



# J. Safra Sarasin

## JSS Sust. Equity - Global Dividend E USD dist

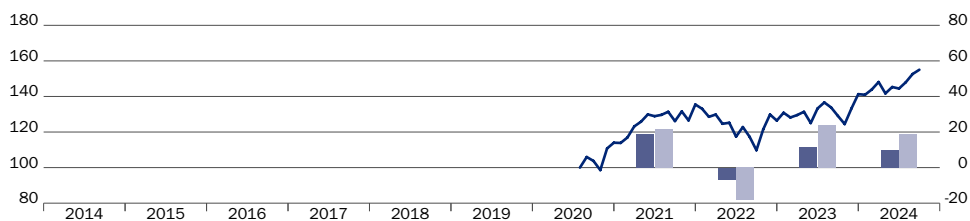
Data as of 30 September 2024 | Source: JSS Investmentfonds Ltd | Page 1 of 4

### Fund Portrait

JSS Sustainable Equity - Global Dividend aims to deliver long-term capital growth and attractive capital gains. To achieve this, the sub-fund invests globally in equities of quality companies with strong balance sheets that pay attractive dividends, with a focus on expected dividend growth and dividend visibility. It will also systematically integrate financially-material ESG aspects throughout the entire investment process, in order to avoid controversial exposures, mitigate ESG risks and harness opportunities.

The Sub-Fund is actively managed without replicating any benchmark. However, the Sub-Fund is managed with reference to MSCI World NR Index (the "Benchmark").

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



left scale:

— Performance indexed

right scale, annual performance in %:

■ Fund ■ Benchmark (BM): MSCI World NR Index

	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.	10 years p.a.
Fund	1.59%	7.32%	9.72%	20.12%	7.11%	n.a.	n.a.
BM	1.83%	6.36%	18.86%	32.43%	9.08%	n.a.	n.a.

	2023	2022	2021	2020	2019	Since Inception
Fund	11.76%	-6.68%	18.86%	n.a.	n.a.	53.39%
BM	23.79%	-18.14%	21.82%	n.a.	n.a.	71.15%

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

Home Depot	4.11%
Texas Instruments	4.04%
Royal Bank of Canada	3.92%
Broadcom Inc	3.65%
Amgen	3.57%

Emerson Electric	3.55%
IBM	3.52%
Automatic Data Processing	3.32%
Procter & Gamble	3.32%
Illinois Tool Works	3.29%

Top 10 positions: 36.29%

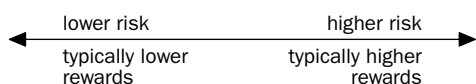
### Country Allocation

USA	62.88%
France	8.37%
Switzerland	7.17%
Germany	5.14%
Canada	3.92%
Spain	3.54%
The Netherlands	2.68%
Sweden	1.62%
Finland	1.48%
Other	3.21%

### Sector Allocation

Industrials	25.95%
Health Care	16.09%
Consumer Discretionary	14.86%
Inform. Technology	14.24%
Financials	12.59%
Consumer Staples	8.63%
Communication Services	2.87%
Materials	1.48%
Energy	1.25%
Other	2.02%

### 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
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### Fund Overview

Net asset value per share	151.66
Fund size in millions	317.31
Investment company	J. Safra Sarasin Fund Management (Luxembourg) S.A.
Depository	CACEIS Investor Service Bank S.A., Luxembourg
Portfolio management	AM Equities, Bank J. Safra Sarasin Ltd
Portfolio manager	Jean-Philippe Hechel, A. Gamboni, V. Weber
Domicile of fund	Luxembourg
ISIN code	LU2076227532
Swiss Sec.-No.	50 891 926
Bloomberg	JSGDEUD LX
Launch date Share class	29 July 2020
Launch date Sub-Fund	29 October 2010
End of fiscal year	June
Ongoing charges*	1.57%
Management fee	1.30%
Reference currency	USD
Dividend payment 2023	USD 1.42
Last dividend payment	October
Sales fee	max. 3.00%
Exit charge	0.0%
Legal structure	SICAV
Benchmark (BM)	MSCI World NR Index
SFDR classification	Article 8

\*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
Swing Pricing	yes
Min. Initial Investment	n.a.

