Kennzahlen

J. Safra Sarasin Freizügigkeitsstiftung

J. Safra Sarasin Säule 3a-Stiftung

31. März 2021

SAST BVG-Ertrag Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455713

ISIN: CH0024557131

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	9.9%	8.3%	11.2%	16.5%	26.2%	46.3%	30.9%	67.2%
Return p.a.	9.9%	8.3%	2.1%	3.1%	2.4%	3.9%	1.8%	3.5%
Risk p.a.	3.8%	3.6%	3.9%	3.5%	3.3%	3.1%	3.4%	3.3%
Sharpe Ratio	2.79	2.50	0.73	1.08	0.85	1.40	0.48	1.01
Tracking Error p.a. (ex-post)	0.7%		1.0%		0.9%		0.9%	
Tracking Error p.a. (ex-ante)*	2.9%							
Information Ratio	2.16		-0.98		-1.73		-1.97	
Beta	1.03		1.08		1.03		1.00	
Jensen-Alpha	1.3%		-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*	7.34							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.16%	
TER KGAST	1.47%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 03.2021 p.a.

* as of 31.03.2021

** Benchmark composition: 23% BBG Barclays Gl. Agg Corp Hdg CHF TR, 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, 6% ICE BofA Gl Gov ex CH hdg CHF, 6% ICE BofA Gl Gov ex CH TR

SAST BVG-Rendite Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025114

ISIN: CH0020251143

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.8%	11.5%	17.8%	23.3%	34.9%	56.5%	52.9%	89.1%
Return p.a.	12.8%	11.5%	3.3%	4.3%	3.0%	4.6%	2.6%	4.0%
Risk p.a.	4.5%	4.5%	4.6%	4.2%	4.0%	3.7%	4.1%	4.0%
Sharpe Ratio	2.98	2.74	0.89	1.19	0.87	1.34	0.59	0.94
Tracking Error p.a. (ex-post)	0.8%		1.0%		1.1%		1.0%	
Tracking Error p.a. (ex-ante)*	2.5%							
Information Ratio	1.58		-0.94		-1.46		-1.38	
Beta	1.00		1.07		1.04		1.01	
Jensen-Alpha	1.3%		-1.3%		-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*	7.07							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.22%	
TER KGAST	1.53%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 03.2021 p.a.

* as of 31.03.2021

** Benchmark composition: 20% BBG Barclays Gl. Agg Corp Hdg CHF TR, 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, 5% ICE BofA Gl Gov ex CH hdg CHF, 5% ICE BofA Gl Gov ex CH TR

SAST BVG-Wachstum Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025128

ISIN: CH0020251283

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	17.0%	15.2%	24.4%	30.3%	42.9%	67.4%	63.3%	105.1%
Return p.a.	17.0%	15.2%	4.5%	5.4%	3.6%	5.3%	3.1%	4.5%
Risk p.a.	5.5%	5.5%	5.6%	5.1%	5.1%	4.6%	5.3%	5.1%
Sharpe Ratio	3.24	2.89	0.93	1.21	0.81	1.24	0.54	0.85
Tracking Error p.a. (ex-post)	0.9%		1.1%		1.2%		1.1%	
Tracking Error p.a. (ex-ante)*	2.5%							
Information Ratio	1.93		-0.87		-1.43		-1.36	
Beta	0.97		1.07		1.07		1.02	
Jensen-Alpha	2.1%		-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*	7.24							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.22%	
TER KGAST	1.64%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 03.2021 p.a.

* as of 31.03.2021

** Benchmark composition: 17% BBG Barclays Gl. Agg Corp Hdg CHF TR, 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, 4% ICE BofA Gl Gov ex CH hdg CHF, 4% ICE BofA Gl Gov ex CH TR

SAST BVG-Zukunft Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455745

ISIN: CH0024557453

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	20.4%	18.5%	30.4%	37.2%	52.1%	80.1%	50.1%	89.3%
Return p.a.	20.4%	18.5%	5.5%	6.5%	4.3%	6.1%	2.8%	4.4%
Risk p.a.	6.5%	6.7%	6.5%	6.1%	6.0%	5.6%	6.5%	6.3%
Sharpe Ratio	3.24	2.88	0.95	1.20	0.78	1.17	0.40	0.67
Tracking Error p.a. (ex-post)	1.1%		1.2%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	1.61		-0.91		-1.41		-1.35	
Beta	0.96		1.06		1.06		1.02	
Jensen-Alpha	2.6%		-1.5%		-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*	6.63							

Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.16%	
TER KGAST	1.66%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 03.2021 p.a.

