

# JSS Investmentfonds SICAV

A Luxembourg Umbrella Fund  
R.C.S. Number B 40.633

**Annual report including audited financial  
statements**

**30 June 2022**

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No subscriptions may be received on the basis of this annual report including audited financial statements. Subscriptions may only be made on the basis of the current detailed prospectus, the Key Investor Information Documents (KIIDs) as well as the latest annual report including audited financial statements, and where available, any subsequent semi-annual report.

The detailed prospectus, the key investor information documents (KIIDs) and the latest annual and semi-annual reports may be obtained free of charge from the paying and distribution agents listed in this report.

In the following, the names of the JSS Investmentfonds SICAV subfunds are used (e.g. “JSS Sustainable Equity - Systematic Emerging Markets”), rather than the full official title which includes the words “JSS Investmentfonds SICAV”. An overview of the full names of each sub-fund is provided in Section 1 of the “Notes”.

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\* please refer to Note 18

# Information\*

as of 30.06.2022

	Class Name	ISIN	Benchmark
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-C CHF acc hedged-	LU1073944271	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-C EUR acc hedged-	LU1073944354	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-C USD acc-	LU1073944198	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-C USD dist-	LU1210450364	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-I CHF acc hedged-	LU1073944511	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-I USD acc-	LU1073944438	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-I USD dist-	LU1210450448	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P CHF acc hedged-	LU1073943893	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P EUR acc hedged-	LU1073943976	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P EUR dist hedged-	LU1244594351	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P USD acc-	LU1073943620	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P USD dist-	LU1210450281	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y CHF acc hedged-	LU1201473821	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y CHF dist hedged-	LU1244594948	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y EUR acc hedged-	LU1201474043	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y EUR dist hedged-	LU1244595085	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y GBP dist hedged-	LU1545798859	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y USD acc-	LU1201474126	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y USD dist-	LU1210450521	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Equity - Systematic Emerging Markets</b>	-C USD acc-	LU0950588334	MSCI Emerging Markets NR Index USD
<b>JSS Sustainable Equity - Systematic Emerging Markets</b>	-C USD dist-	LU1732170136	MSCI Emerging Markets NR Index USD
<b>JSS Sustainable Equity - Systematic Emerging Markets</b>	-I USD acc-	LU1111702400	MSCI Emerging Markets NR Index USD
<b>JSS Sustainable Equity - Systematic Emerging Markets</b>	-P USD dist-	LU0068337053	MSCI Emerging Markets NR Index USD
<b>JSS Sustainable Equity - Global Dividend</b>	-C EUR acc-	LU0950588763	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-C EUR dist-	LU1732170649	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-C USD acc-	LU1111702822	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-C USD dist-	LU2076226567	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-E USD acc-	LU2076227615	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-E USD dist-	LU2076227532	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-I USD acc-	LU1111703044	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-M USD acc-	LU2076228340	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-P EUR acc-	LU0533812276	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-P EUR dist-	LU0375216479	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-P USD acc-	LU1096892549	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-P USD dist-	LU1732170565	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-S EUR acc-	LU1842717297	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-S EUR dist-	LU1842717370	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-Y USD acc-	LU2076228001	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-Y USD dist-	LU2076227961	MSCI World NR Index
<b>JSS Sustainable Multi Asset - Thematic Balanced (CHF)</b>	-C CHF acc-	LU0950588920	30% MSCI World NR Index CHF, 20% MSCI World NR Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
<b>JSS Sustainable Multi Asset - Thematic Balanced (CHF)</b>	-C CHF dist-	LU1732170995	30% MSCI World NR Index CHF, 20% MSCI World NR Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
<b>JSS Sustainable Multi Asset - Thematic Balanced (CHF)</b>	-P CHF dist-	LU0058890657	30% MSCI World NR Index CHF, 20% MSCI World NR Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
<b>JSS Sustainable Multi Asset - Thematic Balanced (EUR)</b>	-C EUR acc-	LU0950589068	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
<b>JSS Sustainable Multi Asset - Thematic Balanced (EUR)</b>	-C EUR dist-	LU1732171027	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
<b>JSS Sustainable Multi Asset - Thematic Balanced (EUR)</b>	-P EUR dist-	LU0058893917	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
<b>JSS Sustainable Multi Asset - Thematic Balanced (EUR)</b>	-S EUR acc-	LU1842716646	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
<b>JSS Sustainable Multi Asset - Thematic Growth (EUR)</b>	-P EUR acc-	LU0198388380	45% MSCI World NR Index EUR, 30% MSCI World NR Index EUR Hedged, 25% ICE BofA Euro Broad Market Index.
<b>JSS Twelve Sustainable Insurance Bond</b>	-C CHF acc hedged-	LU1111708860	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-C EUR acc-	LU1111708787	None

\* please refer to Note 18

# Information\* (continued)

as of 30.06.2022

	Class Name	ISIN	Benchmark
<b>JSS Twelve Sustainable Insurance Bond</b>	-C GBP acc hedged-	LU1111709082	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-C USD acc hedged-	LU1111708944	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I CHF acc hedged-	LU1111709322	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I EUR acc-	LU1111709249	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I USD acc hedged-	LU1111709595	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I USD dist hedged-	LU1244595754	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I10 CHF acc hedged-	LU2075973177	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I10 EUR acc-	LU2075973334	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I3 CHF acc hedged-	LU2075972286	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 CHF acc hedged-	LU1629314078	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 EUR acc-	LU1629313856	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 EUR dist-	LU1629313930	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 USD acc hedged-	LU1629314235	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 USD dist hedged-	LU1629314318	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-IZ3 CHF acc hedged-	LU2075975206	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-IZ3 EUR acc-	LU2075975461	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-IZ3 EUR dist-	LU2075975545	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-IZ10 USD acc hedged-	LU2075977087	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-IZ10 CHF acc hedged-	LU2075976600	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-IZ10 GBP acc hedged-	LU2075977327	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-P CHF acc hedged-	LU1111708431	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-P EUR acc-	LU1111708357	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-P EUR dist-	LU1210451099	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-P USD acc hedged-	LU1111708514	None
<b>JSS Twelve Sustainable Insurance Bond</b>	-P USD dist hedged-	LU1244595242	None
<b>JSS Sustainable Equity - Global Thematic</b>	-C CHF acc-	LU2076229074	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-C EUR acc-	LU0950589498	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-C EUR dist-	LU1732171373	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-C USD acc-	LU1111703127	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I EUR acc-	LU0405184523	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I USD (BRL hedged) acc-	LU2067136072	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I USD acc-	LU1111703390	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I USD dist-	LU1991390706	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I10 CHF acc-	LU2008796604	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I10 EUR acc-	LU2008796273	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I10 USD acc-	LU2008796430	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I30 CHF acc-	LU2427699371	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-IH1 NOK acc-	LU2076230247	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-M EUR acc-	LU0950589571	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P EUR acc-	LU0480508919	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P EUR dist-	LU0229773345	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P SGD acc-	LU2361429579	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P USD acc-	LU1111703473	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P USD dist-	LU1732171290	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-S EUR dist-	LU2076230833	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-Y EUR acc-	LU1205684001	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-Y USD dist-	LU2161043588	MSCI World NR Index
<b>JSS Sustainable Bond - Global Short-term</b>	-C CHF acc hedged-	LU1073945245	ICE BofA Swiss Franc 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-C EUR acc hedged-	LU1073945328	ICE BofA Euro Currency 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-C EUR dist hedged-	LU1244596133	ICE BofA Euro Currency 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-C USD acc-	LU1073945161	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-C USD dist-	LU1210452063	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-I USD acc-	LU1073945591	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index

\* please refer to Note 18

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	Class Name	ISIN	Benchmark
<b>JSS Sustainable Bond - Global Short-term</b>	-P CHF acc hedged-	LU1073944941	ICE BofA Swiss Franc 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-P EUR acc hedged-	LU1073945088	ICE BofA Euro Currency 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-P USD acc-	LU1073944867	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-P USD dist-	LU1210451842	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-Y CHF acc hedged-	LU1201473581	ICE BofA Swiss Franc 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-Y EUR acc hedged-	LU1201473664	ICE BofA Euro Currency 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond - Global Short-term</b>	-Y USD dist-	LU1210452659	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
<b>JSS Sustainable Bond CHF</b>	-C CHF acc-	LU0950591809	SBI Foreign AAA-BBB TR Index
<b>JSS Sustainable Bond CHF</b>	-M CHF acc-	LU0950591981	SBI Foreign AAA-BBB TR Index
<b>JSS Sustainable Bond CHF</b>	-P CHF dist-	LU0121751324	SBI Foreign AAA-BBB TR Index
<b>JSS Sustainable Bond - Euro Broad</b>	-C CHF acc hedged-	LU2076224786	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-C EUR acc-	LU0950592104	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-C EUR dist-	LU1732171969	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-I EUR acc-	LU2076225163	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-I EUR dist-	LU2076225247	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-P CHF dist hedged-	LU2076224273	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-P EUR dist-	LU0158938935	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-Y CHF acc hedged-	LU2076226054	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-Y EUR acc-	LU1752454568	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-Y EUR dist-	LU1752454485	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-C EUR acc-	LU0950591718	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-C EUR dist-	LU1732172009	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-I EUR acc-	LU0734492860	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-M EUR acc-	LU0776582891	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-P EUR dist-	LU0045164786	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-Y CHF dist hedged-	LU2312587103	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-Y EUR acc-	LU1205683706	ICE BofA Euro Corporate Index
<b>JSS Sustainable Green Bond - Global</b>	-C CHF acc hedged-	LU1698507123	ICE BofA Green Bond Index hedged in EUR
<b>JSS Sustainable Green Bond - Global</b>	-C EUR dist-	LU1698507040	ICE BofA Green Bond Index hedged in EUR
<b>JSS Sustainable Green Bond - Global</b>	-P EUR acc-	LU0288930356	ICE BofA Green Bond Index hedged in EUR
<b>JSS Sustainable Equity - Europe</b>	-C EUR acc-	LU0950592369	MSCI Europe NR Index
<b>JSS Sustainable Equity - Europe</b>	-P EUR acc-	LU0484532444	MSCI Europe NR Index
<b>JSS Sustainable Equity - Europe</b>	-P EUR dist-	LU0058891119	MSCI Europe NR Index
<b>JSS Sustainable Equity - Europe</b>	-P USD acc-	LU1096900078	MSCI Europe NR Index
<b>JSS Sustainable Equity - Europe</b>	-Y EUR acc-	LU1205683888	MSCI Europe NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-C CHF acc-	LU2273127774	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-C EUR acc-	LU0950592443	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-C USD acc-	LU1111704364	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-I CHF acc-	LU2273128319	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-M EUR acc-	LU0749004452	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-P EUR dist-	LU0097427784	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-P USD acc-	LU1111704448	MSCI World NR Index
<b>JSS Sustainable Equity - Real Estate Global</b>	-C EUR acc-	LU0950592872	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-C EUR dist-	LU1991392827	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-I EUR acc-	LU0950592955	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-P EUR acc-	LU0288928376	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-P EUR dist-	LU1991392074	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-P USD acc-	LU1111705098	S&P Developed Property Index in USD
<b>JSS Sustainable Equity - USA</b>	-C USD acc-	LU0950593094	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-I USD acc-	LU1111705254	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-I USD dist-	LU2076232961	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-I10 USD acc-	LU2427700138	MSCI USA NR Index

\* please refer to Note 18

# Information\* (continued)

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	Class Name	ISIN	Benchmark
<b>JSS Sustainable Equity - USA</b>	-P USD acc-	LU0526864581	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-P USD dist-	LU2076232706	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-Y USD acc-	LU1629314664	MSCI USA NR Index
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-C EUR acc-	LU0950593177	None
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-I EUR dist-	LU1842720242	None
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-I H2 CHF dist-	LU2273130562	None
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-I USD H2 acc-	LU1842720325	None
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-P CHF H2 acc-	LU1111702079	None
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-P EUR acc-	LU1111705338	None
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-P EUR dist-	LU0058892943	None
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-P USD H2 acc-	LU1842719665	None
<b>JSS Sustainable Equity - Green Planet</b>	-C CHF H1 acc-	LU1111702236	None
<b>JSS Sustainable Equity - Green Planet</b>	-C EUR acc-	LU0950593250	None
<b>JSS Sustainable Equity - Green Planet</b>	-C EUR dist-	LU1732172694	None
<b>JSS Sustainable Equity - Green Planet</b>	-C USD acc-	LU1111705684	None
<b>JSS Sustainable Equity - Green Planet</b>	-C USD dist-	LU1732172777	None
<b>JSS Sustainable Equity - Green Planet</b>	-I CHF acc-	LU1965939850	None
<b>JSS Sustainable Equity - Green Planet</b>	-I EUR acc-	LU0333595519	None
<b>JSS Sustainable Equity - Green Planet</b>	-I EUR dist-	LU1732172850	None
<b>JSS Sustainable Equity - Green Planet</b>	-P CHF H1 acc -	LU1111702319	None
<b>JSS Sustainable Equity - Green Planet</b>	-P EUR acc-	LU0707700596	None
<b>JSS Sustainable Equity - Green Planet</b>	-P EUR dist-	LU0333595436	None
<b>JSS Sustainable Equity - Green Planet</b>	-P GBP dist-	LU1545800341	None
<b>JSS Sustainable Equity - Green Planet</b>	-P USD H1 acc-	LU1120832198	None
<b>JSS Sustainable Equity - Green Planet</b>	-P USD dist-	LU0950593417	None
<b>JSS Sustainable Equity - Green Planet</b>	-S EUR dist-	LU1842716729	None
<b>JSS Sustainable Equity - Green Planet</b>	-Y EUR acc-	LU1205684183	None
<b>JSS Bond - USD High Yield</b>	-C EUR acc hedged-	LU1184841341	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-C USD acc-	LU1184840962	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-C USD dist-	LU1210450109	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-I CHF acc hedged-	LU1184841937	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-I USD acc-	LU1184841770	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-I USD dist-	LU1210450018	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P CHF acc hedged-	LU1184840293	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P CHF dist hedged-	LU1184840459	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P EUR acc hedged-	LU1184840533	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P EUR dist hedged-	LU1184840707	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P USD acc-	LU1184840020	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P USD dist-	LU1210449945	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Sustainable Bond - Total Return Global</b>	-C CHF acc hedged-	LU1332517405	None
<b>JSS Sustainable Bond - Total Return Global</b>	-C EUR acc hedged-	LU1332517660	None
<b>JSS Sustainable Bond - Total Return Global</b>	-C USD acc-	LU1332517231	None
<b>JSS Sustainable Bond - Total Return Global</b>	-C USD dist-	LU1332517314	None
<b>JSS Sustainable Bond - Total Return Global</b>	-I CHF acc hedged-	LU1332518122	None
<b>JSS Sustainable Bond - Total Return Global</b>	-I EUR acc hedged-	LU1332518478	None
<b>JSS Sustainable Bond - Total Return Global</b>	-I EUR dist hedged-	LU1332518551	None
<b>JSS Sustainable Bond - Total Return Global</b>	-I USD acc-	LU1332517827	None
<b>JSS Sustainable Bond - Total Return Global</b>	-I USD dist-	LU1332518049	None

\* please refer to Note 18



# Information\* (continued)

as of 30.06.2022

	Class Name	ISIN	Benchmark
<b>JSS Sustainable Bond - Total Return Global</b>	-M CHF acc hedged-	LU1332518635	None
<b>JSS Sustainable Bond - Total Return Global</b>	-P CHF acc hedged-	LU1332516852	None
<b>JSS Sustainable Bond - Total Return Global</b>	-P EUR acc hedged-	LU1332517074	None
<b>JSS Sustainable Bond - Total Return Global</b>	-P EUR dist hedged-	LU1332517157	None
<b>JSS Sustainable Bond - Total Return Global</b>	-P USD acc-	LU1332516696	None
<b>JSS Sustainable Bond - Total Return Global</b>	-P USD dist-	LU1332516779	None
<b>JSS Sustainable Bond - Total Return Global</b>	-Y CHF acc hedged-	LU1405747244	None
<b>JSS Sustainable Bond - Total Return Global</b>	-Y EUR acc hedged-	LU1405747327	None
<b>JSS Sustainable Bond - Total Return Global</b>	-Y GBP dist hedged-	LU1405749539	None
<b>JSS Sustainable Bond - Total Return Global</b>	-Y USD acc-	LU1405747087	None
<b>JSS Sustainable Bond - Total Return Global</b>	-Y USD dist-	LU1405747160	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-C EUR acc-	LU1752455532	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-C EUR dist-	LU1752455615	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-C USD acc-	LU1752455375	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-E EUR acc-	LU2161045799	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-E EUR dist-	LU2161045872	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-I USD acc-	LU1752455888	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-P EUR acc-	LU1752454998	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-P EUR dist-	LU1752455292	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-P USD acc-	LU1752454642	None
<b>JSS Sustainable Equity - Next-Gen Consumer</b>	-P USD dist-	LU1752454725	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-C CHF acc-	LU1842718345	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-C EUR acc-	LU1752457405	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-C USD acc-	LU1752456936	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-C USD dist-	LU1752457157	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-E USD acc-	LU1842717453	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-E USD dist-	LU1842717537	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I CHF acc-	LU1842718691	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I EUR acc-	LU2076231567	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I USD (BRL hedged) acc-	LU1842717883	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I USD acc-	LU1752458551	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I10 USD acc-	LU2273126701	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-M USD acc-	LU1842718006	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P CHF dist-	LU1842718261	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P EUR acc-	LU1752456696	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P EUR dist-	LU1752456852	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P USD acc-	LU1752456340	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P USD dist-	LU1752456423	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-Y USD acc-	LU1752458049	None
<b>JSS Sustainable Equity - Tech Disruptors</b>	-Y USD dist-	LU1752458478	None
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-C USD acc-	LU1835934479	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-C USD dist-	LU1835934552	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-I USD acc-	LU1835934636	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-I USD dist-	LU1835934719	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-M USD acc-	LU1835935013	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-P USD acc-	LU1835934123	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-P USD dist-	LU1835934396	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-Y USD acc-	LU1835934800	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-Y USD dist-	LU1835934982	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Equity - All China</b>	-C CHF acc-	LU1965940783	MSCI China All Shares NR Index

\* please refer to Note 18

# Information\* (continued)

as of 30.06.2022

	Class Name	ISIN	Benchmark
<b>JSS Equity - All China</b>	-C EUR acc-	LU1965940510	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-C USD acc-	LU1900873875	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-C USD dist-	LU1900873958	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-I CHF acc-	LU1965941161	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-I EUR acc-	LU1965940940	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-I USD acc-	LU1900874097	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-I10 USD acc-	LU2273125992	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P CHF acc-	LU1965940353	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P CHF dist-	LU1965940437	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P EUR acc-	LU1965940197	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P USD acc-	LU1900873529	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P USD dist-	LU1900873792	MSCI China All Shares NR Index

\* please refer to Note 18

# Information\* (continued)

## Total expense ratio as at 30.06.2022

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - Emerging Markets Corporate IG -C CHF acc hedged-	LU1073944271	1.17	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C EUR acc hedged-	LU1073944354	1.16	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD acc-	LU1073944198	1.17	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD dist-	LU1210450364	1.17	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I CHF acc hedged-	LU1073944511	0.98	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD acc-	LU1073944438	0.98	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD dist-	LU1210450448	0.97	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P CHF acc hedged-	LU1073943893	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR acc hedged-	LU1073943976	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR dist hedged-	LU1244594351	1.61	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD acc-	LU1073943620	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD dist-	LU1210450281	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF acc hedged-	LU1201473821	0.82	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF dist hedged-	LU1244594948	0.82	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR acc hedged-	LU1201474043	0.82	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR dist hedged-	LU1244595085	0.81	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y GBP dist hedged-	LU1545798859	0.82	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD acc-	LU1201474126	0.82	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD dist-	LU1210450521	0.82	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc-	LU0950588334	1.33	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist-	LU1732170136	1.32	-
JSS Sustainable Equity - Systematic Emerging Markets -I USD acc-	LU1111702400	1.05	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist-	LU0068337053	1.83	-
JSS Sustainable Equity - Global Dividend -C EUR acc-	LU0950588763	1.31	-
JSS Sustainable Equity - Global Dividend -C EUR dist-	LU1732170649	1.31	-
JSS Sustainable Equity - Global Dividend -C USD acc-	LU1111702822	1.30	-
JSS Sustainable Equity - Global Dividend -C USD dist-	LU2076226567	1.29	-
JSS Sustainable Equity - Global Dividend -E USD acc-	LU2076227615	1.59	-
JSS Sustainable Equity - Global Dividend -E USD dist-	LU2076227532	1.59	-
JSS Sustainable Equity - Global Dividend -I USD acc-	LU1111703044	1.02	-
JSS Sustainable Equity - Global Dividend -M USD acc-	LU2076228340	0.26	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	LU0533812276	1.80	-
JSS Sustainable Equity - Global Dividend -P EUR dist-	LU0375216479	1.80	-
JSS Sustainable Equity - Global Dividend -P USD acc-	LU1096892549	1.80	-
JSS Sustainable Equity - Global Dividend -P USD dist-	LU1732170565	1.81	-
JSS Sustainable Equity - Global Dividend -S EUR acc-	LU1842717297	1.04	-
JSS Sustainable Equity - Global Dividend -S EUR dist-	LU1842717370	1.04	-
JSS Sustainable Equity - Global Dividend -Y USD acc-	LU2076228001	0.91	-
JSS Sustainable Equity - Global Dividend -Y USD dist-	LU2076227961	0.90	-
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -C CHF acc-	LU0950588920	1.30	0.02
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -C CHF dist-	LU1732170995	1.31	0.02
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -P CHF dist-	LU0058890657	1.80	0.02
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR acc-	LU0950589068	1.30	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR dist-	LU1732171027	1.30	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR dist-	LU0058893917	1.80	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -S EUR acc-	LU1842716646	1.05	-
JSS Sustainable Multi Asset - Thematic Growth (EUR) -P EUR acc-	LU0198388380	1.86	-
JSS Twelve Sustainable Insurance Bond -C CHF acc hedged-	LU1111708860	1.24	0.01
JSS Twelve Sustainable Insurance Bond -C EUR acc-	LU1111708787	1.24	0.02
JSS Twelve Sustainable Insurance Bond -C GBP acc hedged-	LU1111709082	1.24	0.02
JSS Twelve Sustainable Insurance Bond -C USD acc hedged-	LU1111708944	1.23	0.01
JSS Twelve Sustainable Insurance Bond -I CHF acc hedged-	LU1111709322	0.72	0.03
JSS Twelve Sustainable Insurance Bond -I EUR acc-	LU1111709249	0.73	0.03
JSS Twelve Sustainable Insurance Bond -I USD acc hedged-	LU1111709595	0.72	0.03
JSS Twelve Sustainable Insurance Bond -I USD dist hedged-	LU1244595754	0.62	0.03
JSS Twelve Sustainable Insurance Bond -I10 CHF acc hedged-	LU2075973177	0.64	-
JSS Twelve Sustainable Insurance Bond -I10 EUR acc-	LU2075973334	0.64	-
JSS Twelve Sustainable Insurance Bond -I3 CHF acc hedged-	LU2075972286	0.69	-
JSS Twelve Sustainable Insurance Bond -I30 CHF acc hedged-	LU1629314078	0.59	-
JSS Twelve Sustainable Insurance Bond -I30 EUR acc-	LU1629313856	0.59	-
JSS Twelve Sustainable Insurance Bond -I30 EUR dist-	LU1629313930	0.59	-
JSS Twelve Sustainable Insurance Bond -I30 USD acc hedged-	LU1629314235	0.58	-
JSS Twelve Sustainable Insurance Bond -I30 USD dist hedged-	LU1629314318	0.59	-

\* please refer to Note 18

# Information\* (continued)

## Total expense ratio as at 30.06.2022

	ISIN number	TER with performance fee	% of performance fee
JSS Twelve Sustainable Insurance Bond -IZ3 CHF acc hedged-	LU2075975206	0.70	-
JSS Twelve Sustainable Insurance Bond -IZ3 EUR acc-	LU2075975461	0.69	-
JSS Twelve Sustainable Insurance Bond -IZ3 EUR dist-	LU2075975545	0.69	-
JSS Twelve Sustainable Insurance Bond -IZ10 USD acc hedged-	LU2075977087	0.58	-
JSS Twelve Sustainable Insurance Bond -IZ10 CHF acc hedged-	LU2075976600	0.58	-
JSS Twelve Sustainable Insurance Bond -IZ10 GBP acc hedged-	LU2075977327	0.60	-
JSS Twelve Sustainable Insurance Bond -P CHF acc hedged-	LU1111708431	1.33	0.01
JSS Twelve Sustainable Insurance Bond -P EUR acc-	LU1111708357	1.34	0.02
JSS Twelve Sustainable Insurance Bond -P EUR dist-	LU1210451099	1.34	0.02
JSS Twelve Sustainable Insurance Bond -P USD acc hedged-	LU1111708514	1.33	0.01
JSS Twelve Sustainable Insurance Bond -P USD dist hedged-	LU1244595242	1.33	0.01
JSS Sustainable Equity - Global Thematic -C CHF acc-	LU2076229074	1.53	-
JSS Sustainable Equity - Global Thematic -C EUR acc-	LU0950589498	1.52	-
JSS Sustainable Equity - Global Thematic -C EUR dist-	LU1732171373	1.52	-
JSS Sustainable Equity - Global Thematic -C USD acc-	LU1111703127	1.52	-
JSS Sustainable Equity - Global Thematic -I EUR acc-	LU0405184523	1.38	-
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	LU2067136072	1.05	-
JSS Sustainable Equity - Global Thematic -I USD acc-	LU1111703390	1.38	-
JSS Sustainable Equity - Global Thematic -I USD dist-	LU1991390706	1.38	-
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	LU2008796604	0.88	-
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	LU2008796273	0.88	-
JSS Sustainable Equity - Global Thematic -I10 USD acc-	LU2008796430	0.88	-
JSS Sustainable Equity - Global Thematic -I30 CHF acc-	LU2427699371	0.83	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	LU2076230247	1.37	-
JSS Sustainable Equity - Global Thematic -M EUR acc-	LU0950589571	0.36	-
JSS Sustainable Equity - Global Thematic -P EUR acc-	LU0480508919	2.02	-
JSS Sustainable Equity - Global Thematic -P EUR dist-	LU0229773345	2.02	-
JSS Sustainable Equity - Global Thematic -P SGD acc-	LU2361429579	2.04	-
JSS Sustainable Equity - Global Thematic -P USD acc-	LU1111703473	2.02	-
JSS Sustainable Equity - Global Thematic -P USD dist-	LU1732171290	2.03	-
JSS Sustainable Equity - Global Thematic -S EUR dist-	LU2076230833	1.02	-
JSS Sustainable Equity - Global Thematic -Y EUR acc-	LU1205684001	0.86	-
JSS Sustainable Equity - Global Thematic -Y USD dist-	LU2161043588	0.88	-
JSS Sustainable Bond - Global Short-term -C CHF acc hedged-	LU1073945245	0.99	-
JSS Sustainable Bond - Global Short-term -C EUR acc hedged-	LU1073945328	0.99	-
JSS Sustainable Bond - Global Short-term -C EUR dist hedged-	LU1244596133	0.98	-
JSS Sustainable Bond - Global Short-term -C USD acc-	LU1073945161	0.98	-
JSS Sustainable Bond - Global Short-term -C USD dist-	LU1210452063	0.99	-
JSS Sustainable Bond - Global Short-term -I USD acc-	LU1073945591	0.83	-
JSS Sustainable Bond - Global Short-term -P CHF acc hedged-	LU1073944941	1.08	-
JSS Sustainable Bond - Global Short-term -P EUR acc hedged-	LU1073945088	1.08	-
JSS Sustainable Bond - Global Short-term -P USD acc-	LU1073944867	1.08	-
JSS Sustainable Bond - Global Short-term -P USD dist-	LU1210451842	1.08	-
JSS Sustainable Bond - Global Short-term -Y CHF acc hedged-	LU1201473581	0.69	-
JSS Sustainable Bond - Global Short-term -Y EUR acc hedged-	LU1201473664	0.68	-
JSS Sustainable Bond - Global Short-term -Y USD dist-	LU1210452659	0.68	-
JSS Sustainable Bond CHF -C CHF acc-	LU0950591809	0.83	-
JSS Sustainable Bond CHF -M CHF acc-	LU0950591981	0.43	-
JSS Sustainable Bond CHF -P CHF dist-	LU0121751324	1.08	-
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	LU2076224786	0.74	-
JSS Sustainable Bond - Euro Broad -C EUR acc-	LU0950592104	0.74	-
JSS Sustainable Bond - Euro Broad -C EUR dist-	LU1732171969	0.74	-
JSS Sustainable Bond - Euro Broad -I EUR acc-	LU2076225163	0.51	-
JSS Sustainable Bond - Euro Broad -I EUR dist-	LU2076225247	0.52	-
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	LU2076224273	0.99	-
JSS Sustainable Bond - Euro Broad -P EUR dist-	LU0158938935	0.99	-
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged-	LU2076226054	0.64	-
JSS Sustainable Bond - Euro Broad -Y EUR acc-	LU1752454568	0.65	-
JSS Sustainable Bond - Euro Broad -Y EUR dist-	LU1752454485	0.64	-
JSS Sustainable Bond - EUR Corporates -C EUR acc-	LU0950591718	0.78	-
JSS Sustainable Bond - EUR Corporates -C EUR dist-	LU1732172009	0.79	-
JSS Sustainable Bond - EUR Corporates -I EUR acc-	LU0734492860	0.65	-
JSS Sustainable Bond - EUR Corporates -M EUR acc-	LU0776582891	0.35	-

\* please refer to Note 18

# Information\* (continued)

## Total expense ratio as at 30.06.2022

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - EUR Corporates -P EUR dist-	LU0045164786	1.04	-
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged-	LU2312587103	0.64	-
JSS Sustainable Bond - EUR Corporates -Y EUR acc-	LU1205683706	0.64	-
JSS Sustainable Green Bond - Global -C CHF acc hedged-	LU1698507123	1.02	-
JSS Sustainable Green Bond - Global -C EUR dist-	LU1698507040	1.02	-
JSS Sustainable Green Bond - Global -P EUR acc-	LU0288930356	1.21	-
JSS Sustainable Equity - Europe -C EUR acc-	LU0950592369	1.31	-
JSS Sustainable Equity - Europe -P EUR acc-	LU0484532444	1.67	-
JSS Sustainable Equity - Europe -P EUR dist-	LU0058891119	1.67	-
JSS Sustainable Equity - Europe -P USD acc-	LU1096900078	1.67	-
JSS Sustainable Equity - Europe -Y EUR acc-	LU1205683888	0.72	-
JSS Sustainable Equity - Global Climate 2035 -C CHF acc-	LU2273127774	1.30	-
JSS Sustainable Equity - Global Climate 2035 -C EUR acc-	LU0950592443	1.30	-
JSS Sustainable Equity - Global Climate 2035 -C USD acc-	LU1111704364	1.30	-
JSS Sustainable Equity - Global Climate 2035 -I CHF acc-	LU2273128319	1.05	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	LU0749004452	0.25	-
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	LU0097427784	1.90	-
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	LU1111704448	1.89	-
JSS Sustainable Equity - Real Estate Global -C EUR acc-	LU0950592872	1.36	-
JSS Sustainable Equity - Real Estate Global -C EUR dist-	LU1991392827	1.43	-
JSS Sustainable Equity - Real Estate Global -I EUR acc-	LU0950592955	1.20	-
JSS Sustainable Equity - Real Estate Global -P EUR acc-	LU0288928376	1.84	-
JSS Sustainable Equity - Real Estate Global -P EUR dist-	LU1991392074	1.84	-
JSS Sustainable Equity - Real Estate Global -P USD acc-	LU1111705098	1.84	-
JSS Sustainable Equity - USA -C USD acc-	LU0950593094	1.28	-
JSS Sustainable Equity - USA -I USD acc-	LU1111705254	1.00	-
JSS Sustainable Equity - USA -I USD dist-	LU2076232961	1.03	-
JSS Sustainable Equity - USA -I10 USD acc-	LU2427700138	0.86	-
JSS Sustainable Equity - USA -P USD acc-	LU0526864581	1.73	-
JSS Sustainable Equity - USA -P USD dist-	LU2076232706	1.73	-
JSS Sustainable Equity - USA -Y USD acc-	LU1629314664	0.69	-
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc-	LU0950593177	1.27	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR dist-	LU1842720242	1.03	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	LU2273130562	0.99	-
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc-	LU1842720325	0.99	-
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc-	LU1111702079	1.79	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc-	LU1111705338	1.76	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist-	LU0058892943	1.79	-
JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc-	LU1842719665	1.77	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc-	LU1111702236	1.64	-
JSS Sustainable Equity - Green Planet -C EUR acc-	LU0950593250	1.65	-
JSS Sustainable Equity - Green Planet -C EUR dist-	LU1732172694	1.64	-
JSS Sustainable Equity - Green Planet -C USD acc-	LU1111705684	1.64	-
JSS Sustainable Equity - Green Planet -C USD dist-	LU1732172777	1.64	-
JSS Sustainable Equity - Green Planet -I CHF acc-	LU1965939850	1.16	-
JSS Sustainable Equity - Green Planet -I EUR acc-	LU0333595519	1.16	-
JSS Sustainable Equity - Green Planet -I EUR dist-	LU1732172850	1.20	-
JSS Sustainable Equity - Green Planet -P CHF H1 acc -	LU1111702319	2.21	-
JSS Sustainable Equity - Green Planet -P EUR acc-	LU0707700596	2.21	-
JSS Sustainable Equity - Green Planet -P EUR dist-	LU0333595436	2.21	-
JSS Sustainable Equity - Green Planet -P GBP dist-	LU1545800341	2.21	-
JSS Sustainable Equity - Green Planet -P USD H1 acc-	LU1120832198	2.21	-
JSS Sustainable Equity - Green Planet -P USD dist-	LU0950593417	2.21	-
JSS Sustainable Equity - Green Planet -S EUR dist-	LU1842716729	1.29	-
JSS Sustainable Equity - Green Planet -Y EUR acc-	LU1205684183	0.94	-
JSS Bond - USD High Yield -C EUR acc hedged-	LU1184841341	1.41	-
JSS Bond - USD High Yield -C USD acc-	LU1184840962	1.42	-
JSS Bond - USD High Yield -C USD dist-	LU1210450109	1.42	-
JSS Bond - USD High Yield -I CHF acc hedged-	LU1184841937	1.18	-
JSS Bond - USD High Yield -I USD acc-	LU1184841770	1.18	-
JSS Bond - USD High Yield -I USD dist-	LU1210450018	1.18	-
JSS Bond - USD High Yield -P CHF acc hedged-	LU1184840293	1.72	-
JSS Bond - USD High Yield -P CHF dist hedged-	LU1184840459	1.72	-

\* please refer to Note 18

# Information\* (continued)

## Total expense ratio as at 30.06.2022

	ISIN number	TER with performance fee	% of performance fee
JSS Bond - USD High Yield -P EUR acc hedged-	LU1184840533	1.71	-
JSS Bond - USD High Yield -P EUR dist hedged-	LU1184840707	1.71	-
JSS Bond - USD High Yield -P USD acc-	LU1184840020	1.71	-
JSS Bond - USD High Yield -P USD dist-	LU1210449945	1.72	-
JSS Sustainable Bond - Total Return Global -C CHF acc hedged-	LU1332517405	0.93	-
JSS Sustainable Bond - Total Return Global -C EUR acc hedged-	LU1332517660	0.93	-
JSS Sustainable Bond - Total Return Global -C USD acc-	LU1332517231	0.93	-
JSS Sustainable Bond - Total Return Global -C USD dist-	LU1332517314	0.93	-
JSS Sustainable Bond - Total Return Global -I CHF acc hedged-	LU1332518122	0.74	-
JSS Sustainable Bond - Total Return Global -I EUR acc hedged-	LU1332518478	0.73	-
JSS Sustainable Bond - Total Return Global -I EUR dist hedged-	LU1332518551	0.74	-
JSS Sustainable Bond - Total Return Global -I USD acc-	LU1332517827	0.73	-
JSS Sustainable Bond - Total Return Global -I USD dist-	LU1332518049	0.74	-
JSS Sustainable Bond - Total Return Global -M CHF acc hedged-	LU1332518635	0.36	-
JSS Sustainable Bond - Total Return Global -P CHF acc hedged-	LU1332516852	1.27	-
JSS Sustainable Bond - Total Return Global -P EUR acc hedged-	LU1332517074	1.27	-
JSS Sustainable Bond - Total Return Global -P EUR dist hedged-	LU1332517157	1.28	-
JSS Sustainable Bond - Total Return Global -P USD acc-	LU1332516696	1.28	-
JSS Sustainable Bond - Total Return Global -P USD dist-	LU1332516779	1.28	-
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged-	LU1405747244	0.63	-
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged-	LU1405747327	0.63	-
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged-	LU1405749539	0.63	-
JSS Sustainable Bond - Total Return Global -Y USD acc-	LU1405747087	0.63	-
JSS Sustainable Bond - Total Return Global -Y USD dist-	LU1405747160	0.63	-
JSS Sustainable Equity - Next-Gen Consumer -C EUR acc-	LU1752455532	1.38	-
JSS Sustainable Equity - Next-Gen Consumer -C EUR dist-	LU1752455615	1.25	-
JSS Sustainable Equity - Next-Gen Consumer -C USD acc-	LU1752455375	1.38	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR acc-	LU2161045799	1.50	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR dist-	LU2161045872	1.31	-
JSS Sustainable Equity - Next-Gen Consumer -I USD acc-	LU1752455888	1.12	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR acc-	LU1752454998	1.97	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR dist-	LU1752455292	1.97	-
JSS Sustainable Equity - Next-Gen Consumer -P USD acc-	LU1752454642	1.98	-
JSS Sustainable Equity - Next-Gen Consumer -P USD dist-	LU1752454725	1.97	-
JSS Sustainable Equity - Tech Disruptors -C CHF acc-	LU1842718345	1.29	-
JSS Sustainable Equity - Tech Disruptors -C EUR acc-	LU1752457405	1.29	-
JSS Sustainable Equity - Tech Disruptors -C USD acc-	LU1752456936	1.29	-
JSS Sustainable Equity - Tech Disruptors -C USD dist-	LU1752457157	1.27	-
JSS Sustainable Equity - Tech Disruptors -E USD acc-	LU1842717453	1.58	-
JSS Sustainable Equity - Tech Disruptors -E USD dist-	LU1842717537	1.59	-
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	LU1842718691	1.05	-
JSS Sustainable Equity - Tech Disruptors -I EUR acc-	LU2076231567	1.05	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	LU1842717883	1.11	-
JSS Sustainable Equity - Tech Disruptors -I USD acc-	LU1752458551	1.03	-
JSS Sustainable Equity - Tech Disruptors -I10 USD acc-	LU2273126701	0.96	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	LU1842718006	0.38	-
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	LU1842718261	1.89	-
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	LU1752456696	1.89	-
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	LU1752456852	1.89	-
JSS Sustainable Equity - Tech Disruptors -P USD acc-	LU1752456340	1.88	-
JSS Sustainable Equity - Tech Disruptors -P USD dist-	LU1752456423	1.88	-
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	LU1752458049	0.90	-
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	LU1752458478	0.90	-
JSS Sustainable Bond - Emerging Markets Local Currency -C USD acc-	LU1835934479	1.36	-
JSS Sustainable Bond - Emerging Markets Local Currency -C USD dist-	LU1835934552	1.36	-
JSS Sustainable Bond - Emerging Markets Local Currency -I USD acc-	LU1835934636	1.00	-
JSS Sustainable Bond - Emerging Markets Local Currency -I USD dist-	LU1835934719	1.00	-
JSS Sustainable Bond - Emerging Markets Local Currency -M USD acc-	LU1835935013	0.44	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD acc-	LU1835934123	1.86	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD dist-	LU1835934396	1.86	-
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD acc-	LU1835934800	0.95	-
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD dist-	LU1835934982	0.95	-
JSS Equity - All China -C CHF acc-	LU1965940783	1.58	-

\* please refer to Note 18

# Information\* (continued)

## Total expense ratio as at 30.06.2022

	ISIN number	TER with performance fee	% of performance fee
JSS Equity - All China -C EUR acc-	LU1965940510	1.58	-
JSS Equity - All China -C USD acc-	LU1900873875	1.57	-
JSS Equity - All China -C USD dist-	LU1900873958	1.57	-
JSS Equity - All China -I CHF acc-	LU1965941161	1.24	-
JSS Equity - All China -I EUR acc-	LU1965940940	1.22	-
JSS Equity - All China -I USD acc-	LU1900874097	1.22	-
JSS Equity - All China -I10 USD acc-	LU2273125992	1.14	-
JSS Equity - All China -P CHF acc-	LU1965940353	1.97	-
JSS Equity - All China -P CHF dist-	LU1965940437	1.98	-
JSS Equity - All China -P EUR acc-	LU1965940197	1.97	-
JSS Equity - All China -P USD acc-	LU1900873529	1.97	-
JSS Equity - All China -P USD dist-	LU1900873792	1.98	-

\* please refer to Note 18

# Organisation and Management

## Registered office of the Company

11-13, Boulevard de la Foire,  
L-1528 Luxembourg, Grand Duchy of Luxembourg

## Management Company

J. Safra Sarasin Fund Management (Luxembourg) S.A.,  
11-13, Boulevard de la Foire,  
L-1528 Luxembourg, Grand Duchy of Luxembourg

## Board of Directors of the Company

Urs Oberer (Chairman),  
Managing Director,  
Bank J. Safra Sarasin AG,  
Basel, Switzerland

Jules Ronald Moor,  
Managing Director (CEO Luxembourg),  
Banque J. Safra Sarasin (Luxembourg) S.A.,  
Luxembourg, Grand Duchy of Luxembourg

Ronnie Neefs  
Luxembourg, Grand Duchy of Luxembourg

Claude Niedner,  
Partner,  
Arendt & Medernach S.A.,  
Luxembourg, Grand Duchy of Luxembourg

## Executive directors of the Management Company

Leonardo Mattos,  
Luxembourg, Grand Duchy of Luxembourg

Valter Rinaldi,  
Basel, Switzerland

Ronnie Neefs,  
Luxembourg, Grand Duchy of Luxembourg

## Investment Managers

### Bank J. Safra Sarasin AG,

Elisabethenstrasse 62,  
CH-4051 Basel, Switzerland

#### Sub-funds under management:

JSS Sustainable Equity - Systematic Emerging Markets,  
JSS Sustainable Equity - Global Dividend,  
JSS Sustainable Bond CHF,  
JSS Sustainable Green Bond - Global,  
JSS Sustainable Bond - Euro Broad,  
JSS Sustainable Bond EUR Corporates,  
JSS Sustainable Equity - Europe,  
JSS Sustainable Equity - Global Climate 2035,  
JSS Sustainable Equity - USA,  
JSS Sustainable Equity - Green Planet,  
JSS Sustainable Bond - Total Return Global,  
JSS Sustainable Multi Asset - Global Opportunities,  
JSS Sustainable Equity - Next-Gen Consumer,  
JSS Sustainable Equity - Tech Disruptors,  
JSS Sustainable Bond - Emerging Markets Local Currency,  
JSS Sustainable Bond - Emerging Markets Corporate IG,  
JSS Sustainable Bond - Global Short-term.

### Sarasin & Partners LLP,

Juxon House, 100 St. Paul's Churchyard,  
London EC4M 8BU, United Kingdom

#### Sub-funds under management:

JSS Sustainable Multi Asset - Thematic Growth (EUR),  
JSS Sustainable Equity - Global Thematic,  
JSS Sustainable Equity - Real Estate Global,  
JSS Sustainable Multi Asset - Thematic Balanced (CHF),  
JSS Sustainable Multi Asset - Thematic Balanced (EUR).

### J. Safra Sarasin Asset Management (Europe) Ltd,

47 Berkeley Square,  
London W1J 5AU, United Kingdom

#### Sub-funds under management:

JSS Alternative Multi-Strategy Fund\*.

### J. Safra Asset Management Ltda

Avenida Paulista 2100,  
Cerqueira César, CEP 01310.930,  
City of São Paulo,  
State of São Paulo, Brazil

#### Sub-funds under management:

JSS Responsible Equity - Brazil\*.

### Twelve Capital AG

Dufourstrasse 101,  
CH-8008 Zurich, Switzerland

#### Sub-funds under management:

JSS Twelve Sustainable Insurance Bond.

### Federated Investment Counseling

1001 Liberty Avenue,  
Pittsburgh PA 15222,  
Pennsylvania, USA

#### Sub-funds under management:

JSS Bond - USD High Yield.

### China Asset Management Co. Ltd.

Zone A, Tianzhu Airport Industrial Zone,  
Shunyi District,  
Beijing,

People's Republic of China

#### Sub-funds under management:

JSS Equity - All China

\* Please refer to note 18



# Organisation and Management (continued)

## **Depository & Paying Agent**

RBC Investor Services Bank S.A.,  
14, Porte de France,  
L-4360 Esch-sur-Alzette,  
Grand Duchy of Luxembourg

## **Central Administration, Domiciliary, Registrar and Transfer Agent**

RBC Investor Services Bank S.A.,  
14, Porte de France,  
L-4360 Esch-sur-Alzette,  
Grand Duchy of Luxembourg

## **Paying agent for Switzerland**

Bank J. Safra Sarasin AG,  
Elisabethenstrasse 62,  
CH-4002 Basel, Switzerland

## **Representative in Switzerland**

J. Safra Sarasin Investmentfonds AG,  
Wallstrasse 9,  
CH-4002 Basel, Switzerland

## **Information and Paying Agent in Liechtenstein**

(until 01.08.2021)  
Volksbank AG,  
Feldkircher Strasse 2,  
FL-9494 Schaan, Liechtenstein

## **Information Agent in Germany**

(until 01.09.2021)  
J. Safra Sarasin (Deutschland) GmbH  
Kirchnerstrasse 6-8,  
D-60311 Frankfurt am Main, Germany

## **Paying and Information Agent in Austria**

(until 30.09.2021)  
Raiffeisen Bank International AG,  
Am Stadtpark 9,  
A-1030 Vienna, Austria

## **Paying Agents in Italy**

State Street S.p.A.,  
via Ferrante Aporti, 10,  
I-20125 Milano, Italy

Société Générale Securities Services S.p.A.,  
Via Benigno Crespi 19/A - MAC2,  
I-20159 Milano, Italy

Allfunds Bank S.A., Italian Branch,  
Via Santa Margherita, 7,  
I-20121 Milano, Italy

## **Centralizing Correspondent in France**

Caceis Bank France S.A.  
1-3, Place Vallhubert,  
F-75013 Paris, France

## **Information Agent in Gibraltar**

Bank J. Safra Sarasin (Gibraltar) Ltd.  
57/63 Line Wall Road  
P.O. Box 452, Gibraltar

## **Facility and Paying Agent in Great Britain**

Sarasin & Partners LLP,  
Juxon House, 100 St. Paul's Churchyard,  
London EC4M 8BU, Great Britain

## **Paying Agent in Sweden**

SEB Skandinaviska Enskilda Banken AG,  
Merchant Banking,  
SE-10640 Stockholm, Sweden

## **Cabinet de révision agréé**

Deloitte Audit,  
Société à responsabilité limitée,  
20, Boulevard de Kockelscheuer,  
L-1821 Luxembourg, Grand Duchy of Luxembourg

## **Legal Advisor**

Arendt & Medernach S.A.,  
41A, avenue J.F Kennedy,  
L-2082 Luxembourg, Grand Duchy of Luxembourg

# Comparative net asset value table

## Comparative net asset value table

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -C CHF acc hedged- LU1073944271</b>			
Net assets	232 947.71	374 022.31	8 458 553.23
Net asset value per share	82.70	99.11	92.71
Shares Outstanding	2 816.78	3 773.81	91 234.47
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -C EUR acc hedged- LU1073944354</b>			
Net assets	149 841.24	379 660.80	-
Net asset value per share	82.93	99.21	-
Shares Outstanding	1 806.84	3 826.84	-
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -C USD acc- LU1073944198</b>			
Net assets	5 348 950.51	7 046 571.68	2 833 448.92
Net asset value per share	110.81	130.99	123.38
Shares Outstanding	48 271.37	53 794.73	22 966.11
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -C USD dist- LU1210450364</b>			
Net assets	6 142 307.32	7 406 352.45	6 797 520.19
Net asset value per share	89.76	109.21	106.01
Shares Outstanding	68 430.34	67 817.53	64 121.39
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -I CHF acc hedged- LU1073944511</b>			
Net assets	3 909 120.00	8 893 536.14	8 458 553.23
Net asset value per share	81.44	97.48	92.71
Shares Outstanding	48 000.00	91 234.47	91 234.47
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -I USD acc- LU1073944438</b>			
Net assets	155 342 446.64	200 617 774.78	155 226 126.16
Net asset value per share	112.70	132.97	124.96
Shares Outstanding	1 378 371.31	1 508 744.64	1 242 216.07
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -I USD dist- LU1210450448</b>			
Net assets	8 855 326.13	23 356 849.31	45 979 202.80
Net asset value per share	87.30	106.25	103.11
Shares Outstanding	101 435.58	219 829.17	445 909.06
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P CHF acc hedged- LU1073943893</b>			
Net assets	3 058 591.44	2 877 537.09	2 651 846.43
Net asset value per share	77.77	93.62	89.62
Shares Outstanding	39 328.68	30 736.35	29 588.56
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P EUR acc hedged- LU1073943976</b>			
Net assets	10 087 627.48	12 451 539.70	17 065 637.68
Net asset value per share	74.80	89.91	85.91
Shares Outstanding	134 861.33	138 488.93	198 642.18
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P EUR dist hedged- LU1244594351</b>			
Net assets	668 790.84	1 275 133.31	1 440 306.72
Net asset value per share	78.30	96.53	94.64
Shares Outstanding	8 541.39	13 209.71	15 219.50
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P USD acc- LU1073943620</b>			
Net assets	60 619 004.64	86 594 384.18	71 626 280.39
Net asset value per share	107.22	127.31	120.41
Shares Outstanding	565 370.31	680 185.25	594 864.03
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P USD dist- LU1210450281</b>			
Net assets	19 105 492.68	26 223 816.30	23 115 585.97
Net asset value per share	89.37	108.70	105.52
Shares Outstanding	213 779.71	241 249.46	219 071.41

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y CHF acc hedged- LU1201473821</b>			
Net assets	33 939 048.75	36 141 005.04	833 633.05
Net asset value per share	82.41	98.42	93.51
Shares Outstanding	411 831.68	367 212.00	8 915.00
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y CHF dist hedged- LU1244594948</b>			
Net assets	3 101 706.87	3 233 323.60	-
Net asset value per share	80.44	98.79	-
Shares Outstanding	38 559.26	32 729.26	-
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y EUR acc hedged- LU1201474043</b>			
Net assets	44 894 927.63	45 570 546.12	611 240.35
Net asset value per share	79.31	94.54	89.65
Shares Outstanding	566 068.94	482 023.97	6 818.28
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y EUR dist hedged- LU1244595085</b>			
Net assets	612 256.00	1 928 355.00	-
Net asset value per share	80.56	98.89	-
Shares Outstanding	7 600.00	19 500.00	-
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y GBP dist hedged- LU1545798859</b>			
Net assets	4 508 423.11	5 216 801.14	-
Net asset value per share	81.53	99.09	-
Shares Outstanding	55 297.72	52 647.10	-
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y USD acc- LU1201474126</b>			
Net assets	3 770 007.00	3 548 360.88	2 236 726.87
Net asset value per share	113.64	133.86	125.62
Shares Outstanding	33 175.00	26 508.00	17 806.00
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y USD dist- LU1210450521</b>			
Net assets	59 794 094.59	54 905 112.91	-
Net asset value per share	82.22	99.58	-
Shares Outstanding	727 245.13	551 366.87	-
<b>JSS Sustainable Equity - Systematic Emerging Markets -C USD acc- LU0950588334</b>			
Net assets	864 552.64	1 387 408.79	481 475.06
Net asset value per share	266.18	387.80	285.74
Shares Outstanding	3 248.00	3 577.64	1 685.00
<b>JSS Sustainable Equity - Systematic Emerging Markets -C USD dist- LU1732170136</b>			
Net assets	540 248.81	1 223 878.72	944 368.23
Net asset value per share	71.95	104.83	77.24
Shares Outstanding	7 508.67	11 674.89	12 227.01
<b>JSS Sustainable Equity - Systematic Emerging Markets -I USD acc- LU1111702400</b>			
Net assets	9 249 455.52	-	-
Net asset value per share	69.48	-	-
Shares Outstanding	133 124.00	-	-
<b>JSS Sustainable Equity - Systematic Emerging Markets -P USD dist- LU0068337053</b>			
Net assets	29 420 041.67	48 652 862.39	43 104 808.03
Net asset value per share	254.22	372.24	275.71
Shares Outstanding	115 726.70	130 702.94	156 339.63
<b>JSS Sustainable Equity - Global Dividend -C EUR acc- LU0950588763</b>			
Net assets	10 257 113.64	2 266 538.60	-
Net asset value per share	125.59	121.18	-
Shares Outstanding	81 671.42	18 703.90	-

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Global Dividend -C EUR dist- LU1732170649</b>			
Net assets	2 987 789.42	840 714.51	260 036.61
Net asset value per share	124.62	121.42	97.76
Shares Outstanding	23 975.20	6 924.02	2 660.00
<b>JSS Sustainable Equity - Global Dividend -C USD acc- LU1111702822</b>			
Net assets	7 843 358.45	2 252 816.48	-
Net asset value per share	108.09	118.30	-
Shares Outstanding	72 563.22	19 043.25	-
<b>JSS Sustainable Equity - Global Dividend -C USD dist- LU2076226567</b>			
Net assets	779 416.07	404 561.01	-
Net asset value per share	100.16	109.63	-
Shares Outstanding	7 781.71	3 690.24	-
<b>JSS Sustainable Equity - Global Dividend -E USD acc- LU2076227615</b>			
Net assets	3 982 416.63	4 797 923.49	-
Net asset value per share	117.01	128.45	-
Shares Outstanding	34 034.84	37 352.46	-
<b>JSS Sustainable Equity - Global Dividend -E USD dist- LU2076227532</b>			
Net assets	5 217 464.88	5 776 982.97	-
Net asset value per share	116.18	127.54	-
Shares Outstanding	44 908.46	45 295.46	-
<b>JSS Sustainable Equity - Global Dividend -I USD acc- LU1111703044</b>			
Net assets	261 957.00	-	-
Net asset value per share	90.33	-	-
Shares Outstanding	2 900.00	-	-
<b>JSS Sustainable Equity - Global Dividend -M USD acc- LU2076228340</b>			
Net assets	23 256 074.40	-	-
Net asset value per share	90.48	-	-
Shares Outstanding	257 030.00	-	-
<b>JSS Sustainable Equity - Global Dividend -P EUR acc- LU0533812276</b>			
Net assets	14 691 789.48	11 792 101.83	8 929 151.06
Net asset value per share	272.47	264.21	211.64
Shares Outstanding	53 920.76	44 631.55	42 190.23
<b>JSS Sustainable Equity - Global Dividend -P EUR dist- LU0375216479</b>			
Net assets	8 173 382.08	6 304 015.72	5 217 273.43
Net asset value per share	237.79	231.82	187.33
Shares Outstanding	34 372.27	27 193.58	27 851.11
<b>JSS Sustainable Equity - Global Dividend -P USD acc- LU1096892549</b>			
Net assets	36 253 295.32	28 151 199.65	1 985 678.18
Net asset value per share	284.85	313.33	237.70
Shares Outstanding	127 271.53	89 845.21	8 353.65
<b>JSS Sustainable Equity - Global Dividend -P USD dist- LU1732170565</b>			
Net assets	6 635 233.22	2 982 819.89	-
Net asset value per share	95.84	105.42	-
Shares Outstanding	69 232.40	28 294.63	-
<b>JSS Sustainable Equity - Global Dividend -S EUR acc- LU1842717297</b>			
Net assets	1 517 445.25	1 894 373.98	1 495 129.23
Net asset value per share	137.57	132.41	105.28
Shares Outstanding	11 030.35	14 306.88	14 201.71

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Global Dividend -S EUR dist- LU1842717370</b>			
Net assets	3 219 065.11	3 435 656.41	3 036 428.73
Net asset value per share	132.17	128.75	103.93
Shares Outstanding	24 355.49	26 684.71	29 217.44
<b>JSS Sustainable Equity - Global Dividend -Y USD acc- LU2076228001</b>			
Net assets	65 590 956.03	31 752 065.26	1 121 356.85
Net asset value per share	124.36	135.57	101.94
Shares Outstanding	527 428.08	234 211.59	11 000.00
<b>JSS Sustainable Equity - Global Dividend -Y USD dist- LU2076227961</b>			
Net assets	31 608 484.93	19 806 729.34	3 026 324.37
Net asset value per share	146.88	162.26	122.00
Shares Outstanding	215 199.38	122 067.85	24 805.80
<b>JSS Sustainable Multi Asset - Thematic Balanced (CHF)* -C CHF acc- LU0950588920</b>			
Net assets	9 607 991.61	13 657 546.22	5 321 954.39
Net asset value per share	408.31	502.79	443.45
Shares Outstanding	23 531.12	27 163.52	12 001.19
<b>JSS Sustainable Multi Asset - Thematic Balanced (CHF)* -C CHF dist- LU1732170995</b>			
Net assets	4 282 086.81	5 138 511.64	2 249 395.45
Net asset value per share	97.11	119.58	105.47
Shares Outstanding	44 095.22	42 971.33	21 326.35
<b>JSS Sustainable Multi Asset - Thematic Balanced (CHF)* -P CHF dist- LU0058890657</b>			
Net assets	128 964 955.34	167 659 891.74	145 250 973.12
Net asset value per share	427.25	528.73	468.51
Shares Outstanding	301 848.93	317 099.26	310 027.39
<b>JSS Sustainable Multi Asset - Thematic Balanced (EUR)* -C EUR acc- LU0950589068</b>			
Net assets	15 074 842.94	20 948 347.18	15 283 596.86
Net asset value per share	382.73	454.37	403.36
Shares Outstanding	39 387.67	46 104.16	37 891.18
<b>JSS Sustainable Multi Asset - Thematic Balanced (EUR)* -C EUR dist- LU1732171027</b>			
Net assets	884 446.54	1 064 782.85	-
Net asset value per share	88.61	105.20	-
Shares Outstanding	9 981.34	10 121.51	-
<b>JSS Sustainable Multi Asset - Thematic Balanced (EUR)* -P EUR dist- LU0058893917</b>			
Net assets	40 712 522.64	51 672 706.00	45 996 793.54
Net asset value per share	363.20	433.35	386.56
Shares Outstanding	112 093.95	119 240.12	118 991.42
<b>JSS Sustainable Multi Asset - Thematic Balanced (EUR)* -S EUR acc- LU1842716646</b>			
Net assets	331 261.09	490 067.20	3 834 524.39
Net asset value per share	104.45	123.69	109.50
Shares Outstanding	3 171.48	3 962.06	35 017.55
<b>JSS Sustainable Multi Asset - Thematic Growth (EUR)* -P EUR acc- LU0198388380</b>			
Net assets	21 571 270.66	27 033 781.61	25 412 191.34
Net asset value per share	199.22	236.33	199.65
Shares Outstanding	108 278.64	114 389.97	127 285.59
<b>JSS Twelve Sustainable Insurance Bond* -C CHF acc hedged- LU1111708860</b>			
Net assets	1 879 495.97	1 535 114.20	1 860 957.33
Net asset value per share	125.03	143.37	133.19
Shares Outstanding	15 032.36	10 707.36	13 971.80

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Twelve Sustainable Insurance Bond* -C EUR acc- LU1111708787</b>			
Net assets	5 671 515.74	6 486 590.53	20 589 977.78
Net asset value per share	108.35	123.82	114.67
Shares Outstanding	52 344.40	52 387.26	179 555.16
<b>JSS Twelve Sustainable Insurance Bond* -C GBP acc hedged- LU1111709082</b>			
Net assets	863 235.48	1 023 861.82	945 440.69
Net asset value per share	82.86	94.02	86.60
Shares Outstanding	10 418.00	10 889.83	10 916.95
<b>JSS Twelve Sustainable Insurance Bond* -C USD acc hedged- LU1111708944</b>			
Net assets	3 283 592.66	3 833 521.63	2 042 935.89
Net asset value per share	149.42	169.32	155.87
Shares Outstanding	21 975.59	22 640.69	13 106.79
<b>JSS Twelve Sustainable Insurance Bond* -I CHF acc hedged- LU1111709322</b>			
Net assets	21 735 277.74	31 990 800.99	36 882 472.51
Net asset value per share	126.86	144.74	133.80
Shares Outstanding	171 332.79	221 022.53	275 664.66
<b>JSS Twelve Sustainable Insurance Bond* -I EUR acc- LU1111709249</b>			
Net assets	25 262 906.06	13 597 220.48	24 035 309.41
Net asset value per share	110.37	125.49	115.67
Shares Outstanding	228 892.87	108 353.02	207 796.15
<b>JSS Twelve Sustainable Insurance Bond* -I USD acc hedged- LU1111709595</b>			
Net assets	3 810 061.27	4 838 257.90	5 103 165.34
Net asset value per share	153.29	172.87	158.38
Shares Outstanding	24 855.25	27 987.84	32 222.90
<b>JSS Twelve Sustainable Insurance Bond* -I USD dist hedged- LU1244595754</b>			
Net assets	4 472 125.81	5 161 406.77	4 738 370.26
Net asset value per share	100.89	116.44	106.90
Shares Outstanding	44 326.75	44 326.75	44 326.75
<b>JSS Twelve Sustainable Insurance Bond* -I10 CHF acc hedged- LU2075973177</b>			
Net assets	25 804 122.26	45 455 287.31	31 940 712.11
Net asset value per share	100.51	114.58	105.69
Shares Outstanding	256 731.89	396 712.23	302 204.80
<b>JSS Twelve Sustainable Insurance Bond* -I10 EUR acc- LU2075973334</b>			
Net assets	27 353 367.10	30 682 890.35	-
Net asset value per share	90.10	102.35	-
Shares Outstanding	303 588.98	299 783.98	-
<b>JSS Twelve Sustainable Insurance Bond* -I3 CHF acc hedged- LU2075972286</b>			
Net assets	5 345 329.31	6 096 217.04	10 812 208.17
Net asset value per share	101.37	115.61	106.69
Shares Outstanding	52 730.88	52 730.88	101 342.15
<b>JSS Twelve Sustainable Insurance Bond* -I30 CHF acc hedged- LU1629314078</b>			
Net assets	47 033 871.13	60 559 223.28	48 254 348.22
Net asset value per share	98.91	112.70	103.90
Shares Outstanding	475 521.90	537 348.92	464 431.65
<b>JSS Twelve Sustainable Insurance Bond* -I30 EUR acc- LU1629313856</b>			
Net assets	80 758 247.98	95 507 205.16	34 661 617.19
Net asset value per share	99.12	112.55	103.38
Shares Outstanding	814 752.30	848 575.79	335 272.47

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Twelve Sustainable Insurance Bond* -I30 EUR dist- LU1629313930</b>			
Net assets	1 880 030.90	5 297 898.80	1 161 507.01
Net asset value per share	93.14	109.19	100.30
Shares Outstanding	20 185.00	48 520.00	11 580.00
<b>JSS Twelve Sustainable Insurance Bond* -I30 USD acc hedged- LU1629314235</b>			
Net assets	70 640.40	32 353 609.20	29 419 761.09
Net asset value per share	95.46	107.58	98.06
Shares Outstanding	740.00	300 740.00	300 000.00
<b>JSS Twelve Sustainable Insurance Bond* -I30 USD dist hedged- LU1629314318</b>			
Net assets	23 535 407.92	45 681 748.08	18 477 531.40
Net asset value per share	95.92	111.43	101.58
Shares Outstanding	245 364.97	409 959.15	181 906.26
<b>JSS Twelve Sustainable Insurance Bond* -IZ3 CHF acc hedged- LU2075975206</b>			
Net assets	20 572 047.30	18 254 130.97	9 443 113.59
Net asset value per share	98.00	111.79	103.16
Shares Outstanding	209 918.85	163 289.48	91 543.96
<b>JSS Twelve Sustainable Insurance Bond* -IZ3 EUR acc- LU2075975461</b>			
Net assets	4 290 790.04	5 424 672.62	517 991.86
Net asset value per share	98.77	112.26	103.21
Shares Outstanding	43 442.24	48 322.40	5 018.57
<b>JSS Twelve Sustainable Insurance Bond* -IZ3 EUR dist- LU2075975545</b>			
Net assets	6 147 072.00	5 175 595.00	3 322 807.64
Net asset value per share	92.16	108.05	99.35
Shares Outstanding	66 700.00	47 900.00	33 445.00
<b>JSS Twelve Sustainable Insurance Bond* -IZ10 USD acc hedged- LU2075977087</b>			
Net assets	6 572 195.00	-	-
Net asset value per share	98.83	-	-
Shares Outstanding	66 500.00	-	-
<b>JSS Twelve Sustainable Insurance Bond* -IZ10 CHF acc hedged- LU2075976600</b>			
Net assets	7 533 910.81	-	-
Net asset value per share	98.87	-	-
Shares Outstanding	76 200.17	-	-
<b>JSS Twelve Sustainable Insurance Bond* -IZ10 GBP acc hedged- LU2075977327</b>			
Net assets	1 132 932.00	-	-
Net asset value per share	99.38	-	-
Shares Outstanding	11 400.00	-	-
<b>JSS Twelve Sustainable Insurance Bond* -P CHF acc hedged- LU1111708431</b>			
Net assets	15 111 631.19	19 870 584.09	20 519 547.09
Net asset value per share	123.42	141.65	131.67
Shares Outstanding	122 440.70	140 279.45	155 845.55
<b>JSS Twelve Sustainable Insurance Bond* -P EUR acc- LU1111708357</b>			
Net assets	23 999 528.66	32 955 671.11	36 387 095.66
Net asset value per share	107.22	122.65	113.68
Shares Outstanding	223 834.44	268 696.87	320 086.65
<b>JSS Twelve Sustainable Insurance Bond* -P EUR dist- LU1210451099</b>			
Net assets	4 869 069.36	7 852 554.39	7 734 236.98
Net asset value per share	91.44	107.08	101.37
Shares Outstanding	53 248.79	73 333.53	76 295.52

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Twelve Sustainable Insurance Bond* -P USD acc hedged- LU1111708514</b>			
Net assets	14 249 389.87	18 473 967.04	15 288 277.93
Net asset value per share	148.55	168.53	155.25
Shares Outstanding	95 923.19	109 618.27	98 473.03
<b>JSS Twelve Sustainable Insurance Bond* -P USD dist hedged- LU1244595242</b>			
Net assets	17 748 891.44	24 154 600.47	28 014 133.87
Net asset value per share	105.99	122.79	115.55
Shares Outstanding	167 458.17	196 714.72	242 436.23
<b>JSS Sustainable Equity - Global Thematic -C CHF acc- LU2076229074</b>			
Net assets	6 500 660.32	6 486 082.14	1 260 901.95
Net asset value per share	99.20	132.72	95.21
Shares Outstanding	65 530.85	48 870.42	13 243.36
<b>JSS Sustainable Equity - Global Thematic -C EUR acc- LU0950589498</b>			
Net assets	41 146 227.18	44 501 401.40	22 915 089.14
Net asset value per share	268.05	327.46	241.97
Shares Outstanding	153 502.06	135 898.74	94 704.00
<b>JSS Sustainable Equity - Global Thematic -C EUR dist- LU1732171373</b>			
Net assets	13 196 756.33	16 746 336.47	7 911 933.62
Net asset value per share	146.65	179.15	132.37
Shares Outstanding	89 988.11	93 476.62	59 770.52
<b>JSS Sustainable Equity - Global Thematic -C USD acc- LU1111703127</b>			
Net assets	14 105 993.31	19 470 709.18	3 668 907.59
Net asset value per share	111.95	155.14	108.56
Shares Outstanding	126 002.62	125 504.12	33 793.89
<b>JSS Sustainable Equity - Global Thematic -I EUR acc- LU0405184523</b>			
Net assets	75 381 279.41	86 188 228.59	72 365 071.41
Net asset value per share	279.62	341.12	251.71
Shares Outstanding	269 584.72	252 662.49	287 495.89
<b>JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc- LU2067136072</b>			
Net assets	206 959 685.84	442 865 300.19	981 776.50
Net asset value per share	134.97	183.85	116.87
Shares Outstanding	1 533 375.46	2 408 840.36	8 400.00
<b>JSS Sustainable Equity - Global Thematic -I USD acc- LU1111703390</b>			
Net assets	46 413 446.65	48 473 503.19	41 520 368.25
Net asset value per share	112.40	155.53	108.69
Shares Outstanding	412 931.02	311 666.58	382 014.90
<b>JSS Sustainable Equity - Global Thematic -I USD dist- LU1991390706</b>			
Net assets	180 389.16	98 823.09	333 677.72
Net asset value per share	112.35	155.48	108.66
Shares Outstanding	1 605.60	635.60	3 070.60
<b>JSS Sustainable Equity - Global Thematic -I10 CHF acc- LU2008796604</b>			
Net assets	23 246 309.71	46 998 048.08	9 043 621.31
Net asset value per share	115.55	153.62	109.50
Shares Outstanding	201 179.66	305 937.04	82 592.00
<b>JSS Sustainable Equity - Global Thematic -I10 EUR acc- LU2008796273</b>			
Net assets	36 177 784.34	47 535 604.93	17 462 440.21
Net asset value per share	115.50	140.20	102.93
Shares Outstanding	313 227.57	339 055.67	169 650.00

\* please refer to Note 18



# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Global Thematic -I10 USD acc- LU2008796430</b>			
Net assets	3 934 467.85	4 491 776.45	-
Net asset value per share	81.95	112.85	-
Shares Outstanding	48 010.59	39 803.07	-
<b>JSS Sustainable Equity - Global Thematic -I30 CHF acc- LU2427699371</b>			
Net assets	23 611 442.12	-	-
Net asset value per share	93.24	-	-
Shares Outstanding	253 232.97	-	-
<b>JSS Sustainable Equity - Global Thematic -IH1 NOK acc- LU2076230247</b>			
Net assets	143 574 982.38	616 044 874.21	-
Net asset value per share	984.44	1 332.55	-
Shares Outstanding	145 844.32	462 305.26	-
<b>JSS Sustainable Equity - Global Thematic -M EUR acc- LU0950589571</b>			
Net assets	13 174 107.50	15 432 697.40	-
Net asset value per share	90.95	109.81	-
Shares Outstanding	144 850.00	140 540.00	-
<b>JSS Sustainable Equity - Global Thematic -P EUR acc- LU0480508919</b>			
Net assets	155 559 343.40	199 506 502.10	117 551 549.04
Net asset value per share	256.33	314.71	233.71
Shares Outstanding	606 871.39	633 937.60	502 981.84
<b>JSS Sustainable Equity - Global Thematic -P EUR dist- LU0229773345</b>			
Net assets	314 026 993.39	375 300 886.50	274 744 717.20
Net asset value per share	256.06	314.38	233.46
Shares Outstanding	1 226 380.51	1 193 781.05	1 176 820.82
<b>JSS Sustainable Equity - Global Thematic -P SGD acc- LU2361429579</b>			
Net assets	1 452 600.00	-	-
Net asset value per share	72.63	-	-
Shares Outstanding	20 000.00	-	-
<b>JSS Sustainable Equity - Global Thematic -P USD acc- LU1111703473</b>			
Net assets	115 217 183.25	147 350 049.47	48 089 882.96
Net asset value per share	115.95	161.48	113.57
Shares Outstanding	993 679.89	912 497.21	423 424.12
<b>JSS Sustainable Equity - Global Thematic -P USD dist- LU1732171290</b>			
Net assets	15 492 629.94	18 126 733.21	8 442 838.96
Net asset value per share	110.38	153.73	108.11
Shares Outstanding	140 357.22	117 912.79	78 089.78
<b>JSS Sustainable Equity - Global Thematic -S EUR dist- LU2076230833</b>			
Net assets	1 376 465.22	1 929 846.34	1 558 219.81
Net asset value per share	118.76	144.36	106.14
Shares Outstanding	11 590.31	13 368.29	14 681.10
<b>JSS Sustainable Equity - Global Thematic -Y EUR acc- LU1205684001</b>			
Net assets	635 334.67	6 312 989.73	43 203 948.08
Net asset value per share	161.37	195.85	143.80
Shares Outstanding	3 937.13	32 233.80	300 445.70
<b>JSS Sustainable Equity - Global Thematic -Y USD dist- LU2161043588</b>			
Net assets	54 982 275.91	59 497 519.86	-
Net asset value per share	81.99	112.90	-
Shares Outstanding	670 597.34	526 993.09	-

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Global Short-term* -C CHF acc hedged- LU1073945245</b>			
Net assets	409 143.36	101 385.53	-
Net asset value per share	90.84	99.50	-
Shares Outstanding	4 504.00	1 018.95	-
<b>JSS Sustainable Bond - Global Short-term* -C EUR acc hedged- LU1073945328</b>			
Net assets	4 420 221.91	1 596 731.86	507 501.10
Net asset value per share	94.37	103.22	101.50
Shares Outstanding	46 839.27	15 469.21	5 000.00
<b>JSS Sustainable Bond - Global Short-term* -C EUR dist hedged- LU1244596133</b>			
Net assets	5 200 546.62	5 969 009.72	-
Net asset value per share	90.70	100.46	-
Shares Outstanding	57 337.89	59 416.78	-
<b>JSS Sustainable Bond - Global Short-term* -C USD acc- LU1073945161</b>			
Net assets	14 007 597.68	16 689 557.01	11 419 785.49
Net asset value per share	109.87	118.82	115.68
Shares Outstanding	127 492.47	140 460.84	98 714.59
<b>JSS Sustainable Bond - Global Short-term* -C USD dist- LU1210452063</b>			
Net assets	152 566 731.57	180 148 750.93	115 192 085.00
Net asset value per share	91.72	101.56	101.53
Shares Outstanding	1 663 396.55	1 773 815.98	98 714.59
<b>JSS Sustainable Bond - Global Short-term* -I USD acc- LU1073945591</b>			
Net assets	3 269 469.83	13 524 594.54	6 343 522.22
Net asset value per share	111.48	120.39	117.08
Shares Outstanding	29 327.86	112 339.85	54 180.13
<b>JSS Sustainable Bond - Global Short-term* -P CHF acc hedged- LU1073944941</b>			
Net assets	6 977 831.36	9 739 648.90	8 731 276.60
Net asset value per share	79.01	86.63	85.46
Shares Outstanding	88 315.80	112 428.13	102 164.67
<b>JSS Sustainable Bond - Global Short-term* -P EUR acc hedged- LU1073945088</b>			
Net assets	16 285 499.58	29 990 255.30	35 294 535.83
Net asset value per share	73.69	80.73	79.47
Shares Outstanding	221 000.13	371 488.36	444 129.12
<b>JSS Sustainable Bond - Global Short-term* -P USD acc- LU1073944867</b>			
Net assets	61 011 057.45	88 393 607.95	71 130 008.74
Net asset value per share	108.91	117.90	114.92
Shares Outstanding	560 197.02	749 733.74	618 930.09
<b>JSS Sustainable Bond - Global Short-term* -P USD dist- LU1210451842</b>			
Net assets	11 847 167.18	16 659 843.71	13 924 299.75
Net asset value per share	92.18	102.06	102.03
Shares Outstanding	128 522.10	163 235.78	136 471.62
<b>JSS Sustainable Bond - Global Short-term* -Y CHF acc hedged- LU1201473581</b>			
Net assets	185 048.40	193 881.16	13 027 116.93
Net asset value per share	90.71	99.02	97.48
Shares Outstanding	2 040.00	1 958.00	133 644.37
<b>JSS Sustainable Bond - Global Short-term* -Y EUR acc hedged- LU1201473664</b>			
Net assets	2 640 883.41	3 951 986.29	24 361 644.94
Net asset value per share	90.64	98.78	96.88
Shares Outstanding	29 135.96	40 007.96	251 465.28

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Global Short-term* -Y USD dist- LU1210452659</b>			
Net assets	1 480 202.41	7 503 775.63	29 517 125.52
Net asset value per share	92.53	102.47	102.46
Shares Outstanding	15 997.00	73 229.00	288 097.53
<b>JSS Sustainable Bond CHF -C CHF acc- LU0950591809</b>			
Net assets	2 171 724.38	1 331 726.14	1 566 914.21
Net asset value per share	145.94	158.05	157.83
Shares Outstanding	14 880.94	8 425.98	9 927.80
<b>JSS Sustainable Bond CHF -M CHF acc- LU0950591981</b>			
Net assets	1 267 904.88	912 831.09	899 985.35
Net asset value per share	92.88	100.19	99.67
Shares Outstanding	13 651.00	9 111.00	9 030.00
<b>JSS Sustainable Bond CHF -P CHF dist- LU0121751324</b>			
Net assets	16 860 241.49	19 025 502.84	21 452 921.02
Net asset value per share	140.89	152.96	153.13
Shares Outstanding	119 669.54	124 382.21	140 096.86
<b>JSS Sustainable Bond - Euro Broad -C CHF acc hedged- LU2076224786</b>			
Net assets	432 101.80	489 372.40	-
Net asset value per share	87.47	101.11	-
Shares Outstanding	4 940.00	4 840.00	-
<b>JSS Sustainable Bond - Euro Broad -C EUR acc- LU0950592104</b>			
Net assets	2 762 118.29	3 699 848.22	2 812 716.46
Net asset value per share	114.92	132.35	128.91
Shares Outstanding	24 035.14	27 955.03	21 819.80
<b>JSS Sustainable Bond - Euro Broad -C EUR dist- LU1732171969</b>			
Net assets	2 344 792.31	2 429 536.92	994 693.38
Net asset value per share	88.68	102.12	99.47
Shares Outstanding	26 441.05	23 791.00	10 000.00
<b>JSS Sustainable Bond - Euro Broad -I EUR acc- LU2076225163</b>			
Net assets	19 384 192.41	9 983 203.42	2 570 507.29
Net asset value per share	91.10	104.66	101.71
Shares Outstanding	212 779.28	95 387.00	25 273.00
<b>JSS Sustainable Bond - Euro Broad -I EUR dist- LU2076225247</b>			
Net assets	-	3 169 233.00	-
Net asset value per share	-	98.73	-
Shares Outstanding	-	32 100.00	-
<b>JSS Sustainable Bond - Euro Broad -P CHF dist hedged- LU2076224273</b>			
Net assets	20 182 667.01	22 871 722.14	-
Net asset value per share	85.83	99.46	-
Shares Outstanding	235 147.00	229 959.00	-
<b>JSS Sustainable Bond - Euro Broad -P EUR dist- LU0158938935</b>			
Net assets	58 865 225.30	75 305 691.79	59 984 382.38
Net asset value per share	109.37	126.27	123.29
Shares Outstanding	538 220.95	596 386.25	486 521.44
<b>JSS Sustainable Bond - Euro Broad -Y CHF acc hedged- LU2076226054</b>			
Net assets	12 413 559.63	15 911 127.91	18 198 009.63
Net asset value per share	89.86	103.81	101.28
Shares Outstanding	138 143.33	153 271.63	179 664.26

