



# J. Safra Sarasin

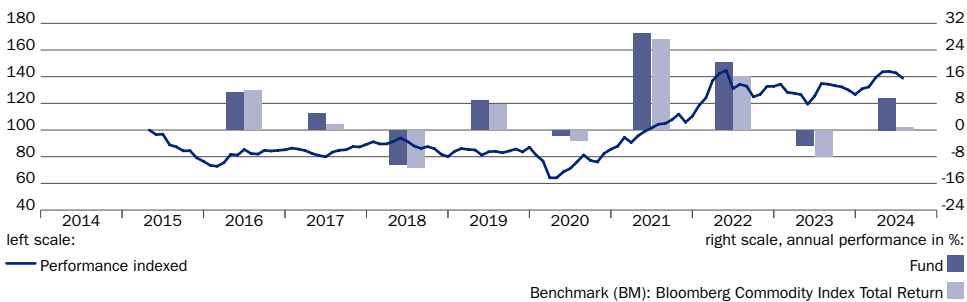
## JSS Commodity - Diversified (CHF) I USD dist hedged

Data as of 31 July 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 31.07.2024

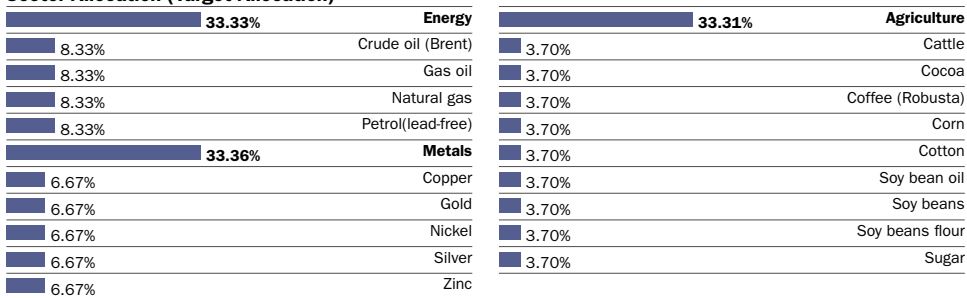


	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.	10 years p.a.
Fund	-2.81%	-3.36%	9.60%	2.96%	9.98%	10.55%	n.a.
BM	-4.04%	-3.85%	0.90%	-5.17%	3.58%	6.51%	n.a.

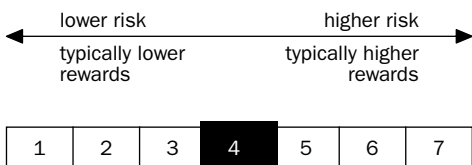
	2023	2022	2021	2020	2019	Since Inception
Fund	-4.62%	20.32%	28.95%	-1.71%	8.82%	45.55%
BM	-7.91%	16.09%	27.11%	-3.12%	7.69%	15.58%

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)



### 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	95.87
Fund size in millions	504.07
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	CH0531259023
Swiss Sec.-No.	53 125 902
Bloomberg	JSCDCIU SW
Launch date Share class	21 October 2020*
Launch date Sub-Fund	31 January 2006
End of fiscal year	August
Total expense ratio**	1.21%
Management fee	1.10%
Reference currency	USD
Dividend payment 2023	USD 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 Total Return

\*This shareclass has been funded from the absorbed JSS Commodity - Diversified (USD) I USD dist, ISIN CH0274583621. Performance data prior to launch date 21 October 2020 relates to this absorbed shareclass. Absorbed shareclass was launched on 1 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	n.a.
Settlement subs / reds	T+2 / T+2
Order cut-off (CET)	12:00
Min. Initial Investment	1000000
Dilution levy Addition/Deduction	0.30 / 0.30

### Statistical Ratios

	Fund	Benchmark
Volatility	14.46%	15.33%
Beta	0.90	n.a.
Sharpe Ratio	0.47	0.03
Information Ratio	1.38	n.a.
Tracking Error	4.65%	n.a.

The statistical ratios are calculated on the basis of the previous months (36 months, basis USD). Risk-free interest rate: 3.19%



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### 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.

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