



J. SAFRA SARASIN



Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

30. Juni 2019

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 03.05.06 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.5% | 5.2% | 11.9% | 18.4% | 34.7% | 51.1% | 32.7% | 58.0% |
| Return p.a. | 3.5% | 5.2% | 2.3% | 3.4% | 3.0% | 4.2% | 2.2% | 3.5% |
| Risk p.a. | 3.5% | 2.8% | 2.8% | 2.6% | 2.5% | 2.5% | 3.0% | 3.0% |
| Sharpe Ratio | 1.20 | 2.10 | 1.05 | 1.56 | 1.33 | 1.80 | 0.63 | 1.08 |
| Tracking Error p.a. (ex-post) | 1.2% | | 0.9% | | 0.8% | | 0.8% | |
| Tracking Error p.a. (ex-ante)* | 1.4% | | | | | | | |
| Information Ratio | -1.33 | | -1.35 | | -1.48 | | -1.69 | |
| Beta | 1.20 | | 1.01 | | 0.94 | | 0.96 | |
| Jensen-Alpha | -2.8% | | -1.2% | | -0.9% | | -1.2% | |
| Max. Drawdown | -3.2% | -1.5% | -3.6% | -1.9% | -3.6% | -2.3% | -9.0% | -6.0% |
| Recovery time (in months) | 8 | 6 | 17 | 7 | 17 | 7 | 34 | 21 |
| Modified Duration* | 5.58 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.28% | |
| TER KGAST | 0.89% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 – 06.2019 p.a.

* as of 30.06.2019

** 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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.9% | 5.7% | 13.7% | 21.5% | 43.2% | 59.5% | 61.8% | 98.0% |
| Return p.a. | 3.9% | 5.7% | 2.6% | 4.0% | 3.7% | 4.8% | 2.5% | 3.5% |
| Risk p.a. | 4.9% | 4.0% | 3.8% | 3.3% | 3.4% | 3.2% | 4.0% | 3.7% |
| Sharpe Ratio | 0.93 | 1.60 | 0.86 | 1.38 | 1.15 | 1.57 | 0.45 | 0.77 |
| Tracking Error p.a. (ex-post) | 1.3% | | 1.1% | | 1.0% | | 1.3% | |
| Tracking Error p.a. (ex-ante)* | 1.6% | | | | | | | |
| Information Ratio | -1.38 | | -1.29 | | -1.10 | | -0.83 | |
| Beta | 1.19 | | 1.09 | | 1.01 | | 1.01 | |
| Jensen-Alpha | -3.1% | | -1.8% | | -1.2% | | -1.1% | |
| Max. Drawdown | -4.5% | -2.6% | -4.7% | -2.6% | -4.7% | -2.7% | -12.7% | -10.8% |
| Recovery time (in months) | 8 | 6 | 15 | 6 | 15 | 13 | 36 | 32 |
| Modified Duration* | 5.38 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.67% | |
| TER KGAST | 0.97% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 – 06.2019 p.a.

* as of 30.06.2019

** 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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.9% | 6.1% | 15.5% | 25.0% | 50.3% | 70.1% | 218.2% | 361.2% |
| Return p.a. | 3.9% | 6.1% | 2.9% | 4.6% | 4.2% | 5.5% | 4.3% | 5.7% |
| Risk p.a. | 6.6% | 5.5% | 4.9% | 4.3% | 4.4% | 4.1% | 5.7% | 5.7% |
| Sharpe Ratio | 0.71 | 1.23 | 0.73 | 1.22 | 1.00 | 1.41 | 0.49 | 0.74 |
| Tracking Error p.a. (ex-post) | 1.4% | | 1.2% | | 1.1% | | 1.6% | |
| Tracking Error p.a. (ex-ante)* | 1.8% | | | | | | | |
| Information Ratio | -1.50 | | -1.32 | | -1.17 | | -0.88 | |
| Beta | 1.17 | | 1.12 | | 1.06 | | 0.96 | |
| Jensen-Alpha | -3.3% | | -2.3% | | -1.6% | | -1.3% | |
| Max. Drawdown | -6.0% | -3.8% | -6.0% | -3.8% | -6.0% | -4.4% | -19.0% | -17.4% |
| Recovery time (in months) | 9 | 7 | 9 | 7 | 9 | 14 | 62 | 36 |
| Modified Duration* | 5.42 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 1.50% | |
| TER KGAST | 1.07% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 – 06.2019 p.a.

