Kennzahlen

J. Safra Sarasin Anlagestiftung SAST

J. Safra Sarasin Anlagestiftung 2 (SAST2)

31. Dezember 2020

SAST BVG-Ertrag Tranche A (in CHF)

Benchmark: Customized BM**

Valor: 2455689

ISIN: CH0024556893

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	3.6%	3.8%	13.7%	17.7%	31.1%	45.7%	39.9%	67.2%
Return p.a.	3.6%	3.8%	2.6%	3.3%	2.7%	3.8%	2.3%	3.6%
Risk p.a.	7.6%	6.6%	3.9%	3.5%	3.3%	3.1%	3.4%	3.3%
Sharpe Ratio	0.57	0.68	0.85	1.15	0.96	1.39	0.62	1.02
Tracking Error p.a. (ex-post)	1.2%		1.0%		0.9%		0.9%	
Tracking Error p.a. (ex-ante)*	2.8%							
Information Ratio	-0.14		-0.73		-1.26		-1.47	
Beta	1.15		1.08		1.03		1.00	
Jensen-Alpha	-0.8%		-1.0%		-1.2%		-1.3%	
Max. Drawdown	-6.5%	-5.4%	-6.5%	-5.4%	-6.5%	-5.4%	-9.0%	-6.0%
Recovery time (in months)	6	6	6	6	6	6	34	21
Modified Duration*	6.21							

Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.18%	
TER KGAST	0.96%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 12.2020 p.a.

* as of 31.12.2020

** 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 Gl Gov ex CH hdg CHF, 6% ICE BofA Gl 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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	4.2%	4.2%	18.2%	22.2%	39.1%	54.4%	72.6%	111.6%
Return p.a.	4.2%	4.2%	3.4%	4.1%	3.4%	4.4%	2.6%	3.6%
Risk p.a.	8.3%	7.7%	4.5%	4.1%	4.0%	3.7%	4.2%	4.0%
Sharpe Ratio	0.59	0.63	0.91	1.16	0.94	1.30	0.48	0.77
Tracking Error p.a. (ex-post)	0.9%		1.0%		1.0%		1.3%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	0.04		-0.71		-1.06		-0.79	
Beta	1.07		1.07		1.04		1.02	
Jensen-Alpha	-0.3%		-1.0%		-1.3%		-1.1%	
Max. Drawdown	-7.2%	-6.6%	-7.2%	-6.6%	-7.2%	-6.6%	-12.7%	-10.8%
Recovery time (in months)	7	7	7	7	7	7	36	32
Modified Duration*	5.79							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.57%	
TER KGAST	1.03%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1999 -- 12.2020 p.a.

* as of 31.12.2020

** 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 Gl Gov ex CH hdg CHF, 5% ICE BofA Gl 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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	4.6%	4.5%	22.1%	26.7%	45.7%	63.8%	243.6%	398.3%
Return p.a.	4.6%	4.5%	4.1%	4.9%	3.8%	5.1%	4.3%	5.7%
Risk p.a.	9.8%	9.2%	5.5%	5.1%	5.0%	4.6%	5.8%	5.8%
Sharpe Ratio	0.54	0.57	0.87	1.10	0.85	1.19	0.51	0.74
Tracking Error p.a. (ex-post)	0.9%		1.1%		1.1%		1.6%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	0.10		-0.72		-1.09		-0.85	
Beta	1.06		1.08		1.06		0.97	
Jensen-Alpha	-0.2%		-1.2%		-1.6%		-1.2%	
Max. Drawdown	-8.7%	-8.0%	-8.7%	-8.0%	-8.7%	-8.0%	-19.0%	-17.4%
Recovery time (in months)	7	7	7	7	7	7	62	36
Modified Duration*	5.59							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		1.38%	
TER KGAST	1.15%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.1991 -- 12.2020 p.a.

