



# JSS Sustainable Equity - Tech Disruptors I EUR acc

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## Fund Overview

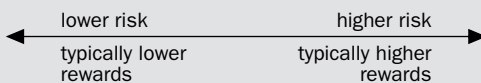
Net asset value per share	78.71
Fund size in millions	308.27
Investment company	J. Safra Sarasin Fund Management (Luxembourg) S.A.
Depository	RBC Investor Services Bank S.A., Luxembourg
Portfolio management	AM Equities, Bank J. Safra Sarasin Ltd
Portfolio Manager	Tomasz Godziek / D. Lurch / H. Turan
Domicile of fund	Luxembourg
ISIN code	LU2076231567
Swiss Sec.-No.	50 892 756
Launch date	22 November 2021
End of fiscal year	June
Total expense ratio	1.02%
Management fee	0.80%
Accounting currency	EUR
Dividend payment	none (reinvesting)
Sales fee	0.0%
Exit charge	0.0%
Legal Structure	SICAV
Issue/Redemption	daily
Benchmark (BM)	no representative benchmark available
SFDR Classification	Article 8

## Statistical Ratios

Statistical Ratios	Fund
Volatility	n.a.
Correlation	n.a.
Beta	n.a.
Sharpe Ratio	n.a.
Information Ratio	n.a.
Jensens Alpha	n.a.
Alpha	n.a.
Tracking Error	n.a.

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

## Risk and reward profile

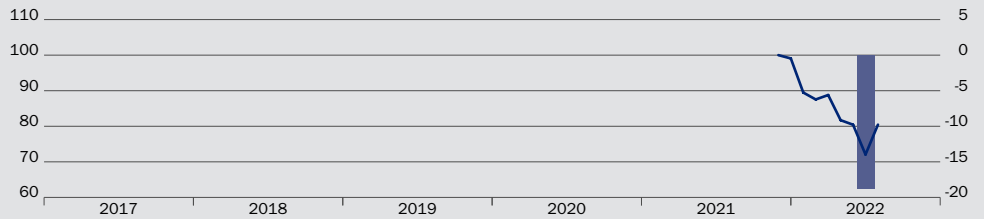


The risk and reward category shown is based on historical data and can not be used as a reliable indicator of the future risk profile of the fund. The classification of the fund may change over time and is not a guarantee.

## Fund Portrait

The JSS Sustainable Equity - Tech Disruptors aims to deliver long-term capital growth. To achieve this the sub-fund invests globally, mainly in equities of companies that are spearheading the development and adoption of disruptive technological trends, while also contributing to a sustainable economy. 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.

## Net Performance (in EUR) as of 31.07.2022



left scale: Performance indexed

right scale, annual performance in %: Fund

	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.
Fund	11.66%	-1.54%	-18.79%	n.a.	n.a.	n.a.
BM	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.

	2021	2020	2019	2018	2017	Since Inception
Fund	n.a.	n.a.	n.a.	n.a.	n.a.	-21.29%
BM	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.

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

MICROSOFT CORP	9.10%
ANALOG DEVICES INC	6.11%
SYNOPSIS INC	5.63%
ALPHABET INC-CL A	4.68%
SERVICENOW INC	4.09%
TOKYO ELECTRON LTD	4.04%
NVIDIA CORP	4.00%
APPLIED MATERIALS INC	3.70%
ZSCALER INC	3.33%
II-VI INC	3.25%

## Country Allocation

USA	74.37%
Japan	6.10%
Finland	4.81%
France	3.70%
China	2.42%
Denmark	1.98%
South Korea	1.24%
Germany	1.17%
Australia	0.78%
Other	3.42%

## Sector Allocation

Inform. Technology	75.59%
Communication Services	9.95%
Industrials	6.09%
Real Estate	2.57%
Consumer Discretionary	1.85%
Health Care	0.53%
Materials	0.44%
Other	2.98%



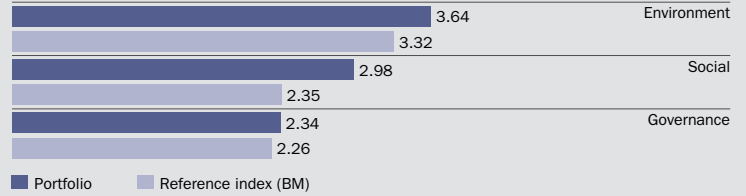
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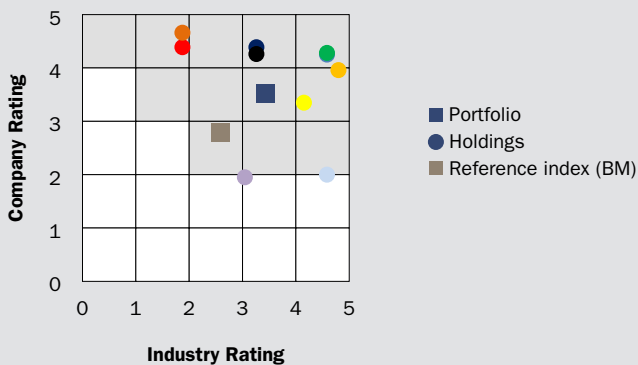
## Sustainable Investing Approaches

