



J. SAFRA SARASIN



Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

31. März 2021

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	10.5%	8.3%	14.2%	16.5%	32.9%	46.3%	41.0%	67.2%
Return p.a.	10.5%	8.3%	2.7%	3.1%	2.9%	3.9%	2.3%	3.5%
Risk p.a.	3.8%	3.6%	3.9%	3.5%	3.3%	3.1%	3.4%	3.3%
Sharpe Ratio	2.94	2.50	0.87	1.08	1.01	1.40	0.63	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	2.96		-0.43		-1.12		-1.36	
Beta	1.04		1.08		1.03		1.00	
Jensen-Alpha	1.9%		-0.7%		-1.1%		-1.2%	
Max. Drawdown	-0.4%	-1.0%	-6.5%	-5.4%	-6.5%	-5.4%	-9.0%	-6.0%
Recovery time (in months)	2	3	6	6	6	6	34	21
Modified Duration*	7.34							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.16%	
TER KGAST	0.97%							

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 GI Gov ex CH hdg CHF, 6% ICE BofA GI Gov ex CH TR

SAST BVG-Rendite Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 1016859

ISIN: CH0010168596

	12 Monate		5 Jahre		10 Jahre		21.12.99 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.4%	11.5%	20.8%	23.3%	41.9%	56.5%	75.7%	113.8%
Return p.a.	13.4%	11.5%	3.8%	4.3%	3.6%	4.6%	2.7%	3.6%
Risk p.a.	4.6%	4.5%	4.6%	4.2%	4.0%	3.7%	4.2%	4.0%
Sharpe Ratio	3.10	2.74	1.00	1.19	1.00	1.34	0.50	0.78
Tracking Error p.a. (ex-post)	0.8%		1.0%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	2.5%							
Information Ratio	2.40		-0.44		-0.98		-0.75	
Beta	1.00		1.06		1.04		1.02	
Jensen-Alpha	1.9%		-0.7%		-1.2%		-1.0%	
Max. Drawdown	-0.8%	-1.0%	-7.2%	-6.6%	-7.2%	-6.6%	-12.7%	-10.8%
Recovery time (in months)	2	2	7	7	7	7	36	32
Modified Duration*	7.07							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.55%	
TER KGAST	1.03%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 -- 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 GI Gov ex CH hdg CHF, 5% ICE BofA GI Gov ex CH TR

SAST BVG-Wachstum Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 287401

ISIN: CH0002874011

	12 Monate		5 Jahre		10 Jahre		02.11.91 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	17.5%	15.2%	27.6%	30.3%	50.5%	67.4%	254.4%	409.1%
Return p.a.	17.5%	15.2%	5.0%	5.4%	4.2%	5.3%	4.4%	5.7%
Risk p.a.	5.4%	5.5%	5.5%	5.1%	5.0%	4.6%	5.8%	5.8%
Sharpe Ratio	3.35	2.89	1.03	1.21	0.92	1.24	0.52	0.75
Tracking Error p.a. (ex-post)	0.9%		1.1%		1.2%		1.6%	
Tracking Error p.a. (ex-ante)*	2.5%							
Information Ratio	2.57		-0.40		-0.97		-0.82	
Beta	0.97		1.07		1.06		0.97	
Jensen-Alpha	2.7%		-0.8%		-1.5%		-1.2%	
Max. Drawdown	-1.2%	-1.3%	-8.7%	-8.0%	-8.7%	-8.0%	-19.0%	-17.4%
Recovery time (in months)	2	2	7	7	7	7	62	36
Modified Duration*	7.24							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		1.36%	
TER KGAST	1.14%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 -- 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 GI Gov ex CH hdg CHF, 4% ICE BofA GI Gov ex CH TR

