Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

31. Dezember 2019

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	7.9%	8.3%	10.7%	16.0%	30.7%	45.3%	35.0%	61.0%
Return p.a.	7.9%	8.3%	2.0%	3.0%	2.7%	3.8%	2.2%	3.5%
Risk p.a.	2.5%	2.6%	2.8%	2.6%	2.4%	2.4%	3.0%	3.0%
Sharpe Ratio	3.47	3.41	1.00	1.42	1.28	1.73	0.67	1.11
Tracking Error p.a. (ex-post)	0.9%		0.9%		0.8%		0.8%	
Tracking Error p.a. (ex-ante)*	1.5%							
Information Ratio	-0.41		-1.06		-1.33		-1.62	
Beta	0.88		0.99		0.94		0.95	
Jensen-Alpha	0.7%		-0.9%		-0.8%		-1.2%	
Max. Drawdown	-0.4%	-0.7%	-3.6%	-1.9%	-3.6%	-2.3%	-9.0%	-6.0%
Recovery time (in months)	3	3	17	7	17	7	34	21
Modified Duration*	5.71							

Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.25%	
TER KGAST	0.94%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 1016859

ISIN: CH0010168596

	12 Monate		5 Jahre		10 Jahre		21.12.99 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	10.0%	10.5%	13.2%	19.4%	37.3%	52.7%	65.7%	103.1%
Return p.a.	10.0%	10.5%	2.5%	3.6%	3.2%	4.3%	2.5%	3.6%
Risk p.a.	3.2%	3.1%	3.8%	3.3%	3.2%	3.0%	4.0%	3.7%
Sharpe Ratio	3.40	3.61	0.86	1.31	1.10	1.53	0.48	0.80
Tracking Error p.a. (ex-post)	0.9%		1.1%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-0.49		-1.00		-1.06		-0.82	
Beta	0.97		1.09		1.01		1.01	
Jensen-Alpha	-0.2%		-1.5%		-1.1%		-1.1%	
Max. Drawdown	-0.6%	-0.4%	-4.7%	-2.6%	-4.7%	-2.7%	-12.7%	-10.8%
Recovery time (in months)	2	2	15	6	15	13	36	32
Modified Duration*	5.54							

Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.63%	
TER KGAST	1.01%							

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

Benchmark: Customized BM**

Valor: 287401

ISIN: CH0002874011

	12 Monate		5 Jahre		10 Jahre		02.11.91 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.2%	12.5%	15.9%	23.3%	43.2%	61.5%	228.4%	376.7%
Return p.a.	12.2%	12.5%	3.0%	4.3%	3.7%	4.9%	4.3%	5.7%
Risk p.a.	4.2%	4.0%	4.9%	4.3%	4.2%	3.8%	5.6%	5.6%
Sharpe Ratio	3.11	3.35	0.76	1.18	0.95	1.37	0.51	0.76
Tracking Error p.a. (ex-post)	1.0%		1.3%		1.1%		1.6%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-0.32		-1.00		-1.11		-0.87	
Beta	1.02		1.13		1.06		0.96	
Jensen-Alpha	-0.6%		-1.9%		-1.6%		-1.2%	
Max. Drawdown	-1.3%	-1.1%	-6.0%	-3.8%	-6.0%	-4.4%	-19.0%	-17.4%
Recovery time (in months)	2	2	9	7	9	14	62	36
Modified Duration*	4.87							

Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		1.46%	
TER KGAST	1.12%							

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

Benchmark: Customized BM**

Valor: 2455731

ISIN: CH0024557313

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	14.5%	14.8%	18.4%	27.2%	51.1%	72.5%	47.6%	75.0%
Return p.a.	14.5%	14.8%	3.4%	4.9%	4.2%	5.6%	2.9%	4.2%
Risk p.a.	5.3%	4.8%	6.1%	5.3%	5.2%	4.7%	6.2%	5.9%
Sharpe Ratio	2.90	3.21	0.69	1.08	0.87	1.26	0.43	0.66
Tracking Error p.a. (ex-post)	1.2%		1.4%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-0.26		-1.05		-1.09		-1.05	
Beta	1.06		1.13		1.08		1.02	
Jensen-Alpha	-1.2%		-2.3%		-1.9%		-1.4%	
Max. Drawdown	-1.8%	-1.6%	-7.1%	-4.9%	-7.1%	-6.2%	-25.0%	-23.8%
Recovery time (in months)	3	2	9	7	9	11	68	62
Modified Duration*	4.01							

Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.25%	
TER KGAST	1.13%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 44120031

ISIN: CH0441200315

	12 Monate		5 Jahre		10 Jahre		13.12.18 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	19.9%	21.6%	n/a	n/a	n/a	n/a	14.5%	17.1%
Return p.a.	19.9%	21.6%	n/a	n/a	n/a	n/a	13.3%	15.6%
Risk p.a.	8.7%	8.3%	n/a	n/a	n/a	n/a	10.2%	9.5%
Sharpe Ratio	2.37	2.68	n/a	n/a	n/a	n/a	1.38	1.72
Tracking Error p.a. (ex-post)	1.4%		n/a		n/a		1.5%	
Tracking Error p.a. (ex-ante)*	1.2%							
Information Ratio	-1.20		n/a		n/a		-1.57	
Beta	1.03		n/a		n/a		1.06	
Jensen-Alpha	-2.4%		n/a		n/a		-3.3%	
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	1.06%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 3543791

ISIN: CH0035437919

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	9.8%	10.3%	14.7%	19.1%	39.4%	52.4%	42.0%	56.2%
Return p.a.	9.8%	10.3%	2.8%	3.6%	3.4%	4.3%	2.9%	3.8%
Risk p.a.	3.3%	3.1%	3.6%	3.3%	3.2%	3.0%	3.9%	3.8%
Sharpe Ratio	3.23	3.51	0.98	1.29	1.16	1.53	0.76	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	-0.66		-0.83		-1.02		-0.82	
Beta	1.01		1.04		1.01		0.99	
Jensen-Alpha	-0.6%		-1.0%		-1.0%		-0.8%	
Max. Drawdown	-0.5%	-0.4%	-4.7%	-2.6%	-4.7%	-2.7%	-9.8%	-9.3%
Recovery time (in months)	2	2	8	7	8	13	21	20
Modified Duration*	5.28							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		-0.01%	
TER KGAST	0.94%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 1016862

ISIN: CH0010168620

	12 Monate		5 Jahre		10 Jahre		19.12.00 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.8%	13.1%	18.1%	24.4%	48.8%	64.1%	66.7%	93.9%
Return p.a.	12.8%	13.1%	3.4%	4.5%	4.1%	5.1%	2.7%	3.5%
Risk p.a.	4.8%	4.3%	5.1%	4.6%	4.5%	4.2%	5.6%	5.3%
Sharpe Ratio	2.85	3.19	0.80	1.13	0.97	1.30	0.39	0.57
Tracking Error p.a. (ex-post)	0.9%		1.1%		1.0%		1.4%	
Tracking Error p.a. (ex-ante)*	1.2%							
Information Ratio	-0.30		-0.94		-1.00		-0.60	
Beta	1.08		1.09		1.06		1.03	
Jensen-Alpha	-1.4%		-1.5%		-1.4%		-0.9%	
Max. Drawdown	-1.5%	-1.3%	-6.9%	-4.2%	-6.9%	-5.2%	-20.3%	-19.4%
Recovery time (in months)	3	2	9	7	9	10	64	52
Modified Duration*	4.82							

Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.51%	
TER KGAST	1.01%							

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

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 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.8%	3.4%	1.9%	7.5%	16.5%	28.5%	72.4%	116.1%
Return p.a.	2.8%	3.4%	0.4%	1.5%	1.5%	2.5%	2.3%	3.3%
Risk p.a.	4.5%	4.7%	3.3%	3.5%	2.9%	3.1%	2.6%	2.9%
Sharpe Ratio	0.78	0.88	0.34	0.62	0.64	0.92	0.58	0.84
Tracking Error p.a. (ex-post)	0.3%		0.9%		1.0%		1.5%	
Tracking Error p.a. (ex-ante)*	0.1%							
Information Ratio	-2.26		-1.20		-1.04		-0.66	
Beta	0.96		0.90		0.89		0.76	
Jensen-Alpha	-0.4%		-0.9%		-0.7%		-0.4%	
Max. Drawdown	-4.0%	-3.9%	-6.2%	-4.4%	-6.2%	-4.4%	-6.2%	-5.7%
Recovery time (in months)	not recovered	not recovered	38	35	38	35	38	21
Modified Duration*	8.45							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.81%	
TER KGAST	0.43%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 -- 12.2019 p.a.

