



## LPP Sustainability Income Tranche B

30.09.2018

The LPP Sustainability Income investment group has been launched especially for pension fund members that are exposed to comparatively minor fluctuation risks, want to achieve a steady income flow and as farsighted investors are keen to take into consideration both environmental and social aspects. Asset allocation is based on the economic criteria of Bank J. Safra Sarasin's Sustainable Investment team and is primarily implemented with the help of the other sustainable investment groups in the J. Safra Sarasin Investment Foundation (fund-of-funds). The investment group has a strategic equities quota of 25% and a bandwidth of 10-35%. When equity markets are moving upwards, the manager attempts to achieve a higher return than the benchmark index (equities quota of 25.43%) by overweighting the proportion of equities up to a maximum of 35%. When equity markets move downwards, the manager seeks to minimise losses by reducing the equities quota to as low as 10%. While investors may benefit from a positive performance, they may also suffer losses if performance is negative.

**Key Figures**

Portfolio Management	Bank J. Safra Sarasin Ltd
Launch date	19.12.2007
Fund size in millions CHF	28.25
Swiss Sec.-No.	3543800
ISIN	CH0035438008
Flatfee in % (excl. VAT)	1.15
TER CAFI (ex post) in %	1.31
Currency	CHF
Benchmark	Customised Benchmark
Investment horizon	min. 5 years
Risk	medium

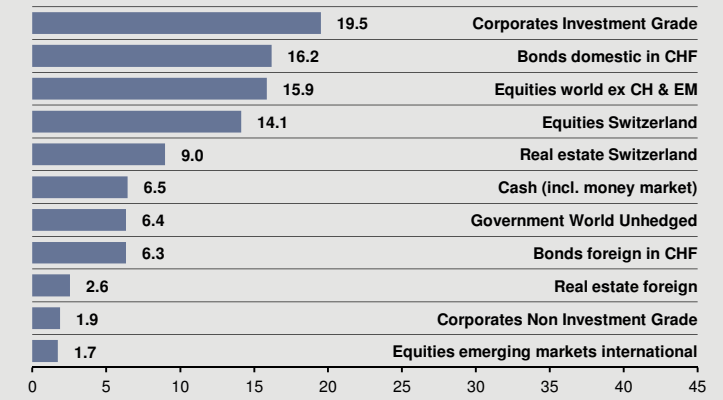
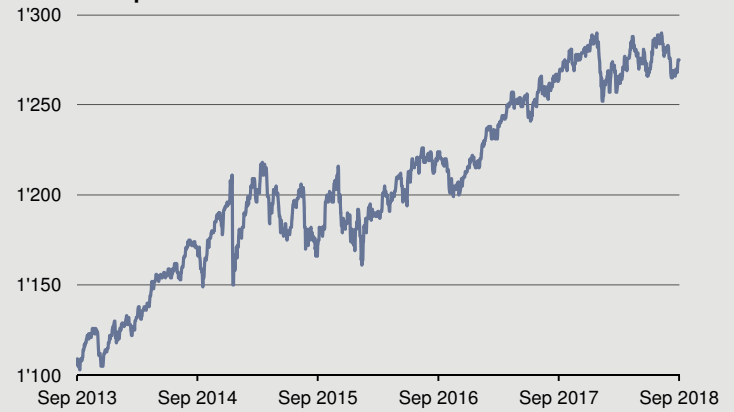
**Typical positions bonds in %\***

0.75% SGS Ltd 2018-2025	0.21
1.875% Zürich Versicherungs Gesellschaft 2013-2023	0.13
1% Transurban Queensland Finance Pty Ltd Emt-Notes 2018-2025	0.18
0.625% Kommunekredit Emt-Note 2015-2027	0.13
0.3% Akademiska Hus AB Emt-Notes 2017-2029	0.08
0.25% Kiwibank Ltd Emt-Notes 2018-2023	0.12
0.75% Province of Quebec Emt-Notes 2014-2024	0.11
2.75% Kraftwerke Linth-Limmern AG (KLL) 2011-2023	0.18
2.375% Kraftwerke Linth-Limmern AG (KLL) 2013-2026	0.13
0.5% Pfandbriefzentrale der Schweizerischen Kantonalbanken Serie 458 2014-2023	0.42

**Typical positions equities in %\***

WPP Plc	0.01
Zurich Insurance Group AG Nam	0.66
Microsoft Corp	0.60
ABB Ltd Nam.	0.58
MSCI Inc	0.28
Publicis Groupe SA	0.01
Hakuhodo DY Holdings Inc	0.00
Partners Group Holding AG Nam.	0.63
Alphabet Inc -A-	0.39
Ecolab Inc	0.23

\* All data are variable values and refer to the reporting date.

**Asset allocation in %\*****Price development in CHF****Offer price**

Offer price per: 30.09.2018	1275.00
Highest: 2018	1290.00
Lowest: 2018	1252.00

**Performance**

Performance since issuance	2.28%
19.12.2007 - 30.09.2018	
Performance reinvested	-0.39%
01.01.2018 - 30.09.2018	
2017	5.35%
2016	2.27%
2015	-0.59%
2014	7.17%
2013	2.95%
2012	5.66%
2011	0.39%
2010	1.19%
2009	10.03%
2008	-8.39%

Source: J. Safra Sarasin Investment Foundation

Data as of 30.09.2018

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