



J. SAFRA SARASIN



Kennzahlen

J. Safra Sarasin Freizügigkeitsstiftung

J. Safra Sarasin Säule 3a-Stiftung

30. Juni 2020

SAST BVG-Ertrag Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455713

ISIN: CH0024557131

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.0%	2.3%	7.7%	15.1%	21.9%	42.3%	25.7%	61.6%
Return p.a.	1.0%	2.3%	1.5%	2.9%	2.0%	3.6%	1.6%	3.4%
Risk p.a.	7.3%	6.5%	4.1%	3.7%	3.2%	3.0%	3.5%	3.3%
Sharpe Ratio	0.24	0.46	0.54	0.98	0.74	1.31	0.41	0.97
Tracking Error p.a. (ex-post)	1.3%		1.0%		0.9%		0.8%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	-0.92		-1.38		-1.80		-2.15	
Beta	1.11		1.09		1.02		1.00	
Jensen-Alpha	-1.6%		-1.7%		-1.7%		-1.8%	
Max. Drawdown	-6.5%	-5.4%	-6.5%	-5.4%	-6.5%	-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*	6.28							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.37%		0.21%	
TER KGAST	1.45%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2020 p.a.

* as of 30.06.2020

** 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 GI Gov ex CH hdg CHF, 6% ICE BofA GI 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 -- 30.06.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.5%	2.3%	11.4%	18.9%	29.0%	49.6%	44.2%	79.2%
Return p.a.	1.5%	2.3%	2.2%	3.5%	2.6%	4.1%	2.4%	3.8%
Risk p.a.	7.8%	7.2%	4.8%	4.3%	3.9%	3.7%	4.2%	4.0%
Sharpe Ratio	0.28	0.42	0.61	0.99	0.75	1.23	0.51	0.89
Tracking Error p.a. (ex-post)	1.2%		1.0%		1.1%		1.0%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	-0.71		-1.31		-1.44		-1.47	
Beta	1.08		1.09		1.04		1.01	
Jensen-Alpha	-1.1%		-1.7%		-1.7%		-1.5%	
Max. Drawdown	-7.3%	-6.6%	-7.3%	-6.6%	-7.3%	-6.6%	-13.5%	-10.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	57	32
Modified Duration*	5.93							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.37%		0.27%	
TER KGAST	1.52%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 06.2020 p.a.

* as of 30.06.2020

** 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 -- 30.06.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.6%	2.3%	13.4%	22.0%	34.4%	58.5%	50.2%	90.1%
Return p.a.	1.6%	2.3%	2.5%	4.1%	3.0%	4.7%	2.7%	4.2%
Risk p.a.	9.1%	8.3%	5.9%	5.2%	4.9%	4.5%	5.3%	5.1%
Sharpe Ratio	0.25	0.36	0.56	0.91	0.69	1.14	0.45	0.78
Tracking Error p.a. (ex-post)	1.2%		1.2%		1.1%		1.1%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	-0.62		-1.29		-1.50		-1.48	
Beta	1.08		1.11		1.07		1.03	
Jensen-Alpha	-1.0%		-2.0%		-2.1%		-1.7%	
Max. Drawdown	-8.8%	-8.0%	-8.8%	-8.0%	-8.8%	-8.0%	-19.7%	-17.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	67	36
Modified Duration*	5.71							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.37%		0.27%	
TER KGAST	1.63%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 06.2020 p.a.

* as of 30.06.2020

** 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 -- 30.06.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.9%	2.4%	15.4%	24.8%	42.4%	69.7%	35.6%	72.2%
Return p.a.	1.9%	2.4%	2.9%	4.5%	3.6%	5.4%	2.2%	3.9%
Risk p.a.	10.2%	9.4%	6.9%	6.2%	5.9%	5.4%	6.5%	6.3%
Sharpe Ratio	0.25	0.34	0.53	0.85	0.68	1.08	0.30	0.59
Tracking Error p.a. (ex-post)	1.3%		1.2%		1.2%		1.2%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	-0.43		-1.31		-1.48		-1.47	
Beta	1.09		1.10		1.08		1.02	
Jensen-Alpha	-0.8%		-2.2%		-2.3%		-1.8%	
Max. Drawdown	-10.0%	-9.2%	-10.0%	-9.2%	-10.0%	-9.2%	-25.6%	-23.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	70	62
Modified Duration*	4.98							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.37%		0.21%	
TER KGAST	1.66%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2020 p.a.

* as of 30.06.2020

** 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 -- 30.06.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.8%	1.3%	n/a	n/a	n/a	n/a	8.9%	11.9%
Return p.a.	0.8%	1.3%	n/a	n/a	n/a	n/a	5.5%	7.4%
Risk p.a.	14.9%	14.5%	n/a	n/a	n/a	n/a	14.1%	13.7%
Sharpe Ratio	0.10	0.14	n/a	n/a	n/a	n/a	0.44	0.59
Tracking Error p.a. (ex-post)	1.4%		n/a		n/a		1.4%	
Tracking Error p.a. (ex-ante)*	3.9%							
Information Ratio	-0.35		n/a		n/a		-1.30	
Beta	1.02		n/a		n/a		1.02	
Jensen-Alpha	-0.5%		n/a		n/a		-2.0%	
Max. Drawdown	-15.0%	-14.7%	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	not recovered	not recovered
Modified Duration*	4.16							
Riskless Return p.a. in CHF	-0.72%		n/a		n/a		-0.71%	
TER KGAST	1.67%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 06.2020 p.a.

* as of 30.06.2020

** 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 -- 30.06.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.7%	2.0%	12.2%	18.4%	29.7%	48.9%	31.9%	55.3%
Return p.a.	0.7%	2.0%	2.3%	3.4%	2.6%	4.1%	2.2%	3.6%
Risk p.a.	7.9%	7.4%	4.7%	4.4%	3.9%	3.7%	4.4%	4.2%
Sharpe Ratio	0.18	0.36	0.66	0.96	0.77	1.20	0.52	0.85
Tracking Error p.a. (ex-post)	0.9%		0.9%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-1.42		-1.25		-1.56		-1.35	
Beta	1.07		1.05		1.04		1.01	
Jensen-Alpha	-1.4%		-1.3%		-1.6%		-1.4%	
Max. Drawdown	-7.5%	-6.8%	-7.5%	-6.8%	-7.5%	-6.8%	-10.3%	-9.3%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	24	20
Modified Duration*	5.90							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.37%		-0.03%	
TER KGAST	1.48%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 06.2020 p.a.

* as of 30.06.2020

** 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 GI Gov ex CH hdg CHF, 5% ICE BofA GI Gov ex CH TR