* as of 31.12.2019

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 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.9%	3.4%	5.5%	7.5%	23.3%	28.8%	70.6%	89.2%
Return p.a.	2.9%	3.4%	1.1%	1.5%	2.1%	2.6%	2.6%	3.1%
Risk p.a.	4.5%	4.7%	3.5%	3.5%	3.0%	3.2%	2.9%	3.1%
Sharpe Ratio	0.81	0.88	0.52	0.62	0.80	0.92	0.64	0.78
Tracking Error p.a. (ex-post)	0.2%		0.2%		0.2%		0.4%	
Tracking Error p.a. (ex-ante)*	0.1%							
Information Ratio	-2.01		-1.88		-1.80		-1.22	
Beta	0.97		0.98		0.96		0.95	
Jensen-Alpha	-0.3%		-0.3%		-0.3%		-0.4%	
Max. Drawdown	-4.0%	-3.9%	-4.9%	-4.4%	-4.9%	-4.4%	-5.3%	-4.6%
Recovery time (in months)	not recovered	not recovered	37	35	37	35	21	20
Modified Duration*	8.41							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.67%	
TER KGAST	0.49%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 12.2019 p.a.

* as of 31.12.2019

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 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.4%	2.1%	2.8%	4.3%	18.7%	23.8%	38.7%	47.2%
Return p.a.	1.4%	2.1%	0.5%	0.8%	1.7%	2.2%	1.9%	2.3%
Risk p.a.	2.4%	2.4%	1.8%	1.8%	1.8%	1.9%	2.7%	2.6%
Sharpe Ratio	0.92	1.19	0.70	0.86	1.12	1.30	0.59	0.75
Tracking Error p.a. (ex-post)	0.2%		0.3%		0.3%		0.6%	
Tracking Error p.a. (ex-ante)*	0.1%							
Information Ratio	-3.68		-1.07		-1.45		-0.61	
Beta	0.98		1.00		0.94		1.02	
Jensen-Alpha	-0.6%		-0.3%		-0.3%		-0.4%	
Max. Drawdown	-2.3%	-2.1%	-2.7%	-2.1%	-2.7%	-2.1%	-8.0%	-4.9%
Recovery time (in months)	not recovered	not recovered	36	not recovered	36	not recovered	32	26
Modified Duration*	4.91							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.32%	
TER KGAST	0.52%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 12.2019 p.a.

* as of 31.12.2019

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.8%	3.0%	3.9%	6.5%	20.8%	27.1%	46.1%	57.0%
Return p.a.	2.8%	3.0%	0.8%	1.3%	1.9%	2.4%	2.2%	2.7%
Risk p.a.	3.9%	4.1%	3.0%	3.0%	2.5%	2.6%	2.7%	2.8%
Sharpe Ratio	0.88	0.93	0.50	0.66	0.88	1.04	0.72	0.83
Tracking Error p.a. (ex-post)	0.3%		0.2%		0.3%		0.5%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-0.94		-2.33		-1.54		-0.91	
Beta	0.97		1.00		0.95		0.93	
Jensen-Alpha	-0.2%		-0.5%		-0.4%		-0.3%	
Max. Drawdown	-3.4%	-3.4%	-4.5%	-3.7%	-4.5%	-3.7%	-4.5%	-3.7%
Recovery time (in months)	not recovered	not recovered	37	35	37	35	37	21
Modified Duration*	7.63							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.32%	
TER KGAST	0.53%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 12.2019 p.a.

* as of 31.12.2019

SAST Nachhaltig Obligationen International ex CHF (in CHF)

Benchmark: FTSE WGBI non SF TR

Valor: 978280

ISIN: CH0009782803

	12 Monate		5 Jahre		10 Jahre		15.12.98 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	4.3%	4.0%	5.5%	7.8%	8.7%	12.5%	38.7%	60.1%
Return p.a.	4.3%	4.0%	1.1%	1.5%	0.8%	1.2%	1.6%	2.3%
Risk p.a.	5.3%	5.2%	6.6%	6.6%	7.8%	8.3%	7.1%	7.3%
Sharpe Ratio	0.95	0.91	0.28	0.34	0.15	0.18	0.13	0.22
Tracking Error p.a. (ex-post)	0.4%		0.5%		1.1%		1.8%	
Tracking Error p.a. (ex-ante)*	0.4%							
Information Ratio	0.60		-0.79		-0.32		-0.38	
Beta	1.00		0.99		0.94		0.93	
Jensen-Alpha	0.2%		-0.4%		-0.2%		-0.6%	
Max. Drawdown	-3.8%	-3.7%	-10.1%	-9.8%	-20.1%	-21.6%	-20.1%	-21.6%
Recovery time (in months)	not recovered	not recovered	17	13	107	73	107	73
Modified Duration*	8.12							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.67%	
TER KGAST	0.61%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 12.2019 p.a.