SAST BVG-Zukunft Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455731

ISIN: CH0024557313

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	21.0%	18.5%	33.8%	37.2%	60.0%	80.1%	61.6%	89.3%
Return p.a.	21.0%	18.5%	6.0%	6.5%	4.8%	6.1%	3.3%	4.4%
Risk p.a.	6.6%	6.7%	6.6%	6.1%	6.1%	5.6%	6.6%	6.3%
Sharpe Ratio	3.32	2.88	1.02	1.20	0.86	1.17	0.47	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	2.21		-0.44		-0.96		-0.89	
Beta	0.97		1.07		1.07		1.02	
Jensen-Alpha	3.1%		-1.1%		-1.7%		-1.2%	
Max. Drawdown	-1.7%	-1.8%	-9.9%	-9.2%	-9.9%	-9.2%	-25.0%	-23.8%
Recovery time (in months)	3	2	7	7	7	7	68	62
Modified Duration*	6.63							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.16%	
TER KGAST	1.16%							

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 GI Gov ex CH hdg CHF

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 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	32.6%	31.5%	n/a	n/a	n/a	n/a	29.3%	31.4%
Return p.a.	32.6%	31.5%	n/a	n/a	n/a	n/a	11.7%	12.4%
Risk p.a.	9.8%	11.1%	n/a	n/a	n/a	n/a	12.8%	13.0%
Sharpe Ratio	3.40	2.90	n/a	n/a	n/a	n/a	0.96	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	0.54		n/a		n/a		-0.43	
Beta	0.87		n/a		n/a		0.98	
Jensen-Alpha	5.3%		n/a		n/a		-0.5%	
Max. Drawdown	-2.8%	-3.7%	n/a	n/a	n/a	n/a	-14.9%	-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	1.04%							

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 A (in CHF)

Benchmark: Customized BM**

Valor: 3543791

ISIN: CH0035437919

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.9%	11.5%	21.6%	22.7%	45.2%	55.8%	50.9%	63.9%
Return p.a.	13.9%	11.5%	4.0%	4.2%	3.8%	4.5%	3.1%	3.8%
Risk p.a.	4.3%	4.5%	4.6%	4.2%	4.0%	3.8%	4.3%	4.2%
Sharpe Ratio	3.38	2.74	1.04	1.16	1.06	1.32	0.74	0.92
Tracking Error p.a. (ex-post)	0.9%		1.0%		1.0%		1.0%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	2.71		-0.19		-0.77		-0.64	
Beta	0.95		1.05		1.03		1.00	
Jensen-Alpha	3.0%		-0.4%		-0.9%		-0.6%	
Max. Drawdown	-0.6%	-0.9%	-7.4%	-6.8%	-7.4%	-6.8%	-9.8%	-9.3%
Recovery time (in months)	2	2	10	8	10	8	21	20
Modified Duration*	5.92							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		-0.07%	
TER KGAST	0.96%							

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

SAST BVG-Nachhaltigkeit Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 1016862

ISIN: CH0010168620

	12 Monate		5 Jahre		10 Jahre		19.12.00 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	19.6%	16.5%	30.6%	32.2%	58.9%	70.8%	82.1%	107.7%
Return p.a.	19.6%	16.5%	5.5%	5.7%	4.7%	5.5%	3.0%	3.7%
Risk p.a.	5.8%	5.9%	5.9%	5.5%	5.3%	5.0%	5.9%	5.6%
Sharpe Ratio	3.47	2.91	1.06	1.18	0.97	1.19	0.44	0.58
Tracking Error p.a. (ex-post)	1.1%		1.2%		1.1%		1.3%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	2.80		-0.21		-0.70		-0.50	
Beta	0.97		1.05		1.05		1.03	
Jensen-Alpha	3.5%		-0.6%		-1.1%		-0.8%	
Max. Drawdown	-1.0%	-1.4%	-9.0%	-8.7%	-9.0%	-8.7%	-20.3%	-19.4%
Recovery time (in months)	3	2	7	10	7	10	64	52
Modified Duration*	5.72							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.43%	
TER KGAST	1.05%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 -- 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 GI Gov ex CH hdg CHF, 4% ICE BofA GI Gov ex CH 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 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.8%	1.6%	-1.0%	2.0%	13.2%	24.7%	71.3%	115.2%
Return p.a.	1.8%	1.6%	-0.2%	0.4%	1.3%	2.2%	2.1%	3.1%
Risk p.a.	3.1%	3.1%	4.0%	4.0%	3.5%	3.6%	2.8%	3.1%
Sharpe Ratio	0.81	0.73	0.13	0.28	0.48	0.74	0.50	0.75
Tracking Error p.a. (ex-post)	0.2%		0.5%		0.9%		1.4%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	0.85		-1.12		-1.08		-0.65	
Beta	0.97		0.99		0.93		0.80	
Jensen-Alpha	0.3%		-0.6%		-0.8%		-0.5%	
Max. Drawdown	-1.9%	-2.1%	-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*	8.23							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.73%	
TER KGAST	0.42%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 -- 03.2021 p.a.

