Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

30. September 2018

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**
Valor: 2455689
ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		30.04.06 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.5%	0.5%	11.6%	17.9%	29.4%	44.3%	28.1%	50.4%
Return p.a.	-0.5%	0.5%	2.2%	3.4%	2.6%	3.7%	2.0%	3.3%
Risk p.a.	2.0%	1.6%	2.5%	2.5%	2.8%	3.0%	3.0%	3.0%
Sharpe Ratio	0.14		1.11		0.97		0.57	
Tracking Error p.a. (ex-post)	0.9%		0.8%		0.8%		0.8%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	-1.07		-1.42		-1.41		-1.68	
Beta	1.10		0.95		0.92		0.95	
Jensen-Alpha	-1.1%		-0.9%		-0.8%		-1.2%	
Max. Drawdown	-1.4%	-1.3%	-2.0%	-1.9%	-4.2%	-3.7%	-9.0%	-6.0%
Recovery time (in months)	not recovered	not recovered	5	7	10	9	34	21
Modified Duration*	5.75							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.34%	
TER KGAST	0.90%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 04.2006 - 09.2018 p.a.

* as of 30.09.2018

** Benchmark composition:
1% MSCI EM (NR), 4% MSCI World ex CH (NR), 23% BBG Barclays Gl. Agg Corp Hdg CHF TR, 6% FTSE WGBI ex CH (TR HDG), 6% FTSE WGBI ex CH (TR), 15% KGAST, 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		31.12.99 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.1%	1.4%	14.3%	21.6%	35.1%	50.1%	56.1%	88.2%
Return p.a.	0.1%	1.4%	2.7%	4.0%	3.1%	4.1%	2.4%	3.4%
Risk p.a.	2.7%	2.2%	3.3%	3.0%	3.6%	3.6%	4.0%	3.7%
Sharpe Ratio	0.33		0.98		0.88		0.42	
Tracking Error p.a. (ex-post)	1.0%		1.0%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.5%							
Information Ratio	-1.30		-1.30		-1.05		-0.79	
Beta	1.17		1.05		0.96		1.01	
Jensen-Alpha	-1.6%		-1.5%		-0.9%		-1.0%	
Max. Drawdown	-1.6%	-1.4%	-2.9%	-1.9%	-6.6%	-6.0%	-12.7%	-10.8%
Recovery time (in months)	not recovered	7	4	3	10	10	36	32
Modified Duration*	5.72							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.73%	
TER KGAST	0.98%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 - 09.2018 p.a.

* as of 30.09.2018

** 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		31.10.91 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.1%	2.4%	17.1%	26.2%	39.9%	57.6%	208.0%	338.7%
Return p.a.	1.1%	2.4%	3.2%	4.8%	3.4%	4.7%	4.3%	5.6%
Risk p.a.	3.3%	2.8%	4.2%	3.7%	4.7%	4.6%	5.7%	5.7%
Sharpe Ratio	0.53		0.89		0.75		0.48	
Tracking Error p.a. (ex-post)	1.1%		1.2%		1.1%		1.6%	
Tracking Error p.a. (ex-ante)*	1.4%							
Information Ratio	-1.24		-1.35		-1.12		-0.86	
Beta	1.12		1.09		1.00		0.96	
Jensen-Alpha	-1.7%		-2.1%		-1.3%		-1.2%	
Max. Drawdown	-1.8%	-1.6%	-4.1%	-2.9%	-10.1%	-9.7%	-19.0%	-17.4%
Recovery time (in months)	7	7	4	8	11	10	62	36
Modified Duration*	5.66							

Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		1.56%	
TER KGAST	1.05%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.1991 - 09.2018 p.a.

