



### About the portfolio manager

Assets under management CHF 10.5 bn according to ESG principles

Number of inv. profess. 4

Number of inv. profess. dedicated to ESG No dedicated team, under responsibility of the investment team

Participation in shareholder meetings No

ESG rating No

ESG consultant No

External data sources

- Conser Invest SA

### Memberships

Signatory to UNPRI Yes

UNPRI rating A (Strategy & Governance)

Others (selection)

- Swiss Sustainable Finance (SSF)

### Voting activity

Exercise of voting rights n/a

ESG consultant n/a

Voting report n/a

### Decision making process for exclusion decisions

SYZ AM uses ratings provided by Conser Invest SA, an external consultant that calculates ESG scores for more than 5'500 companies worldwide. This company provides consensus ratings based on various sources.

For each ISIN in the portfolio and in the index, SYZ AM receives a flag that would identify breach to international norms. Furthermore, the SVVK-ASIP list is monitored. A pre-trade compliance check ensures that no security, which is included in the above list is bought. Should an existing security migrate to such a list, SYZ AM is notified about such a passive breach and corrective measures can be taken in due time.

### Consultant for investment guidelines and exclusion criteria

SYZ AM uses ratings provided by Conser Invest SA, an external consultant.

### Decision making process for exercising voting rights

Not applicable



### Engagement

Engagement	No
Consultant	No

### ESG consultant for engagement activities

Not applicable

## IST portfolio

### Portfolio overview

ESG rating	B
Application of an exclusion list	Yes; in addition to the international norms breach, SYZ AM uses the SVVK-ASIR list

#### Additional information

<https://www.svvk-asir.ch/en/about-us/>

### Incorporation of ESG factors into the investment process

SYZ AM uses ratings provided by Conser Invest SA. Firstly, Conser Invest SA provides four flags for each security in the investment universe:

- Ratings aggregated from multiple independent sources,
- Sensitive sector exposure,
- Existing controversies and
- International norms breach. For the ratings (A, B, C, D), Conser Invest SA also provides the strength of the rating as an additional information.

Currently, the default process, "ESG-integration" is chosen for the IST portfolio. Next, using ESG-integration, each security in the portfolio receives a SYZ Risk Profile and an opinion (underweight, market-weight or overweight). Finally, the exposure for ESG-Rating, ESG-Sensitive Sectors and ESG-Controversies are calculated on portfolio and benchmark level.

The Zurich based Fixed Income Team is available for a general introduction to other ESG approaches and the current implementation.

Other available approaches with respect to ESG implementation are

- Best-in-class,
- Exclusions or
- Thematic Investments that could be pursued, based on client requirements.

### Identification of companies excluded

For each ISIN in the portfolio and in the index, SYZ AM receives a flag that would identify breach to international norms. Furthermore, the SVVK-ASIP list is monitored. A pre-trade compliance check ensures that no security, which is included in the above list is bought. Should an existing security migrate to such a list, SYZ AM is notified about such a passive breach and corrective measures can be taken in due time. All tobacco companies are excluded from money market funds.