Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

31. Dezember 2018

SAST BVG-Ertrag Tranche A (in CHF)

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

	12 Monate		5 Jahre		10 Jahre		30.04.06 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-3.6%	-1.8%	8.7%	16.2%	29.8%	45.7%	25.1%	48.7%
Return p.a.	-3.6%	-1.8%	1.7%	3.0%	2.6%	3.8%	1.8%	3.2%
Risk p.a.	2.1%	1.3%	2.6%	2.5%	2.5%	2.6%	3.0%	3.0%
Sharpe Ratio	-1.37		0.88		1.14		0.49	
Tracking Error p.a. (ex-post)	1.2%		0.9%		0.8%		0.8%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	-1.51		-1.58		-1.47		-1.73	
Beta	1.35		0.97		0.93		0.96	
Jensen-Alpha	-1.4%		-1.3%		-0.9%		-1.3%	
Max. Drawdown	-3.6%	-1.8%	-3.6%	-1.9%	-3.6%	-2.3%	-9.0%	-6.0%
Recovery time (in months)	not recovered	not recovered	not recovered	7	not recovered	7	34	21
Modified Duration*	5.21							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.32%	
TER KGAST	0.89%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 04.2006 - 12.2018 p.a.

* as of 31.12.2018

** 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		31.12.99 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-4.7%	-2.5%	9.4%	18.1%	35.6%	51.5%	50.6%	83.9%
Return p.a.	-4.7%	-2.5%	1.8%	3.4%	3.1%	4.2%	2.2%	3.2%
Risk p.a.	3.2%	2.2%	3.5%	3.1%	3.5%	3.4%	4.0%	3.7%
Sharpe Ratio	-1.23		0.69		0.96		0.37	
Tracking Error p.a. (ex-post)	1.2%		1.0%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	1.5%							
Information Ratio	-1.72		-1.49		-1.11		-0.83	
Beta	1.36		1.08		0.99		1.01	
Jensen-Alpha	-1.5%		-1.9%		-1.1%		-1.1%	
Max. Drawdown	-4.7%	-2.6%	-4.7%	-2.6%	-4.7%	-3.0%	-12.7%	-10.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	3	36	32
Modified Duration*	5.11							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.71%	
TER KGAST	0.97%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 - 12.2018 p.a.

* as of 31.12.2018

** 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 – 31.12.18**	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-5.6%	-3.2%	10.0%	20.5%	42.5%	62.0%	192.7%	323.6%
Return p.a.	-5.6%	-3.2%	1.9%	3.8%	3.6%	4.9%	4.0%	5.5%
Risk p.a.	4.4%	3.4%	4.5%	3.9%	4.5%	4.3%	5.7%	5.7%
Sharpe Ratio	-1.10		0.56		0.85		0.44	
Tracking Error p.a. (ex-post)	1.4%		1.2%		1.1%		1.6%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	-1.69		-1.52		-1.18		-0.88	
Beta	1.27		1.12		1.03		0.97	
Jensen-Alpha	-1.7%		-2.4%		-1.5%		-1.3%	
Max. Drawdown	-6.0%	-3.8%	-6.0%	-3.8%	-6.0%	-4.4%	-19.0%	-17.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	14	62	36
Modified Duration*	4.72							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		1.54%	
TER KGAST	1.05%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.1991 - 12.2018 p.a.

* as of 31.12.2018

** 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 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-6.7%	-3.9%	10.4%	22.5%	49.7%	73.1%	28.9%	52.4%
Return p.a.	-6.7%	-3.9%	2.0%	4.1%	4.1%	5.6%	2.0%	3.4%
Risk p.a.	5.7%	4.6%	5.6%	4.8%	5.5%	5.3%	6.2%	6.0%
Sharpe Ratio	-1.04		0.46		0.78		0.28	
Tracking Error p.a. (ex-post)	1.5%		1.4%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	-1.80		-1.57		-1.17		-1.10	
Beta	1.23		1.13		1.03		1.01	
Jensen-Alpha	-2.0%		-2.8%		-1.7%		-1.4%	
Max. Drawdown	-7.1%	-4.9%	-7.1%	-4.9%	-7.1%	-6.2%	-25.0%	-23.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	11	68	62
Modified Duration*	4.15							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.32%	
TER KGAST	1.06%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 04.2006 - 12.2018 p.a.