* as of 30.09.2018

** 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		30.04.06 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.7%	3.3%	19.7%	30.8%	45.3%	65.8%	37.5%	59.9%
Return p.a.	1.7%	3.3%	3.7%	5.5%	3.8%	5.2%	2.6%	3.9%
Risk p.a.	4.1%	3.5%	5.2%	4.5%	5.8%	5.6%	6.1%	5.9%
Sharpe Ratio	0.59		0.82		0.68		0.37	
Tracking Error p.a. (ex-post)	1.1%		1.3%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-1.44		-1.45		-1.09		-1.04	
Beta	1.13		1.11		1.00		1.01	
Jensen-Alpha	-2.1%		-2.5%		-1.4%		-1.3%	
Max. Drawdown	-2.3%	-1.9%	-5.4%	-4.2%	-13.4%	-13.4%	-25.0%	-23.8%
Recovery time (in months)	7	7	19	8	12	11	68	62
Modified Duration*	5.22							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.34%	
TER KGAST	1.07%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 04.2006 - 09.2018 p.a.

* as of 30.09.2018

** 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-Nachhaltigkeit Rendite Tranche A (in CHF)

Benchmark: Customized BM**
Valor: 3543791
ISIN: CH0035437919

	12 Monate		5 Jahre		10 Jahre		31.12.07 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.4%	1.3%	18.1%	21.5%	41.3%	50.0%	34.7%	44.8%
Return p.a.	1.4%	1.3%	3.4%	4.0%	3.5%	4.1%	2.8%	3.5%
Risk p.a.	2.3%	2.2%	3.1%	3.0%	3.6%	3.6%	3.8%	3.8%
Sharpe Ratio	0.93		1.27		1.02		0.70	
Tracking Error p.a. (ex-post)	0.9%		0.8%		1.0%		1.0%	
Tracking Error p.a. (ex-ante)*	1.1%							
Information Ratio	0.16		-0.77		-0.65		-0.71	
Beta	0.98		0.99		0.96		0.97	
Jensen-Alpha	0.2%		-0.6%		-0.4%		-0.6%	
Max. Drawdown	-1.0%	-1.5%	-2.2%	-1.9%	-5.2%	-6.0%	-9.8%	-9.3%
Recovery time (in months)	7	7	6	3	10	10	21	20
Modified Duration*	4.99							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.08%	
TER KGAST	0.81%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 - 09.2018 p.a.

* as of 30.09.2018

** 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		31.12.00 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.6%	2.7%	23.0%	28.0%	47.8%	57.9%	57.6%	78.4%
Return p.a.	2.6%	2.7%	4.2%	5.1%	4.0%	4.7%	2.6%	3.3%
Risk p.a.	3.0%	3.1%	4.2%	4.0%	5.0%	5.0%	5.5%	5.3%
Sharpe Ratio	1.10		1.13		0.82		0.36	
Tracking Error p.a. (ex-post)	1.1%		0.9%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.2%							
Information Ratio	-0.07		-0.92		-0.66		-0.53	
Beta	0.92		1.03		0.99		1.02	
Jensen-Alpha	0.2%		-1.0%		-0.6%		-0.8%	
Max. Drawdown	-1.1%	-1.6%	-3.8%	-3.3%	-9.8%	-11.0%	-20.3%	-19.4%
Recovery time (in months)	3	7	6	8	10	10	64	52
Modified Duration*	5.16							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.60%	
TER KGAST	0.88%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 - 09.2018 p.a.

* as of 30.09.2018

** 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), 15% SPI (TR), 12% KGAST, 3% MSCI EM (NR), 17% MSCI World ex CH (NR), 15% SBI Dom AAA-BBB (TR), 10% SBI For AAA-BBB (TR), 3% SPI EXTRA TR

SAST CHF-Obligationen DynHedge (in CHF)

Benchmark: SBI Domestic AAA-BBB TR
Valor: 343096
ISIN: CH0003430961

	12 Monate		5 Jahre		10 Jahre		31.12.95 - 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-1.9%	-0.9%	3.3%	10.1%	17.9%	33.3%	65.3%	105.6%
Return p.a.	-1.9%	-0.9%	0.7%	1.9%	1.7%	2.9%	2.2%	3.2%
Risk p.a.	2.2%	2.4%	2.9%	3.2%	2.8%	3.0%	2.5%	2.8%
Sharpe Ratio	-0.53		0.42		0.65		0.54	
Tracking Error p.a. (ex-post)	0.6%		1.2%		1.0%		1.5%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-1.77		-1.08		-1.24		-0.66	
Beta	0.90		0.84		0.87		0.74	
Jensen-Alpha	-1.0%		-0.9%		-0.9%		-0.4%	
Max. Drawdown	-1.9%	-1.5%	-6.2%	-4.4%	-6.2%	-4.4%	-6.2%	-5.7%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	21
Modified Duration*	7.74							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.89%	
TER KGAST	0.49%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 - 09.2018 p.a.