* as of 31.12.2020

** 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 Gl Gov ex CH hdg CHF, 4% ICE BofA Gl 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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	5.3%	4.9%	25.7%	31.1%	53.6%	75.1%	55.4%	83.6%
Return p.a.	5.3%	4.9%	4.7%	5.6%	4.4%	5.8%	3.1%	4.2%
Risk p.a.	11.4%	10.7%	6.6%	6.0%	6.1%	5.5%	6.6%	6.3%
Sharpe Ratio	0.53	0.53	0.82	1.04	0.79	1.12	0.44	0.64
Tracking Error p.a. (ex-post)	1.1%		1.2%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	0.30		-0.72		-1.08		-0.96	
Beta	1.06		1.09		1.07		1.02	
Jensen-Alpha	0.0%		-1.4%		-1.8%		-1.3%	
Max. Drawdown	-9.9%	-9.2%	-9.9%	-9.2%	-9.9%	-9.2%	-25.0%	-23.8%
Recovery time (in months)	7	7	7	7	7	7	68	62
Modified Duration*	4.50							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.18%	
TER KGAST	1.17%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 12.2020 p.a.

* as of 31.12.2020

** 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 Gl 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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	6.2%	6.2%	n/a	n/a	n/a	n/a	21.6%	24.5%
Return p.a.	6.2%	6.2%	n/a	n/a	n/a	n/a	9.9%	11.1%
Risk p.a.	16.7%	17.2%	n/a	n/a	n/a	n/a	13.4%	13.5%
Sharpe Ratio	0.41	0.40	n/a	n/a	n/a	n/a	0.79	0.88
Tracking Error p.a. (ex-post)	1.8%		n/a		n/a		1.6%	
Tracking Error p.a. (ex-ante)*	2.6%							
Information Ratio	-0.01		n/a		n/a		-0.75	
Beta	0.97		n/a		n/a		0.99	
Jensen-Alpha	0.2%		n/a		n/a		-1.1%	
Max. Drawdown	-14.9%	-14.7%	n/a	n/a	n/a	n/a	-14.9%	-14.7%
Recovery time (in months)	11	11	n/a	n/a	n/a	n/a	11	11
Modified Duration*	1.05							

Riskless Return p.a. in CHF	-0.71%		n/a		n/a		-0.72%	
TER KGAST	1.08%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 12.2020 p.a.

* as of 31.12.2020

** 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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	3.6%	3.9%	18.8%	21.6%	42.0%	53.7%	47.1%	62.2%
Return p.a.	3.6%	3.9%	3.5%	4.0%	3.6%	4.4%	3.0%	3.8%
Risk p.a.	8.3%	7.9%	4.5%	4.2%	4.0%	3.8%	4.3%	4.2%
Sharpe Ratio	0.52	0.58	0.94	1.13	1.00	1.28	0.70	0.91
Tracking Error p.a. (ex-post)	0.8%		0.9%		0.9%		1.0%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	-0.32		-0.53		-0.90		-0.79	
Beta	1.06		1.05		1.03		1.00	
Jensen-Alpha	-0.5%		-0.7%		-1.0%		-0.8%	
Max. Drawdown	-7.4%	-6.8%	-7.4%	-6.8%	-7.4%	-6.8%	-9.8%	-9.3%
Recovery time (in months)	10	8	10	8	10	8	21	20
Modified Duration*	6.06							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		-0.06%	
TER KGAST	0.97%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 12.2020 p.a.

* as of 31.12.2020

** 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 Gl Gov ex CH hdg CHF, 5% ICE BofA Gl 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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	4.8%	4.4%	24.3%	27.9%	53.7%	66.7%	74.7%	102.5%
Return p.a.	4.8%	4.4%	4.4%	5.0%	4.4%	5.2%	2.8%	3.6%
Risk p.a.	10.2%	10.0%	5.8%	5.5%	5.3%	5.0%	5.9%	5.6%
Sharpe Ratio	0.54	0.52	0.89	1.06	0.91	1.14	0.40	0.56
Tracking Error p.a. (ex-post)	1.0%		1.1%		1.1%		1.3%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	0.35		-0.54		-0.81		-0.57	
Beta	1.02		1.05		1.05		1.03	
Jensen-Alpha	0.2%		-0.9%		-1.1%		-0.8%	
Max. Drawdown	-9.0%	-8.7%	-9.0%	-8.7%	-9.0%	-8.7%	-20.3%	-19.4%
Recovery time (in months)	7	10	7	10	7	10	64	52
Modified Duration*	5.59							

Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.45%	
TER KGAST	1.06%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2000 -- 12.2020 p.a.

