



# J. Safra Sarasin

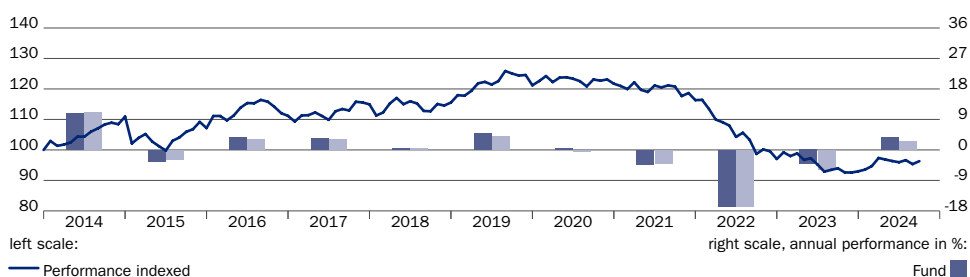
## JSS IF - Bonds Foreign Currencies

Data as of 30 September 2024 | Source: JSS Investmentfonds Ltd | Page 1 of 2

### Fund Portrait

The JSS IF - Bonds Foreign Currencies aims to deliver regular and high yield, while simultaneously maintaining the highest possible degree of capital security. To achieve this, the fund primarily invests in debt instruments denominated in currencies of OECD countries (excluding CHF) and issued by countries, organisations and companies that contribute to a sustainable economy. The investment policy is benchmark-based, and aims to outperform the benchmark in the long term.

### Net Performance (in CHF) as of 30.09.2024



	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.	10 years p.a.
Fund	1.02%	0.37%	3.58%	2.49%	-7.27%	-5.09%	-1.17%
BM	1.11%	1.10%	2.42%	1.80%	-8.07%	-5.77%	-1.64%

	2023	2022	2021	2020	2019	Since Inception
Fund	-4.17%	-16.59%	-4.42%	0.43%	4.88%	0.78%
BM	-5.79%	-16.71%	-4.00%	-0.50%	4.02%	-3.13%

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.

### Top Ten Holdings

4.875% BEI 15.02.36	3.70%	5.000% USA 31.08.25	3.12%
4.375% USA 15.05.34	3.28%	3.625% ROMANIA 27.03.32	2.74%
4.625% USA 30.04.29	3.28%	1.000% GERMANY 15.08.25	2.72%
2.300% DBJ 19.03.26	3.25%	1.750% JICA 28.04.31	2.71%
3.875% USA 15.08.33	3.13%	1.000% CADES 21.10.30	2.63%

Top 10 positions: 30.56%

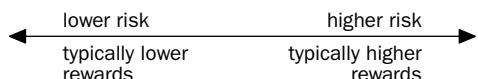
### Currency Allocation (including hedging)

50.39%	USD
27.29%	EUR
12.98%	JPY
5.69%	GBP
1.84%	AUD
0.93%	CAD
0.88%	Other

### Maturity Structure of Bonds

20.54%	<1 year
16.10%	1-3
9.07%	3-5
18.00%	5-7
13.19%	7-10
23.11%	>10 years

### 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	655.12
Fund size in millions	41.01
Fund management company	J. Safra Sarasin Investmentfonds Ltd, Basel
Custodian bank	Bank J. Safra Sarasin Ltd, Basel
Portfolio manager	Gerhard von Stockum
Domicile of fund	Switzerland
ISIN code	CH0019578084
Swiss Sec.-No.	1 957 808
Bloomberg	SPRIFBF SW
Launch date Share class	1 October 2004
Launch date Sub-Fund	1 October 2004
End of fiscal year	October
Total expense ratio*	0.12%
Fee for the management company	0.12%
Reference currency	CHF
Dividend payment 2024	CHF 12.60
Last dividend payment	February
Sales fee	0.0%
Exit charge	0.0%
Legal structure	FCP
Benchmark (BM)	ICE BofA Global Government Ex Switzerland Index CHF

\*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	100'000
Dilution levy Addition/Deduction	0.40 / 0.15

### Statistical Ratios

	Fund	Benchmark
Volatility	5.93%	6.09%
Beta	0.96	n.a.
Sharpe Ratio	-1.34	-1.43
Jensens Alpha	0.43%	n.a.
Tracking Error	1.10%	n.a.
Modified Duration	5.46	n.a.
Ø-Life	6.50	n.a.
Average Rating	AA	n.a.
Yield to Maturity	3.34%	n.a.

The statistical ratios are calculated on the basis of the previous months (36 months, basis CHF). Risk-free interest rate: 0.66%



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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.

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