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Euro Broad -Y EUR acc- LU1752454568</b>			
Net assets	7 699 267.42	6 288 339.29	2 282 555.67
Net asset value per share	97.35	111.99	108.98
Shares Outstanding	79 088.52	56 150.90	20 944.54
<b>JSS Sustainable Bond - Euro Broad -Y EUR dist- LU1752454485</b>			
Net assets	2 661 120.00	2 067 936.00	-
Net asset value per share	86.40	99.42	-
Shares Outstanding	30 800.00	20 800.00	-
<b>JSS Sustainable Bond - EUR Corporates -C EUR acc- LU0950591718</b>			
Net assets	3 664 968.51	9 328 590.49	8 323 376.96
Net asset value per share	97.74	113.48	107.22
Shares Outstanding	37 497.12	82 204.71	77 627.71
<b>JSS Sustainable Bond - EUR Corporates -C EUR dist- LU1732172009</b>			
Net assets	505 702.00	473 297.00	-
Net asset value per share	87.19	101.24	-
Shares Outstanding	5 800.00	4 675.00	-
<b>JSS Sustainable Bond - EUR Corporates -I EUR acc- LU0734492860</b>			
Net assets	6 555 255.98	19 448 937.69	14 106 161.24
Net asset value per share	171.86	199.26	188.00
Shares Outstanding	38 143.00	97 605.83	75 032.78
<b>JSS Sustainable Bond - EUR Corporates -M EUR acc- LU0776582891</b>			
Net assets	5 410 762.50	8 858 228.10	7 944 188.64
Net asset value per share	178.75	206.63	194.38
Shares Outstanding	30 270.00	42 870.00	40 870.00
<b>JSS Sustainable Bond - EUR Corporates -P EUR dist- LU0045164786</b>			
Net assets	30 806 612.11	38 818 806.62	37 321 563.64
Net asset value per share	144.93	169.80	161.80
Shares Outstanding	212 562.01	228 614.88	230 667.37
<b>JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged- LU2312587103</b>			
Net assets	16 456 811.98	19 252 881.92	-
Net asset value per share	85.71	99.76	-
Shares Outstanding	192 005.74	192 992.00	-
<b>JSS Sustainable Bond - EUR Corporates -Y EUR acc- LU1205683706</b>			
Net assets	29 956 638.77	33 492 805.16	40 948 786.15
Net asset value per share	94.19	109.20	103.02
Shares Outstanding	318 044.79	306 710.67	397 496.46
<b>JSS Sustainable Green Bond - Global -C CHF acc hedged- LU1698507123</b>			
Net assets	260 231.12	328 020.67	-
Net asset value per share	81.08	98.37	-
Shares Outstanding	3 209.56	3 334.56	-
<b>JSS Sustainable Green Bond - Global -C EUR dist- LU1698507040</b>			
Net assets	1 950 477.78	10 042 428.01	5 906 234.40
Net asset value per share	87.67	106.01	106.68
Shares Outstanding	22 247.95	94 730.95	55 365.00
<b>JSS Sustainable Green Bond - Global -P EUR acc- LU0288930356</b>			
Net assets	9 984 990.21	15 093 808.76	15 413 323.70
Net asset value per share	117.41	142.26	143.44
Shares Outstanding	85 043.78	106 100.16	107 451.56

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Europe -C EUR acc- LU0950592369</b>			
Net assets	637 162.68	1 754 721.26	715 626.02
Net asset value per share	106.49	119.38	94.49
Shares Outstanding	5 983.31	14 698.62	7 573.20
<b>JSS Sustainable Equity - Europe -P EUR acc- LU0484532444</b>			
Net assets	10 047 685.70	11 803 675.26	12 069 900.32
Net asset value per share	105.59	118.79	94.41
Shares Outstanding	95 157.55	99 365.90	127 841.67
<b>JSS Sustainable Equity - Europe -P EUR dist- LU0058891119</b>			
Net assets	19 866 715.55	23 490 573.18	21 127 251.02
Net asset value per share	99.89	112.37	89.32
Shares Outstanding	198 885.93	209 046.66	236 545.93
<b>JSS Sustainable Equity - Europe -P USD acc- LU1096900078</b>			
Net assets	2 483 352.94	3 377 553.32	774 782.38
Net asset value per share	104.91	133.89	100.78
Shares Outstanding	23 671.27	25 226.33	7 687.72
<b>JSS Sustainable Equity - Europe -Y EUR acc- LU1205683888</b>			
Net assets	3 022 775.76	5 221 666.92	264 796.79
Net asset value per share	107.76	120.09	94.57
Shares Outstanding	28 051.00	43 481.28	2 800.00
<b>JSS Sustainable Equity - Global Climate 2035 -C CHF acc- LU2273127774</b>			
Net assets	384 486.87	148 428.49	-
Net asset value per share	83.46	101.77	-
Shares Outstanding	4 606.84	1 458.47	-
<b>JSS Sustainable Equity - Global Climate 2035 -C EUR acc- LU0950592443</b>			
Net assets	2 123 919.64	1 470 296.14	249 707.64
Net asset value per share	204.90	228.14	180.74
Shares Outstanding	10 365.64	6 444.71	1 381.56
<b>JSS Sustainable Equity - Global Climate 2035 -C USD acc- LU1111704364</b>			
Net assets	3 097 151.02	1 075 707.22	-
Net asset value per share	84.38	106.56	-
Shares Outstanding	36 704.80	10 094.85	-
<b>JSS Sustainable Equity - Global Climate 2035 -I CHF acc- LU2273128319</b>			
Net assets	8 580 000.00	10 438 000.00	-
Net asset value per share	85.80	104.38	-
Shares Outstanding	100 000.00	100 000.00	-
<b>JSS Sustainable Equity - Global Climate 2035 -M EUR acc- LU0749004452</b>			
Net assets	596 242.60	1 063 175.01	411 596.50
Net asset value per share	222.08	244.70	191.81
Shares Outstanding	2 684.81	4 344.81	2 145.81
<b>JSS Sustainable Equity - Global Climate 2035 -P EUR dist- LU0097427784</b>			
Net assets	58 991 654.58	67 235 504.43	55 676 463.96
Net asset value per share	194.37	217.72	173.68
Shares Outstanding	303 501.85	308 816.39	320 570.19
<b>JSS Sustainable Equity - Global Climate 2035 -P USD acc- LU1111704448</b>			
Net assets	8 676 821.42	10 163 284.91	1 144 794.44
Net asset value per share	135.61	172.31	130.17
Shares Outstanding	63 983.64	58 982.56	8 794.34

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Real Estate Global -C EUR acc- LU0950592872</b>			
Net assets	2 489 115.99	1 464 816.85	2 015 505.40
Net asset value per share	166.84	176.13	148.59
Shares Outstanding	14 919.18	8 316.68	13 563.88
<b>JSS Sustainable Equity - Real Estate Global -C EUR dist- LU1991392827</b>			
Net assets	67 710.08	12 491.18	10 655.22
Net asset value per share	90.04	100.21	85.48
Shares Outstanding	752.00	124.65	124.65
<b>JSS Sustainable Equity - Real Estate Global -I EUR acc- LU0950592955</b>			
Net assets	9 169 543.75	12 958 571.77	6 850 012.07
Net asset value per share	96.35	101.58	85.58
Shares Outstanding	95 169.11	127 570.11	80 046.11
<b>JSS Sustainable Equity - Real Estate Global -P EUR acc- LU0288928376</b>			
Net assets	16 112 652.61	16 119 169.54	14 906 899.19
Net asset value per share	159.60	169.33	143.57
Shares Outstanding	100 956.47	95 193.82	103 831.63
<b>JSS Sustainable Equity - Real Estate Global -P EUR dist- LU1991392074</b>			
Net assets	1 730 605.40	2 094 470.08	2 406 049.86
Net asset value per share	94.59	100.35	85.08
Shares Outstanding	18 295.86	20 871.65	28 278.40
<b>JSS Sustainable Equity - Real Estate Global -P USD acc- LU1111705098</b>			
Net assets	344 945.97	415 151.70	1 240 120.39
Net asset value per share	87.90	105.79	85.18
Shares Outstanding	3 924.30	3 924.30	14 558.49
<b>JSS Sustainable Equity - USA -C USD acc- LU0950593094</b>			
Net assets	19 671 050.72	25 362 753.06	16 783 153.32
Net asset value per share	296.42	342.59	240.56
Shares Outstanding	66 362.09	74 032.38	69 767.66
<b>JSS Sustainable Equity - USA -I USD acc- LU1111705254</b>			
Net assets	6 730 755.00	8 692 441.35	1 136 539.41
Net asset value per share	154.73	178.38	125.08
Shares Outstanding	43 500.00	48 729.91	9 086.66
<b>JSS Sustainable Equity - USA -I USD dist- LU2076232961</b>			
Net assets	1 501 544.35	1 980 974.12	440 712.43
Net asset value per share	154.74	178.38	125.08
Shares Outstanding	9 703.66	11 105.36	3 523.36
<b>JSS Sustainable Equity - USA -I10 USD acc- LU2427700138</b>			
Net assets	32 247 671.96	-	-
Net asset value per share	84.79	-	-
Shares Outstanding	380 324.00	-	-
<b>JSS Sustainable Equity - USA -P USD acc- LU0526864581</b>			
Net assets	44 062 371.59	44 789 684.42	34 463 168.53
Net asset value per share	287.88	334.19	235.84
Shares Outstanding	153 058.12	134 024.61	146 131.35
<b>JSS Sustainable Equity - USA -P USD dist- LU2076232706</b>			
Net assets	5 803 852.37	11 002 114.75	9 727 984.20
Net asset value per share	152.34	176.84	124.80
Shares Outstanding	38 098.02	62 215.08	77 951.05

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - USA -Y USD acc- LU1629314664</b>			
Net assets	62 056 757.37	55 201 570.87	23 705 388.05
Net asset value per share	140.78	161.74	112.98
Shares Outstanding	440 806.63	341 298.20	209 814.02
<b>JSS Sustainable Multi Asset - Global Opportunities -C EUR acc- LU0950593177</b>			
Net assets	4 760 344.25	-	-
Net asset value per share	126.30	-	-
Shares Outstanding	37 690.77	-	-
<b>JSS Sustainable Multi Asset - Global Opportunities -I EUR dist- LU1842720242</b>			
Net assets	600 705.00	-	375 488.75
Net asset value per share	95.35	-	97.96
Shares Outstanding	6 300.00	-	3 833.24
<b>JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist- LU2273130562</b>			
Net assets	1 919 138.55	1 073 638.00	-
Net asset value per share	90.16	100.34	-
Shares Outstanding	21 285.92	10 700.00	-
<b>JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc- LU1842720325</b>			
Net assets	892 287.00	4 033 179.05	-
Net asset value per share	90.13	101.58	-
Shares Outstanding	9 900.00	39 704.46	-
<b>JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc- LU1111702079</b>			
Net assets	1 786 704.63	1 403 786.69	1 063 069.68
Net asset value per share	215.64	241.94	206.34
Shares Outstanding	8 285.59	5 802.21	5 152.12
<b>JSS Sustainable Multi Asset - Global Opportunities -P EUR acc- LU1111705338</b>			
Net assets	818 957.17	-	-
Net asset value per share	88.99	-	-
Shares Outstanding	9 202.80	-	-
<b>JSS Sustainable Multi Asset - Global Opportunities -P EUR dist- LU0058892943</b>			
Net assets	184 871 748.82	195 379 240.07	177 020 167.28
Net asset value per share	220.76	235.84	202.74
Shares Outstanding	837 433.18	828 439.79	873 118.47
<b>JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc- LU1842719665</b>			
Net assets	338 795.08	-	-
Net asset value per share	92.42	-	-
Shares Outstanding	3 665.82	-	-
<b>JSS Sustainable Equity - Green Planet -C CHF H1 acc- LU1111702236</b>			
Net assets	5 832 463.75	5 071 137.25	992 260.51
Net asset value per share	134.63	161.83	117.53
Shares Outstanding	43 322.17	31 336.20	8 442.35
<b>JSS Sustainable Equity - Green Planet -C EUR acc- LU0950593250</b>			
Net assets	23 624 828.52	19 992 613.19	9 719 920.48
Net asset value per share	258.36	286.84	207.43
Shares Outstanding	91 441.51	69 699.53	46 859.36
<b>JSS Sustainable Equity - Green Planet -C EUR dist- LU1732172694</b>			
Net assets	2 789 661.05	2 462 244.89	-
Net asset value per share	113.82	126.37	-
Shares Outstanding	24 509.41	19 484.41	-

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Green Planet -C USD acc- LU1111705684</b>			
Net assets	3 101 270.50	3 225 037.46	-
Net asset value per share	81.88	103.11	-
Shares Outstanding	37 875.80	31 277.64	-
<b>JSS Sustainable Equity - Green Planet -C USD dist- LU1732172777</b>			
Net assets	1 655 188.00	2 064 000.00	-
Net asset value per share	81.94	103.20	-
Shares Outstanding	20 200.00	20 000.00	-
<b>JSS Sustainable Equity - Green Planet -I CHF acc- LU1965939850</b>			
Net assets	2 712 600.41	3 282 675.00	-
Net asset value per share	100.02	121.04	-
Shares Outstanding	27 120.58	27 120.58	-
<b>JSS Sustainable Equity - Green Planet -I EUR acc- LU0333595519</b>			
Net assets	5 313 032.96	5 355 315.18	10 819 203.52
Net asset value per share	261.68	289.14	208.80
Shares Outstanding	20 303.55	18 521.53	51 816.97
<b>JSS Sustainable Equity - Green Planet -I EUR dist- LU1732172850</b>			
Net assets	1 069 955.60	2 292 375.40	-
Net asset value per share	116.68	128.93	-
Shares Outstanding	9 170.00	17 780.00	-
<b>JSS Sustainable Equity - Green Planet -P CHF H1 acc - LU1111702319</b>			
Net assets	10 020 107.68	9 559 306.61	5 504 342.46
Net asset value per share	130.65	157.92	115.43
Shares Outstanding	76 694.28	60 532.59	47 688.11
<b>JSS Sustainable Equity - Green Planet -P EUR acc- LU0707700596</b>			
Net assets	35 663 124.35	36 580 926.33	21 711 087.01
Net asset value per share	236.58	264.15	192.28
Shares Outstanding	150 744.46	138 485.43	112 915.63
<b>JSS Sustainable Equity - Green Planet -P EUR dist- LU0333595436</b>			
Net assets	123 338 485.32	138 698 548.40	109 987 633.87
Net asset value per share	236.57	264.14	192.27
Shares Outstanding	521 361.48	525 094.83	572 036.56
<b>JSS Sustainable Equity - Green Planet -P GBP dist- LU1545800341</b>			
Net assets	1 148 334.81	512 228.60	-
Net asset value per share	93.13	103.69	-
Shares Outstanding	12 330.45	4 940.00	-
<b>JSS Sustainable Equity - Green Planet -P USD H1 acc- LU1120832198</b>			
Net assets	18 671 428.20	18 525 604.48	8 693 183.46
Net asset value per share	155.07	184.31	133.01
Shares Outstanding	120 406.45	100 513.29	65 355.74
<b>JSS Sustainable Equity - Green Planet -P USD dist- LU0950593417</b>			
Net assets	18 716 186.07	23 749 215.49	12 354 688.32
Net asset value per share	246.23	311.87	215.00
Shares Outstanding	76 010.99	76 151.01	57 463.77
<b>JSS Sustainable Equity - Green Planet -S EUR dist- LU1842716729</b>			
Net assets	2 511 739.92	2 769 674.37	1 967 698.00
Net asset value per share	129.33	143.09	103.12
Shares Outstanding	19 421.17	19 356.17	19 081.17



# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Green Planet -Y EUR acc- LU1205684183</b>			
Net assets	36 103 983.78	40 510 389.47	11 233 061.81
Net asset value per share	172.07	189.70	136.44
Shares Outstanding	209 821.49	213 549.76	82 327.34
<b>JSS Bond - USD High Yield -C EUR acc hedged- LU1184841341</b>			
Net assets	2 511 983.10	3 566 837.20	2 813 666.86
Net asset value per share	108.36	127.39	107.69
Shares Outstanding	23 181.83	27 999.35	26 128.00
<b>JSS Bond - USD High Yield -C USD acc- LU1184840962</b>			
Net assets	7 446 916.19	6 681 477.40	4 234 310.35
Net asset value per share	121.77	141.12	118.06
Shares Outstanding	61 155.59	47 346.07	35 866.86
<b>JSS Bond - USD High Yield -C USD dist- LU1210450109</b>			
Net assets	8 329 069.64	13 206 041.47	7 640 188.47
Net asset value per share	92.55	111.22	96.71
Shares Outstanding	89 995.35	118 738.01	79 000.35
<b>JSS Bond - USD High Yield -I CHF acc hedged- LU1184841937</b>			
Net assets	31 310.93	33 482.40	83 005.67
Net asset value per share	101.99	119.58	101.10
Shares Outstanding	307.00	280.00	821.00
<b>JSS Bond - USD High Yield -I USD acc- LU1184841770</b>			
Net assets	12 510 893.72	15 324 147.03	3 713 243.68
Net asset value per share	123.97	143.32	119.61
Shares Outstanding	100 918.72	106 922.60	31 044.09
<b>JSS Bond - USD High Yield -I USD dist- LU1210450018</b>			
Net assets	6 022 295.46	7 382 749.82	6 493 306.31
Net asset value per share	92.69	111.40	96.84
Shares Outstanding	64 972.44	66 272.44	67 049.38
<b>JSS Bond - USD High Yield -P CHF acc hedged- LU1184840293</b>			
Net assets	1 434 288.04	1 727 481.15	1 258 951.38
Net asset value per share	103.29	121.89	103.63
Shares Outstanding	13 886.03	14 172.46	12 148.21
<b>JSS Bond - USD High Yield -P CHF dist hedged- LU1184840459</b>			
Net assets	521 028.22	458 205.98	354 496.79
Net asset value per share	81.13	98.94	87.10
Shares Outstanding	6 422.14	4 631.15	4 070.00
<b>JSS Bond - USD High Yield -P EUR acc hedged- LU1184840533</b>			
Net assets	6 263 660.91	8 530 844.03	6 620 415.76
Net asset value per share	106.42	125.21	106.08
Shares Outstanding	58 857.93	68 132.29	62 410.92
<b>JSS Bond - USD High Yield -P EUR dist hedged- LU1184840707</b>			
Net assets	2 475 807.33	3 107 987.95	1 360 005.11
Net asset value per share	82.38	100.42	88.28
Shares Outstanding	30 053.50	30 949.89	15 405.89
<b>JSS Bond - USD High Yield -P USD acc- LU1184840020</b>			
Net assets	100 186 756.41	140 308 648.74	111 731 804.69
Net asset value per share	119.19	138.54	116.24
Shares Outstanding	840 563.44	1 012 766.34	961 197.20

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Bond - USD High Yield -P USD dist- LU1210449945</b>			
Net assets	65 311 068.93	76 029 388.60	64 303 305.71
Net asset value per share	92.42	111.05	96.59
Shares Outstanding	706 676.79	684 641.05	665 768.96
<b>JSS Sustainable Bond - Total Return Global -C CHF acc hedged- LU1332517405</b>			
Net assets	3 750 624.28	5 427 767.98	3 380 326.66
Net asset value per share	86.34	100.11	99.69
Shares Outstanding	43 440.17	54 218.04	33 907.23
<b>JSS Sustainable Bond - Total Return Global -C EUR acc hedged- LU1332517660</b>			
Net assets	9 225 457.32	11 497 496.98	6 208 062.56
Net asset value per share	89.12	103.21	102.51
Shares Outstanding	103 517.25	111 399.06	60 565.10
<b>JSS Sustainable Bond - Total Return Global -C USD acc- LU1332517231</b>			
Net assets	16 504 770.46	23 281 891.75	10 719 917.36
Net asset value per share	101.24	115.69	113.74
Shares Outstanding	163 026.18	201 243.77	94 250.76
<b>JSS Sustainable Bond - Total Return Global -C USD dist- LU1332517314</b>			
Net assets	1 589 095.46	2 952 784.40	2 267 248.07
Net asset value per share	92.08	106.83	106.87
Shares Outstanding	17 257.77	27 640.03	21 215.45
<b>JSS Sustainable Bond - Total Return Global -I CHF acc hedged- LU1332518122</b>			
Net assets	26 213 775.16	37 143 441.31	22 842 921.64
Net asset value per share	94.06	108.86	108.20
Shares Outstanding	278 692.06	341 203.76	211 112.51
<b>JSS Sustainable Bond - Total Return Global -I EUR acc hedged- LU1332518478</b>			
Net assets	6 615 115.18	48 608 739.13	22 111 898.31
Net asset value per share	92.86	107.35	106.48
Shares Outstanding	71 237.51	452 806.14	207 673.03
<b>JSS Sustainable Bond - Total Return Global -I EUR dist hedged- LU1332518551</b>			
Net assets	2 300 987.99	4 574 553.27	3 547 160.82
Net asset value per share	84.49	99.31	99.39
Shares Outstanding	27 233.85	46 063.37	35 688.37
<b>JSS Sustainable Bond - Total Return Global -I USD acc- LU1332517827</b>			
Net assets	15 478 048.47	64 813 151.57	44 448 660.05
Net asset value per share	110.10	125.58	123.23
Shares Outstanding	140 581.73	516 110.46	360 695.41
<b>JSS Sustainable Bond - Total Return Global -I USD dist- LU1332518049</b>			
Net assets	15 819 075.91	19 514 918.41	15 894 984.11
Net asset value per share	92.73	107.58	107.61
Shares Outstanding	170 592.86	181 399.13	147 705.37
<b>JSS Sustainable Bond - Total Return Global -M CHF acc hedged- LU1332518635</b>			
Net assets	37 839 819.31	49 017 432.41	68 519 078.47
Net asset value per share	97.00	111.87	110.81
Shares Outstanding	390 101.23	438 164.23	618 358.23
<b>JSS Sustainable Bond - Total Return Global -P CHF acc hedged- LU1332516852</b>			
Net assets	12 696 088.30	26 655 707.66	20 226 625.42
Net asset value per share	91.18	106.09	106.01
Shares Outstanding	139 242.03	251 255.61	190 798.14

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Total Return Global -P EUR acc hedged- LU1332517074</b>			
Net assets	16 052 013.49	46 532 159.56	43 790 236.35
Net asset value per share	93.04	108.10	107.75
Shares Outstanding	172 528.09	430 454.76	406 413.85
<b>JSS Sustainable Bond - Total Return Global -P EUR dist hedged- LU1332517157</b>			
Net assets	3 730 320.31	5 017 828.09	2 635 282.21
Net asset value per share	82.18	96.64	97.65
Shares Outstanding	45 392.07	51 922.89	26 988.02
<b>JSS Sustainable Bond - Total Return Global -P USD acc- LU1332516696</b>			
Net assets	78 791 267.17	139 626 459.28	105 839 913.07
Net asset value per share	106.34	121.94	120.30
Shares Outstanding	740 937.25	1 145 042.31	879 780.04
<b>JSS Sustainable Bond - Total Return Global -P USD dist- LU1332516779</b>			
Net assets	17 255 196.29	25 951 463.20	20 670 507.35
Net asset value per share	98.22	113.94	114.00
Shares Outstanding	175 679.05	227 764.29	181 312.42
<b>JSS Sustainable Bond - Total Return Global -Y CHF acc hedged- LU1405747244</b>			
Net assets	20 714 199.66	36 710 548.21	21 554 194.19
Net asset value per share	89.10	103.03	102.33
Shares Outstanding	232 482.60	356 309.31	210 637.17
<b>JSS Sustainable Bond - Total Return Global -Y EUR acc hedged- LU1405747327</b>			
Net assets	36 066 882.05	53 684 532.30	37 956 114.59
Net asset value per share	90.92	104.88	103.87
Shares Outstanding	396 688.10	511 866.25	365 423.48
<b>JSS Sustainable Bond - Total Return Global -Y GBP dist hedged- LU1405749539</b>			
Net assets	4 857 638.18	5 666 140.01	3 686 336.69
Net asset value per share	86.54	99.80	99.98
Shares Outstanding	56 131.71	56 774.95	36 869.79
<b>JSS Sustainable Bond - Total Return Global -Y USD acc- LU1405747087</b>			
Net assets	16 322 190.55	22 396 862.72	38 473 226.04
Net asset value per share	101.09	115.18	112.94
Shares Outstanding	161 461.97	194 450.97	340 660.97
<b>JSS Sustainable Bond - Total Return Global -Y USD dist- LU1405747160</b>			
Net assets	52 775 696.71	66 039 374.68	45 446 883.62
Net asset value per share	92.39	107.13	106.15
Shares Outstanding	571 227.37	616 441.47	428 157.35
<b>JSS Sustainable Equity - Next-Gen Consumer* -C EUR acc- LU1752455532</b>			
Net assets	2 474 888.44	3 304 331.14	2 298 515.63
Net asset value per share	111.13	137.63	104.84
Shares Outstanding	22 270.21	24 008.80	21 924.70
<b>JSS Sustainable Equity - Next-Gen Consumer* -C EUR dist- LU1752455615</b>			
Net assets	686 370.30	-	-
Net asset value per share	99.33	-	-
Shares Outstanding	6 910.00	-	-
<b>JSS Sustainable Equity - Next-Gen Consumer* -C USD acc- LU1752455375</b>			
Net assets	1 532 898.08	2 796 244.84	2 045 108.39
Net asset value per share	99.54	139.84	100.88
Shares Outstanding	15 399.82	19 996.03	20 272.25

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Next-Gen Consumer* -E EUR acc- LU2161045799</b>			
Net assets	427 326.47	-	-
Net asset value per share	93.99	-	-
Shares Outstanding	4 546.51	-	-
<b>JSS Sustainable Equity - Next-Gen Consumer* -E EUR dist- LU2161045872</b>			
Net assets	317 856.00	-	-
Net asset value per share	99.33	-	-
Shares Outstanding	3 200.00	-	-
<b>JSS Sustainable Equity - Next-Gen Consumer* -I USD acc- LU1752455888</b>			
Net assets	-	5 635 600.00	4 055 745.32
Net asset value per share	-	140.89	101.39
Shares Outstanding	-	40 000.00	40 000.00
<b>JSS Sustainable Equity - Next-Gen Consumer* -P EUR acc- LU1752454998</b>			
Net assets	1 792 082.41	4 167 816.25	3 672 158.44
Net asset value per share	108.46	135.14	103.56
Shares Outstanding	16 522.98	30 840.73	35 460.28
<b>JSS Sustainable Equity - Next-Gen Consumer* -P EUR dist- LU1752455292</b>			
Net assets	1 607 466.85	3 565 499.76	3 040 807.81
Net asset value per share	108.44	135.10	103.54
Shares Outstanding	14 823.56	26 391.56	29 369.72
<b>JSS Sustainable Equity - Next-Gen Consumer* -P USD acc- LU1752454642</b>			
Net assets	4 914 166.14	9 327 274.08	7 515 117.99
Net asset value per share	97.12	137.26	99.62
Shares Outstanding	50 598.91	67 953.33	75 438.84
<b>JSS Sustainable Equity - Next-Gen Consumer* -P USD dist- LU1752454725</b>			
Net assets	1 261 871.42	3 379 801.02	2 635 802.96
Net asset value per share	97.12	137.26	99.62
Shares Outstanding	12 992.91	24 623.35	26 458.64
<b>JSS Sustainable Equity - Tech Disruptors -C CHF acc- LU1842718345</b>			
Net assets	13 515 443.77	17 571 006.95	6 307 269.80
Net asset value per share	129.99	176.39	132.52
Shares Outstanding	103 972.95	99 614.53	47 592.40
<b>JSS Sustainable Equity - Tech Disruptors -C EUR acc- LU1752457405</b>			
Net assets	10 967 192.24	15 987 035.14	8 653 203.71
Net asset value per share	146.30	181.27	140.28
Shares Outstanding	74 963.72	88 194.60	61 685.35
<b>JSS Sustainable Equity - Tech Disruptors -C USD acc- LU1752456936</b>			
Net assets	33 724 051.97	53 823 787.59	26 422 584.27
Net asset value per share	131.03	184.16	134.97
Shares Outstanding	257 376.57	292 266.44	195 765.36
<b>JSS Sustainable Equity - Tech Disruptors -C USD dist- LU1752457157</b>			
Net assets	4 815 220.96	16 248 828.46	7 709 019.37
Net asset value per share	118.20	166.12	121.75
Shares Outstanding	40 737.91	97 813.80	63 318.95
<b>JSS Sustainable Equity - Tech Disruptors -E USD acc- LU1842717453</b>			
Net assets	13 396 397.06	22 928 096.84	19 698 365.26
Net asset value per share	131.32	185.12	136.09
Shares Outstanding	102 013.38	123 855.32	144 748.70

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Tech Disruptors -E USD dist- LU1842717537</b>			
Net assets	4 615 058.74	7 432 306.77	6 137 707.11
Net asset value per share	126.44	178.24	131.03
Shares Outstanding	36 499.99	41 698.31	46 842.30
<b>JSS Sustainable Equity - Tech Disruptors -I CHF acc- LU1842718691</b>			
Net assets	2 377 800.00	3 219 000.00	-
Net asset value per share	79.26	107.30	-
Shares Outstanding	30 000.00	30 000.00	-
<b>JSS Sustainable Equity - Tech Disruptors -I EUR acc- LU2076231567</b>			
Net assets	855 748.60	-	-
Net asset value per share	70.49	-	-
Shares Outstanding	12 140.00	-	-
<b>JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc- LU1842717883</b>			
Net assets	1 959 472.42	1 183 687.79	-
Net asset value per share	79.55	109.88	-
Shares Outstanding	24 631.96	10 772.55	-
<b>JSS Sustainable Equity - Tech Disruptors -I USD acc- LU1752458551</b>			
Net assets	13 079 811.68	87 404 724.45	45 742 343.87
Net asset value per share	132.35	185.57	135.68
Shares Outstanding	98 827.44	471 006.76	337 135.06
<b>JSS Sustainable Equity - Tech Disruptors -I10 USD acc- LU2273126701</b>			
Net assets	15 743 344.68	-	-
Net asset value per share	66.29	-	-
Shares Outstanding	237 492.00	-	-
<b>JSS Sustainable Equity - Tech Disruptors -M USD acc- LU1842718006</b>			
Net assets	11 104 438.80	551 768.82	19 614 114.21
Net asset value per share	129.35	180.14	130.85
Shares Outstanding	85 848.00	3 063.00	149 900.00
<b>JSS Sustainable Equity - Tech Disruptors -P CHF dist- LU1842718261</b>			
Net assets	7 738 472.33	9 945 313.43	3 406 166.39
Net asset value per share	129.55	176.87	133.67
Shares Outstanding	59 733.48	56 229.51	25 481.49
<b>JSS Sustainable Equity - Tech Disruptors -P EUR acc- LU1752456696</b>			
Net assets	22 371 819.67	25 121 228.19	10 916 040.80
Net asset value per share	142.76	177.95	138.53
Shares Outstanding	156 709.30	141 170.15	78 799.35
<b>JSS Sustainable Equity - Tech Disruptors -P EUR dist- LU1752456852</b>			
Net assets	9 791 029.54	12 521 311.87	9 635 135.70
Net asset value per share	142.77	177.96	138.54
Shares Outstanding	68 579.04	70 360.26	69 548.61
<b>JSS Sustainable Equity - Tech Disruptors -P USD acc- LU1752456340</b>			
Net assets	74 131 790.96	140 249 319.24	67 504 777.22
Net asset value per share	127.85	180.78	133.29
Shares Outstanding	579 834.11	775 801.08	506 454.35
<b>JSS Sustainable Equity - Tech Disruptors -P USD dist- LU1752456423</b>			
Net assets	11 114 120.54	17 952 818.89	10 092 814.24
Net asset value per share	127.86	180.78	133.29
Shares Outstanding	86 924.14	99 307.55	75 719.52

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Tech Disruptors -Y USD acc- LU1752458049</b>			
Net assets	25 542 534.78	444 423.77	10 416 231.02
Net asset value per share	137.04	191.81	140.05
Shares Outstanding	186 387.44	2 317.00	74 374.00
<b>JSS Sustainable Equity - Tech Disruptors -Y USD dist- LU1752458478</b>			
Net assets	12 493 161.28	1 886 490.90	34 005 674.86
Net asset value per share	119.31	167.02	121.93
Shares Outstanding	104 711.77	11 295.00	278 903.00
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -C USD acc- LU1835934479</b>			
Net assets	8 003 106.95	10 167 997.30	7 603 213.72
Net asset value per share	80.89	105.21	97.69
Shares Outstanding	98 938.15	96 644.78	77 833.58
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -C USD dist- LU1835934552</b>			
Net assets	1 742 427.44	2 592 928.81	1 346 984.00
Net asset value per share	72.78	99.86	94.99
Shares Outstanding	23 941.02	25 965.64	14 180.00
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -I USD acc- LU1835934636</b>			
Net assets	817 400.00	1 059 300.00	980 278.73
Net asset value per share	81.74	105.93	98.03
Shares Outstanding	10 000.00	10 000.00	10 000.00
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -I USD dist- LU1835934719</b>			
Net assets	1 039 924.55	1 960 392.96	951 434.26
Net asset value per share	73.02	100.20	95.14
Shares Outstanding	14 241.64	19 564.80	10 000.00
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -M USD acc- LU1835935013</b>			
Net assets	579 420.00	-	-
Net asset value per share	78.30	-	-
Shares Outstanding	7 400.00	-	-
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -P USD acc- LU1835934123</b>			
Net assets	5 407 189.36	15 816 456.20	10 047 249.59
Net asset value per share	79.67	104.14	97.17
Shares Outstanding	67 869.83	151 876.86	103 393.38
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -P USD dist- LU1835934396</b>			
Net assets	4 079 871.85	6 062 400.73	3 842 386.11
Net asset value per share	72.47	99.37	94.78
Shares Outstanding	56 297.39	61 008.36	40 540.84
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -Y USD acc- LU1835934800</b>			
Net assets	4 267 799.03	15 184 102.80	21 564 616.52
Net asset value per share	81.66	105.76	97.82
Shares Outstanding	52 263.03	143 571.32	220 461.44
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -Y USD dist- LU1835934982</b>			
Net assets	8 244 466.78	22 741 478.51	17 791 164.72
Net asset value per share	72.84	99.97	94.90
Shares Outstanding	113 185.98	227 483.03	187 477.34
<b>JSS Equity - All China -C CHF acc- LU1965940783</b>			
Net assets	23 811 076.52	33 471 357.19	8 174 944.52
Net asset value per share	118.31	161.04	111.46
Shares Outstanding	201 260.05	207 844.99	73 345.60

\* please refer to Note 18

# Comparative net asset value table (continued)

	30.06.2022	30.06.2021	30.06.2020
<b>JSS Equity - All China -C EUR acc- LU1965940510</b>			
Net assets	27 252 201.63	35 680 625.58	3 742 261.59
Net asset value per share	129.18	160.55	114.45
Shares Outstanding	210 963.01	222 239.96	32 698.33
<b>JSS Equity - All China -C USD acc- LU1900873875</b>			
Net assets	58 570 502.44	97 539 786.53	15 080 025.57
Net asset value per share	121.07	170.68	115.24
Shares Outstanding	483 773.87	571 477.54	130 859.36
<b>JSS Equity - All China -C USD dist- LU1900873958</b>			
Net assets	4 957 300.95	13 033 661.94	1 787 163.78
Net asset value per share	121.08	170.70	115.25
Shares Outstanding	40 942.36	76 354.20	15 507.43
<b>JSS Equity - All China -I CHF acc- LU1965941161</b>			
Net assets	9 640 892.93	6 344 229.30	1 116 830.13
Net asset value per share	119.39	161.95	111.69
Shares Outstanding	80 751.26	39 174.00	10 000.00
<b>JSS Equity - All China -I EUR acc- LU1965940940</b>			
Net assets	1 812 004.00	6 427 556.02	2 811 845.64
Net asset value per share	130.36	161.44	114.68
Shares Outstanding	13 900.00	39 813.90	24 520.00
<b>JSS Equity - All China -I USD acc- LU1900874097</b>			
Net assets	66 245 813.95	222 915 213.86	10 397 530.61
Net asset value per share	122.18	171.65	115.48
Shares Outstanding	542 198.51	1 298 661.31	90 038.15
<b>JSS Equity - All China -I10 USD acc- LU2273125992</b>			
Net assets	30 887 097.00	-	-
Net asset value per share	84.85	-	-
Shares Outstanding	364 020.00	-	-
<b>JSS Equity - All China -P CHF acc- LU1965940353</b>			
Net assets	16 378 211.41	22 674 790.48	5 244 879.46
Net asset value per share	117.10	160.04	111.20
Shares Outstanding	139 865.17	141 682.02	47 162.92
<b>JSS Equity - All China -P CHF dist- LU1965940437</b>			
Net assets	2 227 678.13	3 026 881.61	458 751.72
Net asset value per share	117.11	160.05	111.21
Shares Outstanding	19 022.10	18 912.10	4 125.00
<b>JSS Equity - All China -P EUR acc- LU1965940197</b>			
Net assets	22 718 739.62	33 016 616.46	9 457 790.86
Net asset value per share	127.87	159.55	114.20
Shares Outstanding	177 670.60	206 935.86	82 819.82
<b>JSS Equity - All China -P USD acc- LU1900873529</b>			
Net assets	204 584 531.27	341 150 313.23	72 689 009.34
Net asset value per share	119.85	169.64	114.99
Shares Outstanding	1 707 004.85	2 011 025.19	632 107.41
<b>JSS Equity - All China -P USD dist- LU1900873792</b>			
Net assets	17 277 976.30	21 288 240.65	11 048 495.08
Net asset value per share	119.85	169.64	114.99
Shares Outstanding	144 163.34	125 490.69	96 079.52

# Fund performance\*\*/\*\*

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2021-30.06.2022) (current period)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)
JSS Sustainable Bond - Emerging Markets Corporate IG*** -C CHF acc hedged-	CHF	-15.42	-2.48	.*	7.31
JSS Sustainable Bond - Emerging Markets Corporate IG*** -C EUR acc hedged-	EUR	-15.33	-2.31	.*	-
JSS Sustainable Bond - Emerging Markets Corporate IG*** -C USD acc-	USD	-14.74	-1.37	7.38	11.07
JSS Sustainable Bond - Emerging Markets Corporate IG*** -C USD dist-	USD	-14.74	-1.37	7.41	11.07
JSS Sustainable Bond - Emerging Markets Corporate IG*** -I CHF acc hedged-	CHF	-15.40	-2.22	5.39	7.31
JSS Sustainable Bond - Emerging Markets Corporate IG*** -I USD acc-	USD	-14.66	-1.17	7.60	11.28
JSS Sustainable Bond - Emerging Markets Corporate IG*** -I USD dist-	USD	-14.67	-1.17	7.61	11.27
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P CHF acc hedged-	CHF	-15.61	-2.87	4.74	6.61
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P EUR acc hedged-	EUR	-15.52	-2.75	4.76	7.06
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P EUR dist hedged-	EUR	-15.52	-2.71	4.80	7.07
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P USD acc-	USD	-14.93	-1.82	6.93	10.57
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P USD dist-	USD	-14.93	-1.81	6.93	10.57
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y CHF acc hedged-	CHF	-15.29	-2.12	5.57	7.48
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y CHF dist hedged-	CHF	-15.27	-	.*	-
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y EUR acc hedged-	EUR	-15.16	-1.99	5.60	7.93
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y EUR dist hedged-	EUR	-15.17	-	.*	-
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y GBP dist hedged-	GBP	-14.67	-	.*	-
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y USD acc-	USD	-14.59	-1.03	7.77	11.46
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y USD dist-	USD	-14.59	-	.*	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc-	USD	-18.90	-12.16	5.14	9.03
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist-	USD	-18.90	-12.16	5.13	9.12
JSS Sustainable Equity - Systematic Emerging Markets -I USD acc-	USD	-18.78	-	-	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist-	USD	-19.10	-12.60	4.54	8.40
JSS Sustainable Equity - Global Dividend -C EUR acc-	EUR	-5.59	28.26	.*	-
JSS Sustainable Equity - Global Dividend -C EUR dist-	EUR	-5.58	28.27	-1.56	-
JSS Sustainable Equity - Global Dividend -C USD acc-	USD	-13.20	19.22	.*	-
JSS Sustainable Equity - Global Dividend -C USD dist-	USD	-13.21	-	.*	-
JSS Sustainable Equity - Global Dividend -E USD acc-	USD	-13.33	18.87	.*	-
JSS Sustainable Equity - Global Dividend -E USD dist-	USD	-13.33	18.86	.*	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	EUR	-5.82	27.63	-2.21	21.23
JSS Sustainable Equity - Global Dividend -P EUR dist-	EUR	-5.82	27.63	-2.06	21.23
JSS Sustainable Equity - Global Dividend -P USD acc-	USD	-13.42	18.62	6.59	19.05
JSS Sustainable Equity - Global Dividend -P USD dist-	USD	-13.42	-	.*	-
JSS Sustainable Equity - Global Dividend -S EUR acc-	EUR	-5.47	28.59	-1.49	22.15
JSS Sustainable Equity - Global Dividend -S EUR dist-	EUR	-5.48	28.59	-1.22	22.14
JSS Sustainable Equity - Global Dividend -Y USD acc-	USD	-13.03	19.69	.*	-
JSS Sustainable Equity - Global Dividend -Y USD dist-	USD	-13.03	19.69	.*	-
JSS Sustainable Multi Asset - Thematic Balanced (CHF)*** -C CHF acc-	CHF	-17.66	2.33	8.54	14.00
JSS Sustainable Multi Asset - Thematic Balanced (CHF)*** -C CHF dist-	CHF	-17.67	2.33	8.53	14.01
JSS Sustainable Multi Asset - Thematic Balanced (CHF)*** -P CHF dist-	CHF	-17.87	1.83	8.03	13.46
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR acc-	EUR	-16.68	4.85	7.48	14.95
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR dist-	EUR	-16.68	4.85	-	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR dist-	EUR	-16.89	4.33	6.96	14.39
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -S EUR acc-	EUR	-16.57	5.11	7.77	15.31
JSS Sustainable Multi Asset - Thematic Growth (EUR) -P EUR acc-	EUR	-17.23	8.76	8.73	20.15
JSS Twelve Sustainable Insurance Bond*** -C CHF acc hedged-	CHF	-12.35	0.69	0.32	13.04
JSS Twelve Sustainable Insurance Bond*** -C EUR acc-	EUR	-12.19	1.02	0.69	13.38
JSS Twelve Sustainable Insurance Bond*** -C GBP acc hedged-	GBP	-11.79	1.53	0.66	14.65
JSS Twelve Sustainable Insurance Bond*** -C USD acc hedged-	USD	-11.74	1.68	2.15	16.08
JSS Twelve Sustainable Insurance Bond*** -I CHF acc hedged-	CHF	-12.12	1.18	0.45	13.10
JSS Twelve Sustainable Insurance Bond*** -I EUR acc-	EUR	-11.96	1.53	1.12	13.54
JSS Twelve Sustainable Insurance Bond*** -I USD acc hedged-	USD	-11.52	2.18	2.61	16.14
JSS Twelve Sustainable Insurance Bond*** -I USD dist hedged-	USD	-11.48	2.29	.*	-
JSS Twelve Sustainable Insurance Bond*** -I10 CHF acc hedged-	CHF	-12.10	1.38	.*	-
JSS Twelve Sustainable Insurance Bond*** -I10 EUR acc-	EUR	-11.94	1.74	.*	-
JSS Twelve Sustainable Insurance Bond*** -I3 CHF acc hedged-	CHF	-12.10	1.33	.*	-
JSS Twelve Sustainable Insurance Bond*** -I30 CHF acc hedged-	CHF	-12.08	1.44	.*	-
JSS Twelve Sustainable Insurance Bond*** -I30 EUR acc-	EUR	-11.92	1.78	1.42	14.29
JSS Twelve Sustainable Insurance Bond*** -I30 EUR dist-	EUR	-11.92	1.78	.*	-

\* No performance was calculated for this class due to its launch/liquidation during the year.

\*\* Past performance is no guarantee of future performance. The performance shown does not take account of any commissions and costs charged when subscribing and redeeming shares. Dividends are included in the performance calculation.

\*\*\* please refer to Note 18.



# Fund performance\*\*/\*\* (continued)

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2021-30.06.2022) (current period)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)
JSS Twelve Sustainable Insurance Bond*** -I30 USD acc hedged-	USD	-11.54	2.44	3.04	-
JSS Twelve Sustainable Insurance Bond*** -I30 USD dist hedged-	USD	-11.48	2.44	.*	-
JSS Twelve Sustainable Insurance Bond*** -I23 CHF acc hedged-	CHF	-12.13	1.34	.*	-
JSS Twelve Sustainable Insurance Bond*** -I23 EUR acc-	EUR	-11.96	1.69	.*	-
JSS Twelve Sustainable Insurance Bond*** -I23 EUR dist-	EUR	-11.96	1.69	.*	-
JSS Twelve Sustainable Insurance Bond*** -P CHF acc hedged-	CHF	-12.39	0.60	-0.04	12.81
JSS Twelve Sustainable Insurance Bond*** -P EUR acc-	EUR	-12.24	0.93	0.60	13.27
JSS Twelve Sustainable Insurance Bond*** -P EUR dist-	EUR	-12.24	0.93	0.60	13.27
JSS Twelve Sustainable Insurance Bond*** -P USD acc hedged-	USD	-11.80	1.60	2.04	15.91
JSS Twelve Sustainable Insurance Bond*** -P USD dist hedged-	USD	-11.79	1.58	2.04	16.15
JSS Sustainable Equity - Global Thematic -C CHF acc-	CHF	-22.37	14.70	.*	-
JSS Sustainable Equity - Global Thematic -C EUR acc-	EUR	-19.64	19.73	15.62	33.61
JSS Sustainable Equity - Global Thematic -C EUR dist-	EUR	-19.64	19.74	15.64	33.60
JSS Sustainable Equity - Global Thematic -C USD acc-	USD	-26.13	11.28	26.06	.*
JSS Sustainable Equity - Global Thematic -I EUR acc-	EUR	-19.59	19.90	15.80	33.79
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	USD	-18.69	7.13	.*	-
JSS Sustainable Equity - Global Thematic -I USD acc-	USD	-26.07	11.43	26.22	.*
JSS Sustainable Equity - Global Thematic -I USD dist-	USD	-26.08	11.43	26.23	.*
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	CHF	-22.13	15.44	.*	.*
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	EUR	-19.39	20.50	16.34	-
JSS Sustainable Equity - Global Thematic -I10 USD acc-	USD	-25.90	-	.*	-
JSS Sustainable Equity - Global Thematic -I11 NOK acc-	NOK	-24.89	12.52	.*	-
JSS Sustainable Equity - Global Thematic -M EUR acc-	EUR	-19.17	-	.*	-
JSS Sustainable Equity - Global Thematic -P EUR acc-	EUR	-19.84	19.14	15.06	32.94
JSS Sustainable Equity - Global Thematic -P EUR dist-	EUR	-19.84	19.14	15.07	32.93
JSS Sustainable Equity - Global Thematic -P SGD acc-	EUR	-23.93	.*	-	-
JSS Sustainable Equity - Global Thematic -P USD acc-	USD	-26.31	10.72	25.43	30.54
JSS Sustainable Equity - Global Thematic -P USD dist-	USD	-26.31	10.72	25.42	.*
JSS Sustainable Equity - Global Thematic -S EUR dist-	EUR	-19.44	20.33	.*	-
JSS Sustainable Equity - Global Thematic -Y EUR acc-	EUR	-19.38	20.50	16.40	34.47
JSS Sustainable Equity - Global Thematic -Y USD dist-	USD	-25.89	-	.*	-
JSS Sustainable Bond - Global Short-term*** -C CHF acc hedged-	CHF	-7.87	-1.40	.*	-
JSS Sustainable Bond - Global Short-term*** -C EUR acc hedged-	EUR	-7.80	-1.23	.*	-
JSS Sustainable Bond - Global Short-term*** -C EUR dist hedged-	EUR	-7.80	-1.23	.*	-
JSS Sustainable Bond - Global Short-term*** -C USD acc-	USD	-7.20	-0.29	3.39	6.06
JSS Sustainable Bond - Global Short-term*** -C USD dist-	USD	-7.21	-0.29	3.38	6.04
JSS Sustainable Bond - Global Short-term*** -I USD acc-	USD	-7.14	-0.17	3.52	6.19
JSS Sustainable Bond - Global Short-term*** -P CHF acc hedged-	CHF	-7.91	-1.49	1.43	2.09
JSS Sustainable Bond - Global Short-term*** -P EUR acc hedged-	EUR	-7.88	-1.34	1.60	2.52
JSS Sustainable Bond - Global Short-term*** -P USD acc-	USD	-7.26	-0.40	3.28	5.94
JSS Sustainable Bond - Global Short-term*** -P USD dist-	USD	-7.25	-0.39	3.27	5.94
JSS Sustainable Bond - Global Short-term*** -Y CHF acc hedged-	CHF	-7.68	-1.23	1.78	2.50
JSS Sustainable Bond - Global Short-term*** -Y EUR acc hedged-	EUR	-7.63	-0.90	1.99	2.94
JSS Sustainable Bond - Global Short-term*** -Y USD dist-	USD	-7.07	-	3.68	6.37
JSS Sustainable Bond CHF -C CHF acc-	CHF	-6.87	-1.42	-0.15	0.96
JSS Sustainable Bond CHF -M CHF acc-	CHF	-6.69	-1.03	0.24	.*
JSS Sustainable Bond CHF -P CHF dist-	CHF	-6.98	-1.67	-0.41	0.72
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	CHF	-12.12	-3.26	.*	-
JSS Sustainable Bond - Euro Broad -C EUR acc-	EUR	-11.93	-2.95	5.61	8.89
JSS Sustainable Bond - Euro Broad -C EUR dist-	EUR	-11.93	-2.96	.*	-
JSS Sustainable Bond - Euro Broad -I EUR acc-	EUR	-11.83	-2.73	.*	-
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	CHF	-12.26	-	.*	-
JSS Sustainable Bond - Euro Broad -P EUR dist-	EUR	-12.04	-3.20	5.35	8.59
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged-	CHF	-12.13	-3.14	.*	-
JSS Sustainable Bond - Euro Broad -Y EUR acc-	EUR	-11.88	-2.86	5.74	.*
JSS Sustainable Bond - Euro Broad -Y EUR dist-	EUR	-11.89	-2.87	.*	-
JSS Sustainable Bond - EUR Corporates -C EUR acc-	EUR	-13.07	-0.71	4.05	5.97
JSS Sustainable Bond - EUR Corporates -C EUR dist-	EUR	-13.07	-0.70	.*	-
JSS Sustainable Bond - EUR Corporates -I EUR acc-	EUR	-13.01	-0.56	4.20	6.12

\* No performance was calculated for this class due to its launch/liquidation during the year.

\*\* Past performance is no guarantee of future performance. The performance shown does not take account of any commissions and costs charged when subscribing and redeeming shares. Dividends are included in the performance calculation.

\*\*\* please refer to Note 18.

# Fund performance\*\*/\*\* (continued)

Share class performance in % per calendar year	Currency of the share class	(31.12.2021-30.06.2022) (current period)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)
JSS Sustainable Bond - EUR Corporates -M EUR acc-	EUR	-12.88	-0.27	4.52	6.43
JSS Sustainable Bond - EUR Corporates -P EUR dist-	EUR	-13.18	-0.95	3.79	5.71
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged-	CHF	-13.23	-	.*	-
JSS Sustainable Bond - EUR Corporates -Y EUR acc-	EUR	-13.00	-0.56	4.21	6.14
JSS Sustainable Green Bond - Global -C CHF acc hedged-	CHF	-16.50	-4.27	.*	-
JSS Sustainable Green Bond - Global -C EUR dist-	EUR	-16.34	-3.95	4.12	5.69
JSS Sustainable Green Bond - Global -P EUR acc-	EUR	-16.43	-4.14	3.91	5.48
JSS Sustainable Equity - Europe -C EUR acc-	EUR	-15.75	20.73	-4.04	24.85
JSS Sustainable Equity - Europe -P EUR acc-	EUR	-15.90	20.31	-4.55	24.11
JSS Sustainable Equity - Europe -P EUR dist-	EUR	-15.90	20.31	-4.55	24.10
JSS Sustainable Equity - Europe -P USD acc-	USD	-22.69	11.82	4.23	21.64
JSS Sustainable Equity - Europe -Y EUR acc-	EUR	-15.51	21.47	-3.63	25.42
JSS Sustainable Equity - Global Climate 2035 -C CHF acc-	CHF	-21.48	-	.*	-
JSS Sustainable Equity - Global Climate 2035 -C EUR acc-	EUR	-18.72	26.15	5.69	29.14
JSS Sustainable Equity - Global Climate 2035 -C USD acc-	USD	-25.27	-	.*	-
JSS Sustainable Equity - Global Climate 2035 -I CHF acc-	CHF	-21.39	-	.*	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	EUR	-18.29	27.48	6.81	30.54
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	EUR	-18.91	25.22	5.03	28.38
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	USD	-25.45	16.39	14.70	25.83
JSS Sustainable Equity - Real Estate Global -C EUR acc-	EUR	-14.55	29.67	-15.77	16.42
JSS Sustainable Equity - Real Estate Global -C EUR dist-	EUR	-18.05	29.64	-15.77	.*
JSS Sustainable Equity - Real Estate Global -I EUR acc-	EUR	-14.48	29.83	-15.66	.*
JSS Sustainable Equity - Real Estate Global -P EUR acc-	EUR	-14.76	29.02	-16.19	15.87
JSS Sustainable Equity - Real Estate Global -P EUR dist-	EUR	-14.75	29.01	-16.19	.*
JSS Sustainable Equity - Real Estate Global -P USD acc-	USD	-21.64	19.58	-8.66	-
JSS Sustainable Equity - USA -C USD acc-	USD	-20.36	25.36	20.72	30.33
JSS Sustainable Equity - USA -I USD acc-	USD	-20.22	25.56	.*	-
JSS Sustainable Equity - USA -I USD dist-	USD	-20.22	25.55	.*	-
JSS Sustainable Equity - USA -P USD acc-	USD	-20.51	24.74	20.12	29.76
JSS Sustainable Equity - USA -P USD dist-	USD	-20.51	24.74	.*	-
JSS Sustainable Equity - USA -Y USD acc-	USD	-20.12	26.12	21.22	30.94
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc-	EUR	-9.86	.*	-	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	CHF	-11.06	-	.*	-
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc-	USD	-13.14	-	.*	-
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc-	CHF	-11.39	10.36	4.39	13.28
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc-	EUR	-10.06	.*	-	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist-	EUR	-10.07	13.15	4.72	13.85
JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc-	USD	-13.47	.*	-	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc-	CHF	-25.58	26.11	16.15	26.63
JSS Sustainable Equity - Green Planet -C EUR acc-	EUR	-21.62	29.96	16.52	27.19
JSS Sustainable Equity - Green Planet -C EUR dist-	EUR	-21.62	29.96	-	-
JSS Sustainable Equity - Green Planet -C USD acc-	USD	-27.94	-	.*	-
JSS Sustainable Equity - Green Planet -C USD dist-	USD	-27.95	-	.*	-
JSS Sustainable Equity - Green Planet -I CHF acc-	CHF	-24.07	-	.*	-
JSS Sustainable Equity - Green Planet -I EUR acc-	EUR	-21.39	30.30	16.66	27.32
JSS Sustainable Equity - Green Planet -I EUR dist-	EUR	-21.39	30.28	.*	-
JSS Sustainable Equity - Green Planet -P CHF H1 acc-	CHF	-25.75	25.33	15.36	25.85
JSS Sustainable Equity - Green Planet -P EUR acc-	EUR	-21.80	29.12	15.73	26.31
JSS Sustainable Equity - Green Planet -P EUR dist-	EUR	-21.81	29.12	15.73	26.31
JSS Sustainable Equity - Green Planet -P GBP dist-	GBP	-19.83	-	.*	-
JSS Sustainable Equity - Green Planet -P USD H1 acc-	USD	-24.96	26.79	17.63	29.74
JSS Sustainable Equity - Green Planet -P USD dist-	USD	-28.12	20.01	26.39	23.80
JSS Sustainable Equity - Green Planet -S EUR dist-	EUR	-21.48	30.42	16.89	27.58
JSS Sustainable Equity - Green Planet -Y EUR acc-	EUR	-21.33	30.74	17.13	27.84
JSS Bond - USD High Yield -C EUR acc hedged-	EUR	-15.09	5.82	4.61	11.54
JSS Bond - USD High Yield -C USD acc-	USD	-14.29	6.83	6.56	14.89
JSS Bond - USD High Yield -C USD dist-	USD	-14.29	6.83	6.56	14.89
JSS Bond - USD High Yield -I CHF acc hedged-	CHF	-14.95	5.94	3.61	11.26
JSS Bond - USD High Yield -I USD acc-	USD	-14.19	7.09	6.81	15.17

\* No performance was calculated for this class due to its launch/liquidation during the year.

\*\* Past performance is no guarantee of future performance. The performance shown does not take account of any commissions and costs charged when subscribing and redeeming shares. Dividends are included in the performance calculation.

\*\*\* please refer to Note 18.

# Fund performance\*\*/\*\* (continued)

Share class performance in % per calendar year	Currency of the share class	(31.12.2021-30.06.2022) (current period)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)
JSS Bond - USD High Yield -I USD dist-	USD	-14.19	7.09	6.81	15.17
JSS Bond - USD High Yield -P CHF acc hedged-	CHF	-15.22	5.26	3.93	10.70
JSS Bond - USD High Yield -P CHF dist hedged-	CHF	-15.14	5.33	3.96	10.77
JSS Bond - USD High Yield -P EUR acc hedged-	EUR	-15.05	5.56	4.18	11.14
JSS Bond - USD High Yield -P EUR dist hedged-	EUR	-15.05	5.49	4.03	10.90
JSS Bond - USD High Yield -P USD acc-	USD	-14.42	6.51	6.24	14.55
JSS Bond - USD High Yield -P USD dist-	USD	-14.42	6.52	6.24	14.55
JSS Sustainable Bond - Total Return Global -C CHF acc hedged-	CHF	-12.18	-3.36	4.30	4.22
JSS Sustainable Bond - Total Return Global -C EUR acc hedged-	EUR	-12.11	-3.19	4.53	4.59
JSS Sustainable Bond - Total Return Global -C USD acc-	USD	-11.43	-2.21	6.23	7.83
JSS Sustainable Bond - Total Return Global -C USD dist-	USD	-11.44	-2.21	6.24	7.82
JSS Sustainable Bond - Total Return Global -I CHF acc hedged-	CHF	-12.10	-3.18	4.34	4.31
JSS Sustainable Bond - Total Return Global -I EUR acc hedged-	EUR	-12.04	-3.02	4.52	4.87
JSS Sustainable Bond - Total Return Global -I EUR dist hedged-	EUR	-11.97	-2.99	4.83	4.83
JSS Sustainable Bond - Total Return Global -I USD acc-	USD	-11.35	-2.03	6.44	8.03
JSS Sustainable Bond - Total Return Global -I USD dist-	USD	-11.36	-2.03	6.44	8.03
JSS Sustainable Bond - Total Return Global -M CHF acc hedged-	CHF	-11.96	-2.81	4.80	4.86
JSS Sustainable Bond - Total Return Global -P CHF acc hedged-	CHF	-12.34	-3.69	3.79	3.91
JSS Sustainable Bond - Total Return Global -P EUR acc hedged-	EUR	-12.23	-3.54	4.12	4.24
JSS Sustainable Bond - Total Return Global -P EUR dist hedged-	EUR	-12.22	-3.57	4.15	4.25
JSS Sustainable Bond - Total Return Global -P USD acc-	USD	-11.58	-2.55	5.87	7.46
JSS Sustainable Bond - Total Return Global -P USD dist-	USD	-11.59	-2.56	5.86	7.46
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged-	CHF	-12.08	-3.07	4.54	4.33
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged-	EUR	-11.90	-2.91	4.69	4.82
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged-	GBP	-11.40	-2.24	5.68	5.83
JSS Sustainable Bond - Total Return Global -Y USD acc-	USD	-11.30	-1.93	6.50	8.09
JSS Sustainable Bond - Total Return Global -Y USD dist-	USD	-11.30	-1.92	6.51	8.08
JSS Sustainable Equity - Next-Gen Consumer -C EUR acc-	EUR	-24.28	20.25	15.53	25.51
JSS Sustainable Equity - Next-Gen Consumer -C USD acc-	USD	-30.38	11.75	26.20	23.00
JSS Sustainable Equity - Next-Gen Consumer -I USD acc-	USD	-14.92	12.02	26.49	23.29
JSS Sustainable Equity - Next-Gen Consumer -P EUR acc-	EUR	-24.50	19.52	14.87	24.76
JSS Sustainable Equity - Next-Gen Consumer -P EUR dist-	EUR	-24.50	19.51	14.84	24.76
JSS Sustainable Equity - Next-Gen Consumer -P USD acc-	USD	-30.59	11.09	25.42	22.27
JSS Sustainable Equity - Next-Gen Consumer -P USD dist-	USD	-30.59	11.08	25.43	22.27
JSS Sustainable Equity - Tech Disruptors -C CHF acc-	CHF	-29.83	19.57	35.92	.*
JSS Sustainable Equity - Tech Disruptors -C EUR acc-	EUR	-27.36	24.81	36.44	34.02
JSS Sustainable Equity - Tech Disruptors -C USD acc-	USD	-33.22	16.00	49.02	31.35
JSS Sustainable Equity - Tech Disruptors -C USD dist-	USD	-33.22	16.00	49.02	.*
JSS Sustainable Equity - Tech Disruptors -E USD acc-	USD	-33.32	15.65	48.57	.*
JSS Sustainable Equity - Tech Disruptors -E USD dist-	USD	-33.32	15.65	48.57	.*
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	CHF	-29.75	-	.*	-
JSS Sustainable Equity - Tech Disruptors -I EUR acc-	EUR	-27.27	.*	-	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	USD	-26.65	-	.*	-
JSS Sustainable Equity - Tech Disruptors -I USD acc-	USD	-33.14	16.28	49.37	31.68
JSS Sustainable Equity - Tech Disruptors -I10 USD acc-	USD	-33.11	.*	-	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	USD	-32.91	17.04	50.41	32.55
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	CHF	-30.04	18.86	35.09	28.36
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	EUR	-27.57	24.06	35.63	33.22
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	EUR	-27.57	24.06	35.63	33.23
JSS Sustainable Equity - Tech Disruptors -P USD acc-	USD	-33.42	15.30	48.13	30.57
JSS Sustainable Equity - Tech Disruptors -P USD dist-	USD	-33.42	15.31	48.13	30.57
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	USD	-33.08	16.44	49.61	31.87
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	USD	-33.09	16.46	.*	-
JSS Equity - All China -C CHF acc-	CHF	-8.77	-11.40	46.28	.*
JSS Equity - All China -C EUR acc-	EUR	-5.63	-7.06	46.25	.*
JSS Equity - All China -C USD acc-	USD	-12.93	-14.38	60.55	.*
JSS Equity - All China -C USD dist-	USD	-12.93	-14.38	60.56	.*
JSS Equity - All China -I CHF acc-	CHF	-8.62	-11.07	46.79	.*
JSS Equity - All China -I EUR acc-	EUR	-5.46	-6.73	46.75	.*

\* No performance was calculated for this class due to its launch/liquidation during the year.

\*\* Past performance is no guarantee of future performance. The performance shown does not take account of any commissions and costs charged when subscribing and redeeming shares. Dividends are included in the performance calculation.

\*\*\* please refer to Note 18.

# Fund performance\*\*/\*\* (continued)

## Share class performance in % per calendar year

	Currency of the share class	(31.12.2021-30.06.2022) (current period)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)
<b>JSS Equity - All China -I USD acc-</b>	<b>USD</b>	-12.78	-14.08	61.12	-*
<b>JSS Equity - All China -I10 USD acc-</b>	<b>USD</b>	-12.74	-*	-	-
<b>JSS Equity - All China -P CHF acc-</b>	<b>CHF</b>	-8.96	-11.75	45.66	-*
<b>JSS Equity - All China -P CHF dist-</b>	<b>CHF</b>	-8.96	-11.75	45.67	-*
<b>JSS Equity - All China -P EUR acc-</b>	<b>EUR</b>	-5.81	-7.43	45.64	-*
<b>JSS Equity - All China -P USD acc-</b>	<b>USD</b>	-13.10	-14.73	59.90	-*
<b>JSS Equity - All China -P USD dist-</b>	<b>USD</b>	-13.10	-14.73	59.90	-*

\* No performance was calculated for this class due to its launch/liquidation during the year.

\*\* Past performance is no guarantee of future performance. The performance shown does not take account of any commissions and costs charged when subscribing and redeeming shares. Dividends are included in the performance calculation.

\*\*\* please refer to Note 18.

# Report of the Investment Managers

## JSS Alternative Multi-Strategy Fund

The JSS Alternative Multi-Strategy Fund P USD acc fund performed -7.6% on an absolute basis until 1<sup>st</sup> of April 2022. The portfolio was fully liquidated in April 2022. The JSS Alternative Multi-Strategy Fund encountered a difficult year primarily driven by the period from 01.07.2021 – 28.02.2022. Within the Equity Long/Short bucket, managers continued to be impacted by de-rating of valuations. Looking back, it is easy to see that the macro interest rate hikes, which began to become more expected in November, initiated a sea of change. The JSS Alternative Multi-Strategy portfolio from a macro lens had the wrong strategy allocation. As a result this was a large contributor to the negative performance in conjunction with high correlation across asset classes, low equity dispersion, rising volatility and heightened macro and geo-political risks. In terms of attribution, the Equity Long/Short bucket was the largest detractor followed by the Credit Long/Short bucket. The discretionary macro bucket also posted losses. The one shining light was the systematic macro bucket posting strong returns. The portfolio continued to run low beta to global equities and more importantly positioned agnostically to a rising interest rate environment as a by-product of inflation expectations embedded in the global economy.

## JSS Bond - Emerging Markets Local Currency

The fund had a negative absolute return and underperformed the benchmark over the observation period. We had a risk overweight in the fund on the back of attractive valuations and the expectation of positive economic momentum for many Emerging Markets. This expectation did not materialize as Emerging Market currencies and bonds came under severe market pressure and delivered high negative returns, almost across the board. The asset class faced a perfect storm of geopolitical, market and fundamental headwinds. The largest drag factor was the Russia-Ukraine conflict which carried economic and geopolitical spillover. Russian RUB bonds dropped quickly in distressed territory and some fell under US sanctions. Additionally, the conflict caused considerable uncertainty for neighbouring countries and a supply shock on several commodities contributed to higher global inflation. These headwinds, combined with a historically high number of defaults in Emerging Markets, concentrated mostly in the Chinese property sector, and the sudden and dramatic rise in US Treasury rates were negative for market sentiment and returns. We significantly reduced risk in the portfolio in the last 6 months of the reporting period, amidst the deteriorating environment. We are ready to increase again exposure when conditions start to improve. During the reported period the JSS Bond – Emerging Markets Local Currency P USD acc performed -23.5% on an absolute basis.

## JSS Bond - USD High Yield

During the reported period the JSS Bond – USD High Yield P USD acc performed -13.97% on an absolute basis. The most significant factor affecting the Fund's performance relative to the benchmark was the fund's allocation to equity securities. The Fund was positively impacted, relative to the benchmark, by its sector allocation in the high-yield bond portion of the portfolio. The Fund's overweight allocation to the P&C sector, along with its underweight to the Wirelines and Retailers sectors, positively impacted performance. The fund was also positively impacted by its cash holding during the period. The Fund was negatively impacted, relative to the benchmark, by security selection in the high-yield bond portion of the portfolio. This was especially true in the Pharmaceuticals, Technology and Media & Entertainment sectors. The Fund was negatively impacted by its allocation to equity securities during the reporting period as its holdings underperformed the benchmark. The Fund's equity holdings which contributed the most to performance during the period were Devon Energy, Urban One and Teck Resources. The Fund's equity holdings which detracted the most from performance during the period were iHeartMedia, Cumulus Media and Bausch Health.

## JSS Equity - All China

During the observation period, JSS Equity – All China P USD acc fund returned -29.35%, while MSCI China All Shares NR returned -25.72%. In 2021 2H, We took profit from Sany Group and successfully avoided the plunge afterwards. We liquidated all names in Real Estate (1.0%) and gradually trimmed down our positions (by 5.5%) in Consumer Discretionary. Some companies' business in the Consumer Discretionary were negatively affected by Shanghai lockdown in 2022. We bought some financial names by increasing the quota to 5.9% in the entire portfolio. In 2022, we strategically increased the positions in low-valuation companies such as China State Construction and China Lesso in order to maintain the balance of style (Value vs. Growth). Also, we purchased some solar names including LONGi Green Energy and GCL Technology. Meanwhile, we kept TCL Zhonghuan as our largest holding. Our positions (21.33% of portfolio) in Information Technology brought largest positive total effect to the portfolio. As of 30 June 2022, we overweight Information Technology, Consumer Staples, and Industrials, while underweight Consumer Discretionary, Financials, and Materials. We will maintain the current balanced positions with modest adjustment to strategically search for attractively valued opportunities.

## JSS Sustainable Multi Asset – Thematic Balanced (CHF)

During the reported period the JSS Sustainable Multi Asset – Thematic Balanced (CHF) P CHF dist performed -19.19% on an absolute basis. Asset allocation has been particularly positive for fund performance over the past year. Specifically, the decision to hold relatively less government and corporate bonds in expectation that interest rates were likely to rise as a result of inflation benefited the fund. In addition, the fund's gold holding has provided useful diversification as equity and fixed income markets fell in tandem at the start of 2022. Recently, we have steadily reduced our exposure to equities and increased the fund's cash position during the first half of the year. We did this with appreciation of the rising risk environment. Towards the end of the period we began to move some of the fund's cash into government bonds, while remaining underweight the benchmark, with the expectation that most of the negative momentum has passed.

## JSS Sustainable Multi Asset - Thematic Balanced (EUR)

During the reported period the JSS Sustainable Multi Asset – Thematic Balanced (EUR) P EUR dist performed -16.19% on an absolute basis. Asset allocation has been particularly positive for fund performance over the past year. Specifically, the decision to hold relatively less government and corporate bonds in expectation that interest rates were likely to rise as a result of inflation benefited the fund. In addition, the fund's gold holding has provided useful diversification as equity and fixed income markets fell in tandem at the start of 2022. Recently, we have steadily reduced our exposure to equities and increased the fund's cash position during the first half of the year. We did this with appreciation of the rising risk environment. Towards the end of the period we began to move some of the fund's cash into government bonds, while remaining underweight the benchmark, with the expectation that most of the negative momentum has passed.

## JSS Sustainable Multi Asset – Thematic Growth (EUR)

During the reported period the JSS Sustainable Multi Asset – Thematic Balanced (EUR) P EUR acc performed -15.7% on an absolute basis. Asset allocation has been particularly positive for fund performance over the past year. Specifically, the decision to hold relatively less government and corporate bonds in expectation that interest rates were likely to rise as a result of inflation benefited the fund. In addition, the fund's gold holding has provided useful diversification as equity and fixed income markets fell in tandem at the start of 2022. Recently, we have steadily reduced our exposure to equities and increased the fund's cash position during the first half of the year. We did this with appreciation of the rising risk environment. Towards the end of the period we began to move some of the fund's cash into government bonds, while remaining underweight the benchmark, with the expectation that most of the negative momentum has passed.

# Report of the Investment Managers (continued)

## JSS Responsible Equity – Brazil

During the first half of the reporting period the JSS Responsible Equity - Brazil P USD acc performed approximately -22% on an absolute basis. In December 2021 in Brazil, the main index rose by 2.85%, with the positive influence of commodity players such as Vale and Petrobras being offset by the poor performance of some other sectors, with retail suffering the most. The increase in interest rates by the US Federal Reserve, in tandem with local problems stemming from fiscal uncertainties and the upcoming elections, were seen as drivers that will push investors away from Brazilian equities. Nonetheless, the local stock market was discounted relative to the historical levels of valuation, which could have attracted investors' attention. The fund was liquidated in January 2022.

## JSS Sustainable Bond - Global Short-term

During the reporting period, the JSS Sustainable Bond – Global Short Term Opportunistic P USD acc recorded a negative return of -7.63% on an absolute basis. The negative performance was driven primarily by the Russia-Ukraine conflict in the second half of the reporting period, which carried economic and geopolitical spillovers. Russian IG bonds dropped quickly in distressed territory following the start of the conflict and some fell under US sanctions. The second driver of negative performance was the significant move in short term US Treasury rates during the period. However, the short duration bonds portfolio achieved better resilience than other portfolios with longer durations due to generally lower convexity/sensitivity to rates. These different headwinds, combined with a historically high number of defaults in Emerging Markets, this time concentrated in Asia (Chinese property sector) were negative for market sentiment and returns. We significantly reduced risk in the portfolio in the last three months of the reporting period, amidst the deteriorating environment. We took down the share of very risky exposures (including Russia, Chinese property), so as to avoid the still deteriorating returns in these segments and defaults while monitoring the repricing/rrerating and prepared to add risk when conditions start to improve.

## JSS Sustainable Bond - Emerging Markets Corporate IG

During the reporting period, the JSS Sustainable Bond – Global Emerging Markets Corporate IG P USD acc recorded a negative return of -15.78% on an absolute basis. The bulk of the negative performance took place in the second half of the reporting period, as the asset class faced a perfect storm of geopolitical, market and fundamental headwinds. The largest drag factor was the Russia-Ukraine conflict which carried economic and geopolitical spillovers. Russian IG bonds dropped quickly in distressed territory and some fell under US sanctions. Additionally, the conflict caused considerable uncertainty for neighboring countries and a supply shock on several commodities, contributing to a higher global inflation. A further blow to emerging markets was the resurgence of Covid infections in China, with renewed strict lockdowns, pushing global supply chain issues to linger and economic growth to slow. These different headwinds, combined with a historically high number of defaults in Emerging Markets, this time concentrated in Asia (Chinese property sector), as well as the sudden and dramatic rise in US Treasury rates (UST 10y increased from 1.5% to 3% since December 2021) were negative for market sentiment and returns. We significantly reduced risk in the portfolio in the last 3 months of the reporting period, amidst the deteriorating environment. We reduced the share of High Yield, perpetual bonds, high beta credits and risky exposures (including Russia, Chinese property), so as to avoid the still deteriorating returns in these segments and defaults while monitoring the repricing/rrerating and prepared to add risk when conditions start to improve.

## JSS Sustainable Bond - EUR Corporates

During the reported period the JSS Sustainable Bond - EUR Corporates P EUR dist share class provided an absolute return of -14.09%. The duration of the fund was actively changed during the reporting period. However, on average it was kept shorter than the benchmark throughout the whole period. After the outbreak of the war in Ukraine and the associated increase in commodity prices, interest rates rose significantly in the first half of 2022. The rapid rise in inflation figures also favored this movement. The fund could benefit from this. However, the fears of a severe recession in Europe due the monetary tightening and lack of Russian gas flows through the North Stream 1 pipeline led to a strong credit spread widening. Sector allocation had a slight negative performance due to this while issuer and issue selection had a stronger negative impact. This is mainly due to the positioning in subordinated bonds from financials and corporates.

The performance drivers of the fund in the reporting period were:

- Duration: Positive performance relative to the benchmark
- Allocation: Negative performance relative to the benchmark
- Selection: Negative performance relative to the benchmark

## JSS Sustainable Bond - Total Return Global

For the 12 months ending June 2022, JSS Bond - Total Return Global P USD acc posted a net performance of -12.78%, mostly in line with global indices. 1H 2021 was characterized by an acceleration in inflation resulting from the post-Covid re-opening. Emerging market central banks were the first to react by raising rates. Government yields increased and curves began to flatten towards the end of the year as investors realized that rising inflation was here to stay. The invasion of Ukraine was a huge accelerator of this trend with soaring energy prices. Central banks in some developed markets countries followed suit, launching their tightening cycle in 2022 to counter lingering price pressure at the risk of pushing the economy into recession. Volatility increased and liquidity tightened. Credit spreads widened and the US dollar appreciated against every currency. The fund has gradually lengthened its duration as rising real rates and falling breakeven rates have made us selectively constructive on duration. We focused on liquidity and favored a heavily weighted allocation to high-quality sovereigns and fundamentally well-supported credit themes such as energy transition and digitalization.

## JSS Sustainable Bond CHF

JSS Sustainable Bond CHF P CHF dist performed -7.89% during the reported period. The duration of the fund was changed only marginally during the reporting period. It was kept shorter than the benchmark throughout the whole period. This had only a minor impact on the performance in the second half of 2021. After the outbreak of the war in Ukraine and the associated increase in commodity prices, interest rates rose significantly in the first half of 2022. The rapid rise in inflation figures also favored this movement. The fund could benefit from this. Sector allocation and stock selection also had a positive impact. While the fund benefited from falling credit spreads in the second half of 2021, sustainability ensured outperformance in the first half of 2022, as the fund was not affected by the fall in bond prices from Russian issuers.

The performance drivers of the fund in the reporting period were:

- Duration: Positive performance relative to the benchmark
- Allocation: Positive performance relative to the benchmark
- Selection: Positive performance relative to the benchmark

## JSS Sustainable Bond EUR Broad

During the reported period the JSS Sustainable Bond EUR Broad P EUR dist share class provided an absolute return of -13.38%. The duration of the fund was actively changed during the reporting period. However, on average it was kept shorter than the benchmark throughout the whole period. This had only a minor impact on the performance in the second half of 2021. After the outbreak of the war in Ukraine and the associated increase in commodity prices, interest rates rose significantly in the first half of 2022. The rapid rise in inflation figures also favored this movement. The fund could benefit from this. However, the fears of a severe recession in Europe due the monetary tightening and lack of Russian gas flows through the North Stream 1 pipeline led to a strong credit spread widening. Sector allocation had negative performance due to this. Issuer and issue selection by contrast had a positive impact.

The performance drivers of the fund in the reporting period were:

- Duration: Positive performance relative to the benchmark
- Allocation: Negative performance relative to the benchmark
- Selection: Positive performance relative to the benchmark

# Report of the Investment Managers (continued)

## JSS Sustainable Equity – Next-Gen Consumer

The fund declined by 29.24% (P USD ACC share class) during the period, underperforming the overall market but performing broadly in line with the average of consumer peer funds. The decline of the fund is explained by two main factors: the increased interest rate has put pressure on valuation multiple, particularly hitting growth companies that are overweighed in our strategy. Also, pressure on consumer discretionary spending budgets caused by higher food and energy prices has negatively impacted consumer confidence, which led the market to anticipate earnings downgrade for most cyclical consumer companies. During the period, we increasingly concentrated the portfolio on companies with two characteristics: quality with clear barriers to entry, pricing power, all resulting in superior gross margins and capacity to grow strongly by leveraging the specific consumption preference of next-gen consumers. This helped weather the decline as the market penalized companies with weaker business models.

## JSS Sustainable Equity – Europe

In the period the JSS Sustainable Equity – Europe generated a total return of -11.11% on the P tranche, underperforming the MSCI Europe Net Return. Initially, markets were highly optimistic and continued their recovery from the pandemic lows in anticipation of lower restrictive Covid-19 measures and, accordingly, reopening economies. Throughout the year, however, markets increasingly started to price in potential hurdles, including longer and higher than expected inflation and supply chain issues. This has been aggravated by the situation in Ukraine. As markets corrected and interest rates rose, market valuations have changed. As such, companies with stronger profitability have seen their valuations come down. Over time, we intend to use this dynamic to obtain more high quality companies at attractive valuations. The focus of the funds remains on stock selection, and we prefer companies that are attractively valued, generate substantial cash flows and show signs of tangible operational change, which results in positive momentum.

