



JSS Sust. Green Bond - Global P EUR acc

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Fund Overview

Net asset value per share	133.62
Fund size in millions	19.04
Investment company	J. Safra Sarasin Fund Management (Luxembourg) S.A.
Depository	RBC Investor Services Bank S.A., Luxembourg
Portfolio management	AM Bond, Bank J. Safra Sarasin Ltd, Basel
Portfolio Manager	Florian Weber
Domicile of fund	Luxembourg
ISIN code	LU0288930356
Swiss Sec.-No.	2 950 233
Launch date	30 November 2007
End of fiscal year	June
Ongoing charges	1.26%
Management fee	0.85%
Accounting currency	EUR
Dividend payment	none (reinvesting)
Sales fee	max. 3.00%
Exit charge	0.0%
Legal Structure	SICAV
Issue/Redemption	daily
Benchmark (BM)	ICE BofA Green Bond Index hedged in EUR*
SFDR Classification	Article 9

*new since 17.01.2018; before Citigroup Germany GBI all maturities (EUR)

Statistical Ratios	Fund	Benchmark
Volatility	4.83%	5.08%
Correlation	0.97	n.a.
Beta	0.93	n.a.
Sharpe Ratio	0.05	0.32
Information Ratio	-1.16	n.a.
Jensens Alpha	-1.26%	n.a.
Alpha	-1.30%	n.a.
Tracking Error	1.19%	n.a.

The statistical ratios are calculated on the basis of the previous months (36 months, basis EUR). Risk-free interest rate: -0.52%

Bonds Portfolio Ratios

Average Rating	A
Ø-Life	8.12
Yield to Maturity	1.40%
Modified Duration	7.27

Risk and reward profile

← lower risk typically lower rewards → higher risk typically higher rewards →

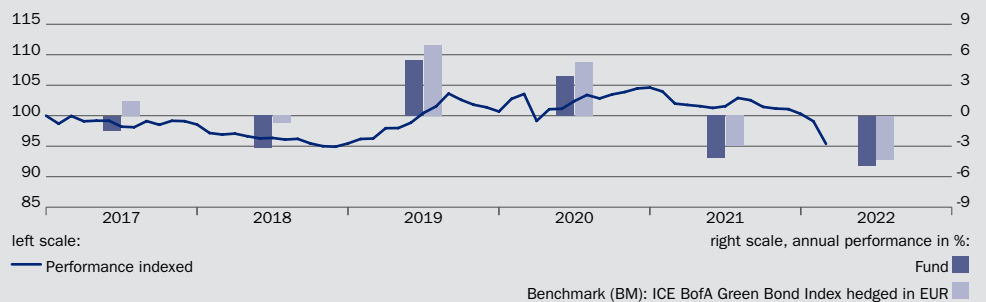
1	2	3	4	5	6	7
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The risk and reward category shown is based on historical data and can not be used as a reliable indicator of the future risk profile of the fund. The classification of the fund may change over time and is not a guarantee.

Fund Portrait

The JSS Sustainable Green Bond – Global seeks to achieve an attractive return while maintaining a balanced risk diversification and optimal liquidity by investing in green bonds globally (including emerging markets) from issuers with a best-in-class ESG rating. The objective is aligned with the Paris Agreement and J. Safra Sarasin's Climate Pledge to achieve carbon-neutrality in portfolios by 2035. At least 80% of the Sub-Fund's investments in fixed income securities must be «Green» bonds as defined by the Green Bond Principles and the EU Regulation on Green Bonds.

Net Performance (in EUR) as of 28.02.2022



	1 Month	3 Months	YTD	1 year	3 years p.a.	5 years p.a.
Fund	-3.73%	-5.64%	-4.89%	-6.47%	-0.30%	-0.93%
BM	-2.49%	-5.25%	-4.31%	-4.85%	1.08%	0.95%

	2021	2020	2019	2018	2017	Since Inception
Fund	-4.14%	3.91%	5.48%	-3.15%	-1.44%	33.62%
BM	-3.00%	5.30%	6.95%	-0.71%	1.46%	-98.62%

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

0.500% Netherland 15.01.40	10.53%
0.400% EU 04.02.37	5.92%
1.500% EIB 15.11.47	5.91%
0.875% CPPIB Cap. 06.02.29	3.98%
1.450% Iberdrola Int	3.95%
1.350% Ireland 18.03.31	3.43%
0.150% Eurofirma 10.10.34	2.83%
0.500% NWB 26.04.51	2.82%
1.375% LeasePlan Corp. 07.03.24	2.71%
1.500% Icade SA 13.09.27	2.68%

Allocation by Debtor Categories

34.28%	States,Prov.,Municip.
25.56%	Financials
15.24%	Utilities
14.03%	Supranationals
7.19%	Cash
2.75%	Non-Financials
0.95%	Covered Bonds

Maturity Structure of Bonds

7.38%	<1 year
4.32%	1-3
15.39%	3-5
18.25%	5-7
22.53%	7-10
6.17%	10-15
25.96%	15< Years

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J. SAFRA SARASIN
— SUSTAINABLE ASSET MANAGEMENT —



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