* as of 31.12.2019

SAST Sustainable Global High Yield (in CHF)

Benchmark: ICE BofA GLB HY TR hdg CHF

Valor: 36258487

ISIN: CH0362584879

	12 Monate		5 Jahre		10 Jahre		01.06.17 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	14.1%	12.9%	n/a	n/a	n/a	n/a	15.7%	15.6%
Return p.a.	14.1%	12.9%	n/a	n/a	n/a	n/a	5.8%	5.8%
Risk p.a.	5.9%	6.7%	n/a	n/a	n/a	n/a	6.7%	6.8%
Sharpe Ratio	2.50	2.04	n/a	n/a	n/a	n/a	0.98	0.95
Tracking Error p.a. (ex-post)	1.1%		n/a		n/a		1.0%	
Tracking Error p.a. (ex-ante)*	4.7%							
Information Ratio	1.07		n/a		n/a		0.03	
Beta	0.88		n/a		n/a		0.97	
Jensen-Alpha	2.8%		n/a		n/a		0.3%	
Max. Drawdown	-2.3%	-2.8%	n/a	n/a	n/a	n/a	-4.9%	-5.0%
Recovery time (in months)	5	8	n/a	n/a	n/a	n/a	16	12
Modified Duration*	0.00							

Riskless Return p.a. in CHF	-0.74%		n/a		n/a		-0.73%	
TER KGAST	0.78%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 -- 12.2019 p.a.

* as of 31.12.2019

SAST Nachhaltig Aktien Schweiz Inland (in CHF)

Benchmark: SPI Extra TR

Valor: 656054

ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		01.07.97 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	16.0%	30.4%	22.0%	44.7%	92.3%	127.9%	126.8%	261.3%
Return p.a.	16.0%	30.4%	4.1%	7.7%	6.8%	8.6%	3.7%	5.9%
Risk p.a.	7.3%	12.0%	11.9%	12.2%	11.0%	11.1%	14.8%	14.6%
Sharpe Ratio	2.30	2.60	0.40	0.69	0.65	0.80	0.20	0.35
Tracking Error p.a. (ex-post)	7.3%		4.6%		3.9%		3.4%	
Tracking Error p.a. (ex-ante)*	6.3%							
Information Ratio	-1.97		-0.79		-0.47		-0.64	
Beta	0.50		0.90		0.93		0.99	
Jensen-Alpha	1.2%		-2.8%		-1.2%		-2.1%	
Max. Drawdown	-2.0%	-3.9%	-16.5%	-13.7%	-16.5%	-16.9%	-53.8%	-49.3%
Recovery time (in months)	4	2	not recovered	20	not recovered	17	98	64
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.73%	
TER KGAST	0.55%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 -- 12.2019 p.a.

* as of 31.12.2019

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	33.6%	30.6%	45.9%	44.9%	140.1%	128.2%	279.4%	272.9%
Return p.a.	33.6%	30.6%	7.9%	7.7%	9.2%	8.6%	8.1%	8.0%
Risk p.a.	8.3%	8.1%	11.2%	11.6%	10.6%	10.8%	12.3%	12.6%
Sharpe Ratio	4.12	3.89	0.76	0.73	0.90	0.83	0.63	0.61
Tracking Error p.a. (ex-post)	1.4%		1.9%		1.8%		2.0%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	2.14		0.08		0.31		0.05	
Beta	1.02		0.96		0.97		0.96	
Jensen-Alpha	2.4%		0.5%		0.9%		0.4%	
Max. Drawdown	-1.6%	-1.6%	-12.1%	-13.7%	-17.5%	-16.9%	-49.1%	-48.8%
Recovery time (in months)	2	2	8	20	17	17	77	77
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.32%	
TER KGAST	0.58%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 12.2019 p.a.