## JSS Sustainable Equity - Global Climate 2035

JSS Sustainable Equity - Global Climate 2035 P EUR dist performed -10.72% during the reported period. Climate change remains a challenge that requires us to take action now to avoid further global warming. At the core lies the need to reduce carbon emissions. The strategy prefers companies that are lowering their own carbon emissions and firms that offer new solutions that can help others to transition to carbon neutrality, while avoiding stranded assets such as fossil fuels. During the reporting period, performance has lagged behind the benchmark. The strong recovery in the oil price and the corresponding rally in energy stocks hurt our sector allocation as we don't own names in this sector. Our stock selection suffered as some firms that offer new solutions to help others with the energy transition have pulled back. Apple is also a name that is not in our investable universe but has done well, that also impacted stock selection negatively. We remain committed to our strategy to find the best positioned names for a lower carbon world as meaningful new investments will continue to move into ventures that can lower the carbon footprint.

## JSS Sustainable Equity - Global Dividend

JSS Sustainable Equity - Global Dividend P USD acc performed -9.09% during the reported period. Biggest changes in the sector allocation include higher Consumer Discretionary as well as Health Care and a lower allocation to Information Technology as well as Industrials. Consumer Discretionary was increased with the addition of new holdings in Darden Restaurants and Inditex and within Information Technology, the positions in Intel and Microsoft were sold. These trades positioned the fund for an environment of rising inflation and higher interest rates, which has been indicated by recent market developments. The fund continued to focus on companies with a strong balance sheet (low leverage), good operating cash flows and attractive dividend visibility, which has resulted in strong tailwinds for the fund's relative performance in particular since end-November 21; once the equity market started to get impacted by the expectation of monetary tightening and higher interest rates. Dividend distribution continues to grow in the US and in Europe, with US dividend distributions well over pre-Covid 19 levels but European dividend distributions still below. The defensive style of the fund should continue to provide resilience in the current market environment.

## JSS Sustainable Equity - Global Thematic

During the reported period the JSS Sustainable Equity - Global Thematic P EUR dist share class performed -18.55% on an absolute basis. For this period the fund has had a challenging period that has reversed the outsized gains from Covid. Higher inflation, following the now clearly excessive stimulus programs compounded by supply chain issues and the war in Ukraine, have led to multi-decade high rotation in equities that has been unfavorable. Our sector allocations were negative with our thematic positioning challenging given its natural growth and quality tilts. Our stock picking within the sectors was the biggest detractor with our consumer and healthcare names the weakest. From a regional perspective we were neutral but with significant lags in stock picking in North America and Europe. From a style perspective we were underweight many of the outperforming factors such as "value" "dividend" and "size". Style and our industry positioning was responsible for around 9% of our underperformance with stock selection as the remainder. In terms of activity we have been more active as the dispersion in the market gave us a higher frequency of opportunities. We have concentrated the portfolio to 41 positions as the market began to digest Covid.

## JSS Sustainable Equity - Green Planet

For the 12 months ended 30 June 2022, JSS Sustainable Equity – Green Planet P EUR dist has delivered a return of -10.44%. The sub-fund's performance was down over the period due to its cyclical positioning with an overweight in the industrial and semiconductor sectors. In the first six months of the period the fund performance was strong, driven by a continued economic recovery and outperformance of the funds cyclical holdings. It also benefitted from a positive stock selection effect. However, in the six months of 2022 the performance reversed as macro headwinds from the Russia/Ukraine conflict, rising interest rates, and China's zero-Covid policy raised the risk of a broader economic slowdown. In response to the risk of lower economic growth the fund has reduced its industrials exposure while raising its defensive allocation. It also increased its allocation in companies in the renewable energy space given the increasing focus on energy transition away from fossil fuels, particularly in Europe.

## JSS Sustainable Equity - Real Estate Global

Over the reported period the JSS Sustainable Equity - Real Estate Global P EUR acc performed -5.75% on an absolute basis. Over the last six months of 2021 the portfolio benefited from the reopening of economies following the pandemic. Subsequently, our holdings in US residential real estate investment trusts (REITs) focused on the Sun Belt states performed well as people moved to cheaper housing from expensive coastal states. Over the second half of the year, two of the portfolio's stocks drew the attention of private equity businesses who purchased a US residential and German retail specialist respectively at premium prices relative to their listed prices. These contributed to performance. The fallout from Russia's invasion of Ukraine dominated the first six months of 2022. The fund's European industrial exposure suffered. We added exposure to the US self-storage sector, given demand for storage following the pandemic's upheaval. We sold out of the fund's position in a US healthcare REIT. We continue to see REITs report solid rental and value growth numbers. History has proven that real estate performs well in an inflationary environment, as most leases have some sort of inflation indexation.

## JSS Sustainable Equity - Systematic Emerging Markets

During the reported period JSS Sustainable Equity - Systematic Emerging Markets P USD dist share class delivered an absolute return of -31.71%. The Chinese economy suffered during H2 2021 due to pandemic lockdowns, insufficient policy stimulus coupled with declining exports. In the same period Taiwanese equities outperformed due to high global semiconductor demand, whilst the Indian equities delivered strong returns as investors pivoted away from China. Throughout 2022, Brazil and South Africa benefitted from commodity price rises, while Taiwan and South Korea lagged under global tech sell-off. This trend was exacerbated with the Russian invasion of Ukraine. Following a hawkish policy stance from the Federal Reserve in the face of high inflation, emerging equity markets have been under renewed pressure since March of 2022. Over the performance period, the fund underperformed benchmark, this mainly came from underweight in Energy, Financials, and overweight in IT, Consumer Discretionary. The Chinese equities overweight and Indian equities underweight contributed negatively to fund performance.

# Report of the Investment Managers (continued)

## JSS Sustainable Equity - Tech Disruptors

For the 12 months ended June 30 2022, JSS Sustainable Equity – Tech Disruptors P USD acc share class has delivered a return of -29.28%. The sub-fund's performance was adversely impacted by the market sell-off, driven by monetary tightening by central banks in developed economies to control inflation. Amid the broad-based technology sector correction, we increased our exposure to selected deep-tech industries such as semiconductors, which have been the best relative performers thanks to durable and structural trends. On the other hand, we decreased our exposure to high-growth/unprofitable software as well as consumer-related internet companies, which have been the weakest performers.

## JSS Sustainable Equity – USA

During the reported period the JSS Sustainable Equity - USA P USD acc share class delivered an absolute return of -13.86%. After a very strong US equity market in 2021, 2022 has been much more difficult. Higher inflation is forcing central banks around the globe to raise interest rates and remove liquidity. This has been very negative for most asset classes including equity markets, with US equities correcting around 20% during the first half of 2022. As was the case last year, we have carefully managed the style exposures in the fund, such that this transition did not hurt the relative performance. During the reporting period, the fund's gross performance held up better than the benchmark performance. The JSS Sustainable Equity – USA benefited from a positive style attribution, as our bias towards profitability and somewhat lower volatility paid off. Amid the increased macroeconomic uncertainties, we continue to strive for a balanced portfolio, while respecting our investment principles that are anchored in quality, momentum, valuation and sustainability.

## JSS Sustainable Green Bond – Global

During the reported period the JSS Sustainable Green Bond - Global P EUR acc share class delivered an absolute return of -17.47%. The duration of the fund was actively changed during the reporting period. However, on average it was kept shorter than the benchmark throughout the whole period. After the outbreak of the war in Ukraine and the associated increase in commodity prices, interest rates rose significantly in the first half of 2022. However, the fund reduced its duration mainly through US duration and not EUR duration. This had a negative impact. In addition, the fears of a severe recession in Europe due the monetary tightening and lack of Russian gas flows through the North Stream 1 pipeline led to a strong credit spread widening. Hence, the sector allocation had a negative performance while issuer and issue selection had a positive impact. This is mainly due to the positioning in subordinated bonds from financials and corporates

The performance drivers of the fund in the reporting period were:

- Duration: Negative performance relative to the benchmark
- Allocation: Negative performance relative to the benchmark
- Selection: Positive performance relative to the benchmark

## JSS Sustainable Multi Asset - Global Opportunities

During the reported period the JSS Sustainable Multi Asset - Global Opportunities P EUR dist share class delivered an absolute performance of -6.39%. At the beginning of the observation period the Global Adaptive Allocation model that guides our asset allocation switched from “Early” to “Mid” stage of the economic cycle. Both stages suggest strong market performance and allocations in favor of equities and credit, but the Mid stage is not quite as risk-seeking as the Early stage. As a result of the signal change the fund also repositioned the factor allocation within the equity segment: We cut back our value factor (from 50% to 25%) and moved more heavily into Momentum (from 25% to 50%). In the second half of the observation period global risk assets were very weak, both equities and bonds. We made tactical reductions of the equity quota as the market cycle moved towards the late phase, the credit exposure was reduced successively in exchange for an increase in government bond exposure. The duration in the fund was increased and a tactical tilt towards high-dividend yield equities was implemented. In summary these major actions led to an outperformance of the fund in comparison to financial markets and its major peers over the entire observation period.

## JSS Twelve Sustainable Insurance Bond

During the reported period the JSS Twelve Insurance Bond Opp P EUR acc share class delivered an absolute performance of -12.58%. The second half of 2021 was relatively sanguine, however central banks change in rhetoric with respect to stimulus withdrawal, as economies started to reopen following various Covid restrictions, concerned markets. Economic indicators across the globe pointed to strong growing economies, adding further impetus for central banks to reconsider their position. For the insurance sector, fundamentals remained strong with an average Solvency II ratio at 216%. In Q4 2021, the overall duration of the fund has been reduced to below 4yrs, via investing in short call and bullet type structures where possible. At the start of the year 2022 insurance bonds spreads have widened from 165bps to almost 350bps (June 2022). The market induced volatility stemming from concerns of inflation, central banks rate rises and the Russian war in Ukraine have been the three main factors that have driven performance. Twelve Capital believes the insurance sector is well insulated and fundamentals do not face any meaningful deterioration and issuers face any ratings migration risk. The fund has an NAV of EUR 398m, with a 10% cash holding as at the end of June 2022.



## REPORT OF THE *REVISEUR D'ENTREPRISES AGRÉÉ*

### Opinion

We have audited the financial statements of JSS Investmentfonds (the “Company”) and of each of its sub-funds, which comprise the statement of net assets and the statement of investments and other net assets as at 30 June 2022 and the statement of operations and changes in net assets for the year then ended, and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Company and of each of its sub-funds as at 30 June 2022, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

### Basis for Opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the *Commission de Surveillance du Secteur Financier* (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the *“réviseur d’entreprises agréé”* for the Audit of the Financial Statements” section of our report. We are also independent of the Company in accordance with the International Ethics Standards Board for Accountants’ Code of Ethics for Professional Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

### Other information

The Board of Directors of the Company is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our report of the *“réviseur d’entreprises agréé”* thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regard.

## **Responsibilities of the Board of Directors of the Company for the Financial Statements**

The Board of Directors of the Company is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Company determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Company is responsible for assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Company either intends to liquidate the Company or to cease operations, or has no realistic alternative but to do so.

## **Responsibilities of the “réviseur d’entreprises agréé” for the Audit of the Financial Statements**

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of the “réviseur d’entreprises agréé” that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law dated 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law dated 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control;
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Company;

- Conclude on the appropriateness of the Board of Directors of the Company's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Company's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the "*réviseur d'entreprises agréé*" to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the "*réviseur d'entreprises agréé*". However, future events or conditions may cause the Company to cease to continue as a going concern;
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

For Deloitte Audit, *Cabinet de révision agréé*

Yann Mérillou, *Réviseur d'entreprises agréé*

Partner

Luxembourg, 26 October 2022

# Statement of net assets

as of 30.06.2022

	Combined (in EUR)	JSS Sustainable Bond - Emerging Markets Corporate IG* (in USD)	JSS Sustainable Equity -Systematic Emerging Markets (in USD)
<b>ASSETS</b>			
Investments in securities and options contracts at market value	4 947 858 134.61	418 828 335.32	39 108 521.50
Cash at banks	161 178 108.31	6 415 485.43	2 554 134.71
Receivable on currency contracts	825.50	29.79	-
Receivable on sales of securities	17 623 430.17	41 156.30	-
Receivable on issues of shares	1 647 508.31	169 195.34	855.27
Income receivable on portfolio	29 852 869.33	4 774 217.52	279 112.38
Interest receivable on bank accounts	6.79	-	-
Net unrealised gain on futures contracts	277 578.95	-	-
Net unrealised gain on forward foreign exchange contracts	19 108 634.16	1 142 594.20	-
Net unrealised gain on swaps transactions	2 665 538.53	-	-
Other receivables	364 595.28	-	9 686.15
<b>TOTAL ASSETS</b>	<b>5 180 577 229.94</b>	<b>431 371 013.90</b>	<b>41 952 310.01</b>
<b>LIABILITIES</b>			
Bank overdraft and liabilities	1 893 798.89	-	-
Payable on currency contracts	305.33	-	-
Payable on purchases of securities	13 951 848.21	-	1 656 525.58
Payable on redemptions of shares	8 333 230.11	868 461.59	133 871.96
Payable on bank interest	1 268.24	104.19	-
Swap interest payable	1 944.45	-	-
Net unrealised loss on futures contracts	1 102 897.92	359 908.86	-
Net unrealised loss on forward foreign exchange contracts	615 926.78	-	635.31
Other liabilities	7 229 904.48	504 629.64	87 529.50
<b>TOTAL LIABILITIES</b>	<b>33 131 124.41</b>	<b>1 733 104.28</b>	<b>1 878 562.35</b>
<b>NET ASSETS at the end of the year</b>	<b>5 147 446 105.53</b>	<b>429 637 909.62</b>	<b>40 073 747.66</b>

\* please refer to Note 18

# Statement of net assets (continued)

as of 30.06.2022

	JSS Sustainable Equity - Global Dividend  (in USD)	JSS Sustainable Multi Asset - Thematic Balanced (CHF)*  (in CHF)	JSS Sustainable Multi Asset - Thematic Balanced (EUR)*  (in EUR)
<b>ASSETS</b>			
Investments in securities and options contracts at market value	219 287 209.16	126 773 081.18	50 792 383.41
Cash at banks	4 940 716.41	11 669 770.88	5 905 935.32
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	9 719.45	54 382.35	578.76
Income receivable on portfolio	215 818.81	1 183 666.17	403 328.72
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	3 610 812.06	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	20 327.50	22 601.92	5 211.89
<b>TOTAL ASSETS</b>	<b>224 473 791.33</b>	<b>143 314 314.56</b>	<b>57 107 438.10</b>
<b>LIABILITIES</b>			
Bank overdraft and liabilities	-	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	93 910.09	213 739.44	5 500.00
Payable on bank interest	6.00	-	-
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	1 292.68
Other liabilities	249 439.82	246 124.45	97 094.57
<b>TOTAL LIABILITIES</b>	<b>343 355.91</b>	<b>459 863.89</b>	<b>103 887.25</b>
<b>NET ASSETS at the end of the year</b>	<b>224 130 435.42</b>	<b>142 854 450.67</b>	<b>57 003 550.85</b>

\* please refer to Note 18

# Statement of net assets (continued)

as of 30.06.2022

	JSS Sustainable Multi Asset - Thematic Growth (EUR)* (in EUR)	JSS Twelve Sustainable Insurance Bond* (in EUR)	JSS Sustainable Equity - Global Thematic (in EUR)
<b>ASSETS</b>			
Investments in securities and options contracts at market value	19 773 081.37	349 631 208.60	1 128 756 472.54
Cash at banks	1 794 085.85	34 189 362.84	17 707 350.23
Receivable on currency contracts	-	452.35	-
Receivable on sales of securities	-	3 160 407.53	10 271 090.08
Receivable on issues of shares	4 000.05	279 652.04	22 141.82
Income receivable on portfolio	53 556.52	7 418 339.44	544 535.13
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	6 813 447.92	918 911.96
Net unrealised gain on swaps transactions	-	-	-
Other receivables	4 163.12	-	57 809.04
<b>TOTAL ASSETS</b>	<b>21 628 886.91</b>	<b>401 492 870.72</b>	<b>1 158 278 310.80</b>
<b>LIABILITIES</b>			
Bank overdraft and liabilities	4 807.63	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	2 904 513.70	-
Payable on redemptions of shares	-	246 631.07	138 651.16
Payable on bank interest	-	-	791.42
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	2 711.80	-	-
Other liabilities	49 932.44	364 560.79	1 848 717.10
<b>TOTAL LIABILITIES</b>	<b>57 451.87</b>	<b>3 515 705.56</b>	<b>1 988 159.68</b>
<b>NET ASSETS at the end of the year</b>	<b>21 571 435.04</b>	<b>397 977 165.16</b>	<b>1 156 290 151.12</b>

\* please refer to Note 18

# Statement of net assets (continued)

as of 30.06.2022

	JSS Sustainable Bond - Global Short-term* (in USD)	JSS Sustainable Bond CHF (in CHF)	JSS Sustainable Bond - Euro Broad (in EUR)
<b>ASSETS</b>			
Investments in securities and options contracts at market value	269 841 736.15	19 651 980.45	123 034 324.43
Cash at banks	16 246 383.94	625 024.92	1 416 476.23
Receivable on currency contracts	-	-	-
Receivable on sales of securities	935 555.56	-	269 001.61
Receivable on issues of shares	590 000.00	-	897.46
Income receivable on portfolio	2 665 866.59	77 083.14	500 177.83
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	1 473 143.38
Net unrealised gain on swaps transactions	-	-	2 282 714.16
Other receivables	-	-	-
<b>TOTAL ASSETS</b>	<b>290 279 542.24</b>	<b>20 354 088.51</b>	<b>128 976 735.10</b>
<b>LIABILITIES</b>			
Bank overdraft and liabilities	-	-	1 239 318.48
Payable on currency contracts	-	-	-
Payable on purchases of securities	6 986 424.91	-	370 074.73
Payable on redemptions of shares	649 814.98	22 379.20	545.25
Payable on bank interest	235.64	-	-
Swap interest payable	-	-	277.78
Net unrealised loss on futures contracts	-	-	537 690.00
Net unrealised loss on forward foreign exchange contracts	401 682.94	-	-
Other liabilities	305 987.83	32 227.84	112 192.22
<b>TOTAL LIABILITIES</b>	<b>8 344 146.30</b>	<b>54 607.04</b>	<b>2 260 098.46</b>
<b>NET ASSETS at the end of the year</b>	<b>281 935 395.94</b>	<b>20 299 481.47</b>	<b>126 716 636.64</b>

\* please refer to Note 18

# Statement of net assets (continued)

as of 30.06.2022

	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Green Bond - Global (in EUR)	JSS Sustainable Equity - Europe (in EUR)
<b>ASSETS</b>			
Investments in securities and options contracts at market value	90 733 086.00	11 461 852.04	35 368 314.13
Cash at banks	2 089 904.11	696 049.25	566 456.24
Receivable on currency contracts	-	-	-
Receivable on sales of securities	252 631.85	-	-
Receivable on issues of shares	10 000.00	-	-
Income receivable on portfolio	665 191.26	72 440.70	23 692.91
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	611 353.82	11 731.32	-
Net unrealised gain on swaps transactions	382 824.37	-	-
Other receivables	-	-	53 307.87
<b>TOTAL ASSETS</b>	<b>94 744 991.41</b>	<b>12 242 073.31</b>	<b>36 011 771.15</b>
<b>LIABILITIES</b>			
Bank overdraft and liabilities	112 461.96	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	811 819.32	-	-
Payable on redemptions of shares	217 833.16	3 280.97	-
Payable on bank interest	-	-	-
Swap interest payable	1 666.67	-	-
Net unrealised loss on futures contracts	180 150.00	21 000.00	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Other liabilities	77 509.84	22 009.64	63 011.01
<b>TOTAL LIABILITIES</b>	<b>1 401 440.95</b>	<b>46 290.61</b>	<b>63 011.01</b>
<b>NET ASSETS at the end of the year</b>	<b>93 343 550.46</b>	<b>12 195 782.70</b>	<b>35 948 760.14</b>



# Statement of net assets (continued)

as of 30.06.2022

	JSS Sustainable Equity - Global Climate 2035 (in EUR)	JSS Sustainable Equity - Real Estate Global (in EUR)	JSS Sustainable Equity - USA (in USD)
<b>ASSETS</b>			
Investments in securities and options contracts at market value	81 174 600.47	29 577 211.23	171 284 224.03
Cash at banks	835 395.30	383 007.20	873 826.87
Receivable on currency contracts	-	216.65	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	23 167.14	2 628.38	7 676.10
Income receivable on portfolio	50 477.47	69 204.57	115 768.51
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	293.58	-	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	16 559.94	-	-
<b>TOTAL ASSETS</b>	<b>82 100 493.90</b>	<b>30 032 268.03</b>	<b>172 281 495.51</b>
<b>LIABILITIES</b>			
Bank overdraft and liabilities	2.61	-	-
Payable on currency contracts	155.70	-	-
Payable on purchases of securities	-	63 459.34	-
Payable on redemptions of shares	41 156.46	5 923.60	22 985.15
Payable on bank interest	-	-	-
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	119.94	-
Other liabilities	129 174.85	62 799.12	183 800.51
<b>TOTAL LIABILITIES</b>	<b>170 489.62</b>	<b>132 302.00</b>	<b>206 785.66</b>
<b>NET ASSETS at the end of the year</b>	<b>81 930 004.28</b>	<b>29 899 966.03</b>	<b>172 074 709.85</b>

# Statement of net assets (continued)

as of 30.06.2022

	JSS Sustainable Multi Asset - Global Opportunities (in EUR)	JSS Sustainable Equity - Green Planet (in EUR)	JSS Bond - USD High Yield (in USD)
<b>ASSETS</b>			
Investments in securities and options contracts at market value	183 020 555.37	278 821 180.41	204 293 158.92
Cash at banks	12 306 493.20	11 132 315.31	6 314 396.29
Receivable on currency contracts	-	128.01	-
Receivable on sales of securities	-	-	20 085.54
Receivable on issues of shares	60 546.98	91 791.94	-
Income receivable on portfolio	1 051 230.42	361 851.29	3 649 738.45
Interest receivable on bank accounts	-	6.79	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	659 682.55	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	72 544.03	70 307.58	-
<b>TOTAL ASSETS</b>	<b>196 511 370.00</b>	<b>291 137 263.88</b>	<b>214 277 379.20</b>
<b>LIABILITIES</b>			
Bank overdraft and liabilities	22 019.23	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	46 672.65	7 394.13	198 010.55
Payable on bank interest	146.02	-	-
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	19 795.77	-	-
Net unrealised loss on forward foreign exchange contracts	160 650.36	-	64 523.28
Other liabilities	330 224.79	519 445.11	371 382.10
<b>TOTAL LIABILITIES</b>	<b>579 508.82</b>	<b>526 839.24</b>	<b>633 915.93</b>
<b>NET ASSETS at the end of the year</b>	<b>195 931 861.18</b>	<b>290 610 424.64</b>	<b>213 643 463.27</b>

# Statement of net assets (continued)

as of 30.06.2022

	JSS Sustainable Bond - Total Return Global (in USD)	JSS Sustainable Equity - Next-Gen Consumer* (in USD)	JSS Sustainable Equity - Tech Disruptors (in USD)
<b>ASSETS</b>			
Investments in securities and options contracts at market value	393 673 053.23	14 884 818.11	291 645 081.17
Cash at banks	5 202 249.68	334 931.22	2 824 458.28
Receivable on currency contracts	-	-	-
Receivable on sales of securities	941 930.12	-	-
Receivable on issues of shares	10 597.25	152 196.61	12 981.81
Income receivable on portfolio	4 098 814.41	1 991.44	15 849.80
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	290 194.91	-	-
Net unrealised gain on forward foreign exchange contracts	4 017 857.14	-	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	-	469.87	34 448.71
<b>TOTAL ASSETS</b>	<b>408 234 696.74</b>	<b>15 374 407.25</b>	<b>294 532 819.77</b>
<b>LIABILITIES</b>			
Bank overdraft and liabilities	536 119.06	-	-
Payable on currency contracts	156.43	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	3 786 765.95	-	1 683 178.50
Payable on bank interest	-	-	-
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	4 306.15
Other liabilities	401 563.11	27 703.43	454 569.89
<b>TOTAL LIABILITIES</b>	<b>4 724 604.55</b>	<b>27 703.43</b>	<b>2 142 054.54</b>
<b>NET ASSETS at the end of the year</b>	<b>403 510 092.19</b>	<b>15 346 703.82</b>	<b>292 390 765.23</b>

\* please refer to Note 18

# Statement of net assets (continued)

as of 30.06.2022

	JSS Sustainable Bond - Emerging Markets Local Currency* (in USD)	JSS Equity - All China (in USD)
<b>ASSETS</b>		
Investments in securities and options contracts at market value	30 840 804.08	475 690 378.79
Cash at banks	1 152 401.54	15 733 226.20
Receivable on currency contracts	-	-
Receivable on sales of securities	1 898 386.67	-
Receivable on issues of shares	-	194 439.96
Income receivable on portfolio	746 528.84	1 605 356.55
Interest receivable on bank accounts	-	-
Net unrealised gain on futures contracts	-	-
Net unrealised gain on forward foreign exchange contracts	79 728.17	-
Net unrealised gain on swaps transactions	-	-
Other receivables	-	-
<b>TOTAL ASSETS</b>	<b>34 717 849.30</b>	<b>493 223 401.50</b>
<b>LIABILITIES</b>		
Bank overdraft and liabilities	2 485.26	-
Payable on currency contracts	-	-
Payable on purchases of securities	401 235.27	1 203 295.40
Payable on redemptions of shares	78 825.90	203 492.07
Payable on bank interest	-	-
Swap interest payable	-	-
Net unrealised loss on futures contracts	-	-
Net unrealised loss on forward foreign exchange contracts	-	509.18
Other liabilities	54 638.30	782 730.55
<b>TOTAL LIABILITIES</b>	<b>537 184.73</b>	<b>2 190 027.20</b>
<b>NET ASSETS at the end of the year</b>	<b>34 180 664.57</b>	<b>491 033 374.30</b>

\* please refer to Note 18

# Statement of operations and changes in net assets

For the year from 01.07.2021 to 30.06.2022

	Combined (in EUR)	JSS Alternative Multi- Strategy Fund** (in USD)	JSS Sustainable Bond - Emerging Markets Corporate IG** (in USD)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>6 434 786 304.87</b>	<b>17 786 671.75</b>	<b>545 701 989.40</b>
<b>INCOME</b>			
Dividends, net	45 015 933.79	-	-
Interest on bonds and other debt securities	92 309 810.76	-	20 386 897.18
Interest on bank accounts	15 319.85	3 549.69	-
Other income	40 506.69	2 590.71	1 153.96
<b>Total income</b>	<b>137 381 571.09</b>	<b>6 140.40</b>	<b>20 388 051.14</b>
<b>EXPENSES</b>			
Management Company fees	70 239 565.06	101 661.1	4 033 323.34
Performance fees	60 780.93	-	-
Depository fees	891 293.78	26 029.11	84 624.18
Transaction fees	1 370 524.00	2 088.16	9 446.84
Central Administration fees	11 672 955.63	30 580.32	994 182.90
Audit fees	102 890.44	1 161.38	3 671.58
Liquidation fees	44 915.01	24 283.40	-
Subscription fees ("taxe d'abonnement")	2 406 064.45	2 373.04	171 286.24
Interest paid on bank liabilities	848 682.66	-	49 507.37
Swap interest expense	23 464.18	-	2 138.89
Other expenses*	3 270 022.97	11 647.97	335 417.43
<b>Total expenses</b>	<b>90 931 159.11</b>	<b>199 824.48</b>	<b>5 683 598.77</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>46 450 411.98</b>	<b>-193 684.08</b>	<b>14 704 452.37</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	77 483 255.35	733 957.80	-36 587 558.90
- on options/warrants	1 056 215.62	-	-
- on swap transactions	763 583.54	-	-3 935.10
- on futures contracts and CFDs	13 099 734.09	-	-87 122.34
- on forward foreign exchange contracts	-6 910 294.63	-173 387.14	-15 618 143.01
- on foreign exchange	-1 394 604.51	-352.35	-766 995.40
<b>REALISED RESULT</b>	<b>130 548 301.44</b>	<b>366 534.23</b>	<b>-38 359 302.38</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-1 303 960 501.11	-1 831 511.77	-61 158 806.46
- on options/warrants	1 052 086.58	-	-
- on swap transactions	2 692 006.13	-	2 952.13
- on futures contracts and CFDs	287 519.25	-	-330 221.36
- on forward foreign exchange contracts	17 381 912.28	42 099.39	3 707 938.36
<b>RESULT OF OPERATIONS</b>	<b>-1 151 998 675.43</b>	<b>-1 422 878.15</b>	<b>-96 137 439.71</b>
Dividends paid	-16 735 988.17	-	-3 211 584.53
Net inflow/outflow from subscriptions and redemptions	-560 349 594.57	-16 363 793.60	-16 715 055.54
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-1 729 084 258.17</b>	<b>-17 786 671.75</b>	<b>-116 064 079.78</b>
Reevaluation difference	441 744 058.83	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>5 147 446 105.53</b>	<b>-</b>	<b>429 637 909.62</b>

\* Other expenses include printing and publication fees, amongst other items.

\*\* please refer to Note 18

# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Sustainable Equity -Systematic Emerging Markets (in USD)	JSS Sustainable Equity - Global Dividend (in USD)	JSS Quant Portfolio - Global (EUR)** (in EUR)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>51 264 113.24</b>	<b>127 388 996.78</b>	<b>11 966 956.18</b>
<b>INCOME</b>			
Dividends, net	1 079 847.76	4 749 433.81	63 900.06
Interest on bonds and other debt securities	-	-	1 679.39
Interest on bank accounts	2 137.11	-	-
Other income	-	-	-
<b>Total income</b>	<b>1 081 984.87</b>	<b>4 749 433.81</b>	<b>65 579.45</b>
<b>EXPENSES</b>			
Management Company fees	667 034.05	1 792 665.54	11 175.24
Performance fees	-	-	-
Depository fees	19 031.58	18 687.12	471.93
Transaction fees	5 159.03	10 243.87	3 208.65
Central Administration fees	97 188.73	356 728.85	2 808.05
Audit fees	3 431.93	6 773.39	508.80
Liquidation fees	-	-	-
Subscription fees ("taxe d'abonnement")	19 951.79	95 097.20	238.06
Interest paid on bank liabilities	-	7 285.65	374.39
Swap interest expense	-	-	-
Other expenses*	23 408.99	67 860.41	1 393.04
<b>Total expenses</b>	<b>835 206.10</b>	<b>2 355 342.03</b>	<b>20 178.16</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>246 778.77</b>	<b>2 394 091.78</b>	<b>45 401.29</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	-36 497.64	1 183 213.75	379 937.98
- on options/warrants	-	228 963.01	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-13 806.36
- on forward foreign exchange contracts	-24 527.32	-53.20	29 852.81
- on foreign exchange	-76 518.64	-124 826.44	-16 382.91
<b>REALISED RESULT</b>	<b>109 235.17</b>	<b>3 681 388.90</b>	<b>425 002.81</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-18 761 267.08	-27 675 472.28	-451 821.49
- on options/warrants	-	-104 766.84	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-15 643.64
- on forward foreign exchange contracts	-635.31	-	-12 138.90
<b>RESULT OF OPERATIONS</b>	<b>-18 652 667.22</b>	<b>-24 098 850.22</b>	<b>-54 601.22</b>
Dividends paid	-	-551 539.86	-
Net inflow/outflow from subscriptions and redemptions	7 462 301.64	121 391 828.72	-11 912 354.96
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-11 190 365.58</b>	<b>96 741 438.64</b>	<b>-11 966 956.18</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>40 073 747.66</b>	<b>224 130 435.42</b>	<b>-</b>

\* Other expenses include printing and publication fees, amongst other items.

\*\* please refer to Note 18

# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Sustainable Multi Asset - Thematic Balanced (CHF)** (in CHF)	JSS Sustainable Multi Asset - Thematic Balanced (EUR)** (in EUR)	JSS Sustainable Multi Asset - Thematic Growth (EUR)** (in EUR)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>186 456 628.35</b>	<b>74 175 445.94</b>	<b>27 033 964.15</b>
<b>INCOME</b>			
Dividends, net	1 078 290.79	447 180.27	235 907.92
Interest on bonds and other debt securities	1 427 319.78	604 553.78	77 296.09
Interest on bank accounts	-	-	-
Other income	460.01	221.97	211.79
<b>Total income</b>	<b>2 506 070.58</b>	<b>1 051 956.02</b>	<b>313 415.80</b>
<b>EXPENSES</b>			
Management Company fees	2 528 404.57	963 361.9	384 831.39
Performance fees	28 910.42	16.17	1.14
Depository fees	26 688.60	14 098.92	12 274.71
Transaction fees	4 373.15	2 828.76	2 388.34
Central Administration fees	337 576.28	141 209.71	53 862.14
Audit fees	3 400.46	3 513.92	3 513.92
Liquidation fees	-	-	-
Subscription fees ("taxe d'abonnement")	82 925.25	34 051.93	12 158.56
Interest paid on bank liabilities	69 854.79	27 072.39	6 973.73
Swap interest expense	-	-	-
Other expenses*	54 043.39	24 686.37	11 954.43
<b>Total expenses</b>	<b>3 136 176.91</b>	<b>1 210 840.07</b>	<b>487 958.36</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>-630 106.33</b>	<b>-158 884.05</b>	<b>-174 542.56</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	11 127 777.05	5 372 767.96	2 804 067.84
- on options/warrants	-289 057.03	-94 302.77	-43 640.96
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	666 594.10	-2 212 047.58	-1 048 008.49
- on foreign exchange	-1 019 478.28	-24 566.92	2 614.12
<b>REALISED RESULT</b>	<b>9 855 729.51</b>	<b>2 882 966.64</b>	<b>1 540 489.95</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-49 846 513.30	-14 860 330.47	-5 775 371.28
- on options/warrants	143 699.00	94 705.92	37 731.97
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	5 049 701.00	279 627.15	134 812.07
<b>RESULT OF OPERATIONS</b>	<b>-34 797 383.79</b>	<b>-11 603 030.76</b>	<b>-4 062 337.29</b>
Dividends paid	-	-	-
Net inflow/outflow from subscriptions and redemptions	-8 804 793.89	-5 568 864.33	-1 400 191.82
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-43 602 177.68</b>	<b>-17 171 895.09</b>	<b>-5 462 529.11</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>142 854 450.67</b>	<b>57 003 550.85</b>	<b>21 571 435.04</b>

\* Other expenses include printing and publication fees, amongst other items.

\*\* please refer to Note 18

# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Twelve Sustainable Insurance Bond** (in EUR)	JSS Sustainable Equity - Global Thematic (in EUR)	JSS Responsible Equity - Brazil** (in USD)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>485 225 888.42</b>	<b>1 526 937 262.25</b>	<b>26 342 600.38</b>
<b>INCOME</b>			
Dividends, net	-	12 917 313.02	120 068.45
Interest on bonds and other debt securities	21 038 132.49	-	-
Interest on bank accounts	-	-	-
Other income	103.20	23 055.45	-
<b>Total income</b>	<b>21 038 235.69</b>	<b>12 940 368.47</b>	<b>120 068.45</b>
<b>EXPENSES</b>			
Management Company fees	2 708 066.22	19 898 117.22	129 315.07
Performance fees	31 470.45	-	-
Depositary fees	76 249.27	73 206.68	8 629.60
Transaction fees	4 180.64	2 559.25	12 197.11
Central Administration fees	408 405.56	2 990 128.44	54 546.79
Audit fees	3 841.77	3 512.60	3 130.72
Liquidation fees	-	-	22 673.00
Subscription fees ("taxe d'abonnement")	88 361.18	498 090.22	2 303.48
Interest paid on bank liabilities	156 317.59	244 700.62	912.70
Swap interest expense	13 251.60	-	-
Other expenses*	505 466.25	792 930.04	4 585.71
<b>Total expenses</b>	<b>3 995 610.53</b>	<b>24 503 245.07</b>	<b>238 294.18</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>17 042 625.16</b>	<b>-11 562 876.60</b>	<b>-118 225.73</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	-4 270 282.72	144 276 009.14	-3 576 548.36
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-79 660.00	-	-
- on forward foreign exchange contracts	19 321 736.15	25 398 664.02	-11 611.45
- on foreign exchange	-704 571.97	2 570 547.33	-225 538.79
<b>REALISED RESULT</b>	<b>31 309 846.62</b>	<b>160 682 343.89</b>	<b>-3 931 924.33</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-67 874 408.70	-424 869 142.66	-3 359 843.26
- on options/warrants	-	-	-
- on swap transactions	13 135.10	-	-
- on futures contracts and CFDs	22 400.00	-	-
- on forward foreign exchange contracts	4 799 950.88	-11 179 714.71	-
<b>RESULT OF OPERATIONS</b>	<b>-31 729 076.10</b>	<b>-275 366 513.48</b>	<b>-7 291 767.59</b>
Dividends paid	-2 248 950.11	-	-
Net inflow/outflow from subscriptions and redemptions	-53 270 697.05	-95 280 597.65	-19 050 832.79
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-87 248 723.26</b>	<b>-370 647 111.13</b>	<b>-26 342 600.38</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>397 977 165.16</b>	<b>1 156 290 151.12</b>	<b>-</b>

\* Other expenses include printing and publication fees, amongst other items.

\*\* please refer to Note 18



# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Sustainable Bond - Global Short-term** (in USD)	JSS Sustainable Bond CHF (in CHF)	JSS Sustainable Bond - Euro Broad (in EUR)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>382 991 562.06</b>	<b>21 270 297.59</b>	<b>138 766 341.41</b>
<b>INCOME</b>			
Dividends, net	-	-	-
Interest on bonds and other debt securities	10 907 486.17	192 411.76	1 280 416.81
Interest on bank accounts	-	-	-
Other income	122.81	-	117.64
<b>Total income</b>	<b>10 907 608.98</b>	<b>192 411.76</b>	<b>1 280 534.45</b>
<b>EXPENSES</b>			
Management Company fees	2 458 824.85	135 619.53	817 007.98
Performance fees	-	-	-
Depositary fees	51 501.69	11 071.07	22 337.92
Transaction fees	2 219.49	678.01	29 476.40
Central Administration fees	648 001.25	43 412.33	6 069.43
Audit fees	9 270.08	3 716.69	3 841.77
Liquidation fees	-	-	-
Subscription fees ("taxe d'abonnement")	157 446.31	9 903.52	60 582.52
Interest paid on bank liabilities	34 584.38	6 299.54	53 012.10
Swap interest expense	-	-	3 972.23
Other expenses*	98 930.36	9 743.70	288 398.88
<b>Total expenses</b>	<b>3 460 778.41</b>	<b>220 444.39</b>	<b>1 284 699.23</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>7 446 830.57</b>	<b>-28 032.63</b>	<b>-4 164.78</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	-12 078 339.28	-2 543.45	-8 620 271.60
- on options/warrants	-	-	881 890.03
- on swap transactions	-	-	878 215.90
- on futures contracts and CFDs	-178 125.00	-	6 260 810.33
- on forward foreign exchange contracts	-4 977 454.49	-2.90	1 664 849.94
- on foreign exchange	-572 292.22	-522.98	-3 547.08
<b>REALISED RESULT</b>	<b>-10 359 380.42</b>	<b>-31 101.96</b>	<b>1 057 782.74</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-21 730 588.40	-1 676 098.00	-20 835 805.60
- on options/warrants	-	-	-
- on swap transactions	-	-	2 293 222.87
- on futures contracts and CFDs	-	-	-116 830.09
- on forward foreign exchange contracts	658 371.58	-	1 456 533.57
<b>RESULT OF OPERATIONS</b>	<b>-31 431 597.24</b>	<b>-1 707 199.96</b>	<b>-16 145 096.51</b>
Dividends paid	-4 358 352.88	-	-
Net inflow/outflow from subscriptions and redemptions	-65 266 216.00	736 383.84	4 095 391.74
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-101 056 166.12</b>	<b>-970 816.12</b>	<b>-12 049 704.77</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>281 935 395.94</b>	<b>20 299 481.47</b>	<b>126 716 636.64</b>

\* Other expenses include printing and publication fees, amongst other items.

\*\* please refer to Note 18

# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Green Bond - Global (in EUR)	JSS Sustainable Equity - Europe (in EUR)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>127 985 203.02</b>	<b>25 434 825.11</b>	<b>45 119 301.40</b>
<b>INCOME</b>			
Dividends, net	-	-	1 262 535.52
Interest on bonds and other debt securities	1 801 914.23	255 550.75	-
Interest on bank accounts	-	-	-
Other income	39.62	10 679.00	-
<b>Total income</b>	<b>1 801 953.85</b>	<b>266 229.75</b>	<b>1 262 535.52</b>
<b>EXPENSES</b>			
Management Company fees	550 723.59	159 475.91	532 369.35
Performance fees	-	-	-
Depository fees	16 904.77	8 627.02	11 465.85
Transaction fees	3 413.55	3 373.92	3 179.75
Central Administration fees	227 257.09	43 790.45	84 539.04
Audit fees	3 841.77	3 841.77	3 513.90
Liquidation fees	-	-	-
Subscription fees ("taxe d'abonnement")	48 109.44	9 243.02	20 797.25
Interest paid on bank liabilities	59 115.48	6 653.03	1 385.54
Swap interest expense	4 194.45	-	-
Other expenses*	36 515.89	10 287.85	18 262.45
<b>Total expenses</b>	<b>950 076.03</b>	<b>245 292.97</b>	<b>675 513.13</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>851 877.82</b>	<b>20 936.78</b>	<b>587 022.39</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	-1 840 495.12	-219 362.43	2 018 535.96
- on options/warrants	112 450.00	51 350.00	-
- on swap transactions	-110 868.33	-	-
- on futures contracts and CFDs	519 200.03	434 529.70	-
- on forward foreign exchange contracts	793 417.86	-345 942.86	919.37
- on foreign exchange	4 459.45	-23 403.39	-6 015.01
<b>REALISED RESULT</b>	<b>330 041.71</b>	<b>-81 892.20</b>	<b>2 600 462.71</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-15 268 176.55	-3 276 623.57	-7 037 557.44
- on options/warrants	-	-	-
- on swap transactions	382 824.37	-	-
- on futures contracts and CFDs	-159 000.00	-6 400.00	-
- on forward foreign exchange contracts	715 870.06	128 065.29	-
<b>RESULT OF OPERATIONS</b>	<b>-13 998 440.41</b>	<b>-3 236 850.48</b>	<b>-4 437 094.73</b>
Dividends paid	-256 136.19	-	-
Net inflow/outflow from subscriptions and redemptions	-20 387 075.96	-10 002 191.93	-4 733 446.53
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-34 641 652.56</b>	<b>-13 239 042.41</b>	<b>-9 170 541.26</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>93 343 550.46</b>	<b>12 195 782.70</b>	<b>35 948 760.14</b>

\* Other expenses include printing and publication fees, amongst other items.

# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Sustainable Equity - Global Climate 2035 (in EUR)	JSS Sustainable Equity - Real Estate Global (in EUR)	JSS Sustainable Equity - USA (in USD)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>88 904 224.93</b>	<b>32 999 093.12</b>	<b>147 027 799.06</b>
<b>INCOME</b>			
Dividends, net	1 001 090.48	806 217.83	1 239 734.12
Interest on bonds and other debt securities	-	-	-
Interest on bank accounts	-	-	-
Other income	251.71	12.97	587.67
<b>Total income</b>	<b>1 001 342.19</b>	<b>806 230.80</b>	<b>1 240 321.79</b>
<b>EXPENSES</b>			
Management Company fees	1 384 641.41	447 548.7	1 505 311.08
Performance fees	-	407.65	-
Depository fees	9 977.96	14 814.97	15 219.31
Transaction fees	2 410.50	1 828.75	2 368.25
Central Administration fees	181 663.26	72 053.80	335 152.29
Audit fees	3 513.97	3 513.92	3 431.27
Liquidation fees	-	-	-
Subscription fees ("taxe d'abonnement")	42 571.97	12 157.59	74 797.40
Interest paid on bank liabilities	6 442.96	7 088.77	302.82
Swap interest expense	-	-	-
Other expenses*	35 964.33	14 855.50	61 662.53
<b>Total expenses</b>	<b>1 667 186.36</b>	<b>574 269.65</b>	<b>1 998 244.95</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>-665 844.17</b>	<b>231 961.15</b>	<b>-757 923.16</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	1 436 406.04	2 520 456.42	14 350 173.48
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-1 272.76	8 875.55	-48.40
- on foreign exchange	121 952.03	-33 201.07	-2 105.33
<b>REALISED RESULT</b>	<b>891 241.14</b>	<b>2 728 092.05</b>	<b>13 590 096.59</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-11 282 246.24	-4 991 077.30	-44 152 185.00
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	293.58	-119.94	-
<b>RESULT OF OPERATIONS</b>	<b>-10 390 711.52</b>	<b>-2 263 105.19</b>	<b>-30 562 088.41</b>
Dividends paid	-	-137.12	-
Net inflow/outflow from subscriptions and redemptions	3 416 490.87	-835 884.78	55 608 999.20
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-6 974 220.65</b>	<b>-3 099 127.09</b>	<b>25 046 910.79</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>81 930 004.28</b>	<b>29 899 966.03</b>	<b>172 074 709.85</b>

\* Other expenses include printing and publication fees, amongst other items.

# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Sustainable Multi Asset - Global Opportunities (in EUR)	JSS Sustainable Equity - Green Planet (in EUR)	JSS Bond - USD High Yield (in USD)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>201 039 985.41</b>	<b>305 707 781.88</b>	<b>279 365 071.12</b>
<b>INCOME</b>			
Dividends, net	1 659 680.71	6 352 423.66	258 983.64
Interest on bonds and other debt securities	3 891 074.17	-	13 783 236.97
Interest on bank accounts	-	-	3 460.65
Other income	742.90	-	-
<b>Total income</b>	<b>5 551 497.78</b>	<b>6 352 423.66</b>	<b>14 045 681.26</b>
<b>EXPENSES</b>			
Management Company fees	3 088 943.64	5 510 398.84	3 574 736.47
Performance fees	-	-	-
Depository fees	31 985.39	47 444.66	32 172.95
Transaction fees	38 575.86	3 343.75	11 404.96
Central Administration fees	402 770.60	646 817.34	516 470.51
Audit fees	1 527.09	4 571.68	4 938.79
Liquidation fees	-	-	-
Subscription fees ("taxe d'abonnement")	97 626.87	163 750.67	120 042.36
Interest paid on bank liabilities	40 316.81	47 827.76	-
Swap interest expense	-	-	-
Other expenses*	73 932.75	116 093.26	176 272.42
<b>Total expenses</b>	<b>3 775 679.01</b>	<b>6 540 247.96</b>	<b>4 436 038.46</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>1 775 818.77</b>	<b>-187 824.30</b>	<b>9 609 642.80</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	10 988 713.29	10 219 916.57	7 120 770.28
- on options/warrants	-32 175.83	-	-167 074.53
- on swap transactions	-	-	-
- on futures contracts and CFDs	5 102 634.69	-	-
- on forward foreign exchange contracts	-11 432 430.89	1 053 676.83	-2 996 921.87
- on foreign exchange	8 742.24	526 748.44	-20 217.89
<b>REALISED RESULT</b>	<b>6 411 302.27</b>	<b>11 612 517.54</b>	<b>13 546 198.79</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-20 515 863.60	-46 978 114.37	-53 523 992.64
- on options/warrants	615 929.63	-	272 189.20
- on swap transactions	-	-	-
- on futures contracts and CFDs	-19 795.77	-	-
- on forward foreign exchange contracts	321 768.76	270 936.19	576 996.29
<b>RESULT OF OPERATIONS</b>	<b>-13 186 658.71</b>	<b>-35 094 660.64</b>	<b>-39 128 608.36</b>
Dividends paid	-	-	-3 417 714.62
Net inflow/outflow from subscriptions and redemptions	8 078 534.48	19 997 303.40	-23 175 284.87
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-5 108 124.23</b>	<b>-15 097 357.24</b>	<b>-65 721 607.85</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>195 931 861.18</b>	<b>290 610 424.64</b>	<b>213 643 463.27</b>

\* Other expenses include printing and publication fees, amongst other items.

# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Bond - Emerging Markets High Yield**  (in USD)	JSS Sustainable Bond - Total Return Global  (in USD)	JSS Sustainable Equity - Next-Gen Consumer**  (in USD)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>8 010 725.98</b>	<b>741 771 578.22</b>	<b>34 228 572.00</b>
<b>INCOME</b>			
Dividends, net	-	-	143 300.03
Interest on bonds and other debt securities	16 573.24	15 860 782.62	-
Interest on bank accounts	3 643.35	-	-
Other income	6.74	358.50	-
<b>Total income</b>	<b>20 223.33</b>	<b>15 861 141.12</b>	<b>143 300.03</b>
<b>EXPENSES</b>			
Management Company fees	4 462.42	3 650 310.56	373 841.12
Performance fees	-	-	-
Depository fees	65.88	88 654.40	5 599.78
Transaction fees	-	288 922.66	121 579.09
Central Administration fees	625.77	1 166 718.22	57 142.23
Audit fees	325.21	4 939.63	3 431.27
Liquidation fees	-	-	-
Subscription fees ("taxe d'abonnement")	165.88	215 252.34	11 489.27
Interest paid on bank liabilities	-	17 835.39	1 638.60
Swap interest expense	-	-	-
Other expenses*	-	163 279.29	24 625.62
<b>Total expenses</b>	<b>5 645.16</b>	<b>5 595 912.49</b>	<b>599 346.98</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>14 578.17</b>	<b>10 265 228.63</b>	<b>-456 046.95</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	-121 779.42	-11 005 547.71	2 463 910.30
- on options/warrants	-	428 901.40	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	1 281 244.65	-
- on forward foreign exchange contracts	-86 996.33	-17 812 404.22	-1 752.34
- on foreign exchange	2.12	-17 278.88	-51 236.11
<b>REALISED RESULT</b>	<b>-194 195.46</b>	<b>-16 859 856.13</b>	<b>1 954 874.90</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	132 813.01	-91 386 509.52	-8 702 611.58
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	945 279.11	-
- on forward foreign exchange contracts	78 931.69	10 807 788.05	17.58
<b>RESULT OF OPERATIONS</b>	<b>17 549.24</b>	<b>-96 493 298.49</b>	<b>-6 747 719.10</b>
Dividends paid	-	-2 131 127.22	-
Net inflow/outflow from subscriptions and redemptions	-8 028 275.22	-239 637 060.32	-12 134 149.08
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-8 010 725.98</b>	<b>-338 261 486.03</b>	<b>-18 881 868.18</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>-</b>	<b>403 510 092.19</b>	<b>15 346 703.82</b>

\* Other expenses include printing and publication fees, amongst other items.

\*\* please refer to Note 18

# Statement of operations and changes in net assets (continued)

For the year from 01.07.2021 to 30.06.2022

	JSS Sustainable Equity - Tech Disruptors (in USD)	JSS Sustainable Bond - Emerging Markets Local Currency** (in USD)	JSS Equity - All China (in USD)
<b>TOTAL NET ASSETS at the beginning of the year</b>	<b>446 955 966.75</b>	<b>75 584 989.94</b>	<b>855 898 584.37</b>
<b>INCOME</b>			
Dividends, net	2 188 342.34	-	10 284 903.11
Interest on bonds and other debt securities	-	3 592 002.26	-
Interest on bank accounts	-	3 225.34	-
Other income	-	-	-
<b>Total income</b>	<b>2 188 342.34</b>	<b>3 595 227.60</b>	<b>10 284 903.11</b>
<b>EXPENSES</b>			
Management Company fees	5 160 852.91	533 985.08	8 549 307.75
Performance fees	-	-	-
Depository fees	52 854.54	20 896.20	113 088.21
Transaction fees	815 577.80	23 818.75	17 164.09
Central Administration fees	812 466.73	101 266.01	1 133 954.96
Audit fees	3 431.27	3 760.73	3 421.53
Liquidation fees	-	-	-
Subscription fees ("taxe d'abonnement")	177 740.82	23 092.37	210 240.29
Interest paid on bank liabilities	8 237.30	-	249.50
Swap interest expense	-	-	-
Other expenses*	161 158.13	46 402.74	158 271.91
<b>Total expenses</b>	<b>7 192 319.50</b>	<b>753 221.88</b>	<b>10 185 698.24</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>-5 003 977.16</b>	<b>2 842 005.72</b>	<b>99 204.87</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	16 732 855.95	-6 210 968.36	-76 152 298.05
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-100 156.24	-
- on forward foreign exchange contracts	162 784.25	-839 646.91	-317 716.63
- on foreign exchange	-183 564.83	-176 457.32	-701 474.72
<b>REALISED RESULT</b>	<b>11 708 098.21</b>	<b>-4 485 223.11</b>	<b>-77 072 284.53</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-144 163 963.49	-8 750 396.67	-151 056 156.83
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-5 781.25	-
- on forward foreign exchange contracts	-4 306.15	254 853.81	-509.18
<b>RESULT OF OPERATIONS</b>	<b>-132 460 171.43</b>	<b>-12 986 547.22</b>	<b>-228 128 950.54</b>
Dividends paid	-	-1 207 233.90	-
Net inflow/outflow from subscriptions and redemptions	-22 105 030.09	-27 210 544.25	-136 736 259.53
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-154 565 201.52</b>	<b>-41 404 325.37</b>	<b>-364 865 210.07</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the year</b>	<b>292 390 765.23</b>	<b>34 180 664.57</b>	<b>491 033 374.30</b>

\* Other expenses include printing and publication fees, amongst other items.

\*\* please refer to Note 18

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\*

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Abq Finance 2.0% 21-06.07.26	2.000	06.07.26	USD	-	500 000	-200 000	300 000	273 414.90	0.06
Abu Dhabi 3.0% 21-15.09.51 Regs	3.000	15.09.51	USD	-	2 000 000	-	2 000 000	1 515 816.00	0.35
Abu Dhabi P 2.50% 21-06.05.31	2.500	06.05.31	USD	-	1 500 000	-	1 500 000	1 287 892.50	0.30
Acwa Pwr 5.95% 17-15.12.39 Regs	5.950	15.12.39	USD	700 000	700 000	-700 000	700 000	709 428.30	0.16
Adcb Fin	4.500	06.03.23	USD	2 100 000	-	-1 200 000	900 000	905 783.40	0.21
Afrexbk 3.994% 19-21.09.29	3.994	21.09.29	USD	1 150 000	-	-1 150 000	-	-	0.00
Afrexbk 4.125% 17-20.06.24	4.125	20.06.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Africa Fina 3.125% 20-16.06.25	3.125	16.06.25	USD	-	2 000 000	-	2 000 000	1 866 700.00	0.43
Africa Fina 4.375% 19-17.04.26	4.375	17.04.26	USD	2 500 000	200 000	-500 000	2 200 000	2 134 220.00	0.50
Agr Bk Ch 1.25% 21-02.03.26	1.250	02.03.26	USD	2 000 000	-	-1 200 000	800 000	737 499.40	0.17
Aia Group 2.70% 21-Perp	2.700	31.12.99	USD	400 000	-	-	400 000	359 970.64	0.08
Aia Group 3.2% 15-11.03.25	3.200	11.03.25	USD	1 800 000	200 000	-	2 000 000	1 974 125.60	0.46
Aia Group 3.20% 20-16.09.40	3.200	16.09.40	USD	500 000	-	-	500 000	402 669.62	0.09
Alfa Bk 5.95% 19-15.04.30	5.950	15.04.30	USD	500 000	-	-	500 000	10 000.00	0.00
Alibaba Grp 4.2% 17-06.12.47	4.200	06.12.47	USD	1 150 000	2 000 000	-300 000	2 850 000	2 379 492.82	0.55
Alpek 3.25% 21-25.02.31	3.250	25.02.31	USD	800 000	-	-800 000	-	-	0.00
Alpha Hld 10% 17-19.12.22 Regs	10.000	19.12.22	USD	1 000 000	200 000	-1 200 000	-	-	0.00
Amer Movil 3.625% 19-22.04.29	3.625	22.04.29	USD	500 000	2 800 000	-300 000	3 000 000	2 853 156.48	0.66
Amer Movil 4.375% 19-22.04.49	4.375	22.04.49	USD	1 700 000	-	-	1 700 000	1 582 132.57	0.37
Amer Movil 6.125% 10-30.03.40	6.125	30.03.40	USD	500 000	1 700 000	-200 000	2 000 000	2 224 586.20	0.52
Anadolu Efe 3.375% 21-29.06.28 Regs	3.375	29.06.28	USD	-	500 000	-500 000	-	-	0.00
Arab Nat Bk 3.326% 20-28.10.30	3.326	28.10.30	USD	-	2 000 000	-	2 000 000	1 891 666.00	0.44
Arauco 4.25% 19-30.04.29	4.250	30.04.29	USD	800 000	-	-	800 000	719 336.00	0.17
Arauco 5.15% 19-29.01.50	5.150	29.01.50	USD	800 000	-	-	800 000	655 568.00	0.15
Arauco 5.50% 19-30.04.49	5.500	30.04.49	USD	1 650 000	-	-650 000	1 000 000	831 855.00	0.19
Arcelik	0.000	03.04.23	USD	1 300 000	500 000	-1 800 000	-	-	0.00
Argent 0.125% 09.07.30 /Pool	0.125	09.07.30	EUR	1 440 000	-	-1 440 000	-	-	0.00
Argent 0.50% 20-09.07.29 /Pool	0.500	09.07.29	EUR	42 517	-	-42 517	-	-	0.00
Axiata Spv2 4.357% 16-24.03.26	4.357	24.03.26	USD	-	200 000	-	200 000	202 673.00	0.05
Axiata Spv5 3.064% 20-19.08.50	3.064	19.08.50	USD	300 000	2 500 000	-	2 800 000	2 010 977.75	0.47
Axtel 6.375% 17-14.11.24	6.375	14.11.24	USD	-	170 000	-	170 000	149 896.65	0.03
Az 5.5% 17-03.11.22	5.500	03.11.22	USD	-	200 000	-200 000	-	-	0.00
Azr Pwr Slr 5.65% 19-24.12.24 Regs	5.650	24.12.24	USD	1 800 000	200 000	-2 000 000	-	-	0.00
B2W Digital 4.375% 20-20.12.30	4.375	20.12.30	USD	500 000	-	-500 000	-	-	0.00
Baidu Inc 1.625% 21-23.02.27	1.625	23.02.27	USD	-	2 500 000	-	2 500 000	2 226 604.90	0.52
Banbra 6.25% 13-Perp	6.250	31.12.99	USD	3 650 000	-	-3 650 000	-	-	0.00
Banco 4.375% 11.04.27 Regs	4.375	11.04.27	USD	800 000	-	-	800 000	765 976.00	0.18
Banco Con 5.25% 14-22.09.29 Regs	5.250	22.09.29	USD	3 000 000	-	-	3 000 000	2 921 715.00	0.68
Banco De 3.5% 17-12.10.27	3.500	12.10.27	USD	1 000 000	-	-200 000	800 000	752 884.00	0.18
Banco Inbur 4.125% 14-06.06.24	4.125	06.06.24	USD	500 000	-	-	500 000	494 722.50	0.12
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	1 400 000	200 000	-200 000	1 400 000	1 288 207.87	0.30
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	1 650 000	-	-	1 650 000	1 523 362.50	0.35
Bangkok Bk	5.000	03.10.23	USD	500 000	-	-	500 000	509 140.00	0.12
Bangkok Bk 4.05% 18-19.03.24	4.050	19.03.24	USD	1 000 000	-	-	1 000 000	1 006 515.90	0.23
Bangkok Bk 4.45% 18-19.09.28 Regs	4.450	19.09.28	USD	800 000	200 000	-	1 000 000	1 010 266.80	0.23
Bank Mandiri 2.0% 21-19.04.26	2.000	19.04.26	USD	500 000	200 000	-200 000	500 000	453 699.89	0.11
Bank Mandiri 4.75% 20-13.05.25	4.750	13.05.25	USD	500 000	200 000	-	700 000	709 929.50	0.17
Bank Philip 2.50% 19-10.09.24	2.500	10.09.24	USD	-	1 000 000	-	1 000 000	972 680.00	0.23
Bank Rakyat 3.95% 19-28.03.24 Regs	3.950	28.03.24	USD	-	200 000	-	200 000	199 938.00	0.05
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 300 000	200 000	-	2 500 000	2 515 671.00	0.59
Bankmuscat 4.875% 18-14.03.23	4.875	14.03.23	USD	-	200 000	-200 000	-	-	0.00
Banort 7.625% 17-Perp	7.625	31.12.99	USD	4 150 000	500 000	-4 650 000	-	-	0.00
Bbltb 3.733% 19-25.09.34	3.733	25.09.34	USD	500 000	-	-300 000	200 000	175 881.00	0.04
Bbltb 5.0% 20-Perp	5.000	31.12.99	USD	2 000 000	-	-2 000 000	-	-	0.00
Bbva Bancom 5.875% 19-13.09.34	5.875	13.09.34	USD	-	200 000	-200 000	-	-	0.00

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Bco Bo 4.375% 17-03.08.27 Regs	4.375	03.08.27	USD	1 650 000	-	-1 650 000	-	-	0.00
Bco General 5.25% 21-Perp	5.250	31.12.99	USD	200 000	-	-200 000	-	-	0.00
Bea 4% 16-03.11.26	4.000	03.11.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Beijing Ent 4.95% 18-02.05.23	4.950	02.05.23	USD	-	300 000	-300 000	-	-	0.00
Bharat Petr	4.000	08.05.25	USD	1 300 000	-	-200 000	1 100 000	1 087 696.50	0.25
Bharti A 5.35% 14-20.05.24 Regs	5.350	20.05.24	USD	1 000 000	300 000	-	1 300 000	1 326 925.73	0.31
Bharti Airt 3.25% 21-03.06.31	3.250	03.06.31	USD	200 000	1 000 000	-	1 200 000	1 007 575.33	0.23
Bharti Airt 4.375% 15-10.06.25	4.375	10.06.25	USD	500 000	1 500 000	-	2 000 000	1 995 449.38	0.46
Biz Fin 9.75% 15-22.01.25 /Pool	9.750	22.01.25	USD	-	200 000	-200 000	-	-	0.00
Bk China Hk 3.625% 19-17.04.29	3.625	17.04.29	USD	1 000 000	-	-1 000 000	-	-	0.00
Bk Hapoalim 3.255% 21-21.01.32	3.255	21.01.32	USD	-	2 000 000	-	2 000 000	1 720 000.00	0.40
Bk Leumi 3.275% 20-29.01.31	3.275	29.01.31	USD	1 850 000	1 150 000	-	3 000 000	2 647 500.00	0.62
Bk Of China	5.000	13.11.24	USD	1 650 000	-	-300 000	1 350 000	1 382 341.55	0.32
Bluest Fin 3.375% 19-16.07.24	3.375	16.07.24	USD	200 000	200 000	-300 000	100 000	98 707.55	0.02
Bnk Gosp Kr 3.0% 22-30.05.29	3.000	30.05.29	EUR	-	2 500 000	-	2 500 000	2 515 352.70	0.59
Boad 5% 17-27.07.27 Regs	5.000	27.07.27	USD	-	2 500 000	-	2 500 000	2 284 450.00	0.53
Boc Aviat 2.625% 17-09.30 Regs	2.625	17.09.30	USD	1 000 000	200 000	-	1 200 000	1 020 501.53	0.24
Boc Aviat 3.5% 17-18.09.27	3.500	18.09.27	USD	2 300 000	-	-	2 300 000	2 208 017.11	0.51
Boc Aviat 3.875% 16-27.04.26	3.875	27.04.26	USD	1 000 000	-	-	1 000 000	985 230.00	0.23
Boc Aviatio 2.75% 20-02.12.23	2.750	02.12.23	USD	1 000 000	-	-	1 000 000	986 543.19	0.23
Boc Aviatio 3% 19-11.09.29	3.000	11.09.29	USD	1 200 000	-	-	1 200 000	1 069 511.77	0.25
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	2 450 000	700 000	-	3 150 000	3 065 517.00	0.71
Boubyan 2.593% 20-18.02.25	2.593	18.02.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Btgbpz 2.75% 21-11.01.26 Regs	2.750	11.01.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Buenos	0.000	16.03.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Burgan Bank 2.75% 20-15.12.31	2.750	15.12.31	USD	1 000 000	200 000	-200 000	1 000 000	830 425.00	0.19
Cable Onnda 4.50% 19-30.01.30	4.500	30.01.30	USD	-	220 000	-220 000	-	-	0.00
Cbq Finance 1.115% 18-17.10.22	1.115	17.10.22	CHF	2 000 000	-	-	2 000 000	2 093 069.29	0.49
Celeo Rede 5.2% 22-06.47 /Pool	5.200	22.06.47	USD	-	1 000 000	-500 000	500 000	438 425.00	0.10
Cemex 3.875% 21-11.07.31 Regs	3.875	11.07.31	USD	-	500 000	-	500 000	383 582.50	0.09
Cemex 5.45% 19-19.11.29	5.450	19.11.29	USD	-	1 000 000	-	1 000 000	890 950.00	0.21
Cencosud 5.15% 15-12.02.25	5.150	12.02.25	USD	3 150 000	-	-	3 150 000	3 144 330.00	0.73
Cencosud 6.625% 15-12.02.45	6.625	12.02.45	USD	500 000	1 000 000	-	1 500 000	1 520 694.45	0.35
Cerro 4.125% 17-16.08.27 Regs	4.125	16.08.27	USD	1 650 000	-	-	1 650 000	1 487 706.00	0.35
Chi Gr Wall 3.95% 19-Perp	3.950	31.12.99	USD	500 000	-	-500 000	-	-	0.00
Chile 3.5% 19-25.01.50	3.500	25.01.50	USD	-	2 000 000	-	2 000 000	1 535 238.62	0.36
China 4.75% 18-08.02.28	4.750	08.02.28	USD	700 000	-	-	700 000	690 165.95	0.16
China Cinda 3.0% 20-18.03.27	3.000	18.03.27	USD	400 000	-	-	400 000	368 464.00	0.09
China Cinda 3.125% 20-18.03.30	3.125	18.03.30	USD	500 000	-	-	500 000	423 039.34	0.10
China O&G 4.625% 17-20.04.22	4.625	20.04.22	USD	-	200 000	-200 000	-	-	0.00
Ck Hutchiso 2.50% 08.05.30 Regs	2.500	08.05.30	USD	-	3 000 000	-	3 000 000	2 643 085.08	0.62
Ck Hutchiso 4% 17-Perp	4.000	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Clean 4.25% 21-25.03.27 /Pool	4.250	25.03.27	USD	850 000	-	-850 000	-	-	0.00
Cn Citic Bk 4.625% 19-28.02.29	4.625	28.02.29	USD	750 000	-	-	750 000	755 686.88	0.18
Cn Const Hk 2.45% 20-24.06.30	2.450	24.06.30	USD	2 500 000	-	-2 000 000	500 000	474 630.43	0.11
Cnac Hk Fin 4.125% 17-19.07.27	4.125	19.07.27	USD	2 650 000	-	-600 000	2 050 000	1 992 742.80	0.46
Coca Co F 1.85% 20-01.09.32	1.850	01.09.32	USD	-	3 000 000	-	3 000 000	2 334 330.00	0.54
Colbun Sa 3.15% 20-06.03.30	3.150	06.03.30	USD	500 000	1 700 000	-2 200 000	-	-	0.00
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	-	4 000 000	-	4 000 000	4 157 264.00	0.97
Compet Team 4.25% 19-12.03.29	4.250	12.03.29	USD	500 000	-	-	500 000	492 082.45	0.11
Conadelco 3.70% 19-30.01.50	3.700	30.01.50	USD	-	2 500 000	-1 500 000	1 000 000	750 776.30	0.17
Contemporar 1.875% 20-17.09.25	1.875	17.09.25	USD	-	3 000 000	-	3 000 000	2 772 346.38	0.65
Contnm E 4.5% 9.02.27/Pool Regs	4.500	09.02.27	USD	2 150 000	2 550 000	-4 700 000	-	-	0.00
Cosl Sg Cap 2.50% 20-24.06.30	2.500	24.06.30	USD	500 000	-	-500 000	-	-	0.00
Count Gard 5.125% 18-17.01.25	5.125	17.01.25	USD	2 500 000	-	-2 500 000	-	-	0.00
Count Gard 7.25% 19-08.04.26	7.250	08.04.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Cred Real 7.25% 16-20.07.23 Regs	7.250	20.07.23	USD	-	200 000	-200 000	-	-	0.00
Credit Real 2.875% 18-09.02.22	2.875	09.02.22	CHF	2 000 000	-	-	2 000 000	150 937.48	0.03
Credit Real 8% 21-21.01.28	8.000	21.01.28	USD	2 150 000	-	-2 150 000	-	-	0.00
Credito 2.7% 19-11.01.25 Regs	2.700	11.01.25	USD	800 000	-	-200 000	600 000	564 258.00	0.13



# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Credito 3.125% 20-01.07.30	3.125	01.07.30	USD	2 100 000	200 000	-	2 300 000	2 105 650.00	0.49
Credito 3.25% 21-30.09.31	3.250	30.09.31	USD	1 000 000	-	-	1 000 000	877 960.00	0.20
Croatia 2.875% 22.04.32 Regs	2.875	22.04.32	EUR	-	2 500 000	-	2 500 000	2 475 473.15	0.58
Cscec 3.5% 17-05.07.27	3.500	05.07.27	USD	850 000	-	-850 000	-	-	0.00
Csn 6.75% 20-28.01.28	6.750	28.01.28	USD	-	200 000	-200 000	-	-	0.00
Dbs Group	3.600	31.12.99	USD	2 500 000	-	-2 500 000	-	-	0.00
Dbs Group 3.30% 20-Perp	3.300	31.12.99	USD	1 500 000	1 000 000	-	2 500 000	2 377 325.00	0.55
Dib Sukuk 2.95% 19-20.02.25	2.950	20.02.25	USD	2 150 000	-	-	2 150 000	2 086 916.85	0.49
Dib Sukuk 2.95% 20-16.01.26	2.950	16.01.26	USD	1 000 000	-	-	1 000 000	963 775.00	0.22
Digicel 6.75% 15-01.03.23	6.750	01.03.23	USD	-	200 000	-200 000	-	-	0.00
Doha Fin 2.375% 21-31.03.26	2.375	31.03.26	USD	-	500 000	-	500 000	461 953.00	0.11
Dp World	6.850	02.07.37	USD	1 950 000	2 000 000	-1 450 000	2 500 000	2 701 425.00	0.63
Eig Pearl 3.545% 31.08.36 /Pool Regs	3.545	31.08.36	USD	-	1 700 000	-	1 700 000	1 455 686.20	0.34
Emaar Sukuk 3.875% 19-17.09.29	3.875	17.09.29	USD	-	1 000 000	-1 000 000	-	-	0.00
Emirate Frn 3.25% 17-14.11.22	3.250	14.11.22	USD	-	1 000 000	-	1 000 000	1 001 409.00	0.23
Emirate Nbd 6.125% 19-Perp Regs	6.125	31.12.99	USD	1 000 000	1 000 000	-2 000 000	-	-	0.00
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	850 000	200 000	-	1 050 000	1 016 731.80	0.24
Empresa Nac 3.75% 16-05.08.26	3.750	05.08.26	USD	-	3 000 000	-	3 000 000	2 776 155.00	0.65
Ena Master 4% 20-19.05.48 Pool Regs	4.000	19.05.49	USD	500 000	200 000	-200 000	500 000	389 070.00	0.09
Enersis 4% 16-25.10.26	4.000	25.10.26	USD	-	1 500 000	-1 500 000	-	-	0.00
Enersis Chi 4.875% 18-12.06.28	4.875	12.06.28	USD	1 500 000	200 000	-300 000	1 400 000	1 340 675.00	0.31
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	2 000 000	2 000 000	-2 000 000	2 000 000	1 993 990.00	0.46
Equate Petr 2.625% 21-28.04.28 Regs	2.625	28.04.28	USD	-	1 000 000	-	1 000 000	890 000.00	0.21
Equate Petr 4.25% 16-03.11.26	4.250	03.11.26	USD	2 500 000	-	-200 000	2 300 000	2 259 846.60	0.53
Equate Suku 3.944% 17-21.02.24	3.944	21.02.24	USD	500 000	-	-	500 000	497 908.50	0.12
Export Impo 3.902% 22-02.06.27	3.902	02.06.27	USD	-	2 200 000	-	2 200 000	2 166 384.00	0.50
Falabella	4.375	27.01.25	USD	500 000	-	-500 000	-	-	0.00
Far East Ho 2.625% 21-03.03.24	2.625	03.03.24	USD	1 650 000	-	-	1 650 000	1 571 707.50	0.37
Fermaca 6.375% 30.03.38 /Pool	6.375	30.03.38	USD	-	1 583 000	-	1 583 000	1 187 416.00	0.28
Fgb Sukuk K 3.875% 19-22.01.24	3.875	22.01.24	USD	500 000	-	-	500 000	501 250.00	0.12
Flex Ltd 4.875% 19-15.06.29	4.875	15.06.29	USD	1 150 000	-	-	1 150 000	1 111 109.58	0.26
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	1 000 000	400 000	-	1 400 000	1 336 978.76	0.31
Flextronics 4.75% 15-15.06.25	4.750	15.06.25	USD	500 000	200 000	-500 000	200 000	201 859.36	0.05
Fnix 4.317% 17-20.09.27/PI Regs	4.317	20.09.27	USD	1 950 000	1 950 000	-1 950 000	1 950 000	1 437 069.20	0.33
Fomento Eco 3.50% 20-16.01.50	3.500	16.01.50	USD	1 000 000	-	-	1 000 000	783 340.00	0.18
Formosa	3.375	22.04.25	USD	1 500 000	-	-	1 500 000	1 465 870.83	0.34
Foxcon 2.50% 20-28.10.30	2.500	28.10.30	USD	1 000 000	200 000	-	1 200 000	1 022 748.20	0.24
Galaxy 3.25% 20-30.09.40/Pool	3.250	30.09.40	USD	1 000 000	1 200 000	-200 000	2 000 000	1 585 075.20	0.37
Galaxy Pipe 1.75% 30.09.27 Regs	1.750	30.09.27	USD	1 500 000	1 500 000	-1 500 000	1 500 000	1 245 568.10	0.29
Galaxy Pipe 2.625% 31.03.36Pool	2.625	31.03.36	USD	2 500 000	-	-	2 500 000	2 030 019.78	0.47
Gaz Cap 1.45% 18-06.03.23	1.450	06.03.23	CHF	2 000 000	-	-2 000 000	-	-	0.00
Gaz Cap 5.15% 19-11.02.26 Regs	5.150	11.02.26	USD	2 630 000	-	-	2 630 000	723 250.00	0.17
Gazprom 7.288% 07-16.08.37 Reg	7.288	16.08.37	USD	2 650 000	-	-	2 650 000	861 250.00	0.20
Gazprom Cap	4.375	19.09.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Gazprom Pjs 2.95% 21-27.01.29	2.950	27.01.29	USD	-	1 000 000	-1 000 000	-	-	0.00
Gazprom Pjs 3.0% 20-29.06.27	3.000	29.06.27	USD	3 600 000	-	-	3 600 000	990 000.00	0.23
Gazprom Pjs 3.25% 20-25.02.30	3.250	25.02.30	USD	2 500 000	200 000	-	2 700 000	742 500.00	0.17
Gbl Log 3.875% 15-04.06.25	3.875	04.06.25	USD	1 500 000	200 000	-	1 700 000	1 642 566.91	0.38
Gc Treasr C 2.98% 21-18.03.31	2.980	18.03.31	USD	-	1 000 000	-	1 000 000	833 217.45	0.19
Gc Treasr C 5.20% 22-30.03.52	5.200	30.03.52	USD	-	3 000 000	-	3 000 000	2 628 617.91	0.61
Geely Auto 4.0% 19-Perp	4.000	31.12.99	USD	1 700 000	200 000	-	1 900 000	1 802 333.24	0.42
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	2 500 000	-	-	2 500 000	2 363 808.75	0.55
Genm Capita 3.882% 21-19.04.31	3.882	19.04.31	USD	1 800 000	200 000	-	2 000 000	1 588 957.90	0.37
Gf Orogen 5.125% 19-15.05.24	5.125	15.05.24	USD	-	2 500 000	-2 500 000	-	-	0.00
Gja Tg 8.375% 17-10.08.22 (Rta)	8.375	10.08.22	USD	-	200 000	-200 000	-	-	0.00
Glo Com Par 4.875% 20-22.01.30	4.875	22.01.30	USD	-	200 000	-200 000	-	-	0.00
Global Bank 5.25% 19-16.04.29	5.250	16.04.29	USD	500 000	200 000	-700 000	-	-	0.00
Glp China 4.974% 19-26.02.24	4.974	26.02.24	USD	-	200 000	-200 000	-	-	0.00
Gnl Quinter 4.634% 14-29 /Pool	4.634	31.07.29	USD	1 000 000	1 000 000	-1 000 000	1 000 000	848 811.44	0.20
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	4 300 000	-	-500 000	3 800 000	3 428 684.67	0.80

