



# J. Safra Sarasin

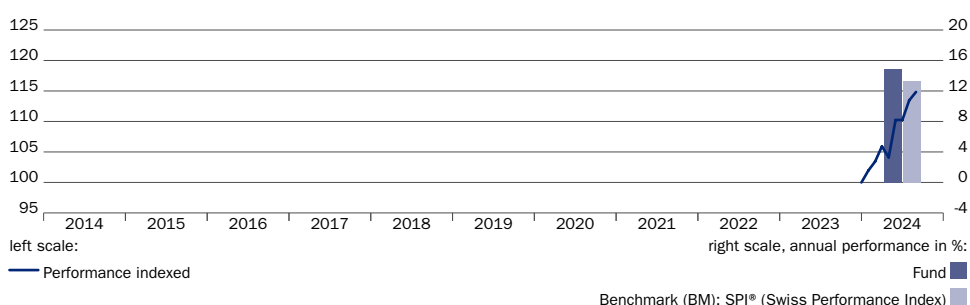
## JSS Sustainable Equity - Swiss Dividend C CHF dist

Data as of 31 August 2024 | Source: JSS Investmentfonds Ltd | Page 1 of 4

### Fund Portrait

The JSS Sustainable Equity - Swiss Dividend aims to achieve an attractive return on capital and long-term capital growth. To this end, the Fund invests in equity of quality companies, domiciled or with majority of their economic activity in Switzerland or Liechtenstein, that are expected to pay attractive dividends on a continuous basis. Strong balance sheets, stable free cash flows and consistent earnings growth are crucial to the selection of stocks. Investments are made in different sectors and across market capitalizations. 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 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	1.22%	4.18%	14.84%	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.	15.42%
BM	n.a.	n.a.	n.a.	n.a.	n.a.	15.12%

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

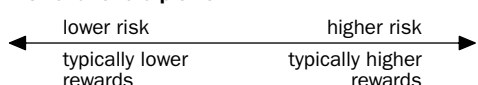
Nestlé N	14.03%	SGS SA	5.13%
Novartis N	12.42%	Zurich Financial Services N	5.10%
Roche Holding GS	12.06%	ABB N	5.00%
CIE Financiere Richmond	5.89%	Swiss Life Holding N	4.89%
Partners Group Holding N	5.23%	Kuehne & Nagel International N	3.20%

Top 10 positions: 72.95%

### Sector Allocation

Health Care	27.01%
Financials	22.65%
Industrials	17.68%
Consumer Staples	14.03%
Materials	7.32%
Consumer Discretionary	5.89%
Real Estate	3.41%
Other	2.02%

### Risk and reward profile



1	2	3	4	5	6	7
---	---	---	---	---	---	---

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	150.05
Fund size in millions	68.34
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	Arno Gamboni, Jean-Philippe Hechel
Domicile of fund	Switzerland
ISIN code	CH1265893508
Swiss Sec.-No.	126 589 350
Bloomberg	JSSDCC SW
Launch date Share class	5 December 2023
Launch date Sub-Fund	5 December 2023
End of fiscal year	August
Ongoing charges*	1.15%
Management fee	1.00%
Reference currency	CHF
Dividend payment	-
Last dividend payment	-
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.



# J. Safra Sarasin

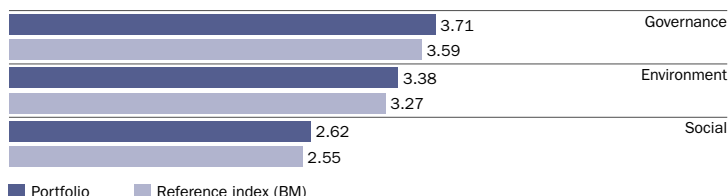
## JSS Sustainable Equity - Swiss Dividend C CHF dist