* as of 30.09.2018

SAST CHF-Obligationen Inland (in CHF)

Benchmark: SBI Domestic AAA-BBB TR
Valor: 978277
ISIN: CH0009782779

	12 Monate		5 Jahre		10 Jahre		31.12.98 - 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-1.2%	-0.9%	8.2%	10.1%	26.8%	33.0%	63.4%	80.0%
Return p.a.	-1.2%	-0.9%	1.6%	1.9%	2.4%	2.9%	2.5%	3.0%
Risk p.a.	2.3%	2.4%	3.1%	3.2%	3.0%	3.2%	2.9%	3.0%
Sharpe Ratio	-0.20		0.68		0.84		0.61	
Tracking Error p.a. (ex-post)	0.2%		0.2%		0.3%		0.4%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	-1.70		-1.71		-1.64		-1.18	
Beta	0.95		0.98		0.96		0.95	
Jensen-Alpha	-0.3%		-0.3%		-0.4%		-0.4%	
Max. Drawdown	-1.7%	-1.5%	-4.9%	-4.4%	-4.9%	-4.4%	-5.3%	-4.6%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	21	20
Modified Duration*	7.62							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.76%	
TER KGAST	0.49%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 - 09.2018 p.a.

* as of 30.09.2018

SAST CHF-Obligationen Ausland (in CHF)

Benchmark: SBI Foreign AAA-BBB TR**
Valor: 1474338
ISIN: CH0014743386

	12 Monate		5 Jahre		10 Jahre		31.10.02 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-1.0%	-0.7%	5.5%	6.3%	27.1%	32.8%	36.3%	43.2%
Return p.a.	-1.0%	-0.7%	1.1%	1.2%	2.4%	2.9%	2.0%	2.3%
Risk p.a.	1.1%	1.2%	1.7%	1.7%	2.8%	2.7%	2.8%	2.6%
Sharpe Ratio	-0.22		0.96		0.92		0.57	
Tracking Error p.a. (ex-post)	0.1%		0.3%		0.5%		0.6%	
Tracking Error p.a. (ex-ante)*	0.1%							
Information Ratio	-1.75		-0.54		-0.86		-0.54	
Beta	0.94		1.00		1.03		1.02	
Jensen-Alpha	-0.2%		-0.1%		-0.5%		-0.4%	
Max. Drawdown	-1.3%	-1.0%	-2.6%	-2.0%	-3.3%	-2.4%	-8.0%	-4.9%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	2	4	32	26
Modified Duration*	4.51							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.40%	
TER KGAST	0.46%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 - 09.2018 p.a.

* as of 30.09.2018

SAST Nachhaltig CHF Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR
Valor: 1474340
ISIN: CH0014743402

	12 Monate		5 Jahre		10 Jahre		31.10.02 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-1.2%	-0.9%	6.1%	8.5%	27.8%	33.3%	40.6%	50.3%
Return p.a.	-1.2%	-0.9%	1.2%	1.6%	2.5%	2.9%	2.2%	2.6%
Risk p.a.	2.0%	2.1%	2.7%	2.7%	2.7%	2.8%	2.6%	2.8%
Sharpe Ratio	-0.24		0.65		0.99		0.68	
Tracking Error p.a. (ex-post)	0.1%		0.2%		0.5%		0.5%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	-3.91		-2.32		-0.80		-0.88	
Beta	0.98		1.01		0.92		0.93	
Jensen-Alpha	-0.4%		-0.5%		-0.2%		-0.3%	
Max. Drawdown	-1.6%	-1.3%	-4.5%	-3.7%	-4.5%	-3.7%	-4.5%	-3.7%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	21
Modified Duration*	6.77							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.40%	
TER KGAST	0.58%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 - 09.2018 p.a.
* as of 30.09.2018