Best-in-Class (positive screening)	✗
Exclusion (negative screening)	✓
ESG Integration	✓
Active Ownership (Engagement & Voting)	✓
Sustainability-themed	✓
Sustainability Objective	✗

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



## J. Safra Sarasin Sustainability Matrix



## Sustainability Ratings of Top 10 Holdings

Company name	Weight	Company Rating	Industry	Industry Rating
MICROSOFT CORP	9.1%	4.3	Systems Software	4.6
ANALOG DEVICES INC	6.1%	4.4	Semiconductors	1.9
SYNOPSYS INC	5.6%	4.0	Application Software	4.8
ALPHABET INC-CL A	4.7%	3.3	Interactive Media & Services	4.2
SERVICENOW INC	4.1%	4.3	Systems Software	4.6
TOKYO ELECTRON LTD	4.0%	4.4	Semiconductor Equipment	3.3
NVIDIA CORP	4.0%	4.7	Semiconductors	1.9
APPLIED MATERIALS INC	3.7%	4.3	Semiconductor Equipment	3.3
ZSCALER INC	3.3%	2.0	Systems Software	4.6
II-VI INC	3.3%	2.0	Electronic Components	3.0

## Definitions and Explanations

**Exclusion criteria:** Adult entertainment, human rights violations, landmines, cluster munitions, nuclear weapons, defense and armaments, nuclear energy, coal, GMO in agriculture and in medicine, tobacco.

**ESG scores:** A company'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. Comparable market is the MSCI World NR.

**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). Comparable market is the MSCI World NR.

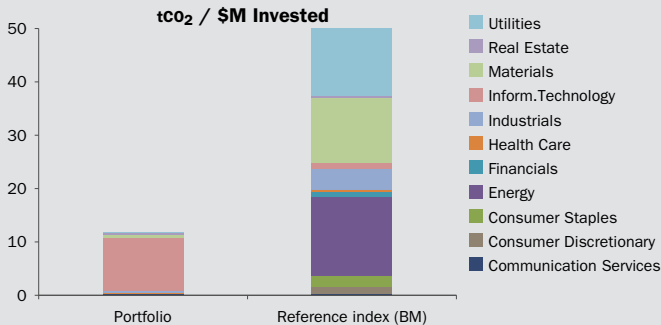
**Sustainability rating of top 10 holdings:** The table shows the company and industry ESG rating (on a scale from 0-5) of the 10 holdings with the highest portfolio weight.



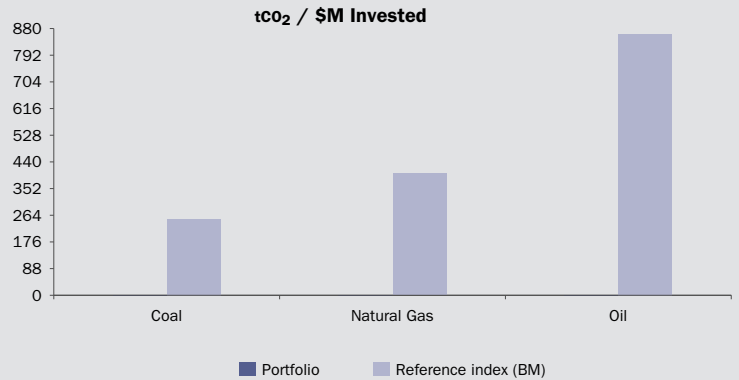
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## Carbon Footprint



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



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

Company Name	% of Portfolio Footprint	Mitigation Efforts
II-VI INCORPORATED	19.1%	low
ROHM COMPANY LIMITED	15.7%	average
ON SEMICONDUCTOR CORPORATION	10.5%	average
MICRON TECHNOLOGY, INC.	9.2%	above average
STMicroelectronics N.V.	7.2%	above average
Lundin Mining Corporation	4.7%	below average
EQUINIX, INC.	3.6%	above average
Samsung Electronics Co., Ltd.	3.6%	average
INTEL CORPORATION	3.4%	above average
Nokia Oyj	2.7%	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. Comparable market is the MSCI World NR.

**Stranded assets:** 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. Comparable market is the MSCI World NR.

**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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