



J. SAFRA SARASIN



Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

31. März 2020

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.1%	-0.1%	3.3%	8.6%	21.2%	36.2%	27.6%	54.4%
Return p.a.	-2.1%	-0.1%	0.7%	1.7%	1.9%	3.1%	1.8%	3.2%
Risk p.a.	6.3%	5.8%	3.8%	3.5%	3.0%	2.9%	3.3%	3.3%
Sharpe Ratio	-0.21	0.10	0.36	0.69	0.76	1.20	0.46	0.90
Tracking Error p.a. (ex-post)	1.1%		0.9%		0.9%		0.8%	
Tracking Error p.a. (ex-ante)*	2.1%							
Information Ratio	-1.69		-1.10		-1.40		-1.68	
Beta	1.08		1.06		1.00		0.99	
Jensen-Alpha	-2.0%		-1.2%		-1.2%		-1.4%	
Max. Drawdown	-6.5%	-5.4%	-6.5%	-5.4%	-6.5%	-5.4%	-9.0%	-6.0%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	34	21
Modified Duration*	6.09							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.23%	
TER KGAST	0.95%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 03.2020 p.a.

* as of 31.03.2020

** 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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.2%	-0.8%	5.6%	10.7%	25.4%	40.4%	55.0%	91.7%
Return p.a.	-2.2%	-0.8%	1.1%	2.1%	2.3%	3.5%	2.2%	3.3%
Risk p.a.	6.7%	6.4%	4.5%	4.1%	3.8%	3.5%	4.2%	3.9%
Sharpe Ratio	-0.22	-0.01	0.41	0.68	0.70	1.07	0.37	0.67
Tracking Error p.a. (ex-post)	0.9%		1.0%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.7%							
Information Ratio	-1.53		-0.97		-1.12		-0.84	
Beta	1.03		1.07		1.02		1.02	
Jensen-Alpha	-1.4%		-1.1%		-1.2%		-1.1%	
Max. Drawdown	-7.2%	-6.6%	-7.2%	-6.6%	-7.2%	-6.6%	-12.7%	-10.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	36	32
Modified Duration*	5.95							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.62%	
TER KGAST	1.02%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 -- 03.2020 p.a.

* as of 31.03.2020

** 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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-3.1%	-1.8%	6.4%	12.2%	28.1%	45.3%	201.6%	341.8%
Return p.a.	-3.1%	-1.8%	1.2%	2.3%	2.5%	3.8%	4.0%	5.4%
Risk p.a.	7.9%	7.5%	5.5%	5.0%	4.8%	4.4%	5.8%	5.7%
Sharpe Ratio	-0.29	-0.14	0.36	0.61	0.60	0.95	0.44	0.68
Tracking Error p.a. (ex-post)	1.0%		1.1%		1.1%		1.6%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-1.26		-0.97		-1.15		-0.88	
Beta	1.05		1.09		1.06		0.97	
Jensen-Alpha	-1.2%		-1.3%		-1.6%		-1.3%	
Max. Drawdown	-8.7%	-8.0%	-8.7%	-8.0%	-8.7%	-8.0%	-19.0%	-17.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	62	36
Modified Duration*	5.34							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		1.44%	
TER KGAST	1.12%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 -- 03.2020 p.a.

* as of 31.03.2020

** 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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-3.6%	-2.3%	6.9%	13.7%	32.4%	52.1%	33.5%	59.7%
Return p.a.	-3.6%	-2.3%	1.3%	2.6%	2.8%	4.3%	2.1%	3.4%
Risk p.a.	9.1%	8.5%	6.6%	5.9%	5.8%	5.3%	6.5%	6.2%
Sharpe Ratio	-0.32	-0.19	0.32	0.56	0.55	0.88	0.29	0.51
Tracking Error p.a. (ex-post)	1.2%		1.2%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-1.09		-1.01		-1.12		-1.08	
Beta	1.06		1.09		1.07		1.02	
Jensen-Alpha	-1.2%		-1.6%		-1.8%		-1.4%	
Max. Drawdown	-9.9%	-9.2%	-9.9%	-9.2%	-9.9%	-9.2%	-25.0%	-23.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	68	62
Modified Duration*	4.43							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.23%	
TER KGAST	1.14%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg. Monatliche Renditen netto, Risk ratios 05.2006 -- 03.2020 p.a.