* as of 30.06.2019

** 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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 4.5% | 6.7% | 17.2% | 28.5% | 59.6% | 83.2% | 42.0% | 68.1% |
| Return p.a. | 4.5% | 6.7% | 3.2% | 5.1% | 4.8% | 6.2% | 2.7% | 4.0% |
| Risk p.a. | 8.2% | 7.0% | 6.1% | 5.3% | 5.5% | 5.0% | 6.3% | 6.0% |
| Sharpe Ratio | 0.64 | 1.06 | 0.64 | 1.10 | 0.93 | 1.31 | 0.39 | 0.62 |
| Tracking Error p.a. (ex-post) | 1.7% | | 1.4% | | 1.3% | | 1.2% | |
| Tracking Error p.a. (ex-ante)* | 1.9% | | | | | | | |
| Information Ratio | -1.30 | | -1.37 | | -1.17 | | -1.08 | |
| Beta | 1.16 | | 1.12 | | 1.07 | | 1.02 | |
| Jensen-Alpha | -3.4% | | -2.6% | | -1.9% | | -1.4% | |
| Max. Drawdown | -7.1% | -4.9% | -7.1% | -4.9% | -7.1% | -6.2% | -25.0% | -23.8% |
| Recovery time (in months) | 9 | 7 | 9 | 7 | 9 | 11 | 68 | 62 |
| Modified Duration* | 4.62 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.28% | |
| TER KGAST | 1.07% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 – 06.2019 p.a.

* as of 30.06.2019

** 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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | n/a | n/a | n/a | n/a | n/a | n/a | 8.4% | 10.4% |
| Return p.a. | n/a | n/a | n/a | n/a | n/a | n/a | 14.8% | 18.4% |
| Risk p.a. | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| Sharpe Ratio | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a |
| Tracking Error p.a. (ex-post) | n/a | | n/a | | n/a | | n/a | |
| Tracking Error p.a. (ex-ante)* | 1.3% | | | | | | | |
| Information Ratio | n/a | | n/a | | n/a | | n/a | |
| Beta | n/a | | n/a | | n/a | | n/a | |
| Jensen-Alpha | n/a | | n/a | | n/a | | n/a | |
| Max. Drawdown | n/a | n/a | n/a | n/a | n/a | n/a | -4.5% | -3.7% |
| Recovery time (in months) | n/a | n/a | n/a | n/a | n/a | n/a | 2 | 2 |
| Modified Duration* | 4.63 | | | | | | | |
| Riskless Return p.a. in CHF | n/a | | n/a | | n/a | | -0.70% | |
| TER KGAST | 0.93% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 – 06.2019 p.a.

* as of 30.06.2019

** 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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.7% | 5.7% | 16.3% | 21.4% | 46.4% | 59.4% | 38.9% | 52.4% |
| Return p.a. | 3.7% | 5.7% | 3.1% | 4.0% | 3.9% | 4.8% | 2.9% | 3.7% |
| Risk p.a. | 5.0% | 4.0% | 3.6% | 3.3% | 3.4% | 3.2% | 4.0% | 3.9% |
| Sharpe Ratio | 0.88 | 1.59 | 1.03 | 1.38 | 1.23 | 1.57 | 0.72 | 0.95 |
| Tracking Error p.a. (ex-post) | 1.4% | | 0.9% | | 0.9% | | 1.0% | |
| Tracking Error p.a. (ex-ante)* | 1.5% | | | | | | | |
| Information Ratio | -1.47 | | -0.96 | | -0.98 | | -0.82 | |
| Beta | 1.20 | | 1.04 | | 1.02 | | 0.99 | |
| Jensen-Alpha | -3.3% | | -1.1% | | -1.0% | | -0.8% | |
| Max. Drawdown | -4.7% | -2.6% | -4.7% | -2.6% | -4.7% | -2.7% | -9.8% | -9.3% |
| Recovery time (in months) | 8 | 7 | 8 | 7 | 8 | 13 | 21 | 20 |
| Modified Duration* | 5.84 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.02% | |
| TER KGAST | 0.84% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 – 06.2019 p.a.