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Gol Finance 7% 17-31.01.25	7.000	31.01.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Gpn Capital 6% 13-27.11.23	6.000	27.11.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Greenko 3.85% 29.03.26 /Pool	3.850	29.03.26	USD	2 000 000	2 000 000	-4 000 000	-	-	0.00
Grupo Bimbo 4% 19-06.09.49	4.000	06.09.49	USD	1 350 000	-	-300 000	1 050 000	858 259.73	0.20
Grupo Bimbo 5.95% 18-Perp	5.950	31.12.99	USD	1 000 000	-	-	1 000 000	985 430.00	0.23
Grupo Energ 4.875% 20-15.05.30 Regs	4.875	15.05.30	USD	1 100 000	200 000	-1 300 000	-	-	0.00
Gruposura	5.500	29.04.26	USD	3 000 000	300 000	-3 300 000	-	-	0.00
Gs-Caltex 1.625% 20-27.07.25	1.625	27.07.25	USD	600 000	-	-	600 000	553 755.00	0.13
Hana Bank 4.375% 14-30.09.24	4.375	30.09.24	USD	700 000	-	-200 000	500 000	502 885.00	0.12
Hidroviias I 4.95% 8.02.31 Regs	4.950	08.02.31	USD	3 000 000	-	-3 000 000	-	-	0.00
Hindustan P 4% 17-12.07.27	4.000	12.07.27	USD	-	2 000 000	-	2 000 000	1 912 013.78	0.44
Hk Land Fin 4.625% 14-16.01.24	4.625	16.01.24	USD	500 000	-	-	500 000	508 142.10	0.12
Hkt Capital	3.625	02.04.25	USD	1 200 000	300 000	-	1 500 000	1 483 860.99	0.35
Huarong 3.75% 19-29.05.24	3.750	29.05.24	USD	500 000	-	-	500 000	478 750.00	0.11
Huarong Fin	4.875	22.11.26	USD	3 000 000	-	-1 300 000	1 700 000	1 561 875.00	0.36
Huarong Fin 4% 17-Perp Regs	4.000	31.12.99	USD	200 000	-	-200 000	-	-	0.00
Huarong Fin 4.25% 17-07.11.27	4.250	07.11.27	USD	3 150 000	-	-3 150 000	-	-	0.00
Huarong Fin 4.95% 17-07.11.47	4.950	07.11.47	USD	500 000	-	-	500 000	352 500.00	0.08
Hut Wha Int 7.45% 24.11.33 Regs	7.450	24.11.33	USD	500 000	-	-	500 000	634 880.85	0.15
Hycap 3.75% 18-05.03.23 Regs	3.750	05.03.23	USD	500 000	-	-	500 000	499 634.78	0.12
Icbc 4.875% 15-21.09.25	4.875	21.09.25	USD	1 500 000	-	-1 000 000	500 000	513 888.40	0.12
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	1 700 000	-	-	1 700 000	1 675 449.57	0.39
Ictsi 5.875% 13-17.09.25	5.875	17.09.25	USD	-	200 000	-200 000	-	-	0.00
Ienova 3.75% 17-14.01.28	3.750	14.01.28	USD	1 300 000	-	-1 300 000	-	-	0.00
Ienova 4.75% 20-15.01.51 Regs	4.750	15.01.51	USD	1 300 000	-	-1 300 000	-	-	0.00
Ienova 4.875% 17-14.01.48 Regs	4.875	14.01.48	USD	2 800 000	400 000	-3 200 000	-	-	0.00
Indian Oil 4.75% 19-16.01.24 Regs	4.750	16.01.24	USD	1 200 000	-	-1 200 000	-	-	0.00
Indian Rail 3.249% 20-13.02.30	3.249	13.02.30	USD	1 000 000	-	-500 000	500 000	433 402.74	0.10
Indian Rail 3.95% 20-13.02.50	3.950	13.02.50	USD	-	2 000 000	-	2 000 000	1 537 370.78	0.36
Indofood 3.398% 21-09.06.31	3.398	09.06.31	USD	-	3 000 000	-	3 000 000	2 336 342.10	0.54
Indonesia 4.30% 22-31.03.52	4.300	31.03.52	USD	-	1 500 000	-1 500 000	-	-	0.00
Indonesia A 5.45% 20-15.05.30	5.450	15.05.30	USD	2 300 000	200 000	-	2 500 000	2 350 287.50	0.55
Inkia En 5.875% 17-09.11.27 Regs	5.875	09.11.27	USD	1 650 000	-	-1 650 000	-	-	0.00
Intl Fin 7.5% 17-09.05.22	7.500	09.05.22	BRL	-	1 000 000	-1 000 000	-	-	0.00
Inversion 4.375% 17-04.04.27 Regs	4.375	04.04.27	USD	500 000	200 000	-700 000	-	-	0.00
Inversiones 4.75% 14-15.09.24	4.750	15.09.24	USD	-	2 000 000	-	2 000 000	1 983 260.00	0.46
Itau Uni 6.5% 18-Perp	6.500	31.12.99	USD	1 150 000	-	-1 150 000	-	-	0.00
Itaun H Bz 3.875% 21-15.04.31	3.875	15.04.31	USD	1 000 000	-	-1 000 000	-	-	0.00
Jd.Com 4.125% 20-14.01.50	4.125	14.01.50	USD	-	2 000 000	-	2 000 000	1 586 820.50	0.37
Jsl Europe 5.20% 21-26.01.31	5.200	26.01.31	USD	4 000 000	200 000	-2 900 000	1 300 000	1 006 245.50	0.23
Jsm Global 4.75% 20-20.10.30 Regs	4.750	20.10.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Kbank Hk 3.343% 19-02.10.31	3.343	02.10.31	USD	1 000 000	400 000	-	1 400 000	1 261 351.00	0.29
Klabin Aust 3.20% 21-12.01.31 Regs	3.200	12.01.31	USD	500 000	-	-500 000	-	-	0.00
Klabin Aust 5.75% 19-03.04.29 Regs	5.750	03.04.29	USD	500 000	200 000	-700 000	-	-	0.00
Klabin Aust 7% 19-03.04.49	7.000	03.04.49	USD	500 000	300 000	-800 000	-	-	0.00
Koc Holdng 6.5% 19-11.03.25 Regs	6.500	11.03.25	USD	-	200 000	-200 000	-	-	0.00
Korea Exch 4.25% 14-14.10.24	4.250	14.10.24	USD	500 000	-	-	500 000	500 942.50	0.12
Korea Gas 6.25% 12-20.01.42	6.250	20.01.42	USD	500 000	-	-	500 000	635 371.60	0.15
Kosmos Eng 7.125% 19-04.04.26 Regs	7.125	04.04.26	USD	200 000	200 000	-400 000	-	-	0.00
Kyobo Life 5.90% 22-Perp	5.900	31.12.99	USD	-	2 000 000	-	2 000 000	1 998 660.00	0.47
Latam Fin 6.875% 11.04.24 Regs /Deflt	6.875	11.04.24	USD	-	200 000	-200 000	-	-	0.00
Lenovo Grp 3.421% 20-02.11.30	3.421	02.11.30	USD	1 000 000	1 700 000	-200 000	2 500 000	2 136 222.10	0.50
Lg Chem 3.625% 19-15.04.29	3.625	15.04.29	USD	800 000	200 000	-	1 000 000	954 901.98	0.22
Light Se 7.25% 03.05.23 Regs (Rta)	7.250	03.05.23	USD	-	130 000	-130 000	-	-	0.00
Lima Me 5.875% 05.07.34 /Pool	5.875	05.07.34	USD	800 000	1 550 000	-800 000	1 550 000	745 877.43	0.17
Lima Metro 4.35% 19-05.04.36 Regs	4.350	05.04.36	USD	250 000	250 000	-250 000	250 000	214 333.11	0.05
Logan Prop 7.5% 19-25.08.22	7.500	25.08.22	USD	-	200 000	-200 000	-	-	0.00
Longfor Ppt 3.95% 19-16.09.29	3.950	16.09.29	USD	200 000	-	-200 000	-	-	0.00
Lukoil Int	4.750	02.11.26	USD	2 600 000	-	-2 600 000	-	-	0.00

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Lukoil Sec 3.875% 20-06.05.30 Regs	3.875	06.05.30	USD	1 500 000	200 000	-1 700 000	-	-	0.00
Maf Glb 5.5% (Frn) 17-Perp Regs	5.500	31.12.99	USD	-	200 000	-200 000	-	-	0.00
Maf Glb Sec 6.375% 18-Perp	6.375	31.12.99	USD	-	1 000 000	-1 000 000	-	-	0.00
Marb Bond 3.95% 21-29.01.31	3.950	29.01.31	USD	1 150 000	-	-1 150 000	-	-	0.00
Mashreqbk 4.25% 19-26.02.24	4.250	26.02.24	USD	200 000	-	-200 000	-	-	0.00
Meglobal 5.875% 20-18.05.30 Regs	5.875	18.05.30	USD	1 650 000	-	-200 000	1 450 000	1 527 060.25	0.36
Meglobal Can Ulc 5% 20-18.05.25	5.000	18.05.25	USD	850 000	-	-200 000	650 000	657 231.90	0.15
Meituan Dnp 3.05% 20-28.10.30	3.050	28.10.30	USD	200 000	-	-200 000	-	-	0.00
Melco 5.625% 19-17.07.27	5.625	17.07.27	USD	1 650 000	-	-1 650 000	-	-	0.00
Metalloinv 3.375% 21-22.10.28	3.375	22.10.28	USD	-	1 000 000	-	1 000 000	200 000.00	0.05
Mexico Cete 3.771% 20-24.05.61	3.771	24.05.61	USD	-	1 500 000	-	1 500 000	960 389.66	0.22
Millicom 6.25% 19-25.03.29 Regs	6.250	25.03.29	USD	1 500 000	2 000 000	-3 500 000	-	-	0.00
Minejesa 5.625% 17-10.08.37 Regs	5.625	10.08.37	USD	3 300 000	3 300 000	-3 300 000	3 300 000	2 676 349.50	0.62
Minerva 5.875% 17-19.01.28 Regs	5.875	19.01.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Minerva Lux 4.375% 21-18.03.31	4.375	18.03.31	USD	2 500 000	-	-2 500 000	-	-	0.00
Misc Cap 3.75% 22-06.04.27 Regs	3.750	06.04.27	USD	-	1 500 000	-	1 500 000	1 412 318.85	0.33
Mivivi 4.265% 22-12.04.27 Regs	4.265	12.04.27	USD	-	2 000 000	-	2 000 000	1 938 232.24	0.45
Mizrahi Tef 3.077% 21-07.04.31	3.077	07.04.31	USD	-	1 200 000	-	1 200 000	1 042 500.00	0.24
Multibank 4.375% 17-09.11.22	4.375	09.11.22	USD	500 000	-	-	500 000	499 577.50	0.12
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	2 075 000	200 000	-200 000	2 075 000	1 908 232.25	0.44
Nakilat 6.067% 06-31.12.33 Regs	6.067	31.12.33	USD	-	1 700 000	-200 000	1 500 000	1 474 462.06	0.34
Nanyang Com 5% 17-Perp	5.000	31.12.99	USD	-	200 000	-200 000	-	-	0.00
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	1 000 000	-	-200 000	800 000	787 590.70	0.18
Nbk Tier 1 3.625% 21-Perp Regs	3.625	31.12.99	USD	1 200 000	500 000	-1 700 000	-	-	0.00
Nbk Tier 1 4.50% 19-Perp Regs	4.500	31.12.99	USD	2 500 000	-	-	2 500 000	2 360 125.00	0.55
Nbm Us Hold 6.625% 19-06.08.29	6.625	06.08.29	USD	4 000 000	200 000	-4 200 000	-	-	0.00
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	-	2 200 000	-200 000	2 000 000	2 033 980.00	0.47
Network I2I 5.65% 19-Perp	5.650	31.12.99	USD	1 500 000	-	-1 500 000	-	-	0.00
Nexa Res 5.375% 17-04.05.27 Regs	5.375	04.05.27	USD	-	200 000	-200 000	-	-	0.00
Nexa Res 6.50% 20-18.01.28 Regs	6.500	18.01.28	USD	2 150 000	1 200 000	-3 350 000	-	-	0.00
Ocbc 1.832% 20-10.09.30	1.832	10.09.30	USD	800 000	200 000	-	1 000 000	925 055.00	0.22
Ocbc 4.25% 14-19.06.24	4.250	19.06.24	USD	500 000	-	-	500 000	503 196.30	0.12
Office Cher 4.5% 15-22.10.25	4.500	22.10.25	USD	-	200 000	-200 000	-	-	0.00
Office Cher 5.125% 21-23.06.51	5.125	23.06.51	USD	1 850 000	-	-	1 850 000	1 233 272.90	0.29
Ooredoo Intl	3.750	22.06.26	USD	2 000 000	200 000	-1 200 000	1 000 000	986 400.00	0.23
Ooredoo Intl 2.625% 21-08.04.31	2.625	08.04.31	USD	-	3 000 000	-	3 000 000	2 610 339.00	0.61
Pakuwon Jat 4.875% 21-29.04.28	4.875	29.04.28	USD	1 000 000	300 000	-1 300 000	-	-	0.00
Panama 4.50% 22-19.01.63 /Pool	4.500	19.01.63	USD	-	1 500 000	-	1 500 000	1 158 056.84	0.27
Paraguay 5% 16-15.04.26	5.000	15.04.26	USD	-	2 000 000	-	2 000 000	1 968 834.10	0.46
Pertamina 5.625% 20.05.43 Regs	5.625	20.05.43	USD	-	2 000 000	-	2 000 000	1 866 578.26	0.43
Peru 2.78% 20-01.12.60	2.780	01.12.60	USD	-	2 000 000	-	2 000 000	1 242 930.92	0.29
Peru 7.35% 05-21.07.25	7.350	21.07.25	USD	-	2 000 000	-	2 000 000	2 163 252.40	0.50
Perus Gas	5.125	16.05.24	USD	2 000 000	200 000	-	2 200 000	2 211 051.04	0.51
Philippine N 3.28% 19-27.09.24	3.280	27.09.24	USD	1 300 000	200 000	-	1 500 000	1 463 228.96	0.34
Phosagro Bd 3.05% 20-23.01.25	3.050	23.01.25	USD	1 350 000	-	-200 000	1 150 000	258 750.00	0.06
Pla Adm 4.962% 19-18.07.29 Regs	4.962	18.07.29	USD	1 000 000	-	-	1 000 000	898 330.00	0.21
Polyus Fin 3.25% 21-14.10.28	3.250	14.10.28	USD	-	1 000 000	-1 000 000	-	-	0.00
Polyus Gold 5.25% 17-07.02.23	5.250	07.02.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Posco 2.50% 20-17.01.25 Regs	2.500	17.01.25	USD	300 000	-	-	300 000	289 054.25	0.07
Posco 2.75% 19-15.07.24	2.750	15.07.24	USD	500 000	-	-	500 000	491 009.25	0.11
Pow Fin 3.95% 20-23.04.30	3.950	23.04.30	USD	1 200 000	-	-	1 200 000	1 065 262.12	0.25
Prosus 3.68% 20-21.01.30	3.680	21.01.30	USD	1 900 000	-	-900 000	1 000 000	799 334.59	0.19
Prov Buenos 2.8499% 21-01.09.37	2.850	01.09.37	EUR	-	407 802	-407 802	-	-	0.00
Prudential 3.125% 20-14.04.30	3.125	14.04.30	USD	-	2 500 000	-	2 500 000	2 308 729.40	0.54
Pttep Treas 3.903% 19-06.12.59	3.903	06.12.59	USD	1 600 000	-	-	1 600 000	1 280 216.86	0.30
Qatar 4.40% 20-16.04.50	4.400	16.04.50	USD	-	2 000 000	-2 000 000	-	-	0.00
Qatar Reins 4.95% 17-Perp Regs	4.950	31.12.99	USD	-	500 000	-	500 000	499 250.00	0.12
Qib Sukuk L 3.982% 19-26.03.24	3.982	26.03.24	USD	1 200 000	-	-	1 200 000	1 205 010.00	0.28
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	1 300 000	1 000 000	-300 000	2 000 000	1 820 000.00	0.42
Qnb Fin 2.75% 20-12.02.27	2.750	12.02.27	USD	500 000	200 000	-	700 000	659 505.00	0.15

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 500 000	-	-	1 500 000	1 493 737.50	0.35
Qpetro 3.30% 21-12.07.51	3.300	12.07.51	USD	-	1 500 000	-	1 500 000	1 161 927.00	0.27
Qtel Int Fi 4.5% 13-31.01.43	4.500	31.01.43	USD	1 000 000	-	-	1 000 000	974 375.00	0.23
Qtel Int Fi 5% 10-19.10.25 Reg-S	5.000	19.10.25	USD	1 500 000	-	-	1 500 000	1 541 017.50	0.36
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	4 000 000	-	-2 800 000	1 200 000	1 171 920.00	0.27
Ras Laff.L.3 5.838% 05-27 Reg	5.838	30.09.27	USD	500 000	500 000	-500 000	500 000	453 141.80	0.11
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	800 000	200 000	-	1 000 000	1 013 344.80	0.24
Reliance In	4.125	28.01.25	USD	1 750 000	-	-1 750 000	-	-	0.00
Reliance In 4.875% 15-10.02.45	4.875	10.02.45	USD	250 000	-	-250 000	-	-	0.00
Rh Int L 4.50% 18-27.03.28	4.500	27.03.28	USD	-	1 000 000	-	1 000 000	995 191.13	0.23
Riyad Bank 3.174% 20-25.02.30	3.174	25.02.30	USD	1 700 000	-	-200 000	1 500 000	1 445 847.00	0.34
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	500 000	200 000	-	700 000	683 542.03	0.16
Romania 4.875% 14-22.01.24	4.875	22.01.24	USD	-	2 000 000	-	2 000 000	1 995 094.00	0.46
Rosneft 4.199% 12-06.03.22	4.199	06.03.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Rumo Lux 5.25% 20-10.01.2028	5.250	10.01.28	USD	-	1 000 000	-1 000 000	-	-	0.00
Rumo Lux Sa 5.875% 18-18.01.25	5.875	18.01.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Rural Elec 3.50% 19-12.12.24	3.500	12.12.24	USD	850 000	-	-	850 000	830 991.29	0.19
Sa Global S 0.946% 17-06.24 Regs	0.946	17.06.24	USD	-	1 000 000	-	1 000 000	944 960.00	0.22
Sa Global S 2.694% 21-17.06.31	2.694	17.06.31	USD	2 100 000	-	-2 100 000	-	-	0.00
Sabic 3.0% 20-14.09.50	3.000	14.09.50	USD	-	1 500 000	-	1 500 000	1 059 853.50	0.25
Sabic Ca 4.5% 18-10.10.28 Regs	4.500	10.10.28	USD	1 000 000	-	-	1 000 000	1 008 990.00	0.23
Sabic Capit 4% 18-10.10.23	4.000	10.10.23	USD	500 000	-	-	500 000	501 377.50	0.12
Samba Fdg 2.75% 19-02.10.24	2.750	02.10.24	USD	500 000	200 000	-	700 000	678 055.00	0.16
Sands China 3.80% 21-08.01.26	3.800	08.01.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Sands China 5.125% 18-08.08.25	5.125	08.08.25	USD	2 500 000	-	-2 500 000	-	-	0.00
Sands China 5.4% 18-08.08.28	5.400	08.08.28	USD	4 400 000	-	-4 400 000	-	-	0.00
Santander	4.125	09.11.22	USD	200 000	-	-	200 000	200 428.00	0.05
Santander 5.375% 20-17.04.25 Regs	5.375	17.04.25	USD	1 000 000	-	-	1 000 000	1 004 145.00	0.23
Santander 5.95% 18-1.10.28 Regs	5.950	01.10.28	USD	1 000 000	300 000	-300 000	1 000 000	996 500.00	0.23
Saudi Elec	4.000	08.04.24	USD	2 650 000	-	-	2 650 000	2 666 154.40	0.62
Saudi Elec 5.5% 14-08.04.44	5.500	08.04.44	USD	1 000 000	-	-	1 000 000	1 007 450.00	0.23
Saudi Elec 4.723% 18-27.09.28	4.723	27.09.28	USD	1 500 000	200 000	-	1 700 000	1 757 669.10	0.41
Saudi Elec 5.06% 08.04.43/Regs	5.060	08.04.43	USD	1 000 000	-	-	1 000 000	965 902.00	0.22
Saudi Elect 4.211% 12-03.04.22	4.211	03.04.22	USD	500 000	-	-500 000	-	-	0.00
Saudi Oil 2.25% 20-24.11.30	2.250	24.11.30	USD	700 000	1 000 000	-1 700 000	-	-	0.00
Saudi Oil 2.875% 19-16.04.24	2.875	16.04.24	USD	1 650 000	-	-	1 650 000	1 621 050.75	0.38
Saudi Oil 3.25% 20-24.11.50 Regs	3.250	24.11.50	USD	1 650 000	-	-	1 650 000	1 202 219.70	0.28
Saudi Oil 3.5% 19-16.04.29	3.500	16.04.29	USD	1 500 000	-	-	1 500 000	1 433 698.50	0.33
Saudi Oil 3.50% 20-24.11.70	3.500	24.11.70	USD	2 250 000	-	-	2 250 000	1 600 143.75	0.37
Saudi Oil 4.25% 19-16.04.39 Regs	4.250	16.04.39	USD	3 500 000	-	-	3 500 000	3 244 150.00	0.75
Saudi Oil 4.375% 19-16.04.49 Regs	4.375	16.04.49	USD	3 000 000	-	-	3 000 000	2 667 960.00	0.62
Sb Capital 5.25% 13-23.05.23	5.250	23.05.23	USD	1 500 000	-	-	1 500 000	30 000.00	0.01
Shenzhn Int 3.95% 17-Perp Regs	3.950	31.12.99	USD	3 000 000	-	-3 000 000	-	-	0.00
Shimao Pro 4.60% 20-13.07.30	4.600	13.07.30	USD	200 000	-	-200 000	-	-	0.00
Shimao Pro 5.20% 21-16.01.27	5.200	16.01.27	USD	-	800 000	-800 000	-	-	0.00
Shimao Prop 5.2% 18-30.01.25	5.200	30.01.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Shimao Prop 6.125% 19-21.02.24	6.125	21.02.24	USD	1 150 000	-	-1 150 000	-	-	0.00
Shinhan 4.375% 22-13.04.32 Regs	4.375	13.04.32	USD	-	2 000 000	-	2 000 000	1 930 675.60	0.45
Shinhan Bk	3.875	24.03.26	USD	2 300 000	-	-	2 300 000	2 265 390.27	0.53
Shinhan Fg 2.875% 21-Perp	2.875	31.12.99	USD	2 000 000	1 200 000	-3 200 000	-	-	0.00
Shinhan Fg 3.34% 19-05.02.30	3.340	05.02.30	USD	1 100 000	200 000	-	1 300 000	1 258 674.76	0.29
Shk Prop 3.75% 19-25.02.29	3.750	25.02.29	USD	500 000	200 000	-	700 000	679 588.97	0.16
Shriram 4.40% 21-13.03.24	4.400	13.03.24	USD	2 000 000	-	-	2 000 000	1 847 665.48	0.43
Siam Commer 2.75% 17-16.05.23	2.750	16.05.23	USD	-	200 000	-	200 000	198 828.00	0.05
Sibur Sec L 2.95% 20-08.07.25	2.950	08.07.25	USD	2 150 000	1 000 000	-	3 150 000	945 000.00	0.22
Singapore Tele. 7.375% 01-31	7.375	01.12.31	USD	500 000	-	-	500 000	635 197.50	0.15
Singtel Grp 2.375% 16-03.10.26	2.375	03.10.26	USD	-	300 000	-	300 000	285 328.01	0.07
Sino-Ocean 4.75% 20-14.01.30	4.750	14.01.30	USD	500 000	-	-500 000	-	-	0.00
Sk Hynix 1.50% 21-19.01.26	1.500	19.01.26	USD	200 000	-	-	200 000	180 177.48	0.04
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	-	2 500 000	-	2 500 000	2 486 130.00	0.58

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
St Bk India 1.80% 21-13.07.26	1.800	13.07.26	USD	1 000 000	-	-1 000 000	-	-	0.00
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	1 650 000	-	-1 650 000	-	-	0.00
Steel Fdg 4.7% 19-30.05.26	4.700	30.05.26	USD	1 300 000	-	-1 300 000	-	-	0.00
Suzano Aust 5% 19-15.01.30	5.000	15.01.30	USD	2 300 000	-	-	2 300 000	2 098 715.50	0.49
Suzano Aust 7% 17-16.03.47 Regs	7.000	16.03.47	USD	2 800 000	-	-2 800 000	-	-	0.00
Swire Pac 3.875% 15-21.09.25	3.875	21.09.25	USD	1 700 000	300 000	-300 000	1 700 000	1 702 069.92	0.40
Tabreed Suk 5.5% 18-31.10.25	5.500	31.10.25	USD	1 800 000	-	-1 800 000	-	-	0.00
Talent Y 1.3% 17-21.04.22	1.300	21.04.22	EUR	1 800 000	-	-1 800 000	-	-	0.00
Tc Ziraat B 5.125% 17-29.09.23	5.125	29.09.23	USD	-	200 000	-200 000	-	-	0.00
Telvis 6.625% 10-15.01.40	6.625	15.01.40	USD	2 500 000	-	-2 500 000	-	-	0.00
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	500 000	-	-500 000	-	-	0.00
Tencent 3.29% 20-03.06.60 Regs	3.290	03.06.60	USD	400 000	-	-	400 000	267 378.04	0.06
Tencent HI 4.525% 19-11.04.49 Regs	4.525	11.04.49	USD	1 150 000	200 000	-500 000	850 000	754 061.12	0.18
Tencent Hol 3.24% 20-03.06.50	3.240	03.06.50	USD	-	1 500 000	-	1 500 000	1 044 053.66	0.24
Tencent Music 2% 20-03.09.30	2.000	03.09.30	USD	1 000 000	1 200 000	-200 000	2 000 000	1 567 485.54	0.36
Thaioil 3.625% 18-23.01.23 Regs	3.625	23.01.23	USD	300 000	200 000	-	500 000	498 988.67	0.12
Thaioil Trs 3.50% 19-17.10.49	3.500	17.10.49	USD	1 550 000	-	-	1 550 000	1 015 599.03	0.24
Thaioil Trs 3.75% 20-18.06.50	3.750	18.06.50	USD	1 000 000	-	-	1 000 000	679 129.92	0.16
Thaioil Trs 4.875% 18-23.01.43	4.875	23.01.43	USD	800 000	400 000	-	1 200 000	1 021 394.02	0.24
Thaioil Trs 5.375% -20.11.48	5.375	20.11.48	USD	1 350 000	-	-	1 350 000	1 166 094.28	0.27
Tmb Bank 4.90% 19-Perp	4.900	31.12.99	USD	1 000 000	200 000	-1 200 000	-	-	0.00
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	2 800 000	200 000	-300 000	2 700 000	2 450 051.93	0.57
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	500 000	-	-	500 000	484 982.14	0.11
Trans Peru 4.25% 30.04.28 Regs	4.250	30.04.28	USD	1 800 000	1 000 000	-300 000	2 500 000	2 372 462.50	0.55
Transmanto 4.375% 13-07.05.23 Regs	4.375	07.05.23	USD	-	200 000	-200 000	-	-	0.00
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	1 800 000	2 200 000	-2 000 000	2 000 000	1 836 910.00	0.43
Trust 4.869% 20-15.01.30	4.869	15.01.30	USD	500 000	-	-	500 000	423 770.00	0.10
Trust F 5.25% 14-15.12.24 Regs	5.250	15.12.24	USD	-	2 000 000	-	2 000 000	1 963 260.00	0.46
Tsmc Arizon 2.50% 21-25.10.31	2.500	25.10.31	USD	-	10 000 000	-	10 000 000	8 611 752.10	2.00
Tsmc Arizon 4.25% 22-22.04.32	4.250	22.04.32	USD	-	1 500 000	-	1 500 000	1 485 181.59	0.35
Tsmc Arizon 4.50% 22-22.04.52	4.500	22.04.52	USD	-	4 000 000	-	4 000 000	3 952 777.08	0.92
Turkcell 5.8% 18-11.04.28 Regs	5.800	11.04.28	USD	-	200 000	-200 000	-	-	0.00
Turkiye Gar 5.25% 12-13.09.22	5.250	13.09.22	USD	-	200 000	-200 000	-	-	0.00
Turkiyi Is	5.375	06.10.21	USD	1 200 000	-	-1 200 000	-	-	0.00
Ukraine 7.75% 15-01.09.21	7.750	01.09.21	USD	-	200 000	-200 000	-	-	0.00
Ultra Int 5.25% 19-06.06.29	5.250	06.06.29	USD	-	200 000	-200 000	-	-	0.00
Unifin Fin 7% 17-15.01.25	7.000	15.01.25	USD	2 150 000	-	-2 150 000	-	-	0.00
Unigel Lux 8.75% 19-01.10.26	8.750	01.10.26	USD	500 000	200 000	-700 000	-	-	0.00
Uobsp 1.75% 20-16.03.31	1.750	16.03.31	USD	1 000 000	-	-	1 000 000	905 850.00	0.21
Uobsp 3.75% 19-15.04.29 Regs	3.750	15.04.29	USD	500 000	200 000	-	700 000	695 421.92	0.16
Uobsp 3.875% 17-Perp	3.875	31.12.99	USD	1 500 000	-	-	1 500 000	1 480 792.50	0.34
Uruguay 5.1% 14-18.06.50 /Pool	5.100	18.06.50	USD	-	2 000 000	-	2 000 000	2 016 689.80	0.47
Usa 1.875% 22-15.02.32 /Tbo	1.875	15.02.32	USD	-	20 000 000	-20 000 000	-	-	0.00
Vanke 3.975% 17-09.11.27	3.975	09.11.27	USD	-	400 000	-400 000	-	-	0.00
Vigorous Ch 2.95% 21-25.02.31	2.950	25.02.31	USD	250 000	-	-250 000	-	-	0.00
Vimpelc 4.95% 17-16.06.24 Regs	4.950	16.06.24	USD	-	200 000	-200 000	-	-	0.00
Votorantim 7.25% 11-05.04.41	7.250	05.04.41	USD	1 650 000	-	-1 650 000	-	-	0.00
Vtb Cap 6.95% 12-17.10.22	6.950	17.10.22	USD	-	200 000	-	200 000	4 000.00	0.00
Weibo 3.375% 20-08.07.30	3.375	08.07.30	USD	1 000 000	1 500 000	-500 000	2 000 000	1 635 873.38	0.38
Woori Bk	4.750	30.04.24	USD	1 000 000	-	-	1 000 000	1 013 015.30	0.24
Yuexiu Property 4.5% 13-24.01.23	4.500	24.01.23	USD	1 000 000	-	-1 000 000	-	-	0.00
								<b>341 072 613.26</b>	<b>79.38</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>341 072 613.26</b>	<b>79.38</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Abq Finance 1.875% 20-08.09.25	1.875	08.09.25	USD	-	1 000 000	-	1 000 000	928 059.00	0.22

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 300 000	-	-	1 300 000	1 272 573.90	0.30
Agile Grp H 7.875% 19-Perp	7.875	31.12.99	USD	500 000	-	-500 000	-	-	0.00
Amaggi Lux 5.25% 21-28.01.28	5.250	28.01.28	USD	3 000 000	-	-3 000 000	-	-	0.00
Antofagasta 2.375% 20-14.10.30 Regs	2.375	14.10.30	USD	700 000	1 500 000	-	1 900 000	1 473 079.50	0.34
Arauco 4.20% 19-29.01.30	4.200	29.01.30	USD	3 000 000	-	-1 500 000	1 500 000	1 333 702.50	0.31
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	1 659 000	400 000	-2 059 000	-	-	0.00
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	500 000	-	-	500 000	498 860.00	0.12
Bancolumbia 4.625% 19-18.12.29	4.625	18.12.29	USD	-	400 000	-300 000	100 000	87 430.50	0.02
Banistmo 4.25% 20-31.07.27	4.250	31.07.27	USD	2 730 000	400 000	-300 000	2 830 000	2 639 229.70	0.61
Bc Sant Cl 2.70% 20-10.01.25	2.700	10.01.25	USD	1 150 000	-	-1 150 000	-	-	0.00
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	2 600 000	400 000	-	3 000 000	2 803 269.39	0.65
Bea 4.875% 22-22.04.32	4.875	22.04.32	USD	-	2 500 000	-	2 500 000	2 445 512.50	0.57
Bea 5.825% 20-Perp	5.825	31.12.99	USD	500 000	-	-500 000	-	-	0.00
Boc Aviatio 1.625% 21-29.04.24	1.625	29.04.24	USD	1 000 000	-	-	1 000 000	959 301.68	0.22
Boc Aviatio 1.75% 21-21.01.26	1.750	21.01.26	USD	1 000 000	-	-500 000	500 000	458 537.50	0.11
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	1 700 000	-	-	1 700 000	1 659 899.07	0.39
Btgbpz 7.75% 19-15.02.29	7.750	15.02.29	USD	1 200 000	-	-1 200 000	-	-	0.00
Buenos Aires 3.8999% 01.09.37	3.900	01.09.37	USD	-	3 329 356	-3 329 356	-	-	0.00
Cdb Leasing 2.875% 20-28.09.30	2.875	28.09.30	USD	500 000	-	-500 000	-	-	0.00
Cfld 8.60% 19-08.04.24 /Flat	8.600	08.04.24	USD	-	200 000	-200 000	-	-	0.00
China Gr Wa 2.375% 20-18.08.30	2.375	18.08.30	USD	200 000	-	-200 000	-	-	0.00
China Me Bk 1.20% 20-10.09.25	1.200	10.09.25	USD	500 000	-	-500 000	-	-	0.00
China O&G 4.70% 21-30.06.26	4.700	30.06.26	USD	500 000	-	-500 000	-	-	0.00
China Overs 2.75% 20-02.03.30	2.750	02.03.30	USD	-	2 200 000	-	2 200 000	1 870 643.32	0.43
Ck Hutchiso	2.750	03.10.26	USD	1 000 000	300 000	-500 000	800 000	770 347.62	0.18
Ck Hutchiso 2.75% 19-06.09.29	2.750	06.09.29	USD	1 150 000	-	-200 000	950 000	863 762.12	0.20
Cn Min 3.75% 17-Perp	3.750	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Coca Co F 2.75% 20-22.01.30	2.750	22.01.30	USD	500 000	200 000	-	700 000	628 351.50	0.15
Cometa 6.375% 24.04.35 /Pool	6.375	24.04.35	USD	3 650 000	4 050 000	-7 700 000	-	-	0.00
Cosan Ltd 5.50% 19-20.09.29	5.500	20.09.29	USD	1 500 000	-	-1 500 000	-	-	0.00
Crcc Chenga 3.97% 19-Perp	3.970	31.12.99	USD	500 000	-	-500 000	-	-	0.00
Dib Sukuk 1.959% 21-22.06.26	1.959	22.06.26	USD	1 000 000	1 000 000	-200 000	1 800 000	1 661 911.47	0.39
Dp World Sa 6.0% 20-Perp	6.000	31.12.99	USD	-	1 000 000	-1 000 000	-	-	0.00
Eib Sukuk 2.082% 21-02.11.26	2.082	02.11.26	USD	-	750 000	-	750 000	699 635.25	0.16
Elect Globa 4.10% 20-Perp	4.100	31.12.99	USD	3 200 000	200 000	-2 000 000	1 400 000	1 312 486.00	0.31
Enfragen En 5.375% 20-30.12.30	5.375	30.12.30	USD	2 000 000	1 000 000	-3 000 000	-	-	0.00
Enn Energy 2.625% 20-17.09.30 Regs	2.625	17.09.30	USD	-	1 500 000	-	1 500 000	1 285 320.09	0.30
Falabella 3.75% 17-30.10.27	3.750	30.10.27	USD	1 300 000	400 000	-500 000	1 200 000	1 107 840.00	0.26
Far East Ho 3.375% 20-18.02.25	3.375	18.02.25	USD	500 000	500 000	-	1 000 000	932 500.00	0.22
Fel Energy 5.75% 01.12.40/Pool Regs	5.750	01.12.40	USD	1 800 000	1 800 000	-1 800 000	1 800 000	1 233 572.37	0.29
First 4.50% 20-Perp	4.500	31.12.99	USD	-	1 300 000	-	1 300 000	1 259 537.50	0.29
Gazprom Pjs 4.598% 20-Perp	4.598	31.12.99	USD	-	1 000 000	-	1 000 000	150 000.00	0.03
Geely Auto 3.625% 18-25.01.23	3.625	25.01.23	USD	-	200 000	-	200 000	199 861.00	0.05
Gusap Iii 4.25% 19-21.01.30	4.250	21.01.30	USD	2 100 000	-	-2 100 000	-	-	0.00
Heungk 4.475% 09.11.47 Perp	4.475	31.12.99	USD	200 000	-	-	200 000	196 125.00	0.05
Huarong 3.375% 20-24.02.30	3.375	24.02.30	USD	500 000	-	-200 000	300 000	226 125.00	0.05
Ihf Peru-B 3.875% 19-15.08.29	3.875	15.08.29	USD	500 000	-	-	500 000	416 197.84	0.10
Ind Gr En H 5.375% 20-29.04.24	5.375	29.04.24	USD	1 900 000	-	-1 900 000	-	-	0.00
Intcrp 4.125% 17-19.10.27 Regs	4.125	19.10.27	USD	800 000	-	-	800 000	725 500.00	0.17
Inver Cmpc 3.85% 20-13.01.30	3.850	13.01.30	USD	500 000	500 000	-	1 000 000	879 610.00	0.20
Itau Uni 6.125% 17-31.12.99 Regs	6.125	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Itauun H Bz 4.625% 20-Perp	4.625	31.12.99	USD	1 500 000	-	-1 500 000	-	-	0.00
Kallpa 4.875% 16-24.05.26	4.875	24.05.26	USD	800 000	200 000	-	1 000 000	960 000.00	0.22
Kookmin Bank 4.35% 19-Perp	4.350	31.12.99	USD	1 800 000	-	-	1 800 000	1 727 694.00	0.40
Korealife 4.70% 18-Perp	4.700	31.12.99	USD	1 000 000	-	-	1 000 000	997 499.94	0.23
Korearehabn 4.125% 22-20.04.27	4.125	20.04.27	USD	-	3 000 000	-	3 000 000	2 952 315.00	0.69
Krung Thai 4.40% 21-Perp	4.400	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Kt Corp 1.375% 21-21.01.27	1.375	21.01.27	USD	-	1 000 000	-	1 000 000	893 840.68	0.21
Li & F Ltd 4.50% 20-18.08.25	4.500	18.08.25	USD	1 500 000	-	-	1 500 000	1 417 391.90	0.33
Maf Sukuk	4.500	03.11.25	USD	1 800 000	200 000	-	2 000 000	1 999 900.00	0.46

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Meituan Dnp 2.125% 28.10.25 Regs	2.125	28.10.25	USD	500 000	-	-500 000	-	-	0.00
Melco 5.75% 20-21.07.28 Regs	5.750	21.07.28	USD	500 000	600 000	-1 100 000	-	-	0.00
Metalsa Sa 3.75% 21-04.05.31	3.750	04.05.31	USD	1 300 000	-	-1 300 000	-	-	0.00
Millicom Ic 4.50% 20-27.04.31 Regs	4.500	27.04.31	USD	2 550 000	-	-2 550 000	-	-	0.00
Mirae Asset 2.625% 20-30.07.25	2.625	30.07.25	USD	500 000	-	-	500 000	474 738.21	0.11
Movida 5.25% 21-08.02.31 Regs	5.250	08.02.31	USD	900 000	-	-900 000	-	-	0.00
Nan Fung Tr 3.625% 20-27.08.30	3.625	27.08.30	USD	1 500 000	-	-1 500 000	-	-	0.00
Nanyang Com 3.8% 19-20.11.29	3.800	20.11.29	USD	3 000 000	250 000	-	3 250 000	3 178 257.16	0.74
Natura Cosm 4.125% 21-03.05.28	4.125	03.05.28	USD	1 850 000	-	-1 850 000	-	-	0.00
Ocbc 4.602% 22-15.06.32	4.602	15.06.32	USD	-	2 500 000	-	2 500 000	2 482 912.50	0.58
Odebrec 6.35% 17-1.12.21 /Pool	6.350	01.12.21	USD	-	200 000	-200 000	-	-	0.00
Pldt 2.50% 20-23.01.31	2.500	23.01.31	USD	-	2 500 000	-	2 500 000	2 094 375.00	0.49
Pow Fin 4.50% 19-18.06.29	4.500	18.06.29	USD	1 850 000	-	-200 000	1 650 000	1 540 506.18	0.36
Promigas/Ga 3.75% 19-16.10.29 Regs	3.750	16.10.29	USD	800 000	1 300 000	-2 100 000	-	-	0.00
Ptt Treasur 4.50% 19-25.10.42	4.500	25.10.42	USD	500 000	2 000 000	-	2 500 000	2 235 456.85	0.52
Pttep Treas 2.993% 20-15.01.30	2.993	15.01.30	USD	500 000	1 000 000	-	1 500 000	1 355 839.67	0.32
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	1 500 000	-	-	1 500 000	1 504 618.50	0.35
Rede D Or 4.95% 18-17.01.28 Regs	4.950	17.01.28	USD	2 150 000	200 000	-2 350 000	-	-	0.00
Rural Elec 2.25% 21-01.09.26	2.250	01.09.26	USD	1 000 000	200 000	-300 000	900 000	806 014.00	0.19
Rural Elec 2.75% 21-13.01.27	2.750	13.01.27	USD	-	4 000 000	-4 000 000	-	-	0.00
Rural Elec 4.625% 18-22.03.28	4.625	22.03.28	USD	-	200 000	-200 000	-	-	0.00
Sands China 4.375% 20-18.06.30	4.375	18.06.30	USD	1 000 000	200 000	-1 200 000	-	-	0.00
Saudi Telec 3.89% 19-13.05.29	3.890	13.05.29	USD	1 650 000	-	-200 000	1 450 000	1 409 247.75	0.33
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	2 500 000	-	-	2 500 000	2 428 412.05	0.56
Shimao Prop 5.6% 19-15.07.26	5.600	15.07.26	USD	500 000	-	-500 000	-	-	0.00
Sibur Sec L 3.45% 19-23.09.24	3.450	23.09.24	USD	1 000 000	-	-	1 000 000	300 000.00	0.07
Singtel Grp 1.875% 20-10.06.30	1.875	10.06.30	USD	-	1 000 000	-	1 000 000	857 628.97	0.20
Sino-Ocean 4.75% 19-05.08.29	4.750	05.08.29	USD	3 000 000	1 000 000	-2 500 000	1 500 000	656 250.00	0.15
Sinopec Gro 3.35% 20-13.05.50	3.350	13.05.50	USD	-	2 500 000	-	2 500 000	1 887 467.73	0.44
Sk Hynix 2.375% 21-19.01.31	2.375	19.01.31	USD	-	1 000 000	-	1 000 000	790 897.39	0.18
Sk Telecom 6.625% 07-20.07.27	6.625	20.07.27	USD	800 000	-	-	800 000	896 572.96	0.21
Soquimich 4.25% 19-07.05.29 Regs	4.250	07.05.29	USD	-	200 000	-	200 000	191 584.00	0.04
Soquimich 4.25% 20-22.01.50	4.250	22.01.50	USD	800 000	-	-	800 000	682 552.00	0.16
Tencent Hol 2.39% 20-03.06.30 Regs	2.390	03.06.30	USD	-	4 000 000	-	4 000 000	3 360 168.76	0.78
Tfci 2.625% 20-15.08.25	2.625	15.08.25	USD	1 500 000	-	-	1 500 000	1 283 161.50	0.30
Tfci 3.25% 20-15.08.30	3.250	15.08.30	USD	2 850 000	200 000	-1 700 000	1 350 000	1 031 818.50	0.24
Transmanta 4.7% 19-16.04.34	4.700	16.04.34	USD	1 600 000	-	-	1 600 000	1 436 896.00	0.33
Trust F/140 6.39% 19-15.01.50	6.390	15.01.50	USD	900 000	-	-900 000	-	-	0.00
Unifin Fin 8.375% 19-27.01.28	8.375	27.01.28	USD	-	200 000	-200 000	-	-	0.00
Union 2.125% 20-22.10.25	2.125	22.10.25	USD	-	1 000 000	-	1 000 000	942 923.54	0.22
Veon Hold 4% 19-09.04.25 Regs	4.000	09.04.25	USD	-	200 000	-200 000	-	-	0.00
Vigorous Ch 4.25% 19-28.05.29	4.250	28.05.29	USD	-	300 000	-300 000	-	-	0.00
Wealth 5.5% 16-17.08.23	5.500	17.08.23	USD	-	200 000	-200 000	-	-	0.00
Westwood Gr 3.80% 21-20.01.31	3.800	20.01.31	USD	1 500 000	-	-1 500 000	-	-	0.00

# JSS Sustainable Bond - Emerging Markets Corporate IG\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Xp 3.25% 21-01.07.26	3.250	01.07.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Yunda Holdi 2.25% 20-19.08.25	2.250	19.08.25	USD	200 000	-	-200 000	-	-	0.00
								<b>77 755 722.06</b>	<b>18.10</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>77 755 722.06</b>	<b>18.10</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>418 828 335.32</b>	<b>97.48</b>
<b>Liquidities and deposits</b>								<b>6 415 485.43</b>	<b>1.49</b>
<b>Other assets</b>								<b>4 394 088.87</b>	<b>1.03</b>
<b>TOTAL NET ASSETS</b>								<b>429 637 909.62</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

\*\* please refer to Note 18.



# JSS Sustainable Equity - Systematic Emerging Markets

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
3Sbio Inc			HKD	-	246 500	-	246 500	196 020.03	0.49
Advantech Co Ltd			TWD	-	17 000	-	17 000	197 823.42	0.49
Ak Medical Holdings Ltd			HKD	-	150 000	-150 000	-	-	0.00
Alibaba Group Holding Ltd			HKD	-	90 400	-	90 400	1 289 132.22	3.22
Alibaba Group Holding Ltd /Adr			USD	11 300	-	-11 300	-	-	0.00
Alibaba Health Info Technology			HKD	-	186 000	-	186 000	127 998.73	0.32
A-Living Services Co Ltd -H- Shs			HKD	-	144 000	-	144 000	231 590.53	0.58
Ambev Sa			BRL	-	74 000	-	74 000	189 618.71	0.47
Ambev Sa Sadr			USD	580 000	-74 000	-440 000	66 000	165 660.00	0.41
Amorepacific Corp			KRW	-	1 730	-	1 730	173 173.00	0.43
Amorepacific Group			KRW	-	5 500	-	5 500	157 965.50	0.39
Anglo American Platinum Ltd			ZAR	-	2 500	-	2 500	217 458.56	0.54
Asian Paints			INR	7 000	6 000	-	13 000	443 681.13	1.11
Asustek Computer Inc			TWD	-	19 000	-	19 000	198 411.98	0.50
Axis Bank Ltd			INR	-	15 000	-	15 000	120 956.98	0.30
Baidu Inc -A-/Adr			USD	4 900	-	-3 500	1 400	208 222.00	0.52
Bajaj Finserv Ltd			INR	-	1 040	-	1 040	143 965.90	0.36
Banco Bradesco /Sadr			USD	444 550	-7 545	-410 000	27 005	88 036.30	0.22
Banco Do Brasil Sa			BRL	-	31 000	-	31 000	197 875.81	0.49
Baozun Inc /Sadr			USD	4 000	-	-4 000	-	-	0.00
Bco Bradesco Sa /Pref.			BRL	-	52 000	-	52 000	171 031.64	0.43
Beigene Ltd /Adr			USD	-	1 500	-	1 500	242 775.00	0.61
Bradespar Sa Brasil /Pref.			BRL	-	20 895	-20 895	-	-	0.00
Byd Company Limited -H-			HKD	-	7 500	-7 500	-	-	0.00
Byd Electronic Co Ltd			HKD	48 000	-	-	48 000	151 396.34	0.38
Cansino Biologics Inc. -H- 144A			HKD	-	6 000	-	6 000	61 437.86	0.15
Cathay Financial Holding			TWD	129 000	-	-	129 000	220 831.08	0.55
Chailease			TWD	-	35 280	-	35 280	247 392.96	0.62
China			HKD	-	140 000	-	140 000	138 448.64	0.35
China Citic Bk -H-			HKD	-	511 000	-	511 000	228 574.07	0.57
China Development Fin. Hld Co			TWD	-	530 000	-	530 000	262 026.91	0.65
China Everbright Intl Ltd			HKD	487 000	-	-	487 000	287 348.48	0.72
China Lesso Group Holdings Ltd			HKD	-	130 000	-	130 000	196 152.57	0.49
China Literature Ltd 144A /Regs			HKD	-	43 800	-	43 800	211 549.63	0.53
China Longyuan Power H			HKD	304 000	-	-150 000	154 000	297 521.85	0.74
China Medical System Holdings			HKD	-	120 000	-	120 000	187 180.93	0.47
China Oilfield Services -H-			HKD	-	260 000	-	260 000	254 799.54	0.64
China Overseas Land+Investment			HKD	339 600	-	-250 000	89 600	283 177.43	0.71
China Overseas Property Hld Ltd			HKD	480 000	-	-150 000	330 000	355 360.86	0.89
China Paci Insu (Group) Ltd -H-			HKD	308 700	-	-308 700	-	-	0.00
China Vanke -H-			HKD	350 300	-	-238 000	112 300	282 218.59	0.70
Cia De Concessoes Rodoviaras			BRL	-	118 000	-	118 000	282 733.81	0.71
Cia Energ Minas Gerais /Pref			BRL	-	88 010	0	88 010	174 692.41	0.44
Cimb Group Holdings Bhd			MYR	-	183 000	-	183 000	205 939.88	0.51
Cipla Ltd /Demat.			INR	-	16 300	-	16 300	189 316.41	0.47
Cj Cheiljedang Corp			KRW	-	610	-	610	178 016.30	0.44
Clicks Grp			ZAR	-	14 200	-	14 200	236 900.24	0.59
Cn Everbr Bk /H			HKD	-	800 000	-	800 000	258 954.02	0.65
Colgate-Palmolive (India) Ltd			INR	-	10 500	-	10 500	197 693.81	0.49
Cosan Sa Industria E Comercio			BRL	-	46 400	-46 400	-	-	0.00
Country Garden Services			HKD	102 000	-	-	102 000	454 303.73	1.13
Coway Co Ltd			KRW	-	3 600	-	3 600	177 130.80	0.44
Ctbc Financial Holding Co Ltd			TWD	-	200 000	-	200 000	168 832.64	0.42
Dabur India Ltd/Dematerialised			INR	-	32 400	-	32 400	203 478.96	0.51
Daqo New Energy/Sadr			USD	-	4 900	-1 200	3 700	264 106.00	0.66

# JSS Sustainable Equity - Systematic Emerging Markets (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Delta Electronic Industrial			TWD	-	26 000	-26 000	-	-	0.00
Discovery Shs			ZAR	-	12 413	-	12 413	97 061.62	0.24
Dongbu Insurance Co Ltd			KRW	-	4 400	-	4 400	207 684.40	0.52
Eclat Textile Co Ltd			TWD	-	11 000	-	11 000	153 715.06	0.38
Enel Americas Sa / Spons.Adr			USD	110 000	-	-110 000	-	-	0.00
Equatorial Energia			BRL	-	39 500	-	39 500	172 519.37	0.43
Far East Horizon			HKD	308 000	-	-	308 000	258 270.95	0.64
Far Eastern Nc			TWD	-	265 000	-	265 000	283 416.86	0.71
First Financial Holding Comp.			TWD	-	218 000	-	218 000	192 092.53	0.48
Firststrand Ltd /New			ZAR	-	70 000	-	70 000	266 498.90	0.67
Fomento Economico Mexicano / ADR			USD	22 800	-	-22 800	-	-	0.00
Fubon Financial Holding Co Ltd			TWD	-	96 000	-	96 000	193 074.59	0.48
Geely Automobile Hld Ltd			HKD	539 700	-	-539 700	-	-	0.00
Genscript Biotech Corp			HKD	76 000	-	-	76 000	275 546.44	0.69
Greentwn /Reit			HKD	-	276 000	-	276 000	312 335.25	0.78
Grupo Fin Banorte -O-			MXN	47 000	-	-47 000	-	-	0.00
Guodian Nari Technology Co -A-			CNH	-	24 000	-	24 000	96 798.63	0.24
Haier Smart Home Co Ltd H			HKD	58 200	-	-58 200	-	-	0.00
Hanwha Chemical Corp			KRW	-	16 000	-	16 000	466 928.00	1.17
Hapvida			BRL	-	91 764	-91 764	-	-	0.00
Hindustan Unilever Ltd			INR	-	7 000	-	7 000	197 722.61	0.49
Hiwin Technologies			TWD	-	24 000	-	24 000	192 509.57	0.48
Housing Devt. Fin. Corp /ADR			USD	22 500	-	-19 500	3 000	164 880.00	0.41
Hua Nan Financial Holding Co			TWD	-	269 000	-	269 000	204 462.38	0.51
Hutchmed /Sadr Depo Shs Rep 5			USD	-	22 000	-	22 000	278 080.00	0.69
Hyundai Glovis Co Ltd			KRW	-	1 450	-	1 450	200 411.75	0.50
HZ Tigermed C-H Rg			HKD	-	18 800	-	18 800	217 302.18	0.54
Ihh Healthcare Bhd			MYR	-	137 000	-	137 000	200 487.81	0.50
Indus Towers Rg Registered Shs			INR	-	80 600	-	80 600	213 415.36	0.53
Infosys Sadr			USD	108 400	-	-65 000	43 400	803 334.00	2.00
Itau Holding /Pref			BRL	-	46 000	-	46 000	199 413.25	0.50
Jd Health Intl			HKD	-	28 700	-	28 700	225 117.32	0.56
Jd.Com RgA			HKD	-	1 861	-1 861	-	-	0.00
Jiangsu Expressway Co -H-			HKD	-	210 000	-	210 000	211 419.64	0.53
Kakao			KRW	2 200	2 907	-5 107	-	-	0.00
Kasikornbank Plc /For Reg			THB	30 000	80 000	-110 000	-	-	0.00
Kasikornbk Pub.Comp.Local Reg			THB	-	80 000	-80 000	-	-	0.00
Kingboard Laminates Hldgs Ltd			HKD	-	145 000	-	145 000	178 871.98	0.45
Kingdee Int Software Gr.Co Ltd			HKD	-	103 000	-	103 000	241 520.50	0.60
Klabin Riocell Sa			BRL	-	50 400	-	50 400	194 682.35	0.49
Kumba Iron Ore Ltd			ZAR	-	9 720	-	9 720	311 877.88	0.78
Lenovo Group Ltd			HKD	202 000	-	-	202 000	188 692.35	0.47
Lg Chem Ltd /Pfd Shs /I01			KRW	-	800	-	800	148 148.00	0.37
Lg Chemical Ltd			KRW	300	-	-	300	119 196.00	0.30
Lg Electronics Inc			KRW	-	1 800	-1 800	-	-	0.00
Lg Household & Healthcare Ltd			KRW	-	190	-190	-	-	0.00
Lg Household & Healthcare Pref			KRW	400	-	-	400	100 562.00	0.25
Lg Innotek Co Ltd			KRW	-	760	-	760	200 431.00	0.50
Li Auto Inc /Sadr			USD	-	8 230	-	8 230	315 291.30	0.79
Localiza Rent A Car			BRL	21 000	-	-	21 000	210 464.15	0.53
Lojas Renner Sa			BRL	-	39 050	-39 050	-	-	0.00
Media Tek Incorporation			TWD	1 000	17 000	-	18 000	394 099.78	0.98
Meituan Dianping			HKD	26 700	-	-	26 700	660 783.87	1.65
Micro-Star Intl			TWD	-	47 000	-	47 000	179 409.90	0.45
Mindtree Ltd			INR	-	4 600	-	4 600	168 170.09	0.42
Misc Bhd /Local			MYR	-	101 600	-	101 600	163 666.49	0.41
Momentum Metropolitan Holdings			ZAR	-	29 768	-	29 768	25 911.40	0.06
Mr. Price Group Limited			ZAR	-	15 700	-	15 700	169 981.42	0.42
Nan Ya Pcb			TWD	-	18 000	-	18 000	157 700.45	0.39
Nanya Technology Co Ltd			TWD	-	102 000	-	102 000	169 464.92	0.42

# JSS Sustainable Equity - Systematic Emerging Markets (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Naspers Ltd -N-			ZAR	-	8 640	-8 640	-	-	0.00
Naspers Ltd -N-/Sadr			USD	43 200	-	-43 200	-	-	0.00
Nestle India /Dematerialised			INR	-	1 040	-	1 040	230 071.51	0.57
Netease Inc/Adr			USD	9 000	-	-9 000	-	-	0.00
Netease Rg			HKD	-	10 200	-	10 200	187 310.92	0.47
Nien Made Enterprise Co Ltd			TWD	-	19 000	-	19 000	187 229.34	0.47
Nio Inc			USD	10 000	-	-10 000	-	-	0.00
Notre Dame			BRL	-	17 500	-17 500	-	-	0.00
Pinduoduo Inc /Adr			USD	7 200	-	-3 570	3 630	224 334.00	0.56
Ping An Hlthcare Tech Co			HKD	78 300	-	-	78 300	231 997.69	0.58
Ping An Insur.(Grp) Co -H-			HKD	104 700	-	-	104 700	711 836.17	1.78
Public Bank - Shs			MYR	-	190 000	-	190 000	188 383.45	0.47
Rand Merchant Investment			ZAR	-	113 700	-113 700	-	-	0.00
Runtex Development Co Ltd			TWD	-	78 000	-	78 000	192 549.93	0.48
Samsung Biologics Co. Ltd.			KRW	-	350	-350	-	-	0.00
Samsung El./Sp.Gdr (1/2Vot144A)			USD	2 000	-	-1 440	560	610 960.00	1.52
Samsung Electr. /Pfd N-Vot.			KRW	-	9 600	-	9 600	384 384.00	0.96
Samsung Electronics Co Ltd			KRW	-	36 000	-	36 000	1 580 040.00	3.94
Samsung Fire&Marine Insur.			KRW	-	1 500	-	1 500	232 155.00	0.58
Sanlam Ltd			ZAR	65 000	-	-	65 000	209 770.45	0.52
Santander Br /Units (55Sh+50Pfd)			BRL	-	33 000	-	33 000	181 803.34	0.45
Shanghai Fosun Pharma -H-			HKD	-	52 500	-	52 500	194 358.88	0.48
Shenzhen Intl Group Ltd			HKD	28 300	-	-28 300	-	-	0.00
Shin Kong Financial Hld Co Ltd			TWD	-	660 000	-	660 000	194 446.77	0.49
Siam Cement Pub Co (Local)			THB	-	30 000	-30 000	-	-	0.00
Siam Cement Pub Co /Foreign			THB	-	38 400	-	38 400	406 217.86	1.01
Siemens Ltd /Dematerialised			INR	-	7 000	-	7 000	212 778.29	0.53
Sk Hynix Inc			KRW	2 200	4 350	-	6 550	458 958.50	1.15
Sunny Optical Technology			HKD	-	9 000	-9 000	-	-	0.00
Supermax			MYR	100 000	3 333	-103 333	-	-	0.00
Taishin Financial Holdings			TWD	-	361 000	-	361 000	197 900.78	0.49
Taiwan Semicond.Manufact			TWD	-	171 000	-	171 000	2 737 510.27	6.83
Taiwan Semiconduct. Manuf/Sadr			USD	34 200	-	-34 200	-	-	0.00
Tata Consultancy Serv/Demat.			INR	6 800	-	-	6 800	281 324.75	0.70
Telefonica Brasil Sa			BRL	-	19 000	-	19 000	170 981.92	0.43
Tencent Holdings Ltd			HKD	39 100	-	-	39 100	1 765 913.46	4.41
Thai Oil Public Co /For. Reg.			THB	-	200 000	-	200 000	291 335.50	0.73
Thai Oil Public Co Ltd			THB	-	200 000	-200 000	-	-	0.00
Titan Com Shs			INR	10 500	6 500	-10 500	6 500	159 783.32	0.40
Tongcheng Tra-Rg Shs S /144A			HKD	-	118 000	-	118 000	253 836.11	0.63
Totvs Sa			BRL	-	32 600	-	32 600	145 001.33	0.36
Ultrapar Participacoes Sa			BRL	-	111 600	-	111 600	262 704.14	0.66
Unimicron Technology Corp			TWD	-	37 000	-	37 000	197 234.86	0.49
United Microelectr./Sadr			USD	200 300	-	-173 300	27 000	182 790.00	0.46
Vale /Nam.			BRL	-	6 945	-6 945	-	-	0.00
Wal Mart De Mexico/Sadr S.V			USD	39 000	-	-39 000	-	-	0.00
Wal-Mart De Mexico Sab Decv			MXN	-	390 000	-335 000	55 000	188 994.97	0.47
Weg Sa			BRL	-	56 000	-	56 000	283 242.47	0.71
Weichai Power Co Ltd /-H-			HKD	-	112 000	-	112 000	177 842.28	0.44
Weifu Hi-Tech Group Co Ltd -A-			CNH	-	20 000	-	20 000	57 511.53	0.14
Weimob Rg			HKD	-	300 000	-	300 000	204 920.30	0.51
Wharf Holdings Limited .The			HKD	-	90 000	-	90 000	328 025.41	0.82
Woolworths Hld Ltd			ZAR	-	57 000	-	57 000	188 754.03	0.47
Wuxi Apptec Co.. Ltd.			HKD	-	11 600	-	11 600	154 480.34	0.39
Wuxi Biologics Rg			HKD	77 100	-	-45 000	32 100	293 716.55	0.73
Xinjiang Goldwind -H-			HKD	-	166 000	-	166 000	310 551.11	0.77
Xinyi Solar Holdings Shs			HKD	-	130 000	-130 000	-	-	0.00
Xpeng Inc /Adr			USD	-	6 000	-	6 000	190 440.00	0.48
Yadea Group Holdings Ltd			HKD	-	140 000	-	140 000	274 042.68	0.68
Yum China Holdings Inc			USD	10 000	-	-10 000	-	-	0.00

# JSS Sustainable Equity - Systematic Emerging Markets (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Zai Lab Ltd /Adr			USD	750	1 200	-1 950	-	-	0.00
Zhejiang Supor Cookware Co -A-			CNH	-	5 000	-	5 000	42 080.52	0.11
Zomat Rg 144A Reg S			INR	-	243 900	-	243 900	166 316.03	0.42
Zoomlion Heavy Shs H			HKD	180 000	247 000	-	427 000	228 003.15	0.57
								<b>38 557 162.40</b>	<b>96.21</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>38 557 162.40</b>	<b>96.21</b>
Transferable securities dealt on another regulated market									
<b>Shares</b>									
Celltrion Pharm Inc			KRW	-	2 900	-	2 900	175 737.10	0.44
Vanguard Intl.Semiconduct			TWD	-	59 000	-	59 000	152 393.32	0.38
								<b>328 130.42</b>	<b>0.82</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>328 130.42</b>	<b>0.82</b>
Other transferable securities									
<b>Shares</b>									
Phar Rg-H 144A-S			HKD	-	22 300	-	22 300	223 228.68	0.56
								<b>223 228.68</b>	<b>0.56</b>
<b>Options on securities</b>									
Hapvida Participacoes E Pfd		31.12.99	BRL	-	17 500	-17 500	-	-	0.00
								-	<b>0.00</b>
<b>Total other transferable securities</b>								<b>223 228.68</b>	<b>0.56</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>39 108 521.50</b>	<b>97.59</b>
<b>Liquidities and deposits</b>								<b>2 554 134.71</b>	<b>6.37</b>
<b>Other liabilities</b>								<b>-1 588 908.55</b>	<b>-3.96</b>
<b>TOTAL NET ASSETS</b>								<b>40 073 747.66</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Equity - Global Dividend

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
3M Co			USD	14 136	3 177	-17 313	-	-	0.00
Allianz Se/Nam.Vinkuliert			EUR	6 908	9 897	-	16 805	3 199 627.53	1.43
Amgen Inc			USD	14 652	15 854	-1 996	28 510	6 936 483.00	3.09
Asr Nederland Nv			EUR	42 368	42 252	-2 244	82 376	3 321 647.98	1.48
Axa			EUR	67 837	121 613	-3 948	185 502	4 200 590.21	1.87
Bristol Myers Squibb Co			USD	50 729	80 899	-2 537	129 091	9 940 007.00	4.43
Caterpillar Inc.			USD	12 430	30 508	-2 420	40 518	7 242 997.68	3.23
Cme Group Inc			USD	23 257	19 871	-1 435	41 693	8 534 557.10	3.81
Darden Restaurants			USD	-	66 742	-2 178	64 564	7 303 479.68	3.26
Deutsche Post Ag			EUR	31 651	30 460	-	62 111	2 320 739.19	1.04
Deutsche Telekom /Nam.			EUR	78 811	131 555	-2 571	207 795	4 115 815.45	1.84
Emerson Electric Co.			USD	51 150	55 031	-5 086	101 095	8 041 096.30	3.59
Euroapi			EUR	-	1 419	-1 419	-	-	0.00
Ferrovial Sa			EUR	63 880	64 498	-2 815	125 563	3 175 417.39	1.42
Home Depot Inc.			USD	15 039	12 036	-2 412	24 663	6 764 321.01	3.02
Ibm			USD	22 857	24 570	-2 686	44 741	6 316 981.79	2.82
Inditex			EUR	-	122 982	-3 844	119 138	2 689 095.43	1.20
Intel Corp.			USD	25 773	-	-25 773	-	-	0.00
Johnson & Johnson			USD	21 669	31 593	-9 972	43 290	7 684 407.90	3.43
Johnson Matthey Plc			GBP	35 212	4 677	-39 889	-	-	0.00
Keycorp			USD	203 301	221 203	-23 192	401 312	6 914 605.76	3.08
Koninklijke Ahold Delhaize N.V.			EUR	59 271	59 427	-4 424	114 274	2 969 968.35	1.33
Kuehne +Nagel International			CHF	2 401	5 317	-1 155	6 563	1 549 316.25	0.69
Kyndryl Hldg Rg-Wi			USD	-	5 650	-5 650	-	-	0.00
Mcdonald S Corp.			USD	11 641	21 434	-598	32 477	8 017 921.76	3.58
Merck			USD	39 453	40 109	-2 523	77 039	7 023 645.63	3.13
Michelin B /Nom.			EUR	14 917	16 119	-31 036	-	-	0.00
Michelin Sa Shs			EUR	-	116 888	-	116 888	3 174 159.54	1.42
Microsoft Corp			USD	11 253	2 009	-13 262	-	-	0.00
Nestle / Act Nom			CHF	13 958	18 696	-2 384	30 270	3 523 568.82	1.57
Nexity / -A-			EUR	37 067	35 914	-	72 981	1 945 598.65	0.87
Novartis Ag Basel/Nam.			CHF	15 844	36 192	-19 730	32 306	2 728 302.03	1.22
Novo Nordisk A/S /-B-			DKK	20 825	17 018	-3 737	34 106	3 774 352.88	1.68
Paccar Inc.			USD	40 450	41 591	-	82 041	6 755 255.94	3.01
Pepsico Inc			USD	24 955	32 495	-1 567	55 883	9 313 460.78	4.16
Pnc Financial Services Gp			USD	24 614	24 357	-2 484	46 487	7 334 253.99	3.27
Procter & Gamble Co.			USD	27 239	37 132	-2 877	61 494	8 842 222.26	3.95
Rockwell Automation			USD	14 450	14 532	-3 590	25 392	5 060 879.52	2.26
Royal Bank Of Canada			CAD	50 283	50 023	-4 070	96 236	9 298 699.50	4.15
Sanofi			EUR	16 352	16 288	-747	31 893	3 212 220.00	1.43
Schneider Electric Se			EUR	12 000	14 087	-2 539	23 548	2 779 401.17	1.24
Sodexo			EUR	22 233	25 588	-3 957	43 864	3 075 211.92	1.37
Te Connectivity /Reg Shs			USD	16 775	19 605	-3 244	33 136	3 749 338.40	1.67
Texas Instruments Inc			USD	28 559	26 769	-	55 328	8 501 147.20	3.79
Total Sa			EUR	34 998	35 670	-27 600	43 068	2 267 931.44	1.01
Upm-Kymmene Corp			EUR	45 084	44 498	-	89 582	2 716 888.09	1.21
Utd Parcel Service Inc B			USD	20 382	25 860	-1 074	45 168	8 244 966.72	3.68
Vodafone Group Plc			GBP	1 075 470	1 163 609	-177 298	2 061 781	3 171 477.65	1.41
Wood Group			GBP	142 642	70 549	-213 191	-	-	0.00
Zurich Insurance Group/Nam			CHF	3 901	2 061	-1 951	4 011	1 739 559.31	0.78
								<b>219 471 618.20</b>	<b>97.92</b>
<b>Index options</b>									
Darden Restaurants		19.11.21	USD	-	161	-161	-	-	0.00
Kuehne +Nagel International		15.07.22	CHF	-	-	-72	-72	-184 409.04	-0.08

# JSS Sustainable Equity - Global Dividend (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Merck		19.11.21	USD	-	239	-239	-	-	0.00
Total Sa		20.05.22	EUR	-	276	-276	-	-	0.00
								<b>-184 409.04</b>	<b>-0.08</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>219 287 209.16</b>	<b>97.84</b>
Other transferable securities									
<b>Shares</b>									
Ferrovial Br-Wi21			EUR	-	820	-820	-	-	0.00
								-	<b>0.00</b>
<b>Total other transferable securities</b>								<b>-</b>	<b>0.00</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>219 287 209.16</b>	<b>97.84</b>
<b>Liquidities and deposits</b>								<b>4 940 716.41</b>	<b>2.20</b>
<b>Other liabilities</b>								<b>-97 490.15</b>	<b>-0.04</b>
<b>TOTAL NET ASSETS</b>								<b>224 130 435.42</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Multi Asset - Thematic Balanced (CHF)\*\*

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Accenture Plc			USD	9 040	-	-9 040	-	-	0.00
Aia Group Ltd			HKD	280 800	-	-15 800	265 000	2 749 729.07	1.92
Air Liquide			EUR	13 215	1 321	-	14 536	1 863 956.95	1.30
Alibaba Group Holding Ltd			HKD	76 140	-	-4 200	71 940	982 132.84	0.69
Alphabet Inc -C-			USD	1 554	-	-130	1 424	2 982 077.26	2.09
Alstom			EUR	49 835	-	-49 835	-	-	0.00
Amazon Com Inc			USD	1 295	27 263	-38	28 520	2 899 917.86	2.03
American Tower Corp			USD	10 780	-	-6 303	4 477	1 095 473.10	0.77
Amgen Inc			USD	9 805	2 199	-1 261	10 743	2 502 294.67	1.75
Aramark Holdings Corp			USD	55 440	-	-22 022	33 418	979 937.14	0.69
Asml Holding Nv			EUR	5 590	-	-1 361	4 229	1 929 450.66	1.35
Ass.British Foods Plc			GBP	34 110	-	-34 110	-	-	0.00
Bacit-Shs-			GBP	294 863	-	-294 863	-	-	0.00
Broadcom Inc			USD	4 840	4 271	-9 111	-	-	0.00
Cme Group Inc			USD	16 287	-	-7 332	8 955	1 754 907.38	1.23
Colgate-Palmolive Co.			USD	25 225	15 369	-27 437	13 157	1 009 431.79	0.71
Costco Wholesale Corp			USD	4 405	-	-4 405	-	-	0.00
Csl Ltd			AUD	6 820	-	-6 820	-	-	0.00
D S Smith Plc			GBP	355 200	-	-19 800	335 400	1 081 342.65	0.76
Daikin Industries Ltd			JPY	6 300	3 800	-600	9 500	1 456 055.94	1.02
Deere & Co.			USD	5 065	-	-1 648	3 417	979 645.77	0.69
Dong Energy A/S			DKK	18 900	-	-18 900	-	-	0.00
Draper Esprit Plc			GBP	41 435	17 365	-3 276	55 524	269 840.69	0.19
Edwards Lifesciences			USD	-	16 538	-921	15 617	1 421 684.49	0.99
Enel			EUR	296 778	-	-296 778	-	-	0.00
Equinix Inc /Reit			USD	3 074	-	-915	2 159	1 358 006.97	0.95
Essilor International			EUR	-	10 421	-580	9 841	1 407 490.57	0.98
Givaudan Sa /Reg.			CHF	456	-	-456	-	-	0.00
Henry Jack & Associates Inc.			USD	13 540	3 420	-16 960	-	-	0.00
Home Depot Inc.			USD	7 765	1 646	-9 411	-	-	0.00
Housing Devt. Fin. Corp /Adr			USD	35 050	-	-9 252	25 798	1 357 386.51	0.95
Illumina Inc			USD	6 210	1 824	-447	7 587	1 339 083.17	0.94
Intl Flavors Frag			USD	-	12 123	-	12 123	1 382 501.33	0.97
Inv Rg-B			SEK	79 480	-	-4 430	75 050	1 179 188.75	0.83
Jd.Com RgA			HKD	-	1 419	-1 419	-	-	0.00
Jpmorgan Chase & Co			USD	21 544	-	-21 544	-	-	0.00
Koninklijke Dsm Nv			EUR	9 970	-	-2 908	7 062	969 034.42	0.68
Lse Group			GBP	26 770	7 775	-18 111	16 434	1 458 250.22	1.02
Mastercard Inc. Shs-A-			USD	8 873	3 614	-4 325	8 162	2 465 126.38	1.73
Medtronic Holdings Limited			USD	16 910	14 640	-12 473	19 077	1 639 137.19	1.15
Merck			USD	28 940	4 297	-13 259	19 978	1 743 711.90	1.22
Microsoft Corp			USD	14 725	2 005	-5 375	11 355	2 791 924.42	1.95
Middleby Corp			USD	10 230	-	-570	9 660	1 159 329.47	0.81
Msci Inc -A-			USD	-	3 823	-213	3 610	1 424 404.29	1.00
Otis Worldwide Corporation			USD	27 560	-	-2 422	25 138	1 700 734.73	1.19
Paypal Holdings Inc			USD	-	18 592	-1 036	17 556	1 173 817.47	0.82
Samsonite International			HKD	-	737 400	-41 100	696 300	1 326 927.33	0.93
Service Corp International			USD	41 160	-	-41 160	-	-	0.00
Servicenow Inc			USD	-	2 899	-161	2 738	1 246 444.65	0.87
Siemens Ag /Nam.			EUR	10 600	-	-590	10 010	972 708.28	0.68
Smith And Nephew Plc			GBP	-	96 483	-5 378	91 105	1 215 473.00	0.85
Splunk Inc			USD	9 715	6 778	-4 990	11 503	974 156.70	0.68
Svb Financial Group			USD	-	3 420	-190	3 230	1 221 404.15	0.85
Taiwan Semiconduct. Manuf/Sadr			USD	18 990	-	-18 990	-	-	0.00
Teleflex Inc			USD	-	5 818	-324	5 494	1 293 092.62	0.90

# JSS Sustainable Multi Asset - Thematic Balanced (CHF)\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in CHF	% of net assets
Tencent Holdings Ltd			HKD	22 300	7 500	-1 600	28 200	1 219 305.51	0.85
Unilever Plc			EUR	29 460	-	-29 460	-	-	0.00
Vonovia Se /Namen			EUR	-	30 846	-1 719	29 127	857 071.63	0.60
Walt Disney /Disney Ser			USD	13 210	6 640	-1 106	18 744	1 693 967.35	1.19
								<b>62 527 557.27</b>	<b>43.77</b>
<b>Bonds</b>									
Adb 6.15% 20-25.02.30	6.150	25.02.30	INR	68 000 000	-	-68 000 000	-	-	0.00
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	800 000	-	-	800 000	577 318.60	0.40
Alpha Train	2.064	30.06.25	EUR	800 000	-	-	800 000	790 015.30	0.55
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	830 000	-	-	830 000	668 267.13	0.47
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	200 000	-	-	200 000	170 784.82	0.12
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	200 000	-	-	200 000	185 889.03	0.13
Bnp Par 1.125% 20-15.01.32 Regs	1.125	15.01.32	EUR	600 000	-	-	600 000	514 033.52	0.36
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	1 020 000	-	-	1 020 000	891 171.09	0.62
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	665 000	-	-	665 000	521 118.35	0.36
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	700 000	-	-	700 000	564 508.17	0.40
Cs Group 1% 19-24.06.27	1.000	24.06.27	EUR	580 000	-	-	580 000	507 901.86	0.36
Deut Bk 1.375% 21-17.02.32	1.375	17.02.32	EUR	200 000	700 000	-	900 000	688 641.93	0.48
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	-	1 200 000	-	1 200 000	772 436.57	0.54
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	171 000	-	-	171 000	122 174.90	0.09
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	650 000	-	-	650 000	460 216.59	0.32
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	400 000	-	-400 000	-	-	0.00
Edf 3.375% 20-Perp	3.375	31.12.99	EUR	600 000	-	-600 000	-	-	0.00
Enel Fin 1.125% 19-17.10.34	1.125	17.10.34	EUR	300 000	-	-	300 000	219 869.08	0.15
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	900 000	-	-	900 000	669 749.07	0.47
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	300 000	-	-	300 000	260 674.21	0.18
Fluxys	2.750	27.11.29	EUR	800 000	-	-	800 000	778 757.61	0.55
France 2.75% 25.10.27 Oat Regs	2.750	25.10.27	EUR	-	2 050 000	-	2 050 000	2 195 020.63	1.54
France 4.75% 04-25.04.35 Oat	4.750	25.04.35	EUR	1 180 000	-	-	1 180 000	1 526 832.57	1.07
Germany	4.750	04.07.28	EUR	3 950 000	3 100 000	-520 000	6 530 000	7 924 852.15	5.55
Germany	5.500	04.01.31	EUR	-	1 930 000	-	1 930 000	2 592 152.55	1.81
Germany	4.750	04.07.34	EUR	3 095 000	1 130 000	-	4 225 000	5 765 146.39	4.04
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	5 525 000	-	-	5 525 000	7 693 942.76	5.39
Heathrow Fd	0.500	17.05.24	CHF	1 250 000	-	-	1 250 000	1 227 500.00	0.86
Iberdrola 1.825% 21-Perp	1.825	31.12.99	EUR	300 000	-	-	300 000	219 736.67	0.15
Illinois To 3% 14-19.05.34	3.000	19.05.34	EUR	400 000	-	-	400 000	393 548.40	0.28
Ing Groep 1.625% 17-26.09.29	1.625	26.09.29	EUR	1 000 000	-	-	1 000 000	948 627.65	0.66
Intl Bk Rec 5.75% 21-14.01.28	5.750	14.01.28	BRL	3 750 000	-	-3 750 000	-	-	0.00
Kkr Group Fin 1.625%22.05.29	1.625	22.05.29	EUR	980 000	-	-	980 000	831 107.46	0.58
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	994 000	-	-	994 000	986 976.19	0.69
Merck	1.875	15.10.26	EUR	500 000	-	-	500 000	492 640.10	0.34
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	430 000	-	-	430 000	333 902.95	0.23
Ndaq 0.875% 20-13.02.30	0.875	13.02.30	EUR	790 000	-	-	790 000	642 216.83	0.45
Ny Life Gbl 0.25% 20-23.01.27	0.250	23.01.27	EUR	1 500 000	-	-	1 500 000	1 350 334.47	0.95
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	500 000	300 000	-	800 000	642 747.92	0.45
Orsted 1.50% 21-18.02.21	1.500	18.02.21	EUR	1 000 000	-	-	1 000 000	736 510.54	0.52
Orsted 1.75% 19-09.12.3019	1.750	09.12.19	EUR	240 000	-	-	240 000	203 410.71	0.14
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	560 000	-	-	560 000	519 958.80	0.36
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	600 000	-	-	600 000	716 677.37	0.50
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	200 000	-	-	200 000	180 029.78	0.13
Rte	2.000	18.04.36	EUR	1 100 000	-	-	1 100 000	937 419.60	0.66
Santander 0.391% 20-28.02.25	0.391	28.02.25	EUR	260 000	-	-260 000	-	-	0.00
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	1 400 000	-	-310 000	1 090 000	877 671.46	0.61
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	-	500 000	-	500 000	496 107.09	0.35
Spain 5.9% 11-30.07.26	5.900	30.07.26	EUR	-	1 460 000	-	1 460 000	1 713 053.16	1.20
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	1 386 000	-	-	1 386 000	1 180 038.94	0.83
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	550 000	-	-	550 000	486 696.53	0.34
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	667 000	-	-	667 000	584 111.84	0.41
Sse 4.0% 22-Perp	4.000	31.12.99	EUR	-	436 000	-436 000	-	-	0.00



# JSS Sustainable Multi Asset - Thematic Balanced (CHF)\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in CHF	% of net assets
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	587 000	-	-	587 000	553 938.63	0.39
Std Chart 3.885% 18-15.03.24	3.885	15.03.24	USD	300 000	-	-	300 000	286 511.56	0.20
Swiss Life	3.750	31.12.99	CHF	750 000	-	-750 000	-	-	0.00
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	600 000	-	-	600 000	528 723.36	0.37
Thames Wat 0.875% 22-31.01.28	0.875	31.01.28	EUR	-	270 000	-	270 000	235 525.92	0.16
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	197 000	-	-	197 000	190 573.43	0.13
Unicredit 2.20% 20-22.07.27	2.200	22.07.27	EUR	600 000	-	-600 000	-	-	0.00
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	400 000	-	-	400 000	287 640.42	0.20
Verizon Com 1.50% 19-19.09.39	1.500	19.09.39	EUR	800 000	-	-	800 000	586 080.54	0.41
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	1 520 000	-	-	1 520 000	1 506 772.51	1.05
Wells Fargo 0.625% 20-14.08.30	1.625	02.06.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	625 000	-	-	625 000	584 264.86	0.41
								<b>58 522 530.57</b>	<b>40.96</b>

## Investment Funds

Sar-Dg Op-Zgbpi		31.12.99	GBP	1 383 000	-	-1 383 000	-	-	0.00
									<b>0.00</b>

## Warrants

Invesco Phy Cert /Gold.		31.12.99	USD	-	23 469	-23 469	-	-	0.00
Wt Carbon Perp Cert		31.12.99	GBP	-	79 520	-	79 520	2 425 998.95	1.70
								<b>2 425 998.95</b>	<b>1.70</b>

## Index options

Msci Worl Net Index - M1wo		20.09.21	USD	113	-	-113	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-113	113	-	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	59	-59	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	59	-59	-	-	0.00
									<b>0.00</b>

## Options on securities

Right Vonovia 07.12.21 /Sous		01.12.20	EUR	-	22 849	-22 849	-	-	0.00
									<b>0.00</b>

## Total transferable securities listed on an official stock exchange

**123 476 086.79 86.43**

## Transferable securities dealt on another regulated market

### Bonds

Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	530 000	-	-	530 000	553 705.51	0.39
Ubs Ag Lond 1.75% 20-21.04.22	1.750	21.04.22	USD	615 000	-	-615 000	-	-	0.00
								<b>553 705.51</b>	<b>0.39</b>

### Investment Funds

Schieha Fd Usd-C-Ac		31.12.99	USD	473 765	763 081	-1 236 846	-	-	0.00
									<b>0.00</b>

## Total transferable securities dealt on another regulated market

**553 705.51 0.39**

## Other transferable securities

### Bonds

Intl Fin 4.25% 20-16.07.25	4.250	16.07.25	BRL	1 800 000	-	-	1 800 000	270 496.92	0.19
								<b>270 496.92</b>	<b>0.19</b>

# JSS Sustainable Multi Asset - Thematic Balanced (CHF)\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in CHF	% of net assets
<b>Investment Funds</b>									
Quaer C Argon -B- Eur/Cap			EUR	8 005	-	-	8 005	2 472 791.96	1.73
Sar Foo Agr Opp -P- Gbp/Dis			GBP	124 112	-	-124 112	-	-	0.00
								<b>2 472 791.96</b>	<b>1.73</b>
<b>Total other transferable securities</b>								<b>2 743 288.88</b>	<b>1.92</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>126 773 081.18</b>	<b>88.74</b>
<b>Liquidities and deposits</b>								<b>11 669 770.88</b>	<b>8.17</b>
<b>Other assets</b>								<b>4 411 598.61</b>	<b>3.09</b>
<b>TOTAL NET ASSETS</b>								<b>142 854 450.67</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

\*\* please refer to Note 18.

