



J. SAFRA SARASIN



Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

30. Juni 2022

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.0%	-9.4%	1.1%	4.3%	15.9%	26.0%	28.8%	54.2%
Return p.a.	-10.0%	-9.4%	0.2%	0.8%	1.5%	2.3%	1.6%	2.7%
Risk p.a.	3.9%	4.1%	4.4%	4.1%	3.6%	3.5%	3.5%	3.5%
Sharpe Ratio	-2.33	-2.09	0.22	0.39	0.56	0.83	0.42	0.76
Tracking Error p.a. (ex-post)	1.0%		1.0%		0.9%		0.9%	
Tracking Error p.a. (ex-ante)*	2.5%							
Information Ratio	-0.57		-0.60		-0.95		-1.31	
Beta	0.93		1.05		1.01		0.99	
Jensen-Alpha	-1.2%		-0.7%		-0.9%		-1.1%	
Max. Drawdown	-10.9%	-10.5%	-10.9%	-10.5%	-10.9%	-10.5%	-10.9%	-10.5%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.71							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.09%	
TER KGAST	0.87%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 21% SBI Dom AAA-BBB (TR), 14% SBI For AAA-BBB TR, 6% ICE BofA GI Gov ex CH TR, 6% ICE BofA GI Gov ex CH hdg CHF, 23% BBG Gl. Agg Corp Hdg CHF TR, 1% MSCI EM NR, 8% SPI (TR), 2% SPI EXTRA TR, 4% MSCI World ex CH (NR), 15% KGAST

SAST BVG-Rendite Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 1016859

ISIN: CH0010168596

	12 Monate		5 Jahre		10 Jahre		21.12.99 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.2%	-9.5%	4.9%	8.5%	25.2%	36.5%	61.2%	98.3%
Return p.a.	-10.2%	-9.5%	1.0%	1.6%	2.3%	3.2%	2.1%	3.1%
Risk p.a.	4.7%	4.7%	5.1%	4.8%	4.3%	4.1%	4.3%	4.0%
Sharpe Ratio	-2.01	-1.82	0.33	0.50	0.65	0.90	0.39	0.64
Tracking Error p.a. (ex-post)	1.0%		1.0%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	-0.70		-0.69		-0.89		-0.75	
Beta	0.96		1.04		1.03		1.02	
Jensen-Alpha	-1.0%		-0.8%		-1.0%		-1.0%	
Max. Drawdown	-11.4%	-10.7%	-11.4%	-10.7%	-11.4%	-10.7%	-12.7%	-10.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	36	32
Modified Duration*	6.34							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.48%	
TER KGAST	0.89%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 18% SBI Dom AAA-BBB (TR), 12% SBI For AAA-BBB TR, 20% BBG Gl. Agg Corp Hdg CHF TR, 5% ICE BofA GI Gov ex CH TR, 5% ICE BofA GI Gov ex CH hdg CHF, 2% MSCI EM NR, 12% SPI (TR), 3% SPI EXTRA TR, 8% MSCI World ex CH (NR), 15% KGAST

SAST BVG-Wachstum Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 287401

ISIN: CH0002874011

	12 Monate		5 Jahre		10 Jahre		02.11.91 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.3%	-9.5%	9.2%	13.2%	34.4%	49.0%	226.6%	375.1%
Return p.a.	-10.3%	-9.5%	1.8%	2.5%	3.0%	4.1%	3.9%	5.2%
Risk p.a.	5.5%	5.5%	6.2%	5.8%	5.3%	5.0%	5.8%	5.8%
Sharpe Ratio	-1.73	-1.56	0.41	0.56	0.67	0.93	0.46	0.68
Tracking Error p.a. (ex-post)	1.2%		1.1%		1.1%		1.6%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	-0.67		-0.64		-0.93		-0.82	
Beta	0.97		1.05		1.05		0.97	
Jensen-Alpha	-1.1%		-0.9%		-1.3%		-1.1%	
Max. Drawdown	-11.7%	-11.1%	-11.7%	-11.1%	-11.7%	-11.1%	-19.0%	-17.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	62	36
Modified Duration*	6.29							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		1.27%	
TER KGAST	0.98%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 15% SBI Dom AAA-BBB (TR), 10% SBI For AAA-BBB TR, 4% ICE BofA GI Gov ex CH hdg CHF, 4% ICE BofA GI Gov ex CH TR, 17% BBG GI. Agg Corp Hdg CHF TR, 3% MSCI EM NR, 15% SPI (TR), 3% SPI EXTRA TR, 14% MSCI World ex CH (NR), 15% KGAST