SAST Nachhaltig Obligationen International ex CHF (in CHF)

Benchmark: Citigroup WGBI non SF TR
Valor: 978280
ISIN: CH0009782803

	12 Monate		**5 Jahre**		**10 Jahre**		**31.12.98 – 30.09.18**	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.8%	-0.6%	6.5%	9.1%	5.9%	8.3%	30.2%	49.9%
Return p.a.	-0.8%	-0.6%	1.3%	1.8%	0.6%	0.8%	1.3%	2.1%
Risk p.a.	6.2%	6.4%	6.6%	6.7%	8.6%	9.0%	7.2%	7.5%
Sharpe Ratio	0.00		0.28		0.08		0.08	
Tracking Error p.a. (ex-post)	0.6%		0.6%		1.7%		1.9%	
Tracking Error p.a. (ex-ante)*	0.7%							
Information Ratio	-0.24		-0.90		-0.13		-0.39	
Beta	0.96		0.98		0.94		0.93	
Jensen-Alpha	-0.1%		-0.5%		-0.2%		-0.6%	
Max. Drawdown	-3.9%	-4.4%	-10.1%	-9.8%	-20.1%	-21.6%	-20.1%	-21.6%
Recovery time (in months)	6	not recovered	17	13	not recovered	73	not recovered	73
Modified Duration*	7.26							

Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.76%	
TER KGAST	0.63%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2001 - 09.2018 p.a.
* as of 30.09.2018

SAST Sustainable Global High Yield (in CHF)

Benchmark: BOFA ML GLB HY TR
Valor: 36258487
ISIN: CH0362584879

	12 Monate		5 Jahre		10 Jahre		31.05.17 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.6%	2.2%	n/a	n/a	n/a	n/a	4.0%	5.5%
Return p.a.	1.6%	2.2%	n/a	n/a	n/a	n/a	3.0%	4.1%
Risk p.a.	0.07	0.07	n/a	n/a	n/a	n/a	7.0%	6.8%
Sharpe Ratio	0.31		n/a		n/a		0.53	
Tracking Error p.a. (ex-post)	0.01		n/a		n/a		0.9%	
Tracking Error p.a. (ex-ante)*	0.01							
Information Ratio	-0.90		n/a		n/a		-1.18	
Beta	1.00		n/a		n/a		1.02	
Jensen-Alpha	-0.6%		n/a		n/a		-1.2%	
Max. Drawdown	-0.05	-0.05	n/a	n/a	n/a	n/a	-4.9%	-5.0%
Recovery time (in months)	not recovered	not recovered	n/a	n/a	n/a	n/a	not recovered	not recovered
Modified Duration*	3.74							
Riskless Return p.a. in CHF	-0.73%		n/a		n/a		-0.73%	
TER KGAST	0.78%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 - 09.2018 p.a.

* as of 30.09.2018

SAST Aktien Schweiz (in CHF)

Benchmark: SPI TR
Valor: 656054
ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		30.06.97 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.7%	3.5%	34.8%	42.0%	91.5%	94.2%	128.6%	204.6%
Return p.a.	1.7%	3.5%	6.1%	7.3%	6.7%	6.9%	4.0%	5.4%
Risk p.a.	9.2%	9.4%	10.8%	10.6%	12.4%	12.3%	15.0%	14.7%
Sharpe Ratio	0.26		0.62		0.55		0.21	
Tracking Error p.a. (ex-post)	1.8%		2.8%		2.8%		2.9%	
Tracking Error p.a. (ex-ante)*	2.5%							
Information Ratio	-0.96		-0.40		-0.05		-0.48	
Beta	0.97		0.98		0.98		1.01	
Jensen-Alpha	-1.6%		-1.0%		0.0%		-1.4%	
Max. Drawdown	-5.2%	-5.5%	-13.3%	-13.7%	-29.7%	-29.4%	-53.8%	-49.3%
Recovery time (in months)	6	7	19	20	17	15	98	64
Modified Duration*	0.00							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.81%	
TER KGAST	0.88%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 - 09.2018 p.a.
* as of 30.09.2018