### Statistical Ratios

	Fund	Benchmark
Volatility	14.98%	17.00%
Beta	0.80	n.a.
Sharpe Ratio	0.18	0.28
Information Ratio	-0.28	n.a.
Tracking Error	7.06%	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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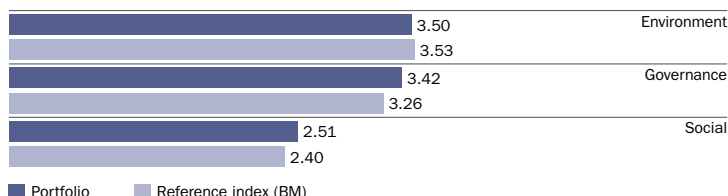
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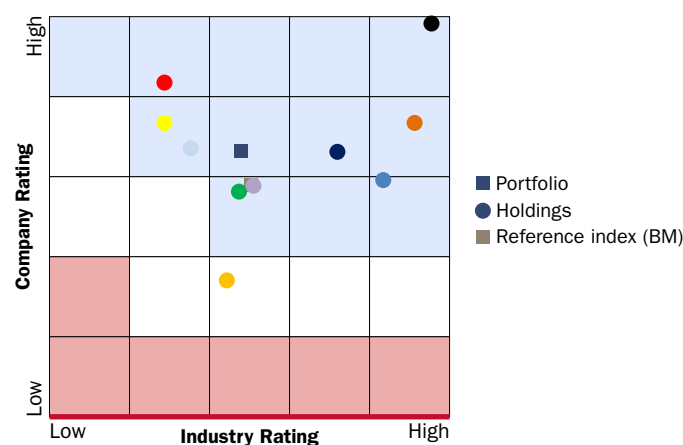
### Sustainable Investing Approaches

Exclusion (negative screening)	✓
ESG Integration	✓
Stewardship	✓
Sustainability-themed	✗
Sustainability Objectives	✗

### Environmental, Social and Governance Scores (ESG Scores)



### J. Safra Sarasin Sustainability Matrix



- Best-In-Class universe: JSS ESG A-rated**  
- superior ESG profile, industry leaders  
- eligible for all sustainable strategies
- Neutral universe: JSS ESG B-rated**  
- no particular ESG credentials, industry followers  
- eligible for "integrated" sustainable strategies
- Worst-Out universe: JSS ESG C-rated**  
- weak ESG credentials, industry laggards  
- not eligible for JSS sustainable strategies
- Exclusions: JSS ESG D-rated**  
- controversial business activities  
- not eligible for JSS sustainable strategies

### Sustainability Ratings of Top 10 Holdings

Company name	Weight	Company Rating	Industry	Industry Rating
Home Depot	4.1%	3.0	Home Improvement Retail	4.2
Texas Instruments	4.0%	4.2	Semiconductors	1.4
Royal Bank of Canada	3.9%	1.7	Diversified Banks	2.2
Broadcom Inc	3.7%	3.7	Semiconductors	1.4
Amgen	3.6%	2.8	Biotechnology	2.4
Emerson Electric	3.6%	3.3	Electrical Components & Equipment	3.6
IBM	3.5%	3.7	IT Consulting & Other Services	4.6
Automatic Data Processing	3.3%	4.9	Human Resource & Employment Services	4.8
Procter & Gamble	3.3%	3.4	Household Products	1.8
Illinois Tool Works	3.3%	2.9	Industrial Machinery & Supplies & Components	2.5

### Definitions and Explanations

**Exclusion criteria:** Controversial weapons (biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines), coal, GMO in agriculture and medicine, palm oil, defence and armament, tobacco, adult entertainment, violation of human rights and other UN Global Compact Principles.

**ESG scores:** An issuer's rating is the aggregation of more granular information analysed along the Environmental, Social and Governance pillars (on a scale from 0-5). Comparison at this level and aggregated at portfolio level provides more precise insights on the portfolio's exposure to sustainability risks.

**Sustainability Matrix:** Using our proprietary methodology, companies and industries are rated according to sustainability criteria (on a scale from 0-5). This results in a specific positioning for each company in our Sustainability Matrix, displaying both the sustainability risk exposure of a given industry (industry rating) and the relative ability of a company to mitigate those risks (company rating).