Data as of 31 August 2024 | Source: JSS Investmentfonds Ltd | Page 2 of 4

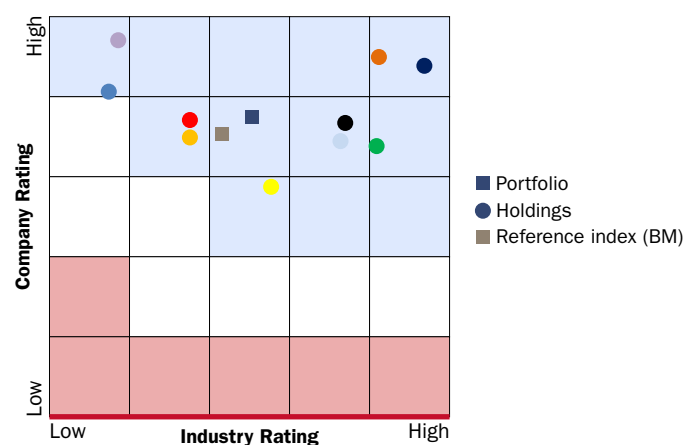
### Sustainable Investing Approaches

Sustainability Objectives	✘
Sustainability-themed	✘
Stewardship	✔
ESG Integration	✘
Exclusion (negative screening)	✔

### 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
Nestlé N	14.0%	4.1	Packaged Foods & Meats	0.7
Novartis N	12.4%	3.7	Pharmaceuticals	1.8
Roche Holding GS	12.1%	3.5	Pharmaceuticals	1.8
CIE Financiere Richmont	5.9%	2.9	Apparel, Accessories & Luxury Goods	2.8
Partners Group Holding N	5.2%	3.4	Asset Management & Custody Banks	4.1
SGS SA	5.1%	4.4	Research & Consulting Services	4.7
Zurich Financial Services N	5.1%	4.5	Multi Line Insurance	4.1
ABB N	5.0%	3.7	Electrical Components & Equipment	3.7
Swiss Life Holding N	4.9%	3.4	Life & Health Insurance	3.6
Kuehne & Nagel International N	3.2%	4.7	Marine Transportation	0.9

### 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.

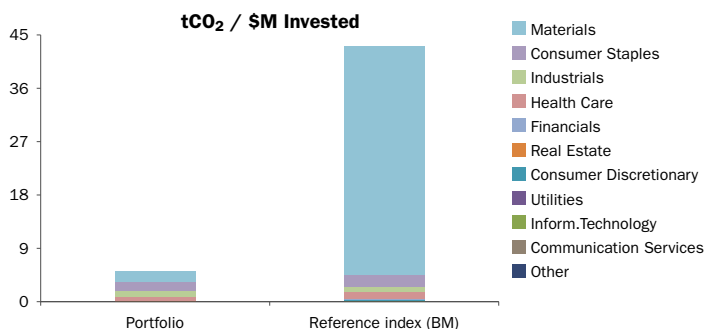


# J. Safra Sarasin

## JSS Sustainable Equity - Swiss Dividend C CHF dist

Data as of 31 August 2024 | Source: JSS Investmentfonds Ltd | Page 3 of 4

### 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	30.8%	high
NESTLE S.A.	30.2%	above average
SULZER AG	6.5%	above average
ROCHE HOLDING AG	5.8%	above average
SGS SA	5.6%	above average
NOVARTIS AG	5.3%	above average
KUEHNE + NAGEL INTERNATIONAL AG	3.3%	above average
GEBERIT AG	2.6%	above average
ABB LTD	2.5%	above average
GIVAUDAN SA	2.4%	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.



# J. Safra Sarasin

## JSS Sustainable Equity - Swiss Dividend C CHF dist

Data as of 31 August 2024 | Source: JSS Investmentfonds Ltd | Page 4 of 4

### Benchmark Disclaimer

“SIX Swiss Exchange AG (“SIX Swiss Exchange”) is the source of SMI Indices® and the data comprised therein. SIX Swiss Exchange has not been involved in any way in the creation of any reported information and does not give any warranty and excludes any liability whatsoever (whether in negligence or otherwise) – including without limitation for the accuracy, adequateness, correctness, completeness, timeliness, and fitness for any purpose – with respect to any reported information or in relation to any errors, omissions or interruptions in the SMI Indices® or its data. Any dissemination or further distribution of any such information pertaining to SIX Swiss Exchange is prohibited.”