* as of 31.03.2020

** 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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-7.4%	-6.5%	n/a	n/a	n/a	n/a	-2.5%	-0.1%
Return p.a.	-7.4%	-6.5%	n/a	n/a	n/a	n/a	-1.9%	-0.1%
Risk p.a.	13.7%	13.4%	n/a	n/a	n/a	n/a	13.9%	13.6%
Sharpe Ratio	-0.49	-0.43	n/a	n/a	n/a	n/a	-0.08	0.05
Tracking Error p.a. (ex-post)	1.3%		n/a		n/a		1.4%	
Tracking Error p.a. (ex-ante)*	1.7%							
Information Ratio	-0.71		n/a		n/a		-1.30	
Beta	1.01		n/a		n/a		1.02	
Jensen-Alpha	-0.8%		n/a		n/a		-1.8%	
Max. Drawdown	-14.9%	-14.7%	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	not recovered	not recovered
Modified Duration*	5.21							
Riskless Return p.a. in CHF	-0.74%		n/a		n/a		-0.73%	
TER KGAST	1.06%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg. Monatliche Renditen netto, Risk ratios 12.2018 -- 03.2020 p.a.

* as of 31.03.2020

** 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 A (in CHF)

Benchmark: Customized BM**

Valor: 3543791

ISIN: CH0035437919

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.5%	-1.1%	6.3%	10.3%	26.9%	39.8%	32.5%	47.1%
Return p.a.	-2.5%	-1.1%	1.2%	2.0%	2.4%	3.4%	2.3%	3.2%
Risk p.a.	6.9%	6.6%	4.4%	4.2%	3.8%	3.6%	4.3%	4.2%
Sharpe Ratio	-0.25	-0.06	0.45	0.65	0.73	1.05	0.55	0.77
Tracking Error p.a. (ex-post)	0.8%		0.9%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-1.70		-0.84		-1.09		-0.88	
Beta	1.04		1.04		1.02		1.00	
Jensen-Alpha	-1.4%		-0.8%		-1.1%		-0.9%	
Max. Drawdown	-7.4%	-6.8%	-7.4%	-6.8%	-7.4%	-6.8%	-9.8%	-9.3%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	21	20
Modified Duration*	6.43							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		-0.02%	
TER KGAST	0.96%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 03.2020 p.a.

* as of 31.03.2020

** 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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-3.3%	-2.4%	7.1%	12.4%	32.2%	46.2%	52.3%	78.2%
Return p.a.	-3.3%	-2.4%	1.4%	2.4%	2.8%	3.9%	2.2%	3.0%
Risk p.a.	8.2%	8.1%	5.7%	5.4%	5.1%	4.7%	5.8%	5.5%
Sharpe Ratio	-0.31	-0.21	0.37	0.58	0.63	0.89	0.29	0.46
Tracking Error p.a. (ex-post)	0.9%		1.1%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.7%							
Information Ratio	-1.02		-0.92		-1.02		-0.62	
Beta	1.01		1.04		1.05		1.03	
Jensen-Alpha	-0.9%		-1.1%		-1.2%		-0.9%	
Max. Drawdown	-9.0%	-8.7%	-9.0%	-8.7%	-9.0%	-8.7%	-20.3%	-19.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	64	52
Modified Duration*	5.61							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.49%	
TER KGAST	1.03%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg. Monatliche Renditen netto, Risk ratios 12.2000 -- 03.2020 p.a.

* as of 31.03.2020

** 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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-1.5%	-0.6%	-1.4%	2.7%	12.2%	24.0%	68.4%	111.8%
Return p.a.	-1.5%	-0.6%	-0.3%	0.5%	1.2%	2.2%	2.2%	3.1%
Risk p.a.	7.4%	7.3%	4.1%	4.2%	3.4%	3.6%	2.8%	3.1%
Sharpe Ratio	-0.10	0.02	0.11	0.31	0.44	0.71	0.49	0.75
Tracking Error p.a. (ex-post)	0.4%		0.7%		1.0%		1.4%	
Tracking Error p.a. (ex-ante)*	0.7%							
Information Ratio	-2.21		-1.17		-1.05		-0.67	
Beta	1.02		0.96		0.93		0.80	
Jensen-Alpha	-0.9%		-0.8%		-0.8%		-0.5%	
Max. Drawdown	-6.2%	-5.8%	-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*	8.33							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.79%	
TER KGAST	0.42%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 -- 03.2020 p.a.