# JSS Sustainable Multi Asset - Thematic Balanced (EUR)\*\*

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Accenture Plc			USD	3 974	-	-3 974	-	-	0.00
Aia Group Ltd			HKD	123 400	-	-19 200	104 200	1 080 283.44	1.90
Air Liquide			EUR	5 780	524	-532	5 772	739 508.64	1.30
Alibaba Group Holding Ltd			HKD	33 200	-	-5 100	28 100	383 294.06	0.67
Alphabet Inc -C-			USD	685	-	-105	580	1 213 564.49	2.13
Alstom			EUR	21 830	-	-21 830	-	-	0.00
Amazon Com Inc			USD	565	11 273	-58	11 780	1 196 761.01	2.10
American Tower Corp			USD	4 700	-	-2 840	1 860	454 729.92	0.80
Amgen Inc			USD	4 265	915	-803	4 377	1 018 627.48	1.79
Aramark Holdings Corp			USD	24 285	-	-10 848	13 437	393 682.44	0.69
Asml Holding Nv			EUR	2 460	-	-733	1 727	787 252.95	1.38
Ass.British Foods Plc			GBP	14 690	-	-14 690	-	-	0.00
Bacit-Shs-			GBP	128 972	-	-128 972	-	-	0.00
Broadcom Inc			USD	2 120	1 848	-3 968	-	-	0.00
Cme Group Inc			USD	7 135	-	-3 489	3 646	713 889.90	1.25
Colgate-Palmolive Co.			USD	11 060	-	-5 612	5 448	417 621.81	0.73
Costco Wholesale Corp			USD	1 925	-	-1 925	-	-	0.00
Csl Ltd			AUD	3 019	-	-3 019	-	-	0.00
D S Smith Plc			GBP	155 560	-	-24 121	131 439	423 399.65	0.74
Daikin Industries Ltd			JPY	2 800	1 600	-800	3 600	551 293.56	0.97
Deere & Co.			USD	2 260	-	-869	1 391	398 453.08	0.70
Dong Energy A/S			DKK	8 225	-	-8 225	-	-	0.00
Draper Esprit Plc			GBP	17 928	8 172	-3 260	22 840	110 904.39	0.19
Edwards Lifesciences			USD	-	6 865	-476	6 389	581 118.19	1.02
Enel			EUR	129 461	-	-129 461	-	-	0.00
Equinix Inc /Reit			USD	1 345	-	-489	856	537 958.89	0.94
Essilor International			EUR	-	4 575	-708	3 867	552 594.30	0.97
Givaudan Sa /Reg.			CHF	203	-	-203	-	-	0.00
Henry Jack & Associates Inc.			USD	5 920	1 614	-7 534	-	-	0.00
Home Depot Inc.			USD	3 390	742	-4 132	-	-	0.00
Housing Devt. Fin. Corp /Adr			USD	15 400	-	-5 021	10 379	545 630.91	0.96
Illumina Inc			USD	2 720	828	-548	3 000	529 035.34	0.93
Intl Flavors Frag			USD	-	4 959	-	4 959	565 035.23	0.99
Inv Rg-B			SEK	34 560	-	-5 357	29 203	458 443.76	0.80
Jd.Com RgA			HKD	-	633	-633	-	-	0.00
Jpmorgan Chase & Co			USD	9 395	-	-9 395	-	-	0.00
Koninklijke Dsm Nv			EUR	4 485	-	-1 681	2 804	384 428.40	0.67
Lse Group			GBP	11 750	3 542	-8 590	6 702	594 181.54	1.04
Mastercard Inc. Shs-A-			USD	3 875	1 639	-2 160	3 354	1 012 119.11	1.78
Medtronic Holdings Limited			USD	7 380	6 495	-6 070	7 805	670 045.20	1.18
Merck			USD	12 640	1 953	-6 420	8 173	712 738.45	1.25
Microsoft Corp			USD	6 430	-	-1 807	4 623	1 135 707.20	1.99
Middleby Corp			USD	4 490	-	-695	3 795	455 058.78	0.80
Msci Inc -A-			USD	-	1 726	-243	1 483	584 646.28	1.03
Otis Worldwide Corporation			USD	12 110	-	-1 876	10 234	691 794.71	1.21
Paypal Holdings Inc			USD	-	8 320	-1 177	7 143	477 179.32	0.84
Samsonite International			HKD	-	319 500	-49 800	269 700	513 520.35	0.90
Service Corp International			USD	18 000	-	-18 000	-	-	0.00
Servicenow Inc			USD	-	1 237	-101	1 136	516 706.41	0.91
Siemens Ag /Nam.			EUR	4 655	-	-721	3 934	381 952.06	0.67
Smith And Nephew Plc			GBP	-	40 942	-3 388	37 554	500 593.57	0.88
Splunk Inc			USD	4 390	1 150	-858	4 682	396 164.06	0.69
Svb Financial Group			USD	-	1 500	-230	1 270	479 829.07	0.84
Taiwan Semiconduct. Manuf/Sadr			USD	8 265	-	-8 265	-	-	0.00
Teleflex Inc			USD	-	2 562	-395	2 167	509 595.82	0.89

# JSS Sustainable Multi Asset - Thematic Balanced (EUR)\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Tencent Holdings Ltd			HKD	9 800	3 500	-2 100	11 200	483 846.29	0.85
Unilever Plc			EUR	13 230	-	-13 230	-	-	0.00
Vonovia Se /Namen			EUR	-	13 691	-2 121	11 570	340 158.00	0.60
Walt Disney /Disney Ser			USD	5 750	2 914	-1 342	7 322	661 147.64	1.16
								<b>25 154 495.70</b>	<b>44.13</b>

## Bonds

Adb 6.15% 20-25.02.30	6.150	25.02.30	INR	30 000 000	-	-30 000 000	-	-	0.00
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	400 000	-	-	400 000	288 410.80	0.51
Alpha Train	2.064	30.06.25	EUR	250 000	-	-	250 000	246 667.25	0.43
Amer Movil 2.125% 16-10.03.28	2.125	10.03.28	EUR	400 000	-	-200 000	200 000	191 107.90	0.34
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	390 000	-	-	390 000	313 734.72	0.55
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	100 000	-	-	100 000	85 318.90	0.15
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	200 000	-	-	200 000	185 729.00	0.33
Belgium Olo	2.250	22.06.23	EUR	490 000	-	-490 000	-	-	0.00
Bng	0.050	13.07.24	EUR	330 000	-	-330 000	-	-	0.00
Bng 0.625% 17-19.06.27 Regs	0.625	19.06.27	EUR	300 000	-	-	300 000	285 634.20	0.50
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	400 000	-	-	400 000	349 178.00	0.61
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	265 000	-	-	265 000	207 484.93	0.36
Clef 1.761% 17-30.06.50 /Pool	1.761	30.06.50	EUR	400 000	-	-400 000	-	-	0.00
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	200 000	-	-	200 000	161 149.20	0.28
Cs Group 1.25% 17-17.07.25	1.250	17.07.25	EUR	280 000	-	-	280 000	266 382.76	0.47
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	250 000	-	-	250 000	247 990.25	0.44
Deut Bk 1.375% 21-17.02.32	1.375	17.02.32	EUR	100 000	300 000	-	400 000	305 799.60	0.54
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	-	1 050 000	-	1 050 000	675 300.15	1.18
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	113 000	-	-	113 000	80 665.95	0.14
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	300 000	-	-	300 000	212 224.80	0.37
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	500 000	-	-500 000	-	-	0.00
Eib	3.500	15.04.27	EUR	490 000	-	-	490 000	533 119.02	0.94
Eib	0.125	15.04.25	EUR	300 000	-	-	300 000	291 088.05	0.51
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	320 000	-	-	320 000	237 928.00	0.42
Fer D Stato 1.5% 17-27.06.25	1.500	27.06.25	EUR	250 000	-	-100 000	150 000	146 598.40	0.26
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	400 000	-	-	400 000	347 266.40	0.61
Fluxys	2.750	27.11.29	EUR	300 000	-	-	300 000	291 782.70	0.51
France	2.750	25.10.27	EUR	430 000	520 000	-	950 000	1 016 329.00	1.78
France 4.75% 04-25.04.35 Oat	4.750	25.04.35	EUR	575 000	-	-	575 000	743 366.90	1.30
Germany	4.750	04.07.28	EUR	710 000	1 000 000	-395 000	1 315 000	1 594 519.03	2.80
Germany	5.500	04.01.31	EUR	515 000	260 000	-	775 000	1 039 994.20	1.82
Germany	4.750	04.07.34	EUR	930 000	750 000	-	1 680 000	2 290 439.76	4.02
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	730 000	700 000	-430 000	1 000 000	1 391 370.00	2.44
Gldm Sachs G 3.375% 27.03.25	3.375	27.03.25	EUR	550 000	-	-	550 000	558 334.70	0.98
Iberdrola 1.825% 21-Perp	1.825	31.12.99	EUR	100 000	-	-100 000	-	-	0.00
Illinois To 2.125% 15-22.05.30	2.125	22.05.30	EUR	400 000	-	-	400 000	377 533.20	0.66
Ing Groep 1.625% 17-26.09.29	1.625	26.09.29	EUR	400 000	-	-400 000	-	-	0.00
Innogy Fin 5.75% 03-14.02.33	5.750	14.02.33	EUR	200 000	-	-200 000	-	-	0.00
Intl Bk Rec 5.75% 21-14.01.28	5.750	14.01.28	BRL	1 650 000	-	-1 650 000	-	-	0.00
Ireland	0.800	15.03.22	EUR	300 000	-	-300 000	-	-	0.00
Kkr Group Fin 1.625%22.05.29	1.625	22.05.29	EUR	440 000	-	-	440 000	372 829.05	0.65
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	217 000	-	-	217 000	215 281.14	0.38
Lse 0.875% 17-19.09.24	0.875	19.09.24	EUR	300 000	-	-	300 000	293 493.00	0.51
Merck	1.875	15.10.26	EUR	250 000	-	-	250 000	246 108.00	0.43
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	165 000	-	-	165 000	128 015.25	0.22
Ndaq 0.875% 20-13.02.30	0.875	13.02.30	EUR	505 000	-	-	505 000	410 177.59	0.72
Netherlands	4.000	15.01.37	EUR	430 000	-	-	430 000	544 592.42	0.96
Orange 1.625% 20-07.04.32	1.625	07.04.32	EUR	100 000	-	-	100 000	88 692.10	0.16
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	200 000	-	-	200 000	160 548.65	0.28
Orsted 1.50% 21-18.02.21	1.500	18.02.21	EUR	500 000	-	-500 000	-	-	0.00
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	250 000	-	-	250 000	231 924.64	0.41
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	210 000	-	-	210 000	250 621.14	0.44
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	400 000	-	-	400 000	359 749.60	0.63

# JSS Sustainable Multi Asset - Thematic Balanced (EUR)\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Rte	2.000	18.04.36	EUR	300 000	-	-	300 000	255 439.80	0.45
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	700 000	-	-	700 000	563 157.00	0.99
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	900 000	-	-440 000	460 000	456 025.60	0.80
Spain 5.9% 11-30.07.26	5.900	30.07.26	EUR	-	970 000	-	970 000	1 137 144.58	1.99
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	292 000	-	-	292 000	248 394.47	0.44
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	300 000	-	-	300 000	265 242.30	0.47
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	400 000	-	-	400 000	349 990.40	0.61
Sse 4.0% 22-Perp	4.000	31.12.99	EUR	-	327 000	-327 000	-	-	0.00
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	152 000	-	-	152 000	143 315.48	0.25
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	200 000	-	-	200 000	176 089.40	0.31
Thames Wat 0.875% 22-31.01.28	0.875	31.01.28	EUR	-	130 000	-	130 000	113 303.75	0.20
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	102 000	-	-	102 000	98 587.59	0.17
Unicredit 2.20% 20-22.07.27	2.200	22.07.27	EUR	300 000	-	-300 000	-	-	0.00
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	200 000	-	-	200 000	143 696.40	0.25
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	700 000	-	-	700 000	693 311.02	1.22
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	125 000	-	-	125 000	116 752.38	0.20
								<b>23 024 930.52</b>	<b>40.39</b>

## Investment Funds

Sar-Dg Op-Zgbpi		31.12.99	GBP	625 830	-	-625 830	-	-	0.00
								-	<b>0.00</b>

## Warrants

Invesco Phy Cert /Gold.		31.12.99	USD	-	10 114	-10 114	-	-	0.00
Wt Carbon Perp Cert		31.12.99	GBP	-	32 887	-	32 887	1 002 454.02	1.76
								<b>1 002 454.02</b>	<b>1.76</b>

## Index options

Msci Worl Net Index - M1wo		20.09.21	USD	51	-	-51	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-51	51	-	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	26	-26	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	26	-26	-	-	0.00
									<b>0.00</b>

## Options on securities

Right Vonovia 07.12.21 /Sous		01.12.20	EUR	-	10 142	-10 142	-	-	0.00
									<b>0.00</b>

## Total transferable securities listed on an official stock exchange

**49 181 880.24 86.28**

Transferable securities dealt on another regulated market

## Bonds

Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	360 000	-	-	360 000	375 778.08	0.66
								<b>375 778.08</b>	<b>0.66</b>

## Investment Funds

Schieha Fd Usd-C-Ac		31.12.99	USD	210 562	332 064	-542 626	-	-	0.00
									<b>0.00</b>

## Total transferable securities dealt on another regulated market

**375 778.08 0.66**

Other transferable securities

## Bonds

Intl Fin 4.25% 20-16.07.25	4.250	16.07.25	BRL	700 000	-	-	700 000	105 102.69	0.18
								<b>105 102.69</b>	<b>0.18</b>

# JSS Sustainable Multi Asset - Thematic Balanced (EUR)\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
<b>Investment Funds</b>									
Quaer C Argon -B- Eur/Cap			EUR	3 660	-	-	3 660	1 129 622.40	1.98
Sar Foo Agr Opp -P- Gbp/Dis			GBP	54 531	-	-54 531	-	-	0.00
								<b>1 129 622.40</b>	<b>1.98</b>
<b>Total other transferable securities</b>								<b>1 234 725.09</b>	<b>2.16</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>50 792 383.41</b>	<b>89.10</b>
<b>Liquidities and deposits</b>								<b>5 905 935.32</b>	<b>10.36</b>
<b>Other assets</b>								<b>305 232.12</b>	<b>0.54</b>
<b>TOTAL NET ASSETS</b>								<b>57 003 550.85</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

\*\* please refer to Note 18.

# JSS Sustainable Multi Asset - Thematic Growth (EUR) \*\*

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Accenture Plc			USD	2 022	-	-2 022	-	-	0.00
Aia Group Ltd			HKD	65 200	-	-5 200	60 000	622 044.20	2.88
Air Liquide			EUR	3 090	277	-314	3 053	391 150.36	1.81
Alibaba Group Holding Ltd			HKD	19 380	-	-3 000	16 380	223 429.06	1.04
Alphabet Inc -C-			USD	356	-	-34	322	673 737.53	3.12
Alstom			EUR	12 020	-	-12 020	-	-	0.00
Amazon Com Inc			USD	297	6 027	-24	6 300	640 033.48	2.97
American Tower Corp			USD	2 570	-	-854	1 716	419 525.03	1.95
Amgen Inc			USD	2 300	293	-209	2 384	554 811.04	2.57
Aramark Holdings Corp			USD	13 125	-	-5 557	7 568	221 730.20	1.03
Asml Holding Nv			EUR	1 295	-	-323	972	443 086.20	2.05
Ass.British Foods Plc			GBP	8 425	-	-8 425	-	-	0.00
Bacit-Shs-			GBP	47 141	23 869	-71 010	-	-	0.00
Broadcom Inc			USD	835	958	-1 793	-	-	0.00
Cme Group Inc			USD	3 885	104	-1 834	2 155	421 950.83	1.96
Colgate-Palmolive Co.			USD	6 095	-	-2 858	3 237	248 135.42	1.15
Costco Wholesale Corp			USD	1 040	-	-83	957	438 730.65	2.03
Csl Ltd			AUD	1 630	-	-1 630	-	-	0.00
D S Smith Plc			GBP	85 525	-	-6 916	78 609	253 220.30	1.17
Daikin Industries Ltd			JPY	1 400	900	-300	2 000	306 274.20	1.42
Deere & Co.			USD	1 225	-	-434	791	226 582.59	1.05
Dong Energy A/S			DKK	4 410	-	-4 410	-	-	0.00
Draper Esprit Plc			GBP	6 574	2 536	-	9 110	44 235.51	0.21
Edwards Lifesciences			USD	-	3 841	-	3 841	349 362.18	1.62
Enel			EUR	75 811	-	-75 811	-	-	0.00
Equinix Inc /Reit			USD	735	-	-255	480	301 659.19	1.40
Essilor International			EUR	-	2 469	-173	2 296	328 098.40	1.52
Givaudan Sa /Reg.			CHF	113	-	-113	-	-	0.00
Henry Jack & Associates Inc.			USD	3 210	-	-3 210	-	-	0.00
Home Depot Inc.			USD	1 860	313	-2 173	-	-	0.00
Housing Devt. Fin. Corp /Adr			USD	8 110	-	-2 266	5 844	307 222.96	1.42
Illumina Inc			USD	1 460	446	-136	1 770	312 130.85	1.45
Intl Flavors Frag			USD	-	2 982	-	2 982	339 773.15	1.58
Inv Rg-B			SEK	18 860	-	-2 397	16 463	258 444.67	1.20
Jd.Com Rg-A			HKD	-	319	-319	-	-	0.00
Jpmorgan Chase & Co			USD	3 135	-	-3 135	-	-	0.00
Koninklijke Dsm Nv			EUR	2 440	-	-867	1 573	215 658.30	1.00
Lse Group			GBP	6 210	1 557	-2 089	5 678	503 396.42	2.33
Mastercard Inc. Shs-A-			USD	2 125	639	-719	2 045	617 109.00	2.86
Medtronic Holdings Limited			USD	4 055	3 417	-2 717	4 755	408 208.19	1.89
Merck			USD	6 880	1 185	-3 085	4 980	434 288.20	2.01
Microsoft Corp			USD	3 465	-	-864	2 601	638 973.49	2.96
Middleby Corp			USD	2 365	-	-191	2 174	260 684.53	1.21
Msci Inc -A-			USD	-	929	-45	884	348 501.22	1.62
Otis Worldwide Corporation			USD	6 365	203	-514	6 054	409 236.39	1.90
Paypal Holdings Inc			USD	-	4 558	-213	4 345	290 262.38	1.35
Samsonite International			HKD	-	161 100	-8 100	153 000	291 318.55	1.35
Service Corp International			USD	6 390	-	-6 390	-	-	0.00
Servicenow Inc			USD	-	664	-34	630	286 553.73	1.33
Shiseido Co.Ltd			JPY	-	6 400	-	6 400	245 402.38	1.14
Siemens Ag /Nam.			EUR	2 460	-	-198	2 262	219 617.58	1.02
Smith And Nephew Plc			GBP	-	23 455	-1 104	22 351	297 938.09	1.38
Splunk Inc			USD	2 400	669	-217	2 852	241 319.93	1.12
Svb Financial Group			USD	-	760	-39	721	272 406.90	1.26
Taiwan Semiconduct. Manuf/Sadr			USD	4 560	-	-4 560	-	-	0.00

# JSS Sustainable Multi Asset - Thematic Growth (EUR)\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Teleflex Inc			USD	-	1 318	-67	1 251	294 187.53	1.36
Tencent Holdings Ltd			HKD	5 600	1 200	-400	6 400	276 483.59	1.28
Unilever Plc			EUR	7 380	-	-7 380	-	-	0.00
Vonovia Se /Namen			EUR	-	10 346	-513	9 833	289 090.20	1.34
Walt Disney /Disney Ser			USD	3 145	1 405	-367	4 183	377 708.36	1.75
								<b>15 543 712.96</b>	<b>72.06</b>

## Bonds

Alpha Train	2.064	30.06.25	EUR	100 000	-	-	100 000	98 666.90	0.46
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	140 000	100 000	-	240 000	193 067.52	0.90
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	100 000	-	-	100 000	92 864.50	0.43
Clef 1.761% 17-30.06.50 /Pool	1.761	30.06.50	EUR	100 000	-	-100 000	-	-	0.00
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	100 000	-	-	100 000	99 196.10	0.46
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	-	125 000	-	125 000	80 392.88	0.37
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	100 000	100 000	-	200 000	141 483.20	0.66
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	100 000	-	-100 000	-	-	0.00
Edf 3.375% 20-Perp	3.375	31.12.99	EUR	200 000	-	-200 000	-	-	0.00
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	100 000	-	-	100 000	86 816.60	0.40
Fluxys	2.750	27.11.29	EUR	100 000	-	-	100 000	97 260.90	0.45
France 4.75% 04-25.04.35 Oat	4.750	25.04.35	EUR	95 000	-	-	95 000	122 817.14	0.57
Germany	5.500	04.01.31	EUR	20 000	-	-20 000	-	-	0.00
Germany	4.750	04.07.28	EUR	50 000	170 000	-145 000	75 000	90 942.15	0.42
Germany	4.750	04.07.34	EUR	200 000	-	-	200 000	272 671.40	1.26
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	50 000	150 000	-	200 000	278 274.00	1.29
Italy 3.1% 11-15.09.26 Btp /Infl	3.100	15.09.26	EUR	160 000	-	-	160 000	222 599.52	1.03
Kkr Group Fin 1.625%22.05.29	1.625	22.05.29	EUR	100 000	-	-	100 000	84 733.88	0.39
Lloyds Bk 1.75% 18-07.09.28	1.750	07.09.28	EUR	100 000	-	-	100 000	97 319.40	0.45
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	100 000	-	-	100 000	77 585.00	0.36
Netherlands	4.000	15.01.37	EUR	150 000	-	-	150 000	189 974.10	0.88
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	45 000	-	-	45 000	53 704.53	0.25
Rbs Group 0.75% 19-15.11.25	0.750	15.11.25	EUR	100 000	-	-	100 000	95 142.10	0.44
Rte	2.000	18.04.36	EUR	100 000	-	-	100 000	85 146.60	0.40
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	200 000	-	-200 000	-	-	0.00
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	100 000	110 000	-	210 000	185 669.61	0.86
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	133 000	-	-	133 000	116 371.81	0.54
Sse 4.0% 22-Perp	4.000	31.12.99	EUR	-	100 000	-100 000	-	-	0.00
Verizom Com 1.85% 20-18.05.40	1.850	18.05.40	EUR	106 000	-	-	106 000	80 607.24	0.37
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	200 000	-	-	200 000	198 088.86	0.92
								<b>3 141 395.94</b>	<b>14.56</b>

## Investment Funds

Sar-Dg Op-Zgbpi		31.12.99	GBP	343 085	-	-343 085	-	-	0.00
									<b>0.00</b>

## Warrants

Wt Carbon Perp Cert		31.12.99	GBP	-	16 365	-	16 365	498 834.19	2.31
								<b>498 834.19</b>	<b>2.31</b>

## Index options

Msci Worl Net Index - M1wo		20.09.21	USD	18	-	-18	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-18	18	-	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	13	-13	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	13	-13	-	-	0.00
									<b>0.00</b>



# JSS Sustainable Multi Asset - Thematic Growth (EUR)\*\*

(continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
<b>Options on securities</b>									
Right Vonovia 07.12.21 /Sous		01.12.20	EUR	-	5 064	-5 064	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>19 183 943.09</b>	<b>88.93</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	10 000	-	-	10 000	10 438.28	0.05
								<b>10 438.28</b>	<b>0.05</b>
<b>Investment Funds</b>									
Schieha Fd Usd-C-Ac		31.12.99	USD	76 568	112 767	-189 335	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>10 438.28</b>	<b>0.05</b>
Other transferable securities									
<b>Investment Funds</b>									
Quaer C Argon -B- Eur/Cap			EUR	1 935	-	-60	1 875	578 700.00	2.68
Sar Foo Agr Opp -P- Gbp/Dis			GBP	26 820	-	-26 820	-	-	0.00
								<b>578 700.00</b>	<b>2.68</b>
<b>Total other transferable securities</b>								<b>578 700.00</b>	<b>2.68</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>19 773 081.37</b>	<b>91.66</b>
<b>Liquidities and deposits</b>								<b>1 794 085.85</b>	<b>8.32</b>
<b>Other assets</b>								<b>4 267.82</b>	<b>0.02</b>
<b>TOTAL NET ASSETS</b>								<b>21 571 435.04</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

\*\* please refer to Note 18.

# JSS Twelve Sustainable Insurance Bond\*\*

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Achmea Bv 2.50% 19-24.09.39	2.500	24.09.39	EUR	5 000 000	-	-2 000 000	3 000 000	2 431 464.00	0.61
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	3 800 000	7 234 000	-	11 034 000	10 785 735.00	2.71
Achmea Bv 4.625% 19-Perp Regs	4.625	31.12.99	EUR	5 981 000	-	-1 200 000	4 781 000	4 003 848.45	1.01
Aegon 5.185% 96-..	1.425	31.12.99	NLG	15 980 000	-	-	15 980 000	6 236 210.75	1.57
Aegon Nv 1.506%-.. /Stp-Dwn	1.506	31.12.99	NLG	11 460 000	-	-	11 460 000	4 696 930.18	1.18
Aegon Nv 4.26%	4.260	31.12.99	NLG	7 500 000	-	-	7 500 000	2 490 888.14	0.63
Aegon Nv Frn	0.000	31.12.99	USD	-	8 000 000	-8 000 000	-	-	0.00
Allianz Se	3.375	31.12.99	EUR	6 700 000	-	-4 000 000	2 700 000	2 639 169.00	0.66
Asr	5.125	29.09.45	EUR	6 440 000	-	-	6 440 000	6 552 398.61	1.65
Asr 3.375% 19-02.05.49	3.375	02.05.49	EUR	2 934 000	-	-2 934 000	-	-	0.00
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	1 587 000	-	-1 587 000	-	-	0.00
Asr 5% 14-Perp	5.000	31.12.99	EUR	5 000 000	-	-5 000 000	-	-	0.00
Assgen	5.500	27.10.47	EUR	3 000 000	11 000 000	-6 950 000	7 050 000	7 111 687.50	1.79
Assgen 2.429% 20-14.07.31	2.429	14.07.31	EUR	5 200 000	-	-5 200 000	-	-	0.00
Assicur. Gen.	6.416	31.12.99	GBP	1 100 000	-	-1 100 000	-	-	0.00
Assicuraz Gen.06.269% 06-..Perp	6.269	31.12.99	GBP	2 350 000	200 000	-	2 550 000	2 925 675.92	0.73
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	1 850 000	5 377 000	-4 000 000	3 227 000	3 227 919.70	0.81
Aviva 3.875% 14-03.07.44	3.875	03.07.44	EUR	2 400 000	-	-2 400 000	-	-	0.00
Aviva 4.0% 20-03.06.55	4.000	03.06.55	GBP	1 300 000	-	-1 300 000	-	-	0.00
Aviva 6.125% 01-14.11.36	6.125	14.11.36	GBP	3 000 000	-	-1 000 000	2 000 000	2 385 647.02	0.60
Aviva 6.875% 22-Perp	6.875	31.12.99	GBP	-	2 300 000	-	2 300 000	2 444 698.48	0.61
Aviva Plc	6.125	31.12.99	GBP	4 710 000	-	-	4 710 000	5 483 071.93	1.38
Axa	3.875	31.12.99	EUR	10 000 000	-	-	10 000 000	9 768 750.00	2.45
Axa	0.000	31.12.99	EUR	2 033 000	-	-	2 033 000	1 728 151.65	0.43
Axa 3.941% (Frn) 14-Perp	3.941	31.12.99	EUR	1 500 000	-	-1 500 000	-	-	0.00
Axa 5.453% (Frn) 14-Perp	5.453	31.12.99	GBP	-	9 500 000	-	9 500 000	10 992 663.09	2.76
Axa 6.6862% 06-Perp	6.686	31.12.99	GBP	2 500 000	-	-	2 500 000	3 020 297.48	0.76
Bupa Fin 4.0% 21-Perp	4.000	31.12.99	GBP	-	1 100 000	-1 100 000	-	-	0.00
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	-	10 400 000	-	10 400 000	9 778 737.38	2.46
Chesnara Pl 4.75% 22-04.08.32	4.750	04.08.32	GBP	-	4 000 000	-	4 000 000	3 972 417.50	1.00
Cloverie Pl	4.500	11.09.44	USD	1 515 000	2 000 000	-1 500 000	2 015 000	1 870 782.32	0.47
Cnp Assurances	0.000	31.12.99	EUR	5 921 000	-	-	5 921 000	4 892 226.25	1.23
Cnp Assurances	4.500	10.06.47	EUR	3 700 000	-	-3 700 000	-	-	0.00
Crdt Agr As	4.750	27.09.48	EUR	10 200 000	-	-6 200 000	4 000 000	3 886 711.44	0.98
Crdt Agr As 2.0% 20-17.07.30	2.000	17.07.30	EUR	4 300 000	-	-4 300 000	-	-	0.00
Crdt Agr As 4.5% 14-Perp	4.500	31.12.99	EUR	3 800 000	-	-	3 800 000	3 706 592.20	0.93
Delta Lloyd	4.375	31.12.99	EUR	10 871 000	-	-10 871 000	-	-	0.00
Direct Line 4.0% 20-05.06.32	4.000	05.06.32	GBP	4 760 000	-	-	4 760 000	4 787 212.19	1.20
Direct Line 4.75% 17-Perp Regs	4.750	31.12.99	GBP	5 990 000	-	-	5 990 000	5 363 110.29	1.35
Esure	6.750	19.12.24	GBP	3 300 000	-	-	3 300 000	3 941 749.58	0.99
Fidelidade 4.25% 21-04.09.31	4.250	04.09.31	EUR	7 500 000	3 000 000	-3 000 000	7 500 000	6 896 925.00	1.73
Fondiaría	5.750	31.12.99	EUR	14 202 000	550 000	-	14 752 000	14 410 860.00	3.62
Fondiaría 3.875% 18-01.03.28	3.875	01.03.28	EUR	6 500 000	250 000	-2 300 000	4 450 000	4 101 921.00	1.03
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	6 700 000	3 000 000	-2 000 000	7 700 000	7 451 675.00	1.87
Groupama	6.375	31.12.99	EUR	11 700 000	-	-11 700 000	-	-	0.00
Hanno Rueck 1.125% 19-09.10.39	1.125	09.10.39	EUR	3 000 000	-	-3 000 000	-	-	0.00
Hiscox Ltd	6.125	24.11.45	GBP	8 797 000	1 500 000	-	10 297 000	11 734 811.20	2.95
Just Grp 5% (Frn) 21-Perp Regs	5.000	31.12.99	GBP	-	5 900 000	-900 000	5 000 000	4 149 278.87	1.04
Just Grp 8.125% 19-26.10.29	8.125	26.10.29	GBP	3 700 000	-	-	3 700 000	4 950 354.69	1.24
Just Grp 9.375% (Frn) 19-Perp Regs	9.375	31.12.99	GBP	330 000	-	-330 000	-	-	0.00
Just Retirement	9.000	26.10.26	GBP	4 411 000	-	-	4 411 000	5 658 366.37	1.42
L&G Grp 5.25% (Frn) 17-21.03.47	5.250	21.03.47	USD	7 631 000	200 000	-	7 831 000	7 217 860.68	1.81
L&G Grp Plc 5.125% 18-14.11.48	5.125	14.11.48	GBP	-	3 500 000	-	3 500 000	3 934 204.07	0.99
L&G Grp Plc 5.375% 15-27.10.45	5.375	27.10.45	GBP	3 000 000	500 000	-	3 500 000	4 084 695.04	1.03
La Mondiale	5.050	31.12.99	EUR	12 000 000	-	-1 500 000	10 500 000	10 467 240.00	2.63

# JSS Twelve Sustainable Insurance Bond\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Lg Grp Plc 3.75% 19-26.11.49	3.750	26.11.49	GBP	1 900 000	-	-1 900 000	-	-	0.00
Mapfre 4.375% (Frn) 17-31.03.47	4.375	31.03.47	EUR	12 700 000	-	-7 000 000	5 700 000	5 475 562.50	1.38
Munich Re 3.25% 18-26.05.49	3.250	26.05.49	EUR	7 300 000	-	-4 000 000	3 300 000	3 073 289.80	0.77
Nn Group	4.500	31.12.99	EUR	4 600 000	-	-1 000 000	3 600 000	3 479 801.15	0.87
Nn Group 4.625% 17-13.01.48	4.625	13.01.48	EUR	7 732 000	250 000	-3 000 000	4 982 000	4 806 683.42	1.21
Pension Ins	8.000	23.11.26	GBP	6 511 000	2 200 000	-2 000 000	6 711 000	8 547 551.93	2.15
Pension Ins 7.375% 19-Perp	7.375	31.12.99	GBP	2 000 000	-	-1 000 000	1 000 000	1 107 926.43	0.28
Pgh Capital 6.625% 15-18.12.25	6.625	18.12.25	GBP	3 000 000	700 000	-3 700 000	-	-	0.00
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	8 237 000	-	-	8 237 000	7 641 452.87	1.92
Phoenix Gr 5.375% 17-06.07.27	5.375	06.07.27	USD	2 800 000	300 000	-	3 100 000	2 867 036.68	0.72
Phoenix Gr 5.75% 18-Perp	5.750	31.12.99	GBP	2 000 000	-	-	2 000 000	1 989 307.32	0.50
Prudential 4.375% 16-Perp	4.375	31.12.99	USD	3 010 000	-	-3 010 000	-	-	0.00
Prudential 5.25% 13-Perp Emtn Regs	5.250	31.12.99	USD	1 500 000	-	-1 500 000	-	-	0.00
Prudential 5.25% 16-Perp	5.250	31.12.99	USD	4 044 000	-	-4 044 000	-	-	0.00
Qbe Ins 2.50% 13.09.38 Regs	2.500	13.09.38	GBP	-	8 950 000	-	8 950 000	8 516 054.94	2.14
Qbe Ins 5.875% 16-17.06.46	5.875	17.06.46	USD	-	2 000 000	-	2 000 000	1 864 602.71	0.47
Qbe Ins 6.75% 14-02.12.44	6.750	02.12.44	USD	-	3 800 000	-	3 800 000	3 646 966.26	0.92
Ri Finance 6.125% 15-13.11.28	6.125	13.11.28	GBP	-	3 000 000	-2 000 000	1 000 000	1 190 665.16	0.30
Rothsay Li	8.000	30.10.25	GBP	11 320 000	1 100 000	-5 000 000	7 420 000	9 223 921.52	2.32
Rothsay Li 3.375% 19-12.07.26 Regs	3.375	12.07.26	GBP	-	3 860 000	-	3 860 000	4 175 513.66	1.05
Rothsay Li 6.875% 18-Perp	6.875	31.12.99	GBP	2 848 000	-	-	2 848 000	3 108 441.69	0.78
Rsa Ins Grp	5.125	10.10.45	GBP	8 077 000	1 600 000	-9 677 000	-	-	0.00
Sanpaolo Vi 4.75% /Frn 14-Perp	4.750	31.12.99	EUR	6 400 000	5 700 000	-	12 100 000	11 789 453.50	2.96
Scor Se 5.25% 18-Perp	5.250	31.12.99	USD	4 000 000	1 200 000	-4 000 000	1 200 000	930 460.57	0.23
Swiss Life	4.375	31.12.99	EUR	5 000 000	-	-	5 000 000	4 875 532.30	1.22
Unipolsai 6.375% 20-Perp	6.375	31.12.99	EUR	6 400 000	500 000	-	6 900 000	6 072 427.80	1.53
Uniqa	6.000	27.07.46	EUR	12 400 000	-	-11 900 000	500 000	523 210.00	0.13
Uniqa 2.375% 21-09.12.41	2.375	09.12.41	EUR	-	6 000 000	-	6 000 000	4 531 548.00	1.14
Uniqa 3.25% 20-09.10.35	3.250	09.10.35	EUR	5 000 000	-	-	5 000 000	4 655 750.00	1.17
Utmost Grp 4.0% 21-15.12.31	4.000	15.12.31	GBP	-	6 500 000	-	6 500 000	5 917 517.84	1.49
Utmost Grp 6.125% 22-Perp	6.125	31.12.99	GBP	-	6 200 000	-	6 200 000	5 678 072.14	1.43
Xlit 3.25% (Frn) 17-29.06.47	3.250	29.06.47	EUR	12 777 000	2 100 000	-14 877 000	-	-	0.00
Zuerich Ver	3.500	01.10.46	EUR	4 800 000	-	-2 000 000	2 800 000	2 745 618.40	0.69
Zurich Fin Uk 6.625% 03-Perp	6.625	31.12.99	GBP	3 000 000	-	-	3 000 000	3 493 702.39	0.88
								<b>338 111 008.95</b>	<b>84.96</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>338 111 008.95</b>	<b>84.96</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Beazley Re 5.50% 19-10.09.29	5.500	10.09.29	USD	3 800 000	1 350 000	-	5 150 000	4 605 911.33	1.15
Just Grp 7.0% 20-15.04.31	7.000	15.04.31	GBP	5 450 000	500 000	-	5 950 000	6 914 288.32	1.74
								<b>11 520 199.65</b>	<b>2.89</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>11 520 199.65</b>	<b>2.89</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>349 631 208.60</b>	<b>87.85</b>
<b>Liquidities and deposits</b>								<b>34 189 362.84</b>	<b>8.59</b>
<b>Other assets</b>								<b>14 156 593.72</b>	<b>3.56</b>
<b>TOTAL NET ASSETS</b>								<b>397 977 165.16</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

\*\* please refer to Note 18.

# JSS Sustainable Equity - Global Thematic

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Activision Blizzard Inc			USD	-	764 686	-	764 686	56 950 071.22	4.93
Aia Group Ltd			HKD	3 041 800	-	-	3 041 800	31 535 567.71	2.73
Alibaba Group Holding Ltd			HKD	844 900	213 400	-	1 058 300	14 435 590.80	1.25
Alphabet Inc -A-			USD	23 996	-	-7 791	16 205	33 779 624.37	2.92
Alstom			EUR	573 123	-	-573 123	-	-	0.00
Amazon Com Inc			USD	19 131	444 129	-	463 260	47 063 795.11	4.07
American Tower Corp			USD	119 246	-	-119 246	-	-	0.00
Aramark Holdings Corp			USD	744 933	74 851	-	819 784	24 018 349.92	2.08
Asml Holding Nv			EUR	33 147	-	-	33 147	15 110 059.95	1.31
Asos Plc			GBP	691 847	645 369	-	1 337 216	13 025 098.12	1.13
Booking Holdings Inc			USD	-	17 801	-	17 801	29 780 258.25	2.58
Cme Group Inc			USD	221 888	42 706	-264 594	-	-	0.00
Colgate-Palmolive Co.			USD	281 036	119 447	-400 483	-	-	0.00
Daikin Industries Ltd			JPY	95 205	-	-	95 205	14 579 417.72	1.26
Deere & Co.			USD	61 525	26 793	-39 577	48 741	13 961 898.96	1.21
Ebay Inc			USD	774 713	-	-75 648	699 065	27 863 636.28	2.41
Edwards Lifesciences			USD	243 606	-	-31 488	212 118	19 293 414.91	1.67
Entegris Inc			USD	-	306 898	-	306 898	27 045 303.69	2.34
Essilor International			EUR	275 311	-	-	275 311	39 341 941.90	3.40
Facebook Inc -A-			USD	148 230	53 645	-	201 875	31 137 159.84	2.69
Fomento Economico Mexicano / ADR			USD	365 726	107 529	-51 630	421 625	27 218 395.19	2.35
Henry Jack & Associates Inc.			USD	145 226	24 247	-169 473	-	-	0.00
Home Depot Inc.			USD	90 500	-	-90 500	-	-	0.00
Illumina Inc			USD	82 198	14 094	-	96 292	16 980 623.77	1.47
Intl Flavors Frag			USD	-	215 627	-	215 627	24 568 834.70	2.12
Keyence Corp			JPY	48 500	-	-11 400	37 100	12 115 066.84	1.05
Koninklijke Dsm Nv			EUR	117 859	-	-117 859	-	-	0.00
Lilly (Eli) & Co			USD	122 273	-	-44 656	77 617	24 071 701.10	2.08
Lse Group			GBP	483 477	-	-68 513	414 964	36 789 607.57	3.18
Mastercard Inc. Shs-A-			USD	67 209	6 485	-73 694	-	-	0.00
Medtronic Holdings Limited			USD	223 196	112 832	-	336 028	28 847 398.73	2.49
Merck			USD	301 735	60 484	-99 970	262 249	22 869 808.53	1.98
Microsoft Corp			USD	309 785	19 438	-100 874	228 349	56 097 253.50	4.85
Middleby Corp			USD	-	163 109	-	163 109	19 558 414.31	1.69
Mondelez International Inc WI			USD	398 120	30 177	-428 297	-	-	0.00
Msci Inc -A-			USD	47 779	-	-13 500	34 279	13 513 883.83	1.17
Otis Worldwide Corporation			USD	291 327	84 135	-78 641	296 821	20 064 412.52	1.74
Owens Corning Inc			USD	238 401	216 990	-455 391	-	-	0.00
Paypal Holdings Inc			USD	137 877	225 297	-	363 174	24 261 391.90	2.10
Reckitt Benckiser Group Plc			GBP	540 185	203 542	-94 998	648 729	46 496 990.99	4.02
Roche Holding Ag /Genussschein			CHF	70 818	-	-70 818	-	-	0.00
Sealed Air Corp (New)			USD	887 493	169 532	-517 338	539 687	29 796 483.47	2.58
Servicenow Inc			USD	64 453	10 223	-19 267	55 409	25 202 628.23	2.18
Shimano Inc.			JPY	110 700	-	-110 700	-	-	0.00
Shiseido Co.Ltd			JPY	328 596	206 000	-	534 596	20 498 614.24	1.77
Siemens Ag /Nam.			EUR	219 382	117 825	-	337 207	32 739 427.63	2.83
Smith And Nephew Plc			GBP	1 713 602	788 457	-	2 502 059	33 352 363.31	2.88
Splunk Inc			USD	226 493	186 310	-	412 803	34 929 029.01	3.02
Statoil Asa			NOK	567 593	741 321	-483 874	825 040	27 362 083.92	2.37
Teleflex Inc			USD	77 873	96 777	-	174 650	41 071 024.44	3.55
Under Armour Inc /-A-			USD	1 679 699	1 316 136	-	2 995 835	23 870 396.05	2.06
Unicharm Corp			JPY	486 440	-	-486 440	-	-	0.00
Walt Disney /Disney Ser			USD	287 871	97 519	-	385 390	34 799 192.69	3.01

# JSS Sustainable Equity - Global Thematic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Welbilt			USD	2 170 620	-	-2 170 620	-	-	0.00
Zoetis Inc -A-			USD	160 752	-	-83 143	77 609	12 760 257.32	1.10
								<b>1 128 756 472.54</b>	<b>97.62</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>1 128 756 472.54</b>	<b>97.62</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>1 128 756 472.54</b>	<b>97.62</b>
<b>Liquidities and deposits</b>								<b>17 707 350.23</b>	<b>1.53</b>
<b>Other assets</b>								<b>9 826 328.35</b>	<b>0.85</b>
<b>TOTAL NET ASSETS</b>								<b>1 156 290 151.12</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Bond - Global Short-term\*\*

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Abq Finance 3.5% 17-22.02.22	3.500	22.02.22	USD	780 000	-	-780 000	-	-	0.00
Adcb Fin	4.500	06.03.23	USD	300 000	-	-	300 000	301 927.80	0.11
Afrefbk 4.125% 17-20.06.24	4.125	20.06.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Afrefbk 5.25% 18-11.10.23	5.250	11.10.23	USD	500 000	1 000 000	-1 500 000	-	-	0.00
Africa Fina 3.125% 20-16.06.25	3.125	16.06.25	USD	-	3 000 000	-	3 000 000	2 800 050.00	0.99
Aia Group 3.2% 15-11.03.25	3.200	11.03.25	USD	300 000	-	-	300 000	296 118.84	0.10
Al Ahli B 3.5% 17-05.04.22	3.500	05.04.22	USD	300 000	-	-300 000	-	-	0.00
Alpek	4.500	20.11.22	USD	282 000	-	-	282 000	283 029.30	0.10
Anadolu 3.375% 12-1.11.22 Regs	3.375	01.11.22	USD	200 000	-	-200 000	-	-	0.00
Arcelik	5.000	03.04.23	USD	-	1 000 000	-1 000 000	-	-	0.00
At&T Inc 3% 15-30.06.22	3.000	30.06.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Axiata Spv2 4.357% 16-24.03.26	4.357	24.03.26	USD	300 000	-	-	300 000	304 009.50	0.11
Az 5.5% 17-03.11.22	5.500	03.11.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Azure Nova	2.625	01.11.21	USD	500 000	-	-500 000	-	-	0.00
Baidu Inc 1.625% 21-23.02.27	1.625	23.02.27	USD	-	1 500 000	-	1 500 000	1 335 962.94	0.47
Banbra 3.875% 10.10.22 144A	3.875	10.10.22	USD	1 500 000	-	-	1 500 000	1 502 497.50	0.53
Banbra 4.625% 17-15.01.25	4.625	15.01.25	USD	2 000 000	-	-	2 000 000	1 967 230.00	0.70
Banco Bilba 0.75% 17-11.09.22	0.750	11.09.22	EUR	1 000 000	-	-	1 000 000	1 046 924.08	0.37
Banco Inbur 4.125% 14-06.06.24	4.125	06.06.24	USD	-	500 000	-	500 000	494 722.50	0.18
Banco Vot 4.375% 29.07.25 Regs	4.375	29.07.25	USD	2 000 000	-	-	2 000 000	1 913 540.00	0.68
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	3 000 000	500 000	-	3 500 000	3 231 375.00	1.15
Bangkok Bk 4.05% 18-19.03.24	4.050	19.03.24	USD	500 000	-	-	500 000	503 257.95	0.18
Bank Mandiri 2.0% 21-19.04.26	2.000	19.04.26	USD	500 000	-	-	500 000	453 699.89	0.16
Bank Mandiri 4.75% 20-13.05.25	4.750	13.05.25	USD	300 000	500 000	-	800 000	811 348.00	0.29
Bank Of Frn 20-20.07.25	0.000	20.07.25	USD	4 000 000	-	-4 000 000	-	-	0.00
Bank Philip 2.50% 19-10.09.24	2.500	10.09.24	USD	1 000 000	2 000 000	-3 000 000	-	-	0.00
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 000 000	-	-	2 000 000	2 012 536.80	0.71
Barclays 4.61% 18-15.02.23	4.610	15.02.23	USD	3 500 000	-	-3 500 000	-	-	0.00
Bbva 5% 12-26.08.22	5.000	26.08.22	USD	1 500 000	-	-	1 500 000	1 501 117.50	0.53
Bbva Bancom 4.375% 14-10.04.24	4.375	10.04.24	USD	300 000	-	-	300 000	298 357.50	0.11
Bc Sant Cl	3.875	20.09.22	USD	2 500 000	-	-	2 500 000	2 512 212.50	0.89
Bdo Unibk 2.95% 17-06.03.23 Regs	2.950	06.03.23	USD	500 000	-	-500 000	-	-	0.00
Bharat Petr	4.625	25.10.22	USD	1 000 000	-	-	1 000 000	1 003 030.90	0.36
Bharat Petr	4.000	08.05.25	USD	-	800 000	-	800 000	791 052.00	0.28
Bharti A 5.35% 14-20.05.24 Regs	5.350	20.05.24	USD	1 500 000	-	-	1 500 000	1 531 068.15	0.54
Bk India 3.25% 17-24.01.22 Regs	3.250	24.01.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Blue Bright 2.50% 20-04.06.25	2.500	04.06.25	USD	-	300 000	-	300 000	284 191.05	0.10
Boc Aviat 2.625% 17-09.30 Regs	2.625	17.09.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Boc Aviatio 2.625% 20-17.01.25	2.625	17.01.25	USD	-	300 000	-	300 000	289 604.71	0.10
Boc Aviatio 2.75% 20-02.12.23	2.750	02.12.23	USD	2 500 000	-	-	2 500 000	2 466 357.98	0.87
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	2 500 000	-	-	2 500 000	2 432 950.00	0.86
Bradesco 3.20% 20-27.01.25	3.200	27.01.25	USD	1 500 000	-	-	1 500 000	1 434 982.50	0.51
Bradesco 5.75% 12-1.03.22	5.750	01.03.22	USD	3 500 000	-	-3 500 000	-	-	0.00
Brf Gmbh 4.35% 16-29.09.26	4.350	29.09.26	USD	-	500 000	-	500 000	451 347.50	0.16
Btgpz 4.50% 19-10.01.25	4.500	10.01.25	USD	2 500 000	-	-2 500 000	-	-	0.00
Btgpz 5.5% 17-31.01.23 Regs	5.500	31.01.23	USD	2 000 000	-	-	2 000 000	2 007 730.00	0.71
Burgan Seni 3.125% 16-14.09.21	3.125	14.09.21	USD	1 500 000	-	-1 500 000	-	-	0.00
Cbq Finance 1.115% 18-17.10.22	1.115	17.10.22	CHF	2 000 000	-	-	2 000 000	2 093 069.29	0.74
Cbq Finance 5% 18-24.05.23	5.000	24.05.23	USD	300 000	-	-	300 000	303 250.80	0.11
Cencosud 5.15% 15-12.02.25	5.150	12.02.25	USD	-	2 000 000	-	2 000 000	1 996 400.00	0.71
Cicc Hk Fin 1.625% 21-26.01.24	1.625	26.01.24	USD	1 000 000	-	-	1 000 000	968 265.00	0.34
Citic Securities 2% 20-03.06.25	2.000	03.06.25	USD	-	300 000	-300 000	-	-	0.00
Ck Hut 2.75% 17-29.03.23	2.750	29.03.23	USD	500 000	-	-	500 000	498 373.84	0.18
Cn Const Hk 3% 17-04.12.22	3.000	04.12.22	USD	500 000	-	-	500 000	500 015.00	0.18
Cnac Hk Fin 1.125% 20-22.09.24	1.125	22.09.24	EUR	-	2 000 000	-	2 000 000	1 974 863.41	0.70

# JSS Sustainable Bond - Global Short-term\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Colbun Sa 3.95% 17-11.10.27 Regs	3.950	11.10.27	USD	-	300 000	-	300 000	279 487.50	0.10
Colbun Sa 4.5% 14-10.07.24	4.500	10.07.24	USD	-	4 740 000	-	4 740 000	4 713 527.10	1.67
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	-	2 000 000	-	2 000 000	2 078 632.00	0.74
Contemporar 1.875% 20-17.09.25	1.875	17.09.25	USD	-	2 000 000	-	2 000 000	1 848 230.92	0.66
Count Gard 5.125% 18-17.01.25	5.125	17.01.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Count Gard 7.125% 18-27.01.22	7.125	27.01.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Cred Real 7.25% 16-20.07.23 Regs	7.250	20.07.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Credito 2.7% 19-11.01.25 Regs	2.700	11.01.25	USD	1 500 000	500 000	-	2 000 000	1 880 860.00	0.67
Credito 4.25% 13-01.04.23	4.250	01.04.23	USD	2 000 000	-	-	2 000 000	2 004 260.00	0.71
Cssc 4.125% 18-27.09.21	4.125	27.09.21	USD	500 000	-	-500 000	-	-	0.00
Cssc Cap 15 2.50% 20-13.02.25	2.500	13.02.25	USD	-	300 000	-	300 000	286 188.14	0.10
Dbs Group 4.52% 18-11.12.28	4.520	11.12.28	USD	300 000	-	-	300 000	302 311.50	0.11
Dib Sukuk 2.95% 19-20.02.25	2.950	20.02.25	USD	1 500 000	-	-	1 500 000	1 455 988.50	0.52
Dolphin 5.5% 12-15.12.21	5.500	15.12.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Doosan Inf 1.0% 20-21.07.23	1.000	21.07.23	USD	6 000 000	-	-6 000 000	-	-	0.00
Dp World Cr 3.908% 16-31.05.23	3.908	31.05.23	USD	1 750 000	-	-	1 750 000	1 749 562.50	0.62
Dsk Bk 5% 19-12.01.22	5.000	12.01.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Emg Sukuk	4.564	18.06.24	USD	1 000 000	-	-	1 000 000	1 001 250.00	0.35
Emirate Frn 3.25% 17-14.11.22	3.250	14.11.22	USD	-	2 000 000	-	2 000 000	2 002 818.00	0.71
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	300 000	-	-	300 000	290 494.80	0.10
Empresa Nac 3.75% 16-05.08.26	3.750	05.08.26	USD	-	2 000 000	-	2 000 000	1 850 770.00	0.66
Entel 4.75% 14-01.08.26 /Pool	4.750	01.08.26	USD	-	2 300 000	-	2 300 000	2 245 524.50	0.80
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	2 300 000	-	-2 300 000	-	-	0.00
Equate Petr 4.25% 16-03.11.26	4.250	03.11.26	USD	1 500 000	-	-	1 500 000	1 473 813.00	0.52
Export Impo 3.902% 22-02.06.27	3.902	02.06.27	USD	-	2 500 000	-	2 500 000	2 461 800.00	0.87
Falabella	4.375	27.01.25	USD	-	800 000	-300 000	500 000	497 940.00	0.18
Falabella 3.75% 13-30.04.23	3.750	30.04.23	USD	1 000 000	-	-	1 000 000	1 001 920.10	0.36
Fgb Sukuk K 3.875% 19-22.01.24	3.875	22.01.24	USD	1 000 000	-	-	1 000 000	1 002 500.00	0.36
Fibria 4% 17-14.01.25	4.000	14.01.25	USD	-	800 000	-	800 000	793 964.00	0.28
Fibria 5.5% 17-17.01.27	5.500	17.01.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Fomento Eco 2.875% 13-10.05.23	2.875	10.05.23	USD	300 000	-	-	300 000	296 530.50	0.11
Formosa	3.375	22.04.25	USD	500 000	1 000 000	-	1 500 000	1 465 870.83	0.52
Franshion B 4% 19-21.06.24	4.000	21.06.24	USD	3 745 000	-	-2 745 000	1 000 000	956 462.85	0.34
Gaz Cap 1.45% 18-06.03.23	1.450	06.03.23	CHF	3 000 000	-	-2 000 000	1 000 000	472 920.01	0.17
Gaz Cap 2.25% 17-19.07.22	2.250	19.07.22	CHF	3 130 000	-	-3 130 000	-	-	0.00
Gaz Cap 4.95% 12-19.07.22	4.950	19.07.22	USD	2 000 000	-	-1 000 000	1 000 000	775 000.00	0.27
Gaz Cap 5.15% 19-11.02.26 Regs	5.150	11.02.26	USD	1 000 000	300 000	-	1 300 000	357 500.00	0.13
Gbl Log 3.875% 15-04.06.25	3.875	04.06.25	USD	300 000	500 000	-	800 000	772 972.66	0.27
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	500 000	-	-	500 000	472 761.75	0.17
Gf Orogen 5.125% 19-15.05.24	5.125	15.05.24	USD	-	2 000 000	-2 000 000	-	-	0.00
Gfb 6.75% 12-30.09.22	6.750	30.09.22	USD	1 300 000	-	-	1 300 000	1 304 485.00	0.46
Global Bank 4.5% 16-20.10.21	4.500	20.10.21	USD	3 500 000	-	-3 500 000	-	-	0.00
Glp China 4.974% 19-26.02.24	4.974	26.02.24	USD	300 000	-	-300 000	-	-	0.00
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	2 000 000	-	-	2 000 000	1 804 570.88	0.64
Gpn Capital 6% 13-27.11.23	6.000	27.11.23	USD	1 500 000	-	-1 500 000	-	-	0.00
Greenko 5.50% 22-06.04.25 Regs	5.500	06.04.25	USD	-	800 000	-	800 000	736 400.00	0.26
Grupo Aval	4.750	26.09.22	USD	3 000 000	1 920 000	-	4 920 000	4 909 864.80	1.74
Grupo Bimbo	3.875	27.06.24	USD	2 000 000	-	-	2 000 000	1 979 052.22	0.70
Grupo Televisa 6.625% 05-18.03.25	6.625	18.03.25	USD	-	1 800 000	-	1 800 000	1 894 312.26	0.67
Gruposura	5.500	29.04.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Gs-Caltex 4.50% 22-05.01.26	4.500	05.01.26	USD	-	3 000 000	-	3 000 000	3 005 801.40	1.07
Guatemala 4.5% 16-03.05.26	4.500	03.05.26	USD	-	2 000 000	-	2 000 000	1 930 760.00	0.68
Hankook Tir 3.5% 18-30.01.23	3.500	30.01.23	USD	4 000 000	-	-4 000 000	-	-	0.00
Hpht Fi 2.875% 19-05.11.24	2.875	05.11.24	USD	500 000	-	-	500 000	489 511.90	0.17
Huarong 3.375% 19-29.05.22	3.375	29.05.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Huarong Fin 3.625% 16-22.11.21	3.625	22.11.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Huarong Fin 5.5% 15-16.01.25	5.500	16.01.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Hunt 6.375% 18-01.06.28 /Pool Regs	6.375	01.06.28	USD	-	1 000 000	-	1 000 000	840 430.00	0.30
Hutch Wh 4.625% 12-13.01.22 Regs	4.625	13.01.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Hyucap 3% 17-06.03.22	3.000	06.03.22	USD	3 000 000	-	-3 000 000	-	-	0.00

# JSS Sustainable Bond - Global Short-term\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Hyund Cap 2.375% 20-10.02.23	2.375	10.02.23	USD	250 000	-	-	250 000	246 889.27	0.09
Hyund Cap 2.65% 20-10.02.25	2.650	10.02.25	USD	500 000	-	-	500 000	477 883.16	0.17
Hyund Cap 2.85% 19-01.11.22	2.850	01.11.22	USD	1 500 000	-	-	1 500 000	1 496 425.46	0.53
Ibcil Fin 1.75% 20-25.08.25	1.750	25.08.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Icici Bk 3.25% 17-9.09.22 Regs	3.250	09.09.22	USD	2 000 000	-	-	2 000 000	1 998 570.00	0.71
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	-	300 000	-	300 000	295 667.57	0.10
Ienova 3.75% 17-14.01.28	3.750	14.01.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Ind & Comm Frn 17-24.04.22	0.000	24.04.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Indian Oil 4.75% 19-16.01.24 Regs	4.750	16.01.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Indian Rail 3.73% 19-29.03.24	3.730	29.03.24	USD	-	2 000 000	-	2 000 000	1 987 060.00	0.70
Indonesia 5.23% 18-15.11.21 Regs	5.230	15.11.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Indu & Com	2.452	20.10.21	USD	2 500 000	-	-2 500 000	-	-	0.00
Inversion 4.375% 17-04.04.27 Regs	4.375	04.04.27	USD	1 000 000	300 000	-1 300 000	-	-	0.00
Inversiones 4.375% 13-15.05.23 Regs	4.375	15.05.23	USD	1 000 000	-	-	1 000 000	1 004 725.00	0.36
Inversiones 4.75% 14-15.09.24	4.750	15.09.24	USD	-	2 000 000	-	2 000 000	1 983 260.00	0.70
Israel Elec 7.75% 15.12.27 Regs	7.750	15.12.27	USD	-	300 000	-300 000	-	-	0.00
Italy 0.05% 19-15.01.23 /Btp	0.050	15.01.23	EUR	1 000 000	-	-1 000 000	-	-	0.00
Itaun H Bz 2.90% 20-24.01.23	2.900	24.01.23	USD	2 000 000	-	-	2 000 000	1 993 600.00	0.71
Itaunibanco	6.200	21.12.21	USD	3 500 000	-	-3 500 000	-	-	0.00
Itaunibanco 5.65% 12-19.03.22	5.650	19.03.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Johnson Ele 4.125% 19-30.07.24	4.125	30.07.24	USD	-	1 000 000	-	1 000 000	998 234.09	0.35
Jpm 3.125% 15-23.01.25	3.125	23.01.25	USD	1 000 000	-	-	1 000 000	987 285.54	0.35
Kaisa Grp 11.25% 19-09.04.22	11.250	09.04.22	USD	500 000	-	-500 000	-	-	0.00
Kb Kookmin 4.0% 22-09.06.25	4.000	09.06.25	USD	-	700 000	-	700 000	693 868.58	0.25
Kbank Hk 3.256% 18-12.07.23 Regs	3.256	12.07.23	USD	300 000	-	-	300 000	299 295.00	0.11
Klab Fn 4.875% 17-19.09.27 Regs	4.875	19.09.27	USD	1 000 000	-	-1 000 000	-	-	0.00
Kookmin Bk Frn 17-09.06.22	0.000	09.06.22	USD	2 500 000	-	-2 500 000	-	-	0.00
Kr Land & H 0.625% 20-03.11.23	0.625	03.11.23	USD	500 000	-	-	500 000	482 720.00	0.17
Kr Watr Res 3.50% 22-27.04.25	3.500	27.04.25	USD	-	1 000 000	-	1 000 000	993 620.00	0.35
Kr Xpresw 3.625% 22-18.05.25	3.625	18.05.25	USD	-	1 000 000	-	1 000 000	1 010 047.90	0.36
Kt Corp 2.625% 19-07.08.22 Regs	2.625	07.08.22	USD	500 000	-	-	500 000	499 847.67	0.18
Kuwait Pro	5.000	15.03.23	USD	1 000 000	-	-	1 000 000	976 623.00	0.35
Lg Chem 3.25% 19-15.10.24	3.250	15.10.24	USD	300 000	-	-	300 000	296 834.47	0.11
Li & F Ltd 4.375% 19-04.10.24	4.375	04.10.24	USD	300 000	-	-	300 000	289 531.52	0.10
Lloyds Bk 3.1% 16-06.07.21	3.100	06.07.21	USD	2 000 000	-	-2 000 000	-	-	0.00
Lukoil Int 6.656% 07-07.06.22 Reg	6.656	07.06.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Lukoil Intl 4.563% 13-24.04.23	4.563	24.04.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Maf Gib 5.5% (Frn) 17-Perp Regs	5.500	31.12.99	USD	2 500 000	-	-	2 500 000	2 500 000.00	0.89
Meglobal Can Ulc 5% 20-18.05.25	5.000	18.05.25	USD	1 000 000	500 000	-	1 500 000	1 516 689.00	0.54
Millicom Ic 6.625% 18-15.10.26	6.625	15.10.26	USD	2 000 000	1 800 000	-1 800 000	2 000 000	1 720 516.50	0.61
Minsur Sa	6.250	07.02.24	USD	500 000	-	-500 000	-	-	0.00
Misc Cap 3.75% 22-06.04.27 Regs	3.750	06.04.27	USD	-	1 000 000	-1 000 000	-	-	0.00
Mivivi 4.265% 22-12.04.27 Regs	4.625	12.04.27	USD	-	1 500 000	-	1 500 000	1 453 674.18	0.52
Mor St 2.625% 16-17.11.21	2.625	17.11.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Morocco 2.375% 20-15.12.27	2.375	15.12.27	USD	-	1 500 000	-	1 500 000	1 211 841.00	0.43
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	-	300 000	-	300 000	275 889.00	0.10
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	500 000	-	-	500 000	492 244.19	0.17
Nbk Spc 2.75% 17-30.05.22 Regs	2.750	30.05.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Nonghyup Bk 4.25% 22-06.07.27	4.250	06.07.27	USD	-	1 000 000	-	1 000 000	997 761.07	0.35
Office Cher 5.625% 14-25.04.24	5.625	25.04.24	USD	2 500 000	-	-	2 500 000	2 541 752.50	0.90
Paraguay 5% 16-15.04.26	5.000	15.04.26	USD	-	2 000 000	-	2 000 000	1 968 834.10	0.70
Pccw Hkt Cap N5 3.75% 13-08.03.23	3.750	08.03.23	USD	500 000	-	-	500 000	501 420.00	0.18
Per Pe Sbsn 4.40% 22-06.06.27	4.400	06.06.27	USD	-	1 000 000	-	1 000 000	994 375.00	0.35
Pertamina 1.40% 21-09.02.26	1.400	09.02.26	USD	-	2 000 000	-	2 000 000	1 779 464.90	0.63
Peru 7.35% 05-21.07.25	7.350	21.07.25	USD	-	2 000 000	-	2 000 000	2 163 252.40	0.77
Perus Gas	5.125	16.05.24	USD	2 500 000	-	-	2 500 000	2 512 558.00	0.89
Phosagro Bd 3.05% 20-23.01.25	3.050	23.01.25	USD	1 500 000	500 000	-	2 000 000	450 000.00	0.16
Pko Fin 4.63% 12-26.09.22 Regs	4.630	26.09.22	USD	500 000	-	-	500 000	500 886.00	0.18
Prov Buenos 2.8499% 21-01.09.37	2.850	01.09.37	EUR	-	265 958	-265 958	-	-	0.00
Qib Sukuk L 3.982% 19-26.03.24	3.982	26.03.24	USD	1 500 000	-	-	1 500 000	1 506 262.50	0.53



# JSS Sustainable Bond - Global Short-term\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Qnb Fin	2.125	07.09.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	1 000 000	-	-	1 000 000	910 000.00	0.32
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 000 000	-	-	1 000 000	995 825.00	0.35
Qtel Int Fi	3.250	21.02.23	USD	3 000 000	-	-	3 000 000	2 997 270.00	1.06
Rakfunding 4.125% 19-09.04.24	4.125	09.04.24	USD	-	500 000	-	500 000	499 016.00	0.18
Rbs Grp Frn 18-25.06.24	0.000	25.06.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	3 000 000	-	-	3 000 000	3 040 034.40	1.08
Reliance In	4.125	28.01.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	300 000	500 000	-	800 000	781 190.90	0.28
Romania 4.875% 14-22.01.24	4.875	22.01.24	USD	-	2 000 000	-	2 000 000	1 995 094.00	0.71
Rosneft 4.199% 12-06.03.22	4.199	06.03.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Rumo Lux Sa 5.875% 18-18.01.25	5.875	18.01.25	USD	500 000	-	-500 000	-	-	0.00
Rural Elec 3.375% 19-25.07.24	3.375	25.07.24	USD	-	500 000	-	500 000	490 090.05	0.17
Sa Global S 0.946% 17-06.24 Regs	0.946	17.06.24	USD	-	2 000 000	-	2 000 000	1 889 920.00	0.67
Safra 4.125% 18-08.02.23	4.125	08.02.23	USD	1 500 000	-	-	1 500 000	1 501 972.50	0.53
Sands China 3.80% 21-08.01.26	3.800	08.01.26	USD	1 000 000	300 000	-1 300 000	-	-	0.00
Sands China 5.125% 18-08.08.25	5.125	08.08.25	USD	500 000	-	-500 000	-	-	0.00
Santander	4.125	09.11.22	USD	2 300 000	-	-	2 300 000	2 304 922.00	0.82
Santander 4.45% 18-03.12.21	4.450	03.12.21	USD	4 000 000	-	-4 000 000	-	-	0.00
Santander 5.375% 20-17.04.25 Regs	5.375	17.04.25	USD	-	2 000 000	-	2 000 000	2 008 290.00	0.71
Santander Frn 17-23.02.23	0.000	23.02.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Saudi Elec	4.000	08.04.24	USD	2 500 000	500 000	-1 500 000	1 500 000	1 509 144.00	0.54
Saudi Elec 4.22% 27-01.24 Regs	4.222	27.01.24	USD	2 435 000	-	-	2 435 000	2 452 045.00	0.87
Saudi Oil 2.25% 20-24.11.30	2.250	24.11.30	USD	-	1 500 000	-1 500 000	-	-	0.00
Sb Capital 5.25% 13-23.05.23	5.250	23.05.23	USD	2 500 000	-	-	2 500 000	50 000.00	0.02
Sberbank	6.125	07.02.22	USD	2 500 000	-	-2 500 000	-	-	0.00
Scotiabk Peru 4.5% (Frn) 13.12.27	4.500	13.12.27	USD	-	300 000	-	300 000	297 889.57	0.11
Shenzhn Int 3.95% 17-Perp Regs	3.950	31.12.99	USD	3 000 000	-	-3 000 000	-	-	0.00
Shriram 4.40% 21-13.03.24	4.400	13.03.24	USD	2 000 000	-	-	2 000 000	1 847 665.48	0.66
Siam Comm 3.9% 19-11.02.24	3.900	11.02.24	USD	1 500 000	-	-	1 500 000	1 504 095.00	0.53
Sibur Sec L 2.95% 20-08.07.25	2.950	08.07.25	USD	-	2 000 000	-	2 000 000	600 000.00	0.21
Singtel Grp 3.25% 15-30.06.25	3.250	30.06.25	USD	300 000	-	-300 000	-	-	0.00
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	300 000	-	-	300 000	301 432.50	0.11
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	-	1 500 000	-	1 500 000	1 491 678.00	0.53
Spdb Hk Frn 20-27.07.23	0.000	27.07.23	USD	1 000 000	-	-	1 000 000	999 295.00	0.35
Spic Mtn 1.625% 20-27.07.25	1.625	27.07.25	USD	200 000	-	-200 000	-	-	0.00
St Bk India 1.80% 21-13.07.26	1.800	13.07.26	USD	500 000	700 000	-	1 200 000	1 085 076.00	0.38
St Bk India 4.375% 24-01.24 Regs	4.375	24.01.24	USD	-	3 000 000	-	3 000 000	3 019 125.00	1.07
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	1 500 000	300 000	-1 800 000	-	-	0.00
Steel Cap 3.85% 17-27.08.21	3.850	27.08.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Suam Fin 4.875% 14-17.04.24	4.875	17.04.24	USD	800 000	-	-	800 000	794 183.26	0.28
Sunshine 4.5% 16-20.04.26	4.500	20.04.26	USD	-	300 000	-	300 000	281 977.66	0.10
Susano Aust 5.75% 16-14.07.26	5.750	14.07.26	USD	-	300 000	-	300 000	303 786.00	0.11
Swire Pac 4.5% 13-09.10.23	4.500	09.10.23	USD	500 000	-	-	500 000	507 456.25	0.18
Swire Pro Fi4.375% 12-18.06.22	4.375	18.06.22	USD	500 000	-	-500 000	-	-	0.00
Tabreed Suk 5.5% 18-31.10.25	5.500	31.10.25	USD	500 000	-	-500 000	-	-	0.00
Talent Y 1.3% 17-21.04.22	1.300	21.04.22	EUR	3 500 000	-	-3 500 000	-	-	0.00
Tencent Hol 1.81% 20-26.01.26	1.810	26.01.26	USD	1 000 000	1 500 000	-1 000 000	1 500 000	1 389 867.63	0.49
Tencent Mus 1.375% 20-03.09.25	1.375	03.09.25	USD	1 000 000	-	-	1 000 000	912 445.47	0.32
Thaioil 3.625% 18-23.01.23 Regs	3.625	23.01.23	USD	3 500 000	-	-	3 500 000	3 492 920.69	1.24
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	1 500 000	-	-	1 500 000	1 361 139.96	0.48
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	500 000	500 000	-	1 000 000	969 964.28	0.34
Transmanto 4.375% 13-7.05.23	4.375	07.05.23	USD	800 000	-	-800 000	-	-	0.00
Trinidad & 4.375% 13-16.01.24	4.375	16.01.24	USD	-	2 000 000	-	2 000 000	1 966 032.62	0.70
Trust F 5.25% 14-15.12.24 Regs	5.250	15.12.24	USD	-	3 000 000	-	3 000 000	2 944 890.00	1.04
Tsmc 3.875% 22-22.04.27 144A	3.875	22.04.27	USD	-	2 000 000	-	2 000 000	1 997 899.66	0.71
Turkiy 6.125% 17-25.04.24 Regs	6.125	25.04.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Turkiye Gar 5.875% 17-16.03.23	5.875	16.03.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Ubs Group 3.491% 23-05.23 Regs	3.491	23.05.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Ubs Grp Frn 17-15.08.23 Regs	0.000	15.08.23	USD	1 000 000	-	-1 000 000	-	-	0.00

# JSS Sustainable Bond - Global Short-term\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Unifin Fin 7% 17-15.01.25	7.000	15.01.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Union Natio 4% 18-13.03.23	4.000	13.03.23	USD	300 000	-	-	300 000	300 864.60	0.11
Uobsp 2.88% 16-08.03.27	2.880	08.03.27	USD	300 000	-	-300 000	-	-	0.00
Vietnam 4.8% 14-19.11.24	4.800	19.11.24	USD	-	2 500 000	-	2 500 000	2 493 622.18	0.88
Vigorous Ch 2.75% 20-02.06.25	2.750	02.06.25	USD	-	300 000	-300 000	-	-	0.00
Westwood Gr 2.80% 21-20.01.26	2.800	20.01.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Woori Bk	4.750	30.04.24	USD	3 000 000	-	-	3 000 000	3 039 045.90	1.08
Xp Imp B Id Frn 17-21.08.22	0.000	21.08.22	USD	3 140 000	-	-3 140 000	-	-	0.00
								<b>201 710 094.48</b>	<b>71.54</b>

**Total transferable securities listed on an official stock exchange** **201 710 094.48** **71.54**

Transferable securities dealt on another regulated market

## Bonds

Abq Finance 1.875% 20-08.09.25	1.875	08.09.25	USD	-	2 000 000	-	2 000 000	1 856 118.00	0.66
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 500 000	-	-	1 500 000	1 468 354.50	0.52
Anhui 4.875% 18-18.10.21	4.875	18.10.21	USD	500 000	-	-500 000	-	-	0.00
Antofagasta 2.375% 20-14.10.30 Regs	2.375	14.10.30	USD	500 000	-	-500 000	-	-	0.00
Arauco	4.500	01.08.24	USD	2 000 000	-	-	2 000 000	1 987 230.00	0.71
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	2 110 000	-	-2 110 000	-	-	0.00
Azure Orbit 3.75% 18-25.01.23	3.750	25.01.23	USD	2 000 000	-	-1 000 000	1 000 000	1 000 412.50	0.35
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	800 000	-	-	800 000	798 176.00	0.28
Banco Voto 4% 19-24.09.22	4.000	24.09.22	USD	1 000 000	-	-	1 000 000	1 000 060.00	0.35
Bangkok Bk 4.30% 22-15.06.27	4.300	15.06.27	USD	-	1 500 000	-	1 500 000	1 503 947.55	0.53
Banistmo 4.25% 20-31.07.27	4.250	31.07.27	USD	1 000 000	-	-	1 000 000	932 590.00	0.33
Bc Sant Cl 2.70% 20-10.01.25	2.700	10.01.25	USD	500 000	-	-500 000	-	-	0.00
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	1 500 000	-	-	1 500 000	1 401 634.70	0.50
Bk Cn Macau Frn 19-17.10.22 Regs	0.000	17.10.22	USD	5 000 000	-	-2 000 000	3 000 000	3 003 750.00	1.07
Bk Cn Macau Frn 22-28.04.25	0.000	28.04.25	USD	-	3 000 000	-	3 000 000	2 998 950.00	1.06
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	2 500 000	500 000	-	3 000 000	2 929 233.66	1.04
Boc Hk Frn 20-24.06.23	0.000	24.06.23	USD	5 000 000	-	-2 000 000	3 000 000	3 006 420.00	1.07
Bocom Leasi Frn 20-02.03.25	0.000	02.03.25	USD	2 500 000	-	-1 500 000	1 000 000	989 130.00	0.35
Ccbl 1.99% 20-21.07.25	1.990	21.07.25	USD	4 000 000	-	-2 000 000	2 000 000	1 883 390.48	0.67
Cdbl Fundin 1.50% 20-04.11.23	1.500	04.11.23	USD	3 000 000	-	-1 000 000	2 000 000	1 938 540.00	0.69
China Me Bk 1.20% 20-10.09.25	1.200	10.09.25	USD	1 000 000	-	-1 000 000	-	-	0.00
China Overs 2.375% 20-02.03.25	2.375	02.03.25	USD	200 000	-	-200 000	-	-	0.00
Cicc Hk Fin Frn 20-18.02.23	0.000	18.02.23	USD	2 500 000	-	-	2 500 000	2 496 425.00	0.89
Cn Const Hk 1.0% 20-04.08.23	1.000	04.08.23	USD	200 000	-	-200 000	-	-	0.00
Cnpc Global 1.125% 20-23.06.23	1.125	23.06.23	USD	2 500 000	-	-	2 500 000	2 451 483.33	0.87
Credicorp 2.75% 20-17.06.25 Regs	2.750	17.06.25	USD	500 000	-	-	500 000	464 915.42	0.17
Dib Sukuk 1.959% 21-22.06.26	1.959	22.06.26	USD	2 000 000	2 000 000	-	4 000 000	3 693 136.60	1.31
Eib Sukuk 2.082% 21-02.11.26	2.082	02.11.26	USD	-	750 000	-	750 000	699 635.25	0.25
Falabella 3.75% 17-30.10.27	3.750	30.10.27	USD	500 000	-	-	500 000	461 600.00	0.16
Far East Ho 3.375% 20-18.02.25	3.375	18.02.25	USD	-	300 000	-	300 000	279 750.00	0.10
Fgb Sukuk K 2.50% 20-21.01.25	2.500	21.01.25	USD	1 000 000	-	-	1 000 000	973 310.43	0.35
Geely Auto 3.625% 18-25.01.23	3.625	25.01.23	USD	300 000	-	-	300 000	299 791.50	0.11
Horse Gall 1.70% 20-28.07.25	1.700	28.07.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Huarong Frn 20-24.02.23	0.000	24.02.23	USD	2 000 000	-	-	2 000 000	1 955 000.00	0.69
Icbc Hk 1.0% 20-20.07.23	1.000	20.07.23	USD	5 000 000	-	-3 000 000	2 000 000	1 953 507.26	0.69
Indbk Korea Frn 19-23.10.22	0.000	23.10.22	USD	2 000 000	-	-1 000 000	1 000 000	1 000 935.00	0.36
Inversiones	4.500	25.04.22	USD	2 500 000	-	-2 500 000	-	-	0.00
Keb Frn 19-02.10.22 Regs	0.000	02.10.22	USD	2 500 000	-	-2 500 000	-	-	0.00
Korearehabn 4.125% 22-20.04.27	4.125	20.04.27	USD	-	3 000 000	-	3 000 000	2 952 315.00	1.05
Kt Corp 1.0% 20-01.09.25	1.000	01.09.25	USD	1 000 000	-	-	1 000 000	916 986.76	0.33
Levc Fin 1.375% 21-25.03.24	1.375	25.03.24	USD	200 000	-	-200 000	-	-	0.00
Maf Sukuk	4.500	03.11.25	USD	500 000	-	-	500 000	499 975.00	0.18
Meituan Dnp 2.125% 28.10.25 Regs	2.125	28.10.25	USD	200 000	-	-200 000	-	-	0.00
Melco 5.375% 19-04.12.29	5.375	04.12.29	USD	500 000	-	-500 000	-	-	0.00

# JSS Sustainable Bond - Global Short-term\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Melco 5.75% 20-21.07.28 Regs	5.750	21.07.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Mirae Asset 2.125% 20-30.07.23	2.125	30.07.23	USD	500 000	-	-	500 000	491 345.00	0.17
Misc Cap Two 3.625% 22-06.04.25	3.625	06.04.25	USD	-	1 700 000	-	1 700 000	1 657 369.27	0.59
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	-	2 000 000	-	2 000 000	2 033 980.00	0.72
Nonghyup Bk 4.0% 22-06.01.26	4.000	06.01.26	USD	-	3 000 000	-	3 000 000	2 990 760.00	1.06
Posco 2.375% 19-12.11.22	2.375	12.11.22	USD	350 000	-	-	350 000	349 061.83	0.12
Posco 2.375% 20-17.01.23	2.375	17.01.23	USD	1 500 000	-	-	1 500 000	1 492 464.86	0.53
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	-	1 300 000	-	1 300 000	1 304 002.70	0.46
Rural Elec 2.25% 21-01.09.26	2.250	01.09.26	USD	500 000	300 000	-	800 000	716 456.89	0.25
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	2 500 000	-	-	2 500 000	2 428 412.05	0.86
Shanghai El 2.30% 20-21.02.25	2.300	21.02.25	USD	1 500 000	-	-	1 500 000	1 412 670.00	0.50
Shanghai Pu 1.0% 21-19.01.24	1.000	19.01.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Shimao Prop 5.6% 19-15.07.26	5.600	15.07.26	USD	500 000	-	-500 000	-	-	0.00
Shinhan Bk Frn 20-24.04.25 Regs	0.000	24.04.25	USD	200 000	-	-	200 000	205 824.94	0.07
Sibur Sec L 3.45% 19-23.09.24	3.450	23.09.24	USD	2 000 000	500 000	-	2 500 000	750 000.00	0.27
Sura 4.375% 17-11.04.27	4.375	11.04.27	USD	-	300 000	-300 000	-	-	0.00
Vanke 3.15% 19-12.05.25	3.150	12.05.25	USD	-	300 000	-300 000	-	-	0.00
Vena Energy 3.133% 20-26.02.25	3.133	26.02.25	USD	-	800 000	-	800 000	764 544.41	0.27
Warba Sukuk 2.982% 19-24.09.24	2.982	24.09.24	USD	500 000	-	-	500 000	492 303.00	0.17
Wharf Reic 2.375% 20-07.05.25	2.375	07.05.25	USD	300 000	1 000 000	-	1 300 000	1 245 742.78	0.44
Xp 3.25% 21-01.07.26	3.250	01.07.26	USD	2 000 000	-	-2 000 000	-	-	0.00
								<b>68 131 641.67</b>	<b>24.17</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>68 131 641.67</b>	<b>24.17</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>269 841 736.15</b>	<b>95.71</b>
<b>Liquidities and deposits</b>								<b>16 246 383.94</b>	<b>5.76</b>
<b>Other liabilities</b>								<b>-4 152 724.15</b>	<b>-1.47</b>
<b>TOTAL NET ASSETS</b>								<b>281 935 395.94</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

\*\* please refer to Note 18.