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR
Valor: 1474343
ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		31.10.02 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	3.8%	3.5%	45.0%	42.0%	100.1%	94.2%	219.1%	213.9%
Return p.a.	3.8%	3.5%	7.7%	7.3%	7.2%	6.9%	7.6%	7.5%
Risk p.a.	8.0%	9.4%	9.9%	10.6%	11.9%	12.3%	12.3%	12.7%
Sharpe Ratio	0.56		0.83		0.62		0.58	
Tracking Error p.a. (ex-post)	1.9%		1.8%		1.9%		2.0%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	0.17		0.25		0.17		0.05	
Beta	0.84		0.92		0.95		0.96	
Jensen-Alpha	1.0%		1.1%		0.6%		0.4%	
Max. Drawdown	-4.7%	-5.5%	-10.5%	-13.7%	-28.8%	-29.4%	-49.1%	-48.8%
Recovery time (in months)	6	7	19	20	17	15	77	77
Modified Duration*	0.00							

Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.40%	
TER KGAST	0.62%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 - 09.2018 p.a.
* as of 30.09.2018

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

Benchmark: SPIEX TR
Valor: 276010516
ISIN: CH0276010516

	12 Monate		5 Jahre		10 Jahre		30.09.15 - 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	7.7%	6.5%	n/a	n/a	n/a	n/a	80.8%	58.5%
Return p.a.	7.7%	6.5%	n/a	n/a	n/a	n/a	21.8%	16.6%
Risk p.a.	8.0%	7.7%	n/a	n/a	n/a	n/a	9.2%	8.7%
Sharpe Ratio	1.05		n/a		n/a		2.44	
Tracking Error p.a. (ex-post)	3.4%		n/a		n/a		3.5%	
Tracking Error p.a. (ex-ante)*	3.1%							
Information Ratio	0.36		n/a		n/a		1.51	
Beta	0.95		n/a		n/a		0.98	
Jensen-Alpha	1.6%		n/a		n/a		5.5%	
Max. Drawdown	-4.0%	-4.9%	n/a	n/a	n/a	n/a	-4.0%	-4.9%
Recovery time (in months)	4	6	n/a	n/a	n/a	n/a	4	6
Modified Duration*	0.00							
Riskless Return p.a. in CHF	-0.73%		n/a		n/a		-0.74%	
TER KGAST	0.68%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 - 09.2018 p.a.

* as of 30.09.2018

SAST Nachhaltig Aktien International ex Schweiz (in CHF)

Benchmark: MSCI World ex CH NR
Valor: 1474344
ISIN: CH0014743444

	12 Monate		**5 Jahre**		**10 Jahre**		**31.10.02 – 30.09.18**	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.0%	12.6%	51.5%	69.8%	64.9%	98.8%	87.2%	145.0%
Return p.a.	13.0%	12.6%	8.7%	11.2%	5.1%	7.1%	4.0%	5.8%
Risk p.a.	5.7%	7.7%	11.3%	10.9%	14.5%	13.9%	14.8%	14.4%
Sharpe Ratio	2.42		0.81		0.36		0.24	
Tracking Error p.a. (ex-post)	3.0%		2.6%		3.1%		3.3%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	0.12		-0.96		-0.63		-0.54	
Beta	0.70		1.01		1.03		1.01	
Jensen-Alpha	4.4%		-2.7%		-2.2%		-1.8%	
Max. Drawdown	-2.1%	-3.3%	-11.0%	-11.2%	-33.8%	-33.6%	-52.4%	-54.4%
Recovery time (in months)	3	3	11	12	52	19	118	91
Modified Duration*	0.00							
Riskless Return p.a. in CHF	-0.73%		-0.55%		-0.15%		0.40%	
TER KGAST	0.89%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 - 09.2018 p.a.