* as of 31.12.2018

** 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 Aktien 80 - nicht BVV2 konform Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 44120031

ISIN: CH0441200315

	12 Monate		5 Jahre		10 Jahre		12.12.18 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	n/a	n/a	n/a	n/a	n/a	n/a	-4.5%	-3.7%
Return p.a.	n/a	n/a	n/a	n/a	n/a	n/a	-42.5%	-36.6%
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	
Tracking Error p.a. (ex-post)	n/a		n/a		n/a		n/a	
Tracking Error p.a. (ex-ante)*	n/a							
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	n/a	n/a
Recovery time (in months)	n/a	n/a	n.a.	n.a.	n.a.	n.a.	n/a	n/a
Modified Duration*								
Riskless Return p.a. in CHF	n/a		n/a		n/a		-0.75%	
TER KGAST	0.89%							

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

* as of 31.12.2018

** Benchmark composition:
5% MSCI EM (NR), 20% MSCI World NR, 20% Swiss Bondindex AAA-BBB (TR), 30% SPI (TR), 25% MSCI World 100% Hedged NR

SAST BVG-Nachhaltigkeit Rendite Tranche A (in CHF)

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

	12 Monate		5 Jahre		10 Jahre		31.12.07 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-3.9%	-2.6%	12.4%	18.0%	40.4%	51.4%	29.3%	41.5%
Return p.a.	-3.9%	-2.6%	2.4%	3.4%	3.5%	4.2%	2.3%	3.2%
Risk p.a.	3.2%	2.2%	3.3%	3.1%	3.4%	3.4%	3.9%	3.8%
Sharpe Ratio	-1.00		0.89		1.08		0.58	
Tracking Error p.a. (ex-post)	1.4%		0.9%		1.0%		1.0%	
Tracking Error p.a. (ex-ante)*	1.0%							
Information Ratio	-0.94		-1.11		-0.80		-0.83	
Beta	1.34		1.04		0.97		0.98	
Jensen-Alpha	-0.7%		-1.1%		-0.7%		-0.8%	
Max. Drawdown	-4.7%	-2.6%	-4.7%	-2.6%	-4.7%	-3.0%	-9.8%	-9.3%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	3	21	20
Modified Duration*	4.94							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.06%	
TER KGAST	0.79%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 - 12.2018 p.a.

* as of 31.12.2018

** 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 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-5.6%	-3.5%	13.4%	21.3%	49.1%	63.2%	47.8%	71.4%
Return p.a.	-5.6%	-3.5%	2.5%	3.9%	4.1%	5.0%	2.2%	3.0%
Risk p.a.	4.9%	3.7%	4.7%	4.2%	4.8%	4.6%	5.6%	5.3%
Sharpe Ratio	-0.99		0.67		0.90		0.29	
Tracking Error p.a. (ex-post)	1.7%		1.1%		1.1%		1.4%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	-1.18		-1.31		-0.86		-0.61	
Beta	1.26		1.08		1.01		1.03	
Jensen-Alpha	-1.3%		-1.8%		-1.0%		-0.9%	
Max. Drawdown	-6.9%	-4.2%	-6.9%	-4.2%	-6.9%	-5.2%	-20.3%	-19.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	10	64	52
Modified Duration*	4.53							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.58%	
TER KGAST	0.86%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 - 12.2018 p.a.

* as of 31.12.2018

** 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 - 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.5%	0.2%	5.3%	12.5%	16.2%	30.8%	67.7%	109.1%
Return p.a.	-0.5%	0.2%	1.0%	2.4%	1.5%	2.7%	2.3%	3.2%
Risk p.a.	2.5%	2.6%	2.9%	3.1%	2.6%	2.8%	2.5%	2.8%
Sharpe Ratio	0.11		0.57		0.66		0.57	
Tracking Error p.a. (ex-post)	0.3%		1.2%		1.0%		1.5%	
Tracking Error p.a. (ex-ante)*	0.2%							
Information Ratio	-1.96		-1.14		-1.19		-0.66	
Beta	0.95		0.84		0.86		0.74	
Jensen-Alpha	-0.6%		-0.9%		-0.8%		-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	12	not recovered	not recovered	not recovered	not recovered	not recovered	21
Modified Duration*	7.76							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.88%	
TER KGAST	0.49%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 - 12.2018 p.a.