* as of 31.12.2020

** 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 Gl Gov ex CH hdg CHF, 4% ICE BofA Gl 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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.9%	1.1%	2.0%	6.4%	13.5%	25.6%	73.9%	118.5%
Return p.a.	0.9%	1.1%	0.4%	1.2%	1.3%	2.3%	2.2%	3.2%
Risk p.a.	6.5%	6.2%	4.1%	4.1%	3.5%	3.6%	2.8%	3.1%
Sharpe Ratio	0.25	0.29	0.28	0.48	0.49	0.76	0.53	0.78
Tracking Error p.a. (ex-post)	0.4%		0.7%		0.9%		1.4%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	-0.51		-1.22		-1.14		-0.66	
Beta	1.05		0.97		0.93		0.80	
Jensen-Alpha	-0.3%		-0.8%		-0.9%		-0.5%	
Max. Drawdown	-5.2%	-4.9%	-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*	8.44							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.75%	
TER KGAST	0.42%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1995 -- 12.2020 p.a.

* as of 31.12.2020

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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.1%	1.1%	4.7%	6.4%	20.7%	25.6%	72.5%	91.3%
Return p.a.	1.1%	1.1%	0.9%	1.2%	1.9%	2.3%	2.5%	3.0%
Risk p.a.	6.6%	6.2%	4.2%	4.1%	3.6%	3.6%	3.2%	3.3%
Sharpe Ratio	0.27	0.29	0.40	0.48	0.65	0.76	0.60	0.73
Tracking Error p.a. (ex-post)	0.4%		0.3%		0.3%		0.4%	
Tracking Error p.a. (ex-ante)*	0.4%							
Information Ratio	-0.06		-1.18		-1.50		-1.16	
Beta	1.05		1.01		0.99		0.97	
Jensen-Alpha	-0.1%		-0.3%		-0.4%		-0.4%	
Max. Drawdown	-5.3%	-4.9%	-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*	8.85							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.61%	
TER KGAST	0.48%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 12.2020 p.a.

* as of 31.12.2020

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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.4%	0.3%	2.1%	3.4%	15.1%	19.8%	39.3%	47.7%
Return p.a.	0.4%	0.3%	0.4%	0.7%	1.4%	1.8%	1.8%	2.2%
Risk p.a.	6.8%	6.7%	3.3%	3.3%	2.7%	2.7%	3.0%	2.9%
Sharpe Ratio	0.16	0.15	0.35	0.43	0.69	0.83	0.52	0.65
Tracking Error p.a. (ex-post)	0.2%		0.2%		0.3%		0.6%	
Tracking Error p.a. (ex-ante)*	0.3%							
Information Ratio	0.31		-1.03		-1.36		-0.59	
Beta	1.01		1.01		0.98		1.02	
Jensen-Alpha	0.1%		-0.3%		-0.4%		-0.4%	
Max. Drawdown	-5.9%	-5.8%	-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*	5.02							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.26%	
TER KGAST	0.52%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 12.2020 p.a.

* as of 31.12.2020

SAST Nachhaltig CHF-Obligationen (in CHF)

Benchmark: SBI AAA-BBB TR

Valor: 1474340

ISIN: CH0014743402

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	0.7%	0.9%	3.4%	5.6%	17.9%	23.7%	47.1%	58.5%
Return p.a.	0.7%	0.9%	0.7%	1.1%	1.7%	2.2%	2.1%	2.6%
Risk p.a.	7.5%	6.3%	4.1%	3.8%	3.4%	3.2%	3.1%	3.1%
Sharpe Ratio	0.19	0.26	0.34	0.48	0.62	0.81	0.61	0.75
Tracking Error p.a. (ex-post)	1.3%		0.6%		0.5%		0.6%	
Tracking Error p.a. (ex-ante)*	0.4%							
Information Ratio	-0.15		-0.69		-1.01		-0.76	
Beta	1.18		1.08		1.05		0.98	
Jensen-Alpha	-0.5%		-0.6%		-0.6%		-0.4%	
Max. Drawdown	-6.3%	-5.1%	-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*	7.68							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.26%	
TER KGAST	0.52%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 12.2020 p.a.