* as of 30.09.2018

SAST Nachhaltig Aktien Global Emerging Markets (in CHF)

Benchmark: MSCI EM NR
Valor: 11979929
ISIN: CH0119799291

	12 Monate		5 Jahre		10 Jahre		28.02.11 - 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-12.2%	0.1%	9.5%	29.0%	n/a	n/a	0.5%	20.1%
Return p.a.	-12.2%	0.1%	1.8%	5.2%	n/a	n/a	0.1%	2.4%
Risk p.a.	16.5%	12.3%	14.2%	12.9%	n/a	n/a	13.8%	13.4%
Sharpe Ratio	-0.70		0.17		n/a		0.03	
Tracking Error p.a. (ex-post)	5.7%		5.7%		n/a		5.3%	
Tracking Error p.a. (ex-ante)*	7.4%							
Information Ratio	-1.38		-0.60		n/a		-0.45	
Beta	1.16		1.02		n/a		0.96	
Jensen-Alpha	-12.5%		-3.5%		n/a		-2.3%	
Max. Drawdown	-21.6%	-10.9%	-26.8%	-23.6%	n/a	n/a	-26.8%	-24.0%
Recovery time (in months)	not recovered	not recovered	31	31	n/a	n/a	31	41
Modified Duration*								
Riskless Return p.a. in CHF	-0.73%		-0.55%		n/a		-0.34%	
TER KGAST	1.39%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 02.2011 - 09.2018 p.a.

* as of 30.09.2018

SAST Rohstoffe ex Agrar / Lebendvieh (in CHF)

Benchmark: Bloomberg Commodity ex Agrigulture & Livestock ER
Valor: 23181215
ISIN: CH0231812154

	12 Monate		5 Jahre		10 Jahre		31.03.14 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	5.7%	7.6%	n/a	n/a	n/a	n/a	-20.4%	-33.3%
Return p.a.	5.7%	7.6%	n/a	n/a	n/a	n/a	-4.9%	-8.6%
Risk p.a.	9.8%	10.5%	n/a	n/a	n/a	n/a	13.9%	15.0%
Sharpe Ratio	0.66		n/a		n/a		-0.31	
Tracking Error p.a. (ex-post)	3.6%		n/a		n/a		9.7%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	-0.52		n/a		n/a		0.38	
Beta	0.87		n/a		n/a		0.71	
Jensen-Alpha	-0.9%		n/a		n/a		1.4%	
Max. Drawdown	-7.4%	-5.4%	n/a	n/a	n/a	n/a	-42.6%	-51.1%
Recovery time (in months)	not recovered	not recovered	n/a	n/a	n/a	n/a	not recovered	not recovered
Modified Duration*								
Riskless Return p.a. in CHF	-0.73%		n/a		n/a		-0.61%	
TER KGAST	1.05%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 03.2014 - 09.2018 p.a.
* as of 30.09.2018

SAST2 Aktien World ex Schweiz 2 (in CHF)

Benchmark: MSCI World ex Schweiz
Valor: 32096336
ISIN: CH0320963363

	12 Monate		5 Jahre		10 Jahre		14.11.16 – 30.09.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	12.0%	12.6%	n/a	n/a	n/a	n/a	28.3%	31.1%
Return p.a.	12.0%	12.6%	n/a	n/a	n/a	n/a	13.9%	15.2%
Risk p.a.	0.08	0.08	n/a	n/a	n/a	n/a	7.1%	7.0%
Sharpe Ratio	1.57		n/a		n/a		2.07	
Tracking Error p.a. (ex-post)	1.76%		n/a		n/a		2.1%	
Tracking Error p.a. (ex-ante)*	2.15%							
Information Ratio	-0.27		n/a		n/a		-0.64	
Beta	0.99		n/a		n/a		0.96	
Jensen-Alpha	-0.5%		n/a		n/a		-0.6%	
Max. Drawdown	-2.36%	-3.35%	n/a	n/a	n/a	n/a	-2.4%	-3.3%
Recovery time (in months)	3	3	n/a	n/a	n/a	n/a	3	3
Modified Duration*								
Riskless Return p.a. in CHF	-0.73%		n/a		n/a		-0.73%	
TER KGAST	0.75%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 - 09.2018 p.a.
* as of 30.09.2018

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