



# J. Safra Sarasin

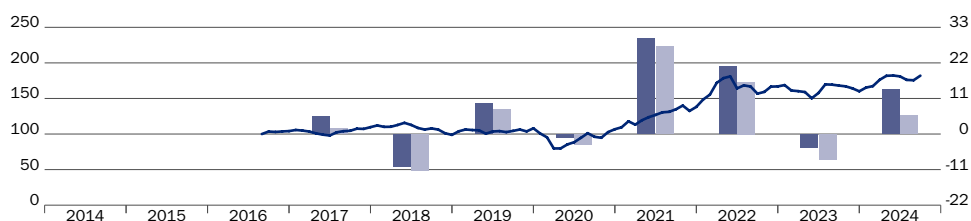
## JSS Commodity - Diversified (CHF) Y USD dist hedged

Data as of 30 September 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 30.09.2024



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 | 3.67%   | 0.56%    | 13.72% | 8.28%  | 10.53%       | 11.76%       | n.a.          |
| BM   | 4.86%   | 0.68%    | 5.86%  | 0.96%  | 3.66%        | 7.79%        | n.a.          |

|      | 2023   | 2022   | 2021   | 2020   | 2019  | Since Inception |
|------|--------|--------|--------|--------|-------|-----------------|
| Fund | -4.09% | 20.79% | 29.46% | -1.23% | 9.35% | 77.87%          |
| BM   | -7.91% | 16.09% | 27.11% | -3.12% | 7.69% | 40.89%          |

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 | Actual Allocation |
|--------------------|-------------------|-------------------|
| <b>Energy</b>      | <b>33.33%</b>     | <b>33.31%</b>     |
| 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%             |
| <b>Metals</b>      | <b>33.36%</b>     | <b>33.31%</b>     |
| 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%             |
| <b>Agriculture</b> | <b>33.31%</b>     | <b>33.31%</b>     |
| 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.

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

### Fund Overview

|   |   |
|---|---|
| Net asset value per share                       | 171.30  |
| Fund size in millions                           | 551.06  |
| 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 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        | 14.50% | 15.31%    |
| Beta              | 0.91   | n.a.      |
| Sharpe Ratio      | 0.42   | -0.05     |
| Information Ratio | 1.53   | n.a.      |
| Tracking Error    | 4.48%  | n.a.      |

The statistical ratios are calculated on the basis of the previous months (36 months, basis USD). Risk-free interest rate: 4.39%



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

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

### Benchmark Disclaimer

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