SAST BVG-Zukunft Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455731

ISIN: CH0024557313

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.1%	-9.3%	13.8%	18.0%	45.5%	63.6%	50.4%	78.3%
Return p.a.	-10.1%	-9.3%	2.6%	3.4%	3.8%	5.0%	2.6%	3.6%
Risk p.a.	6.4%	6.5%	7.2%	6.8%	6.3%	5.9%	6.6%	6.4%
Sharpe Ratio	-1.45	-1.30	0.46	0.60	0.69	0.96	0.38	0.56
Tracking Error p.a. (ex-post)	1.1%		1.2%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	-0.79		-0.61		-0.97		-0.89	
Beta	0.97		1.05		1.05		1.02	
Jensen-Alpha	-1.1%		-1.0%		-1.5%		-1.2%	
Max. Drawdown	-11.7%	-11.5%	-11.7%	-11.5%	-11.7%	-11.5%	-25.0%	-23.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	68	62
Modified Duration*	5.71							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.09%	
TER KGAST	0.96%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 12% SBI Dom AAA-BBB (TR), 8% SBI For AAA-BBB TR, 14% BBG Gl. Agg Corp Hdg CHF TR, 4% MSCI EM NR, 20% SPI (TR), 3% SPI EXTRA TR, 6% ICE BofA Gl Gov ex CH hdg CHF, 18% MSCI World ex CH (NR), 15% KGAST

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 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-12.5%	-11.4%	n/a	n/a	n/a	n/a	19.4%	23.2%
Return p.a.	-12.5%	-11.4%	n/a	n/a	n/a	n/a	5.1%	6.0%
Risk p.a.	10.3%	10.7%	n/a	n/a	n/a	n/a	12.1%	12.3%
Sharpe Ratio	-1.13	-0.99	n/a	n/a	n/a	n/a	0.48	0.55
Tracking Error p.a. (ex-post)	1.6%		n/a		n/a		1.7%	
Tracking Error p.a. (ex-ante)*	2.9%							
Information Ratio	-0.64		n/a		n/a		-0.55	
Beta	0.96		n/a		n/a		0.98	
Jensen-Alpha	-1.5%		n/a		n/a		-0.8%	
Max. Drawdown	-15.6%	-15.5%	n/a	n/a	n/a	n/a	-15.6%	-15.5%
Recovery time (in months)	not recovered	not recovered	n/a	n/a	n/a	n/a	not recovered	not recovered
Modified Duration*	4.11							
Riskless Return p.a. in CHF	-0.85%		n/a		n/a		-0.75%	
TER KGAST	0.84%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 20% SBI AAA-BBB (TR), 20% MSCI World NR, 5% MSCI EM NR, 25% MSCI World 100% Hdg to CHF NR, 30% SPI (TR)

SAST BVG-Nachhaltigkeit Rendite Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 3543791

ISIN: CH0035437919

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.5%	-9.9%	5.0%	7.5%	26.5%	35.1%	36.9%	51.2%
Return p.a.	-10.5%	-9.9%	1.0%	1.4%	2.4%	3.1%	2.2%	2.9%
Risk p.a.	4.4%	4.8%	5.1%	4.9%	4.3%	4.2%	4.4%	4.3%
Sharpe Ratio	-2.20	-1.88	0.34	0.45	0.68	0.87	0.52	0.69
Tracking Error p.a. (ex-post)	1.0%		1.1%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	-0.56		-0.44		-0.76		-0.69	
Beta	0.89		1.02		1.01		0.99	
Jensen-Alpha	-1.5%		-0.5%		-0.7%		-0.7%	
Max. Drawdown	-11.4%	-11.1%	-11.4%	-11.1%	-11.4%	-11.1%	-11.4%	-11.1%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.01							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		-0.14%	
TER KGAST	0.88%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 20% SBI Dom AAA-BBB (TR), 13% SBI For AAA-BBB TR, 5% ICE BofA GI Gov ex CH hdg CHF, 5% ICE BofA GI Gov ex CH TR, 12% BBG Global Agg. Corp hdg CHF, 8% BBG Euro Aggr Corp TR hdg, 2% MSCI EM NR, 12% SPI (TR), 3% SPI EXTRA TR, 8% MSCI World ex CH (NR), 12% KGAST

