



J. Safra Sarasin

JSS Sust. Equity - Systematic Switzerland I CHF dist

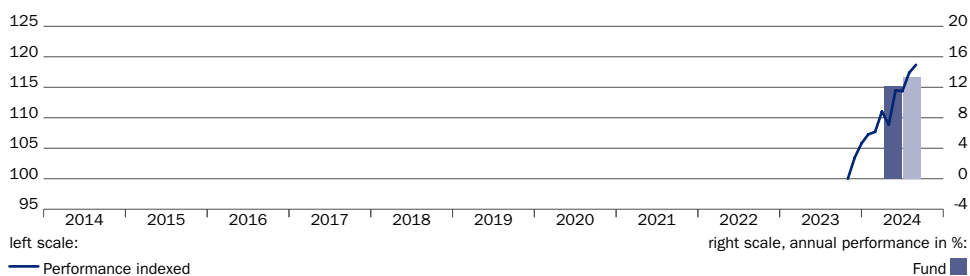
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Fund Portrait

The JSS Sustainable Equity - Systematic Switzerland aims to deliver long-term capital growth. To achieve this, the Fund invests primarily in the equity of companies connected to Switzerland.

Investments are selected using a rule-based investment strategy which combines a momentum and a low-volatility approach and as a result defines the weightings in small, medium and large caps.

Net Performance (in CHF) as of 31.08.2024



	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.	10 years p.a.
Fund	1.11%	3.67%	12.19%	n.a.	n.a.	n.a.	n.a.
BM	0.90%	3.20%	13.27%	n.a.	n.a.	n.a.	n.a.

	2023	2022	2021	2020	2019	Since Inception
Fund	n.a.	n.a.	n.a.	n.a.	n.a.	13.69%
BM	n.a.	n.a.	n.a.	n.a.	n.a.	15.90%

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

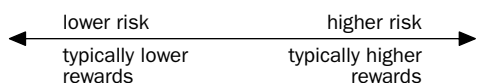
Nestlé N	15.88%	CIE Financiere Richmont	4.79%
Novartis N	13.90%	Zurich Financial Services N	4.79%
Roche Holding GS	13.44%	Sika LTD	2.91%
JSS Sust Eq - S&M Caps CH	6.98%	Lonza Group N	2.75%
ABB N	5.17%	Alcon Inc.	2.74%

Top 10 positions: 73.35%

Sector Allocation

Health Care	37.06%
Consumer Staples	17.93%
Financials	11.71%
Industrials	11.20%
Funds	7.08%
Materials	5.84%
Consumer Discretionary	5.38%
Inform. Technology	1.15%
Communication Services	0.92%
Other	1.74%

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	139.31
Fund size in millions	51.31
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	Mathilde Francini
Domicile of fund	Switzerland
ISIN code	CH0245665085
Swiss Sec.-No.	24 566 508
Launch date Share class	3 September 2014*
End of fiscal year	August
Total expense ratio**	0.91%
Management fee	0.75%
Reference currency	CHF
Dividend payment 2019	CHF 1.40
Last dividend payment	December
Sales fee	0.0%
Exit charge	0.0%
Issuing/redemption charge in favour of the fund	0.10%
Legal structure	FCP
Benchmark (BM)	SPI®

*Reactivation on 13.10.2023

**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	1000000
Dilution levy Addition/Deduction	0.10 / 0.10

Statistical Ratios

	Fund	Benchmark
Volatility	n.a.	n.a.
Correlation	n.a.	n.a.
Beta	n.a.	n.a.
Sharpe Ratio	n.a.	n.a.
Information Ratio	n.a.	n.a.
Jensens Alpha	n.a.	n.a.
Alpha	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.