# JSS Sustainable Bond CHF

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Aadb 0.375% 18-23.01.23	0.375	23.01.23	CHF	500 000	-	-	500 000	498 950.00	2.46
Aadb Ky 0.50% 19-29.11.24	0.500	29.11.24	CHF	300 000	-	-	300 000	291 750.00	1.44
Afd 2.625% 12-18.02.25	2.625	18.02.25	CHF	300 000	-	-	300 000	314 550.00	1.55
Akademiska 0.3% 17-08.10.29	0.300	08.10.29	CHF	200 000	-	-	200 000	183 600.00	0.90
Akademiska 0.65% 18-08.02.44	0.650	08.02.44	CHF	300 000	-	-	300 000	229 050.00	1.13
Amgen	0.410	08.03.23	CHF	500 000	-	-	500 000	498 700.00	2.46
Apple Inc	0.375	25.11.24	CHF	350 000	-	-	350 000	346 150.00	1.70
At&T Inc 1.375% 14-04.12.24	1.375	04.12.24	CHF	500 000	-	-	500 000	500 750.00	2.47
Auchan	1.500	03.06.24	CHF	500 000	-	-	500 000	494 875.00	2.44
Bank Philip 0% 19-24.09.21	0.000	24.09.21	CHF	400 000	-	-400 000	-	-	0.00
Banort 0.875% 18-14.12.21	0.875	14.12.21	CHF	700 000	-	-700 000	-	-	0.00
Banort 1.55% 19-11.10.22	1.550	11.10.22	CHF	200 000	-	-	200 000	199 750.00	0.98
Bc Sant Cl	0.375	19.05.22	CHF	300 000	-	-300 000	-	-	0.00
Bc Sant Cl 0.33% 21-22.06.27	0.330	22.06.27	CHF	200 000	-	-	200 000	183 350.00	0.90
Bco Chile 0.575% 17-07.04.27	0.575	07.04.27	CHF	300 000	-	-	300 000	281 325.00	1.39
Bei 3.125% 06-30.06.36	3.125	30.06.36	CHF	400 000	-	-	400 000	468 800.00	2.31
Bfcm 1.50% 22-01.06.27	1.500	01.06.27	CHF	-	300 000	-	300 000	294 750.00	1.45
Bk Scotia 0.278% 22-01.04.27	0.278	01.04.27	CHF	-	200 000	-	200 000	191 350.00	0.94
Bk Scotia 0.385% 22-01.02.29	0.385	01.02.29	CHF	-	200 000	-	200 000	178 250.00	0.88
Black Sea T 0.45% 19-13.06.23	0.450	13.06.23	CHF	300 000	-	-300 000	-	-	0.00
Cabei	1.875	25.02.22	CHF	250 000	-	-250 000	-	-	0.00
Cabei	1.125	24.02.23	CHF	250 000	-	-250 000	-	-	0.00
Cabei 0.17% 21-29.09.31	0.170	29.09.31	CHF	-	300 000	-	300 000	251 250.00	1.24
Cbq Finance 0.735% 20-27.11.24	0.735	27.11.24	CHF	400 000	-	-	400 000	389 800.00	1.92
Cellnex Tel 0.775% 20-18.02.27	0.775	18.02.27	CHF	500 000	-	-	500 000	444 625.00	2.19
Cff	2.500	24.02.31	CHF	200 000	-	-	200 000	212 500.00	1.05
Corp Andina 0.45% 22-24.02.27	0.450	24.02.27	CHF	-	200 000	-	200 000	189 850.00	0.94
Corp Andina 0.70% 20-04.09.25	0.700	04.09.25	CHF	300 000	-	-	300 000	293 850.00	1.45
Credito 0.599% 22-26.04.27	0.599	26.04.27	CHF	-	300 000	-	300 000	279 675.00	1.38
Crh	1.750	26.06.25	CHF	300 000	-	-300 000	-	-	0.00
Deutsch Bah 0.5% 18-18.07.28	0.500	18.07.28	CHF	300 000	-	-	300 000	285 075.00	1.40
Dh Switzerl 0.5% 15-08.12.23	0.500	08.12.23	CHF	500 000	-	-	500 000	495 575.00	2.44
Dnb Bank As 1.168% 22-03.06.27	1.168	03.06.27	CHF	-	200 000	-	200 000	196 500.00	0.97
Dvb Bank Se 0.575% 15-17.06.22	0.575	17.06.22	CHF	300 000	-	-300 000	-	-	0.00
Ebn	1.125	04.07.24	CHF	200 000	-	-	200 000	201 450.00	0.99
Ebn	0.875	22.09.26	CHF	250 000	-	-	250 000	247 250.00	1.22
Eib	1.500	02.08.24	CHF	200 000	-	-	200 000	203 700.00	1.00
Eli Lilly	0.150	24.05.24	CHF	400 000	-	-	400 000	393 900.00	1.94
Eli Lilly	0.450	24.05.28	CHF	250 000	-	-	250 000	233 062.50	1.15
Erste Bk 0.25% 21-02.10.28	0.250	02.10.28	CHF	-	200 000	-	200 000	177 050.00	0.87
First 0.205% 19-04.12.25	0.205	04.12.25	CHF	300 000	-	-	300 000	286 125.00	1.41
Heathrow Fd 1.80% 22-27.05.27	1.800	27.05.27	CHF	-	200 000	-	200 000	196 100.00	0.97
Hypo Noe Gr 0.10% 19-27.11.24	0.100	27.11.24	CHF	200 000	-	-	200 000	192 950.00	0.95
Ico	3.250	28.06.24	CHF	700 000	-	-200 000	500 000	522 625.00	2.57
Kfw	2.500	25.08.25	CHF	500 000	-	-	500 000	526 750.00	2.59
Kfw 2.75% 07-16.02.37	2.750	16.02.37	CHF	100 000	-	-	100 000	112 100.00	0.55
Kommkrdt	2.875	13.10.31	CHF	300 000	-	-	300 000	334 800.00	1.65
Macquarie G 0.395% 21-20.07.28	0.395	20.07.28	CHF	-	300 000	-	300 000	264 150.00	1.30
Mondelez	0.625	30.12.21	CHF	250 000	-	-250 000	-	-	0.00
Munhyp 0.25% 19-10.05.30	0.250	10.05.30	CHF	400 000	-	-	400 000	360 558.40	1.78
Munhyp 0.35% 18-12.12.23	0.350	12.12.23	CHF	400 000	-	-	400 000	394 640.00	1.94
Munhyp 0.55% 19-15.03.34	0.550	15.03.34	CHF	200 000	-	-	200 000	172 214.55	0.85
Muni Fin	1.375	08.06.27	CHF	300 000	-	-	300 000	304 950.00	1.50
Natwest Mar 0.898% 22-04.04.25	0.898	04.04.25	CHF	-	200 000	-	200 000	195 750.00	0.96
Nbaduh 0.3225% 18-27.09.23	0.323	27.09.23	CHF	600 000	-	-	600 000	595 140.00	2.93

# JSS Sustainable Bond CHF (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in CHF	% of net assets
Nordea Bank 1.81% 22-15.06.27	1.810	15.06.27	CHF	-	200 000	-	200 000	198 600.00	0.98
North Am 0.55% 20-27.05.33	0.550	27.05.33	CHF	300 000	-	-	300 000	256 125.00	1.26
Nth Rhine-W	0.875	29.07.24	CHF	250 000	-	-	250 000	251 375.00	1.24
Nwb 0.235% 22-14.04.27	0.235	14.04.27	CHF	-	200 000	-	200 000	193 050.00	0.95
Oekb	2.875	25.02.30	CHF	300 000	-	-	300 000	334 500.00	1.65
Oekb	1.750	24.05.23	CHF	300 000	-	-300 000	-	-	0.00
Rbc 0.20% 21-22.09.31	0.200	22.09.31	CHF	-	200 000	-	200 000	162 100.00	0.80
Rbc 0.40% 22-05.10.26	0.400	05.10.26	CHF	-	200 000	-	200 000	194 250.00	0.96
Rci Bq 0.5% 17-20.04.22	0.500	20.04.22	CHF	400 000	-	-400 000	-	-	0.00
Shb 1.25% 22-24.05.27	1.250	24.05.27	CHF	-	200 000	-	200 000	196 650.00	0.97
Spbk 1 0.125% 19-11.12.25	0.125	11.12.25	CHF	300 000	-	-	300 000	286 050.00	1.41
Spbk Bolikr 0.508% 22-06.04.27	0.508	06.04.27	CHF	-	200 000	-	200 000	194 000.00	0.96
Transurban 0.875% 21-19.11.31	0.875	19.11.31	CHF	400 000	-	-	400 000	339 200.00	1.67
Unibail Rod	2.000	20.11.23	CHF	500 000	-	-	500 000	502 950.00	2.48
Verizon 0.375% 31.05.23 Regs	0.375	31.05.23	CHF	600 000	-	-	600 000	596 790.00	2.94
Verizon Com 1% 17-30.11.27	1.000	30.11.27	CHF	200 000	-	-	200 000	190 000.00	0.94
Vodafone 0.375% 16-03.12.24	0.375	03.12.24	CHF	200 000	-	-	200 000	195 800.00	0.96
Westpac Bk 0.4% 15-09.06.23	0.400	09.06.23	CHF	500 000	-	-500 000	-	-	0.00
Wplau	1.000	11.12.23	CHF	500 000	-	-	500 000	497 625.00	2.45
								<b>18 698 980.45</b>	<b>92.12</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>18 698 980.45</b>	<b>92.12</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Cibc 0.18% 21-20.04.29	0.180	20.04.29	CHF	-	200 000	-	200 000	172 000.00	0.85
Cibc 0.282% 22-03.02.27	0.283	03.02.27	CHF	-	200 000	-	200 000	185 550.00	0.91
Lloyds Bk 0.6025% 22-09.02.29	0.603	09.02.29	CHF	-	200 000	-	200 000	177 400.00	0.87
								<b>534 950.00</b>	<b>2.63</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>534 950.00</b>	<b>2.63</b>
Other transferable securities									
<b>Bonds</b>									
Black Sea T 0.35% 21-15.03.27	0.350	15.03.27	CHF	-	300 000	-	300 000	225 600.00	1.11
Itau Bba In 0.56% 22-17.02.25	0.560	17.02.25	CHF	-	200 000	-	200 000	192 450.00	0.95
								<b>418 050.00</b>	<b>2.06</b>
<b>Total other transferable securities</b>								<b>418 050.00</b>	<b>2.06</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>19 651 980.45</b>	<b>96.81</b>
<b>Liquidities and deposits</b>								<b>625 024.92</b>	<b>3.08</b>
<b>Other assets</b>								<b>22 476.10</b>	<b>0.11</b>
<b>TOTAL NET ASSETS</b>								<b>20 299 481.47</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Bond - Euro Broad

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	1 000 000	-	-	1 000 000	897 871.00	0.71
Achmea Bv 4.625% 19-Perp Regs	4.625	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Adidas 0.625% 20-10.09.35	0.625	10.09.35	EUR	600 000	-	-600 000	-	-	0.00
Adif Alta V 0.55% 20-30.04.30	0.550	30.04.30	EUR	1 100 000	-	-	1 100 000	967 009.38	0.76
Adif Alta V 0.95% 19-30.04.27	0.950	30.04.27	EUR	1 800 000	-	-	1 800 000	1 726 970.40	1.36
Aegon Nv Frn	0.000	31.12.99	EUR	500 000	600 000	-	1 100 000	925 375.00	0.73
Aeroporti R 1.75% 21-30.07.31	1.750	30.07.31	EUR	600 000	-	-600 000	-	-	0.00
Ageas Fin 3.875% 19-Perp Regs	3.875	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Aib Grp 2.875% 20-30.05.31	2.875	30.05.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Aib Grp 6.25% 20-Perp	6.250	31.12.99	EUR	750 000	250 000	-1 000 000	-	-	0.00
Allianz 2.60% 21-Perp	2.600	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Allianz 4.252% 22-05.07.52	4.252	05.07.52	EUR	-	500 000	-	500 000	479 448.00	0.38
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Astrazeneca 0.375% 21-03.06.29	0.375	03.06.29	EUR	500 000	-	-500 000	-	-	0.00
At&T Inc 2.45% 15-15.03.35	2.450	15.03.35	EUR	-	1 000 000	-1 000 000	-	-	0.00
At&T Inc 2.875% 20-Perp	2.875	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Auchan Sa 2.375% 19-25.04.25	2.375	25.04.25	EUR	400 000	-	-400 000	-	-	0.00
Auckland Co 0.25% 21-17.11.31	0.250	17.11.31	EUR	-	2 800 000	-	2 800 000	2 314 897.20	1.83
Banc Ifis 4.5% 17-17.10.27 Regs	4.500	17.10.27	EUR	400 000	-	-	400 000	384 820.00	0.30
Banco Cred 1.75% 21-09.03.28	1.750	09.03.28	EUR	-	500 000	-	500 000	403 534.00	0.32
Basque Ctry 0.25% 20-30.04.31	0.250	30.04.31	EUR	1 500 000	-	-1 500 000	-	-	0.00
Bawag Group 5% 18-Perp	5.000	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Bayer Landk 1.875% 22-02.06.42	1.875	02.06.42	EUR	-	1 500 000	-	1 500 000	1 375 656.00	1.09
Bayern 0.01% 20-18.01.35	0.010	18.01.35	EUR	2 000 000	3 000 000	-2 500 000	2 500 000	1 883 022.50	1.49
Bbva 0.125% 21-24.03.27	0.125	24.03.27	EUR	500 000	-	-500 000	-	-	0.00
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	-	2 200 000	-1 400 000	800 000	729 619.20	0.58
Bco Sab 0.875% 21-16.06.28	0.875	16.06.28	EUR	-	200 000	-	200 000	164 153.60	0.13
Bco Sab 1.125% 20-11.03.27	1.125	11.03.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Bco Sab 5.75% 21-Perp	5.750	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Belfius Bk 3.125% 16-11.05.26	3.125	11.05.26	EUR	500 000	-	-500 000	-	-	0.00
Belfius Bk 3.625% 18-Perp	3.625	31.12.99	EUR	1 400 000	1 400 000	-2 400 000	400 000	306 427.60	0.24
Bfcm 0.01% 21-07.03.25	0.010	07.03.25	EUR	-	500 000	-	500 000	471 183.00	0.37
Bfcm 2.625% 22-06.11.29	2.625	06.11.29	EUR	-	500 000	-	500 000	468 921.00	0.37
Bfcm 3.875% 22-16.06.32	3.875	16.06.32	EUR	-	300 000	-	300 000	290 714.10	0.23
Bfcm Frn 05-Perp.	0.000	31.12.99	EUR	600 000	-	-600 000	-	-	0.00
Bng 0.875% 19-17.10.35	0.875	17.10.35	EUR	2 000 000	-	-	2 000 000	1 660 646.00	1.31
Bpce Sfh 1.75% 22-27.05.32	1.750	27.05.32	EUR	-	600 000	-	600 000	569 343.00	0.45
Bqe Postale 3.0% 21-Perp	3.000	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Bqe Postale 3.875% (Frn) 19-Perp	3.875	31.12.49	EUR	-	1 000 000	-1 000 000	-	-	0.00
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	-	750 000	-	750 000	654 708.75	0.52
Bundesobl-1.0% 20-27.10.21 Tb	0.000	27.10.21	EUR	-	6 000 000	-6 000 000	-	-	0.00
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	500 000	-	-500 000	-	-	0.00
By Lbk 1.375% 21-22.11.32	1.375	22.11.32	EUR	-	1 000 000	-1 000 000	-	-	0.00
Caixabank 3.625% 21-Perp	3.625	31.12.99	EUR	-	1 200 000	-1 200 000	-	-	0.00
Caixabank 5.25% 18-Perp	5.250	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Carmila 1.625% 21-01.04.29	1.625	01.04.29	EUR	800 000	-	-	800 000	606 646.67	0.48
Cassa Depo 1.0% 20-11.02.30	1.000	11.02.30	EUR	3 000 000	-	-	3 000 000	2 587 344.00	2.04
Cassa Depo 1.0% 20-21.09.28	1.000	21.09.28	EUR	2 300 000	500 000	-	2 800 000	2 512 473.60	1.98
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	-	600 000	-	600 000	564 157.93	0.44
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	400 000	-	-400 000	-	-	0.00
Co Fin 0.50% 22-16.03.28	0.500	16.03.28	EUR	-	2 000 000	-	2 000 000	1 843 662.00	1.45
Coca-Cola 0.625% 19-21.11.29	0.625	21.11.29	EUR	300 000	-	-300 000	-	-	0.00
Colgalm 0.30% 21-10.11.29	0.300	10.11.29	EUR	-	1 000 000	-1 000 000	-	-	0.00
Com.Di Milano 4.019% 05-29.06.35	4.019	29.06.35	EUR	-	1 500 000	-	1 500 000	1 523 510.85	1.20
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	1 500 000	1 500 000	-2 500 000	500 000	402 873.00	0.32

# JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Comzbnk 1.375% 21-29.12.31	1.375	29.12.31	EUR	-	500 000	-500 000	-	-	0.00
Comzbnk 6.125% 20-Perp	6.125	31.12.99	EUR	-	2 400 000	-2 400 000	-	-	0.00
Cppib Capit 0.875% 19-06.02.29	0.875	06.02.29	EUR	2 500 000	-	-	2 500 000	2 323 980.00	1.83
De Volksban 7.0% 22-Perp	7.000	31.12.99	EUR	-	700 000	-	700 000	654 227.00	0.52
Delta Lloyd	4.375	31.12.99	EUR	500 000	450 000	-500 000	450 000	441 290.70	0.35
Deut Kredbnk 0.01% 21-23.02.26	0.010	23.02.26	EUR	1 000 000	-	-	1 000 000	923 955.00	0.73
Deutschlan 0.10% 15.04.33 /Infl	0.106	15.04.33	EUR	-	10 500 000	-10 500 000	-	-	0.00
Deutschland 0% 21-19.10.22 Tb	0.000	19.10.22	EUR	-	6 000 000	-6 000 000	-	-	0.00
Deutschland 0% 22.02.23 Tb	0.000	22.02.23	EUR	-	6 000 000	-6 000 000	-	-	0.00
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	-	2 000 000	-	2 000 000	1 286 286.00	1.01
Dexia Clf 0.01% 20-22.01.27	0.010	22.01.27	EUR	500 000	-	-500 000	-	-	0.00
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	1 000 000	-	-	1 000 000	857 184.52	0.68
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
E.On 1.625% 22-29.03.31	1.625	29.03.31	EUR	-	500 000	-	500 000	438 659.50	0.35
Edp 1.70% 20-20.07.80 Regs	1.700	20.07.80	EUR	500 000	-	-500 000	-	-	0.00
Edp 1.875% 21-02.08.81	1.875	02.08.81	EUR	-	200 000	-200 000	-	-	0.00
Eli Lilly 0.50% 21-14.09.33	0.500	14.09.33	EUR	-	1 000 000	-1 000 000	-	-	0.00
Enel 1.375% 21-Perp	1.375	31.12.99	EUR	400 000	-	-400 000	-	-	0.00
Enexis 0.75% 19-02.07.31 Regs	0.750	02.07.31	EUR	400 000	-	-	400 000	333 448.40	0.26
Eqf 2.875% 22-06.04.32	2.875	06.04.32	EUR	-	400 000	-	400 000	337 986.43	0.27
Erg 0.50% 20-11.09.27	0.500	11.09.27	EUR	400 000	-	-400 000	-	-	0.00
Ericsson 1.125% 22-08.02.27	1.125	08.02.27	EUR	-	1 700 000	-	1 700 000	1 431 362.60	1.13
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	-	800 000	-800 000	-	-	0.00
Erste Bk 4.25% 20-Perp	4.250	31.12.99	EUR	1 600 000	-	-1 600 000	-	-	0.00
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	840 000	-	-840 000	-	-	0.00
Eu 0.0% 21-04.03.26	0.000	04.03.26	EUR	-	3 000 000	-	3 000 000	2 853 708.00	2.25
Eu 0.20% 21-04.06.36	0.200	04.06.36	EUR	3 000 000	-	-3 000 000	-	-	0.00
Eu 0.30% 20-04.11.50	0.300	04.11.50	EUR	4 000 000	5 000 000	-9 000 000	-	-	0.00
Eu 0.40% 21-04.02.37	0.400	04.02.37	EUR	-	1 200 000	-1 200 000	-	-	0.00
Eu 1.0% 22-06.07.32	1.000	06.07.32	EUR	-	1 830 000	-1 830 000	-	-	0.00
Eurofima 0.15% 19-10.10.34	0.150	10.10.34	EUR	500 000	-	-500 000	-	-	0.00
Eutelsat 2.25% 19-13.07.27 Regs	2.250	13.07.27	EUR	800 000	-	-800 000	-	-	0.00
Evonik Ind 1.375% 21-02.09.81	1.375	02.09.81	EUR	-	500 000	-500 000	-	-	0.00
Exor N.V. 1.75% 19-14.10.34	1.750	14.10.34	EUR	400 000	-	-400 000	-	-	0.00
Fastighets 1.125% 19-29.01.27 Regs	1.125	29.01.27	EUR	550 000	-	-550 000	-	-	0.00
Fonciere De 1.0% 21-27.07.29	1.000	27.07.29	EUR	-	500 000	-500 000	-	-	0.00
Fondiarria 5.75% 14-Perp	5.750	31.12.99	EUR	-	750 000	-	750 000	732 656.25	0.58
France 0.1% 21-25.07.38 /Infl	0.107	25.07.38	EUR	-	3 300 000	-	3 300 000	3 545 368.20	2.80
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	-	950 000	-100 000	850 000	822 587.50	0.65
Germany 0.1% 15.04.46 /Infl	0.116	15.04.46	EUR	-	1 000 000	-	1 000 000	1 375 699.00	1.09
Germany 0.5% 14-15.04.30 /Infl	0.566	15.04.30	EUR	-	9 000 000	-9 000 000	-	-	0.00
Gn St Nord 0.875% 21-25.11.24	0.875	25.11.24	EUR	-	750 000	-	750 000	710 195.36	0.56
Iberdrola 1.874% 20-Perp	1.874	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Iberdrola Int 1.45% 21-Perp	1.450	31.12.99	EUR	-	400 000	-	400 000	332 450.57	0.26
Ico 1.30% 22-31.10.26	1.300	31.10.26	EUR	-	1 500 000	-	1 500 000	1 481 028.09	1.17
Ing Group 1.0% 21-16.11.32	1.000	16.11.32	EUR	-	1 000 000	-1 000 000	-	-	0.00
Investec 0.50% 21-17.02.27	0.500	17.02.27	EUR	1 000 000	-	-	1 000 000	901 105.00	0.71
Ireland 1.35% 18-18.03.31	1.350	18.03.31	EUR	2 000 000	-	-2 000 000	-	-	0.00
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	1 400 000	-	1 400 000	1 022 424.20	0.81
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	1 000 000	-1 000 000	-	-	0.00
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	540 000	-	-540 000	-	-	0.00
Iren 1.95% 18-19.09.25	1.950	19.09.25	EUR	800 000	-	-800 000	-	-	0.00
Isp 0.75% 21-16.03.28	0.750	16.03.28	EUR	1 250 000	-	-1 250 000	-	-	0.00
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	-	1 500 000	-1 500 000	-	-	0.00
Isp 4.125% 20-Perp	4.125	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Isp 5.50% 20-Perp Regs	5.500	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Isp 6.375% 22-Perp	6.375	31.12.99	EUR	-	1 500 000	-1 500 000	-	-	0.00
Italy 0% 20-28.09.22 /Ctz	0.000	28.09.22	EUR	4 000 000	-	-4 000 000	-	-	0.00
Italy 0% 21-29.04.22 Bot	0.000	29.04.22	EUR	-	6 000 000	-6 000 000	-	-	0.00
Italy 0.25% 21-15.03.28 /Btp	0.250	15.03.28	EUR	-	1 422 000	-	1 422 000	1 243 932.89	0.98

# JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Italy 0.50% 20-01.02.26 /Btp	0.500	01.02.26	EUR	3 500 000	-	-	3 500 000	3 312 165.50	2.61
Italy 0.95% 21-01.03.37 /Btp	0.950	01.03.37	EUR	-	1 000 000	-	1 000 000	715 948.00	0.56
Italy 1.50% 20-30.04.45 /Btp	1.500	30.04.45	EUR	4 500 000	-	-1 500 000	3 000 000	2 069 694.00	1.63
Johnson Ctr 1.0% 20-15.09.32	1.000	15.09.32	EUR	1 000 000	-	-1 000 000	-	-	0.00
Jyske Bk 0.25% 21-17.02.28	0.250	17.02.28	EUR	-	1 000 000	-1 000 000	-	-	0.00
Jyske Bk 3.625% 21-Perp	3.625	31.12.99	EUR	-	1 200 000	-1 200 000	-	-	0.00
Kaernt Aus 0% 16-14.01.32	0.000	14.01.32	EUR	1 500 000	-	-1 500 000	-	-	0.00
Kbc 0.75% 21-31.05.31	0.750	31.05.31	EUR	800 000	-	-800 000	-	-	0.00
Kbc 1.50% (Frn) 22-29.03.26	1.500	29.03.26	EUR	-	500 000	-	500 000	481 008.00	0.38
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Kfw 0.125% 22-09.01.32	0.125	09.01.32	EUR	-	12 000 000	-12 000 000	-	-	0.00
Kfw 1.375% 22-07.06.32	1.375	07.06.32	EUR	-	7 000 000	-	7 000 000	6 599 082.00	5.21
Ldkr B-W 0.375% 19-29.07.26	0.375	29.07.26	EUR	700 000	-	-700 000	-	-	0.00
Ldkr B-W 4.0% 19-Perp	4.000	31.12.99	EUR	-	1 400 000	-1 400 000	-	-	0.00
Leaseplan 7.375% 19-Perp	7.375	31.12.99	EUR	-	4 050 000	-2 800 000	1 250 000	1 223 106.25	0.96
Leg Immobi 0.75% 21-30.06.31	0.750	30.06.31	EUR	500 000	-	-500 000	-	-	0.00
Luxemburg 0.0% 20-14.09.32	0.000	14.09.32	EUR	6 000 000	1 200 000	-3 200 000	4 000 000	3 242 776.00	2.56
Madrid 0.42% 21-30.04.31	0.420	30.04.31	EUR	-	1 000 000	-	1 000 000	841 582.00	0.66
Madrid 1.723% 22-30.04.32	1.723	30.04.32	EUR	-	1 500 000	-	1 500 000	1 387 995.00	1.10
Munhvp 0.01% 21-19.10.39	0.010	19.10.39	EUR	2 000 000	400 000	-	2 400 000	1 562 104.80	1.23
Munhvp 0.375% 21-09.03.29	0.375	09.03.29	EUR	1 000 000	-	-1 000 000	-	-	0.00
Natl Grid P 0.553% 20-18.09.29	0.553	18.09.29	EUR	500 000	-	-500 000	-	-	0.00
Nether Gove 0.5% 19-15.01.40	0.500	15.01.40	EUR	6 500 000	4 750 000	-3 000 000	8 250 000	6 470 260.50	5.11
Nether Gove 0.50% 22-15.07.32	0.500	15.07.32	EUR	-	8 000 000	-2 000 000	6 000 000	5 331 240.00	4.21
Ngg Finance 1.625% 19-05.12.79	1.625	05.12.79	EUR	-	1 000 000	-	1 000 000	902 325.00	0.71
Nibc Bank N 0.5% 19-19.03.27	0.500	19.03.27	EUR	500 000	-	-500 000	-	-	0.00
Nibc Bk Nv 0.25% 21-09.09.26	0.250	09.09.26	EUR	-	700 000	-	700 000	601 838.30	0.47
Nibc Bk Nv 0.875% 19-08.07.25	0.875	08.07.25	EUR	800 000	-	-	800 000	746 996.80	0.59
Nidec Corp 0.046% 21-30.03.26	0.046	30.03.26	EUR	500 000	-	-500 000	-	-	0.00
Nordea Bank 3.5% 17-Perp	3.500	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
Nordea Bk 1% 19-27.06.29	1.000	27.06.29	EUR	1 705 000	-	-1 705 000	-	-	0.00
Novartis	1.625	09.11.26	EUR	350 000	-	-350 000	-	-	0.00
Nrw Bk 0.0% 20-18.02.30	0.000	18.02.30	EUR	3 000 000	-	-	3 000 000	2 585 694.00	2.04
Nth Rhine-W 0% 19-26.11.29	0.000	26.11.29	EUR	3 000 000	2 045 000	-	5 045 000	4 397 079.73	3.47
Nth Rhine-W 0.0% 20-12.10.35	0.000	12.10.35	EUR	3 500 000	2 500 000	-3 000 000	3 000 000	2 202 717.00	1.74
Nth Rhine-W 0.95% 21-10.01.21	0.950	10.01.21	EUR	5 000 000	8 000 000	-9 000 000	4 000 000	1 797 580.00	1.42
Nth Rhine-W 1.375% 15.01.20 Regs	1.375	15.01.20	EUR	2 000 000	-	-2 000 000	-	-	0.00
Nth Rhine-W 1.45% 22-19.01.22	1.450	19.01.22	EUR	-	7 500 000	-	7 500 000	4 335 987.75	3.42
Nwb 0.50% 21-26.04.51	0.500	26.04.51	EUR	2 000 000	-	-400 000	1 600 000	1 017 846.40	0.80
Omv 2.50% 20-Perp	2.500	31.12.99	EUR	1 600 000	-	-1 600 000	-	-	0.00
Orange 1.75% 19-Perp	1.750	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	1 000 000	-	-	1 000 000	927 698.54	0.73
Prcrho 6.0% 16-06.05.26	6.000	06.05.26	EUR	1 000 000	-	-	1 000 000	1 059 650.00	0.84
R Bosch Inv 2.625% 13-24.05.28	2.625	24.05.28	EUR	-	500 000	-	500 000	493 070.50	0.39
Regiao Dos 1.095% 21-27.09.36	1.095	27.09.36	EUR	-	2 000 000	-1 000 000	1 000 000	769 435.00	0.61
Rep Of Aus G B 1.85% 23.05.49	1.850	23.05.49	EUR	-	1 100 000	-	1 100 000	1 011 180.50	0.80
Repsm 2.50% 21-Perp	2.500	31.12.99	EUR	-	750 000	-750 000	-	-	0.00
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	-	1 000 000	-1 000 000	-	-	0.00
Simon Intl 1.125% 21-19.03.33	1.125	19.03.33	EUR	500 000	-	-500 000	-	-	0.00
Snam 0.75% 22-20.06.29	0.750	20.06.29	EUR	-	800 000	-800 000	-	-	0.00
Snr 2.375% 22-06.04.28	2.375	06.04.28	EUR	-	300 000	-	300 000	273 930.30	0.22
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	-	800 000	-800 000	-	-	0.00
Spanish Gov 0.0% 21-31.01.28	0.000	31.01.28	EUR	-	1 410 000	-1 410 000	-	-	0.00
Spanish Gov 1.0% 20-31.10.50 144A	1.000	31.10.50	EUR	-	1 000 000	-1 000 000	-	-	0.00
Spanish Gov 1.20% 20-31.10.40 Regs	1.200	31.10.40	EUR	-	500 000	-500 000	-	-	0.00
Sse 4.0% 22-Perp	4.000	31.12.99	EUR	-	500 000	-	500 000	433 255.00	0.34
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	1 000 000	-	-1 000 000	-	-	0.00
Svensk Expo 2.0% 22-30.06.27	2.000	30.06.27	EUR	-	1 500 000	-	1 500 000	1 510 216.50	1.19
Swiss Life 0.50% 21-15.09.31	0.500	15.09.31	EUR	-	500 000	-500 000	-	-	0.00



# JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Technipmc 3.75% 13-07.10.33	3.750	07.10.33	EUR	300 000	-	-	300 000	306 894.09	0.24
Telia 1.375% 20-11.05.81 Regs	1.375	11.05.81	EUR	500 000	-	-500 000	-	-	0.00
Terna 2.375% 22-Perp	2.375	31.12.99	EUR	-	950 000	-	950 000	711 721.00	0.56
Triodos Bk 2.25% 21-05.02.32	2.250	05.02.32	EUR	-	500 000	-	500 000	439 459.46	0.35
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	1 000 000	1 100 000	-1 000 000	1 100 000	819 459.30	0.65
Valeo Sa 1.0% 21-03.08.28	1.000	03.08.28	EUR	-	400 000	-400 000	-	-	0.00
Verizon Com 0.75% 21-22.03.32	0.750	22.03.32	EUR	1 000 000	-	-1 000 000	-	-	0.00
Vestas Wind 2.0% 22-15.06.34	2.000	15.06.34	EUR	-	500 000	-	500 000	416 444.00	0.33
Vf Corp 0.25% 20-25.02.28	0.250	25.02.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Vodafone 2.625% 20-27.08.80	2.625	27.08.80	EUR	-	1 000 000	-500 000	500 000	433 138.50	0.34
Vodafone 3.1% 18-03.01.79	3.100	03.01.79	EUR	-	500 000	-500 000	-	-	0.00
Volksbank 7.75% 19-Perp	7.750	31.12.99	EUR	-	2 000 000	-	2 000 000	1 941 414.00	1.53
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Zuercher Kb 0.0% 21-15.05.26	0.000	15.05.26	EUR	-	1 500 000	-	1 500 000	1 398 435.00	1.10
								<b>115 534 951.71</b>	<b>91.17</b>
<b>Index options</b>									
Euro Bund		24.09.21	EUR	-	325	-325	-	-	0.00
Euro Bund		23.12.21	EUR	-	800	-800	-	-	0.00
								-	<b>0.00</b>
<b>Treasury Bills</b>									
Bundesobl-1.0% 20-25.08.21 Tb		25.08.21	EUR	5 000 000	-	-5 000 000	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>115 534 951.71</b>	<b>91.17</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Bpce 1.50% 21-13.01.42	1.500	13.01.42	EUR	-	600 000	-600 000	-	-	0.00
Bqe Postale 0.75% 21-23.06.31	0.750	23.06.31	EUR	600 000	-	-600 000	-	-	0.00
Erg 0.875% 21-15.09.31	0.875	15.09.31	EUR	-	400 000	-400 000	-	-	0.00
Fonciere De 1.0% 21-27.07.29	1.000	27.07.29	EUR	-	900 000	-900 000	-	-	0.00
France O.A. 0% 16-25.05.52	0.000	25.05.52	EUR	-	6 500 000	-	6 500 000	3 063 190.26	2.42
Jfm 0.05% 20-12.02.27	0.050	12.02.27	EUR	1 000 000	-	-	1 000 000	920 753.00	0.73
Met Tenerife 1.229% 21-30.07.36	1.229	30.07.36	EUR	-	1 000 000	-	1 000 000	779 027.48	0.61
Spain 0% 17-30.07.48 /Stp lo	0.000	30.07.48	EUR	-	1 500 000	-	1 500 000	654 269.70	0.52
Spbk Bolikr 0.05% 21-03.11.28	0.050	03.11.28	EUR	-	1 000 000	-	1 000 000	882 810.00	0.70
Vr-Group Pl 2.375% 22-30.05.29	2.375	30.05.29	EUR	-	800 000	-	800 000	767 456.00	0.60
								<b>7 067 506.44</b>	<b>5.58</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>7 067 506.44</b>	<b>5.58</b>

# JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Other transferable securities									
<b>Bonds</b>									
Lbk Berlin 1.75% 19-01.10.29	1.750	01.10.29	EUR	500 000	-	-	500 000	431 866.28	0.34
								<b>431 866.28</b>	<b>0.34</b>
<b>Total other transferable securities</b>								<b>431 866.28</b>	<b>0.34</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>123 034 324.43</b>	<b>97.09</b>
<b>Liquidities and deposits</b>								<b>1 416 476.23</b>	<b>1.12</b>
<b>Other assets</b>								<b>2 265 835.98</b>	<b>1.79</b>
<b>TOTAL NET ASSETS</b>								<b>126 716 636.64</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Bond - EUR Corporates

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
A2A 0.625% 21-15.07.31	0.625	15.07.31	EUR	-	500 000	-500 000	-	-	0.00
Ab Inbev 2% 18-23.01.35	2.000	23.01.35	EUR	1 000 000	-	-	1 000 000	834 851.00	0.89
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	1 000 000	-	-	1 000 000	897 871.00	0.96
Abertis	1.375	20.05.26	EUR	700 000	-	-	700 000	659 180.90	0.71
Abn Amro Ba 0.60% 20-15.01.27	0.600	15.01.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Accor 1.75% 19-04.02.26	3.000	04.02.26	EUR	500 000	-	-	500 000	459 917.50	0.49
Aegon 5.625% 19-Perp	5.625	31.12.99	EUR	750 000	-	-750 000	-	-	0.00
Aegon Nv Frn	0.000	31.12.99	EUR	1 000 000	-	-	1 000 000	841 250.00	0.90
Aeroporti R 1.75% 21-30.07.31	1.750	30.07.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ageas Fin 3.875% 19-Perp Regs	3.875	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Aib Grp 6.25% 20-Perp	6.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Allianz 2.60% 21-Perp	2.600	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
Allianz 4.252% 22-05.07.52	4.252	05.07.52	EUR	-	500 000	-	500 000	479 448.00	0.51
Amadeus It 2.50% 20-20.05.24	2.500	20.05.24	EUR	1 500 000	-	-	1 500 000	1 512 746.85	1.62
Amp Tech Hd 0.75% 20-04.05.26	0.750	04.05.26	EUR	500 000	-	-	500 000	466 895.00	0.50
Amp Tech Hd 2% 18-08.10.28	2.000	08.10.28	EUR	500 000	-	-	500 000	472 925.00	0.51
Apple Inc 0.50% 19-15.11.31	0.500	15.11.31	EUR	-	1 500 000	-	1 500 000	1 263 046.50	1.35
Apt Pipelin 2.0% 20-15.07.30	2.000	15.07.30	EUR	800 000	-	-	800 000	688 252.80	0.74
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	750 000	-	-750 000	-	-	0.00
Assgen 2.124% 19-01.10.30	2.124	01.10.30	EUR	-	300 000	-	300 000	238 017.00	0.26
Astrazeneca 0.375% 21-03.06.29	0.375	03.06.29	EUR	500 000	-	-500 000	-	-	0.00
At&T Inc 2.45% 15-15.03.35	2.450	15.03.35	EUR	-	1 000 000	-1 000 000	-	-	0.00
At&T Inc 2.875% 20-Perp	2.875	31.12.99	EUR	1 000 000	1 000 000	-2 000 000	-	-	0.00
Auchan 3.25% 20-23.07.27	3.250	23.07.27	EUR	1 000 000	-	-	1 000 000	897 525.00	0.96
Axa-Uap Frn 04	0.000	31.12.99	EUR	-	1 250 000	-	1 250 000	1 039 802.50	1.11
Banc Ifis 4.5% 17-17.10.27 Regs	4.500	17.10.27	EUR	400 000	-	-	400 000	384 820.00	0.41
Banco Cred 1.75% 21-09.03.28	1.750	09.03.28	EUR	-	500 000	-	500 000	403 534.00	0.43
Bawag Group 5% 18-Perp	5.000	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Bbva 0.50% 20-14.01.27	0.500	14.01.27	EUR	700 000	-	-	700 000	618 849.70	0.66
Bbva 1.0% 20-16.01.30	1.000	16.01.30	EUR	1 000 000	-	-1 000 000	-	-	0.00
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	-	1 600 000	-800 000	800 000	729 619.20	0.78
Bco Sab 1.125% 20-11.03.27	1.125	11.03.27	EUR	1 000 000	-	-	1 000 000	916 340.00	0.98
Bco Sab 2.625% 22-24.03.26	2.625	24.03.26	EUR	-	400 000	-	400 000	381 344.00	0.41
Bco Sab 5.75% 21-Perp	5.750	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Belfius Bk 3.625% 18-Perp	3.625	31.12.99	EUR	1 000 000	1 800 000	-2 400 000	400 000	306 427.60	0.33
Bfcm 0.01% 21-07.03.25	0.010	07.03.25	EUR	-	100 000	-	100 000	94 236.60	0.10
Bfcm 2.625% 22-06.11.29	2.625	06.11.29	EUR	-	1 000 000	-	1 000 000	937 842.00	1.00
Bfcm 3.875% 22-16.06.32	3.875	16.06.32	EUR	-	300 000	-	300 000	290 714.10	0.31
Bfcm Frn 05-Perp.	0.000	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Bmw Fin	2.625	17.01.24	EUR	600 000	-	-600 000	-	-	0.00
Bmw Us Cap 1% 15-20.04.27	1.000	20.04.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Bp Sondrio 1.25% 21-13.07.27	1.250	13.07.27	EUR	-	500 000	-500 000	-	-	0.00
Bpce 1% 19-01.04.25	1.000	01.04.25	EUR	600 000	-	-	600 000	572 844.60	0.61
Bpce Sfh 1.75% 22-27.05.32	1.750	27.05.32	EUR	-	1 200 000	-	1 200 000	1 138 686.00	1.22
Bqe Postale 3.0% 21-Perp	3.000	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Bqe Postale 3.875% (Frn) 19-Perp	3.875	31.12.49	EUR	-	1 000 000	-1 000 000	-	-	0.00
Brisa C Rod 2.375% 17-10.05.27	2.375	10.05.27	EUR	500 000	-	-	500 000	504 417.50	0.54
Britel 1.5% 17-23.06.27	1.500	23.06.27	EUR	500 000	-	-	500 000	470 277.00	0.50
Britel 1.874% 20-18.08.80	1.874	18.08.80	EUR	700 000	-	-700 000	-	-	0.00
Bundesobl-1 0% 20-27.10.21 Tb	0.000	27.10.21	EUR	-	6 000 000	-6 000 000	-	-	0.00
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	500 000	-	-500 000	-	-	0.00
By Lbk 1.375% 21-22.11.32	1.375	22.11.32	EUR	-	1 000 000	-1 000 000	-	-	0.00
Caixabank 0.625% 19-01.10.24	0.625	01.10.24	EUR	1 000 000	-	-	1 000 000	950 227.00	1.02
Caixabank 3.625% 21-Perp	3.625	31.12.99	EUR	-	800 000	-800 000	-	-	0.00
Caixabank 5.25% 18-Perp	5.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00

# JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Carrefour 1% 19-17.05.27 Regs	1.000	17.05.27	EUR	500 000	-	-500 000	-	-	0.00
Castellum 0.75% 19-04.09.26	0.750	04.09.26	EUR	400 000	-	-	400 000	319 795.20	0.34
Castellum 2.125% 18-20.11.23 Regs	2.125	20.11.23	EUR	400 000	-	-	400 000	388 664.40	0.42
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	-	600 000	-	600 000	564 157.93	0.60
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	700 000	-	-700 000	-	-	0.00
Chorus Ltd 0.875% 19-05.12.26	0.875	05.12.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ck Hutchiso 0.75% 19-17.04.26	0.750	17.04.26	EUR	900 000	-	-900 000	-	-	0.00
Ckh Fin	1.250	06.04.23	EUR	600 000	-	-600 000	-	-	0.00
Co Fin 0.50% 22-16.03.28	0.500	16.03.28	EUR	-	1 000 000	-	1 000 000	921 831.00	0.99
Colgalm 0.30% 21-10.11.29	0.300	10.11.29	EUR	-	1 000 000	-1 000 000	-	-	0.00
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	1 000 000	1 000 000	-1 000 000	1 000 000	805 746.00	0.86
Comzbnk 1.375% 21-29.12.31	1.375	29.12.31	EUR	-	500 000	-500 000	-	-	0.00
Comzbnk 6.125% 20-Perp	6.125	31.12.99	EUR	-	2 400 000	-2 400 000	-	-	0.00
Covivio 1.875% 18-24.09.25	1.875	24.09.25	EUR	500 000	-	-500 000	-	-	0.00
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	1 000 000	-	-	1 000 000	991 961.00	1.06
De Volksban 7.0% 22-Perp	7.000	31.12.99	EUR	-	700 000	-	700 000	654 227.00	0.70
Dell Bank 0.50% 27.10.26 Regs	0.500	27.10.26	EUR	-	500 000	-	500 000	453 351.00	0.49
Dell Bank 1.625% 20-24.06.24	1.625	24.06.24	EUR	500 000	-	-500 000	-	-	0.00
Delta Lloyd	4.375	31.12.99	EUR	1 000 000	600 000	-1 000 000	600 000	588 387.60	0.63
Deut Kredbk 0.75% 17-26.09.24	0.750	26.09.24	EUR	-	200 000	-	200 000	192 687.92	0.21
Deut Post 1.0% 20-20.05.32	1.000	20.05.32	EUR	1 400 000	-	-1 400 000	-	-	0.00
Deutsch 1.375% 18-28.03.31 Regs	1.375	28.03.31	EUR	2 000 000	-	-	2 000 000	1 813 184.00	1.94
Deutschland 0% 21-19.10.22 Tb	0.000	19.10.22	EUR	-	6 000 000	-6 000 000	-	-	0.00
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	1 000 000	-	-	1 000 000	857 184.52	0.92
Ds Smith 0.875% 12.09.26 Regs	0.875	12.09.26	EUR	400 000	-	-	400 000	358 782.40	0.38
Dt Bahn Fin 0.35% 21-29.09.31	0.350	29.09.31	EUR	-	600 000	-600 000	-	-	0.00
Dt Bahn Fin 0.625% 20-08.12.50	0.625	08.12.50	EUR	1 000 000	-	-	1 000 000	529 982.00	0.57
Dtch Wohnen 1.0% 20-30.04.25	1.000	30.04.25	EUR	1 000 000	-	-	1 000 000	948 060.58	1.02
E.On 1.625% 22-29.03.31	1.625	29.03.31	EUR	-	1 500 000	-	1 500 000	1 315 978.50	1.41
East Japan 0.773% 15.09.34 Regs	0.773	15.09.34	EUR	-	900 000	-	900 000	680 325.30	0.73
Edenred 1.375% 20-18.06.29	1.375	18.06.29	EUR	1 000 000	-	-	1 000 000	890 430.00	0.95
Edp 1.70% 20-20.07.80 Regs	1.700	20.07.80	EUR	-	400 000	-400 000	-	-	0.00
Edp 1.875% 21-02.08.81	1.875	02.08.81	EUR	-	300 000	-300 000	-	-	0.00
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	400 000	-	-400 000	-	-	0.00
Eli Lilly 0.50% 21-14.09.33	0.500	14.09.33	EUR	-	1 000 000	-1 000 000	-	-	0.00
Eli Lilly 0.625% 19-01.11.31	0.625	01.11.31	EUR	300 000	-	-	300 000	249 535.50	0.27
Emerson El 1.25% 19-15.10.25	1.250	15.10.25	EUR	700 000	-	-	700 000	677 652.50	0.73
Enel 1.375% 21-Perp	1.375	31.12.99	EUR	750 000	-	-750 000	-	-	0.00
Eqd 0.875% 21-14.05.31	0.875	14.05.31	EUR	500 000	-	-500 000	-	-	0.00
Eqd 2.875% 22-06.04.32	2.875	06.04.32	EUR	-	750 000	-	750 000	633 724.55	0.68
Ericsson 1.125% 22-08.02.27	1.125	08.02.27	EUR	-	2 500 000	-	2 500 000	2 104 945.00	2.26
Erste Bk 0.10% 20-16.11.28	0.100	16.11.28	EUR	1 000 000	-	-	1 000 000	849 367.00	0.91
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Erste Bk 4.25% 20-Perp	4.250	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	1 500 000	-	-1 500 000	-	-	0.00
Eurofins 3.75% 20-17.07.26	3.750	17.07.26	EUR	500 000	-	-	500 000	520 051.00	0.56
Eutelsat 2.25% 19-13.07.27 Regs	2.250	13.07.27	EUR	1 500 000	-	-1 500 000	-	-	0.00
Evonik 2.125% 17-07.07.77 Regs	2.125	07.07.77	EUR	400 000	-	-400 000	-	-	0.00
Evonik Ind 1.375% 21-02.09.81	1.375	02.09.81	EUR	-	500 000	-500 000	-	-	0.00
Fastighets 1.25% 20-28.01.28	1.250	28.01.28	EUR	600 000	-	-	600 000	409 507.20	0.44
Fonciere De 1.0% 21-27.07.29	1.000	27.07.29	EUR	-	500 000	-500 000	-	-	0.00
Fondiaría	5.750	31.12.99	EUR	-	750 000	-	750 000	732 656.25	0.78
Fresenius M 1.50% 20-29.05.30	1.500	29.05.30	EUR	500 000	-	-	500 000	416 249.00	0.45
Gas Nat 0.875% 17-15.05.25 Regs	0.875	15.05.25	EUR	-	100 000	-	100 000	95 746.90	0.10
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	-	1 150 000	-	1 150 000	1 112 912.50	1.19
Glbwr Re Es 3% 18-29.03.25 Regs	3.000	29.03.25	EUR	1 000 000	-	-	1 000 000	881 828.03	0.94
Gn St Nord 0.875% 21-25.11.24	0.875	25.11.24	EUR	-	1 000 000	-	1 000 000	946 927.14	1.01
Gr City Pr 1.50% 20-Perp	1.500	31.12.99	EUR	1 300 000	-	-	1 300 000	908 066.38	0.97
Hella Hueck 0.50% 19-26.01.27	0.500	26.01.27	EUR	600 000	-	-600 000	-	-	0.00
Hld Inf Tr 2.5% 20-04.05.27	2.500	04.05.27	EUR	300 000	-	-	300 000	286 620.00	0.31

# JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Hld Inf Tra 1.625% 20-18.09.29	1.625	18.09.29	EUR	800 000	-	-	800 000	688 708.80	0.74
Iberdrola I 2.625% 18-Perp	2.625	31.12.99	EUR	500 000	-	-	500 000	484 188.00	0.52
Iberdrola Int 1.45% 21-Perp	1.450	31.12.99	EUR	-	400 000	-	400 000	332 450.57	0.36
Icade Sa 1.5% 17-13.09.27 Regs	1.500	13.09.27	EUR	500 000	-	-	500 000	456 467.50	0.49
Iliad 2.375% 20-17.06.26	2.375	17.06.26	EUR	400 000	-	-400 000	-	-	0.00
Imerys 1.0% 21-15.07.31	1.000	15.07.31	EUR	500 000	-	-	500 000	362 450.50	0.39
Ing Group 1.0% 21-16.11.32	1.000	16.11.32	EUR	-	1 000 000	-1 000 000	-	-	0.00
Investor 1.5% 18-12.09.30	1.500	12.09.30	EUR	2 000 000	-	-2 000 000	-	-	0.00
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	1 400 000	-	1 400 000	1 022 424.20	1.10
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	1 000 000	-1 000 000	-	-	0.00
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	-	300 000	-	300 000	245 056.50	0.26
Isp 1% 19-19.11.26 Regs	1.000	19.11.26	EUR	500 000	-	-	500 000	450 024.50	0.48
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	1 000 000	1 000 000	-2 000 000	-	-	0.00
Isp 6.375% 22-Perp	6.375	31.12.99	EUR	-	2 500 000	-2 500 000	-	-	0.00
Italy 0% 21-29.04.22 Bot	0.000	29.04.22	EUR	-	3 000 000	-3 000 000	-	-	0.00
Itv 1.375% 19-26.09.26	1.375	26.09.26	EUR	400 000	-	-	400 000	357 819.60	0.38
Itv 2% 16-01.12.23	2.000	01.12.23	EUR	500 000	-	-	500 000	499 347.50	0.53
Jnj 1.15% 16-20.11.28	1.150	20.11.28	EUR	-	2 000 000	-	2 000 000	1 875 788.00	2.01
John Deere 1.375% 20-02.04.24	1.375	02.04.24	EUR	1 000 000	-	-	1 000 000	996 500.00	1.07
Jyske Bk 0.25% 21-17.02.28	0.250	17.02.28	EUR	-	1 000 000	-1 000 000	-	-	0.00
Jyske Bk 3.625% 21-Perp	3.625	31.12.99	EUR	750 000	450 000	-1 200 000	-	-	0.00
Kbc 0.75% 21-31.05.31	0.750	31.05.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Kbc 1.50% (Frn) 22-29.03.26	1.500	29.03.26	EUR	-	1 000 000	-	1 000 000	962 016.00	1.03
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Klepierre 1.375% 17-16.02.27	1.375	16.02.27	EUR	1 000 000	-	-	1 000 000	907 671.00	0.97
Lbk Bw 3.625% 15-16.06.25	3.625	16.06.25	EUR	1 000 000	-	-	1 000 000	986 008.00	1.06
Ldkr B-W 2.20% 19-09.05.29 Regs	2.200	09.05.29	EUR	1 200 000	-	-	1 200 000	977 689.20	1.05
Ldkr B-W 4.0% 19-Perp	4.000	31.12.99	EUR	-	1 600 000	-1 600 000	-	-	0.00
Leaseplan 7.375% 19-Perp	7.375	31.12.99	EUR	-	4 500 000	-2 800 000	1 700 000	1 663 424.50	1.78
Leg Immo 0.875% 19-28.11.27	0.875	28.11.27	EUR	300 000	-	-300 000	-	-	0.00
Leg Immobi 0.75% 21-30.06.31	0.750	30.06.31	EUR	500 000	-	-400 000	100 000	71 276.90	0.08
Legrand Sa 0.75% 20-20.05.30	0.750	20.05.30	EUR	900 000	-	-900 000	-	-	0.00
Lvmh 0.375% 20-11.02.31 Regs	0.375	11.02.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Macquarie G 0.95% 21-21.05.31	0.950	21.05.31	EUR	1 500 000	-	-	1 500 000	1 162 846.50	1.25
Madrilena R 1.375% 17-11.04.25	1.375	11.04.25	EUR	600 000	-	-	600 000	566 155.20	0.61
Madrilena R 2.25% 17-11.04.29	2.250	11.04.29	EUR	1 000 000	-	-	1 000 000	877 278.00	0.94
Manpower 1.75% 18-22.06.26	1.750	22.06.26	EUR	500 000	-	-	500 000	479 592.00	0.51
Medtrnc 1.125% 19-07.03.27	1.125	07.03.27	EUR	900 000	-	-	900 000	846 266.40	0.91
Medtrnc 1.375% 20-15.10.40	1.375	15.10.40	EUR	-	1 500 000	-	1 500 000	1 060 041.00	1.14
Merck Kgaa 1.625% 20-09.09.80	1.625	09.09.80	EUR	1 400 000	-	-	1 400 000	1 222 124.75	1.31
Metsa Board 2.75% 17-29.09.27	2.750	29.09.27	EUR	700 000	-	-	700 000	664 645.10	0.71
Munhvp 0.01% 21-19.10.39	0.010	19.10.39	EUR	-	600 000	-	600 000	390 526.20	0.42
Nat Bui Soc 1.5% 18-08.03.26	1.500	08.03.26	EUR	700 000	-	-	700 000	670 977.30	0.72
Neopost 2.25% 20-03.02.25	2.250	03.02.25	EUR	800 000	-	-800 000	-	-	0.00
Ngg Finance 1.625% 19-05.12.79	1.625	05.12.79	EUR	-	1 000 000	-	1 000 000	902 325.00	0.97
Nibc Bk Nv 0.25% 21-09.09.26	0.250	09.09.26	EUR	-	700 000	-	700 000	601 838.30	0.64
Nokia Oyj 2% 19-11.03.26	2.000	11.03.26	EUR	500 000	-	-500 000	-	-	0.00
Nordea 0.625% 21-18.08.31	0.625	18.08.31	EUR	1 500 000	-	-1 500 000	-	-	0.00
Nordea Bank 3.5% 17-Perp	3.500	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Nordea Bk 1% 19-27.06.29	1.000	27.06.29	EUR	500 000	-	-500 000	-	-	0.00
Omv 2.50% 20-Perp	2.500	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Orange 1.75% 19-Perp	1.750	31.12.99	EUR	400 000	100 000	-500 000	-	-	0.00
Orsted 1.75% 19-09.12.3019	1.750	09.12.19	EUR	1 000 000	-	-1 000 000	-	-	0.00
Pepsico 0.875% 19-16.10.39	0.875	16.10.39	EUR	-	500 000	-	500 000	332 287.50	0.36
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	1 000 000	-	-	1 000 000	927 698.54	0.99
Prologis In 2.375% 18-14.11.30	2.375	14.11.30	EUR	600 000	-	-	600 000	541 099.20	0.58
Prolos Eu 0.625% 19-10.09.31	0.625	10.09.31	EUR	400 000	-	-	400 000	306 277.19	0.33
R Bosch Inv 2.625% 13-24.05.28	2.625	24.05.28	EUR	-	800 000	-	800 000	788 912.80	0.85
Red Elec Fi 0.50% 21-24.05.33	0.500	24.05.33	EUR	300 000	-	-300 000	-	-	0.00
Red Elec Fi 1.25% 18-13.03.27	1.250	13.03.27	EUR	500 000	-	-500 000	-	-	0.00

# JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Renault 2.375% 20-25.05.26	2.375	25.05.26	EUR	500 000	-	-500 000	-	-	0.00
Rentokil In 0.50% 20-14.10.28	0.500	14.10.28	EUR	500 000	-	-	500 000	413 227.00	0.44
Repsm 2.50% 21-Perp	2.500	31.12.99	EUR	-	750 000	-750 000	-	-	0.00
Repsol Euro 0.375% 21-06.07.29	0.375	06.07.29	EUR	-	2 000 000	-2 000 000	-	-	0.00
Sagax 2.25% 19-13.03.25	2.250	13.03.25	EUR	400 000	-	-	400 000	380 437.60	0.41
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	-	1 500 000	-1 500 000	-	-	0.00
Schneid El 1.5% 19-15.01.28	1.500	15.01.28	EUR	500 000	-	-	500 000	476 072.00	0.51
Scor Se	3.000	08.06.46	EUR	1 000 000	-	-	1 000 000	959 471.00	1.03
Siemens Fin 2.875% 13-10.03.28	2.875	10.03.28	EUR	-	1 000 000	-	1 000 000	1 011 890.00	1.08
Signify N.V 2.375% 20-11.05.27	2.375	11.05.27	EUR	300 000	-	-	300 000	284 826.30	0.31
Sixt 1.75% 20-09.12.24	1.750	09.12.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Smithkline	1.375	02.12.24	EUR	500 000	-	-	500 000	496 217.00	0.53
Snam 0.75% 22-20.06.29	0.750	20.06.29	EUR	-	500 000	-500 000	-	-	0.00
Snr 2.375% 22-06.04.28	2.375	06.04.28	EUR	-	600 000	-	600 000	547 860.60	0.59
Sodexo 1.0% 20-17.07.28	1.000	17.07.28	EUR	200 000	-	-	200 000	178 092.00	0.19
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	400 000	700 000	-1 100 000	-	-	0.00
Sse 4.0% 22-Perp	4.000	31.12.99	EUR	-	500 000	-	500 000	433 255.00	0.46
Statoil 1.625% 16-09.11.36	1.625	09.11.36	EUR	-	500 000	-500 000	-	-	0.00
Stedin Hold 2.375% 03.06.30 Regs	2.375	03.06.30	EUR	-	600 000	-	600 000	564 141.00	0.60
Suez Sa 1.625% 19-Perp	1.625	31.12.99	EUR	800 000	-	-	800 000	671 944.00	0.72
Swiss Life 0.50% 21-15.09.31	0.500	15.09.31	EUR	-	500 000	-500 000	-	-	0.00
Telenor	2.625	06.12.24	EUR	500 000	-	-	500 000	508 667.80	0.54
Telia 1.375% 20-11.05.81 Regs	1.375	11.05.81	EUR	300 000	-	-300 000	-	-	0.00
Terna 2.375% 22-Perp	2.375	31.12.99	EUR	-	950 000	-	950 000	711 721.00	0.76
Tig Immobil 1.5% 19-28.05.26	1.500	28.05.26	EUR	700 000	-	-700 000	-	-	0.00
Transurban 1.45% 19-16.05.29	1.450	16.05.29	EUR	500 000	-	-	500 000	444 535.00	0.48
Triodos Bk 2.25% 21-05.02.32	2.250	05.02.32	EUR	-	500 000	-	500 000	439 459.46	0.47
Tyco Intl	1.375	25.02.25	EUR	600 000	-	-	600 000	579 045.00	0.62
Ubisoft Ent 0.878% 20-24.11.27	0.878	24.11.27	EUR	600 000	-	-	600 000	495 730.20	0.53
Unibail Rod	1.000	14.03.25	EUR	500 000	-	-500 000	-	-	0.00
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	1 000 000	1 300 000	-1 000 000	1 300 000	968 451.90	1.04
Valeo Sa 1.0% 21-03.08.28	1.000	03.08.28	EUR	-	400 000	-400 000	-	-	0.00
Veolia 2.25% 20-Perp	2.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Verizon Com 1.30% 20-18.05.33	1.300	18.05.33	EUR	1 000 000	-	-1 000 000	-	-	0.00
Vestas Wind 2.0% 22-15.06.34	2.000	15.06.34	EUR	-	500 000	-	500 000	416 444.00	0.45
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	750 000	-	-	750 000	742 833.24	0.80
Vodafone	1.600	29.07.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Vodafone 2.625% 20-27.08.80	2.625	27.08.80	EUR	-	1 000 000	-500 000	500 000	433 138.50	0.46
Vodafone 3.1% 18-03.01.79	3.100	03.01.79	EUR	-	500 000	-500 000	-	-	0.00
Volksbank 7.75% 19-Perp	7.750	31.12.99	EUR	-	2 000 000	-	2 000 000	1 941 414.00	2.08
Volvo Car A 2% 17-24.01.25	2.000	24.01.25	EUR	500 000	-	-500 000	-	-	0.00
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Wolters Klu 0.75% 20-03.07.30	0.750	03.07.30	EUR	300 000	-	-	300 000	251 735.10	0.27
Wpp Finance 2.375% 20-19.05.27	2.375	19.05.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Zuercher Kb 0.0% 21-15.05.26	0.000	15.05.26	EUR	-	3 000 000	-1 000 000	2 000 000	1 864 580.00	2.00
								<b>85 447 824.60</b>	<b>91.54</b>

## Index options

Euro Bund		24.09.21	EUR	-	150	-150	-	-	0.00
									<b>0.00</b>

## Total transferable securities listed on an official stock exchange

**85 447 824.60 91.54**

Transferable securities dealt on another regulated market

## Bonds

Aviva 0.625 16-27.10.23	0.625	27.10.23	EUR	800 000	-	-	800 000	788 544.00	0.84
Bpce 1.50% 21-13.01.42	1.500	13.01.42	EUR	-	400 000	-400 000	-	-	0.00
Bqe Postale 0.75% 21-23.06.31	0.750	23.06.31	EUR	600 000	-	-	600 000	462 431.40	0.49

# JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Erg 0.875% 21-15.09.31	0.875	15.09.31	EUR	-	400 000	-400 000	-	-	0.00
Fonciere De 1.0% 21-27.07.29	1.000	27.07.29	EUR	-	1 000 000	-1 000 000	-	-	0.00
Ldkr B-W 0.25% 21-21.07.28	0.250	21.07.28	EUR	-	700 000	-700 000	-	-	0.00
Met Tenerif 1.229% 21-30.07.36	1.229	30.07.36	EUR	-	1 000 000	-1 000 000	-	-	0.00
Seb	1.375	31.10.28	EUR	1 000 000	-	-	1 000 000	979 520.00	1.05
Spbk Bolikr 0.05% 21-03.11.28	0.050	03.11.28	EUR	-	1 000 000	-	1 000 000	882 810.00	0.95
Takeda Phar 1.375% 20-09.07.32	1.375	09.07.32	EUR	1 000 000	-	-	1 000 000	828 908.00	0.89
Vr-Group PI 2.375% 22-30.05.29	2.375	30.05.29	EUR	-	1 400 000	-	1 400 000	1 343 048.00	1.44
								<b>5 285 261.40</b>	<b>5.66</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>5 285 261.40</b>	<b>5.66</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>90 733 086.00</b>	<b>97.20</b>
<b>Liquidities and deposits</b>								<b>2 089 904.11</b>	<b>2.24</b>
<b>Other assets</b>								<b>520 560.35</b>	<b>0.56</b>
<b>TOTAL NET ASSETS</b>								<b>93 343 550.46</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Green Bond - Global

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Acea 0.25% 21-28.07.30	0.250	28.07.30	EUR	500 000	-	-500 000	-	-	0.00
Adb 2.375% 17-10.08.27	2.375	10.08.27	USD	191 000	-	-191 000	-	-	0.00
Adif Alta V 0.55% 20-30.04.30	0.550	30.04.30	EUR	200 000	-	-	200 000	175 819.89	1.44
Adif Alta V 0.95% 19-30.04.27	0.950	30.04.27	EUR	100 000	-	-	100 000	95 942.80	0.79
Alliander 0.875% 16-22.04.26	0.875	22.04.26	EUR	200 000	-	-200 000	-	-	0.00
Apple Inc 2.85% 16-23.02.23	2.850	23.02.23	USD	200 000	-	-200 000	-	-	0.00
Apple Inc 3% 17-20.06.27	3.000	20.06.27	USD	200 000	-	-200 000	-	-	0.00
Assgen 2.124% 19-01.10.30	2.124	01.10.30	EUR	300 000	-	-300 000	-	-	0.00
Assgen 2.429% 20-14.07.31	2.429	14.07.31	EUR	500 000	-	-	500 000	393 457.63	3.23
Avangrid 3.80% 19-01.06.29	3.800	01.06.29	USD	400 000	-	-400 000	-	-	0.00
Banco Bilba 1.375% 18-14.05.25	1.375	14.05.25	EUR	200 000	-	-	200 000	193 703.20	1.59
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	600 000	400 000	-1 000 000	-	-	0.00
Bco Sab 0.875% 21-16.06.28	0.875	16.06.28	EUR	500 000	-	-500 000	-	-	0.00
Bxp 4.5% 18-01.12.28	4.500	01.12.28	USD	200 000	-	-200 000	-	-	0.00
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	200 000	-	-200 000	-	-	0.00
Caixabank 1.25% 21-18.06.31	1.250	18.06.31	EUR	300 000	-	-	300 000	260 982.90	2.14
Cassa Depo 1.0% 20-21.09.28	1.000	21.09.28	EUR	500 000	-	-500 000	-	-	0.00
Chile 2.55% 20-27.01.32	2.550	27.01.32	USD	1 000 000	-	-1 000 000	-	-	0.00
Chile 3.5% 19-25.01.50	3.500	25.01.50	USD	300 000	-	-300 000	-	-	0.00
Cnp Assuran 2% 19-27.07.50	2.000	27.07.50	EUR	400 000	-	-	400 000	330 245.60	2.71
Cppib Capit 0.875% 19-06.02.29	0.875	06.02.29	EUR	750 000	-	-	750 000	697 194.00	5.72
Dbj 2.5% 17-18.10.22	2.500	18.10.22	USD	200 000	-	-200 000	-	-	0.00
De Volksban 7.0% 22-Perp	7.000	31.12.99	EUR	-	200 000	-	200 000	186 922.00	1.53
Deut Kredbk 0.75% 17-26.09.24	0.750	26.09.24	EUR	200 000	-	-200 000	-	-	0.00
Dnb 0.625% 18-19.06.25 Regs	0.625	19.06.25	EUR	400 000	-	-400 000	-	-	0.00
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	200 000	-	-200 000	-	-	0.00
Edp 1.875% 21-02.08.81	1.875	02.08.81	EUR	300 000	200 000	-500 000	-	-	0.00
Eib 1.5% 17-15.11.47	1.500	15.11.47	EUR	1 000 000	-	-	1 000 000	841 997.00	6.90
Eib 2.125% 16-13.04.26	2.125	13.04.26	USD	500 000	-	-500 000	-	-	0.00
Enel Fin 1% 17-16.09.24	1.000	16.09.24	EUR	200 000	-	-	200 000	195 761.00	1.60
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	100 000	-	-	100 000	88 531.00	0.73
Eu 0.30% 20-04.11.50	0.300	04.11.50	EUR	600 000	-	-600 000	-	-	0.00
Eu 0.40% 21-04.02.37	0.400	04.02.37	EUR	-	1 200 000	-	1 200 000	919 735.20	7.54
Eurofima 0.15% 19-10.10.34	0.150	10.10.34	EUR	600 000	-	-	600 000	458 127.00	3.76
Evonik Ind 1.375% 21-02.09.81	1.375	02.09.81	EUR	-	100 000	-100 000	-	-	0.00
Fonciere Re 1.875% 16-20.05.26	1.875	20.05.26	EUR	200 000	-	-	200 000	192 120.80	1.57
Gas Nat 0.875% 17-15.05.25 Regs	0.875	15.05.25	EUR	100 000	-	-100 000	-	-	0.00
Hera Spa 0.875% 19-05.07.27	0.875	05.07.27	EUR	200 000	-	-	200 000	181 393.40	1.49
Iberdrola 1.125% 16-21.04.26 Regs	1.125	21.04.26	EUR	400 000	-	-400 000	-	-	0.00
Iberdrola 3.15% 17-01.12.24	3.150	01.12.24	USD	300 000	-	-300 000	-	-	0.00
Iberdrola Int 1.45% 21-Perp	1.450	31.12.99	EUR	-	800 000	-800 000	-	-	0.00
Icade Sa 1.5% 17-13.09.27 Regs	1.500	13.09.27	EUR	500 000	-	-	500 000	456 467.50	3.74
Intl Fin 2.125% 16-07.04.26	2.125	07.04.26	USD	300 000	-	-300 000	-	-	0.00
Ireland 1.35% 18-18.03.31	1.350	18.03.31	EUR	600 000	-	-	600 000	579 282.00	4.75
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	300 000	-	-	300 000	219 090.90	1.80
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	300 000	-	-300 000	-	-	0.00
Iren 1.95% 18-19.09.25	1.950	19.09.25	EUR	150 000	-	-	150 000	146 717.13	1.20
Isp 0.75% 21-16.03.28	0.750	16.03.28	EUR	250 000	-	-250 000	-	-	0.00
Kfw 0.75% 20-30.09.30	0.750	30.09.30	USD	300 000	-	-300 000	-	-	0.00
Kfw 2% 16-30.11.21	2.000	30.11.21	USD	400 000	-	-400 000	-	-	0.00
Kommkrdt 0.75% 18-05.07.28	0.750	05.07.28	EUR	200 000	-	-	200 000	187 476.40	1.54
Leaseplan 1.375% 19-7.03.24 Regs	1.375	07.03.24	EUR	500 000	-	-500 000	-	-	0.00
Lg Display 3.875% 18-15.11.21 Regs	3.875	15.11.21	USD	250 000	-	-250 000	-	-	0.00
Lietuvos En 2% 17-14.07.27 Regs	2.000	14.07.27	EUR	100 000	-	-	100 000	93 177.90	0.76
Luxemburg 0.0% 20-14.09.32	0.000	14.09.32	EUR	160 000	-	-160 000	-	-	0.00



# JSS Sustainable Green Bond - Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Muni Fin 1.375% 16-21.09.21	1.375	21.09.21	USD	300 000	-	-300 000	-	-	0.00
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	300 000	-	-	300 000	230 209.20	1.89
Nbaduh 3% 17-30.03.22	3.000	30.03.22	USD	500 000	-	-500 000	-	-	0.00
Nether Gove 0.5% 19-15.01.40	0.500	15.01.40	EUR	1 100 000	1 600 000	-600 000	2 100 000	1 646 975.40	13.50
Nstar EI 3.25% 19-15.05.29	3.250	15.05.29	USD	400 000	-	-400 000	-	-	0.00
Nwb 0.50% 21-26.04.51	0.500	26.04.51	EUR	200 000	400 000	-	600 000	381 692.40	3.13
Ont Teach 0.95% 21-24.11.51	0.950	24.11.51	EUR	-	400 000	-	400 000	260 064.85	2.13
Orsted 1.5% 17-26.11.29	1.500	26.11.29	EUR	200 000	-	-	200 000	184 376.25	1.51
Red Elec Fi 0.50% 21-24.05.33	0.500	24.05.33	EUR	200 000	-	-	200 000	160 543.60	1.32
Royal Phil 0.5% 19-22.05.26	0.500	22.05.26	EUR	200 000	-	-200 000	-	-	0.00
Sncf Reseau 0.75% 19-25.05.36	0.750	25.05.36	EUR	200 000	-	-	200 000	160 218.20	1.31
Societe Par 1.125% 18-22.10.28	1.125	22.10.28	EUR	200 000	-	-	200 000	192 220.70	1.58
Spbk Bolikr 0.5% 18-30.01.25	0.500	30.01.25	EUR	200 000	-	-	200 000	195 011.60	1.60
Sse 0.875% 17-06.09.25 Regs	0.875	06.09.25	EUR	200 000	-	-	200 000	189 586.00	1.55
Swire Pro M 3.5% 18-10.01.28	3.500	10.01.28	USD	200 000	-	-200 000	-	-	0.00
Terna 1% 18-23.07.23	1.000	23.07.23	EUR	400 000	-	-400 000	-	-	0.00
Terna 1% 19-10.04.26	1.000	10.04.26	EUR	100 000	-	-100 000	-	-	0.00
Terna 2.375% 22-Perp	2.375	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Unibail Rod	1.000	14.03.25	EUR	200 000	-	-	200 000	187 387.00	1.54
Vestas Wind 2.75% 15-11.03.22	2.750	11.03.22	EUR	200 000	-	-200 000	-	-	0.00
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	250 000	-	-	250 000	219 087.50	1.80
								<b>10 901 517.95</b>	<b>89.39</b>
<b>Index options</b>									
Euro Bund		24.09.21	EUR	-	15	-15	-	-	0.00
Euro Bund		23.12.21	EUR	-	30	-30	-	-	0.00
									<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>10 901 517.95</b>	<b>89.39</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Erg 0.875% 21-15.09.31	0.875	15.09.31	EUR	-	200 000	-200 000	-	-	0.00
Ldkr B-W 0.25% 21-21.07.28	0.250	21.07.28	EUR	-	300 000	-	300 000	248 723.10	2.04
Met Tenerif 1.229% 21-30.07.36	1.229	30.07.36	EUR	-	400 000	-	400 000	311 610.99	2.55
Stockland 1.5% 14-03.11.21	1.500	03.11.21	EUR	500 000	-	-500 000	-	-	0.00
Unipol 3.25% 20-23.09.30	3.250	23.09.30	EUR	300 000	140 000	-440 000	-	-	0.00
								<b>560 334.09</b>	<b>4.59</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>560 334.09</b>	<b>4.59</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>11 461 852.04</b>	<b>93.98</b>
<b>Liquidities and deposits</b>								<b>696 049.25</b>	<b>5.71</b>
<b>Other assets</b>								<b>37 881.41</b>	<b>0.31</b>
<b>TOTAL NET ASSETS</b>								<b>12 195 782.70</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Equity - Europe

