recovery time (in months)	not recovered	not recovered	25	15	n/a	n/a	25	15
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.76%		-0.73%		n/a		-0.73%	
TER KGAST	0.61%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 -- 09.2021 p.a.

* as of 30.09.2021

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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	29.8%	31.3%	76.0%	83.9%	184.8%	241.4%	147.5%	239.0%
Return p.a.	29.8%	31.3%	12.0%	13.0%	11.0%	13.1%	4.9%	6.7%
Risk p.a.	14.0%	14.5%	15.0%	14.8%	13.4%	13.1%	15.4%	15.0%
Sharpe Ratio	2.18	2.20	0.85	0.93	0.86	1.04	0.30	0.43
Tracking Error p.a. (ex-post)	1.8%		3.0%		2.9%		3.2%	
Tracking Error p.a. (ex-ante)*	2.9%							
Information Ratio	-0.81		-0.33		-0.71		-0.55	
Beta	0.96		0.99		1.00		1.00	
Jensen-Alpha	-0.1%		-0.9%		-2.1%		-1.8%	
Max. Drawdown	-2.4%	-3.2%	-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	-0.76%		-0.73%		-0.49%		0.22%	
TER KGAST	0.82%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 09.2021 p.a.

* as of 30.09.2021

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 -- 30.09.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	32.6%	31.3%	n/a	n/a	n/a	n/a	70.3%	81.5%
Return p.a.	32.6%	31.3%	n/a	n/a	n/a	n/a	11.4%	12.9%
Risk p.a.	15.3%	14.5%	n/a	n/a	n/a	n/a	16.8%	14.8%
Sharpe Ratio	2.18	2.20	n/a	n/a	n/a	n/a	0.72	0.92
Tracking Error p.a. (ex-post)	3.3%		n/a		n/a		4.2%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	0.41		n/a		n/a		-0.35	
Beta	1.03		n/a		n/a		1.11	
Jensen-Alpha	0.4%		n/a		n/a		-2.9%	
Max. Drawdown	-3.0%	-3.2%	n/a	n/a	n/a	n/a	-26.1%	-21.6%
Recovery time (in months)	2	2	n/a	n/a	n/a	n/a	12	12
Modified Duration*	n/a							

Riskless Return p.a. in CHF	-0.76%		n/a		n/a		-0.73%	
TER KGAST	0.72%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 -- 09.2021 p.a.

* as of 30.09.2021

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