* as of 30.06.2019

** Benchmark composition: 12% BBG Barclays Global Agg. Corp, 8% BBG Barclays Euro Aggr Corp TR, 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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.5% | 6.0% | 19.1% | 26.3% | 56.9% | 72.6% | 61.5% | 87.3% |
| Return p.a. | 3.5% | 6.0% | 3.6% | 4.8% | 4.6% | 5.6% | 2.6% | 3.4% |
| Risk p.a. | 7.4% | 6.0% | 5.1% | 4.6% | 4.8% | 4.4% | 5.7% | 5.3% |
| Sharpe Ratio | 0.58 | 1.12 | 0.82 | 1.17 | 1.03 | 1.34 | 0.37 | 0.54 |
| Tracking Error p.a. (ex-post) | 1.7% | | 1.1% | | 1.0% | | 1.4% | |
| Tracking Error p.a. (ex-ante)* | 1.9% | | | | | | | |
| Information Ratio | -1.44 | | -1.10 | | -0.97 | | -0.60 | |
| Beta | 1.21 | | 1.08 | | 1.06 | | 1.03 | |
| Jensen-Alpha | -3.9% | | -1.7% | | -1.4% | | -0.9% | |
| Max. Drawdown | -6.9% | -4.2% | -6.9% | -4.2% | -6.9% | -5.2% | -20.3% | -19.4% |
| Recovery time (in months) | 9 | 7 | 9 | 7 | 9 | 10 | 64 | 52 |
| Modified Duration* | 4.94 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.55% | |
| TER KGAST | 0.90% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 – 06.2019 p.a.

* as of 30.06.2019

** Benchmark composition: 10% BBG Barclays Global Agg. Corp, 7% BBG Barclays Euro Aggr Corp TR, 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 – 30.06.19 | |
|--------------------------------|-----------|-----------|------------------|-----------|------------------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.9% | 4.3% | 6.3% | 11.9% | 19.0% | 33.0% | 73.3% | 116.4% |
| Return p.a. | 3.9% | 4.3% | 1.2% | 2.3% | 1.8% | 2.9% | 2.4% | 3.3% |
| Risk p.a. | 2.5% | 2.7% | 2.9% | 3.1% | 2.6% | 2.9% | 2.5% | 2.8% |
| Sharpe Ratio | 1.84 | 1.90 | 0.64 | 0.93 | 0.77 | 1.10 | 0.62 | 0.88 |
| Tracking Error p.a. (ex-post) | 0.2% | | 0.9% | | 1.0% | | 1.5% | |
| Tracking Error p.a. (ex-ante)* | 0.2% | | | | | | | |
| Information Ratio | -1.93 | | -1.16 | | -1.12 | | -0.66 | |
| Beta | 0.93 | | 0.90 | | 0.86 | | 0.74 | |
| Jensen-Alpha | -0.1% | | -0.7% | | -0.7% | | -0.3% | |
| Max. Drawdown | -0.9% | -0.9% | -6.2% | -4.4% | -6.2% | -4.4% | -6.2% | -5.7% |
| Recovery time (in months) | 6 | 4 | not recovered | 35 | not recovered | 35 | not recovered | 21 |
| Modified Duration* | 7.99 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.84% | |
| TER KGAST | 0.45% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 – 06.2019 p.a.

* as of 30.06.2019

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 – 30.06.19 | |
|--------------------------------|-----------|-----------|------------------|-----------|------------------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.9% | 4.3% | 9.8% | 11.9% | 28.1% | 33.6% | 71.4% | 89.4% |
| Return p.a. | 3.9% | 4.3% | 1.9% | 2.3% | 2.5% | 2.9% | 2.7% | 3.2% |
| Risk p.a. | 2.5% | 2.7% | 3.1% | 3.1% | 2.8% | 2.9% | 2.8% | 3.0% |
| Sharpe Ratio | 1.83 | 1.90 | 0.82 | 0.93 | 0.98 | 1.09 | 0.68 | 0.82 |
| Tracking Error p.a. (ex-post) | 0.2% | | 0.2% | | 0.3% | | 0.4% | |
| Tracking Error p.a. (ex-ante)* | 0.1% | | | | | | | |
| Information Ratio | -1.62 | | -1.92 | | -1.70 | | -1.20 | |
| Beta | 0.95 | | 0.99 | | 0.96 | | 0.95 | |
| Jensen-Alpha | -0.1% | | -0.3% | | -0.3% | | -0.4% | |
| Max. Drawdown | -0.9% | -0.9% | -4.9% | -4.4% | -4.9% | -4.4% | -5.3% | -4.6% |
| Recovery time (in months) | 4 | 4 | not recovered | 35 | not recovered | 35 | 21 | 20 |
| Modified Duration* | 8.30 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.70% | |
| TER KGAST | 0.50% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 – 06.2019 p.a.