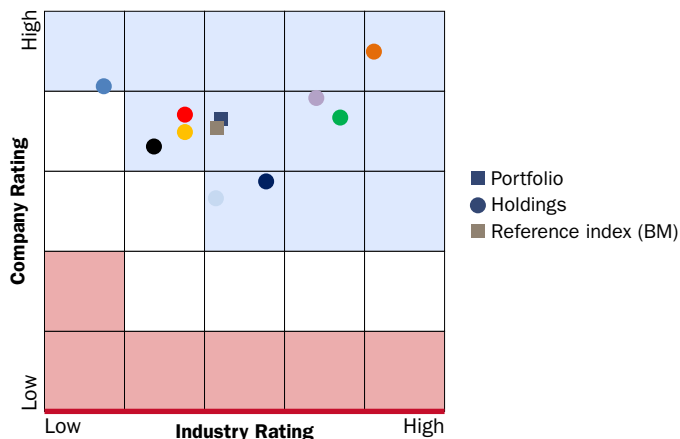


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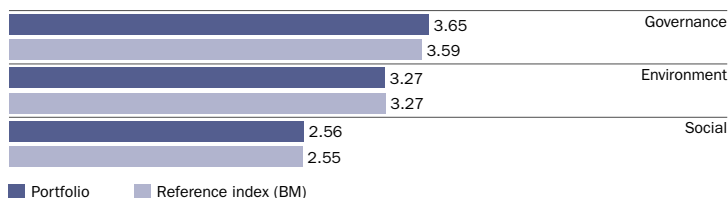
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J. Safra Sarasin Sustainability Matrix



Environmental, Social and Governance Scores (ESG Scores)



- 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
● Nestlé N	15.9%	4.1	Packaged Foods & Meats	0.7
● Novartis N	13.9%	3.7	Pharmaceuticals	1.8
● Roche Holding GS	13.4%	3.5	Pharmaceuticals	1.8
● JSS Sust Eq - S&M Caps CH	7.0%	n.a.	Funds	n.a.
● ABB N	5.2%	3.7	Electrical Components & Equipment	3.7
● CIE Financiere Richmond	4.8%	2.9	Apparel, Accessories & Luxury Goods	2.8
● Zurich Financial Services N	4.8%	4.5	Multi Line Insurance	4.1
● Sika LTD	2.9%	3.3	Specialty Chemicals	1.4
● Lonza Group N	2.8%	2.7	Life Sciences Tools & Services	2.1
● Alcon Inc.	2.7%	3.9	Health Care Supplies	3.4

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.

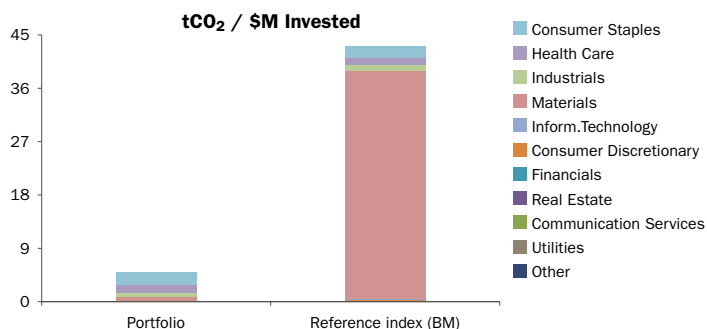


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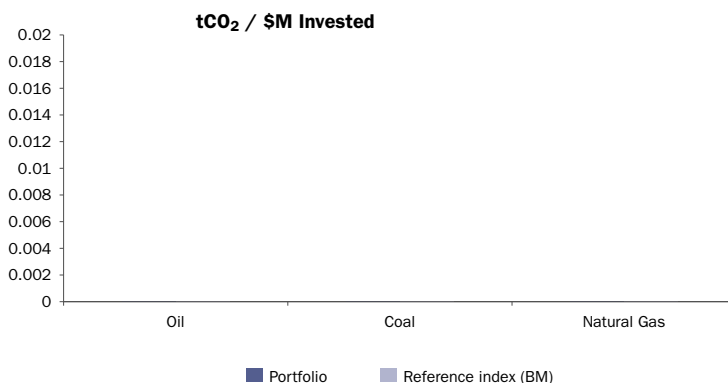
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Carbon Footprint



Stranded Assets - Potential CO₂ Emissions



Largest CO₂ Emitters

Company Name	% of Portfolio Footprint	Mitigation Efforts
NESTLE S.A.	35.5%	above average
LONZA GROUP AG	9.2%	above average
CLARIANT AG	7.6%	high
ROCHE HOLDING AG	7.0%	above average
NOVARTIS AG	6.2%	above average
GEORG FISCHER AG	4.6%	above average
ALCON AG	4.0%	above average
SIKA AG	3.4%	above average
ABB LTD	2.6%	above average
LINDT & SPRUENGLI	2.6%	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 CO₂ equivalent per USD million Enterprise Value Including Cash (EVIC).

Stranded assets: The chart shows future CO₂ emissions of fossil fuel reserves owned by the companies held in the portfolio compared to the benchmark. These CO₂ emissions are measured in tons of CO₂ 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 CO₂ 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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