



JSS Alternative Multi-Strategy Fund

I USD acc

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Descripción general del fondo

Precio de oferta	99.02
Tamaño del fondo en millones	15.97
Empresa inversora	J. Safra Sarasin Fund Management (Luxembourg) S.A.
Depositario	RBC Investor Services Bank S.A., Luxemburgo
Portfolio management	J. Safra Sarasin Asset Management (Europe) Ltd., London
Gestor de la cartera	Wei Zhu
Domicilio del fondo	Luxemburgo
Código ISIN	LU1111706575
Número seguridad suizo	25 503 214
Fecha de lanzamiento	30 de septiembre de 2014

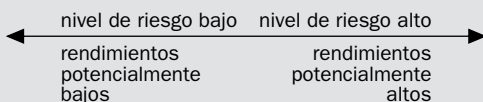
Fin del año fiscal	Junio
Total gastos	1.08%
Comisión de gestión	0.65% + comisión basada en performance
Comisión de rentabilidad	10%
Divisa de referencia	USD
Pago	Ninguno (se reinvierte)
Comisión de venta	0.0%
Gastos de salida	0.0%
Estructura legal	SICAV
Emisión/Reembolso	semanal
Benchmark (BM) (Índice de referencia)	ICE BofA USD 3M*
SFDR Classification	Article 6

*new since 01.01.2022; before ICE LIBOR USD 3M

Ratio estadístico	Fondos	Benchmark
Volatilidad	6.12%	0.26%
Correlación	0.11	n.a.
Beta	2.57	n.a.
Ratio de Sharpe	-0.21	0.01
Ratio de information	-0.21	n.a.
Jensens Alpha	-1.30%	n.a.
Alpha	-2.45%	n.a.
Tracking Error	6.10%	n.a.

Los ratios estadísticos son calculados en base a los meses anteriores (36 meses, base USD). Tipo de interés sin riesgo: 0.73%

Perfil de riesgo y remuneración



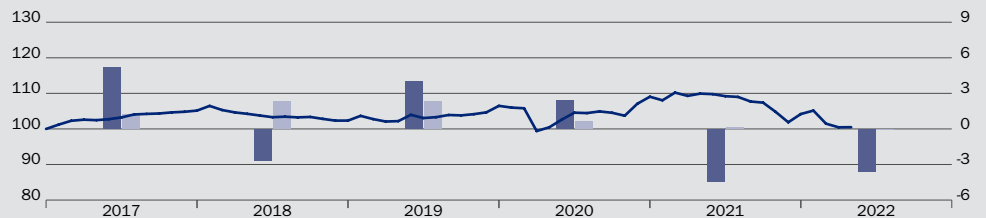
1	2	3	4	5	6	7
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La categoría de riesgo y rendimiento indicada se basa en datos históricos y no debe considerarse como una indicación fiable del perfil de riesgo futuro del fondo. La clasificación del fondo puede variar con el tiempo y no representa ninguna garantía.

Retrato de fondos

The JSS Alternative Multi-Strategy Fund aims to deliver stable, long-term capital growth by investing in liquid Hedge Funds (as a Fund of Hedge Funds). In addition, the sub-fund can also invest in interest-bearing securities, money market instruments and derivatives, as well as hold liquidity.

Rentabilidad neta (en USD) 30.04.2022



escala izquierda:

— desarrollo del valor indexado

escala derecha, desarrollo anual del valor indexado en %:

Fondos Benchmark (BM) (Índice de referencia): ICE BofA USD 3M

	1 Mes	3 Meses	YTD	1 año	3 años p.a.	5 años p.a.
Fondos	0.03%	-4.44%	-3.56%	-8.59%	-0.56%	-0.39%
BM	0.00%	-0.06%	-0.06%	0.04%	0.73%	1.26%

	2021	2020	2019	2018	2017	Desde el inicio
Fondos	-4.46%	2.41%	4.05%	-2.67%	5.16%	-0.98%
BM	0.16%	0.65%	2.33%	2.32%	1.26%	8.02%

La rentabilidad pasada no garantiza retornos en el futuro. La rentabilidad expuesta no tiene en cuenta las comisiones o costes de subscripción o redención de unidades.

Diez mayores posiciones

SCHRODER GAIA CONT T EQ-CUSD	17.61%
ASPECT SYS GBL MAC FND - A	16.21%
BLUEBAY FINANCIAL CP B-C USD	8.06%
KEP KLS ARETE	17.90%
LYXOR TIEDEMANN ARB	15.15%
IAM INCLINE GLOBAL	10.85%
LF ODEY	13.35%
FX PnL	0.79%

Asignación por Strategy Fund

41.82%	Equity Long / Short
17.90%	Macro
16.21%	Systematic Macro
15.15%	Event Driven
8.06%	Credit L/S
0.85%	Otros

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— SUSTAINABLE ASSET MANAGEMENT —



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