



J. SAFRA SARASIN



Sustainable Swiss Private Banking since 1841

Appendix to Climate Policy

Strategies in scope & carbon footprint objectives

January 2022



Strategies in scope for climate objectives

List of funds in scope for climate objectives:

- JSS Sustainable Equity – Switzerland
- JSS Sustainable Equity – Small & Mid Caps Switzerland
- JSS Sustainable Equity – Europe
- JSS Sustainable Equity – European Smaller Companies
- JSS Sustainable Equity – USA

- JSS Sustainable Equity – Global Climate 2035
- JSS Sustainable Equity – Green Planet
- JSS Sustainable Equity – Next-Gen Consumer
- JSS Sustainable Equity – Tech Disruptor
- JSS Sustainable Equity – SDG Opportunities
- JSS Sustainable Equity – Future Health
- JSS Sustainable Equity – Global Thematic
- JSS Sustainable Equity – Real Estate Global

- JSS Sustainable Equity – Systematic Switzerland
- JSS Sustainable Equity – Global Multifactor
- JSS Sustainable Equity – Systematic EM

- JSS Sustainable Bond – EUR Broad
- JSS Sustainable Bond – EUR Corporates
- JSS Sustainable Bond – CHF
- JSS Sustainable Bond – Global High Yield
- JSS Sustainable Green Bond

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Sector Rating: Comparative assessment of industries based upon their impacts on environment and society.

Company Rating: Comparative assessment of companies within their industry based upon their performance to manage their environmental, social and governance risks and opportunities.

Investment Universe: Only companies with a sufficiently high Company Rating (shaded area) qualify for Bank J. Safra Sarasin sustainability funds.

Key Issues

When doing a sustainability rating, the analysts in the Sustainable Investment Research Department assess how well companies manage their main stakeholders' expectations (e.g. employees, suppliers, customers) and how well they manage related general and industry-specific ESG risks and opportunities. The company's management quality with respect to ESG risks and opportunities is compared to those of industry peers.

Sustainability Rating Methodology

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Investment Universe: Only companies with a sufficiently high Company Rating qualify for the BJSS AM's sustainability funds.

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