**Sustainability rating of top 10 holdings:** The table shows the company and industry ESG rating (on a scale from 0-5) of the 10 holdings with the highest portfolio weight.

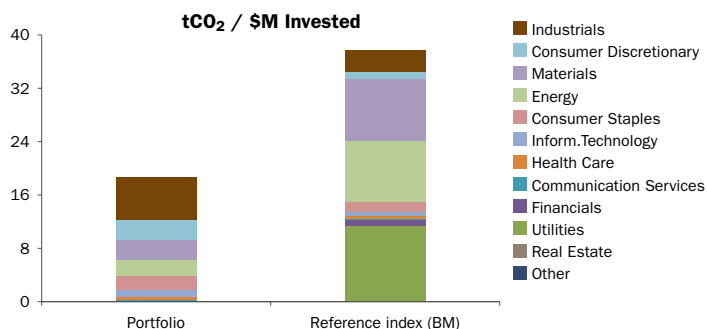


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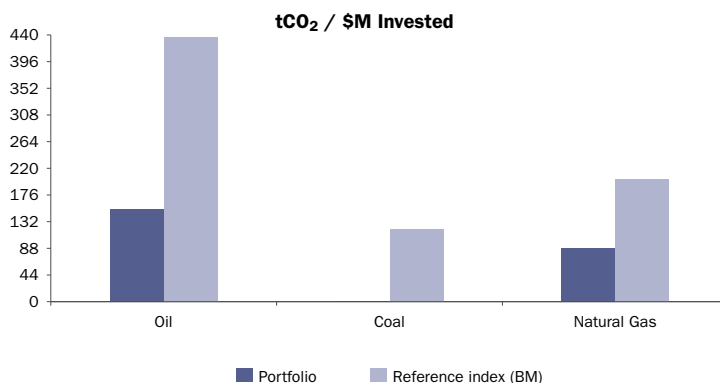
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### Carbon Footprint



### Stranded Assets - Potential CO<sub>2</sub> Emissions



### Largest CO<sub>2</sub> Emitters

Company Name	% of Portfolio Footprint	Mitigation Efforts
UNITED PARCEL SERVICE, INC.	17.2%	above average
UPM-KYMMENE OYJ	16.0%	above average
TOTALENERGIES SE	12.7%	above average
COMP GENERALE DES ETABLISSEM. MICHELIN SCA	9.4%	above average
DEUTSCHE POST AG	6.7%	above average
DARDEN RESTAURANTS, INC.	5.6%	above average
KONINKLIJKE AHOLD DELHAIZE N.V.	5.4%	above average
AKTIEBOLAGET SKF	3.9%	above average
TEXAS INSTRUMENTS INCORPORATED	3.3%	above average
PEPSICO, INC.	2.8%	above average

### Definitions and Explanations

**Carbon footprint:** The portfolio's carbon footprint is a function of sector allocation and holdings' carbon intensity. Lowering the footprint vs the benchmark while preserving a sectoral balance is therefore a way to reduce related risks in the portfolio. The portfolio's Scope 1 and 2 footprint is calculated. It is measured in tons of CO<sub>2</sub> equivalent per USD million Enterprise Value Including Cash (EVIC).

**Stranded assets:** The chart shows future CO<sub>2</sub> emissions of fossil fuel reserves owned by the companies held in the portfolio compared to the benchmark. These CO<sub>2</sub> emissions are measured in tons of CO<sub>2</sub> equivalent per USD million Enterprise Value Including Cash (EVIC). In an environment where world leaders have agreed on carbon emissions limitations in order to address climate change issues, the economy needs to respect a global carbon budget. This in turn means that carbon assets (mostly fossil fuel reserves) are becoming stranded. Potential emissions from fossil fuel reserves therefore give insights into stranded asset risks in the portfolio.

**Largest CO<sub>2</sub> emitters and their mitigation efforts:** Climate change is a major risk driver for the entire economy and thus also a focus of political action (COP21 / Paris Agreement, UN Sustainable Development Goal 13, etc.). The way companies approach their carbon emissions (mitigation efforts) is therefore key for the long term success of their own business as well as the ecosystem in which they operate. The metric presented here shows holdings' preparedness and commitment to this challenge.



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