



# J. Safra Sarasin

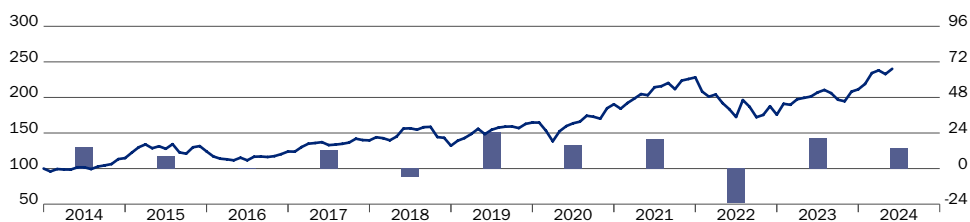
## JSS Bluevalor Sust Lifestyle Brand Equity P EUR dist

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

### Fund Portrait

The JSS Bluevalor Sustainable Lifestyle Brand Equity aims to deliver long-term capital growth. To achieve this the fund invests globally, mainly in the equity of companies with a focus on lifestyle products or services with strong brand names and that contribute to a sustainable economy. "Lifestyle Brands" refers to brands, product labels, etc. which the consumer views as offering a special value or prestige.

### Net Performance (in EUR) as of 31.05.2024



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.	10 years p.a.
Fund	3.20%	2.56%	13.67%	19.42%	5.75%	10.12%	8.97%
BM	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.

	2023	2022	2021	2020	2019	Since Inception
Fund	20.28%	-23.00%	19.84%	15.59%	24.70%	316.41%
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

Amazon Com	9.17%
Chipotle Mexican Grill Inc.	5.87%
Microsoft	5.02%
NVIDIA	4.03%
Mercadolibre Inc	3.98%

L'Oreal	3.94%
Ferrari NV	3.41%
Mastercard Inc.-A-	3.37%
Hermès International S.A.	3.31%
Alphabet Inc	3.09%

Top 10 positions: 45.19%

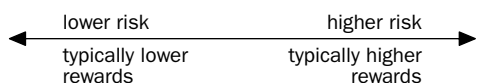
### Country Allocation

USA	48.67%
France	11.38%
Italy	9.56%
United Kingdom	7.33%
Germany	4.88%
Switzerland	4.42%
The Netherlands	2.95%
Denmark	2.26%
Japan	1.12%
Other	7.44%

### Sector Allocation

Consumer Discretionary	43.29%
Communication Services	14.77%
Inform. Technology	13.05%
Consumer Staples	12.21%
Health Care	3.80%
Financials	3.37%
Materials	2.65%
Other	6.86%

### 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 Overview

Net asset value per share	410.77
Fund size in millions	5.56
Fund management company	J. Safra Sarasin Investmentfonds Ltd, Basel
Custodian bank	Bank J. Safra Sarasin Ltd, Basel
Portfolio management	Bank J. Safra Sarasin Ltd.
Portfolio manager	Jean-Charles Belvo
Domicile of fund	Switzerland
ISIN code	CH0021561706
Swiss Sec.-No.	2 156 170
Bloomberg	BLUVEQL SW
Launch date Share class	2 June 2005
Launch date Sub-Fund	2 June 2005
End of fiscal year	April
Ongoing charges*	1.90%
Management fee	1.70%
Reference currency	EUR
Dividend payment 2023	EUR 0.00
Last dividend payment	December
Sales fee	max. 2.00%
Exit charge	0.0%
Legal structure	FCP
Benchmark (BM)	No representative benchmark available for this fund share class

\*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	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

Statistical Ratios	Fund
Volatility	17.40%
Beta	n.a.
Sharpe Ratio	0.25
Information Ratio	n.a.
Tracking Error	n.a.

