



# J. Safra Sarasin

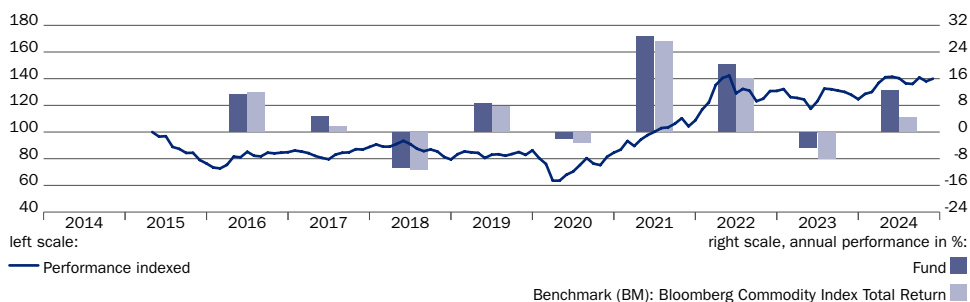
## JSS Commodity - Diversified (CHF) C USD dist hedged

Data as of 30 November 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 USD) as of 30.11.2024



|      | 1 Month | 3 Months | YTD    | 1 year | 3 years p.a. | 5 years p.a. | 10 years p.a. |
|------|---------|----------|--------|--------|--------------|--------------|---------------|
| Fund | 1.44%   | 2.92%    | 12.39% | 9.52%  | 10.31%       | 11.07%       | n.a.          |
| BM   | 0.41%   | 3.34%    | 4.32%  | 1.51%  | 4.91%        | 7.60%        | n.a.          |

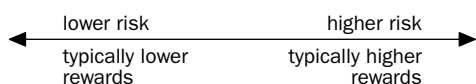
|      | 2023   | 2022   | 2021   | 2020   | 2019  | Since Inception |
|------|--------|--------|--------|--------|-------|-----------------|
| Fund | -4.76% | 20.27% | 28.59% | -1.97% | 8.59% | 47.31%          |
| BM   | -7.91% | 16.09% | 27.11% | -3.12% | 7.69% | 19.50%          |

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)

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

### Risk and reward profile



|   |   |   |   |   |   |   |
|---|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|---|---|---|---|---|

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                       | 93.73   |
| Fund size in millions                           | 527.94  |
| 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                                       | CH0531268354                                      |
| Swiss Sec.-No.                                  | 53 126 835  |
| Bloomberg                                       | HSCDCU SW   |
| Launch date Share class                         | 21 October 2020*                                  |
| Launch date Sub-Fund                            | 31 January 2006                                   |
| End of fiscal year                              | August  |
| Ongoing charges**                               | 1.40%   |
| Management fee                                  | 1.20%   |
| Reference currency                              | USD   |
| Dividend payment 2024                           | USD 0.00  |
| Last dividend payment                           | November  |
| Sales fee                                       | max. 3.00%  |
| Exit charge                                     | 0.0%  |
| Issuing/redemption charge in favour of the fund | 0.30%   |
| Legal structure                                 | FCP   |
| Benchmark (BM)                                  | Bloomberg Commodity Index Total Return            |

\*This shareclass has been funded from the absorbed JSS Commodity - Diversified (USD) C USD dist, ISIN CH0274583647. Performance data prior to launch date 21 October 2020 relates to this absorbed shareclass. Absorbed shareclass was launched on 10 April 2015.

\*\*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 subs/reds          | n.a.        |
| Settlement subs / reds           | T+2 / T+2   |
| Order cut-off (CET)              | 12:00       |
| Min. Initial Investment          | n.a.        |
| Dilution levy Addition/Deduction | 0.30 / 0.30 |

### Statistical Ratios

|                   | Fund   | Benchmark |
|-------------------|--------|-----------|
| Volatility        | 14.01% | 14.63%    |
| Beta              | 0.91   | n.a.      |
| Sharpe Ratio      | 0.42   | 0.03      |
| Information Ratio | 1.24   | n.a.      |
| Tracking Error    | 4.38%  | n.a.      |

The statistical ratios are calculated on the basis of the previous months (36 months, basis USD). Risk-free interest rate: 4.45%