* as of 30.06.2019

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 – 30.06.19 | |
|--------------------------------|-----------|-----------|------------------|-----------|------------------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 2.0% | 2.6% | 5.2% | 6.5% | 25.8% | 30.5% | 39.6% | 47.5% |
| Return p.a. | 2.0% | 2.6% | 1.0% | 1.3% | 2.3% | 2.7% | 2.0% | 2.4% |
| Risk p.a. | 1.3% | 1.4% | 1.6% | 1.6% | 2.0% | 2.0% | 2.7% | 2.6% |
| Sharpe Ratio | 2.13 | 2.45 | 1.03 | 1.19 | 1.32 | 1.49 | 0.62 | 0.78 |
| Tracking Error p.a. (ex-post) | 0.2% | | 0.3% | | 0.3% | | 0.6% | |
| Tracking Error p.a. (ex-ante)* | 0.1% | | | | | | | |
| Information Ratio | -4.14 | | -0.85 | | -1.19 | | -0.59 | |
| Beta | 0.91 | | 1.00 | | 0.97 | | 1.02 | |
| Jensen-Alpha | -0.4% | | -0.2% | | -0.3% | | -0.4% | |
| Max. Drawdown | -0.5% | -0.5% | -2.7% | -2.0% | -2.7% | -2.0% | -8.0% | -4.9% |
| Recovery time (in months) | 5 | 4 | not recovered | 30 | not recovered | 30 | 32 | 26 |
| Modified Duration* | 4.85 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.35% | |
| TER KGAST | 0.53% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 – 06.2019 p.a.

* as of 30.06.2019

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.11.02 – 30.06.19 | |
|--------------------------------|-----------|-----------|------------------|-----------|------------------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.4% | 3.9% | 7.4% | 10.0% | 26.8% | 33.0% | 46.6% | 57.3% |
| Return p.a. | 3.4% | 3.9% | 1.4% | 1.9% | 2.4% | 2.9% | 2.3% | 2.8% |
| Risk p.a. | 2.3% | 2.3% | 2.7% | 2.6% | 2.4% | 2.5% | 2.6% | 2.7% |
| Sharpe Ratio | 1.81 | 2.00 | 0.78 | 0.98 | 1.11 | 1.27 | 0.77 | 0.88 |
| Tracking Error p.a. (ex-post) | 0.2% | | 0.2% | | 0.4% | | 0.5% | |
| Tracking Error p.a. (ex-ante)* | 0.1% | | | | | | | |
| Information Ratio | -2.39 | | -2.59 | | -1.38 | | -0.91 | |
| Beta | 0.99 | | 1.02 | | 0.96 | | 0.93 | |
| Jensen-Alpha | -0.4% | | -0.5% | | -0.4% | | -0.3% | |
| Max. Drawdown | -0.8% | -0.8% | -4.5% | -3.7% | -4.5% | -3.7% | -4.5% | -3.7% |
| Recovery time (in months) | 6 | 4 | not recovered | 35 | not recovered | 35 | not recovered | 21 |
| Modified Duration* | 7.45 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.35% | |
| TER KGAST | 0.55% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 – 06.2019 p.a.

* as of 30.06.2019

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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 3.9% | 3.6% | 12.3% | 14.7% | 11.2% | 11.5% | 39.3% | 60.4% |
| Return p.a. | 3.9% | 3.6% | 2.4% | 2.8% | 1.1% | 1.1% | 1.6% | 2.3% |
| Risk p.a. | 4.6% | 4.7% | 6.4% | 6.5% | 7.8% | 8.2% | 7.1% | 7.4% |
| Sharpe Ratio | 1.00 | 0.91 | 0.47 | 0.53 | 0.17 | 0.17 | 0.13 | 0.22 |
| Tracking Error p.a. (ex-post) | 0.7% | | 0.6% | | 1.2% | | 1.8% | |
| Tracking Error p.a. (ex-ante)* | 0.5% | | | | | | | |
| Information Ratio | 0.43 | | -0.75 | | -0.02 | | -0.38 | |
| Beta | 0.96 | | 0.98 | | 0.94 | | 0.93 | |
| Jensen-Alpha | 0.4% | | -0.4% | | 0.1% | | -0.6% | |
| Max. Drawdown | -2.9% | -3.2% | -10.1% | -9.8% | -20.1% | -21.6% | -20.1% | -21.6% |
| Recovery time (in months) | 7 | 7 | 17 | 13 | 107 | 73 | 107 | 73 |
| Modified Duration* | 8.19 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.70% | |
| TER KGAST | 0.67% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 – 06.2019 p.a.