SAST BVG-Nachhaltigkeit Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 1016862

ISIN: CH0010168620

	12 Monate		5 Jahre		10 Jahre		19.12.00 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.5%	-9.9%	10.9%	13.7%	40.9%	51.7%	66.2%	93.0%
Return p.a.	-10.5%	-9.9%	2.1%	2.6%	3.5%	4.3%	2.4%	3.1%
Risk p.a.	5.5%	5.9%	6.5%	6.2%	5.6%	5.3%	5.9%	5.6%
Sharpe Ratio	-1.74	-1.54	0.44	0.54	0.73	0.90	0.34	0.49
Tracking Error p.a. (ex-post)	1.1%		1.3%		1.1%		1.3%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	-0.49		-0.39		-0.73		-0.53	
Beta	0.93		1.03		1.02		1.02	
Jensen-Alpha	-1.2%		-0.6%		-0.9%		-0.8%	
Max. Drawdown	-11.6%	-11.6%	-11.6%	-11.6%	-11.6%	-11.6%	-20.3%	-19.4%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	64	52
Modified Duration*	6.00							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.36%	
TER KGAST	0.95%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 -- 06.2022 p.a.

* as of 30.06.2022

** Benchmark composition: 15% SBI Dom AAA-BBB (TR), 10% SBI For AAA-BBB TR, 4% ICE BofA GI Gov ex CH hdg CHF, 4% ICE BofA GI Gov ex CH TR, 10% BBG Global Agg. Corp hdg CHF, 7% BBG Euro Aggr Corp TR hdg, 3% MSCI EM NR, 15% SPI (TR), 3% SPI EXTRA TR, 17% MSCI World ex CH (NR), 12% KGAST

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 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-10.6%	-11.2%	-9.8%	-8.0%	-5.6%	1.3%	53.0%	90.9%
Return p.a.	-10.6%	-11.2%	-2.0%	-1.7%	-0.6%	0.1%	1.6%	2.5%
Risk p.a.	5.2%	4.7%	4.5%	4.5%	3.8%	3.9%	3.0%	3.3%
Sharpe Ratio	-1.90	-2.19	-0.29	-0.20	0.00	0.17	0.32	0.55
Tracking Error p.a. (ex-post)	1.9%		1.0%		1.0%		1.4%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	0.32		-0.40		-0.67		-0.59	
Beta	1.01		0.98		0.94		0.83	
Jensen-Alpha	0.7%		-0.4%		-0.7%		-0.4%	
Max. Drawdown	-11.6%	-12.3%	-14.8%	-15.1%	-14.8%	-15.1%	-14.8%	-15.1%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	7.09							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.66%	
TER KGAST	0.40%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 -- 06.2022 p.a.

* as of 30.06.2022

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-11.5%	-10.7%	-9.7%	-7.8%	-2.9%	1.7%	28.9%	39.7%
Return p.a.	-11.5%	-10.7%	-2.0%	-1.6%	-0.3%	0.2%	1.3%	1.7%
Risk p.a.	4.2%	4.3%	4.5%	4.2%	3.7%	3.6%	3.3%	3.3%
Sharpe Ratio	-2.51	-2.28	-0.28	-0.21	0.07	0.20	0.34	0.47
Tracking Error p.a. (ex-post)	0.5%		0.6%		0.5%		0.5%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	-1.61		-0.61		-0.98		-0.77	
Beta	0.97		1.06		1.04		0.98	
Jensen-Alpha	-1.0%		-0.3%		-0.5%		-0.4%	
Max. Drawdown	-12.3%	-11.7%	-14.8%	-14.1%	-14.8%	-14.1%	-14.8%	-14.1%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.52							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.18%	
TER KGAST	0.50%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2022 p.a.