* as of 31.12.2018

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 - 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.3%	0.2%	10.2%	12.5%	24.4%	30.4%	65.7%	83.0%
Return p.a.	-0.3%	0.2%	2.0%	2.4%	2.2%	2.7%	2.5%	3.1%
Risk p.a.	2.5%	2.6%	3.1%	3.1%	2.8%	2.9%	2.9%	3.0%
Sharpe Ratio	0.19		0.83		0.86		0.63	
Tracking Error p.a. (ex-post)	0.2%		0.2%		0.3%		0.4%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	-2.19		-2.04		-1.76		-1.20	
Beta	0.93		0.98		0.96		0.95	
Jensen-Alpha	-0.4%		-0.4%		-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	12	not recovered	not recovered	not recovered	not recovered	21	20
Modified Duration*	7.58							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.74%	
TER KGAST	0.49%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 - 12.2018 p.a.
* as of 31.12.2018

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 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.8%	-0.3%	5.8%	7.0%	25.6%	30.8%	36.8%	44.1%
Return p.a.	-0.8%	-0.3%	1.1%	1.4%	2.3%	2.7%	2.0%	2.3%
Risk p.a.	1.2%	1.3%	1.7%	1.7%	2.2%	2.2%	2.7%	2.6%
Sharpe Ratio	-0.07		1.03		1.13		0.57	
Tracking Error p.a. (ex-post)	0.2%		0.3%		0.4%		0.6%	
Tracking Error p.a. (ex-ante)*	0.1%							
Information Ratio	-3.07		-0.77		-0.96		-0.56	
Beta	0.92		1.00		0.98		1.02	
Jensen-Alpha	-0.5%		-0.2%		-0.4%		-0.4%	
Max. Drawdown	-1.3%	-1.0%	-2.7%	-2.0%	-2.8%	-2.4%	-8.0%	-4.9%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	4	4	32	26
Modified Duration*	4.57							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.38%	
TER KGAST	0.46%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 - 12.2018 p.a.
* as of 31.12.2018

SAST Nachhaltig CHF Obligationen (in CHF)

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

	12 Monate		5 Jahre		10 Jahre		31.10.02 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.5%	0.1%	7.6%	10.4%	25.1%	31.2%	42.2%	52.4%
Return p.a.	-0.5%	0.1%	1.5%	2.0%	2.3%	2.8%	2.2%	2.6%
Risk p.a.	2.2%	2.3%	2.7%	2.6%	2.4%	2.5%	2.6%	2.7%
Sharpe Ratio	0.11		0.77		1.04		0.71	
Tracking Error p.a. (ex-post)	0.2%		0.2%		0.5%		0.5%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	-3.46		-2.64		-1.02		-0.91	
Beta	0.96		1.01		0.94		0.93	
Jensen-Alpha	-0.5%		-0.5%		-0.3%		-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	12	not recovered	not recovered	not recovered	not recovered	not recovered	21
Modified Duration*	6.70							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.38%	
TER KGAST	0.59%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 - 12.2018 p.a.
* as of 31.12.2018

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 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.2%	0.3%	11.6%	15.2%	9.2%	7.7%	33.1%	53.9%
Return p.a.	-0.2%	0.3%	2.2%	2.9%	0.9%	0.7%	1.4%	2.2%
Risk p.a.	6.0%	6.3%	6.5%	6.6%	8.0%	8.4%	7.2%	7.4%
Sharpe Ratio	0.09		0.43		0.14		0.10	
Tracking Error p.a. (ex-post)	0.7%		0.6%		1.4%		1.9%	
Tracking Error p.a. (ex-ante)*	0.7%							
Information Ratio	-0.66		-1.15		0.10		-0.40	
Beta	0.96		0.98		0.94		0.93	
Jensen-Alpha	-0.4%		-0.6%		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)	not recovered	not recovered	17	13	not recovered	73	not recovered	73
Modified Duration*	7.61							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.74%	
TER KGAST	0.67%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2001 - 12.2018 p.a.
* as of 31.12.2018