* as of 31.03.2021

** Benchmark composition: 14% BBG Barclays Gl. Agg Corp Hdg CHF TR, 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, 6% ICE BofA Gl Gov ex CH hdg CHF

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 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	31.9%	31.5%	n/a	n/a	n/a	n/a	27.6%	31.4%
Return p.a.	31.9%	31.5%	n/a	n/a	n/a	n/a	11.0%	12.4%
Risk p.a.	9.7%	11.1%	n/a	n/a	n/a	n/a	12.8%	13.0%
Sharpe Ratio	3.35	2.90	n/a	n/a	n/a	n/a	0.92	1.01
Tracking Error p.a. (ex-post)	2.2%		n/a		n/a		1.8%	
Tracking Error p.a. (ex-ante)*	2.5%							
Information Ratio	0.17		n/a		n/a		-0.77	
Beta	0.86		n/a		n/a		0.98	
Jensen-Alpha	4.7%		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*	9.40							
Riskless Return p.a. in CHF	-0.72%		n/a		n/a		-0.72%	
TER KGAST	1.64%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 03.2021 p.a.

* as of 31.03.2021

** 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 B (in CHF)

Benchmark: Customized BM**

Valor: 3543800

ISIN: CH0035438008

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.3%	11.5%	18.7%	22.7%	38.1%	55.8%	41.1%	63.9%
Return p.a.	13.3%	11.5%	3.5%	4.2%	3.3%	4.5%	2.6%	3.8%
Risk p.a.	4.3%	4.5%	4.6%	4.2%	4.0%	3.8%	4.4%	4.2%
Sharpe Ratio	3.26	2.74	0.92	1.16	0.92	1.32	0.62	0.92
Tracking Error p.a. (ex-post)	0.9%		1.0%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	2.01		-0.70		-1.32		-1.15	
Beta	0.95		1.05		1.04		1.01	
Jensen-Alpha	2.5%		-0.9%		-1.4%		-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*	5.92							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		-0.07%	
TER KGAST	1.47%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 03.2021 p.a.

* as of 31.03.2021

** Benchmark composition: 12% BBG Barclays Global Agg. Corp, 8% BBG Barclays Euro Aggr Corp 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, 5% ICE BofA Gl Gov ex CH hdg CHF, 5% ICE BofA Gl Gov ex CH TR

SAST BVG-Nachhaltigkeit Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025138

ISIN: CH0020251382

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	19.0%	16.5%	27.2%	32.2%	50.8%	70.8%	71.9%	104.8%
Return p.a.	19.0%	16.5%	4.9%	5.7%	4.2%	5.5%	3.4%	4.5%
Risk p.a.	5.9%	5.9%	5.9%	5.5%	5.4%	5.0%	5.8%	5.5%
Sharpe Ratio	3.36	2.91	0.96	1.18	0.86	1.19	0.55	0.78
Tracking Error p.a. (ex-post)	1.1%		1.2%		1.1%		1.2%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	2.23		-0.67		-1.20		-0.95	
Beta	0.97		1.05		1.05		1.03	
Jensen-Alpha	2.9%		-1.1%		-1.6%		-1.2%	
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*	5.72							

Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.22%	
TER KGAST	1.55%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 03.2021 p.a.

* as of 31.03.2021

** Benchmark composition: 10% BBG Barclays Global Agg. Corp, 7% BBG Barclays Euro Aggr Corp 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, 4% ICE BofA Gl Gov ex CH hdg CHF, 4% ICE BofA Gl Gov ex CH TR

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