* as of 31.03.2021

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 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.9%	1.6%	0.5%	2.0%	20.0%	24.7%	69.8%	88.3%
Return p.a.	1.9%	1.6%	0.1%	0.4%	1.8%	2.2%	2.4%	2.9%
Risk p.a.	3.1%	3.1%	4.1%	4.0%	3.6%	3.6%	3.2%	3.3%
Sharpe Ratio	0.84	0.73	0.20	0.28	0.63	0.74	0.57	0.70
Tracking Error p.a. (ex-post)	0.2%		0.3%		0.3%		0.4%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	1.45		-1.12		-1.44		-1.15	
Beta	0.99		1.01		0.99		0.97	
Jensen-Alpha	0.3%		-0.3%		-0.4%		-0.4%	
Max. Drawdown	-2.1%	-2.1%	-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*	8.59							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.59%	
TER KGAST	0.48%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 03.2021 p.a.

* as of 31.03.2021

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 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	4.8%	4.8%	0.4%	2.0%	15.0%	19.6%	38.9%	47.5%
Return p.a.	4.8%	4.8%	0.1%	0.4%	1.4%	1.8%	1.8%	2.1%
Risk p.a.	2.2%	2.2%	3.3%	3.2%	2.7%	2.7%	3.0%	2.9%
Sharpe Ratio	2.46	2.45	0.25	0.35	0.69	0.83	0.51	0.64
Tracking Error p.a. (ex-post)	0.2%		0.2%		0.3%		0.6%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-0.02		-1.31		-1.38		-0.59	
Beta	0.99		1.01		0.98		1.02	
Jensen-Alpha	0.1%		-0.3%		-0.4%		-0.4%	
Max. Drawdown	-0.6%	-0.6%	-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*	4.91							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.25%	
TER KGAST	0.52%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 03.2021 p.a.

* as of 31.03.2021

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	3.6%	2.3%	0.2%	2.0%	17.1%	22.7%	45.6%	56.6%
Return p.a.	3.6%	2.3%	0.0%	0.4%	1.6%	2.1%	2.1%	2.5%
Risk p.a.	2.9%	2.8%	4.1%	3.7%	3.4%	3.2%	3.1%	3.1%
Sharpe Ratio	1.48	1.07	0.19	0.30	0.60	0.78	0.59	0.72
Tracking Error p.a. (ex-post)	0.3%		0.6%		0.5%		0.6%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	3.84		-0.58		-0.98		-0.74	
Beta	1.02		1.08		1.04		0.98	
Jensen-Alpha	1.2%		-0.4%		-0.6%		-0.4%	
Max. Drawdown	-1.5%	-1.7%	-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*	7.39							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.25%	
TER KGAST	0.53%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 03.2021 p.a.

* as of 31.03.2021

SAST Nachhaltig Obligationen International ex CHF (in CHF)

