



# J. Safra Sarasin

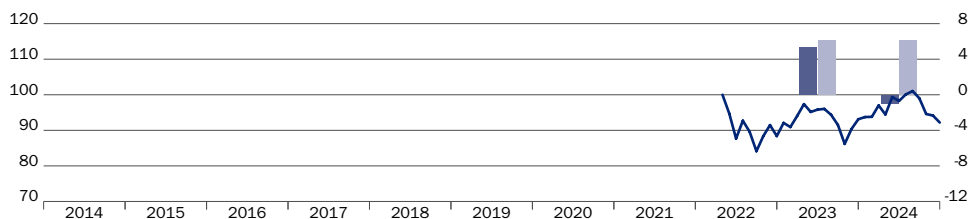
## JSS Sust. Equity - Switzerland C CHF dist

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### Fund Portrait

The JSS Sustainable Equity - Switzerland aims to deliver long-term capital growth. To achieve this, the fund mainly invests in the equity of Swiss companies that contribute to the creation of a sustainable economy.

### Net Performance (in CHF) as of 31.12.2024



left scale:  
— Performance indexed

right scale, annual performance in %:  
Fund ■  
Benchmark (BM): SPI® (Swiss Performance Index) ■

	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.	10 years p.a.
Fund	-2.08%	-6.88%	-0.99%	-0.99%	n.a.	n.a.	n.a.
BM	-1.28%	-4.74%	6.18%	6.18%	n.a.	n.a.	n.a.

	2023	2022	2021	2020	2019	Since Inception
Fund	5.36%	n.a.	n.a.	n.a.	n.a.	-7.81%
BM	6.09%	n.a.	n.a.	n.a.	n.a.	-0.84%

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

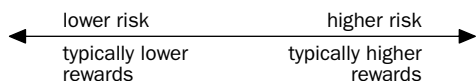
Roche Holding GS	13.47%	ABB N	6.00%
Nestlé N	12.79%	Lonza Group N	4.49%
Novartis N	10.70%	Sika LTD	4.08%
UBS Nam.	7.74%	Partners Group Holding N	3.74%
Zurich Financial Services N	6.94%	CIE Financiere Richmont	2.75%

Top 10 positions: 72.70%

### Sector Allocation

Health Care	32.70%
Financials	21.01%
Consumer Staples	17.55%
Industrials	14.18%
Materials	8.64%
Inform. Technology	2.79%
Consumer Discretionary	2.78%
Other	0.35%

### 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	88.99
Fund size in millions	118.48
Fund management company	J. Safra Sarasin Investmentfonds Ltd, Basel
Custodian bank	Bank J. Safra Sarasin Ltd, Basel
Portfolio management	AM Equities, Bank J. Safra Sarasin Ltd
Portfolio manager	Christoph Lang, Michael Romer
Domicile of fund	Switzerland
ISIN code	CH0272292845
Swiss Sec.-No.	27 229 284
Bloomberg	BSCSWCC SW
Launch date Share class	29 April 2022
Launch date Sub-Fund	3 January 1994
End of fiscal year	August
Ongoing charges*	1.02%
Management fee	0.80%
Reference currency	CHF
Dividend payment 2024	CHF 1.60
Last dividend payment	November
Sales fee	max. 3.00%
Exit charge	0.0%
Issuing/redemption charge in favour of the fund	0.0%
Legal structure	FCP
Benchmark (BM)	SPI® (Swiss Performance Index)

\*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	n.a. / n.a.