* as of 30.06.2019

SAST Sustainable Global High Yield (in CHF)

Benchmark: ICE BofA ML GLB HY TR hdg CHF

Valor: 36258487

ISIN: CH0362584879

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.06.17 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 5.5% | 5.6% | n/a | n/a | n/a | n/a | 9.7% | 10.9% |
| Return p.a. | 5.5% | 5.6% | n/a | n/a | n/a | n/a | 4.5% | 5.1% |
| Risk p.a. | 7.7% | 8.4% | n/a | n/a | n/a | n/a | 7.3% | 7.5% |
| Sharpe Ratio | 0.80 | 0.75 | n/a | n/a | n/a | n/a | 0.72 | 0.78 |
| Tracking Error p.a. (ex-post) | 1.1% | | n/a | | n/a | | 1.0% | |
| Tracking Error p.a. (ex-ante)* | 0.7% | | | | | | | |
| Information Ratio | -0.07 | | n/a | | n/a | | -0.57 | |
| Beta | 0.91 | | n/a | | n/a | | 0.97 | |
| Jensen-Alpha | 0.5% | | n/a | | n/a | | -0.4% | |
| Max. Drawdown | -3.8% | -4.1% | n/a | n/a | n/a | n/a | -4.9% | -5.0% |
| Recovery time (in months) | 3 | 3 | n/a | n/a | n/a | n/a | 16 | 12 |
| Modified Duration* | 3.28 | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | n/a | | n/a | | -0.72% | |
| TER KGAST | 0.75% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 – 06.2019 p.a.

* as of 30.06.2019

SAST Nachhaltig Aktien Schweiz Inland (in CHF)

Benchmark: SPI Extra TR

Valor: 656054

ISIN: CH0006560541

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.07.97 – 30.06.19 | |
|--------------------------------|------------------|-----------|------------------|-----------|------------------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | -5.7% | 14.2% | 14.2% | 39.5% | 113.9% | 153.0% | 110.9% | 232.4% |
| Return p.a. | -5.7% | 14.2% | 2.7% | 6.9% | 7.9% | 9.7% | 3.4% | 5.6% |
| Risk p.a. | 13.4% | 15.7% | 11.9% | 12.2% | 11.4% | 11.5% | 15.0% | 14.8% |
| Sharpe Ratio | -0.37 | 0.95 | 0.28 | 0.62 | 0.72 | 0.87 | 0.18 | 0.33 |
| Tracking Error p.a. (ex-post) | 5.3% | | 4.1% | | 3.6% | | 3.3% | |
| Tracking Error p.a. (ex-ante)* | 6.3% | | | | | | | |
| Information Ratio | -3.73 | | -1.01 | | -0.51 | | -0.66 | |
| Beta | 0.81 | | 0.92 | | 0.95 | | 0.99 | |
| Jensen-Alpha | -17.0% | | -3.6% | | -1.3% | | -2.1% | |
| Max. Drawdown | -16.5% | -9.8% | -16.5% | -13.7% | -16.5% | -16.9% | -53.8% | -49.3% |
| Recovery time (in months) | not recovered | 7 | not recovered | 20 | not recovered | 17 | 98 | 64 |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.76% | |
| TER KGAST | 0.53% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 – 06.2019 p.a.