* as of 30.06.2022

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 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-14.1%	-13.6%	-7.5%	-6.6%	-8.3%	-6.4%	18.2%	36.9%
Return p.a.	-14.1%	-13.6%	-1.6%	-1.4%	-0.9%	-0.7%	0.7%	1.3%
Risk p.a.	4.9%	5.4%	5.3%	5.5%	6.0%	6.1%	6.9%	7.2%
Sharpe Ratio	-2.68	-2.38	-0.15	-0.11	-0.05	-0.02	0.03	0.12
Tracking Error p.a. (ex-post)	0.9%		0.8%		0.7%		1.7%	
Tracking Error p.a. (ex-ante)*	1.0%							
Information Ratio	-0.52		-0.25		-0.27		-0.36	
Beta	0.91		0.97		0.98		0.93	
Jensen-Alpha	-1.6%		-0.2%		-0.2%		-0.6%	
Max. Drawdown	-14.1%	-13.8%	-18.0%	-17.7%	-18.0%	-17.7%	-20.1%	-21.6%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	107	73
Modified Duration*	6.47							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.52%	
TER KGAST	0.59%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 06.2022 p.a.

* as of 30.06.2022

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 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-14.6%	-16.3%	5.5%	4.7%	n/a	n/a	3.9%	4.0%
Return p.a.	-14.6%	-16.3%	1.1%	0.9%	n/a	n/a	0.8%	0.8%
Risk p.a.	7.5%	7.4%	9.3%	9.5%	n/a	n/a	9.2%	9.4%
Sharpe Ratio	-1.82	-2.07	0.20	0.18	n/a	n/a	0.16	0.16
Tracking Error p.a. (ex-post)	0.9%		1.2%		n/a		1.2%	
Tracking Error p.a. (ex-ante)*	1.3%							
Information Ratio	1.90		0.12		n/a		-0.01	
Beta	1.01		0.97		n/a		0.97	
Jensen-Alpha	1.8%		0.2%		n/a		0.0%	
Max. Drawdown	-14.8%	-16.7%	-14.8%	-16.7%	n/a	n/a	-14.8%	-16.7%
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	-0.85%		-0.86%		n/a		-0.75%	
TER KGAST	0.63%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 -- 06.2022 p.a.

* as of 30.06.2022

SAST Nachhaltig Aktien Schweiz Inland (in CHF)

Benchmark: SPI Extra TR

Valor: 656054

ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		01.07.97 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-9.2%	-20.4%	0.2%	28.5%	74.5%	131.0%	114.4%	266.8%
Return p.a.	-9.2%	-20.4%	0.0%	5.1%	5.7%	8.7%	3.1%	5.3%
Risk p.a.	9.3%	14.9%	12.9%	14.9%	12.1%	13.0%	14.9%	15.0%
Sharpe Ratio	-0.89	-1.31	0.06	0.39	0.52	0.71	0.17	0.32
Tracking Error p.a. (ex-post)	10.4%		7.4%		5.7%		4.3%	
Tracking Error p.a. (ex-ante)*	6.7%							
Information Ratio	1.07		-0.69		-0.53		-0.53	
Beta	0.45		0.75		0.84		0.95	
Jensen-Alpha	0.5%		-3.6%		-1.5%		-2.0%	
Max. Drawdown	-10.2%	-24.1%	-19.4%	-24.1%	-19.4%	-24.1%	-53.8%	-49.3%
Recovery time (in months)	not recovered	not recovered	34	not recovered	34	not recovered	98	64
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.58%	
TER KGAST	0.61%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 -- 06.2022 p.a.

