



J. SAFRA SARASIN



Kennzahlen

J. Safra Sarasin Freizügigkeitsstiftung

J. Safra Sarasin Säule 3a-Stiftung

30. Juni 2022

SAST BVG-Ertrag Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455713

ISIN: CH0024557131

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.5%	-9.4%	-1.5%	4.3%	10.1%	26.0%	18.8%	54.2%
Return p.a.	-10.5%	-9.4%	-0.3%	0.8%	1.0%	2.3%	1.1%	2.7%
Risk p.a.	4.0%	4.1%	4.4%	4.1%	3.6%	3.5%	3.5%	3.5%
Sharpe Ratio	-2.43	-2.09	0.10	0.39	0.42	0.83	0.28	0.76
Tracking Error p.a. (ex-post)	1.1%		1.1%		0.9%		0.9%	
Tracking Error p.a. (ex-ante)*	2.5%							
Information Ratio	-0.99		-1.08		-1.51		-1.89	
Beta	0.93		1.05		1.01		0.99	
Jensen-Alpha	-1.6%		-1.2%		-1.4%		-1.6%	
Max. Drawdown	-11.3%	-10.5%	-11.3%	-10.5%	-11.3%	-10.5%	-11.3%	-10.5%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.71							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.09%	
TER KGAST	1.37%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2022 p.a.

* as of 30.06.2022

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

Benchmark: Customized BM**

Valor: 2025114

ISIN: CH0020251143

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.7%	-9.5%	2.4%	8.5%	19.0%	36.5%	39.4%	75.4%
Return p.a.	-10.7%	-9.5%	0.5%	1.6%	1.8%	3.2%	1.9%	3.3%
Risk p.a.	4.6%	4.7%	5.1%	4.8%	4.3%	4.1%	4.2%	4.1%
Sharpe Ratio	-2.13	-1.82	0.24	0.50	0.53	0.90	0.42	0.75
Tracking Error p.a. (ex-post)	1.0%		1.0%		1.0%		1.0%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	-1.14		-1.13		-1.41		-1.37	
Beta	0.95		1.04		1.03		1.00	
Jensen-Alpha	-1.6%		-1.3%		-1.5%		-1.3%	
Max. Drawdown	-11.7%	-10.7%	-11.7%	-10.7%	-11.7%	-10.7%	-13.5%	-10.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	57	32
Modified Duration*	6.34							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.15%	
TER KGAST	1.39%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 06.2022 p.a.

* as of 30.06.2022

** 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 GI Gov ex CH TR, 5% ICE BofA GI 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 B (in CHF)

Benchmark: Customized BM**

Valor: 2025128

ISIN: CH0020251283

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.7%	-9.5%	6.5%	13.2%	27.6%	49.0%	49.5%	91.4%
Return p.a.	-10.7%	-9.5%	1.3%	2.5%	2.5%	4.1%	2.3%	3.8%
Risk p.a.	5.4%	5.5%	6.2%	5.8%	5.3%	5.0%	5.4%	5.2%
Sharpe Ratio	-1.82	-1.56	0.32	0.56	0.57	0.93	0.41	0.70
Tracking Error p.a. (ex-post)	1.2%		1.2%		1.1%		1.1%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	-1.09		-1.08		-1.39		-1.36	
Beta	0.96		1.05		1.05		1.02	
Jensen-Alpha	-1.6%		-1.4%		-1.8%		-1.5%	
Max. Drawdown	-12.1%	-11.1%	-12.1%	-11.1%	-12.1%	-11.1%	-19.7%	-17.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	67	36
Modified Duration*	6.29							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.15%	
TER KGAST	1.48%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 06.2022 p.a.

* as of 30.06.2022

** 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 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 B (in CHF)