* as of 31.03.2020

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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-1.3%	-0.6%	0.8%	2.7%	18.9%	24.4%	66.7%	85.4%
Return p.a.	-1.3%	-0.6%	0.2%	0.5%	1.7%	2.2%	2.4%	2.9%
Risk p.a.	7.5%	7.3%	4.2%	4.2%	3.6%	3.6%	3.2%	3.3%
Sharpe Ratio	-0.08	0.02	0.21	0.31	0.59	0.71	0.55	0.70
Tracking Error p.a. (ex-post)	0.4%		0.2%		0.3%		0.4%	
Tracking Error p.a. (ex-ante)*	0.6%							
Information Ratio	-1.66		-1.52		-1.70		-1.23	
Beta	1.03		1.01		0.99		0.96	
Jensen-Alpha	-0.7%		-0.4%		-0.4%		-0.4%	
Max. Drawdown	-6.2%	-5.8%	-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*	8.33							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.65%	
TER KGAST	0.49%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 03.2020 p.a.

* as of 31.03.2020

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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-4.3%	-3.7%	-2.6%	-1.3%	11.3%	15.9%	32.6%	40.8%
Return p.a.	-4.3%	-3.7%	-0.5%	-0.3%	1.1%	1.5%	1.6%	2.0%
Risk p.a.	6.5%	6.5%	3.2%	3.2%	2.6%	2.7%	3.1%	3.0%
Sharpe Ratio	-0.54	-0.46	0.07	0.15	0.54	0.69	0.43	0.57
Tracking Error p.a. (ex-post)	0.2%		0.3%		0.3%		0.6%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-2.11		-0.99		-1.38		-0.61	
Beta	1.01		1.01		0.98		1.02	
Jensen-Alpha	-0.5%		-0.3%		-0.4%		-0.4%	
Max. Drawdown	-6.6%	-6.3%	-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*	4.87							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.30%	
TER KGAST	0.52%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 03.2020 p.a.

* as of 31.03.2020

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.9%	-1.4%	-1.9%	1.7%	14.2%	21.6%	40.5%	53.0%
Return p.a.	-2.9%	-1.4%	-0.4%	0.3%	1.3%	2.0%	2.0%	2.5%
Risk p.a.	7.9%	7.0%	4.1%	3.8%	3.3%	3.2%	3.1%	3.1%
Sharpe Ratio	-0.28	-0.10	0.09	0.28	0.51	0.73	0.54	0.70
Tracking Error p.a. (ex-post)	1.2%		0.6%		0.5%		0.5%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	-1.24		-1.28		-1.29		-0.91	
Beta	1.12		1.08		1.03		0.98	
Jensen-Alpha	-1.4%		-0.8%		-0.7%		-0.5%	
Max. Drawdown	-7.1%	-5.9%	-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*	8.19							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.30%	
TER KGAST	0.53%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 03.2020 p.a.

* as of 31.03.2020

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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.8%	3.1%	12.2%	15.3%	8.3%	14.1%	39.7%	63.2%
Return p.a.	1.8%	3.1%	2.3%	2.9%	0.8%	1.3%	1.6%	2.3%
Risk p.a.	5.3%	5.1%	5.5%	5.6%	7.7%	8.2%	7.0%	7.3%
Sharpe Ratio	0.48	0.77	0.56	0.65	0.15	0.21	0.13	0.23
Tracking Error p.a. (ex-post)	1.0%		0.7%		1.1%		1.8%	
Tracking Error p.a. (ex-ante)*	1.4%							
Information Ratio	-1.32		-0.82		-0.48		-0.41	
Beta	1.04		0.98		0.94		0.93	
Jensen-Alpha	-1.5%		-0.5%		-0.4%		-0.6%	
Max. Drawdown	-3.8%	-3.7%	-6.3%	-6.6%	-20.1%	-21.6%	-20.1%	-21.6%
Recovery time (in months)	not recovered	not recovered	31	20	107	73	107	73
Modified Duration*	8.60							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.65%	
TER KGAST	0.61%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 03.2020 p.a.