* as of 30.06.2019

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.11.02 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 14.0% | 16.0% | 42.3% | 41.6% | 166.3% | 156.9% | 251.2% | 247.9% |
| Return p.a. | 14.0% | 16.0% | 7.3% | 7.2% | 10.3% | 9.9% | 7.8% | 7.8% |
| Risk p.a. | 14.7% | 13.6% | 11.4% | 11.7% | 11.0% | 11.3% | 12.5% | 12.8% |
| Sharpe Ratio | 1.00 | 1.22 | 0.70 | 0.67 | 0.96 | 0.90 | 0.60 | 0.58 |
| Tracking Error p.a. (ex-post) | 1.9% | | 1.9% | | 1.8% | | 2.0% | |
| Tracking Error p.a. (ex-ante)* | 1.6% | | | | | | | |
| Information Ratio | -1.05 | | 0.05 | | 0.22 | | 0.03 | |
| Beta | 1.08 | | 0.96 | | 0.97 | | 0.96 | |
| Jensen-Alpha | -3.2% | | 0.4% | | 0.7% | | 0.3% | |
| Max. Drawdown | -12.1% | -9.8% | -12.1% | -13.7% | -17.5% | -16.9% | -49.1% | -48.8% |
| Recovery time (in months) | 8 | 7 | 8 | 20 | 17 | 17 | 77 | 77 |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.35% | |
| TER KGAST | 0.60% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 – 06.2019 p.a.

* as of 30.06.2019

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 – 30.06.19 | |
|--------------------------------|------------------|------------------|-----------|-----------|-----------|-----------|---------------------|------------------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | -11.9% | -1.8% | n/a | n/a | n/a | n/a | 64.6% | 55.4% |
| Return p.a. | -11.9% | -1.8% | n/a | n/a | n/a | n/a | 14.2% | 12.5% |
| Risk p.a. | 20.1% | 18.1% | n/a | n/a | n/a | n/a | 13.4% | 12.0% |
| Sharpe Ratio | -0.56 | -0.06 | n/a | n/a | n/a | n/a | 1.12 | 1.10 |
| Tracking Error p.a. (ex-post) | 3.2% | | n/a | | n/a | | 3.8% | |
| Tracking Error p.a. (ex-ante)* | 3.0% | | | | | | | |
| Information Ratio | -3.20 | | n/a | | n/a | | 0.46 | |
| Beta | 1.10 | | n/a | | n/a | | 1.07 | |
| Jensen-Alpha | -10.0% | | n/a | | n/a | | 0.8% | |
| Max. Drawdown | -24.9% | -20.2% | 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 | not recovered |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | n/a | | n/a | | -0.73% | |
| TER KGAST | 0.67% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 – 06.2019 p.a.

* as of 30.06.2019

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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | 2.6% | 4.0% | 32.8% | 52.0% | 103.0% | 148.5% | 82.7% | 147.0% |
| Return p.a. | 2.6% | 4.0% | 5.8% | 8.7% | 7.3% | 9.5% | 3.7% | 5.6% |
| Risk p.a. | 19.6% | 17.9% | 13.8% | 13.1% | 13.1% | 12.5% | 15.2% | 14.6% |
| Sharpe Ratio | 0.17 | 0.26 | 0.47 | 0.72 | 0.58 | 0.78 | 0.22 | 0.36 |
| Tracking Error p.a. (ex-post) | 4.3% | | 3.1% | | 3.1% | | 3.3% | |
| Tracking Error p.a. (ex-ante)* | 2.4% | | | | | | | |
| Information Ratio | -0.33 | | -0.94 | | -0.70 | | -0.57 | |
| Beta | 1.07 | | 1.02 | | 1.02 | | 1.01 | |
| Jensen-Alpha | -1.8% | | -3.1% | | -2.4% | | -1.9% | |
| Max. Drawdown | -16.6% | -12.8% | -16.6% | -12.8% | -21.4% | -22.5% | -52.4% | -54.4% |
| Recovery time (in months) | 7 | 7 | 7 | 7 | 27 | 29 | 118 | 91 |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | -0.28% | | 0.35% | |
| TER KGAST | 0.87% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 – 06.2019 p.a.

* as of 30.06.2019

SAST Nachhaltig Aktien Global Emerging Markets (in CHF)