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Abb			CHF	45 000	-	-45 000	-	-	0.00
Air Liquide			EUR	8 500	2 310	-3 000	7 810	1 000 617.20	2.78
Alcon Inc.			CHF	16 000	4 150	-6 500	13 650	909 398.45	2.53
Allianz Se /Nam.Vinkuliert			EUR	-	6 400	-	6 400	1 165 568.00	3.24
Anheuser-Busch Inbev Sa/Nv			EUR	10 800	8 100	-8 070	10 830	556 228.80	1.55
Antofagasta Plc			GBP	51 500	-	-	51 500	690 980.17	1.92
Asml Holding Nv			EUR	2 170	1 340	-220	3 290	1 499 746.50	4.17
Asos Plc			GBP	14 500	-	-14 500	-	-	0.00
Astrazeneca Plc			GBP	16 500	1 000	-17 500	-	-	0.00
Atlas Copco Ab			SEK	-	21 113	-21 113	-	-	0.00
Atlas Copco Ab /Pfd			SEK	-	21 113	-21 113	-	-	0.00
Atlas Copco Rg-A			SEK	-	84 452	-	84 452	753 382.93	2.10
Axa			EUR	45 000	7 000	-52 000	-	-	0.00
Bankinter Sa			EUR	150 000	-	-	150 000	892 800.00	2.48
Befesa S.A.			EUR	12 350	-	-	12 350	573 040.00	1.59
Berkeley Group Holdings			GBP	17 000	-	-17 000	-	-	0.00
Berkeley Grp Rg			GBP	-	15 699	-	15 699	679 138.00	1.89
Coca-Cola Hbc			GBP	33 900	-	-6 000	27 900	590 512.30	1.64
Cond Hldgs Rg-Unty			GBP	100 000	-	-	100 000	390 896.19	1.09
Deutsche Post Ag			EUR	-	23 700	-	23 700	847 038.00	2.36
Drax Group Plc			GBP	195 400	-	-110 400	85 000	634 901.38	1.77
E.On - Namen Akt.			EUR	55 000	45 000	-8 000	92 000	736 736.00	2.05
Elis Sa			EUR	59 150	-	-	59 150	751 205.00	2.09
Ericsson Tel. B			SEK	79 500	-	-79 500	-	-	0.00
Essilor International			EUR	-	5 600	-	5 600	800 240.00	2.23
Glaxosmithkline Plc			GBP	-	65 000	-	65 000	1 333 159.31	3.71
Hera Spa			EUR	165 000	40 134	-205 134	-	-	0.00
Intertek Group Plc			GBP	13 000	-	-13 000	-	-	0.00
Intesa Sanpaolo Spa			EUR	490 000	-	-213 000	277 000	493 060.00	1.37
Julius Baer Grp *Opr*			CHF	18 000	3 500	-5 000	16 500	726 034.44	2.02
Kerry Group A			EUR	8 000	-	-8 000	-	-	0.00
Koninklijke Dsm Nv			EUR	6 800	-	-6 800	-	-	0.00
L Oreal			EUR	-	3 300	-	3 300	1 086 690.00	3.02
Lundin Petroleum Ab			SEK	34 500	-	-15 500	19 000	720 938.80	2.01
Lvmh Act.			EUR	2 800	-	-400	2 400	1 396 080.00	3.88
Marine Harvest Asa			NOK	23 000	-	-23 000	-	-	0.00
Michelin B /Nom.			EUR	7 000	-	-7 000	-	-	0.00
Neste Oil Oyj			EUR	-	19 800	-	19 800	836 352.00	2.33
Nestle / Act Nom			CHF	15 100	-	-1 000	14 100	1 569 951.31	4.37
Nordea Bank Abp			SEK	143 000	-	-9 000	134 000	1 125 723.05	3.13
Novartis Ag Basel/Nam.			CHF	10 500	-	-10 500	-	-	0.00
Novo Nordisk A/S /-B-			DKK	-	7 700	-	7 700	815 078.00	2.27
Omv Ag			EUR	25 000	-	-14 300	10 700	478 932.00	1.33
Osb Grp Rg			GBP	79 518	46 429	-	125 947	702 564.74	1.96
Plastic Omnium			EUR	15 000	-	-15 000	-	-	0.00
Prosus Bearer Rg Shs -N-			EUR	7 500	-	-7 500	-	-	0.00
Puma Se			EUR	-	11 750	-	11 750	738 370.00	2.05
Qiagen N.V.			EUR	-	20 000	-9 200	10 800	482 760.00	1.34
Reckitt Benckiser Group Plc			GBP	13 300	3 300	-3 000	13 600	974 766.16	2.71
Roche Holding Ag /Genussschein			CHF	-	4 500	-	4 500	1 432 240.96	3.99
Sap Se			EUR	12 200	1 800	-5 300	8 700	756 291.00	2.10
Sig Combibloc Group Ag			CHF	-	40 000	-40 000	-	-	0.00
Sika Ltd			CHF	-	3 580	-	3 580	786 921.98	2.19
Smith And Nephew Plc			GBP	57 000	-	-57 000	-	-	0.00
Stroer Akt			EUR	-	6 100	-	6 100	261 690.00	0.73

# JSS Sustainable Equity - Europe (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Swiss Life Holding /Nam			CHF	2 200	-	-	2 200	1 022 119.33	2.84
Ubisoft Entertainment			EUR	11 300	-	-11 300	-	-	0.00
Ucb			EUR	8 800	3 700	-3 300	9 200	741 888.00	2.06
Univ Mu Gr Br Rg			EUR	-	39 000	-	39 000	746 226.00	2.08
Upm-Kymmene Corp			EUR	27 500	-	-	27 500	797 775.00	2.22
Valmet Corporation			EUR	21 300	5 200	-26 500	-	-	0.00
Vifor Pharma Ag			CHF	7 500	-	-7 500	-	-	0.00
Vinci			EUR	12 250	2 750	-1 000	14 000	1 189 440.00	3.31
Vodafone Group Plc			GBP	750 000	-	-750 000	-	-	0.00
Weir Group Plc			GBP	38 300	4 700	-	43 000	680 833.13	1.89
								<b>35 368 314.13</b>	<b>98.39</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>35 368 314.13</b>	<b>98.39</b>
Other transferable securities									
<b>Shares</b>									
Banco Espirito Santo Sa /Reg			EUR	-	1 500 000	-1 500 000	-	-	0.00
								-	<b>0.00</b>
<b>Total other transferable securities</b>								-	<b>0.00</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>35 368 314.13</b>	<b>98.39</b>
<b>Liquidities and deposits</b>								<b>566 456.24</b>	<b>1.58</b>
<b>Other assets</b>								<b>13 989.77</b>	<b>0.03</b>
<b>TOTAL NET ASSETS</b>								<b>35 948 760.14</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Equity - Global Climate 2035

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Alibaba Group Holding Ltd			HKD	50 464	-	-50 464	-	-	0.00
Allianz Se /Nam.Vinkuliert			EUR	-	9 033	-252	8 781	1 599 195.72	1.95
Ally Financial Inc			USD	58 017	3 148	-12 417	48 748	1 562 528.56	1.91
Alphabet Inc -A-			USD	1 110	490	-45	1 555	3 241 426.47	3.96
American Water Works Co Inc			USD	8 695	3 673	-345	12 023	1 710 901.25	2.09
Analog Devices Inc			USD	14 815	528	-15 343	-	-	0.00
Applied Materials Inc			USD	-	12 312	-344	11 968	1 041 511.92	1.27
Aptiv Plc			USD	17 280	720	-4 341	13 659	1 163 716.23	1.42
Arch Capital Gp Ltd Bermuda			USD	-	45 323	-1 266	44 057	1 917 024.18	2.34
Arista Networks Inc			USD	-	15 229	-425	14 804	1 327 396.78	1.62
Asos Plc			GBP	-	19 579	-19 579	-	-	0.00
Autodesk Inc.			USD	9 534	515	-5 164	4 885	803 505.28	0.98
Bristol Myers Squibb Co			USD	24 002	8 945	-920	32 027	2 358 868.43	2.88
Cadence Design Systems			USD	21 197	1 027	-2 753	19 471	2 794 236.10	3.41
Carrier Global Corporation			USD	48 097	2 599	-1 416	49 280	1 680 926.68	2.05
Cerner Corp			USD	20 616	-	-20 616	-	-	0.00
Cme Group Inc			USD	8 122	439	-3 659	4 902	959 815.77	1.17
Colgate-Palmolive Co.			USD	21 284	8 496	-832	28 948	2 219 037.47	2.71
Danaher Corp			USD	8 065	436	-237	8 264	2 004 007.15	2.45
Dong Energy A/S			DKK	9 974	539	-294	10 219	1 019 476.29	1.24
Eisai Co.Ltd			JPY	-	20 900	-600	20 300	818 262.58	1.00
Equinix Inc /Reit			USD	3 149	134	-3 283	-	-	0.00
Estee Lauder Co -A-			USD	8 004	371	-1 828	6 547	1 594 839.06	1.95
Facebook Inc -A-			USD	8 069	436	-8 505	-	-	0.00
First Solar Inc			USD	6 653	1 565	-8 218	-	-	0.00
Flextronics Intl Ltd			USD	50 650	64 161	-3 206	111 605	1 544 716.96	1.89
Fortive Corp			USD	30 338	16 158	-15 865	30 631	1 593 298.37	1.94
Gamesa Corp.Tecnologica Sa			EUR	39 420	-	-39 420	-	-	0.00
Globus Medical Inc -A-			USD	-	20 303	-567	19 736	1 059 810.65	1.29
Hera Spa			EUR	456 270	24 636	-13 431	467 475	1 290 231.00	1.57
Infineon Technologies /Nam.			EUR	56 113	3 045	-1 652	57 506	1 327 813.54	1.62
Johnson Matthey Plc			GBP	24 461	-	-24 461	-	-	0.00
Keycorp			USD	106 918	5 778	-112 696	-	-	0.00
Kilroy Realty Corporation			USD	23 125	1 250	-681	23 694	1 186 003.18	1.45
Kingspan Group Plc			EUR	19 350	1 045	-570	19 825	1 137 955.00	1.39
Koninklijke Dsm Nv			EUR	8 985	490	-265	9 210	1 262 691.00	1.54
Lam Research Corp			USD	4 235	-	-4 235	-	-	0.00
Lkq			USD	37 136	2 007	-1 093	38 050	1 786 670.33	2.18
Lowe S Companies Inc.			USD	11 862	538	-2 193	10 207	1 705 348.60	2.08
Masco Corp.			USD	-	34 328	-34 328	-	-	0.00
Mastercard Inc. Shs-A-			USD	-	5 297	-148	5 149	1 553 786.91	1.90
Medtronic Holdings Limited			USD	8 371	4 767	-13 138	-	-	0.00
Microsoft Corp			USD	16 976	917	-500	17 393	4 272 843.46	5.22
Motorola Soltm /Ex-Distr			USD	-	9 797	-274	9 523	1 909 245.59	2.33
Nexon Co Ltd			JPY	32 380	1 600	-1 000	32 980	645 065.85	0.79
Nordea Bank Abp			SEK	-	194 069	-5 420	188 649	1 584 824.83	1.93
Novartis Ag Basel/Nam.			CHF	21 552	-	-21 552	-	-	0.00
Nvidia Corp.			USD	-	3 691	-103	3 588	520 259.14	0.64
Owens Corning Inc			USD	18 391	994	-541	18 844	1 339 420.96	1.63
Pnc Financial Services Gp			USD	12 496	675	-368	12 803	1 932 114.70	2.36
Power Integrations Inc			USD	-	17 630	-492	17 138	1 229 634.49	1.50
Progressive Corp			USD	18 917	-	-18 917	-	-	0.00
Reckitt Benckiser Group Plc			GBP	19 798	1 070	-583	20 285	1 453 906.73	1.77
Reinsurance Grp America Inc			USD	11 294	610	-332	11 572	1 298 273.36	1.58
Sap Se			EUR	11 964	646	-12 610	-	-	0.00

# JSS Sustainable Equity - Global Climate 2035 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Schneider Electric Se			EUR	19 024	1 027	-560	19 491	2 200 533.90	2.69
Sealed Air Corp (New)			USD	57 038	3 082	-4 575	55 545	3 066 676.93	3.74
Shimano Inc.			JPY	11 963	400	-2 300	10 063	1 623 914.83	1.98
Smith And Nephew Plc			GBP	65 699	33 455	-2 769	96 385	1 284 808.85	1.57
Solaredge Technologies Inc			USD	-	3 180	-89	3 091	809 168.19	0.99
Stantec Inc			CAD	63 188	3 414	-1 860	64 742	2 707 148.93	3.30
Sunrun Inc			USD	8 242	-	-8 242	-	-	0.00
Tesla Mtrs			USD	-	1 981	-55	1 926	1 240 620.71	1.51
Tetra Tech Inc.			USD	-	7 569	-	7 569	988 614.42	1.21
Ucb			EUR	-	16 470	-460	16 010	1 291 046.40	1.58
Umicore Sa			EUR	18 978	-	-18 978	-	-	0.00
Unicharm Corp			JPY	26 300	16 100	-1 200	41 200	1 316 964.99	1.61
Unitedhealth Group Inc			USD	4 860	262	-143	4 979	2 446 184.68	2.99
Vestas Wind Br/Rg			DKK	36 234	1 958	-1 067	37 125	748 327.07	0.91
Xylem Inc			USD	13 668	738	-14 406	-	-	0.00
								<b>81 174 600.47</b>	<b>99.08</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>81 174 600.47</b>	<b>99.08</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>81 174 600.47</b>	<b>99.08</b>
<b>Liquidities and deposits</b>								<b>835 395.30</b>	<b>1.02</b>
<b>Other liabilities</b>								<b>-79 991.49</b>	<b>-0.10</b>
<b>TOTAL NET ASSETS</b>								<b>81 930 004.28</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Equity - Real Estate Global

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Ado Properties S.A. /Reit			EUR	-	37 492	-5 434	32 058	120 858.66	0.40
Alexandria Real Estate Eq.			USD	8 504	3 777	-1 740	10 541	1 462 299.71	4.89
American Campus Communit /Reit			USD	17 244	745	-17 989	-	-	0.00
American Tower Corp			USD	6 924	279	-4 462	2 741	670 115.44	2.24
Avalonbay Communities Inc.			USD	2 807	2 177	-883	4 101	761 986.94	2.55
Boston Properties			USD	10 004	934	-1 512	9 426	802 262.64	2.68
Camden Property Tr./Benef.Int.			USD	9 018	1 708	-3 789	6 937	892 331.30	2.98
Cdl Hospitality Trusts			SGD	-	34 598	-34 598	-	-	0.00
City Developments Ltd			SGD	168 900	51 700	-32 100	188 500	1 055 893.88	3.53
Ck Asset Hldgs			HKD	238 500	23 000	-130 500	131 000	886 257.57	2.96
Covivio Act			EUR	1 187	52	-1 239	-	-	0.00
Crown Castle International Shs			USD	8 175	334	-4 761	3 748	603 652.25	2.02
Ctp Br Rg			EUR	19 984	111 555	-18 407	113 132	1 244 452.00	4.16
Daiwa H. Industr.Co. Ltd			JPY	27 900	1 200	-29 100	-	-	0.00
Derwent London Plc Reit			GBP	-	22 370	-2 685	19 685	597 289.62	2.00
Deutsche Euroshop/Namenakt.			EUR	32 629	46 519	-79 148	-	-	0.00
Deutsche Wohnen Ag			EUR	6 436	6 714	-13 150	-	-	0.00
Deutsche Wohnen I N			EUR	-	6 714	-6 714	-	-	0.00
Equinix Inc /Reit			USD	4 040	166	-1 756	2 450	1 539 718.78	5.15
Equity Residential Sbi			USD	7 105	8 577	-2 940	12 742	880 221.19	2.94
Essex Property Trust			USD	1 323	2 282	-638	2 967	742 168.61	2.48
Gecina /Act.Nom.			EUR	5 783	4 440	-1 218	9 005	801 445.00	2.68
Goodman Group			AUD	155 004	11 968	-50 414	116 558	1 367 732.34	4.57
Healthpeak Properties Inc /Reit			USD	23 240	25 321	-7 038	41 523	1 029 088.84	3.44
Kilroy Realty Corporation			USD	11 030	7 656	-2 112	16 574	829 611.57	2.78
Leg Immobilien			EUR	12 893	4 954	-3 233	14 614	1 156 259.68	3.87
Life Storage Inc /Reit			USD	9 809	2 632	-1 777	10 664	1 138 975.79	3.81
Mid-America Apartment Commun.			USD	7 350	733	-1 970	6 113	1 021 337.90	3.42
Mitsubishi Estate Co.			JPY	56 700	35 500	-13 000	79 200	1 097 974.01	3.67
Mitsui Fudosan Co			JPY	40 400	23 700	-9 100	55 000	1 129 782.17	3.78
Prologis Inc			USD	29 468	5 853	-12 155	23 166	2 606 992.11	8.72
Public Storage			USD	-	2 959	-393	2 566	767 431.46	2.57
Sabra Hc Reit /When Iss			USD	43 419	29 068	-72 487	-	-	0.00
Segro Plc /Reit			GBP	-	67 258	-8 973	58 285	661 361.37	2.21
Sino Land Co Ltd			HKD	536 000	24 000	-82 000	478 000	674 733.29	2.26
The Link Reit			HKD	126 700	5 900	-19 300	113 300	883 904.95	2.96
Vonovia Se /Namen			EUR	40 143	24 631	-9 294	55 480	1 631 112.00	5.46
Welltower Inc /Reit			USD	6 232	1 471	-1 102	6 601	519 960.16	1.74
							<b>29 577 211.23</b>	<b>98.92</b>	
<b>Bonds</b>									
Deutsche Wohnen Se /Reit	0.000	31.12.99	EUR	-	6 436	-6 436	-	-	0.00
									<b>0.00</b>
<b>Options on securities</b>									
Right Vonovia 07.12.21 /Sous		01.12.20	EUR	-	41 877	-41 877	-	-	0.00
									<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>29 577 211.23</b>	<b>98.92</b>

# JSS Sustainable Equity - Real Estate Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Other transferable securities									
<b>Shares</b>									
Bgp Holdings			AUD	-	2 133 352	-	2 133 352	-	0.00
								-	<b>0.00</b>
<b>Total other transferable securities</b>								-	<b>0.00</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>29 577 211.23</b>	<b>98.92</b>
<b>Liquidities and deposits</b>								<b>383 007.20</b>	<b>1.28</b>
<b>Other liabilities</b>								<b>-60 252.40</b>	<b>-0.20</b>
<b>TOTAL NET ASSETS</b>								<b>29 899 966.03</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Equity - USA

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Activision Blizzard Inc			USD	33 943	20 055	-30 850	23 148	1 802 303.28	1.05
Ally Financial Inc			USD	49 586	29 310	-10 459	68 437	2 293 323.87	1.33
Alphabet Inc -C-			USD	3 049	1 796	-642	4 203	9 193 852.35	5.34
Amazon Com Inc			USD	1 999	44 475	-714	45 760	4 860 169.60	2.82
American Tower Corp			USD	14 791	8 744	-3 119	20 416	5 218 125.44	3.03
Analog Devices Inc			USD	7 654	9 378	-17 032	-	-	0.00
Apple Inc			USD	48 827	28 860	-10 299	67 388	9 213 287.36	5.35
Applied Materials Inc			USD	-	35 950	-3 457	32 493	2 956 213.14	1.72
Aptiv Plc			USD	23 657	10 647	-10 484	23 820	2 121 647.40	1.23
Arch Capital Gp Ltd Bermuda			USD	-	130 699	-17 326	113 373	5 157 337.77	3.00
Arista Networks Inc			USD	-	31 655	-2 559	29 096	2 727 459.04	1.59
Avantor Inc			USD	68 695	40 604	-14 487	94 812	2 948 653.20	1.71
Bristol Myers Squibb Co			USD	39 316	23 249	-8 295	54 270	4 178 790.00	2.43
Cadence Design Systems			USD	22 300	13 187	-4 704	30 783	4 618 373.49	2.68
Carrier Global Corporation			USD	80 544	47 431	-16 963	111 012	3 958 687.92	2.30
Cerner Corp			USD	24 927	11 006	-35 933	-	-	0.00
Cme Group Inc			USD	10 444	6 173	-2 202	14 415	2 950 750.50	1.72
Colgate-Palmolive Co.			USD	32 684	19 320	-6 894	45 110	3 615 115.40	2.10
Conocophillips			USD	50 909	30 122	-40 460	40 571	3 643 681.51	2.12
Deere & Co.			USD	-	12 046	-187	11 859	3 551 414.73	2.06
Edwards Lifesciences			USD	-	35 129	-2 839	32 290	3 070 456.10	1.78
Estee Lauder Co -A-			USD	8 306	4 911	-1 751	11 466	2 920 046.22	1.70
Facebook Inc -A-			USD	12 703	5 606	-18 309	-	-	0.00
Flextronics Intl Ltd			USD	65 036	138 501	-26 979	176 558	2 554 794.26	1.49
Globus Medical Inc -A-			USD	-	50 532	-4 083	46 449	2 607 646.86	1.52
Godaddy Inc			USD	26 868	1 289	-28 157	-	-	0.00
Hess Corp			USD	-	27 661	-	27 661	2 930 406.34	1.70
Horizon Pharma Shs			USD	40 578	22 704	-63 282	-	-	0.00
Intra-Cellular Therapies Inc			USD	19 070	36 632	-5 862	49 840	2 844 867.20	1.65
Keycorp			USD	88 191	48 197	-136 388	-	-	0.00
Kla Tencor Corporation			USD	7 241	3 953	-11 194	-	-	0.00
Lam Research Corp			USD	3 349	160	-3 509	-	-	0.00
Lilly (Eli) & Co			USD	-	8 000	-	8 000	2 593 840.00	1.51
Lkq			USD	49 246	29 110	-10 387	67 969	3 336 598.21	1.94
Lowe S Companies Inc.			USD	15 775	7 829	-5 811	17 793	3 107 903.31	1.81
Masco Corp.			USD	-	68 991	-68 991	-	-	0.00
Mastercard Inc. Shs-A-			USD	12 206	7 220	-2 575	16 851	5 316 153.48	3.09
Medtronic Holdings Limited			USD	24 080	10 634	-34 714	-	-	0.00
Microsoft Corp			USD	44 157	25 469	-9 262	60 364	15 503 286.12	9.01
Middleby Corp			USD	-	11 660	-11 660	-	-	0.00
Mondelez International Inc Wi			USD	49 160	29 059	-10 368	67 851	4 212 868.59	2.45
Motorola Soltn/Ex-Distr			USD	14 562	8 593	-3 069	20 086	4 210 025.60	2.45
Nike Inc B			USD	19 832	11 721	-4 184	27 369	2 797 111.80	1.63
Nvidia Corp.			USD	-	12 547	-862	11 685	1 771 329.15	1.03
Owens Corning Inc			USD	26 054	15 400	-5 496	35 958	2 672 038.98	1.55
Pnc Financial Services Gp			USD	18 615	25 171	-4 264	39 522	6 235 385.94	3.62
Power Integrations Inc			USD	-	37 321	-891	36 430	2 732 614.30	1.59
Progressive Corp			USD	38 246	2 635	-40 881	-	-	0.00
Reinsurance Grp America Inc			USD	15 969	9 441	-3 368	22 042	2 585 306.18	1.50
Sealed Air Corp (New)			USD	68 087	40 246	-14 359	93 974	5 424 179.28	3.15
Tesla Mtrs			USD	-	3 723	-328	3 395	2 286 260.90	1.33
T-Mobile Us Inc			USD	15 972	30 402	-17 073	29 301	3 942 156.54	2.29
United Rentals Inc.			USD	11 700	6 217	-8 201	9 716	2 360 113.56	1.37
Unitedhealth Group Inc			USD	6 041	3 570	-1 275	8 336	4 281 619.68	2.49



# JSS Sustainable Equity - USA (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Vertex Pharmaceuticals			USD	10 228	6 045	-2 156	14 117	3 978 029.43	2.31
Ww Grainger Inc			USD	6 261	187	-6 448	-	-	0.00
								<b>171 284 224.03</b>	<b>99.54</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>171 284 224.03</b>	<b>99.54</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>171 284 224.03</b>	<b>99.54</b>
<b>Liquidities and deposits</b>								<b>873 826.87</b>	<b>0.51</b>
<b>Other liabilities</b>								<b>-83 341.05</b>	<b>-0.05</b>
<b>TOTAL NET ASSETS</b>								<b>172 074 709.85</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Multi Asset - Global Opportunities

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
3M Co			USD	1 594	293	-480	1 407	174 164.11	0.09
A.P. Moeller - Maersk A/S A			DKK	350	17	-367	-	-	0.00
A.P. Moeller - Maersk A/S B			DKK	112	227	-339	-	-	0.00
Abbott Laboratories Inc			USD	-	4 559	-4 559	-	-	0.00
Abbvie Inc			USD	5 816	65	-5 881	-	-	0.00
Accenture Plc			USD	1 150	1 869	-2 345	674	179 000.53	0.09
Activision Blizzard Inc			USD	3 396	614	-4 010	-	-	0.00
Adecco Group Sa /Act.Nom.			CHF	-	8 720	-627	8 093	262 310.91	0.13
Adobe Systems			USD	653	132	-308	477	167 019.58	0.09
Advance Auto Parts Inc			USD	-	2 541	-2 541	-	-	0.00
Advanced Micro Devices Inc			USD	-	9 806	-9 806	-	-	0.00
Advantest Corp.			JPY	-	8 000	-8 000	-	-	0.00
Adyen B.V.144A			EUR	-	122	-122	-	-	0.00
Aegon Nv			EUR	-	77 654	-19 027	58 627	242 012.26	0.12
Aercap Holdings Nv			USD	-	6 515	-333	6 182	242 088.17	0.12
Aflac Inc.			USD	11 338	8 665	-11 338	8 665	458 591.47	0.23
Agilent Technologies			USD	-	3 960	-3 960	-	-	0.00
Air Liquide			EUR	1 887	126	-2 013	-	-	0.00
Aisin Seiki Co Ltd			JPY	14 500	1 800	-16 300	-	-	0.00
Ajinomoto Co. Inc			JPY	-	22 300	-22 300	-	-	0.00
Akamai Technologies Inc			USD	5 639	405	-6 044	-	-	0.00
Alcon Inc.			CHF	-	7 803	-7 803	-	-	0.00
Alexion Pharmaceuticals Inc			USD	3 692	-	-3 692	-	-	0.00
Align Technology Inc			USD	563	497	-1 060	-	-	0.00
Allegion Plc			USD	2 342	199	-760	1 781	166 779.76	0.09
Allstate Corp			USD	4 691	81	-4 772	-	-	0.00
Ally Financial Inc			USD	17 462	5 365	-15 597	7 230	231 744.51	0.12
Alnylam Pharmaceuticals Inc			USD	-	3 999	-3 999	-	-	0.00
Alphabet Inc -A-			USD	274	122	-308	88	183 437.64	0.09
Alphabet Inc -C-			USD	134	7	-55	86	179 942.32	0.09
Amazon Com Inc			USD	100	3	-103	-	-	0.00
Amc Entertainment Holdings Inc			USD	-	55 660	-16 125	39 535	512 410.21	0.26
Amcor – Registered Shs			USD	-	38 332	-	38 332	455 752.80	0.23
Amerco			USD	1 134	-	-1 134	-	-	0.00
American Express Co.			USD	1 974	5 007	-3 918	3 063	406 134.26	0.21
American Tower Corp			USD	1 233	95	-1 328	-	-	0.00
American Water Works Co Inc			USD	-	5 143	-3 825	1 318	187 554.51	0.10
Ameriprise Financ. /Wh.I			USD	-	1 860	-1 860	-	-	0.00
Amgen Inc			USD	-	1 714	-1 714	-	-	0.00
Amphenol Corporation -A-			USD	-	7 284	-66	7 218	444 492.65	0.23
Analog Devices Inc			USD	-	6 778	-3 683	3 095	432 491.80	0.22
Anheuser-Busch Inbev Sa/Nv			EUR	4 207	4 734	-8 941	-	-	0.00
Annaly Capital Management Inc			USD	68 860	6 984	-29 025	46 819	264 670.99	0.14
Anthem Inc			USD	1 647	-	-1 027	620	286 192.17	0.15
Anz Banking Group			AUD	-	30 088	-30 088	-	-	0.00
Aon Plc -A-			USD	1 280	-	-1 280	-	-	0.00
Apple Inc			USD	2 590	7 002	-4 727	4 865	636 226.31	0.32
Applied Materials Inc			USD	2 331	2 980	-5 311	-	-	0.00
Aramark Holdings Corp			USD	-	16 799	-16 799	-	-	0.00
Arch Capital Gp Ltd Bermuda			USD	-	4 460	-	4 460	194 065.14	0.10
Arista Networks Inc			USD	-	4 954	-	4 954	444 199.11	0.23
Aristocrat Leisure Limited			AUD	-	8 828	-470	8 358	189 004.62	0.10
Arrow Electronics Inc.			USD	7 991	5 509	-6 865	6 635	711 384.71	0.36
Asahi Glass Co. Ltd			JPY	-	8 400	-500	7 900	265 317.95	0.14
Ashtead Group Plc			GBP	4 372	4 259	-8 631	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Asm International Reg Nv			EUR	999	972	-1 971	-	-	0.00
Asml Holding Nv			EUR	-	357	-357	-	-	0.00
Astrazeneca /Spons.Adr			USD	-	4 490	-4 490	-	-	0.00
Asx Limited			AUD	-	12 527	-12 527	-	-	0.00
At & T			USD	21 883	3 493	-10 710	14 666	294 035.45	0.15
Atlas Copco Ab			SEK	6 133	79	-6 212	-	-	0.00
Atlas Copco Ab			SEK	-	4 788	-4 788	-	-	0.00
Atlas Copco Ab /Pfd			SEK	-	4 684	-4 684	-	-	0.00
Atlas Copco Rg-A			SEK	-	18 736	-668	18 068	161 181.77	0.08
Atos Act.			EUR	9 878	1 206	-11 084	-	-	0.00
Auto Trader Group Plc			GBP	40 976	5 977	-18 465	28 488	183 667.08	0.09
Automatic Data Proces.			USD	-	2 749	-444	2 305	463 094.55	0.24
Avalonbay Communities Inc.			USD	-	1 131	-122	1 009	187 477.40	0.10
Avantor Inc			USD	10 367	8 222	-18 589	-	-	0.00
Avery Dennison Corp			USD	2 953	1 358	-3 173	1 138	176 199.78	0.09
Aviva Plc			GBP	111 467	2 117	-113 584	-	-	0.00
Baker Hughes A Ge Company			USD	-	21 326	-7 605	13 721	378 904.08	0.19
Bank Of Montreal			CAD	-	4 687	-	4 687	430 198.98	0.22
Bank Of Ny Mellon Corp Shs			USD	12 433	18 839	-24 582	6 690	266 908.89	0.14
Barratt Devel.Plc			GBP	-	52 380	-3 685	48 695	258 736.03	0.13
Barry Callebaut Ag /Nam.			CHF	142	136	-278	-	-	0.00
Bco Bilbao Viz.Argentaria/Nam.			EUR	-	61 895	-4 362	57 533	249 146.66	0.13
Becton Dickinson & Co.			USD	2 715	15	-2 730	-	-	0.00
Bentley System-B			USD	-	10 489	-10 489	-	-	0.00
Best Buy Co Inc.			USD	5 475	4 191	-5 709	3 957	246 742.39	0.13
Bill.Com Hldg Rg			USD	-	3 006	-3 006	-	-	0.00
Biogen Inc			USD	2 405	547	-1 410	1 542	300 803.94	0.15
Biomarin Pharmaceutical Inc			USD	-	6 608	-	6 608	523 798.33	0.27
Blackstone Group Inc Npv Cl A			USD	3 513	4 373	-3 574	4 312	376 281.75	0.19
Bmw-Bayer.Motorenwerke			EUR	5 828	770	-3 088	3 510	257 844.60	0.13
Boliden Rg			SEK	-	10 562	-10 562	-	-	0.00
Bouygues			EUR	15 706	732	-16 438	-	-	0.00
Bristol Myers Squibb Co			USD	-	6 263	-2 215	4 048	298 145.30	0.15
Broadcom Inc			USD	-	1 273	-371	902	419 150.24	0.21
Brother Industries Ltd			JPY	31 000	1 200	-32 200	-	-	0.00
Brown & Brown Inc			USD	-	3 902	-3 902	-	-	0.00
Brwn-Frman Corp. B /Non-Vot			USD	4 004	415	-1 282	3 137	210 523.62	0.11
Bt Group Plc			GBP	261 330	48 649	-309 979	-	-	0.00
Bunzl Plc			GBP	-	14 901	-	14 901	470 653.18	0.24
Cable One Inc			USD	-	756	-358	398	490 840.65	0.25
Cadence Design Systems			USD	-	4 701	-243	4 458	639 756.79	0.33
Caixabank			EUR	-	126 629	-126 629	-	-	0.00
Camden Property Tr./Benef.Int.			USD	2 494	3 708	-1 130	5 072	652 429.63	0.33
Campbell Soup Co.			USD	-	9 093	-2 499	6 594	303 067.29	0.15
Canadian National Railway			CAD	2 908	-	-2 908	-	-	0.00
Canadian T.Corp A N-Vot.			CAD	3 835	220	-1 799	2 256	271 674.62	0.14
Canon Inc.			JPY	-	20 300	-	20 300	440 932.76	0.23
Capcom Co Ltd			JPY	-	8 000	-	8 000	185 595.13	0.09
Capgemini Se			EUR	-	2 681	-	2 681	438 209.45	0.22
Carl Zeiss Meditec Ag			EUR	-	3 271	-3 271	-	-	0.00
Carlsberg As B			DKK	-	2 476	-	2 476	300 983.32	0.15
Carmax /When Issued			USD	-	5 337	-5 337	-	-	0.00
Carrefour S.A.			EUR	31 017	1 916	-32 933	-	-	0.00
Catalent Inc			USD	3 217	2 771	-5 988	-	-	0.00
Cbre Group -A-			USD	7 199	4 161	-8 798	2 562	180 390.09	0.09
Centene Corp. De			USD	8 924	6 831	-5 836	9 919	802 761.10	0.41
Cerner Corp			USD	4 151	344	-4 495	-	-	0.00
Check Point Software Techno			USD	8 333	-	-4 327	4 006	466 641.81	0.24
Chubb Ltd			USD	-	2 419	-	2 419	454 853.91	0.23
Cigna Corporation			USD	2 537	252	-1 607	1 182	297 939.30	0.15

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Cincinnati Financial Corp			USD	-	1 657	-47	1 610	183 230.00	0.09
Cisco Systems Inc.			USD	12 235	11 618	-17 050	6 803	277 468.96	0.14
Citizens Financial Group Inc			USD	19 466	4 642	-16 480	7 628	260 407.79	0.13
Ck Asset Hldgs			HKD	100 000	9 500	-109 500	-	-	0.00
Clorox Co			USD	1 821	129	-1 950	-	-	0.00
Cme Group Inc			USD	-	2 548	-	2 548	498 900.57	0.25
Cnh Industrial Reg Shs			EUR	-	37 176	-37 176	-	-	0.00
Cnp Assurances			EUR	36 075	1 539	-37 614	-	-	0.00
Coca-Cola Europ Prntr			USD	-	6 141	-389	5 752	283 954.97	0.15
Cognex Corp			USD	-	4 247	-	4 247	172 731.78	0.09
Cognizant Technology Sol A			USD	9 089	433	-5 337	4 185	270 166.58	0.14
Colgate-Palmolive Co.			USD	3 909	243	-1 526	2 626	201 298.62	0.10
Comcast Corp/-A-			USD	5 715	13 243	-11 685	7 273	272 985.34	0.14
Conocophillips			USD	-	9 538	-7 854	1 684	144 665.02	0.07
Consolidated Edison Inc			USD	-	5 247	-	5 247	477 296.57	0.24
Copart Inc			USD	2 603	4 260	-5 087	1 776	184 590.52	0.09
Corning Inc.			USD	22 667	2 659	-25 326	-	-	0.00
Costco Wholesale Corp			USD	-	1 533	-	1 533	702 794.24	0.36
Covestro Ag - Usd Equiv.			EUR	13 901	3 885	-11 106	6 680	220 306.40	0.11
Credit Agricole Sa. Paris			EUR	-	29 866	-921	28 945	252 718.80	0.13
Croda International Plc			GBP	-	6 902	-841	6 061	455 679.16	0.23
Crown Castle International Shs			USD	1 659	167	-715	1 111	178 937.47	0.09
Cummins Inc			USD	2 494	105	-1 159	1 440	266 567.70	0.14
Cyberagent Inc			JPY	-	29 300	-400	28 900	274 899.75	0.14
Dai-ichi Life Hldgs Shs			JPY	-	28 700	-28 700	-	-	0.00
Daito Trust Construct.			JPY	6 200	3 600	-6 200	3 600	296 811.39	0.15
Danaher Corp			USD	1 339	1 227	-2 566	-	-	0.00
Datadog Inc			USD	-	4 782	-	4 782	435 637.94	0.22
Davita Inc -- Shs			USD	5 418	6 754	-8 920	3 252	248 725.35	0.13
Deere & Co.			USD	-	3 289	-1 884	1 405	402 463.39	0.21
Dell Technologies Inc			USD	6 429	16 087	-6 353	16 163	714 421.76	0.36
Denso Corp-Usd Eq			JPY	4 500	5 000	-9 500	-	-	0.00
Deutsche Boerse Ag /Nam.			EUR	-	3 140	-	3 140	501 144.00	0.26
Deutsche Post Ag			EUR	-	9 879	-9 879	-	-	0.00
Dexcom Inc			USD	-	6 700	-	6 700	477 642.16	0.24
Diageo Plc			GBP	6 766	18 384	-13 916	11 234	460 730.55	0.24
Discovery Inc/-A-			USD	20 155	2 977	-23 132	-	-	0.00
Dollar Tree Inc			USD	-	3 191	-	3 191	475 696.92	0.24
Duke Realty Corp			USD	-	4 411	-431	3 980	209 193.17	0.11
Ebay Inc			USD	10 219	6 526	-10 219	6 526	260 116.14	0.13
Ecolab Inc.			USD	-	1 240	-1 240	-	-	0.00
Edwards Lifesciences			USD	3 469	5 313	-3 469	5 313	483 249.48	0.25
Electrolux Ab B			SEK	22 958	-	-22 958	-	-	0.00
Electrolux Rg-B			SEK	-	17 626	-17 626	-	-	0.00
Electrolux Rg-B I21			SEK	-	13 189	-13 189	-	-	0.00
Electronic Arts			USD	2 291	6 054	-6 879	1 466	170 585.78	0.09
Elisa Corporation A			EUR	5 455	9 167	-1 859	12 763	684 352.06	0.35
Embecta Corp			USD	-	253	-253	-	-	0.00
Emerson Electric Co.			USD	-	8 554	-6 244	2 310	175 749.58	0.09
Entegris Inc			USD	-	4 411	-4 411	-	-	0.00
Epam Systems			USD	-	1 839	-1 839	-	-	0.00
Eqtr Rg			SEK	8 759	8 834	-17 593	-	-	0.00
Equinix Inc /Reit			USD	427	16	-443	-	-	0.00
Equinor Asa			NOK	-	13 759	-	13 759	456 311.10	0.23
Ericsson Tel. B			SEK	-	38 697	-1 370	37 327	265 742.54	0.14
Erie Indemnity Company Cl.A			USD	1 626	47	-1 673	-	-	0.00
Erste Group Bank Ag			EUR	7 783	36 363	-34 502	9 644	233 384.80	0.12
Essential Util Rg			USD	6 866	7 300	-14 166	-	-	0.00
Essex Property Trust			USD	-	806	-76	730	182 602.99	0.09
Essilorluxott -- Act.			EUR	-	3 206	-	3 206	458 137.40	0.23

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Estee Lauder Co -A-			USD	1 067	1 289	-2 356	-	-	0.00
Etsy Inc			USD	1 850	2 787	-4 637	-	-	0.00
Eurofins Scientific			EUR	3 164	2 495	-5 659	-	-	0.00
Expeditors Intl Wash.			USD	2 638	308	-1 042	1 904	177 496.62	0.09
Experian Plc			GBP	-	5 618	-5 618	-	-	0.00
Extra Space Storage Inc			USD	-	1 281	-133	1 148	186 807.37	0.10
Facebook Inc -A-			USD	1 969	3 260	-4 173	1 056	162 877.23	0.08
Factset Research System Inc			USD	989	-	-461	528	194 225.41	0.10
Fair Isaac Corp			USD	655	140	-795	-	-	0.00
Fastenal			USD	6 179	10 554	-3 571	13 162	628 482.51	0.32
Ferguson Newco Plc			GBP	-	4 234	-4 234	-	-	0.00
Fidelity Natl Inform Serv			USD	-	3 363	-3 363	-	-	0.00
Firstservice – Registered Shs			CAD	1 993	1 778	-3 771	-	-	0.00
Fiserv Inc.			USD	-	3 695	-608	3 087	262 710.21	0.13
Fortescue Metals Group Ltd			AUD	-	66 124	-13 079	53 045	611 632.49	0.31
Fortinet			USD	2 995	810	-3 805	-	-	0.00
Fortune Brands Home & Security			USD	-	4 369	-	4 369	250 242.21	0.13
Franklin Resources Inc.			USD	-	11 809	-301	11 508	256 589.49	0.13
Fuji Electric Co Ltd			JPY	6 800	19 200	-26 000	-	-	0.00
Fujifilm Holdings Corp			JPY	-	7 900	-7 900	-	-	0.00
Gallagher+Co Arthur J.			USD	2 209	-	-2 209	-	-	0.00
Garmin			USD	2 284	2 000	-2 330	1 954	183 634.32	0.09
Gartner Inc. *Opa*			USD	-	1 933	-	1 933	447 135.10	0.23
Geberit Ag/Namen-Aktien			CHF	442	82	-145	379	173 735.51	0.09
General Hldg			USD	1 011	548	-1 559	-	-	0.00
General Mills Inc			USD	-	16 047	-16 047	-	-	0.00
Gildan Activewear			CAD	8 876	16 010	-18 394	6 492	178 357.21	0.09
Gilead Sciences Inc.			USD	9 814	235	-5 092	4 957	293 072.05	0.15
Givaudan Sa /Reg.			CHF	-	58	-	58	194 538.38	0.10
Glaxosmithkline Plc			GBP	17 097	41 298	-34 728	23 667	485 413.56	0.25
Global Payments Inc			USD	-	2 713	-2 713	-	-	0.00
H.K.Exchanges And Clearing Ltd			HKD	5 300	5 600	-10 900	-	-	0.00
Hakuhodo Dy Hld Inc			JPY	-	44 100	-44 100	-	-	0.00
Henry Jack & Associates Inc.			USD	2 083	2 763	-998	3 848	662 601.71	0.34
Henry Schein Inc.			USD	8 591	64	-4 993	3 662	268 804.71	0.14
Hermes International			EUR	228	549	-603	174	185 658.00	0.09
Hess Corp			USD	3 665	7 752	-7 414	4 003	405 641.42	0.21
Hewlett Packard Ent Co			USD	40 322	41 957	-62 068	20 211	256 346.89	0.13
Hikma Pharmaceuticals Plc			GBP	-	19 293	-19 293	-	-	0.00
Hilton Inc			USD	-	3 593	-	3 593	382 996.72	0.20
Hologic Inc			USD	10 583	6 642	-6 435	10 790	715 239.37	0.37
Home Depot Inc.			USD	1 035	1 694	-2 044	685	179 707.26	0.09
Honda Motor Co.Ltd			JPY	-	12 100	-12 100	-	-	0.00
Hongkong & China Gas			HKD	197 500	6 000	-203 500	-	-	0.00
Horizon Pharma Shs			USD	3 665	3 249	-6 914	-	-	0.00
Hormel Foods Corporation			USD	-	12 070	-12 070	-	-	0.00
Hoya Corp			JPY	-	4 200	-4 200	-	-	0.00
Hp Inc			USD	32 638	4 292	-29 053	7 877	246 982.70	0.13
Humana Inc.			USD	1 511	85	-1 596	-	-	0.00
Hydro One Ltd			CAD	12 713	-	-12 713	-	-	0.00
Ia Financial Corporation Inc			CAD	-	6 012	-129	5 883	279 279.12	0.14
Iberdrola Sa			EUR	-	651	-651	-	-	0.00
Ibm			USD	4 447	403	-2 679	2 171	293 197.66	0.15
Idex Corp			USD	1 450	159	-541	1 068	185 547.70	0.09
Idexx Laboratories Inc.			USD	1 184	251	-1 435	-	-	0.00
Illinois Tool Works			USD	1 386	47	-1 433	-	-	0.00
Imcd B.V.			EUR	-	3 441	-	3 441	450 598.95	0.23
Inditex			EUR	-	9 598	-900	8 698	187 789.82	0.10
Ing Group Nv			EUR	-	42 235	-42 235	-	-	0.00
Inpex Corp			JPY	88 300	55 700	-144 000	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Intact Fin			CAD	2 388	57	-1 056	1 389	187 002.05	0.10
Intel Corp.			USD	11 273	1 140	-5 291	7 122	254 851.04	0.13
International Paper Co			USD	10 247	1 507	-5 227	6 527	261 154.92	0.13
Interpublic Group			USD	9 548	12 252	-5 453	16 347	430 468.13	0.22
Intertek Group Plc			GBP	4 273	920	-1 592	3 601	175 941.69	0.09
Intuit			USD	728	1 074	-1 802	-	-	0.00
Invesco Ltd			USD	34 128	8 075	-25 971	16 232	250 439.68	0.13
Iqvia Holdings Inc			USD	1 379	3 661	-5 040	-	-	0.00
Iveco Grp Rg			EUR	-	6 690	-6 690	-	-	0.00
J.Sainsbury Plc			GBP	-	153 820	-153 820	-	-	0.00
Jazz Pharmaceuticals Plc			USD	3 728	647	-4 375	-	-	0.00
Johnson & Johnson			USD	3 899	1 600	-5 499	-	-	0.00
Johnson Matthey Plc			GBP	7 347	7 732	-15 079	-	-	0.00
Juniper Networks Inc.			USD	24 479	16 728	-24 479	16 728	456 021.81	0.23
Kajima Corp.			JPY	-	29 600	-29 600	-	-	0.00
Kakaku Com Inc Tokyo			JPY	10 200	3 400	-13 600	-	-	0.00
Kao Corp.			JPY	-	5 100	-5 100	-	-	0.00
Kellogg Co			USD	-	7 488	-	7 488	510 970.32	0.26
Kesko Oyj /-B-			EUR	9 219	28 641	-37 860	-	-	0.00
Keycorp			USD	42 333	27 777	-54 388	15 722	259 113.36	0.13
Keyera			CAD	12 273	13 835	-7 731	18 377	400 632.23	0.20
Keysight Technologies Inc			USD	-	3 768	-3 768	-	-	0.00
Kikkoman Corp.			JPY	5 000	4 900	-9 900	-	-	0.00
Kimberly Clark Corp			USD	2 478	-	-2 478	-	-	0.00
Kingfisher Plc			GBP	132 789	36 845	-74 058	95 576	271 236.85	0.14
Kingspan Group Plc			EUR	-	5 953	-5 953	-	-	0.00
Kla Tencor Corporation			USD	1 026	2 378	-1 997	1 407	429 428.05	0.22
Knorr-Bremse Ag			EUR	2 605	179	-2 784	-	-	0.00
Kobayashi Pharmaceutical Co			JPY	3 800	300	-4 100	-	-	0.00
Konami Hlds Shs			JPY	-	11 000	-11 000	-	-	0.00
Kone Oyj -B-			EUR	3 959	1 662	-1 612	4 009	181 848.24	0.09
Kuehne +Nagel International			CHF	-	811	-	811	183 128.21	0.09
Kyndryl Hldg Rg-Wi			USD	-	582	-582	-	-	0.00
L Oreal			EUR	715	1 570	-1 692	593	195 274.90	0.10
La Francaise Des Jeux Saem			EUR	5 653	1 702	-7 355	-	-	0.00
Laboratory Corp Of Amer.Hld			USD	-	3 478	-2 215	1 263	283 128.49	0.14
Lam Research Corp			USD	499	660	-1 159	-	-	0.00
Lawson Inc			JPY	14 338	9 300	-14 338	9 300	295 966.49	0.15
Lennox International Inc.			USD	938	1 871	-2 809	-	-	0.00
Liberty Global Plc -A-			USD	24 368	1 173	-12 756	12 785	257 424.31	0.13
Liberty Global Plc -C-			USD	24 314	612	-12 677	12 249	258 817.17	0.13
Lilly (Eli) & Co			USD	-	715	-53	662	205 308.97	0.10
Lincoln National Corp.			USD	9 136	8 474	-12 152	5 458	244 173.00	0.12
Lindt & Spruengli / Reg			CHF	-	5	-5	-	-	0.00
Lkq			USD	19 330	1 715	-15 187	5 858	275 067.41	0.14
Lloyds Banking Group Plc			GBP	-	595 827	-55 367	540 460	265 633.57	0.14
Logitech Intl Sa			CHF	2 472	2 895	-5 367	-	-	0.00
Lowe S Companies Inc.			USD	3 396	2 499	-2 198	3 697	617 681.37	0.32
Lululemon Athletica Inc			USD	1 010	1 945	-592	2 363	616 172.39	0.31
Lumen Tech Rg			USD	-	72 593	-2 825	69 768	728 077.75	0.37
Lvmh Act.			EUR	402	936	-1 020	318	184 980.60	0.09
M3 Inc			JPY	4 800	4 200	-9 000	-	-	0.00
Magellan Financial Group Ltd			AUD	8 550	14 165	-22 715	-	-	0.00
Manulife Financial Corp			CAD	31 101	776	-15 429	16 448	272 227.02	0.14
Marketaxess Holding Inc			USD	-	768	-41	727	178 027.90	0.09
Marsh & McLennan Cos Inc			USD	2 325	3 298	-1 063	4 560	677 162.94	0.35
Martin Marietta Materials Inc.			USD	-	1 768	-1 768	-	-	0.00
Marubeni Corp.			JPY	-	123 300	-75 900	47 400	408 489.52	0.21
Masco Corp.			USD	10 911	3 535	-5 401	9 045	437 779.90	0.22
Mastercard Inc. Shs-A-			USD	-	573	-	573	172 911.22	0.09

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Mcdonald S Holdings Co (Japan)			JPY	-	5 800	-300	5 500	191 298.16	0.10
Medibank Private Ltd			AUD	-	104 989	-13 146	91 843	196 333.14	0.10
Mercadolibre Inc			USD	-	406	-406	-	-	0.00
Merck			USD	8 540	5 881	-5 284	9 137	796 805.48	0.41
Merck Kgaa			EUR	-	2 782	-	2 782	447 902.00	0.23
Metlife Inc			USD	9 804	9 232	-14 403	4 633	278 259.19	0.14
Mettler Toledo Intl Inc.			USD	509	146	-502	153	168 120.72	0.09
Micron Technology Inc			USD	7 683	1 095	-4 397	4 381	231 653.05	0.12
Microsoft Corp			USD	1 310	1 880	-2 432	758	186 213.73	0.10
Mid-America Apartment Commun.			USD	1 955	95	-888	1 162	194 142.75	0.10
Misumi Group Inc			JPY	-	15 400	-15 400	-	-	0.00
Mizuho Financial Groupinc			JPY	-	27 200	-27 200	-	-	0.00
Mohawk Industries			USD	4 793	1 302	-3 902	2 193	260 298.79	0.13
Molina Healthcare Inc			USD	-	1 247	-1 247	-	-	0.00
Molson Coors Registered Shs B			USD	16 173	12 533	-13 578	15 128	788 777.35	0.40
Moncler S.P.A.			EUR	-	4 246	-	4 246	173 788.78	0.09
Mondi Plc			GBP	11 858	734	-12 592	-	-	0.00
Mongodb Inc -A-			USD	-	1 463	-1 463	-	-	0.00
Moody S Corp			USD	967	1 717	-1 970	714	185 744.49	0.09
Morgan Stanley			USD	3 492	4 170	-7 662	-	-	0.00
Motorola Soltn /Ex-Distr			USD	-	2 407	-79	2 328	466 735.66	0.24
Msci Inc -A-			USD	691	124	-352	463	182 529.48	0.09
National Bank Of Canada			CAD	4 226	4 416	-8 642	-	-	0.00
Neste Oil Oyj			EUR	4 791	1 318	-6 109	-	-	0.00
Nestle / Act Nom			CHF	-	4 660	-239	4 421	492 252.11	0.25
Netapp Inc			USD	-	6 780	-6 780	-	-	0.00
Netflix Inc			USD	649	577	-1 226	-	-	0.00
Newell Brands Inc			USD	22 649	4 018	-26 667	-	-	0.00
Ngk Insulators Ltd			JPY	-	23 300	-2 500	20 800	267 707.59	0.14
Nike Inc B			USD	2 414	289	-1 029	1 674	163 645.13	0.08
Nippon Tel&Tel			JPY	-	17 400	-	17 400	477 297.72	0.24
Nippon Yusen K K			JPY	7 500	5 800	-13 300	-	-	0.00
Nitori Holdings Co Ltd			JPY	1 900	-	-1 900	-	-	0.00
Nitto Denko Corp			JPY	4 100	400	-4 500	-	-	0.00
Nn Group N.V.			EUR	12 672	-	-12 672	-	-	0.00
Nokia Oy			EUR	-	101 268	-101 268	-	-	0.00
Nortonlifelock Rg			USD	-	14 861	-2 221	12 640	265 507.10	0.14
Novartis Ag Basel/Nam.			CHF	7 264	456	-4 206	3 514	283 862.32	0.15
Novavax – Registered Shs			USD	-	6 521	-	6 521	320 794.90	0.16
Novo Nordisk A/S /-B-			DKK	4 098	10 479	-8 298	6 279	664 659.06	0.34
Novozymes Shs-B-			DKK	-	3 710	-3 710	-	-	0.00
Nvidia Corp.			USD	483	2 753	-3 236	-	-	0.00
Nxp Semiconductor			USD	-	2 862	-2 862	-	-	0.00
Obayashi Corp.			JPY	76 600	-	-76 600	-	-	0.00
Omnicom Group Inc			USD	3 920	11 440	-8 237	7 123	433 396.17	0.22
Omv Ag			EUR	10 662	10 525	-15 971	5 216	233 468.16	0.12
On Semiconductor Corp			USD	8 225	21 313	-16 912	12 626	607 598.70	0.31
Oneok Inc (New)			USD	5 972	13 137	-11 636	7 473	396 720.55	0.20
Oracle Corp			USD	-	6 662	-6 662	-	-	0.00
Orange			EUR	50 634	1 927	-52 561	-	-	0.00
Orion Corp (New)- Shs-B-			EUR	7 588	557	-8 145	-	-	0.00
Orix Corp			JPY	-	29 100	-29 100	-	-	0.00
Otis Worldwide Corporation			USD	4 139	107	-1 491	2 755	186 231.62	0.10
Owens Corning Inc			USD	9 273	1 308	-7 402	3 179	225 961.54	0.12
Paccar Inc.			USD	7 021	327	-7 348	-	-	0.00
Partners Group Holding			CHF	429	342	-771	-	-	0.00
Paychex Inc.			USD	-	6 941	-5 310	1 631	177 647.87	0.09
Paypal Holdings Inc			USD	1 235	986	-2 221	-	-	0.00
Pentair Plc			USD	-	15 690	-9 628	6 062	265 395.51	0.14
Pepsico Inc			USD	2 186	3 397	-4 369	1 214	193 529.33	0.10

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Pool Corp			USD	735	1 157	-121	1 771	594 986.21	0.30
Power Corp.Canada			CAD	-	19 066	-19 066	-	-	0.00
Principal Financial Group Inc			USD	14 848	8 450	-23 298	-	-	0.00
Procter & Gamble Co.			USD	2 427	66	-1 086	1 407	193 517.17	0.10
Progressive Corp			USD	3 225	204	-3 429	-	-	0.00
Prologis Inc			USD	2 661	4 215	-2 891	3 985	448 453.06	0.23
Prudential Financial Inc			USD	5 998	-	-5 998	-	-	0.00
Ptc Inc Shs			USD	2 478	2 105	-4 583	-	-	0.00
Public Storage			USD	-	756	-131	625	186 923.10	0.10
Qbe Insurance Group			AUD	-	58 206	-	58 206	465 166.27	0.24
Qualcomm Inc.			USD	-	6 357	-2 715	3 642	445 003.66	0.23
Quest Diagnostics Inc.			USD	5 081	4 292	-3 372	6 001	763 320.08	0.39
Rational Ag. Landsberg Am Lech			EUR	-	369	-58	311	172 449.50	0.09
Rea Group Ltd			AUD	2 564	201	-2 765	-	-	0.00
Recruit Holdings Co.Ltd.			JPY	-	10 000	-10 000	-	-	0.00
Regeneron Pharma. Inc.			USD	1 282	920	-2 202	-	-	0.00
Regions Financial Corp			USD	41 804	47 106	-51 331	37 579	673 974.13	0.34
Relx Plc			GBP	-	7 389	-	7 389	191 067.67	0.10
Remy Cointreau Sa			EUR	-	2 745	-	2 745	457 591.50	0.23
Renaissancere Hld Ltd			USD	-	2 402	-2 402	-	-	0.00
Repsol Sa			EUR	-	30 294	-	30 294	425 630.70	0.22
Resmed Inc			USD	1 592	2 384	-3 976	-	-	0.00
Resona Holdings Inc			JPY	-	96 200	-96 200	-	-	0.00
Robert Half Intl Inc.			USD	-	5 613	-	5 613	402 082.90	0.21
Roche Holding Ag /Bearer			CHF	870	1 458	-951	1 377	506 850.09	0.26
Rockwell Automation			USD	-	2 848	-2 848	-	-	0.00
Rockwool International A/S B			DKK	650	669	-1 319	-	-	0.00
Rollins Inc			USD	-	7 640	-1 818	5 822	194 465.77	0.10
Roper Technologies Inc			USD	-	1 207	-	1 207	455 633.99	0.23
Royal Bank Of Scotland Group			GBP	-	381 373	-201 259	180 114	456 748.97	0.23
S&P Global Shs			USD	853	-	-853	-	-	0.00
Saint-Gobain			EUR	9 248	-	-9 248	-	-	0.00
Sartorius Stedim Biotech			EUR	-	1 621	-1 621	-	-	0.00
Sba Communications Corp/Reit			USD	-	724	-124	600	183 681.67	0.09
Scentre Group /Reit			AUD	297 519	-	-297 519	-	-	0.00
Schindler Hld Sa /Nom.			CHF	-	934	-934	-	-	0.00
Schindler Holding /Partic			CHF	-	920	-920	-	-	0.00
Sea Ltd /Adr			USD	1 254	5 301	-6 555	-	-	0.00
Sealed Air Corp (New)			USD	-	9 188	-1 108	8 080	446 102.25	0.23
Sempra Energy			USD	2 385	2 776	-2 005	3 156	453 634.43	0.23
Sensata Tec			USD	-	6 766	-458	6 308	249 254.85	0.13
Shimano Inc.			JPY	1 500	2 300	-2 600	1 200	193 649.79	0.10
Shionogi & Co Ltd			JPY	-	9 700	-	9 700	468 166.52	0.24
Shopify Inc			USD	263	180	-443	-	-	0.00
Singapore Exchange Ltd			SGD	41 300	5 400	-46 700	-	-	0.00
Sino Land Co Ltd			HKD	-	290 000	-74 000	216 000	304 900.40	0.16
Sirius Xm Holdings Inc			USD	-	33 868	-1 008	32 860	192 674.73	0.10
Sitc International Holdings			HKD	-	60 000	-6 000	54 000	146 131.02	0.07
Skyworks Solutions Inc			USD	3 771	1 121	-2 038	2 854	252 900.24	0.13
Smurfit Kappa Group Plc			EUR	-	11 672	-11 672	-	-	0.00
Snap-On Inc			USD	3 822	3 670	-5 178	2 314	436 106.38	0.22
Softbank Group Shs			JPY	4 300	5 000	-9 300	-	-	0.00
Sonic Healthcare			AUD	23 975	843	-12 655	12 163	264 089.06	0.13
Sony Group Registered Shs			JPY	-	6 100	-6 100	-	-	0.00
Spirax-Sarco Engineering Plc			GBP	1 792	3 257	-3 499	1 550	177 859.51	0.09
Ss&C Technologies Holdings Inc			USD	8 867	130	-8 997	-	-	0.00
St James Place Plc			GBP	16 068	47 928	-63 996	-	-	0.00
Start Today			JPY	9 200	3 800	-2 500	10 500	180 754.59	0.09
State Street Corp			USD	7 442	4 350	-7 546	4 246	250 385.86	0.13
Ste Gen.Paris -A-			EUR	-	34 774	-23 270	11 504	240 318.56	0.12



# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Stora Enso Ab /R-			EUR	-	27 289	-266	27 023	404 399.20	0.21
Straumann Holding Ag/Nom.			CHF	205	198	-403	-	-	0.00
Sumitomo Chemical Co.Ltd			JPY	-	77 921	-77 921	-	-	0.00
Svb Financial Group			USD	-	981	-981	-	-	0.00
Swiss Life Holding /Nam			CHF	1 256	919	-1 256	919	426 967.12	0.22
Swisscom /Nam.			CHF	1 137	-	-1 137	-	-	0.00
Sylvamo Corporation			USD	-	544	-544	-	-	0.00
Synchrony Financial			USD	-	21 440	-12 916	8 524	225 197.65	0.12
Synopsys Inc.			USD	-	4 256	-2 061	2 195	637 640.73	0.33
Sysco Corp.			USD	-	13 956	-7 885	6 071	491 916.79	0.25
Sysmex Corp. Kobe			JPY	-	8 200	-8 200	-	-	0.00
T Rowe Price Group Inc.			USD	-	1 670	-31	1 639	178 111.62	0.09
Taisei Corp.			JPY	18 500	11 900	-20 500	9 900	294 498.49	0.15
Target Corp			USD	1 419	3 169	-3 263	1 325	178 994.45	0.09
Taylor Wimpey Plc			GBP	-	197 555	-8 601	188 954	256 045.53	0.13
Te Connectivity /Reg Shs			USD	2 362	8 860	-8 885	2 337	252 935.63	0.13
Telefonica Sa			EUR	-	87 345	-24 233	63 112	306 850.54	0.16
Teleperform.Se			EUR	849	735	-1 584	-	-	0.00
Teradyne Inc			USD	2 473	2 360	-4 833	-	-	0.00
Tesla Mtrs			USD	-	1 276	-267	1 009	649 940.96	0.33
Texas Instruments Inc			USD	-	1 358	-161	1 197	175 923.33	0.09
The Swatch Group Ag			CHF	-	1 399	-177	1 222	276 544.72	0.14
Thomson Reuters Corp			CAD	-	2 236	-172	2 064	205 377.94	0.11
T-Mobile Us Inc			USD	-	9 013	-5 285	3 728	479 760.03	0.25
Tokio Marine Holdings Inc			JPY	-	9 100	-	9 100	506 354.34	0.26
Tokyo Century C Shs			JPY	5 600	6 400	-12 000	-	-	0.00
Tokyo Electron Co Ltd			JPY	700	800	-1 500	-	-	0.00
Toromont Industries Ltd			CAD	-	2 452	-88	2 364	182 447.83	0.09
Tractor Supply Co			USD	3 577	3 996	-5 004	2 569	476 350.52	0.24
Trane Technologies Plc			USD	1 750	5 501	-7 251	-	-	0.00
Travelers Companies Inc *Opr*			USD	-	2 893	-	2 893	468 021.51	0.24
Trend Micro Inc..Tokyo			JPY	-	4 500	-700	3 800	177 118.02	0.09
Trimble Navigation Ltd			USD	4 131	3 781	-7 912	-	-	0.00
Truist Finl Rg			USD	-	6 235	-	6 235	282 869.63	0.14
United Rentals Inc.			USD	2 871	650	-3 521	-	-	0.00
Unitedhealth Group Inc			USD	1 596	1 174	-1 731	1 039	510 461.11	0.26
Uss Co Ltd Tokai			JPY	19 300	41 000	-20 500	39 800	658 244.52	0.34
Vail Resorts Inc			USD	981	1 064	-2 045	-	-	0.00
Venture Corporation Ltd			SGD	45 130	2 400	-47 530	-	-	0.00
Verbund Ag/-A-			EUR	3 582	3 529	-2 078	5 033	469 830.55	0.24
Verisign Inc			USD	1 493	192	-554	1 131	181 022.75	0.09
Verisk Anlytcs			USD	1 876	3 033	-786	4 123	682 624.77	0.35
Verizon Communications Inc			USD	11 439	586	-6 022	6 003	291 407.77	0.15
Vertex Pharmaceuticals			USD	1 540	809	-2 349	-	-	0.00
Viacombcs Inc Cl-B			USD	-	10 756	-611	10 145	239 493.62	0.12
Vici Properties Inc Reit			USD	-	12 434	-12 434	-	-	0.00
Visa Inc -A			USD	-	984	-	984	185 317.10	0.09
Vmware Inc			USD	-	6 931	-4 559	2 372	258 606.88	0.13
Vodafone Group Plc			GBP	358 286	30 488	-388 774	-	-	0.00
Voya Financial			USD	-	5 269	-5 269	-	-	0.00
Walgreens Boots Alliance Inc			USD	-	20 819	-13 609	7 210	261 379.31	0.13
Walt Disney /Disney Ser			USD	1 830	1 995	-3 825	-	-	0.00
Warner Bros Discovery Inc			USD	-	15 197	-15 197	-	-	0.00
Waste Management Inc			USD	-	1 606	-306	1 300	190 228.13	0.10
Waters Corporation			USD	1 022	1 753	-1 267	1 508	477 419.14	0.24
West Fraser Timber Co			CAD	12 901	7 361	-11 281	8 981	657 769.44	0.34
West Pharmaceutical Services			USD	1 941	2 216	-2 524	1 633	472 303.99	0.24
Western Digital Corp.			USD	-	6 855	-1 715	5 140	220 408.63	0.11
Western Union Company			USD	-	20 097	-2 844	17 253	271 803.44	0.14
Westpac Banking Corp			AUD	15 774	17 846	-33 620	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Weyerhaeuser Co			USD	8 580	8 250	-16 830	-	-	0.00
Whirlpool Corp.			USD	4 105	3 481	-5 795	1 791	265 313.66	0.14
Wolters Kluwer Nv			EUR	3 377	141	-1 360	2 158	199 744.48	0.10
Ww Grainger Inc			USD	702	1 040	-316	1 426	619 845.22	0.32
Xilinx Inc.			USD	-	2 713	-2 713	-	-	0.00
Yakult Honsha			JPY	-	9 500	-	9 500	523 728.89	0.27
Yamada Denki Co Ltd			JPY	-	96 100	-96 100	-	-	0.00
Zalando Se			EUR	2 886	2 424	-5 310	-	-	0.00
Zebra Technologies A			USD	642	581	-1 223	-	-	0.00
Zoominf Tech Rg-A			USD	-	10 905	-10 905	-	-	0.00
								<b>90 432 713.06</b>	<b>46.16</b>
<b>Bonds</b>									
10 Renew Pw 4.50% 21-14.07.28	4.500	14.07.28	USD	-	2 200 000	-2 200 000	-	-	0.00
Adcb Fin	4.500	06.03.23	USD	1 600 000	-	-	1 600 000	1 540 276.05	0.79
Arcelik	0.000	03.04.23	USD	1 300 000	-	-	1 300 000	1 224 657.32	0.63
Ashtead Cap 4.25% 19-01.11.29	4.250	01.11.29	USD	-	1 100 000	-	1 100 000	928 674.49	0.47
At&T Inc 2.875% 20-Perp	2.875	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Australia 1.25% 19-21.05.32	1.250	21.05.32	AUD	-	14 100 000	-	14 100 000	7 436 563.84	3.80
Axtel 6.375% 17-14.11.24	6.375	14.11.24	USD	-	1 100 000	-	1 100 000	927 753.12	0.47
Azr Pwr Slr 5.65% 19-24.12.24 Regs	5.650	24.12.24	USD	1 260 000	200 000	-	1 460 000	1 324 082.93	0.68
Baidu Inc 3.875% 18-29.09.23	3.875	29.09.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Banco Bvacs 4.875% 15-21.04.25	4.875	21.04.25	USD	1 240 000	200 000	-	1 440 000	1 314 422.69	0.67
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	690 000	-	-	690 000	607 300.64	0.31
Bank Mandiri 3.75% 19-11.04.24	3.750	11.04.24	USD	1 490 000	-	-	1 490 000	1 417 555.89	0.72
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	1 600 000	-	-	1 600 000	1 540 034.86	0.79
Bbva 5% 12-26.08.22	5.000	26.08.22	USD	-	1 600 000	-	1 600 000	1 531 581.62	0.78
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Bdo Unibk 2.95% 17-06.03.23 Regs	2.950	06.03.23	USD	1 600 000	-	-	1 600 000	1 531 053.61	0.78
Bgeo Group 6% 16-26.07.23	6.000	26.07.23	USD	1 240 000	200 000	-	1 440 000	1 363 623.32	0.70
Bk Leumi 3.275% 20-29.01.31	3.275	29.01.31	USD	-	1 700 000	-	1 700 000	1 435 027.98	0.73
Bk Tabungan 4.2% 23.01.25	4.200	23.01.25	USD	827 000	650 000	-	1 477 000	1 336 851.36	0.68
Boardwalk 4.45% 17-15.07.27	4.450	15.07.27	USD	1 600 000	-	-1 600 000	-	-	0.00
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	1 510 000	-	-	1 510 000	1 405 616.53	0.72
Bos Funding 4.23% 17-07.03.22	4.230	07.03.22	USD	1 600 000	-	-1 600 000	-	-	0.00
Bp Sondrio 6.25% 19-30.07.29	6.250	30.07.29	EUR	900 000	-	-900 000	-	-	0.00
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	900 000	-	-900 000	-	-	0.00
Cbq Finance 5% 18-24.05.23	5.000	24.05.23	USD	1 570 000	-	-	1 570 000	1 518 018.58	0.77
Cdbl Fundin 3% 17-24.04.23 Regs	3.000	24.04.23	USD	1 700 000	-	-	1 700 000	1 615 580.16	0.82
China Overs 4.25% 18-26.04.23	4.250	26.04.23	USD	1 620 000	-	-	1 620 000	1 554 360.29	0.79
China Water 5.25% 17-7.02.22 Regs	5.250	07.02.22	USD	810 000	5 110 000	-5 920 000	-	-	0.00
Ck Hut 2.75% 17-29.03.23	2.750	29.03.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Demeter Inv 4.625% 17-Perp	4.625	31.12.99	USD	1 700 000	-	-1 700 000	-	-	0.00
Ebay 3.6% 17-05.06.27	3.600	05.06.27	USD	-	1 300 000	-	1 300 000	1 197 993.18	0.61
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	700 000	-	-700 000	-	-	0.00
Enel 2.25% 20-Perp	2.250	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	1 470 000	890 000	-600 000	1 760 000	1 678 426.71	0.86
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	780 000	-	-780 000	-	-	0.00
Falabella 3.75% 13-30.04.23	3.750	30.04.23	USD	1 630 000	-	-	1 630 000	1 562 130.91	0.80
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	1 340 000	-	-	1 340 000	1 224 046.75	0.62
Fondiaría	5.750	31.12.99	EUR	900 000	-	-900 000	-	-	0.00
Fondiaría 3.875% 18-01.03.28	3.875	01.03.28	EUR	870 000	-	-870 000	-	-	0.00
Fortune 5.95% 20-19.10.25	5.950	19.10.25	USD	-	2 200 000	-2 200 000	-	-	0.00
Gibl Ports 6.5% 16-22.09.23	6.500	22.09.23	USD	720 000	630 000	-	1 350 000	171 098.57	0.09
Gpi 4.0% 20-15.08.28	4.000	15.08.28	USD	-	1 200 000	-	1 200 000	961 286.95	0.49
Haitong Int 3.375% 19-19.07.24	3.375	19.07.24	USD	-	1 700 000	-	1 700 000	1 608 215.12	0.82
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	-	1 100 000	-	1 100 000	946 329.33	0.48
Ing Groep 3.95% 17-29.03.27	3.950	29.03.27	USD	-	1 100 000	-	1 100 000	1 016 145.23	0.52
Intesa San 3.928% 14-15.09.26	3.928	15.09.26	EUR	1 000 000	-	-1 000 000	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Intl Bk Rec 6.75% 19-14.11.22	6.750	14.11.22	RUB	-	180 000 000	-180 000 000	-	-	0.00
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	1 000 000	-	-	1 000 000	800 025.00	0.41
Japfa Comfd 5.375% 21-23.03.26	5.375	23.03.26	USD	-	2 100 000	-	2 100 000	1 616 203.55	0.82
Jsl Europe 5.20% 21-26.01.31	5.200	26.01.31	USD	-	1 800 000	-	1 800 000	1 332 692.14	0.68
Kosmos Eng 7.125% 19-04.04.26 Regs	7.125	04.04.26	USD	1 032 000	-	-1 032 000	-	-	0.00
Lab Corp 3.6% 17-01.09.27	3.600	01.09.27	USD	-	1 100 000	-	1 100 000	1 015 431.88	0.52
Lenovo Grp 3.421% 20-02.11.30	3.421	02.11.30	USD	-	1 700 000	-	1 700 000	1 389 479.20	0.71
Lg Chem 3.625% 19-15.04.29	3.625	15.04.29	USD	1 400 000	-	-	1 400 000	1 278 743.86	0.65
Lundin Ener 2.0% 21-15.07.26	2.000	15.07.26	USD	-	1 200 000	-	1 200 000	1 028 044.42	0.52
Moh 4.375% 20-15.06.28	4.375	15.06.28	USD	-	1 100 000	-	1 100 000	943 080.28	0.48
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	970 000	430 000	-	1 400 000	1 361 888.18	0.70
Nokia Oyj 2% 19-11.03.26	2.000	11.03.26	EUR	920 000	-	-920 000	-	-	0.00
Rizal Co C 4.125% 18-16.03.23	4.125	16.03.23	USD	1 610 000	-	-	1 610 000	1 540 514.90	0.79
Rural Elec 3.50% 19-12.12.24	3.500	12.12.24	USD	-	1 800 000	-	1 800 000	1 683 242.87	0.86
Santander	4.125	09.11.22	USD	-	1 600 000	-	1 600 000	1 533 716.58	0.78
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	1 580 000	-	-	1 580 000	1 518 527.43	0.77
Sk Telecom 3.75% 18-16.04.23	3.750	16.04.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Sunny Op 3.75% 18-23.01.23 Regs	3.750	23.01.23	USD	1 600 000	-	-	1 600 000	1 531 727.01	0.78
Telefonica	5.875	31.12.99	EUR	700 000	-	-700 000	-	-	0.00
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	770 000	-	-770 000	-	-	0.00
Transmanto 4.375% 13-7.05.23	4.375	07.05.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	1 350 000	-	-	1 350 000	1 186 010.09	0.61
Turk Telek 6.875% 19-28.02.25 Regs	6.875	28.02.25	USD	-	1 300 000	-	1 300 000	1 114 235.97	0.57
Turkcell 5.8% 18-11.04.28 Regs	5.800	11.04.28	USD	1 270 000	380 000	-	1 650 000	1 244 678.75	0.64
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Vittoria As 5.75% 18-11.07.28	5.750	11.07.28	EUR	500 000	-	-500 000	-	-	0.00
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 600 000	-	-	1 600 000	1 472 289.41	0.75
Wanda Prop 7.25% 14-29.01.24	7.250	29.01.24	USD	-	2 300 000	-2 300 000	-	-	0.00
Weibo 3.375% 20-08.07.30	3.375	08.07.30	USD	1 595 000	-	-	1 595 000	1 247 892.31	0.64
Weichai Int 3.75% 17-Perp	3.750	31.12.99	USD	1 600 000	200 000	-	1 800 000	1 723 313.41	0.88
Weyerhaeuser 6.95% 97-1.10.27	6.950	01.10.27	USD	-	900 000	-	900 000	949 445.12	0.48
Xylem 1.95% 20-30.01.28	1.950	30.01.28	USD	-	1 500 000	-	1 500 000	1 270 635.53	0.65
Zoomlion 6.125% 20.12.22 Regs	6.125	20.12.22	USD	-	2 100 000	-2 100 000	-	-	0.00
								<b>70 700 525.92</b>	<b>36.08</b>
<b>Investment Funds</b>									
Jss In S Eq Td I10C		31.12.99	USD	-	25 337	-	25 337	1 640 258.42	0.84
Jss In Sreq Sem Shs I Usd Acc Cap		31.12.99	USD	-	133 124	-	133 124	8 993 780.78	4.59
Simon Property /Paired Shs		31.12.99	USD	-	4 589	-4 589	-	-	0.00
								<b>10 634 039.20</b>	<b>5.43</b>
<b>Index options</b>									
Euro Stoxx 50 Pr		18.03.22	EUR	48	-	-48	-	-	0.00
Euro Stoxx 50 Pr		18.03.22	EUR	48	-	-48	-	-	0.00
Euro Stoxx 50 Pr		16.12.22	EUR	-	36	-36	-	-	0.00
Euro Stoxx 50 Pr		18.03.22	EUR	-	144	-144	-	-	0.00
Euro Stoxx 50 Pr		17.06.22	EUR	-	36	-36	-	-	0.00
Euro Stoxx 50 Pr		17.12.21	EUR	47	-	-47	-	-	0.00
Euro Stoxx 50 Pr		16.07.21	EUR	-143	143	-	-	-	0.00
Euro Stoxx 50 Pr		20.08.21	EUR	-	143	-143	-	-	0.00
Euro Stoxx 50 Pr		17.09.21	EUR	-	143	-143	-	-	0.00
Euro Stoxx 50 Pr		17.12.21	EUR	-	143	-143	-	-	0.00
Euro Stoxx 50 Pr		17.06.22	EUR	-	36	-36	-	-	0.00
Euro Stoxx 50 Pr		21.01.22	EUR	-	144	-144	-	-	0.00
Euro Stoxx 50 Pr		16.09.22	EUR	-	36	-36	-	-	0.00
Euro Stoxx 50 Pr		18.02.22	EUR	-	144	-144	-	-	0.00
Euro Stoxx 50 Pr		14.04.22	EUR	-	144	-144	-	-	0.00
Euro Stoxx 50 Pr		20.05.22	EUR	-	144	-144	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Nikkei 225 Indices D		10.09.21	JPY	9	-	-9	-	-	0.00
Nikkei 225 Indices D		11.03.22	JPY	7	-	-7	-	-	0.00
Nikkei 225 Indices D		11.03.22	JPY	7	-	-7	-	-	0.00
Nikkei 225 Indices D		09.07.21	JPY	-23	23	-	-	-	0.00
Nikkei 225 Indices D		13.08.21	JPY	-	23	-23	-	-	0.00
Nikkei 225 Indices D		08.10.21	JPY	-	23	-23	-	-	0.00
Nikkei 225 Indices D		10.12.21	JPY	-	9	-9	-	-	0.00
Nikkei 225 Indices D		10.12.21	JPY	-	23	-23	-	-	0.00
Nikkei 225 Indices D		14.01.22	JPY	-	28	-28	-	-	0.00
Nikkei 225 Indices D		11.03.22	JPY	-	16	-16	-	-	0.00
Nikkei 225 Indices D		10.02.22	JPY	-	28	-28	-	-	0.00
Nikkei 225 Indices D		11.03.22	JPY	-	28	-28	-	-	0.00
Nikkei 225 Indices D		08.04.22	JPY	-	28	-28	-	-	0.00
Nikkei 225 Indices D		10.06.22	JPY	-	28	-28	-	-	0.00
Nikkei 225 Indices D		13.05.22	JPY	-	28	-28	-	-	0.00
Nikkei 225 Indices D		13.05.22	JPY	-	18	-18	-	-	0.00
Spx - S&P 500 Indices		18.02.22	USD	-	93	-93	-	-	0.00
Spx - S&P 500 Indices		18.03.22	USD	-	93	-93	-	-	0.00
Spx - S&P 500 Indices		18.03.22	USD	33	-	-33	-	-	0.00
Spx - S&P 500 Indices		18.03.22	USD	33	-	-33	-	-	0.00
Spx - S&P 500 Indices		16.07.21	USD	-98	98	-	-	-	0.00
Spx - S&P 500 Indices		17.12.21	USD	32	-	-32	-	-	0.00
Spx - S&P 500 Indices		20.08.21	USD	-	98	-98	-	-	0.00
Spx - S&P 500 Indices		17.12.21	USD	-	98	-98	-	-	0.00
Spx - S&P 500 Indices		17.06.22	USD	-	23	-23	-	-	0.00
Spx - S&P 500 Indices		21.01.22	USD	-	98	-98	-	-	0.00
Spx - S&P 500 Indices		16.12.22	USD	-	23	-23	-	-	0.00
Spx - S&P 500 Indices		16.09.22	USD	-	23	-23	-	-	0.00
Spx - S&P 500 Indices		18.02.22	USD	-	93	-93	-	-	0.00
Spx - S&P 500 Indices		14.04.22	USD	-	93	-93	-	-	0.00
Spx - S&P 500 Indices		17.06.22	USD	-	24	-24	-	-	0.00
Spx - S&P 500 Indices		20.05.22	USD	-	62	-62	-	-	0.00
Spx - S&P 500 Indices		17.06.22	USD	-	48	-48	-	-	0.00
Spx - S&P 500 Indices		19.08.22	USD	-	41	-41	-	-	0.00
Ukx Ftse 100 Index		17.09.21	GBP	12	-	-12	-	-	0.00
Ukx Ftse 100 Index		17.12.21	GBP	12	12	-24	-	-	0.00
Ukx Ftse 100 Index		18.03.22	GBP	12	7	-19	-	-	0.00
Ukx Ftse 100 Index		16.07.21	GBP	-36	36	-	-	-	0.00
Ukx Ftse 100 Index		20.08.21	GBP	-	36	-36	-	-	0.00
Ukx Ftse 100 Index		17.09.21	GBP	-	36	-36	-	-	0.00
Ukx Ftse 100 Index		17.12.21	GBP	-	36	-36	-	-	0.00
Ukx Ftse 100 Index		21.01.22	GBP	-	38	-38	-	-	0.00
Ukx Ftse 100 Index		17.06.22	GBP	-	38	-38	-	-	0.00
Ukx Ftse 100 Index		18.02.22	GBP	-	38	-38	-	-	0.00
Ukx Ftse 100 Index		14.04.22	GBP	-	38	-38	-	-	0.00
Ukx Ftse 100 Index		20.05.22	GBP	-	24	-24	-	-	0.00
								-	<b>0.00</b>
<b>Options on securities</b>									
Right Telefonica 15.12.21		15.12.21	EUR	-	81 892	-81 892	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>171 767 278.18</b>	<b>87.67</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Allstate	5.750	15.08.53	USD	1 600 000	-	-1 600 000	-	-	0.00
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	1 000 000	410 000	-1 410 000	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	1 700 000	-	-	1 700 000	1 622 386.53	0.83
China O&G 4.70% 21-30.06.26	4.700	30.06.26	USD	-	2 000 000	-	2 000 000	1 685 876.90	0.86
Cosan Ltd 5.50% 19-20.09.29	5.500	20.09.29	USD	1 210 000	200 000	-1 410 000	-	-	0.00
Gartner Inc 3.625% 21-15.06.29	3.625	15.06.29	USD	-	1 200 000	-	1 200 000	996 420.68	0.51
Gas Lima 4.375% 13-1.04.23 Reg S	4.375	01.04.23	USD	1 600 000	-	-	1 600 000	1 533 800.76	0.78
Movida 5.25% 21-08.02.31 Regs	5.250	08.02.31	USD	-	2 020 000	-	2 020 000	1 500 146.35	0.77
Promigas/Ga 3.75% 19-16.10.29 Regs	3.750	16.10.29	USD	1 500 000	-	-	1 500 000	1 159 574.82	0.59
Soquimich 3.625% 13-03.04.23	3.625	03.04.23	USD	220 000	1 400 000	-1 620 000	-	-	0.00
Teleflex 4.25% 20-01.06.28 Regs	4.250	01.06.28	USD	-	1 200 000	-	1 200 000	1 040 962.27	0.53
Telekom Malay. 7.875% 95-25 Reg.S	7.875	01.08.25	USD	690 000	-	-	690 000	729 547.37	0.37
Truist Finl 1.125% 20-03.08.27	1.125	03.08.27	USD	-	1 200 000	-	1 200 000	984 561.51	0.50
								<b>11 253 277.19</b>	<b>5.74</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>11 253 277.19</b>	<b>5.74</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>183 020 555.37</b>	<b>93.41</b>
<b>Liquidities and deposits</b>								<b>12 306 493.20</b>	<b>6.28</b>
<b>Other assets</b>								<b>604 812.61</b>	<b>0.31</b>
<b>TOTAL NET ASSETS</b>								<b>195 931 861.18</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Equity - Green Planet