* as of 31.03.2020

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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-8.7%	-9.9%	n/a	n/a	n/a	n/a	-1.1%	-0.7%
Return p.a.	-8.7%	-9.9%	n/a	n/a	n/a	n/a	-0.4%	-0.2%
Risk p.a.	14.7%	14.3%	n/a	n/a	n/a	n/a	10.4%	10.3%
Sharpe Ratio	-0.54	-0.64	n/a	n/a	n/a	n/a	0.03	0.05
Tracking Error p.a. (ex-post)	0.9%		n/a		n/a		1.0%	
Tracking Error p.a. (ex-ante)*	6.3%							
Information Ratio	1.36		n/a		n/a		-0.15	
Beta	1.02		n/a		n/a		1.00	
Jensen-Alpha	1.4%		n/a		n/a		-0.1%	
Max. Drawdown	-14.7%	-14.3%	n/a	n/a	n/a	n/a	-14.7%	-14.3%
Recovery time (in months)	not recovered	not recovered	n/a	n/a	n/a	n/a	not recovered	not recovered
Modified Duration*	n/a							
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 -- 03.2020 p.a.

* as of 31.03.2020

SAST Nachhaltig Aktien Schweiz Inland (in CHF)

Benchmark: SPI Extra TR

Valor: 656054

ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		01.07.97 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-7.3%	-5.9%	0.9%	14.3%	50.1%	73.9%	88.6%	194.4%
Return p.a.	-7.3%	-5.9%	0.2%	2.7%	4.1%	5.7%	2.8%	4.9%
Risk p.a.	16.9%	18.0%	12.7%	13.0%	12.0%	12.0%	15.1%	14.9%
Sharpe Ratio	-0.39	-0.29	0.07	0.26	0.38	0.50	0.14	0.28
Tracking Error p.a. (ex-post)	7.8%		4.9%		4.1%		3.5%	
Tracking Error p.a. (ex-ante)*	7.3%							
Information Ratio	-0.19		-0.51		-0.37		-0.58	
Beta	0.85		0.90		0.94		0.99	
Jensen-Alpha	-2.2%		-2.2%		-1.2%		-2.0%	
Max. Drawdown	-18.6%	-18.5%	-19.4%	-18.5%	-19.4%	-18.5%	-53.8%	-49.3%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	98	64
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.71%	
TER KGAST	0.58%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg. Monatliche Renditen netto, Risk ratios 06.1997 -- 03.2020 p.a.

* as of 31.03.2020

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.9%	0.7%	23.2%	23.9%	96.2%	88.4%	230.8%	228.8%
Return p.a.	0.9%	0.7%	4.3%	4.4%	7.0%	6.5%	7.1%	7.1%
Risk p.a.	12.5%	11.9%	11.3%	11.4%	11.0%	11.1%	12.4%	12.7%
Sharpe Ratio	0.13	0.12	0.44	0.45	0.67	0.62	0.55	0.53
Tracking Error p.a. (ex-post)	1.7%		1.9%		1.8%		2.0%	
Tracking Error p.a. (ex-ante)*	1.9%							
Information Ratio	0.09		-0.06		0.24		0.02	
Beta	1.04		0.97		0.97		0.96	
Jensen-Alpha	0.1%		0.0%		0.6%		0.3%	
Max. Drawdown	-12.9%	-12.1%	-12.9%	-13.7%	-17.5%	-16.9%	-49.1%	-48.8%
Recovery time (in months)	not recovered	not recovered	not recovered	20	17	17	77	77
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.30%	
TER KGAST	0.58%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg. Monatliche Renditen netto, Risk ratios 10.2002 -- 03.2020 p.a.

* as of 31.03.2020

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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.8%	-5.9%	n/a	n/a	n/a	n/a	52.2%	37.6%
Return p.a.	-2.8%	-5.9%	n/a	n/a	n/a	n/a	9.8%	7.3%
Risk p.a.	18.0%	18.0%	n/a	n/a	n/a	n/a	14.2%	13.3%
Sharpe Ratio	-0.11	-0.29	n/a	n/a	n/a	n/a	0.74	0.61
Tracking Error p.a. (ex-post)	3.0%		n/a		n/a		3.6%	
Tracking Error p.a. (ex-ante)*	3.6%							
Information Ratio	1.04		n/a		n/a		0.67	
Beta	0.99		n/a		n/a		1.04	
Jensen-Alpha	3.0%		n/a		n/a		2.1%	
Max. Drawdown	-17.8%	-18.5%	n/a	n/a	n/a	n/a	-24.9%	-20.2%
Recovery time (in months)	not recovered	not recovered	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 -- 03.2020 p.a.