The statistical ratios are calculated on the basis of the previous months (36 months, basis EUR). Risk-free interest rate: 1.43%



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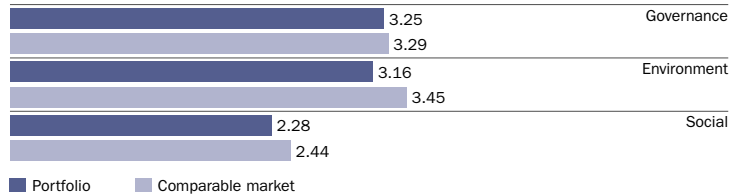
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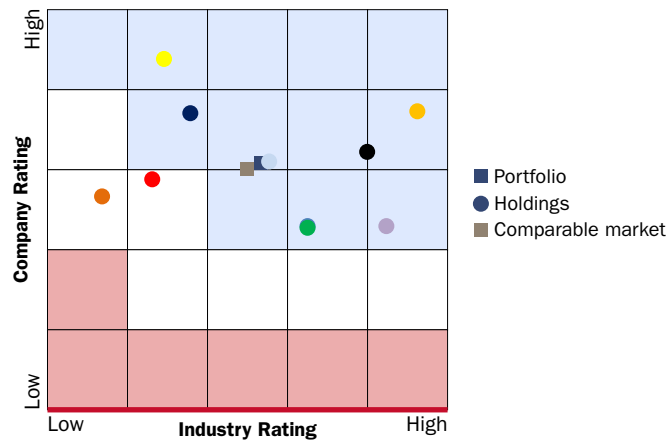
### Sustainable Investing Approaches

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
Amazon Com	9.2%	2.3	Broadline Retail	3.3
Chipotle Mexican Grill Inc.	5.9%	2.9	Restaurants	1.3
Microsoft	5.0%	3.7	Systems Software	4.6
NVIDIA	4.0%	4.4	Semiconductors	1.5
Mercadolibre Inc	4.0%	2.3	Broadline Retail	3.3
L'Oreal	3.9%	3.7	Personal Care Products	1.8
Ferrari NV	3.4%	2.7	Automobile Manufacturers	0.7
Mastercard Inc.-A-	3.4%	3.2	Transaction & Payment Processing Services	4.0
Hermès International S.A.	3.3%	3.1	Apparel, Accessories & Luxury Goods	2.8
Alphabet Inc	3.1%	2.3	Interactive Media & Services	4.2

### 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. 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.

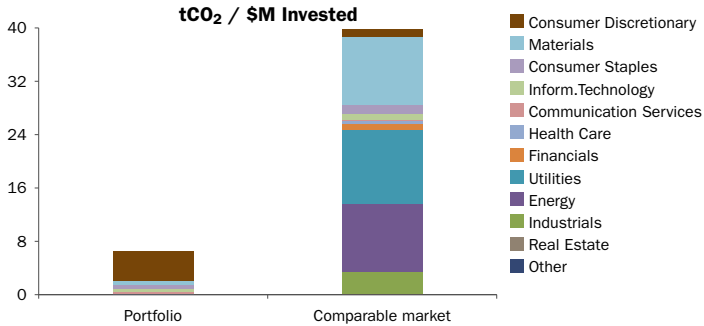


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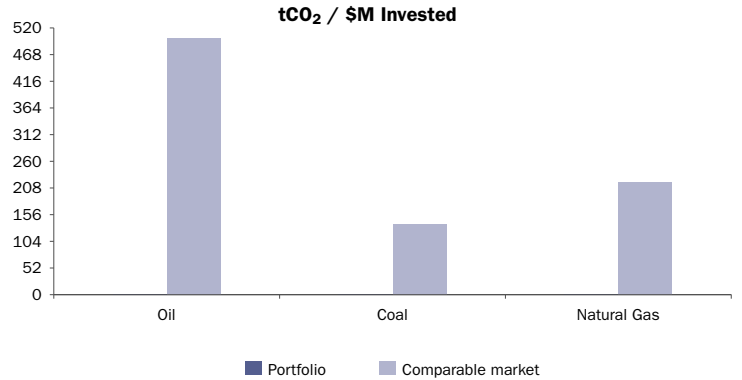
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### Carbon Footprint



### Stranded Assets - Potential CO2 Emissions



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

Company Name	% of Portfolio Footprint	Mitigation Efforts
INTERCONTINENTAL HOTELS GROUP PLC	41.9%	below average
AMAZON.COM, INC.	14.3%	below average
DSM-FIRMENICH AG	7.6%	below average
INFINEON TECHNOLOGIES AG	5.9%	below average
CHIPOTLE MEXICAN GRILL, INC.	4.0%	below average
MERCADOLIBRE, INC.	3.8%	low
NESTLE S.A.	3.7%	below average
CTS EVENTIM AG & CO. KGAA	2.6%	low
NOVOZYMES A/S	2.5%	average
MICROSOFT CORPORATION	2.1%	below 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). Comparable market is the MSCI World NR.

**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. 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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