* as of 31.12.2020

SAST Nachhaltig Obligationen International ex CHF (in CHF)

Benchmark: ICE BofA Gl Gov ex CH

Valor: 978280

ISIN: CH0009782803

	12 Monate		5 Jahre		10 Jahre		15.12.98 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-0.1%	-0.5%	9.8%	10.4%	14.1%	18.0%	38.6%	59.3%
Return p.a.	-0.1%	-0.5%	1.9%	2.0%	1.3%	1.7%	1.5%	2.1%
Risk p.a.	4.0%	4.0%	5.1%	5.2%	7.1%	7.5%	7.0%	7.2%
Sharpe Ratio	0.15	0.05	0.51	0.53	0.25	0.28	0.13	0.21
Tracking Error p.a. (ex-post)	1.3%		0.7%		1.1%		1.8%	
Tracking Error p.a. (ex-ante)*	0.8%							
Information Ratio	0.31		-0.15		-0.32		-0.36	
Beta	0.97		0.97		0.93		0.93	
Jensen-Alpha	0.4%		0.0%		-0.2%		-0.5%	
Max. Drawdown	-3.0%	-3.6%	-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*	9.03							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.61%	
TER KGAST	0.62%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.1998 -- 12.2020 p.a.

* as of 31.12.2020

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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.9%	4.6%	n/a	n/a	n/a	n/a	19.0%	20.9%
Return p.a.	2.9%	4.6%	n/a	n/a	n/a	n/a	5.0%	5.4%
Risk p.a.	15.9%	16.2%	n/a	n/a	n/a	n/a	9.9%	10.1%
Sharpe Ratio	0.22	0.33	n/a	n/a	n/a	n/a	0.58	0.61
Tracking Error p.a. (ex-post)	2.0%		n/a		n/a		1.3%	
Tracking Error p.a. (ex-ante)*	9.2%							
Information Ratio	-0.89		n/a		n/a		-0.36	
Beta	0.97		n/a		n/a		0.97	
Jensen-Alpha	-1.6%		n/a		n/a		-0.3%	
Max. Drawdown	-14.7%	-14.3%	n/a	n/a	n/a	n/a	-14.7%	-14.3%
Recovery time (in months)	10	10	n/a	n/a	n/a	n/a	10	10
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.71%		n/a		n/a		-0.73%	
TER KGAST	0.75%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2017 -- 12.2020 p.a.

* as of 31.12.2020

SAST Nachhaltig Aktien Schweiz Inland (in CHF)

Benchmark: SPI Extra TR

Valor: 656054

ISIN: CH0006560541

	12 Monate		5 Jahre		10 Jahre		01.07.97 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	-4.7%	8.1%	16.2%	52.4%	74.8%	139.3%	116.1%	290.5%
Return p.a.	-4.7%	8.1%	3.0%	8.8%	5.7%	9.1%	3.3%	6.0%
Risk p.a.	22.1%	22.1%	13.0%	13.6%	12.6%	12.6%	15.2%	15.0%
Sharpe Ratio	-0.18	0.40	0.29	0.70	0.49	0.76	0.18	0.35
Tracking Error p.a. (ex-post)	7.2%		5.4%		4.5%		3.7%	
Tracking Error p.a. (ex-ante)*	7.7%							
Information Ratio	-1.78		-1.06		-0.74		-0.72	
Beta	0.95		0.87		0.93		0.98	
Jensen-Alpha	-12.3%		-4.5%		-2.7%		-2.5%	
Max. Drawdown	-18.6%	-18.5%	-19.4%	-18.5%	-19.4%	-18.5%	-53.8%	-49.3%
Recovery time (in months)	not recovered	10	not recovered	10	not recovered	10	98	64
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.67%	
TER KGAST	0.60%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 06.1997 -- 12.2020 p.a.

* as of 31.12.2020

SAST Nachhaltig Aktien Schweiz (in CHF)