# J. Safra Sarasin

## JSS Commodity - Diversified (CHF) C USD dist hedged

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

### Benchmark Disclaimer

Source: Bloomberg Index Services Limited. BLOOMBERG® is a trademark and service mark of Bloomberg Finance L.P. and its affiliates (collectively "Bloomberg"). BARCLAYS® is a trademark and service mark of Barclays Bank Plc (collectively with its affiliates, "Barclays"), used under license. Bloomberg or Bloomberg's licensors, including Barclays, own all proprietary rights in the Bloomberg Barclays Indices. Neither Bloomberg nor Barclays approves or endorses this material, or guarantees the accuracy or completeness of any information herein, or makes any warranty, express or implied, as to the results to be obtained therefrom and, to the maximum extent allowed by law, neither shall have any liability or responsibility for injury or damages arising in connection therewith.

### Legal notices - Edition Switzerland:

Information for Investors in Switzerland: This publication is marketing material for an investment, which has been prepared solely for the information and exclusive use of the recipient in Switzerland. The prospectus and fund contract (in German and English) and/or key information document (KID) (if any) are generally (in German, French, Italian and English) available free of charge from the custodian bank and the information center (Bank J. Safra Sarasin Ltd, Elisabethenstrasse 62, CH-4051 Basel) or the fund manager J. Safra Sarasin Investmentfonds Ltd, Wallstrasse 9, CH-4002 Basel or under: <https://product.jsafrasarasin.com/internet/product/en/index>

The statements in this document neither constitute an offer nor an invitation to buy shares of the fund. All details are provided for marketing and information purposes only and should not be misinterpreted as investment advice. The Fund is a contractual fund under Swiss law of the type "other funds for traditional investments" and which is supervised by the Swiss Financial Market Supervisory Authority ("FINMA").

This fund is a contractual investment fund (type "other funds for traditional investments") under the law of Switzerland, and is regulated by the Swiss Financial Market Supervisory Authority ("FINMA"). Potential investors should consult the prospectus, fund contract and all legally relevant local offering documents before making any investment and, in particular, inform themselves comprehensively about the risks associated with the Fund. Detailed information about risks and rewards is available in the prospectus.

Performance was calculated on the basis of net asset values (NAV) and gross dividends reinvested. When calculating performance, all the costs charged to the fund were included to give the net performance. The performance shown does not take account of any commissions and costs charged at the investor level when subscribing and redeeming units. Additional commissions, costs and taxes charged at the investor level have a negative impact on performance. Past performance is not a reliable guide to future performance. The value of your investment may go down as well as up. The return upon the investment will therefore necessarily be variable. Consequently, there is no guarantee that investors will get back the full amount of their invested capital upon redemption. Investments in foreign currencies involve a currency risk, as the return in the investor's currency may be higher or lower due to exchange rate fluctuations. The value of the investor's investment may therefore, as well as for other reasons, increase or decrease. Therefore, there is no guarantee that investors will receive back the full amount of their invested capital upon redemption.

The prospectus and fund contract as well as the annual and semi-annual reports are available free of charge from the custodian bank and the information centre (Bank J. Safra Sarasin Ltd, Elisabethenstrasse 62, P.O. Box, CH-4051 Basel, Switzerland) or the fund manager (J. Safra Sarasin Investmentfonds Ltd, Wallstrasse 9, CH-4002 Basel, Switzerland). The latest available prospectus, fund contract as well as the KID (if any) should be consulted before considering any investment.

The issuer of this factsheet is not in a position to provide details of any one-off or recurring commissions paid to the bank / by the bank and / or to the fund broker / by the fund broker in connection with this Sub-Fund. Source of performance data: J. Safra Sarasin Investmentfonds AG, Datastream & SIX. All views and forecasts are based on the best of the issuer's knowledge and belief at the time of publication and are subject to change without notice. As some of the information in this publication has been obtained from third parties, the accuracy, completeness and correctness of the information contained in this publication cannot be guaranteed. The list of countries where the Sub-Fund is registered can be obtained from J. Safra Sarasin Investmentfonds AG, which may decide to terminate the arrangements made for the marketing of the Fund in any given country. Persons domiciled, resident or located in the U.S. or having U.S. citizenship are not permitted to hold shares of the Fund and it is prohibited to publicly offer, issue or sell these shares to persons domiciled, resident or located in the U.S. or having U.S. citizenship. © J. Safra Sarasin