



J. Safra Sarasin

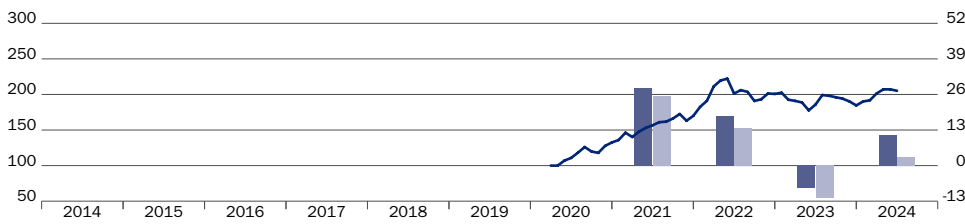
JSS Commodity - Diversified (CHF) I75 CHF dist

Data as of 30 June 2024 | Source: JSS Investmentfonds Ltd | Page 1 of 2

Fund Portrait

The JSS Commodity - Diversified (CHF) aims to realise long-term capital growth. To achieve this the fund invests in different commodities, mainly using derivatives transactions (e. g. futures). The investment in different commodities is selected with the aim of achieving optimal risk diversification and thus a reduction in risk. The following measures are intended to optimise risk diversification: 1. Equal weighting of the various commodity sectors (energy, agricultural products and metals, including gold); 2. Equal weighting of the individual commodities within a sector; 3. Selection of commodities that fluctuate as independently of each other as possible. Currencies other than the Swiss franc are largely hedged against the Swiss franc.

Net Performance (in CHF) as of 30.06.2024



left scale:

— Performance indexed

right scale, annual performance in %:

Benchmark (BM): Bloomberg Commodity Index Swiss Franc Hedged Total Return

	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.	10 years p.a.
Fund	-0.96%	1.87%	11.16%	10.42%	9.40%	n.a.	n.a.
BM	-1.86%	1.89%	3.17%	0.96%	2.46%	n.a.	n.a.

	2023	2022	2021	2020	2019	Since Inception
Fund	-8.05%	18.08%	28.27%	n.a.	n.a.	108.72%
BM	-11.89%	13.56%	25.41%	n.a.	n.a.	63.57%

Past performance does not guarantee future returns. The performance shown does not take account of any commissions and costs charged when subscribing and redeeming units.

Sector Allocation (Target Allocation)

Sector	Allocation	Target Allocation
Energy	33.33%	33.31%
Crude oil (Brent)	8.33%	3.70%
Gas oil	8.33%	3.70%
Natural gas	8.33%	3.70%
Petrol(lead-free)	8.33%	3.70%
Metals	33.36%	33.31%
Copper	6.67%	3.70%
Gold	6.67%	3.70%
Nickel	6.67%	3.70%
Silver	6.67%	3.70%
Zinc	6.67%	3.70%
Agriculture	33.31%	33.31%
Cattle	3.70%	3.70%
Cocoa	3.70%	3.70%
Coffee (Robusta)	3.70%	3.70%
Corn	3.70%	3.70%
Cotton	3.70%	3.70%
Soy bean oil	3.70%	3.70%
Soy beans	3.70%	3.70%
Soy beans flour	3.70%	3.70%
Sugar	3.70%	3.70%

Risk and reward profile



The risk and reward category shown is based on historical data and can not be used as a reliable indicator of the future risk profile of the fund. The classification of the fund may change over time and is not a guarantee.

Fund Overview

Net asset value per share	207.46
Fund size in millions	418.13
Fund management company	J. Safra Sarasin Investmentfonds Ltd, Basel
Custodian bank	Bank J. Safra Sarasin Ltd, Basel
Portfolio management	AM Quantitative, Bank J. Safra Sarasin Ltd, Basel
Portfolio manager	George Cotton, Benoit Harger
Domicile of fund	Switzerland
ISIN code	CH0531255963
Swiss Sec.-No.	53 125 596
Bloomberg	JSCDCIC SW
Launch date Share class	20 March 2020
Launch date Sub-Fund	31 January 2006
End of fiscal year	August
Total expense ratio*	0.62%
Management fee	0.50%
Reference currency	CHF
Dividend payment 2023	CHF 0.00
Last dividend payment	December
Sales fee	0.0%
Exit charge	0.0%
Issuing/redemption charge in favour of the fund	0.30%
Legal structure	FCP
Benchmark (BM)	Bloomberg Commodity Index Swiss Franc Hedged Total Return

*The costs of managing the sub-fund are calculated quarterly in arrears and may vary. Detailed information on these costs and any additional costs can be found in the Sales Prospectus / KID.

Settlement Details

Subscriptions/Redemptions	daily
Notice Period	n.a.
Settlement subs / reds	T+2 / T+2
Order cut-off (CET)	12:00
Min. Initial Investment	75000000
Dilution levy Addition/Deduction	0.30 / 0.30

Statistical Ratios

	Fund	Benchmark
Volatility	14.41%	15.30%
Beta	0.90	n.a.
Sharpe Ratio	0.63	0.14
Information Ratio	1.49	n.a.
Tracking Error	4.66%	n.a.

The statistical ratios are calculated on the basis of the previous months (36 months, basis CHF). Risk-free interest rate: 0.35%



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Benchmark Disclaimer

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