Benchmark: MSCI EM NR

Valor: 11979929

ISIN: CH0119799291

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.03.11 – 30.06.19 | |
|--------------------------------|------------------|-----------|------------------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | -6.1% | -0.6% | 3.7% | 24.3% | n/a | n/a | -0.8% | 22.7% |
| Return p.a. | -6.1% | -0.6% | 0.7% | 4.4% | n/a | n/a | -0.1% | 2.5% |
| Risk p.a. | 21.4% | 17.6% | 15.9% | 14.1% | n/a | n/a | 14.6% | 13.9% |
| Sharpe Ratio | -0.25 | 0.01 | 0.09 | 0.36 | n/a | n/a | 0.02 | 0.21 |
| Tracking Error p.a. (ex-post) | 7.8% | | 6.3% | | n/a | | 5.6% | |
| Tracking Error p.a. (ex-ante)* | n/a | | | | | | | |
| Information Ratio | -0.70 | | -0.59 | | n/a | | -0.46 | |
| Beta | 1.15 | | 1.04 | | n/a | | 0.97 | |
| Jensen-Alpha | -5.4% | | -3.9% | | n/a | | -2.5% | |
| Max. Drawdown | -16.8% | -10.8% | -28.8% | -23.6% | n/a | n/a | -28.8% | -24.0% |
| Recovery time (in months) | not recovered | 9 | not recovered | 31 | n/a | n/a | not recovered | 41 |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | -0.66% | | n/a | | -0.37% | |
| TER KGAST | 1.44% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 02.2011 – 06.2019 p.a.

* as of 30.06.2019

SAST Rohstoffe ex Agrar / Lebewiech (in CHF)

Benchmark: Bloomberg Comm ex Agri & Liv TR hedged CHF

Valor: 23181215

ISIN: CH0231812154

| | 12 Monate | | 5 Jahre | | 10 Jahre | | 01.04.14 – 30.06.19 | |
|--------------------------------|------------------|------------------|------------------|------------------|-----------|-----------|---------------------|------------------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | -9.2% | -11.4% | -28.6% | -42.9% | n/a | n/a | -25.9% | -40.8% |
| Return p.a. | -9.2% | -11.4% | -6.5% | -10.6% | n/a | n/a | -5.5% | -9.5% |
| Risk p.a. | 17.4% | 17.3% | 14.9% | 15.7% | n/a | n/a | 14.6% | 15.3% |
| Sharpe Ratio | -0.49 | -0.62 | -0.39 | -0.63 | n/a | n/a | -0.34 | -0.56 |
| Tracking Error p.a. (ex-post) | 9.0% | | 9.9% | | n/a | | 9.7% | |
| Tracking Error p.a. (ex-ante)* | n/a | | | | | | | |
| Information Ratio | 0.24 | | 0.41 | | n/a | | 0.38 | |
| Beta | 0.87 | | 0.75 | | n/a | | 0.75 | |
| Jensen-Alpha | 0.8% | | 1.6% | | n/a | | 1.7% | |
| Max. Drawdown | -15.6% | -16.7% | -42.6% | -51.1% | n/a | n/a | -42.6% | -51.1% |
| 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 | -0.72% | | -0.66% | | n/a | | -0.63% | |
| TER KGAST | 1.06% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 03.2014 – 06.2019 p.a.

* as of 30.06.2019

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 – 30.06.19 | |
|--------------------------------|-----------|-----------|-----------|-----------|-----------|-----------|---------------------|-----------|
| | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark | Portfolio | Benchmark |
| Return (cumulated) | -2.2% | 4.0% | n/a | n/a | n/a | n/a | 22.6% | 32.2% |
| Return p.a. | -2.2% | 4.0% | n/a | n/a | n/a | n/a | 7.9% | 11.0% |
| Risk p.a. | 20.0% | 17.9% | n/a | n/a | n/a | n/a | 13.5% | 12.2% |
| Sharpe Ratio | -0.07 | 0.26 | n/a | n/a | n/a | n/a | 0.64 | 0.97 |
| Tracking Error p.a. (ex-post) | 3.4% | | n/a | | n/a | | 2.6% | |
| Tracking Error p.a. (ex-ante)* | n/a | | | | | | | |
| Information Ratio | -1.84 | | n/a | | n/a | | -1.19 | |
| Beta | 1.11 | | n/a | | n/a | | 1.09 | |
| Jensen-Alpha | -6.7% | | n/a | | n/a | | -4.1% | |
| Max. Drawdown | -16.4% | -12.8% | n/a | n/a | n/a | n/a | -16.4% | -12.8% |
| Recovery time (in months) | 7 | 7 | n/a | n/a | n/a | n/a | 7 | 7 |
| Modified Duration* | n/a | | | | | | | |
| Riskless Return p.a. in CHF | -0.72% | | n/a | | n/a | | -0.73% | |
| TER KGAST | 0.76% | | | | | | | |

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 – 06.2019 p.a.

* as of 30.06.2019

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