### Legal notices - Edition Switzerland:

Information for Investors in Switzerland: This publication is marketing material for an investment, which has been prepared solely for the information and exclusive use of the recipient in Switzerland. The prospectus and fund contract (in German and English) and/or key information document (KID) (if any) are generally (in German, French, Italian and English) available free of charge from the custodian bank and the information center (Bank J. Safra Sarasin Ltd, Elisabethenstrasse 62, CH-4051 Basel) or the fund manager J. Safra Sarasin Investmentfonds Ltd, Wallstrasse 9, CH-4002 Basel or under: <https://product.jsafrasarasin.com/internet/product/en/index>

The statements in this document neither constitute an offer nor an invitation to buy shares of the fund. All details are provided for marketing and information purposes only and should not be misinterpreted as investment advice. The Fund is a contractual fund under Swiss law of the type "other funds for traditional investments" and which is supervised by the Swiss Financial Market Supervisory Authority ("FINMA"). This fund is a contractual investment fund (type "other funds for traditional investments") under the law of Switzerland, and is regulated by the Swiss Financial Market Supervisory Authority ("FINMA"). Potential investors should consult the prospectus, fund contract and all legally relevant local offering documents before making any investment and, in particular, inform themselves comprehensively about the risks associated with the Fund. Detailed information about risks and rewards is available in the prospectus.

Performance was calculated on the basis of net asset values (NAV) and gross dividends reinvested. When calculating performance, all the costs charged to the fund were included to give the net performance. The performance shown does not take account of any commissions and costs charged at the investor level when subscribing and redeeming units. Additional commissions, costs and taxes charged at the investor level have a negative impact on performance. Past performance is not a reliable guide to future performance. The value of your investment may go down as well as up. The return upon the investment will therefore necessarily be variable. Consequently, there is no guarantee that investors will get back the full amount of their invested capital upon redemption. Investments in foreign currencies involve a currency risk, as the return in the investor's currency may be higher or lower due to exchange rate fluctuations. The value of the investor's investment may therefore, as well as for other reasons, increase or decrease. Therefore, there is no guarantee that investors will receive back the full amount of their invested capital upon redemption.

The prospectus and fund contract as well as the annual and semi-annual reports are available free of charge from the custodian bank and the information centre (Bank J. Safra Sarasin Ltd, Elisabethenstrasse 62, P.O. Box, CH-4051 Basel, Switzerland) or the fund manager (J. Safra Sarasin Investmentfonds Ltd, Wallstrasse 9, CH-4002 Basel, Switzerland). The latest available prospectus, fund contract as well as the KID (if any) should be consulted before considering any investment.

The issuer of this factsheet is not in a position to provide details of any one-off or recurring commissions paid to the bank / by the bank and / or to the fund broker / by the fund broker in connection with this Sub-Fund. Source of performance data: J. Safra Sarasin Investmentfonds AG, Datastream & SIX. All views and forecasts are based on the best of the issuer's knowledge and belief at the time of publication and are subject to change without notice. As some of the information in this publication has been obtained from third parties, the accuracy, completeness and correctness of the information contained in this publication cannot be guaranteed. The list of countries where the Sub-Fund is registered can be obtained from J. Safra Sarasin Investmentfonds AG, which may decide to terminate the arrangements made for the marketing of the Fund in any given country. Persons domiciled, resident or located in the U.S. or having U.S. citizenship are not permitted to hold shares of the Fund and it is prohibited to publicly offer, issue or sell these shares to persons domiciled, resident or located in the U.S. or having U.S. citizenship. © J. Safra Sarasin