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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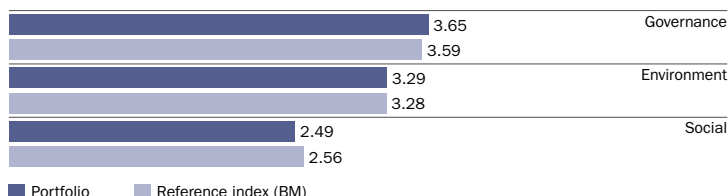
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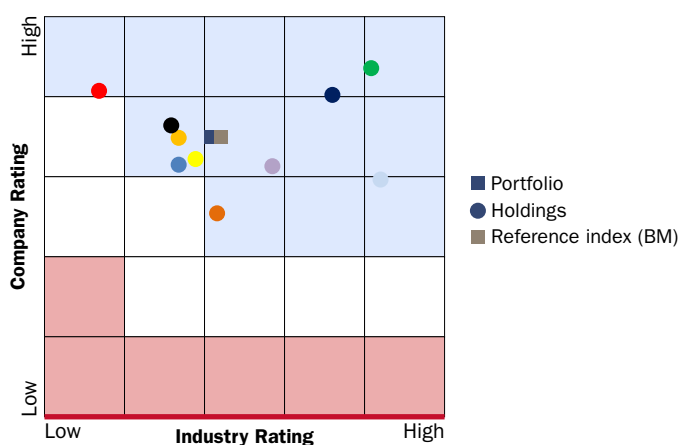
### Sustainable Investing Approaches

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
Roche Holding GS	13.5%	3.2	Pharmaceuticals	1.7
Nestlé N	12.8%	4.1	Packaged Foods & Meats	0.7
Novartis N	10.7%	3.5	Pharmaceuticals	1.7
UBS Nam.	7.7%	3.2	Diversified Capital Markets	1.9
Zurich Financial Services N	6.9%	4.4	Multi Line Insurance	4.1
ABB N	6.0%	4.0	Electrical Components & Equipment	3.6
Lonza Group N	4.5%	2.5	Life Sciences Tools & Services	2.2
Sika LTD	4.1%	3.6	Specialty Chemicals	1.6
Partners Group Holding N	3.7%	3.0	Asset Management & Custody Banks	4.2
CIE Financiere Richmont	2.8%	3.1	Apparel, Accessories & Luxury Goods	2.8

### 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.

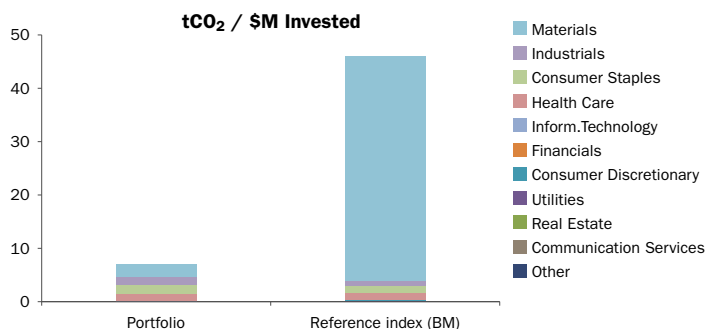


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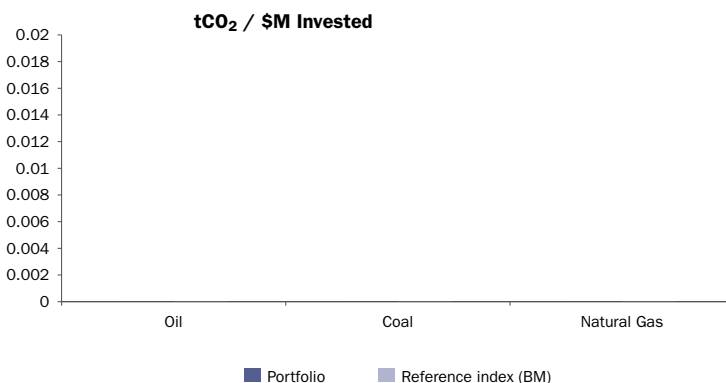
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### Carbon Footprint



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



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

Company Name	% of Portfolio Footprint	Mitigation Efforts
CLARIANT AG	29.0%	high
NESTLE S.A.	17.2%	above average
GEORG FISCHER AG	12.8%	above average
LONZA GROUP AG	10.4%	above average
DORMAKABA HOLDING AG	6.8%	above average
ROCHE HOLDING AG	4.6%	above average
SIKA AG	3.3%	above average
BURCKHARDT COMPRESSION HOLDING AG	2.6%	above average
LINDT & SPRUENGLI	2.6%	above average
EMMI AG	2.5%	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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