



J. Safra Sarasin

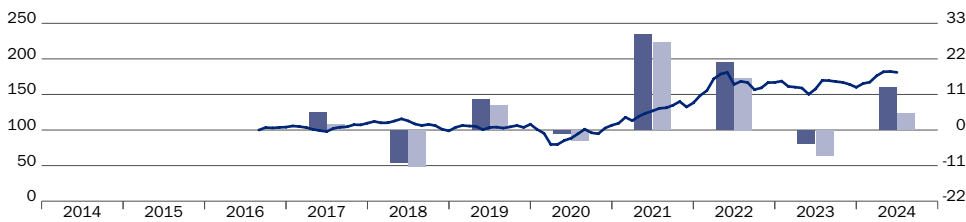
JSS Commodity - Diversified (CHF) Y USD dist hedged

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 USD) as of 30.06.2024



left scale:
— Performance indexed

right scale, annual performance in %:
■ Fund ■ Benchmark (BM): Bloomberg Commodity Index Total Return

	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.	10 years p.a.
Fund	-0.69%	2.74%	13.09%	14.73%	12.58%	11.82%	n.a.
BM	-1.54%	2.89%	5.14%	5.00%	5.65%	7.25%	n.a.

	2023	2022	2021	2020	2019	Since Inception
Fund	-4.09%	20.79%	29.46%	-1.23%	9.35%	76.88%
BM	-7.91%	16.09%	27.11%	-3.12%	7.69%	39.95%

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

Risk and reward profile



1	2	3	4	5	6	7
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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	170.34
Fund size in millions	465.31
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	CH0531272752
Swiss Sec.-No.	53 127 275
Bloomberg	JSCDCYU SW
Launch date Share class	21 October 2020*
Launch date Sub-Fund	31 January 2006
End of fiscal year	August
Ongoing charges**	0.71%
Management fee	0.60%
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) Y USD dist, ISIN CH0274583654. Performance data prior to launch date 21 October 2020 relates to this absorbed shareclass. Absorbed shareclass was launched on 25 August 2016.

**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	n.a.
Dilution levy Addition/Deduction	0.30 / 0.30

Statistical Ratios

	Fund	Benchmark
Volatility	14.31%	15.12%
Beta	0.90	n.a.
Sharpe Ratio	0.67	0.17
Information Ratio	1.50	n.a.
Tracking Error	4.61%	n.a.

The statistical ratios are calculated on the basis of the previous months (36 months, basis USD). Risk-free interest rate: 3.03%



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Benchmark Disclaimer

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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.

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