Benchmark: ICE BofA GI Gov ex CH

Valor: 978280

ISIN: CH0009782803

	12 Monate		5 Jahre		10 Jahre		15.12.98 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.5%	-2.1%	7.9%	8.1%	15.0%	19.9%	39.0%	59.8%
Return p.a.	-0.5%	-2.1%	1.5%	1.6%	1.4%	1.8%	1.5%	2.1%
Risk p.a.	3.9%	4.0%	4.9%	5.0%	7.1%	7.5%	6.9%	7.2%
Sharpe Ratio	0.05	-0.34	0.46	0.46	0.26	0.30	0.13	0.21
Tracking Error p.a. (ex-post)	0.7%		0.7%		1.0%		1.8%	
Tracking Error p.a. (ex-ante)*	0.7%							
Information Ratio	2.23		-0.06		-0.40		-0.36	
Beta	0.97		0.97		0.94		0.93	
Jensen-Alpha	1.5%		0.0%		-0.3%		-0.5%	
Max. Drawdown	-3.5%	-4.6%	-6.3%	-6.6%	-12.1%	-12.3%	-20.1%	-21.6%
Recovery time (in months)	not recovered	not recovered	31	20	47	46	107	73
Modified Duration*	8.41							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.59%	
TER KGAST	0.62%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 03.2021 p.a.

* as of 31.03.2021

SAST Sustainable Global High Yield (in CHF)

Benchmark: ICE BofA GLB HY TR hdg

Valor: 36258487

ISIN: CH0362584879

	12 Monate		5 Jahre		10 Jahre		01.06.17 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	20.3%	22.3%	n/a	n/a	n/a	n/a	19.0%	21.5%
Return p.a.	20.3%	22.3%	n/a	n/a	n/a	n/a	4.6%	5.2%
Risk p.a.	5.5%	6.7%	n/a	n/a	n/a	n/a	9.6%	9.8%
Sharpe Ratio	3.83	3.47	n/a	n/a	n/a	n/a	0.56	0.61
Tracking Error p.a. (ex-post)	2.0%		n/a		n/a		1.3%	
Tracking Error p.a. (ex-ante)*	7.7%							
Information Ratio	-1.01		n/a		n/a		-0.43	
Beta	0.80		n/a		n/a		0.97	
Jensen-Alpha	2.7%		n/a		n/a		-0.4%	
Max. Drawdown	-0.5%	-1.1%	n/a	n/a	n/a	n/a	-14.7%	-14.3%
Recovery time (in months)	3	3	n/a	n/a	n/a	n/a	10	10
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.72%		n/a		n/a		-0.73%	
TER KGAST	0.75%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 -- 03.2021 p.a.

* as of 31.03.2021

SAST Nachhaltig Aktien Schweiz Inland (in CHF)

Benchmark: SPI Extra TR

Valor: 656054

ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		01.07.97 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	22.1%	44.4%	34.5%	81.4%	85.3%	160.5%	130.3%	325.2%
Return p.a.	22.1%	44.4%	6.1%	12.7%	6.4%	10.0%	3.6%	6.3%
Risk p.a.	15.1%	14.2%	12.8%	13.3%	12.6%	12.7%	15.1%	14.9%
Sharpe Ratio	1.52	3.17	0.54	1.00	0.54	0.83	0.19	0.38
Tracking Error p.a. (ex-post)	5.0%		5.5%		4.6%		3.7%	
Tracking Error p.a. (ex-ante)*	8.3%							
Information Ratio	-4.45		-1.20		-0.80		-0.74	
Beta	1.00		0.87		0.93		0.98	
Jensen-Alpha	-22.2%		-4.8%		-2.9%		-2.6%	
Max. Drawdown	-8.2%	-4.7%	-19.4%	-18.5%	-19.4%	-18.5%	-53.8%	-49.3%
Recovery time (in months)	3	2	not recovered	10	not recovered	10	98	64
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.65%	
TER KGAST	0.57%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 -- 03.2021 p.a.

* as of 31.03.2021

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	26.8%	23.8%	69.8%	68.5%	152.1%	142.0%	319.3%	307.1%
Return p.a.	26.8%	23.8%	11.2%	11.0%	9.7%	9.2%	8.1%	7.9%
Risk p.a.	15.3%	13.1%	11.8%	11.0%	11.7%	11.5%	12.6%	12.8%
Sharpe Ratio	1.80	1.88	1.01	1.07	0.87	0.84	0.62	0.60
Tracking Error p.a. (ex-post)	2.9%		2.0%		2.0%		2.0%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	1.02		0.08		0.23		0.08	
Beta	1.16		1.05		1.00		0.98	
Jensen-Alpha	-1.0%		-0.5%		0.4%		0.4%	
Max. Drawdown	-7.1%	-5.7%	-12.9%	-12.1%	-17.5%	-16.9%	-49.1%	-48.8%
Recovery time (in months)	3	2	7	10	17	17	77	77
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.25%	
TER KGAST	0.59%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 03.2021 p.a.