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 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-2.9%	-2.2%	n/a	n/a	n/a	n/a	1.4%	2.4%
Return p.a.	-2.9%	-2.2%	n/a	n/a	n/a	n/a	0.9%	1.5%
Risk p.a.	7.1%	7.3%	n/a	n/a	n/a	n/a	6.9%	6.8%
Sharpe Ratio	-0.30		n/a		n/a		0.23	
Tracking Error p.a. (ex-post)	0.7%		n/a		n/a		0.9%	
Tracking Error p.a. (ex-ante)*	0.8%							
Information Ratio	-0.91		n/a		n/a		-0.70	
Beta	0.98		n/a		n/a		1.00	
Jensen-Alpha	-0.7%		n/a		n/a		-0.6%	
Max. Drawdown	-3.9%	-4.1%	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	12
Modified Duration*	4.03							
Riskless Return p.a. in CHF	-0.74%		n/a		n/a		-0.73%	
TER KGAST	0.77%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 - 12.2018 p.a.

* as of 31.12.2018

SAST Aktien Schweiz (in CHF)

Benchmark: SPI TR
Valor: 656054
ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		30.06.97 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-15.7%	-8.6%	11.6%	25.4%	101.4%	115.2%	95.4%	177.0%
Return p.a.	-15.7%	-8.6%	2.2%	4.6%	7.3%	8.0%	3.2%	4.9%
Risk p.a.	12.2%	11.5%	11.6%	11.1%	12.1%	11.9%	15.1%	14.7%
Sharpe Ratio	-1.23		0.24		0.62		0.16	
Tracking Error p.a. (ex-post)	4.0%		3.3%		3.1%		3.0%	
Tracking Error p.a. (ex-ante)*	5.8%							
Information Ratio	-1.78		-0.73		-0.23		-0.55	
Beta	1.00		1.00		0.99		1.01	
Jensen-Alpha	-7.1%		-2.4%		-0.6%		-1.7%	
Max. Drawdown	-16.5%	-9.8%	-16.5%	-13.7%	-16.5%	-16.9%	-53.8%	-49.3%
Recovery time (in months)	not recovered	not recovered	not recovered	20	not recovered	17	98	64
Modified Duration*	0.00							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.80%	
TER KGAST	0.88%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 - 12.2018 p.a.

* as of 31.12.2018

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR
Valor: 1474343
ISIN: CH0014743436

	12 Monate		**5 Jahre**		**10 Jahre**		**31.10.02 – 31.12.18**	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.2%	-8.6%	24.1%	25.4%	116.6%	115.2%	184.0%	185.5%
Return p.a.	-10.2%	-8.6%	4.4%	4.6%	8.0%	8.0%	6.7%	6.7%
Risk p.a.	11.2%	11.5%	10.6%	11.1%	11.5%	11.9%	12.4%	12.8%
Sharpe Ratio	-0.84		0.47		0.72		0.51	
Tracking Error p.a. (ex-post)	2.2%		1.9%		1.9%		2.0%	
Tracking Error p.a. (ex-ante)*	1.6%							
Information Ratio	-0.74		-0.12		0.04		-0.02	
Beta	0.96		0.94		0.95		0.96	
Jensen-Alpha	-1.9%		0.1%		0.4%		0.2%	
Max. Drawdown	-12.1%	-9.8%	-12.1%	-13.7%	-17.5%	-16.9%	-49.1%	-48.8%
Recovery time (in months)	not recovered	not recovered	not recovered	20	16	17	77	77
Modified Duration*	0.00							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.38%	
TER KGAST	0.63%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 - 12.2018 p.a.

* as of 31.12.2018

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 - 31.12.18**	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-20.7%	-17.2%	n/a	n/a	n/a	n/a	41.2%	29.5%
Return p.a.	-20.7%	-17.2%	n/a	n/a	n/a	n/a	11.2%	8.3%
Risk p.a.	14.8%	12.5%	n/a	n/a	n/a	n/a	12.7%	11.1%
Sharpe Ratio	-1.35		n/a		n/a		0.94	
Tracking Error p.a. (ex-post)	4.2%		n/a		n/a		3.8%	
Tracking Error p.a. (ex-ante)*	3.2%							
Information Ratio	-0.83		n/a		n/a		0.77	
Beta	1.15		n/a		n/a		1.10	
Jensen-Alpha	-0.9%		n/a		n/a		2.0%	
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*	0.00							
Riskless Return p.a. in CHF	-0.74%		n/a		n/a		-0.74%	
TER KGAST	0.69%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 - 12.2018 p.a.

