



J. Safra Sarasin

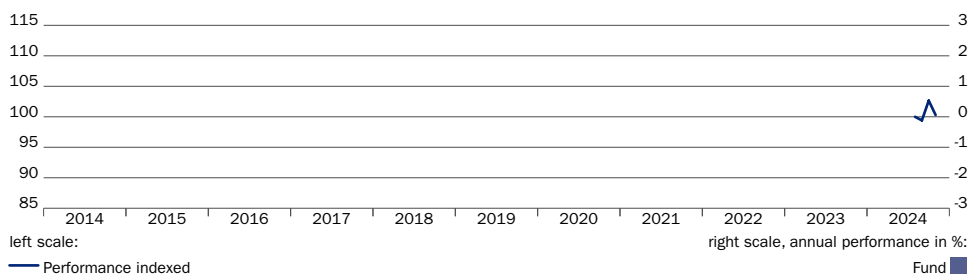
JSS Commodity - Diversified (CHF) I30 CHF dist

Data as of 31. October 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 31.10.2024



| | 1 Month | 3 Months | YTD | 1 year | 3 years p.a. | 5 years p.a. | 10 years p.a. |
|------|---------|----------|------|--------|--------------|--------------|---------------|
| Fund | -2.30% | 0.29% | n.a. | n.a. | n.a. | n.a. | n.a. |
| BM | -2.28% | 1.79% | n.a. | n.a. | n.a. | n.a. | n.a. |

| | 2023 | 2022 | 2021 | 2020 | 2019 | Since Inception |
|------|------|------|------|------|------|-----------------|
| Fund | n.a. | n.a. | n.a. | n.a. | n.a. | -1.08% |
| BM | n.a. | n.a. | n.a. | n.a. | n.a. | 0.16% |

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

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 | 197.83 |
| Fund size in millions | 460.26 |
| 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 | CH1364294970 |
| Swiss Sec.-No. | 136 429 497 |
| Bloomberg | JSSDCI SW |
| Launch date Share class | 22 July 2024 |
| Launch date Sub-Fund | 31 January 2006 |
| End of fiscal year | n.a. |
| Total expense ratio* | n.a. |
| Management fee | 0.60% |
| Reference currency | CHF |
| Dividend payment | - |
| Last dividend payment | - |
| Sales fee | 0.0% |
| Exit charge | 0.0% |
| Issuing/redemption charge in favour of the fund | 0.0% |
| 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 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 | n.a. | n.a. |
| Beta | n.a. | n.a. |
| Sharpe Ratio | n.a. | n.a. |
| Information Ratio | n.a. | n.a. |
| Tracking Error | n.a. | n.a. |

The statistical ratios will only be calculated on a reporting period of 36 months or more.



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