* as of 31.03.2021

SAST Nachhaltig Aktien Schweiz Small & Mid Caps (in CHF)

Benchmark: SPI Extra TR

Valor: 27601051

ISIN: CH0276010516

	12 Monate		5 Jahre		10 Jahre		01.10.15 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	52.2%	44.4%	99.1%	79.2%	n/a	n/a	131.7%	98.7%
Return p.a.	52.2%	44.4%	14.8%	12.4%	n/a	n/a	16.5%	13.3%
Risk p.a.	16.6%	14.2%	15.4%	14.0%	n/a	n/a	15.0%	13.8%
Sharpe Ratio	3.19	3.17	1.01	0.94	n/a	n/a	1.15	1.02
Tracking Error p.a. (ex-post)	3.9%		3.7%		n/a		3.7%	
Tracking Error p.a. (ex-ante)*	3.6%							
Information Ratio	2.00		0.65		n/a		0.87	
Beta	1.14		1.07		n/a		1.06	
Jensen-Alpha	1.4%		1.5%		n/a		2.4%	
Max. Drawdown	-5.5%	-4.7%	-24.9%	-20.2%	n/a	n/a	-24.9%	-20.2%
Recovery time (in months)	3	2	25	15	n/a	n/a	25	15
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.72%		-0.73%		n/a		-0.73%	
TER KGAST	0.61%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 -- 03.2021 p.a.

* as of 31.03.2021

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 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	52.8%	50.9%	74.1%	84.7%	124.2%	165.4%	136.3%	217.5%
Return p.a.	52.8%	50.9%	11.7%	13.1%	8.4%	10.3%	4.8%	6.5%
Risk p.a.	16.0%	16.3%	15.1%	14.8%	14.0%	13.6%	15.6%	15.2%
Sharpe Ratio	3.35	3.17	0.82	0.93	0.63	0.79	0.29	0.41
Tracking Error p.a. (ex-post)	2.2%		3.0%		2.9%		3.3%	
Tracking Error p.a. (ex-ante)*	3.4%							
Information Ratio	0.89		-0.44		-0.64		-0.52	
Beta	0.97		1.00		1.01		1.00	
Jensen-Alpha	3.4%		-1.3%		-1.9%		-1.7%	
Max. Drawdown	-3.4%	-4.7%	-21.5%	-21.6%	-21.5%	-21.6%	-52.4%	-54.4%
Recovery time (in months)	3	3	12	12	12	12	118	91
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.72%		-0.73%		-0.44%		0.25%	
TER KGAST	0.82%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 03.2021 p.a.

* as of 31.03.2021

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 -- 31.03.21	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	69.5%	50.9%	n/a	n/a	n/a	n/a	63.2%	69.9%
Return p.a.	69.5%	50.9%	n/a	n/a	n/a	n/a	11.7%	12.8%
Risk p.a.	17.1%	16.3%	n/a	n/a	n/a	n/a	17.6%	15.4%
Sharpe Ratio	4.11	3.17	n/a	n/a	n/a	n/a	0.71	0.87
Tracking Error p.a. (ex-post)	6.0%		n/a		n/a		4.3%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	3.08		n/a		n/a		-0.24	
Beta	0.98		n/a		n/a		1.11	
Jensen-Alpha	19.5%		n/a		n/a		-2.6%	
Max. Drawdown	-3.1%	-4.7%	n/a	n/a	n/a	n/a	-26.1%	-21.6%
Recovery time (in months)	3	3	n/a	n/a	n/a	n/a	12	12
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.72%		n/a		n/a		-0.73%	
TER KGAST	0.72%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 -- 03.2021 p.a.

* as of 31.03.2021

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