* as of 31.12.2019

SAST Nachhaltig Aktien Schweiz Small & Mid Caps (in CHF)

Benchmark: SPI Extra TR

Valor: 276010516

ISIN: CH0276010516

	12 Monate		5 Jahre		10 Jahre		01.10.15 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	31.1%	30.4%	n/a	n/a	n/a	n/a	85.1%	68.8%
Return p.a.	31.1%	30.4%	n/a	n/a	n/a	n/a	15.6%	13.1%
Risk p.a.	13.0%	12.0%	n/a	n/a	n/a	n/a	12.8%	11.5%
Sharpe Ratio	2.46	2.60	n/a	n/a	n/a	n/a	1.28	1.21
Tracking Error p.a. (ex-post)	3.3%		n/a		n/a		3.7%	
Tracking Error p.a. (ex-ante)*	2.8%							
Information Ratio	0.21		n/a		n/a		0.68	
Beta	1.05		n/a		n/a		1.07	
Jensen-Alpha	-0.8%		n/a		n/a		1.5%	
Max. Drawdown	-5.1%	-3.9%	n/a	n/a	n/a	n/a	-24.9%	-20.2%
Recovery time (in months)	3	2	n/a	n/a	n/a	n/a	not recovered	15
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.74%		n/a		n/a		-0.74%	
TER KGAST	0.64%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 -- 12.2019 p.a.

* as of 31.12.2019

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 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	25.5%	25.3%	33.0%	48.6%	93.2%	132.3%	96.1%	167.8%
Return p.a.	25.5%	25.3%	5.9%	8.2%	6.8%	8.8%	4.0%	5.9%
Risk p.a.	13.8%	13.8%	13.9%	13.3%	12.9%	12.3%	15.0%	14.5%
Sharpe Ratio	1.90	1.88	0.48	0.68	0.55	0.74	0.25	0.39
Tracking Error p.a. (ex-post)	3.0%		3.1%		3.0%		3.3%	
Tracking Error p.a. (ex-ante)*	2.6%							
Information Ratio	0.09		-0.75		-0.66		-0.57	
Beta	0.98		1.02		1.02		1.01	
Jensen-Alpha	0.9%		-2.5%		-2.1%		-2.0%	
Max. Drawdown	-6.9%	-7.2%	-16.6%	-12.8%	-21.4%	-22.5%	-52.4%	-54.4%
Recovery time (in months)	7	6	7	7	27	29	118	91
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.33%		0.32%	
TER KGAST	0.83%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 12.2019 p.a.

* as of 31.12.2019

SAST Rohstoffe ex Agrar / Lebendvieh (in CHF)

Benchmark: BBG Comm ex Agri & Liv TR hdg CHF

Valor: 23181215

ISIN: CH0231812154

	12 Monate		5 Jahre		10 Jahre		01.04.14 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.4%	8.1%	-1.6%	-19.2%	n/a	n/a	-21.9%	-39.9%
Return p.a.	13.4%	8.1%	-0.3%	-4.2%	n/a	n/a	-4.2%	-8.5%
Risk p.a.	15.2%	13.6%	14.3%	14.7%	n/a	n/a	14.2%	14.9%
Sharpe Ratio	0.93	0.65	0.03	-0.23	n/a	n/a	-0.25	-0.50
Tracking Error p.a. (ex-post)	4.6%		9.6%		n/a		9.4%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	1.16		0.40		n/a		0.43	
Beta	1.07		0.76		n/a		0.75	
Jensen-Alpha	4.7%		3.0%		n/a		2.3%	
Max. Drawdown	-9.4%	-7.7%	-25.8%	-34.5%	n/a	n/a	-42.6%	-51.1%
Recovery time (in months)	10	not recovered	32	not recovered	n/a	n/a	not recovered	not recovered
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.74%		-0.74%		n/a		-0.64%	
TER KGAST	1.03%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 03.2014 -- 12.2019 p.a.

* as of 31.12.2019

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 -- 31.12.19	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	21.2%	25.3%	n/a	n/a	n/a	n/a	29.9%	43.3%
Return p.a.	21.2%	25.3%	n/a	n/a	n/a	n/a	8.6%	12.0%
Risk p.a.	15.6%	13.8%	n/a	n/a	n/a	n/a	12.8%	11.5%
Sharpe Ratio	1.41	1.88	n/a	n/a	n/a	n/a	0.73	1.11
Tracking Error p.a. (ex-post)	2.5%		n/a		n/a		2.5%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	-1.63		n/a		n/a		-1.39	
Beta	1.12		n/a		n/a		1.09	
Jensen-Alpha	-7.2%		n/a		n/a		-4.6%	
Max. Drawdown	-7.9%	-7.2%	n/a	n/a	n/a	n/a	-16.4%	-12.8%
Recovery time (in months)	7	6	n/a	n/a	n/a	n/a	7	7
Modified Duration*	n/a							

Riskless Return p.a. in CHF	-0.74%		n/a		n/a		-0.73%	
TER KGAST	0.76%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 -- 12.2019 p.a.

* as of 31.12.2019

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