Benchmark: SPI TR

Valor: 1474343

ISIN: CH0014743436

	12 Monate		5 Jahre		10 Jahre		01.11.02 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	4.6%	3.8%	49.8%	46.6%	138.3%	130.2%	297.0%	287.2%
Return p.a.	4.6%	3.8%	8.4%	7.9%	9.1%	8.7%	7.9%	7.7%
Risk p.a.	18.0%	15.9%	11.7%	11.2%	11.5%	11.4%	12.6%	12.8%
Sharpe Ratio	0.30	0.29	0.78	0.77	0.82	0.80	0.60	0.59
Tracking Error p.a. (ex-post)	3.0%		2.1%		2.0%		2.0%	
Tracking Error p.a. (ex-ante)*	2.0%							
Information Ratio	0.27		0.23		0.19		0.07	
Beta	1.13		1.03		1.00		0.97	
Jensen-Alpha	0.2%		0.2%		0.4%		0.3%	
Max. Drawdown	-12.9%	-12.1%	-12.9%	-12.1%	-17.5%	-16.9%	-49.1%	-48.8%
Recovery time (in months)	7	10	7	10	17	17	77	77
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.26%	
TER KGAST	0.59%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 12.2020 p.a.

* as of 31.12.2020

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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	13.4%	8.1%	86.7%	64.2%	n/a	n/a	109.9%	82.5%
Return p.a.	13.4%	8.1%	13.3%	10.4%	n/a	n/a	15.2%	12.1%
Risk p.a.	23.9%	22.1%	15.4%	14.0%	n/a	n/a	15.3%	13.9%
Sharpe Ratio	0.59	0.40	0.91	0.80	n/a	n/a	1.04	0.93
Tracking Error p.a. (ex-post)	3.9%		3.7%		n/a		3.7%	
Tracking Error p.a. (ex-ante)*	3.5%							
Information Ratio	1.37		0.77		n/a		0.82	
Beta	1.07		1.07		n/a		1.07	
Jensen-Alpha	4.7%		2.0%		n/a		2.1%	
Max. Drawdown	-17.8%	-18.5%	-24.9%	-20.2%	n/a	n/a	-24.9%	-20.2%
Recovery time (in months)	8	10	25	15	n/a	n/a	25	15
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.71%		-0.73%		n/a		-0.73%	
TER KGAST	0.62%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 09.2015 -- 12.2020 p.a.

* as of 31.12.2020

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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	7.3%	5.9%	49.2%	57.6%	111.9%	144.2%	110.4%	183.6%
Return p.a.	7.3%	5.9%	8.3%	9.5%	7.8%	9.3%	4.2%	5.9%
Risk p.a.	24.3%	24.8%	15.0%	14.7%	13.8%	13.4%	15.6%	15.2%
Sharpe Ratio	0.33	0.27	0.61	0.70	0.60	0.73	0.25	0.37
Tracking Error p.a. (ex-post)	2.2%		3.1%		3.0%		3.3%	
Tracking Error p.a. (ex-ante)*	3.3%							
Information Ratio	0.62		-0.39		-0.51		-0.53	
Beta	0.97		0.99		1.00		1.00	
Jensen-Alpha	1.5%		-1.1%		-1.5%		-1.8%	
Max. Drawdown	-21.2%	-21.4%	-21.5%	-21.6%	-21.5%	-21.6%	-52.4%	-54.4%
Recovery time (in months)	11	11	12	12	12	12	118	91
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.71%		-0.73%		-0.42%		0.26%	
TER KGAST	0.82%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 10.2002 -- 12.2020 p.a.

* as of 31.12.2020

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 -- 31.12.20	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	8.9%	5.9%	n/a	n/a	n/a	n/a	41.4%	51.8%
Return p.a.	8.9%	5.9%	n/a	n/a	n/a	n/a	8.7%	10.5%
Risk p.a.	28.7%	24.8%	n/a	n/a	n/a	n/a	17.5%	15.5%
Sharpe Ratio	0.33	0.27	n/a	n/a	n/a	n/a	0.54	0.73
Tracking Error p.a. (ex-post)	7.5%		n/a		n/a		4.3%	
Tracking Error p.a. (ex-ante)*	n/a							
Information Ratio	0.39		n/a		n/a		-0.44	
Beta	1.12		n/a		n/a		1.11	
Jensen-Alpha	2.1%		n/a		n/a		-3.1%	
Max. Drawdown	-25.9%	-21.4%	n/a	n/a	n/a	n/a	-26.1%	-21.6%
Recovery time (in months)	11	11	n/a	n/a	n/a	n/a	12	12
Modified Duration*	n/a							
Riskless Return p.a. in CHF	-0.71%		n/a		n/a		-0.73%	
TER KGAST	0.73%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 11.2016 -- 12.2020 p.a.

* as of 31.12.2020

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