



J. SAFRA SARASIN



Sustainable Swiss Private Banking since 1841

Appendix to Climate Policy

Strategies in scope & carbon footprint objectives

October 2021



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 C.s
- JSS Sustainable Equity – USA
- JSS IF2 – Equity World ex Switzerland

- JSS Sustainable Equity – Global Climate 2035
- 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 – CHF
- JSS Sustainable Bond – Global High Yield
- JSS Sustainable Green Bond

Important Information

This document has been prepared by Bank J. Safra Sarasin Ltd (“Bank”) for information purposes and the sole use of the recipient. This document constitutes marketing material. If it refers to a financial instrument for which a prospectus and/or a key investor/information document exists, these are available free of charge from Bank J. Safra Sarasin Ltd, Elisabethenstrasse 62, P.O. Box, CH-4002 Basel, Switzerland.

This document does not constitute an offer or recommendation to buy or sell financial instruments or services. It is not a substitute for individual advice. It is not the result of financial research conducted, by the Bank’s research department nor of any other detailed due diligence. Therefore the “Directives on the Independence of Financial Research” of the Swiss Bankers Association do not apply to this document. The views contained in this document are those of the Bank’s Sustainable Investment Research Department as per date of writing and may be subject to change without notice.

Data sources: The Sustainable Investment Research Department uses a variety of data sources which are publicly available (e.g. company reports, press, internet search) and data/information provided by service providers which are collecting financial, environmental, social, governance and reputational risk data on behalf of the Sustainable Investment Research Department. While the Bank makes every effort to use reliable and comprehensive information, it cannot make any representation that it is actually accurate or complete. Possible errors or incompleteness of the information do not trigger liability, neither with regard to direct, indirect nor consequential damages. Past developments, performance, behaviour etc. of countries, in political circumstances, certain (group of) companies, products or underlying assets is no indication of current or future developments, trends, performance, behaviour etc. Neither the Bank nor its shareholders and employees shall be liable for the views contained in this document. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data provided and shall have no liability for any damages of any kind relating to such data and shall have no liability for any damages of any kind relating to such data.

This document contains certain statements relating to the future, for example the provision of information using the words «believe», «assume», «anticipate», «expect», or similar formulations. Such statements relating to the future are subject to both known and unknown risks, uncertainties and other factors which may produce a situation where the actual developments, performance, behaviour etc. of countries, in political circumstances, certain (group of) companies, results, financial situation, trend or performance of the financial product or underlying assets diverge substantially from those explicitly or implicitly assumed by these statements. Against the backdrop of these uncertainties, the reader should not rely upon statements of this type concerning the future. Neither the Bank nor its shareholders and employees shall be liable for the views, opinions, estimations and (investment) strategies contained in this document. There is no obligation on the part of Bank or any other person to update the content of this document.

The Bank shall not be held liable in respect of the exercise or partial exercise of voting rights due to de-lays, negligence or errors in relation to the publication or dispatch of the information of documents required for voting.

Sustainability Rating Methodology

The environmental, social and governance (ESG) analysis of companies is based on a proprietary assessment methodology developed by the Sustainable Investment Research Department of the Bank. All ratings are conducted by in-house sustainability analysts. The sustainability rating incorporates two dimensions which are combined in the Sarasin Sustainability-Matrix®:

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

The environmental, social and governance (ESG) analysis of companies is based on a proprietary assessment methodology developed by the Sustainable Investment Research Department of BJSS AM. All ratings are conducted by in-house sustainability analysts. The sustainability rating incorporates two dimensions, which are combined in the Sarasin Sustainability- Matrix®:

- 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 qualify for the BJSS AM's sustainability funds.

Controversial Activities (Exclusions)

Certain business activities which are not deemed to be compatible with sustainable development (e.g. armaments, nuclear power, tobacco, pornography) can lead to the exclusion of companies from BJSS AM's sustainable investment universe.

The entire content of this publication is protected by copyright law (all rights reserved). The use, modification or duplication in whole or part of this document is only permitted with the prior written permission by the Bank. The same applies to the circulation of this publication.

This document may only be distributed in countries where its distribution is legally permitted. This information is not directed to any person in any jurisdiction where (by reason of that person's nationality, residence or otherwise) such offering is prohibited. Consequently, services mentioned in this document may not be available in all countries. Interested parties should contact the local J. Safra Sarasin Group-representative to be informed about the services and products available in their country of residence.

Telephone calls may be recorded.

© Copyright Bank J. Safra Sarasin Ltd. All rights reserved.

Bank J. Safra Sarasin Ltd

Elisabethenstrasse 62
4002 Basel, Schweiz
T: + 41 (0) 58 317 44 44
F: + 41 (0) 58 317 44 00
www.jsafrasarasin.ch