* as of 30.06.2022

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-9.7%	-9.9%	35.7%	36.6%	149.0%	145.6%	306.9%	301.9%
Return p.a.	-9.7%	-9.9%	6.3%	6.4%	9.6%	9.4%	7.4%	7.3%
Risk p.a.	15.9%	14.6%	13.3%	12.4%	11.9%	11.7%	12.8%	12.9%
Sharpe Ratio	-0.56	-0.61	0.53	0.58	0.85	0.85	0.57	0.56
Tracking Error p.a. (ex-post)	1.9%		2.2%		2.0%		2.0%	
Tracking Error p.a. (ex-ante)*	1.8%							
Information Ratio	0.09		-0.06		0.07		0.03	
Beta	1.08		1.06		1.01		0.98	
Jensen-Alpha	0.9%		-0.5%		0.1%		0.2%	
Max. Drawdown	-17.4%	-15.9%	-17.4%	-15.9%	-17.4%	-15.9%	-49.1%	-48.8%
Recovery time (in months)	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered	77	77
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.18%	
TER KGAST	0.55%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2022 p.a.

* as of 30.06.2022

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 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-23.7%	-20.4%	14.8%	20.4%	n/a	n/a	85.7%	71.4%
Return p.a.	-23.7%	-20.4%	2.8%	3.8%	n/a	n/a	9.6%	8.3%
Risk p.a.	17.2%	14.9%	16.9%	15.3%	n/a	n/a	15.6%	14.1%
Sharpe Ratio	-1.33	-1.31	0.21	0.29	n/a	n/a	0.66	0.64
Tracking Error p.a. (ex-post)	3.8%		3.8%		n/a		3.8%	
Tracking Error p.a. (ex-ante)*	3.4%							
Information Ratio	-0.86		-0.26		n/a		0.34	
Beta	1.13		1.07		n/a		1.07	
Jensen-Alpha	-0.7%		-1.3%		n/a		0.6%	
Max. Drawdown	-27.9%	-24.1%	-27.9%	-24.1%	n/a	n/a	-27.9%	-24.1%
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	-0.85%		-0.86%		n/a		-0.75%	
TER KGAST	0.63%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 -- 06.2022 p.a.

* as of 30.06.2022

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 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-14.1%	-11.3%	37.9%	45.0%	100.8%	151.8%	112.8%	197.6%
Return p.a.	-14.1%	-11.3%	6.6%	7.7%	7.2%	9.7%	3.9%	5.7%
Risk p.a.	12.5%	13.0%	15.8%	15.7%	13.8%	13.5%	15.4%	15.0%
Sharpe Ratio	-1.06	-0.81	0.47	0.54	0.56	0.76	0.24	0.37
Tracking Error p.a. (ex-post)	2.0%		2.9%		2.7%		3.2%	
Tracking Error p.a. (ex-ante)*	3.0%							
Information Ratio	-1.36		-0.38		-0.90		-0.56	
Beta	0.96		0.99		1.00		1.00	
Jensen-Alpha	-3.2%		-1.0%		-2.4%		-1.8%	
Max. Drawdown	-17.2%	-16.5%	-21.5%	-21.6%	-21.5%	-21.6%	-52.4%	-54.4%
Recovery time (in months)	not recovered	not recovered	12	12	12	12	118	91
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.85%		-0.86%		-0.64%		0.18%	
TER KGAST	0.80%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 06.2022 p.a.

* as of 30.06.2022

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 -- 30.06.22	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-12.5%	-11.3%	37.5%	45.0%	n/a	n/a	47.8%	59.3%
Return p.a.	-12.5%	-11.3%	6.6%	7.7%	n/a	n/a	7.1%	8.6%
Risk p.a.	12.7%	13.0%	17.6%	15.7%	n/a	n/a	16.6%	14.9%
Sharpe Ratio	-0.92	-0.81	0.42	0.54	n/a	n/a	0.47	0.62
Tracking Error p.a. (ex-post)	3.5%		4.4%		n/a		4.1%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	-0.35		-0.26		n/a		-0.35	
Beta	0.94		1.09		n/a		1.08	
Jensen-Alpha	-1.8%		-1.9%		n/a		-2.2%	
Max. Drawdown	-16.9%	-16.5%	-26.1%	-21.6%	n/a	n/a	-26.1%	-21.6%
Recovery time (in months)	not recovered	not recovered	12	12	n/a	n/a	12	12
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.85%		-0.86%		n/a		-0.74%	
TER KGAST	0.72%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 -- 06.2022 p.a.

* as of 30.06.2022

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