* as of 31.03.2020

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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-12.1%	-13.4%	6.7%	16.8%	47.2%	73.7%	54.6%	110.4%
Return p.a.	-12.1%	-13.4%	1.3%	3.2%	3.9%	5.7%	2.5%	4.4%
Risk p.a.	20.2%	20.2%	14.1%	14.1%	13.7%	13.3%	15.4%	14.9%
Sharpe Ratio	-0.56	-0.62	0.14	0.28	0.31	0.45	0.15	0.27
Tracking Error p.a. (ex-post)	3.0%		3.1%		3.0%		3.3%	
Tracking Error p.a. (ex-ante)*	3.0%							
Information Ratio	0.42		-0.61		-0.58		-0.55	
Beta	0.99		0.98		1.01		1.00	
Jensen-Alpha	1.1%		-1.8%		-1.8%		-1.9%	
Max. Drawdown	-21.5%	-21.6%	-21.5%	-21.6%	-21.5%	-22.5%	-52.4%	-54.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	29	118	91
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.74%		-0.74%		-0.35%		0.30%	
TER KGAST	0.83%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg. Monatliche Renditen netto, Risk ratios 10.2002 -- 03.2020 p.a.

* as of 31.03.2020

SAST Rohstoffe ex Agrar / Lebewiech (in CHF)

Benchmark: BBG Comm ex Agri & Liv TR hdg CHF

Valor: 23181215

ISIN: CH0231812154

	12 Monate		5 Jahre		10 Jahre		01.04.14 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-31.4%	-30.9%	-30.3%	-40.5%	n/a	n/a	-47.5%	-57.7%
Return p.a.	-31.4%	-30.9%	-7.0%	-9.9%	n/a	n/a	-10.2%	-13.3%
Risk p.a.	27.0%	22.1%	18.1%	17.0%	n/a	n/a	17.1%	16.5%
Sharpe Ratio	-1.14	-1.37	-0.34	-0.54	n/a	n/a	-0.56	-0.74
Tracking Error p.a. (ex-post)	6.9%		9.8%		n/a		9.5%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	-0.06		0.30		n/a		0.31	
Beta	1.20		0.90		n/a		0.86	
Jensen-Alpha	5.5%		2.0%		n/a		1.4%	
Max. Drawdown	-32.8%	-31.4%	-37.1%	-45.3%	n/a	n/a	-49.4%	-59.2%
Recovery time (in months)	not recovered	not recovered	not recovered	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	1.05%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 03.2014 -- 03.2020 p.a.

* as of 31.03.2020

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 -- 31.03.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-21.2%	-13.4%	n/a	n/a	n/a	n/a	-3.7%	12.6%
Return p.a.	-21.2%	-13.4%	n/a	n/a	n/a	n/a	-1.1%	3.5%
Risk p.a.	22.6%	20.2%	n/a	n/a	n/a	n/a	16.3%	14.4%
Sharpe Ratio	-0.91	-0.62	n/a	n/a	n/a	n/a	-0.02	0.30
Tracking Error p.a. (ex-post)	3.1%		n/a		n/a		2.9%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	-2.53		n/a		n/a		-1.59	
Beta	1.11		n/a		n/a		1.12	
Jensen-Alpha	-6.4%		n/a		n/a		-5.1%	
Max. Drawdown	-26.1%	-21.6%	n/a	n/a	n/a	n/a	-26.1%	-21.6%
Recovery time (in months)	not recovered	not recovered	n/a	n/a	n/a	n/a	not recovered	not recovered
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 -- 03.2020 p.a.

* as of 31.03.2020

J. Safra Sarasin Anlagestiftung
J. Safra Sarasin Anlagestiftung 2

Herr Hanspeter Kämpf, Geschäftsführer
Elisabethenstrasse 62, Postfach
CH-4002 Basel
Telefon +41(0)58 317 49 10
Telefax +41(0)58 317 48 96
E-Mail: hanspeter.kaempf@jsafrasarasin.com
www.jsafrasarasin.ch/sast