* as of 31.12.2018

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 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-9.9%	-7.6%	18.4%	39.3%	94.3%	134.5%	56.2%	113.8%
Return p.a.	-9.9%	-7.6%	3.4%	6.9%	6.9%	8.9%	2.8%	4.8%
Risk p.a.	13.5%	12.3%	12.6%	11.9%	13.3%	12.9%	15.0%	14.5%
Sharpe Ratio	-0.68		0.32		0.53		0.16	
Tracking Error p.a. (ex-post)	4.2%		2.9%		3.2%		3.3%	
Tracking Error p.a. (ex-ante)*	2.8%							
Information Ratio	-0.54		-1.16		-0.64		-0.60	
Beta	1.05		1.03		1.01		1.02	
Jensen-Alpha	-1.9%		-3.7%		-2.1%		-2.1%	
Max. Drawdown	-16.6%	-12.8%	-16.6%	-12.8%	-21.4%	-22.5%	-52.4%	-54.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	27	29	118	91
Modified Duration*	0.00							
Riskless Return p.a. in CHF	-0.74%		-0.59%		-0.22%		0.38%	
TER KGAST	0.90%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 - 12.2018 p.a.
* as of 31.12.2018

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 - 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-26.8%	-13.6%	1.8%	20.3%	n/a	n/a	-8.6%	12.2%
Return p.a.	-26.8%	-13.6%	0.4%	3.8%	n/a	n/a	-1.1%	1.5%
Risk p.a.	17.9%	12.0%	15.1%	13.2%	n/a	n/a	14.3%	13.5%
Sharpe Ratio	-1.45		0.06		n/a		-0.06	
Tracking Error p.a. (ex-post)	9.4%		6.0%		n/a		5.5%	
Tracking Error p.a. (ex-ante)*	7.6%							
Information Ratio	-1.41		-0.56		n/a		-0.47	
Beta	1.33		1.06		n/a		0.98	
Jensen-Alpha	-9.0%		-3.7%		n/a		-2.6%	
Max. Drawdown	-28.8%	-16.4%	-28.8%	-23.6%	n/a	n/a	-28.8%	-24.0%
Recovery time (in months)	not recovered	not recovered	not recovered	31	n/a	n/a	not recovered	41
Modified Duration*								

Riskless Return p.a. in CHF	-0.74%	-0.59%	n/a	-0.35%
TER KGAST	1.41%			

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 02.2011 - 12.2018 p.a.

* as of 31.12.2018

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 – 31.12.18**	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-14.8%	-15.3%	n/a	n/a	n/a	n/a	-31.1%	-43.5%
Return p.a.	-14.8%	-15.3%	n/a	n/a	n/a	n/a	-7.5%	-11.3%
Risk p.a.	11.4%	13.7%	n/a	n/a	n/a	n/a	14.0%	15.3%
Sharpe Ratio	-1.24		n/a		n/a		-0.50	
Tracking Error p.a. (ex-post)	8.9%		n/a		n/a		10.1%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	0.05		n/a		n/a		0.37	
Beta	0.61		n/a		n/a		0.69	
Jensen-Alpha	-5.2%		n/a		n/a		0.5%	
Max. Drawdown	-17.4%	-17.5%	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	-0.74%		n/a		n/a		-0.62%	
TER KGAST	1.06%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 03.2014 - 12.2018 p.a.

* as of 31.12.2018

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 – 31.12.18	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-12.3%	-7.6%	n/a	n/a	n/a	n/a	7.2%	14.4%
Return p.a.	-12.3%	-7.6%	n/a	n/a	n/a	n/a	3.3%	6.4%
Risk p.a.	13.6%	12.3%	n/a	n/a	n/a	n/a	11.4%	10.2%
Sharpe Ratio	-0.80		n/a		n/a		0.44	
Tracking Error p.a. (ex-post)	3.12%		n/a		n/a		2.5%	
Tracking Error p.a. (ex-ante)*	2.68%							
Information Ratio	-1.29		n/a		n/a		-0.88	
Beta	1.10		n/a		n/a		1.09	
Jensen-Alpha	-3.4%		n/a		n/a		-2.9%	
Max. Drawdown	-16.35%	-12.75%	n/a	n/a	n/a	n/a	-16.3%	-12.8%
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	-0.74%		n/a		n/a		-0.73%	
TER KGAST	0.78%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 - 12.2018 p.a.

* as of 31.12.2018

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