Benchmark: Customized BM**

Valor: 2455745

ISIN: CH0024557453

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.6%	-9.3%	10.8%	18.0%	38.2%	63.6%	38.8%	78.3%
Return p.a.	-10.6%	-9.3%	2.1%	3.4%	3.3%	5.0%	2.0%	3.6%
Risk p.a.	6.4%	6.5%	7.2%	6.8%	6.3%	5.9%	6.6%	6.4%
Sharpe Ratio	-1.52	-1.30	0.39	0.60	0.61	0.96	0.30	0.56
Tracking Error p.a. (ex-post)	1.1%		1.2%		1.2%		1.2%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	-1.17		-1.09		-1.43		-1.35	
Beta	0.97		1.04		1.05		1.01	
Jensen-Alpha	-1.5%		-1.5%		-2.0%		-1.6%	
Max. Drawdown	-12.1%	-11.5%	-12.1%	-11.5%	-12.1%	-11.5%	-25.6%	-23.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	70	62
Modified Duration*	5.71							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.09%	
TER KGAST	1.46%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 12% SBI Dom AAA-BBB (TR), 8% SBI For AAA-BBB TR, 6% ICE BofA GI Gov ex CH hdg CHF, 14% BBG GI. Agg Corp Hdg CHF TR, 4% MSCI EM NR, 20% SPI (TR), 3% SPI EXTRA TR, 18% MSCI World ex CH (NR), 15% KGAST

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 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-13.0%	-11.4%	n/a	n/a	n/a	n/a	17.0%	23.2%
Return p.a.	-13.0%	-11.4%	n/a	n/a	n/a	n/a	4.5%	6.0%
Risk p.a.	10.3%	10.7%	n/a	n/a	n/a	n/a	12.0%	12.3%
Sharpe Ratio	-1.19	-0.99	n/a	n/a	n/a	n/a	0.44	0.55
Tracking Error p.a. (ex-post)	1.6%		n/a		n/a		1.7%	
Tracking Error p.a. (ex-ante)*	2.9%							
Information Ratio	-0.97		n/a		n/a		-0.90	
Beta	0.95		n/a		n/a		0.97	
Jensen-Alpha	-2.1%		n/a		n/a		-1.3%	
Max. Drawdown	-15.8%	-15.5%	n/a	n/a	n/a	n/a	-15.8%	-15.5%
Recovery time (in months)	not recovered	not recovered	n/a	n/a	n/a	n/a	not recovered	not recovered
Modified Duration*	4.11							
Riskless Return p.a. in CHF	-0.85%		n/a		n/a		-0.75%	
TER KGAST	1.44%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 20% SBI 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 B (in CHF)

Benchmark: Customized BM**

Valor: 3543800

ISIN: CH0035438008

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.9%	-9.9%	2.3%	7.5%	20.3%	35.1%	27.2%	51.2%
Return p.a.	-10.9%	-9.9%	0.5%	1.4%	1.9%	3.1%	1.7%	2.9%
Risk p.a.	4.4%	4.8%	5.1%	4.9%	4.3%	4.2%	4.4%	4.3%
Sharpe Ratio	-2.30	-1.88	0.24	0.45	0.56	0.87	0.41	0.69
Tracking Error p.a. (ex-post)	1.1%		1.1%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	-0.96		-0.91		-1.31		-1.19	
Beta	0.89		1.02		1.01		0.99	
Jensen-Alpha	-2.0%		-1.0%		-1.2%		-1.2%	
Max. Drawdown	-11.8%	-11.1%	-11.8%	-11.1%	-11.8%	-11.1%	-11.8%	-11.1%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.01							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		-0.14%	
TER KGAST	1.38%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 06.2022 p.a.

* as of 30.06.2022

** 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 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 B (in CHF)

Benchmark: Customized BM**

Valor: 2025138

ISIN: CH0020251382

	12 Monate		5 Jahre		10 Jahre		05.01.05 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-11.1%	-9.9%	7.9%	13.7%	33.7%	51.7%	55.7%	90.3%
Return p.a.	-11.1%	-9.9%	1.5%	2.6%	2.9%	4.3%	2.6%	3.7%
Risk p.a.	5.5%	5.9%	6.5%	6.2%	5.6%	5.3%	5.8%	5.5%
Sharpe Ratio	-1.85	-1.54	0.35	0.54	0.63	0.90	0.42	0.65
Tracking Error p.a. (ex-post)	1.1%		1.3%		1.1%		1.2%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	-1.00		-0.83		-1.23		-1.00	
Beta	0.92		1.03		1.03		1.02	
Jensen-Alpha	-1.8%		-1.1%		-1.5%		-1.3%	
Max. Drawdown	-12.1%	-11.6%	-12.1%	-11.6%	-12.1%	-11.6%	-21.0%	-19.5%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	69	52
Modified Duration*	6.00							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.15%	
TER KGAST	1.45%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 01.2005 -- 06.2022 p.a.

* as of 30.06.2022

** 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 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

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