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Aalberts – Bearer Shs			EUR	144 325	7 497	-12 971	138 851	5 163 868.69	1.78
Acea			EUR	189 217	5 677	-	194 894	2 749 954.34	0.95
Advanced Drainage Systems			USD	75 850	2 276	-12 200	65 926	5 679 807.57	1.95
Af Poyry Ab			SEK	140 452	-	-140 452	-	-	0.00
Agilent Technologies			USD	93 056	1 939	-36 591	58 404	6 635 078.75	2.28
Aker Carbon Rg			NOK	588 956	17 669	-	606 625	974 354.25	0.34
American Water Works Co Inc			USD	23 128	42 986	-	66 114	9 408 178.09	3.24
Analog Devices Inc			USD	19 794	4 708	-	24 502	3 423 881.75	1.18
Arcadis N.V.			EUR	165 811	4 975	-	170 786	5 482 230.60	1.89
Aurbis Ag			EUR	40 042	17 422	-8 439	49 025	3 174 859.00	1.09
Autodesk Inc.			USD	35 719	1 072	-7 306	29 485	4 849 816.44	1.67
Ballard Power Systems Inc			CAD	70 684	2 115	-	72 799	438 874.05	0.15
Cadeler Rg			NOK	358 623	33 707	-	392 330	1 226 886.07	0.42
Carbios Sa			EUR	12 629	379	-	13 008	388 939.20	0.13
Cimc Enric Hldg			HKD	4 956 726	149 033	-	5 105 759	5 246 667.79	1.81
Clean Harbors Inc			USD	76 522	2 296	-3 222	75 596	6 339 376.65	2.18
Coca-Cola Europ Prntr			USD	164 722	4 934	-25 339	144 317	7 124 396.55	2.45
Danaher Corp			USD	56 500	1 695	-4 713	53 482	12 969 301.87	4.46
Daqo New Energy/Sadr			USD	23 213	7 439	-	30 652	2 092 821.04	0.72
Duerr Ag			EUR	72 806	58 463	-26 388	104 881	2 303 186.76	0.79
Ebara Corp.			JPY	105 149	5 923	-	111 072	3 972 733.80	1.37
Ecolab Inc.			USD	32 932	2 091	-	35 023	5 151 022.51	1.77
Elis Sa			EUR	472 176	112 941	-291 755	293 362	3 725 697.40	1.28
Entegris Inc			USD	125 292	2 886	-43 105	85 073	7 497 035.24	2.58
Evoqua Water Technologies Corp			USD	122 763	15 704	-	138 467	4 305 860.80	1.48
Fischer Georg Ag/Nam.			CHF	6 285	189	-6 474	-	-	0.00
Fismidth & Co. A/S B			DKK	39 669	92 200	-	131 869	3 093 406.89	1.06
Fortune Brands Home & Security			USD	55 701	1 671	-57 372	-	-	0.00
Georg Fischer N			CHF	-	105 760	-13 844	91 916	4 312 659.51	1.48
Idex Corp			USD	16 061	482	-	16 543	2 874 078.23	0.99
Infineon Technologies /Nam.			EUR	151 506	47 224	-10 334	188 396	4 350 063.64	1.50
Kubota Corp			JPY	143 903	32 800	-	176 703	2 521 847.57	0.87
Kurita Water Ind.Ltd			JPY	237 228	7 100	-35 444	208 884	7 221 174.31	2.48
Lundin Mining Corp			CAD	-	228 944	-	228 944	1 385 298.51	0.48
Masco Corp.			USD	174 697	5 241	-78 893	101 045	4 890 599.26	1.68
Medmix N			CHF	-	68 372	-68 372	-	-	0.00
Microsoft Corp			USD	-	44 135	-	44 135	10 842 404.75	3.73
Norma Group			EUR	110 176	-	-110 176	-	-	0.00
On Semiconductor Corp			USD	214 884	5 113	-50 279	169 718	8 167 308.41	2.81
Outotec Oyj			EUR	825 867	126 113	-	951 980	6 806 657.00	2.34
Pennon Group Plc			GBP	714 420	-	-714 420	-	-	0.00
Pennon Grp Rg			GBP	-	681 920	-	681 920	7 545 269.99	2.60
Proton Motor Power Systems Plc			GBP	303 824	-	-303 824	-	-	0.00
Ptc Inc Shs			USD	54 046	16 945	-	70 991	7 220 988.99	2.48
Republic Services Inc.			USD	97 527	2 926	-	100 453	12 574 761.21	4.33
Roper Technologies Inc			USD	9 932	7 946	-	17 878	6 748 818.88	2.32
Rotork Plc			GBP	1 258 093	37 744	-148 484	1 147 353	3 206 779.15	1.10
Samsung Sdi / Sgdr 144A			EUR	36 616	2 356	-	38 972	3 753 003.60	1.29
Siemens Ag /Nam.			EUR	49 790	21 046	-	70 836	6 877 467.24	2.37
Sika Ltd			CHF	22 543	676	-	23 219	5 103 782.50	1.76
Solaredge Technologies Inc			USD	-	10 739	-	10 739	2 811 276.98	0.97
Stantec Inc			CAD	122 067	35 225	-	157 292	6 577 073.14	2.26
Stmicroelectronics Nv			EUR	127 609	3 828	-12 774	118 663	3 559 890.00	1.22
Sulzer Ag/ Namensaktien			CHF	68 372	2 051	-11 766	58 657	3 475 365.67	1.20
Tetra Tech Inc.			USD	59 703	1 466	-16 074	45 095	5 890 020.80	2.03

# JSS Sustainable Equity - Green Planet (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in EUR	% of net assets
Thermo Fisher Scientific Inc			USD	7 706	13 149	-	20 855	10 837 538.28	3.73
Trimble Navigation Ltd			USD	127 863	3 836	-49 458	82 241	4 580 700.59	1.58
Valeo Sa			EUR	106 534	34 235	-27 704	113 065	2 083 222.63	0.72
Valmont Ind.Inc			USD	14 010	13 959	-919	27 050	5 812 082.36	2.00
Veolia Environnement			EUR	409 396	92 602	-76 423	425 575	9 911 641.75	3.41
Vestas Wind Br /Rg			DKK	-	126 086	-	126 086	2 541 510.23	0.87
Washtec Ag			EUR	20 123	-	-20 123	-	-	0.00
Xylem Inc			USD	30 674	920	-19 296	12 298	919 659.13	0.32
								<b>278 821 180.41</b>	<b>95.94</b>
<b>Options on securities</b>									
Right Veolia 01.10.21 /Sous		01.12.20	EUR	-	409 396	-409 396	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>278 821 180.41</b>	<b>95.94</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>278 821 180.41</b>	<b>95.94</b>
<b>Liquidities and deposits</b>								<b>11 132 315.31</b>	<b>3.83</b>
<b>Other assets</b>								<b>656 928.92</b>	<b>0.23</b>
<b>TOTAL NET ASSETS</b>								<b>290 610 424.64</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Bond - USD High Yield

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Altice Usa Inc			USD	23 940	16 435	-24 315	16 060	148 555.00	0.07
American Axle & Manufact.Hldgs			USD	47 728	1 680	-30 720	18 688	140 720.64	0.07
Ardagh Mp Rg			USD	-	119 130	-76 480	42 650	260 165.00	0.12
Audacy Rg-A			USD	203 620	7 145	-210 765	-	-	0.00
Bausch Health Rg Registered Shs			USD	33 265	3 385	-23 140	13 510	112 943.60	0.05
Boyd Gaming			USD	8 760	305	-5 760	3 305	164 423.75	0.08
Brinks Co.			USD	11 695	2 025	-9 235	4 485	272 284.35	0.13
Compass Minerals International			USD	10 385	275	-7 595	3 065	108 470.35	0.05
Cumulus Media Inc Npv			USD	164 865	3 970	-134 798	34 037	263 106.01	0.12
Dell Technologies Inc			USD	5 010	6 675	-6 915	4 770	220 421.70	0.10
Devon Energy Corp.(New)			USD	26 252	920	-24 067	3 105	171 116.55	0.08
Diebold Nixdorf Inc			USD	-	96 605	-96 605	-	-	0.00
Energizer Holdings Inc			USD	-	20 230	-12 005	8 225	233 178.75	0.11
Enviva Inc			USD	-	15 610	-9 230	6 380	365 063.60	0.17
Enviva Partners Lp /Lp			USD	23 915	765	-24 680	-	-	0.00
Gms Inc			USD	16 305	570	-10 885	5 990	266 555.00	0.12
Goodyear Tire & Rubber			USD	23 907	840	-24 747	-	-	0.00
Graphic Packaging Holding Co			USD	59 436	2 085	-43 690	17 831	365 535.50	0.17
Gray Television Inc			USD	-	6 110	-	6 110	103 197.90	0.05
Iheartmedia Registered Shs -A-			USD	35 240	28 940	-35 270	28 910	228 099.90	0.11
Kar Auction Services			USD	54 505	1 910	-56 415	-	-	0.00
Koppers Holdings Inc			USD	27 470	965	-17 630	10 805	244 625.20	0.11
Lear Corp			USD	2 690	95	-2 015	770	96 935.30	0.05
Lumentum Holdings Inc			USD	13 680	480	-10 450	3 710	294 648.20	0.14
Ncr Corp			USD	14 960	-	-14 960	-	-	0.00
Nexstar Media Group Inc -A-			USD	2 465	85	-2 550	-	-	0.00
Nrg Energy Inc			USD	19 260	1 080	-12 305	8 035	306 695.95	0.14
Oasis Petroleum Rg			USD	4 851	121	-4 972	-	-	0.00
O-I Glass Rg			USD	59 970	2 100	-40 090	21 980	307 720.00	0.14
Pioneer Natural Resources Co			USD	4 478	155	-3 780	853	190 287.24	0.09
Red Rock Resorts Inc			USD	24 575	860	-17 955	7 480	249 532.80	0.12
Science Applications Intl Corp			USD	10 295	360	-7 100	3 555	330 970.50	0.15
Stagwell Rg-A			USD	-	165 197	-86 135	79 062	429 306.66	0.20
Suburban Propane Partners Units			USD	52 314	-	-28 795	23 519	358 899.94	0.17
Sunoco Lp-Partnership Units			USD	22 470	-	-22 470	-	-	0.00
Teck Resources / -B-			USD	41 875	1 470	-36 620	6 725	205 583.25	0.10
Townsquare Media Inc			USD	67 885	10 720	-55 050	23 555	192 915.45	0.09
Urban One Inc			USD	224 615	25 540	-250 155	-	-	0.00
Us Foods Holding Corp			USD	-	25 090	-18 965	6 125	187 915.00	0.09
Vistra Energy Corp			USD	33 695	1 180	-21 200	13 675	312 473.75	0.15
Vmware Inc			USD	-	2 242	-2 242	-	-	0.00
Westrock Co			USD	16 675	2 510	-12 385	6 800	270 912.00	0.13
								<b>7 403 258.84</b>	<b>3.47</b>
<b>Bonds</b>									
Amc Network	5.000	01.04.24	USD	250 000	-	-250 000	-	-	0.00
Amc Network 4.25% 21-15.02.29	4.250	15.02.29	USD	575 000	-	-575 000	-	-	0.00
Amc Network 4.75% 17-01.08.25	4.750	01.08.25	USD	250 000	-	-250 000	-	-	0.00
Amerigas	5.500	20.05.25	USD	175 000	75 000	-	250 000	235 730.85	0.11
Amerigas Fi	5.875	20.08.26	USD	850 000	-	-150 000	700 000	653 923.04	0.31
Apache 4.625% 20-15.11.25	4.625	15.11.25	USD	75 000	-	-75 000	-	-	0.00
Apache 4.875% 20-15.11.27	4.875	15.11.27	USD	175 000	-	-175 000	-	-	0.00
Ard Fin 6.5% 19-30.06.27/Pik 144A	6.500	30.06.27	USD	1 850 000	400 000	-570 814	1 679 186	1 236 921.99	0.58
Ardagh Pck 6% 17-15.02.25 144A	6.000	15.02.25	USD	250 000	-	-250 000	-	-	0.00
Ball Corp 2.875% 20-15.08.30	2.875	15.08.30	USD	450 000	-	-450 000	-	-	0.00



# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Bausch 7.25% 19-30.05.29 144A	7.250	30.05.29	USD	650 000	-	-	650 000	353 629.25	0.17
Berry Plas	5.125	15.07.23	USD	29 000	-	-29 000	-	-	0.00
Callon Petr 6.125% 17-01.10.24	6.125	01.10.24	USD	150 000	-	-150 000	-	-	0.00
Calpine 3.75% 20-01.03.31 144A	3.750	01.03.31	USD	475 000	-	-475 000	-	-	0.00
Carrizo	6.250	15.04.23	USD	275 000	-	-275 000	-	-	0.00
Cdw Llc Fin 3.25% 20-15.02.29	3.250	15.02.29	USD	225 000	-	-225 000	-	-	0.00
Centene Esc 2.45% 21-15.07.28	2.450	15.07.28	USD	-	100 000	-100 000	-	-	0.00
Centene Esc 2.625% 21-01.08.31	2.625	01.08.31	USD	-	250 000	-	250 000	199 415.00	0.09
Centene Esc 3.0% 20-15.10.30	3.000	15.10.30	USD	125 000	-	-	125 000	103 923.13	0.05
Cont Res 4.375% 17-15.01.28	4.375	15.01.28	USD	250 000	-	-250 000	-	-	0.00
Csc Hldg 7.5% -01.04.28	7.500	01.04.28	USD	375 000	-	-	375 000	314 115.00	0.15
Csc Holding	5.250	01.06.24	USD	525 000	-	-	525 000	492 969.75	0.23
Dish Dbs	5.875	15.11.24	USD	200 000	-	-200 000	-	-	0.00
Dolya Holdc 5.0% 20-15.07.28 144A	5.000	15.07.28	USD	350 000	150 000	-	500 000	414 451.92	0.19
Eqc Corp 3.9% 17-01.10.27	3.900	01.10.27	USD	100 000	-	-	100 000	93 221.50	0.04
Eqc Corp 5.0% 20-15.01.29	5.000	15.01.29	USD	50 000	-	-50 000	-	-	0.00
Eqc Corp 6.125% 20-01.02.25	7.875	01.02.25	USD	125 000	-	-125 000	-	-	0.00
Eqc Corp 7.0% 20-01.02.30	8.750	01.02.30	USD	100 000	-	-100 000	-	-	0.00
Eqc Mdstm 4.75% 18-15.07.23	4.750	15.07.23	USD	17 000	-	-17 000	-	-	0.00
Eqc Mdstm 5.5% 18-15.07.28	5.500	15.07.28	USD	625 000	-	-	625 000	541 220.34	0.25
Eqc Mdstm 6.5% 18-15.07.48	6.500	15.07.48	USD	325 000	-	-	325 000	247 607.75	0.12
Ford Mc 3.096% 16-04.05.23	3.096	04.05.23	USD	500 000	-	-500 000	-	-	0.00
Ford Mc 3.375% 20-13.11.25	3.375	13.11.25	USD	675 000	-	-	675 000	611 077.50	0.29
Ford Mc 3.813% 18-12.10.21	3.813	12.10.21	USD	475 000	-	-475 000	-	-	0.00
Ford Mc 4.0% 20-13.11.30	4.000	13.11.30	USD	850 000	-	-	850 000	690 429.50	0.32
Ford Mc 4.063% 19-01.11.24	4.063	01.11.24	USD	400 000	-	-	400 000	379 500.57	0.18
Ford Mc 4.125% 20-17.08.27	4.125	17.08.27	USD	350 000	-	-	350 000	309 184.75	0.14
Ford Mc 4.14% 18-15.02.23	4.140	15.02.23	USD	375 000	-	-375 000	-	-	0.00
Ford Mc 4.25% 12-20.09.22	4.250	20.09.22	USD	200 000	-	-200 000	-	-	0.00
Ford Mc 4.271% 20-09.01.27	4.271	09.01.27	USD	475 000	-	-	475 000	426 933.78	0.20
Ford Mc 4.389% 16-08.01.26	4.389	08.01.26	USD	450 000	-	-125 000	325 000	300 187.88	0.14
Ford Mc 5.113% 19-03.05.29	5.113	03.05.29	USD	500 000	-	-	500 000	449 302.00	0.21
Ford Mc 5.125% 20-16.06.25	5.125	16.06.25	USD	850 000	-	-	850 000	817 378.57	0.38
Freeport Mc	5.400	14.11.34	USD	325 000	-	-325 000	-	-	0.00
Freeport Mc 4.375% 20-01.08.28	4.375	01.08.28	USD	225 000	-	-225 000	-	-	0.00
Freeport Mc 4.625% 20-01.08.30	4.625	01.08.30	USD	425 000	-	-425 000	-	-	0.00
Freeport Mc 5% 19-01.09.27	5.000	01.09.27	USD	275 000	-	-275 000	-	-	0.00
Freeport Mc 5.25% 19-01.09.29	5.250	01.09.29	USD	225 000	-	-	225 000	215 580.17	0.10
Graphic Pac 4.75% 19-15.07.27	4.750	15.07.27	USD	175 000	-	-	175 000	165 453.93	0.08
Graphic Packagn 3.5% 20-01.03.29	3.500	01.03.29	USD	75 000	-	-	75 000	63 069.83	0.03
Grifols 4.75% 21-15.10.28 144A	4.750	15.10.28	USD	-	200 000	-	200 000	173 756.00	0.08
Hca	5.875	15.02.26	USD	1 025 000	-	-825 000	200 000	201 389.00	0.09
Hca	5.375	01.02.25	USD	700 000	-	-225 000	475 000	476 569.88	0.22
Hca 3.50% 20-01.09.30	3.500	01.09.30	USD	725 000	-	-275 000	450 000	384 203.25	0.18
Hca 5.625% 18-01.09.28	5.625	01.09.28	USD	225 000	-	-225 000	-	-	0.00
Iheartcomm 6.375%19-1.05.26	6.375	01.05.26	USD	50 000	-	-	50 000	46 333.00	0.02
Iheartcomm 8.375% 19-01.05.27	8.375	01.05.27	USD	1 414 891	325 000	-	1 739 891	1 386 379.95	0.65
Iho Verwalt 6% 19-15.05.27 /Pik	6.000	15.05.27	USD	475 000	-	-	475 000	423 548.27	0.20
Ineos Qu 3.375% 21-15.01.26 144A	3.375	15.01.26	USD	200 000	-	-200 000	-	-	0.00
Intelsat	0.000	01.08.23	USD	425 000	-	-425 000	-	-	0.00
Mgm Gr 5.625% 16-01.05.24	5.625	01.05.24	USD	275 000	-	-275 000	-	-	0.00
Mgm Resorts	6.000	15.03.23	USD	475 000	-	-	475 000	474 745.88	0.22
Mgm Resorts 4.75% 20-15.10.28	4.750	15.10.28	USD	200 000	-	-200 000	-	-	0.00
Mgm Resorts 5.5% 19-15.04.27	5.500	15.04.27	USD	66 000	-	-66 000	-	-	0.00
Mgm Resorts 5.75% 18-15.06.25	5.750	15.06.25	USD	155 000	-	-155 000	-	-	0.00
Navient 5.0% 20-15.03.27	5.000	15.03.27	USD	100 000	-	-100 000	-	-	0.00
Navient 5.50% 21-15.03.29	5.500	15.03.29	USD	-	725 000	-	725 000	560 059.23	0.26
Navient 6.75% 17-25.06.25	6.750	25.06.25	USD	275 000	-	-100 000	175 000	160 090.00	0.08
Navient 6.75% 18-15.06.26	6.750	15.06.26	USD	275 000	-	-	275 000	243 777.88	0.11
Nrg Energy 5.75% 18-15.01.28	5.750	15.01.28	USD	50 000	-	-	50 000	46 015.00	0.02

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Nrg Energy 7.25% 16-15.05.26	7.250	15.05.26	USD	275 000	-	-275 000	-	-	0.00
Nustar 5.625% 17-28.04.27	5.625	28.04.27	USD	975 000	-	-975 000	-	-	0.00
Occidental 5.875% 20-01.09.25	5.875	01.09.25	USD	300 000	-	-	300 000	299 313.00	0.14
Occidental 6.125% 20-01.01.31	6.125	01.01.31	USD	325 000	-	-	325 000	330 076.50	0.15
Occidental 6.625% 20-01.09.30	6.625	01.09.30	USD	725 000	-	-	725 000	748 069.50	0.35
Oxy 2.9% 19-15.08.24	2.900	15.08.24	USD	375 000	-	-375 000	-	-	0.00
Oxy 3.2% 19-15.08.26	3.200	15.08.26	USD	100 000	-	-100 000	-	-	0.00
Oxy 3.5% 15-15.06.25	3.500	15.06.25	USD	375 000	-	-375 000	-	-	0.00
Oxy 4.1% 16-15.02.47	4.100	15.02.47	USD	175 000	-	-175 000	-	-	0.00
Oxy 4.3% 19-15.08.39	4.300	15.08.39	USD	725 000	-	-725 000	-	-	0.00
Oxy 4.4% 19-15.08.49	4.400	15.08.49	USD	250 000	-	-250 000	-	-	0.00
Oxy 8.0% 20-15.07.25	8.000	15.07.25	USD	250 000	-	-	250 000	263 548.75	0.12
Oxy 8.875% 20-15.07.30	8.875	15.07.30	USD	450 000	-	-175 000	275 000	316 246.56	0.15
Pattern Enr 4.50% 20-15.08.28	4.500	15.08.28	USD	150 000	-	-150 000	-	-	0.00
Range Resou	4.875	15.05.25	USD	125 000	-	-	125 000	122 145.00	0.06
Schaef	0.000	15.09.26	USD	650 000	-	-	650 000	559 577.13	0.26
Sm Energy	5.625	01.06.25	USD	275 000	-	-	275 000	260 235.25	0.12
Sm Energy	6.750	15.09.26	USD	400 000	-	-	400 000	377 875.00	0.18
Sm Energy 6.50% 21-15.07.28	6.500	15.07.28	USD	75 000	-	-	75 000	69 089.70	0.03
Sprint Cap.Corp	6.875	15.11.28	USD	125 000	-	-125 000	-	-	0.00
Sprint Corp	7.125	15.06.24	USD	700 000	-	-225 000	475 000	488 941.25	0.23
Starfruit U 8% 18-01.10.26 144A	8.000	01.10.26	USD	1 300 000	-	-1 300 000	-	-	0.00
Sthwest En 4.75% 21-01.02.32	4.750	01.02.32	USD	-	200 000	-	200 000	170 915.00	0.08
Sthwest En 5.375% 21-15.03.30	5.375	15.03.30	USD	-	125 000	-	125 000	115 566.25	0.05
Targa Res 5.875% 18-15.04.26	5.875	15.04.26	USD	500 000	-	-500 000	-	-	0.00
Tenet Hlthc	6.750	15.06.23	USD	550 000	-	-	550 000	566 596.20	0.27
Tenet Hlthc 4.25% 21-01.06.29	4.250	01.06.29	USD	425 000	-	-	425 000	360 170.50	0.17
Tenet Hlthc 4.625% 17-15.07.24	4.625	15.07.24	USD	125 000	-	-125 000	-	-	0.00
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	1 400 000	525 000	-1 450 000	475 000	398 891.82	0.19
T-Mobile Us 2.25% 15.02.26 144A	2.250	15.02.26	USD	400 000	-	-	400 000	363 584.00	0.17
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	250 000	-	-	250 000	227 240.00	0.11
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	350 000	-	-	350 000	295 585.99	0.14
T-Mobile Us 2.875% 21-15.02.31	2.875	15.02.31	USD	325 000	-	-125 000	200 000	165 126.00	0.08
T-Mobile Us 3.375% 21-15.04.29	3.375	15.04.29	USD	650 000	-	-	650 000	570 111.75	0.27
T-Mobile Us 4.5% 18-01.02.26	4.500	01.02.26	USD	50 000	-	-50 000	-	-	0.00
Transdi 6.375% 17-15.06.26	6.375	15.06.26	USD	425 000	-	-	425 000	398 225.00	0.19
Transdigm 5.50% 20-15.11.27	5.500	15.11.27	USD	450 000	200 000	-	650 000	552 214.00	0.26
Transdigm 7.50% 19-15.03.27	7.500	15.03.27	USD	550 000	-	-	550 000	519 552.00	0.24
Transdigm U 6.875% 18-15.05.26	6.875	15.05.26	USD	325 000	-	-	325 000	303 507.75	0.14
Trivium Pack 5.5% 19-15.08.26	5.500	15.08.26	USD	200 000	-	-	200 000	188 660.00	0.09
Usacmpr Ptr 6.875% 18-01.04.26	6.875	01.04.26	USD	975 000	-	-	975 000	888 030.00	0.42
Usagm Holdc 9.75% 19-15.07.27	9.750	15.07.27	USD	2 075 000	-	-225 000	1 850 000	1 570 585.25	0.74
Utd Rent Na 3.75% 21-15.01.32	3.750	15.01.32	USD	-	175 000	-	175 000	144 102.88	0.07
Utd Rent Na 3.875% 20-15.02.31	3.875	15.02.31	USD	300 000	-	-	300 000	253 673.25	0.12
Utd Rent Na 4.0% 20-15.07.30	4.000	15.07.30	USD	525 000	-	-275 000	250 000	214 156.25	0.10
Utd Rentals 5.5% 16-15.05.27	5.500	15.05.27	USD	225 000	-	-114 000	111 000	109 035.30	0.05
Utd Rentals 5.875% 16-15.09.26	5.875	15.09.26	USD	-	400 000	-400 000	-	-	0.00
Veritas Us 7.50% 20-01.09.25	7.500	01.09.25	USD	875 000	75 000	-175 000	775 000	577 921.38	0.27
Vistra Oper 4.375% 21-01.05.29	4.375	01.05.29	USD	275 000	-	-275 000	-	-	0.00
Western Gas 4.5% 18-01.03.28	4.500	01.03.28	USD	150 000	-	-	150 000	135 993.75	0.06
Western Gas 4.65% 16-01.07.26	4.650	01.07.26	USD	50 000	-	-	50 000	47 206.00	0.02
Western Gas 4.75% 18-15.08.28	4.750	15.08.28	USD	125 000	-	-	125 000	114 346.25	0.05
Western Gas 5.3% 18-01.03.48	5.300	01.03.48	USD	1 025 000	-	-300 000	725 000	585 854.38	0.27
Western Gas 5.45% 14-01.04.44	5.450	01.04.44	USD	225 000	-	-	225 000	187 440.75	0.09
Western Gas 5.5% 18-15.08.48	5.500	15.08.48	USD	200 000	-	-	200 000	163 385.00	0.08
Yum Brands 3.625% 20-15.03.31	3.625	15.03.31	USD	75 000	-	-	75 000	63 174.75	0.03
Yum Brands 4.625% 21-31.01.32	4.625	31.01.32	USD	175 000	-	-	175 000	154 385.88	0.07
Ziggo	6.000	15.01.27	USD	1 000 000	-	-	1 000 000	886 235.00	0.41

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Ziggo Bv 4.875% 19-15.01.30	4.875	15.01.30	USD	200 000	-	-	200 000	170 175.59	0.08
Ziggo Fin	5.500	15.01.27	USD	367 000	-	-367 000	-	-	0.00
								<b>29 188 860.90</b>	<b>13.66</b>
<b>Warrants</b>									
Chesa Ener 09.02.26 Cw /Chk Us		31.12.99	USD	3 833	-	-3 833	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>36 592 119.74</b>	<b>17.13</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
1011778 Bc 3.50% 20-15.02.29 144A	3.500	15.02.29	USD	100 000	125 000	-	225 000	190 858.50	0.09
1011778 Bc 3.875% 19-15.01.28 144A	3.875	15.01.28	USD	375 000	-	-	375 000	327 045.00	0.15
1011778 Bc 4.0% 20-15.10.30	4.000	15.10.30	USD	2 425 000	-	-	2 425 000	1 977 102.50	0.93
1011778 Bc 4.25% 17-15.05.24 144A	4.250	15.05.24	USD	65 000	-	-65 000	-	-	0.00
Academy Ltd 6.0% 20-15.11.27 144A	6.000	15.11.27	USD	275 000	-	-	275 000	251 747.38	0.12
Acadia Hlth 5.0% 20-15.04.29	5.000	15.04.29	USD	75 000	-	-	75 000	68 059.13	0.03
Acadia Hlth 5.50% 20-01.07.28	5.500	01.07.28	USD	50 000	-	-	50 000	46 793.77	0.02
Adapthealth 4.625% 21-01.08.29	4.625	01.08.29	USD	400 000	200 000	-	600 000	494 295.00	0.23
Adapthealth 5.125% 21-01.03.30	5.125	01.03.30	USD	-	350 000	-	350 000	295 480.08	0.14
Adient Glob	4.875	15.08.26	USD	900 000	250 000	-100 000	1 050 000	923 070.75	0.43
Adient Us L 9.0% 20-15.04.25	9.000	15.04.25	USD	125 000	175 000	-300 000	-	-	0.00
Affinity 6.875% 15.12.28 144A	6.875	15.12.27	USD	675 000	-	-	675 000	567 857.25	0.27
Albertsons 3.50% 20-15.03.29 144A	3.500	15.03.29	USD	725 000	-	-175 000	550 000	446 764.45	0.21
Albertsons 4.875% 15.02.30	4.875	15.02.30	USD	50 000	-	-50 000	-	-	0.00
Albertsons 5.75% 17-15.03.25	5.750	15.03.25	USD	159 000	-	-159 000	-	-	0.00
Albertsons 5.875% 15.02.28 144A	5.875	15.02.28	USD	250 000	-	-	250 000	234 097.50	0.11
Albertsons 7.5% 19-15.03.26 144A	7.500	15.03.26	USD	175 000	-	-	175 000	172 683.88	0.08
Albertsons C 3.25% 15.03.26 144A	3.250	15.03.26	USD	175 000	-	-	175 000	152 952.04	0.07
Allied Univ 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	400 000	425 000	-	825 000	603 228.43	0.28
Alnt Hldgs 6.75% 19-15.10.27 144A	6.750	15.10.27	USD	950 000	-	-950 000	-	-	0.00
Am Axle & M 6.5% 17-01.04.27	6.500	01.04.27	USD	300 000	-	-300 000	-	-	0.00
Amer Bld 4.0% 19-15.01.28 144A	4.000	15.01.28	USD	250 000	-	-	250 000	214 601.25	0.10
American Ai 5.50% 20.04.26 144A	5.500	20.04.26	USD	625 000	-	-375 000	250 000	230 575.00	0.11
American Ai 5.75% 20.04.29 P 144A	5.750	20.04.29	USD	475 000	-	-	475 000	408 203.13	0.19
Ams 7.0% 20-31.07.25 144A	7.000	31.07.25	USD	450 000	-	-150 000	300 000	286 477.85	0.13
Amwins Grou 4.875% 30.06.29 144A	4.875	30.06.29	USD	-	1 100 000	-	1 100 000	902 245.51	0.42
Amwins Grou 7.75% 18-01.07.26	7.750	01.07.26	USD	1 350 000	-	-1 350 000	-	-	0.00
Antero 5.75% 19-01.03.27 144A	5.750	01.03.27	USD	1 125 000	-	-	1 125 000	1 048 140.00	0.49
Antero 5.75% 19-15.01.28	5.750	15.01.28	USD	750 000	-	-	750 000	684 138.75	0.32
Antero 7.625% 21-01.02.29 144A	7.625	01.02.29	USD	225 000	-	-37 000	188 000	191 564.48	0.09
Antero 7.875% 20-15.05.26 144A	7.875	15.05.26	USD	225 000	-	-	225 000	225 156.38	0.11
Antero Mid 5.375% 21-15.06.29	5.375	15.06.29	USD	500 000	-	-	500 000	448 725.00	0.21
Antero Res 5.375% 21-01.03.30	5.375	01.03.30	USD	175 000	-	-	175 000	159 845.00	0.07
Antero Res 8.375% 21-15.07.26	8.375	15.07.26	USD	81 000	-	-	81 000	85 813.83	0.04
Aramark Ser 6.375% 20-01.05.25 144A	6.375	01.05.25	USD	250 000	300 000	-	550 000	539 233.75	0.25
Aramark Svc 5% 18-01.02.28 144A	5.000	01.02.28	USD	850 000	-	-850 000	-	-	0.00
Archrock 6.25% 19-01.04.28	6.250	01.04.28	USD	725 000	-	-	725 000	642 973.50	0.30
Archrock P 6.875% 19-01.04.27	6.875	01.04.27	USD	1 000 000	-	-	1 000 000	912 721.74	0.43
Ardagh Meta 4.0% 21-01.09.29	4.000	01.09.29	USD	350 000	275 000	-	625 000	501 231.25	0.23
Ardagh Pck 5.25% 19-15.08.27 144A	5.250	15.08.27	USD	250 000	200 000	-	450 000	316 388.25	0.15
Ardagh Pck 5.25% 20-15.08.27 144A	5.250	15.08.27	USD	350 000	450 000	-	800 000	562 468.00	0.26
Ardent H S 5.75% 21-15.07.29	5.750	15.07.29	USD	100 000	225 000	-	325 000	244 968.75	0.11
Asbury Auto 4.625% 21-15.11.29	4.625	15.11.29	USD	-	150 000	-	150 000	124 152.00	0.06
Asbury Auto 5.0% 21-15.02.32	5.000	15.02.32	USD	-	300 000	-	300 000	245 694.00	0.11
Ascent Reso 5.875% 21-30.06.29	5.875	30.06.29	USD	200 000	100 000	-	300 000	264 424.50	0.12
Ascent Reso 7% 18-1.11.26 144A	7.000	01.11.26	USD	575 000	-	-	575 000	535 514.75	0.25

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Ascent Reso 8.25% 20-31.12.28	8.250	31.12.28	USD	250 000	-	-	250 000	238 542.90	0.11
Ashland 3.375% 21-01.09.31 144A	3.375	01.09.31	USD	-	300 000	-300 000	-	-	0.00
Assuredpart 5.625% 20-15.01.29	5.625	15.01.29	USD	275 000	250 000	-	525 000	421 003.60	0.20
Assuredpart 7% 17-15.08.25 144A	7.000	15.08.25	USD	-	200 000	-	200 000	188 125.05	0.09
Audacity Capital 6.75%31.3.29	6.750	31.03.29	USD	300 000	150 000	-	450 000	240 313.50	0.11
Avantor 4.625% 20-15.07.28 144A	4.625	15.07.28	USD	775 000	-	-125 000	650 000	597 564.50	0.28
Avantor Fdg 3.875% 21-01.11.29	3.875	01.11.29	USD	-	750 000	-150 000	600 000	525 645.00	0.25
Axalta 4.75% 20-15.06.27 144A	4.750	15.06.27	USD	150 000	150 000	-150 000	150 000	133 961.03	0.06
Axalta Coat 3.375% 20-15.02.29	3.375	15.02.29	USD	150 000	-	-	150 000	122 643.00	0.06
Ball Corp 3.125% 21-15.09.31	3.125	15.09.31	USD	-	525 000	-250 000	275 000	221 493.25	0.10
Bally S Corp 6.75% 19-1.06.27 144A	6.750	01.06.27	USD	225 000	-	-225 000	-	-	0.00
Banff Mer 9.75% 18-1.09.26 144A	9.750	01.09.26	USD	625 000	-	-625 000	-	-	0.00
Bausch 4.875% 21-01.06.28	4.875	01.06.28	USD	100 000	-	-	100 000	78 023.00	0.04
Bausch 5.0% 19-30.01.28	5.000	30.01.28	USD	200 000	-	-	200 000	107 062.00	0.05
Bausch 5.0% 20-15.02.29	5.000	15.02.29	USD	350 000	150 000	-	500 000	260 060.11	0.12
Bausch 5.25% 19-30.01.30	5.250	30.01.30	USD	675 000	-	-	675 000	350 446.84	0.16
Bausch 5.25% 20-15.02.31 144A	5.250	15.02.31	USD	225 000	125 000	-	350 000	180 538.75	0.08
Bausch 6.125% 22-01.02.27	6.125	01.02.27	USD	-	75 000	-	75 000	63 884.63	0.03
Bausch 6.25% 20-15.02.29 144A	6.250	15.02.29	USD	250 000	-	-	250 000	134 775.00	0.06
Bausch HI 5.75% 19-15.08.27	5.750	15.08.27	USD	175 000	-	-	175 000	145 250.00	0.07
Bcpe 7.625% 21-01.05.27 144A	7.625	01.05.27	USD	975 000	250 000	-	1 225 000	998 963.00	0.47
Bellring Br 7.0% 22-15.03.30	7.000	15.03.30	USD	-	500 000	-	500 000	471 932.50	0.22
Berry Glb 4.875% 19-15.07.26 144A	4.875	15.07.26	USD	200 000	-	-200 000	-	-	0.00
Berry Glb 5.625% 19-15.07.27 144A	5.625	15.07.27	USD	575 000	-	-	575 000	549 194.06	0.26
Berry Petr 7% 18-15.02.26	7.000	15.02.26	USD	250 000	-	-	250 000	220 323.75	0.10
Booz Allen 3.875% 20-01.09.28	3.875	01.09.28	USD	100 000	-	-	100 000	88 660.50	0.04
Booz Allen 4.0% 21-01.07.29	4.000	01.07.29	USD	75 000	-	-	75 000	66 623.63	0.03
Boxer 9.125% 20-01.03.26 144A	9.125	01.03.26	USD	250 000	-	-	250 000	234 702.76	0.11
Boyd Gam 4.75% 19-01.12.27 144A	4.750	01.12.27	USD	250 000	150 000	-	400 000	363 820.00	0.17
Boyd Gam 4.75% 21-15.06.31	4.750	15.06.31	USD	150 000	-	-	150 000	127 050.00	0.06
Boyd Gam 8.625% 20-01.06.25	8.625	01.06.25	USD	75 000	-	-75 000	-	-	0.00
Brinks Co 5.50% 20-15.07.25 144A	5.500	15.07.25	USD	100 000	-	-100 000	-	-	0.00
Bway 5.5% 17-15.04.24 144A	5.500	15.04.24	USD	400 000	-	-	400 000	382 800.00	0.18
Bway 7.25% 17-15.04.25 144A	7.250	15.04.25	USD	1 000 000	-	-250 000	750 000	655 856.25	0.31
By Crown/By 4.25% 20-31.01.26 144A	4.250	31.01.26	USD	68 000	-	-68 000	-	-	0.00
Caesars 4.625% 21-15.10.29 144A	4.625	15.10.29	USD	-	225 000	-	225 000	174 421.13	0.08
Caesars25 5.75% 20-1.7.25 144A	5.750	01.07.25	USD	75 000	225 000	-	300 000	288 766.50	0.13
Callon Petr 6.375% 18-01.07.26	6.375	01.07.26	USD	100 000	-	-	100 000	92 384.50	0.04
Callon Petroleum Co 7.5% 144A	7.500	15.06.30	USD	-	175 000	-	175 000	161 875.00	0.08
Calpine 4.625% 20-1.02.29 144A	4.625	01.02.29	USD	225 000	-	-	225 000	187 567.88	0.09
Calpine 5.0% 20-01.02.31	5.000	01.02.31	USD	225 000	-	-	225 000	182 554.88	0.09
Calpine 5.125% 19-15.03.28 144A	5.125	15.03.28	USD	275 000	-	-	275 000	244 714.25	0.11
Calpine 5.25% 16-01.06.26 144A	5.250	01.06.26	USD	252 000	-	-127 000	125 000	118 978.13	0.06
Carrizo 8.25% 17-15.07.25	8.250	15.07.25	USD	100 000	-	-	100 000	97 671.74	0.05
Cars.Com 6.375% 20-01.11.28	6.375	01.11.28	USD	600 000	-	-	600 000	506 295.01	0.24
Catalent Phar 3.50% 01.04.30	3.500	01.04.30	USD	-	225 000	-	225 000	183 867.59	0.09
Cbs Out Am 4.625% 19-15.03.30	4.625	15.03.30	USD	150 000	-	-	150 000	118 419.87	0.06
Cbs Radio I 6.5% 19-01.05.27 144A	6.500	01.05.27	USD	650 000	100 000	-	750 000	447 285.43	0.21
Ccm Merger 6.375% 20-01.05.26	6.375	01.05.26	USD	75 000	-	-	75 000	68 385.21	0.03
Cco Hldgs	5.750	15.02.26	USD	710 000	-	-710 000	-	-	0.00
Cco Hldgs 4.25% 20-1.02.31 144A	4.250	01.02.31	USD	775 000	-	-	775 000	633 775.63	0.30
Cco Hldgs 4.25% 21-15.01.34 144A	4.250	15.01.34	USD	-	575 000	-	575 000	446 185.63	0.21
Cco Hldgs 4.50% 20-01.05.32	4.500	01.05.32	USD	725 000	-	-	725 000	587 891.63	0.27
Cco Hldgs 4.50% 20-15.08.30	4.500	15.08.30	USD	825 000	-	-100 000	725 000	605 282.08	0.28
Cco Hldgs 4.50% 21-01.06.33	4.500	01.06.33	USD	325 000	-	-	325 000	257 448.75	0.12
Cco Hldgs 4.75% 19-1.03.30 144A	4.750	01.03.30	USD	500 000	-	-	500 000	429 570.28	0.20
Cco Hldgs 5% 17-01.02.28 144A	5.000	01.02.28	USD	925 000	175 000	-300 000	800 000	739 092.00	0.35
Cco Hldgs 5.125% 01.05.27 144A	5.125	01.05.27	USD	425 000	-	-	425 000	402 470.75	0.19
Cco Hldgs 5.375% 19-01.06.29 144A	5.375	01.06.29	USD	500 000	-	-	500 000	447 915.00	0.21
Cd&R Waterw 6.125% 17-15.08.25 144A	6.125	15.08.25	USD	1 100 000	-	-1 100 000	-	-	0.00

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Cdw Llc Fin 4.25% 19-01.04.28	4.250	01.04.28	USD	100 000	-	-100 000	-	-	0.00
Centene 5.375% 18-01.06.26 144A	5.375	01.06.26	USD	425 000	-	-425 000	-	-	0.00
Centene 5.375% 19-15.08.26 144A	5.375	15.08.26	USD	250 000	-	-250 000	-	-	0.00
Centene Esc 3.375% 20-15.02.30	3.375	15.02.30	USD	275 000	-	-275 000	-	-	0.00
Centene Esc 4.25% 19-15.12.27	4.250	15.12.27	USD	1 050 000	-	-500 000	550 000	513 562.50	0.24
Centene Esc 4.625% 19-15.12.29	4.625	15.12.29	USD	725 000	-	-	725 000	674 712.19	0.32
Centenn 5.375% 17-15.01.26 144A	5.375	15.01.26	USD	-	25 000	-25 000	-	-	0.00
Centennial 6.875% 01.04.27 144A	6.875	01.04.27	USD	400 000	175 000	-	575 000	547 078.96	0.26
Central Par 7.25% 22-15.06.29	7.250	15.06.29	USD	-	375 000	-	375 000	362 791.88	0.17
Charles Lab 3.75% 21-15.03.29	3.750	15.03.29	USD	150 000	-	-150 000	-	-	0.00
Charles Lab 4.0% 21-15.03.31	4.000	15.03.31	USD	175 000	-	-175 000	-	-	0.00
Chen Eng 3.25% 21-31.01.32	3.250	31.01.32	USD	-	200 000	-	200 000	157 941.00	0.07
Chen Eng 4.0% 21-01.03.31	4.000	01.03.31	USD	575 000	-	-575 000	-	-	0.00
Chen Eng 4.0% 21-01.03.31	4.000	01.03.31	USD	-	575 000	-	575 000	490 259.38	0.23
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	325 000	-	-	325 000	290 691.38	0.14
Chen Eng 5.625% 19-01.10.26	5.625	01.10.26	USD	325 000	-	-325 000	-	-	0.00
Cheniere En 4.625% 20-15.10.28	4.625	15.10.28	USD	275 000	-	-275 000	-	-	0.00
Cheniere En 4.625% 21-15.10.28	4.625	15.10.28	USD	-	275 000	-	275 000	248 540.88	0.12
Chesapeake 5.875% 21-01.02.29 144A	5.875	01.02.29	USD	75 000	-	-	75 000	70 867.50	0.03
Chesapeake 5.5% 01.02.26 144A	5.500	01.02.26	USD	50 000	-	-50 000	-	-	0.00
Chs 5.25% 22-15.05.30	5.250	15.05.30	USD	-	200 000	-	200 000	152 314.42	0.07
Chs 5.625% 20-15.03.27	5.625	15.03.27	USD	250 000	-	-250 000	-	-	0.00
Chs 6.125% 21-01.04.30	6.125	01.04.30	USD	150 000	250 000	-	400 000	245 016.00	0.11
Chs 6.625% 20-15.02.25	6.625	15.02.25	USD	175 000	-	-175 000	-	-	0.00
Chs 6.875% 21-15.04.29	6.875	15.04.29	USD	950 000	-	-	950 000	615 514.50	0.29
Chs 8% 19-15.03.26 144A	8.000	15.03.26	USD	325 000	-	-	325 000	294 814.00	0.14
Chs 8.0% 19-15.12.27	8.000	15.12.27	USD	125 000	-	-	125 000	113 727.50	0.05
Ciena 4.0% 22-31.01.30 144A	4.000	31.01.30	USD	-	100 000	-	100 000	86 431.50	0.04
Clarivate 3.875% 21-30.06.28 144A	3.875	30.06.28	USD	100 000	-	-100 000	-	-	0.00
Clarivate 4.875% 21-1.07.29 144A	4.875	01.07.29	USD	-	725 000	-	725 000	597 410.88	0.28
Clarivate S 3.875% 01.07.28 144A	3.875	01.07.28	USD	-	100 000	-100 000	-	-	0.00
Clarivate S 4.875% 21-30.06.29	4.875	30.06.29	USD	225 000	375 000	-600 000	-	-	0.00
Clearwat	5.375	01.02.25	USD	750 000	-	-75 000	675 000	657 655.88	0.31
Clearwat 4.75% 20-15.08.28	4.750	15.08.28	USD	225 000	-	-	225 000	194 415.56	0.09
Cleveland 4.625% 21-01.03.29 144A	4.625	01.03.29	USD	525 000	-	-	525 000	460 272.75	0.22
Cleveland 4.875% 21-1.03.31 144A	4.875	01.03.31	USD	650 000	-	-250 000	400 000	353 541.60	0.17
Clydesdale 8.75% 22-15.04.30 -144A-	8.750	15.04.30	USD	-	2 150 000	-	2 150 000	1 851 902.50	0.87
Cm New Hold 6.75% 19-01.07.26	6.750	01.07.26	USD	376 000	-	-	376 000	346 914.52	0.16
Cndo M 7.375% 22-15.02.30 144A	7.375	15.02.30	USD	-	1 500 000	-	1 500 000	1 229 752.50	0.58
Cnx Mdstrm 4.75% 21-15.04.30	4.750	15.04.30	USD	-	400 000	-	400 000	336 508.00	0.16
Cnxmd 6.5% 18-15.03.26	6.500	15.03.26	USD	1 025 000	-	-1 025 000	-	-	0.00
Coeur Minin 5.125% 21-15.02.29	5.125	15.02.29	USD	525 000	-	-	525 000	364 501.39	0.17
Colt Merger Sub 6.25% 1.07.25 144A	6.250	01.07.25	USD	400 000	-	-	400 000	385 146.00	0.18
Colt Merger Sub 8.125% 1.07.27 144A	8.125	01.07.27	USD	675 000	-	-	675 000	653 619.38	0.31
Compass Min	4.875	15.07.24	USD	850 000	-	-275 000	575 000	534 285.47	0.25
Compass Min 6.75% 19-01.12.27	6.750	01.12.27	USD	150 000	-	-	150 000	135 905.25	0.06
Comstock Re 5.875% 21-15.01.30 144A	5.875	15.01.30	USD	225 000	75 000	-	300 000	258 820.50	0.12
Comstock Re 6.75% 21-01.03.29	6.750	01.03.29	USD	700 000	-	-	700 000	628 295.50	0.29
Consensus 6.0% 21-15.10.26 144A	6.000	15.10.26	USD	-	325 000	-	325 000	280 070.38	0.13
Consensus 6.50% 21-15.10.28 144A	6.500	15.10.28	USD	-	375 000	-	375 000	309 986.25	0.14
Cont Res 5.75% 20-15.01.31	5.750	15.01.31	USD	525 000	-	-525 000	-	-	0.00
Cornerstone 6.125% 20-15.01.29 144A	6.125	15.01.29	USD	275 000	-	-	275 000	177 149.67	0.08
Cp Atlas Bu 7.0% 20-01.12.28 144A	7.000	01.12.28	USD	875 000	325 000	-	1 200 000	868 308.00	0.41
Crc Escrow 5.25% 17-15.10.25 144A	5.250	15.10.25	USD	750 000	175 000	-925 000	-	-	0.00
Crown Am 5.25% 22-1.04.30 144A	5.250	01.04.30	USD	-	350 000	-225 000	125 000	117 385.00	0.05
Crown Amer/ 4.75% 18-01.02.26	4.750	01.02.26	USD	200 000	-	-	200 000	190 703.00	0.09
Crrcock 5.0% 21-01.05.29	5.000	01.05.29	USD	100 000	-	-	100 000	89 838.86	0.04
Crrcock 5.625% 17-15.10.25 144A	5.625	15.10.25	USD	825 000	-	-	825 000	777 735.75	0.36
Csc Hld 4.125% 20-01.12.30 144A	4.125	01.12.30	USD	900 000	-	-	900 000	704 412.00	0.33
Csc Hld 4.5% 21-15.11.31 144A	4.500	15.11.31	USD	-	375 000	-	375 000	289 443.75	0.14

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Csc Hld 4.625% 20-01.12.30 144A	4.625	01.12.30	USD	400 000	-	-	400 000	269 214.00	0.13
Csc Hld Inc 3.375% 15.02.31 144A	3.375	15.02.31	USD	200 000	-	-	200 000	148 431.00	0.07
Csc Hld Inc 5.75% 19-15.01.30	5.750	15.01.30	USD	1 375 000	-	-	1 375 000	1 004 025.00	0.47
Csc Hldg	5.500	15.04.27	USD	950 000	-	-	950 000	851 998.00	0.40
Dana Fin Lu 5.75% 17-15.04.25	5.750	15.04.25	USD	300 000	100 000	-	400 000	382 625.71	0.18
Dana Inc 4.50% 21-15.02.32	4.500	15.02.32	USD	-	175 000	-	175 000	130 021.98	0.06
Dana Inc 5.625% 20-15.06.28	5.625	15.06.28	USD	50 000	-	-50 000	-	-	0.00
Davita 4.625% 20-01.06.30	4.625	01.06.30	USD	600 000	-	-300 000	300 000	234 906.60	0.11
Diamond 5.375% 19-15.08.26 144A	5.375	15.08.26	USD	425 000	-	-425 000	-	-	0.00
Diamond 6.625% 19-15.08.27 144A	6.625	15.08.27	USD	775 000	-	-175 000	600 000	75 000.00	0.03
Diamond Bc 4.625% 21-01.10.29	4.625	01.10.29	USD	-	850 000	-	850 000	680 922.25	0.32
Diamond Spo 5.375% 15.08.26 Regs	5.375	15.08.26	USD	-	225 000	-	225 000	56 531.25	0.03
Diebold Nix 9.375% 20-15.07.25	9.375	15.07.25	USD	150 000	-	-	150 000	105 075.00	0.05
Directv 5.875% 21-15.08.27	5.875	15.08.27	USD	-	650 000	-125 000	525 000	452 985.75	0.21
Dish Dbs	7.750	01.07.26	USD	425 000	-	-125 000	300 000	235 801.50	0.11
Dish Dbs 5.125% 01.06.29 144A	5.125	01.06.29	USD	850 000	-	-850 000	-	-	0.00
Dish Dbs 5.125% 21-01.06.29	5.125	01.06.29	USD	-	1 100 000	-	1 100 000	668 067.99	0.31
Dish Dbs 5.75% 21-01.12.28	5.750	01.12.28	USD	-	250 000	-	250 000	185 571.25	0.09
Dish Dbs 7.375% 20-01.07.28	7.375	01.07.28	USD	300 000	-	-	300 000	203 506.50	0.09
Dmn	7.125	15.06.24	USD	1 100 000	-	-1 100 000	-	-	0.00
Dornoch Deb 6.625% 21-15.10.29	6.625	15.10.29	USD	-	1 200 000	-	1 200 000	883 500.00	0.41
Dt Midstrea 4.375% 21-15.06.31	4.375	15.06.31	USD	275 000	-	-	275 000	230 455.50	0.11
Dun Brads 10.25% 19-15.02.27	10.250	15.02.27	USD	750 000	-	-750 000	-	-	0.00
Dun Brads 5.0% 21-15.12.29 144A	5.000	15.12.29	USD	-	250 000	-	250 000	216 267.50	0.10
Edgewell Pe 4.125% 21-01.04.29	4.125	01.04.29	USD	400 000	-	-	400 000	331 042.82	0.15
Eer 6.625% 20-15.07.25 144A	6.625	15.07.25	USD	125 000	100 000	-	225 000	226 427.74	0.11
Eer Fin 5.5% 17-30.01.26 144A	5.500	30.01.26	USD	125 000	-	-125 000	-	-	0.00
Eer Fin 5.75% 17-30.01.28 144A	5.750	30.01.28	USD	250 000	-	-	250 000	237 528.75	0.11
Elem Sol 3.875% 20-01.09.28 144A	3.875	01.09.28	USD	350 000	-	-	350 000	289 332.75	0.14
Embecta Cor 5.0% 22-15.02.30	5.000	15.02.30	USD	-	150 000	-	150 000	126 156.85	0.06
Endo 6.0% 20-30.06.28 144A	6.000	30.06.28	USD	656 000	-	-300 000	356 000	28 480.00	0.01
Endo 9.50% 20-31.07.27 144A	9.500	31.07.27	USD	400 000	-	-400 000	-	-	0.00
Endo Lux 6.125% 21-1.04.29 144A	6.125	01.04.29	USD	200 000	-	-200 000	-	-	0.00
Energizer 4.375% 20-31.03.29	4.375	31.03.29	USD	500 000	-	-	500 000	384 620.00	0.18
Energizer 4.75% 20-15.06.28	4.750	15.06.28	USD	400 000	200 000	-	600 000	477 066.00	0.22
Energizer 6.50% 22-31.12.27	6.500	31.12.27	USD	-	150 000	-	150 000	131 640.75	0.06
Entegris 3.625% 21-01.05.29 144A	3.625	01.05.29	USD	275 000	-	-275 000	-	-	0.00
Entegris 5.95% 15.06.30 144A	5.950	15.06.30	USD	-	200 000	-	200 000	190 708.00	0.09
Enviva 6.50% 19-15.01.26 144A	6.500	15.01.26	USD	1 025 000	-	-125 000	900 000	870 763.50	0.41
Eqt Corp 3.125% 15.05.26 144A	3.125	15.05.26	USD	300 000	-	-300 000	-	-	0.00
Eqt Corp 3.625% 21-15.05.31 144A	3.625	15.05.31	USD	250 000	-	-	250 000	216 503.75	0.10
Eqt Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	325 000	-	-	325 000	264 463.88	0.12
Eqt Mdstm 4.75% 21-15.01.31	4.750	15.01.31	USD	475 000	-	-	475 000	380 173.38	0.18
Eqt Mdstm 6.0% 20-01.07.25	6.000	01.07.25	USD	250 000	-	-158 000	92 000	88 705.39	0.04
Eqt Mdstm 6.50% 20-01.07.27	6.500	01.07.27	USD	600 000	75 000	-	675 000	628 776.07	0.29
Fair Isaac 4.0% 19-15.06.28 144A	4.000	15.06.28	USD	-	175 000	-175 000	-	-	0.00
Flex Acq 6.875% 17-15.01.25 144A	6.875	15.01.25	USD	1 350 000	200 000	-1 550 000	-	-	0.00
Flex Acquis 7.875% 18-15.07.26	7.875	15.07.26	USD	1 225 000	-	-1 225 000	-	-	0.00
Found 6.0% 21-01.03.29	6.000	01.03.29	USD	675 000	375 000	-	1 050 000	770 752.50	0.36
Gap Inc 3.625% 21-01.10.29	3.625	01.10.29	USD	-	100 000	-	100 000	70 404.50	0.03
Gap Inc 3.875% 21-01.10.31	3.875	01.10.31	USD	-	150 000	-	150 000	104 929.50	0.05
Garda Ws 4.625% 20-15.02.27 144A	4.625	15.02.27	USD	275 000	-	-	275 000	236 951.00	0.11
Garda Ws 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	450 000	200 000	-	650 000	500 669.00	0.23
Gartner Inc 3.75% 20-01.10.30	3.750	01.10.30	USD	125 000	-	-	125 000	108 102.50	0.05
Gartner Inc 4.50% 20-01.07.28	4.500	01.07.28	USD	150 000	-	-	150 000	138 000.00	0.06
Gates Glob 6.25% 19-15.01.26	6.250	15.01.26	USD	1 375 000	225 000	-	1 600 000	1 486 224.00	0.70
Glb Med Res 6.50% 20-01.10.25	6.500	01.10.25	USD	1 125 000	-	-	1 125 000	1 003 927.50	0.47
Go Daddy Op 5.25% 19-01.12.27	5.250	01.12.27	USD	525 000	-	-	525 000	481 385.63	0.22
Graphic Pac 3.75% 21-01.02.30	3.750	01.02.30	USD	-	75 000	-	75 000	63 656.79	0.03
Gray 4.75% 20-15.10.30 144A	4.750	15.10.30	USD	450 000	-	-	450 000	354 984.75	0.17

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Gray Escrow 5.375% 21-15.11.31	5.375	15.11.31	USD	-	650 000	-	650 000	522 226.25	0.24
Gray Tel Ic	5.875	15.07.26	USD	775 000	-	-	775 000	725 524.00	0.34
Gtcr Ap Fin 8% 19-15.05.27 144A	8.000	15.05.27	USD	1 300 000	-	-	1 300 000	1 218 672.35	0.57
Gw B-Cr 9.50% 19-01.11.27	9.500	01.11.27	USD	1 670 000	125 000	-	1 795 000	1 644 125.31	0.77
Gyp Hldgs I 4.625% 21-01.05.29	4.625	01.05.29	USD	50 000	350 000	-	400 000	312 504.00	0.15
H&E Equip 3.875% 15.12.28 144A	3.875	15.12.28	USD	925 000	-	-	925 000	750 415.50	0.35
Hawaiian Br 5.75% 21-20.01.26 144A	5.750	20.01.26	USD	50 000	-	-50 000	-	-	0.00
Hb Fuller 4.25% 20-15.10.28	4.250	15.10.28	USD	150 000	-	-	150 000	125 508.00	0.06
Hcrx Invt 4.50% 21-01.08.29	4.500	01.08.29	USD	-	250 000	-250 000	-	-	0.00
Healtheq 4.50% 01.10.29 144A	4.500	01.10.29	USD	-	525 000	-	525 000	460 031.25	0.22
Helios Soft 4.625% 21-1.05.28 144A	4.625	01.05.28	USD	325 000	200 000	-	525 000	421 754.43	0.20
Hess Midstr 4.25% 21-15.02.30	4.250	15.02.30	USD	-	250 000	-	250 000	209 866.25	0.10
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	350 000	-	-	350 000	314 790.00	0.15
Hexion Inc 7.875% 19-15.07.27	7.875	15.07.27	USD	700 000	-	-700 000	-	-	0.00
Hilton Dome 3.625% 21-15.02.32	3.625	15.02.32	USD	200 000	-	-50 000	150 000	119 594.25	0.06
Hilton Dome 4.875% 19-15.01.30	4.875	15.01.30	USD	175 000	-	-	175 000	158 640.13	0.07
Hilton Dome 5.75% 20-01.05.28	5.750	01.05.28	USD	350 000	-	-	350 000	334 757.50	0.16
Holly 6.375% 22-15.04.27 144A	6.375	15.04.27	USD	-	225 000	-	225 000	212 517.00	0.10
Holly En 5.0% 20-01.02.28	5.000	01.02.28	USD	400 000	-	-	400 000	343 288.00	0.16
Hub Inter 5.625% 21-01.12.29	5.625	01.12.29	USD	-	900 000	-	900 000	744 576.99	0.35
Hub Inter 7% 18-01.05.26 144A	7.000	01.05.26	USD	2 975 000	250 000	-	3 225 000	3 048 592.50	1.43
Iheartcomm 4.75% 19-15.01.28	4.750	15.01.28	USD	375 000	-	-	375 000	308 021.25	0.14
Iheartcomm 5.25% 15.08.27 144A	5.250	15.08.27	USD	125 000	-	-	125 000	107 162.50	0.05
Ii-Vi Inc 5% 21-15.12.29 144A	5.000	15.12.29	USD	-	675 000	-	675 000	590 547.38	0.28
Ims Health	5.000	15.10.26	USD	425 000	-	-	425 000	405 875.00	0.19
Intelsat 8.5% 18-15.10.24	8.500	15.10.24	USD	275 000	-	-275 000	-	-	0.00
Intelsat 9.75% 17-15.07.25 144A	9.750	15.07.25	USD	200 000	-	-200 000	-	-	0.00
Interface 5.50% 20-01.12.28	5.500	01.12.28	USD	150 000	-	-	150 000	127 273.68	0.06
Jaguar HI 4.625% 20-15.06.25 144A	4.625	15.06.25	USD	300 000	-	-300 000	-	-	0.00
Jaguar HI 5.0% 20-15.06.28 144A	5.000	15.06.28	USD	250 000	-	-250 000	-	-	0.00
Jazz 4.375% 21-15.01.29 144A	4.375	15.01.29	USD	525 000	150 000	-	675 000	600 125.63	0.28
Jda Ecw	7.375	15.10.24	USD	1 175 000	-	-1 175 000	-	-	0.00
Kar Auct 5.125% 17-01.06.25 144A	5.125	01.06.25	USD	825 000	-	-175 000	650 000	613 913.34	0.29
Kfc Pizza 4.75% 17-01.06.27	4.750	01.06.27	USD	575 000	-	-	575 000	553 986.63	0.26
Kontoor 4.125% 21-15.11.29	4.125	15.11.29	USD	-	150 000	-	150 000	119 371.50	0.06
Koppers 6% 17-15.02.25 144A	6.000	15.02.25	USD	1 150 000	-	-	1 150 000	1 069 741.50	0.50
Kraft Heinz 4.25% 20-01.03.31	4.250	01.03.31	USD	225 000	-	-225 000	-	-	0.00
Lamar 3.625% 21-15.01.31 144A	3.625	15.01.31	USD	125 000	-	-125 000	-	-	0.00
Lamar Media 3.625% 21-15.01.31	3.625	15.01.31	USD	-	125 000	-	125 000	102 505.63	0.05
Lamar Media 4.875% 20-15.01.29	4.875	15.01.29	USD	150 000	-	-	150 000	135 224.60	0.06
Ld Holdings 6.125% 21-01.04.28	6.125	01.04.28	USD	550 000	-	-	550 000	332 681.55	0.16
Lender Pro 3.625% 20-01.09.28	3.625	01.09.28	USD	250 000	225 000	-	475 000	412 062.50	0.19
Levi 3.50% 21-01.03.31 144A	3.500	01.03.31	USD	75 000	-	-75 000	-	-	0.00
Lifepoint 6.75% 20-15.04.25 144A	6.750	15.04.25	USD	400 000	-	-	400 000	386 102.46	0.18
Lifepoint 9.75% 18-01.12.26	9.750	01.12.26	USD	850 000	75 000	-275 000	650 000	638 177.51	0.30
Logan Merge 5.50% 20-01.09.27 144A	5.500	01.09.27	USD	625 000	350 000	-	975 000	681 174.29	0.32
Madison 4.125% 30.06.28 144A	4.125	30.06.28	USD	75 000	-	-	75 000	62 057.49	0.03
Madison laq 5.875% 21-30.06.29	5.875	30.06.29	USD	675 000	925 000	-	1 600 000	1 212 088.00	0.57
Mallin	0.000	15.04.25	USD	1 250 000	-	-1 250 000	-	-	0.00
Mallin	0.000	15.10.23	USD	725 000	-	-725 000	-	-	0.00
Match 4.125% 20-1.08.30 144A	4.125	01.08.30	USD	525 000	-	-175 000	350 000	292 974.53	0.14
Match 4.625% 20-01.06.28 144A	4.625	01.06.28	USD	150 000	-	-	150 000	136 239.00	0.06
Match Group 5% 17-15.12.27 144A	5.000	15.12.27	USD	450 000	-	-	450 000	417 882.60	0.20
Match Grp H 3.625% 21-01.10.31	3.625	01.10.31	USD	-	350 000	-	350 000	276 307.50	0.13
Mednax Inc 5.375% 22-15.02.30	5.375	15.02.30	USD	-	350 000	-	350 000	300 433.00	0.14
Mednax Inc 6.25% 18-15.01.27 144A	6.250	15.01.27	USD	375 000	-	-375 000	-	-	0.00
Mgm Gr 4.625% 20-15.06.25 144A	4.625	15.06.25	USD	75 000	-	-75 000	-	-	0.00
Mgm Growth 3.875% 20-15.02.29	3.875	15.02.29	USD	50 000	-	-50 000	-	-	0.00
Midas 5.625% 21-15.08.29 144A	5.625	15.08.29	USD	-	1 075 000	-	1 075 000	866 799.38	0.41
Midwest Gam 4.875% 21-01.05.29	4.875	01.05.29	USD	275 000	100 000	-	375 000	306 238.13	0.14

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Millenniu 6.625% 21-1.08.26 144A	6.625	01.08.26	USD	-	350 000	-	350 000	286 097.68	0.13
Minerva Mer 6.50% 22-15.02.30	6.500	15.02.30	USD	-	1 650 000	-	1 650 000	1 374 375.75	0.64
Miwd Hld /Mi 5.50% 22-01.02.30	5.500	01.02.30	USD	-	100 000	-	100 000	80 597.80	0.04
Moheg	7.875	15.10.24	USD	200 000	-	-200 000	-	-	0.00
Moheg Gam 8.0% 21-01.02.26	8.000	01.02.26	USD	1 375 000	-	-	1 375 000	1 157 825.63	0.54
Mozart Debt 3.875% 21-01.04.29	3.875	01.04.29	USD	-	500 000	-	500 000	428 055.00	0.20
Mozart Debt 5.25% 21-01.10.29	5.250	01.10.29	USD	-	1 800 000	-	1 800 000	1 494 576.00	0.70
Mph Acqui 5.50% 21-01.09.28 144A	5.500	01.09.28	USD	-	275 000	-	275 000	245 526.24	0.11
Mph Merger	5.750	01.11.28	USD	1 525 000	-	-75 000	1 450 000	1 204 522.25	0.56
Msci Inc 3.25% 21-15.08.33	3.250	15.08.33	USD	-	100 000	-100 000	-	-	0.00
Nabors Ind 7.25% 20-15.01.26 144A	7.250	15.01.26	USD	425 000	-	-	425 000	377 516.88	0.18
Nabors Ind 7.375% 21-15.05.27	7.375	15.05.27	USD	-	50 000	-	50 000	47 562.75	0.02
Nabors Ind 7.50% 20-15.01.28 144A	7.500	15.01.28	USD	275 000	75 000	-	350 000	301 449.75	0.14
Nationl Fin 4.875% 21-15.08.28	4.875	15.08.28	USD	-	150 000	-150 000	-	-	0.00
Nationl Fin 6.875% 20-15.08.28	6.875	15.08.28	USD	1 800 000	525 000	-	2 325 000	1 940 956.50	0.91
Navient	5.875	25.10.24	USD	1 125 000	-	-1 125 000	-	-	0.00
Ncr Corp 5.0% 20-01.10.28	5.000	01.10.28	USD	250 000	-	-	250 000	212 010.38	0.10
Ncr Corp 5.125% 21-15.04.29 144A	5.125	15.04.29	USD	300 000	-	-	300 000	254 361.00	0.12
Ncr Corp 5.25% 20-01.10.30	5.250	01.10.30	USD	325 000	-	-	325 000	280 730.13	0.13
Ncr Corp 5.75% 19-01.09.27 144A	5.750	01.09.27	USD	375 000	-	-	375 000	333 286.88	0.16
Ncr Corp 6.125% 19-01.09.29 144A	6.125	01.09.29	USD	150 000	-	-	150 000	129 810.47	0.06
Ncr Corp 8.125% 20-15.04.25 144A	8.125	15.04.25	USD	25 000	-	-25 000	-	-	0.00
News Corp 5.125% 22-15.02.32	5.125	15.02.32	USD	-	75 000	-	75 000	66 555.00	0.03
Nexstar 5.625% 19-15.07.27 144A	5.625	15.07.27	USD	725 000	200 000	-	925 000	846 005.00	0.40
Nexstar Bro 4.75% 20-01.11.28	4.750	01.11.28	USD	600 000	200 000	-125 000	675 000	580 186.13	0.27
Niel Fin 4.50% 21-15.07.29	4.500	15.07.29	USD	250 000	-	-	250 000	225 855.26	0.11
Niel Fin 4.75% 21-15.07.31	4.750	15.07.31	USD	250 000	150 000	-125 000	275 000	248 212.25	0.12
Niel Fin 5.625% 20-01.10.28	5.625	01.10.28	USD	125 000	-	-	125 000	116 444.38	0.05
Niel Fin 5.875% 20-01.10.30	5.875	01.10.30	USD	250 000	-	-	250 000	230 000.00	0.11
Nielsen 5% 17-01.02.25 144A	5.000	01.02.25	USD	475 000	-	-	475 000	464 965.63	0.22
Nmg Hldg 7.125% 01.04.26 144A	7.125	01.04.26	USD	375 000	-	-75 000	300 000	278 091.00	0.13
Nrg Energy 3.875% 15.02.32	3.875	15.02.32	USD	-	800 000	-	800 000	637 186.40	0.30
Nrg Energy 6.625% 17-15.01.27	6.625	15.01.27	USD	400 000	-	-278 000	122 000	119 693.16	0.06
Nuance Com 5.625% 16-15.12.26	5.625	15.12.26	USD	200 000	-	-200 000	-	-	0.00
Numericable Gp	7.375	01.05.26	USD	302 000	-	-302 000	-	-	0.00
Nustar 6% 19-01.06.26	6.000	01.06.26	USD	25 000	-	-25 000	-	-	0.00
Oasis Midst 8.0% 01.04.29 144A	8.000	01.04.29	USD	350 000	-	-	350 000	325 720.50	0.15
Oasis Ptrlm 6.375% 1.06.26 144A	6.375	01.06.26	USD	100 000	-	-	100 000	92 649.00	0.04
Oi European 4.75% 15.02.30 144A	4.750	15.02.30	USD	-	450 000	-	450 000	377 464.50	0.18
Olympus Wat 4.25% 21-01.10.28	4.250	01.10.28	USD	-	350 000	-	350 000	274 687.00	0.13
Olympus Wat 6.25% 21-01.10.29	6.250	01.10.29	USD	-	575 000	-	575 000	401 120.00	0.19
On Semicond 3.875% 20-01.09.28 144A	3.875	01.09.28	USD	175 000	-	-175 000	-	-	0.00
Open 4.125% 21-01.12.31 144A	4.125	01.12.31	USD	-	525 000	-	525 000	433 898.20	0.20
Open Text 3.875% 1.12.29 144A	3.875	01.12.29	USD	-	225 000	-225 000	-	-	0.00
Organon 4.125% 21-30.04.28 144A	4.125	30.04.28	USD	200 000	-	-	200 000	176 907.19	0.08
Organon Fin 5.125% 21-30.04.31	5.125	30.04.31	USD	200 000	350 000	-	550 000	479 825.50	0.22
Outfrnt Md 4.25% 21-15.01.29 144A	4.250	15.01.29	USD	125 000	-	-	125 000	99 750.00	0.05
Ow-Br Gls	6.375	15.08.25	USD	50 000	-	-	50 000	47 776.75	0.02
Ow-Br Gls	5.375	15.01.25	USD	600 000	-	-	600 000	564 813.00	0.26
Ow-Br Gls 6.625% 20-13.05.27 144A	6.625	13.05.27	USD	125 000	-	-31 000	94 000	87 852.40	0.04
Oxy 6.45% 19-15.09.36	6.450	15.09.36	USD	375 000	-	-225 000	150 000	154 113.00	0.07
Panther Bf 6.25% 19-15.05.26	6.250	15.05.26	USD	113 000	-	-	113 000	108 941.04	0.05
Panther Bf 8.5% 19-15.05.27 144A	8.500	15.05.27	USD	1 825 000	450 000	-	2 275 000	2 203 451.25	1.03
Pbh 3.75% 21-01.04.31	3.750	01.04.31	USD	175 000	-	-	175 000	145 395.25	0.07
Pbh 5.125% 19-15.01.28	5.125	15.01.28	USD	325 000	-	-325 000	-	-	0.00
Pdc Energy 5.75% 18-15.05.26	5.750	15.05.26	USD	400 000	-	-	400 000	373 878.00	0.17
Pdc Energy 6.125% 17-15.09.24	6.125	15.09.24	USD	175 000	-	-88 000	87 000	86 565.00	0.04
Penn 4.125% 21-01.07.29	4.125	01.07.29	USD	150 000	-	-	150 000	114 027.00	0.05
Penn 5.625% 17-15.01.27 144A	5.625	15.01.27	USD	50 000	-	-	50 000	43 936.00	0.02
Perf Food G 4.25% 21-01.08.29	4.250	01.08.29	USD	-	350 000	-	350 000	292 432.00	0.14



# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Poindexter 7.125% 18-15.04.26	7.125	15.04.26	USD	725 000	-	-500 000	225 000	216 295.88	0.10
Polar Us Bo 6.75% 21-15.05.26	6.750	15.05.26	USD	575 000	100 000	-	675 000	472 547.10	0.22
Post 4.625% 20-15.04.30 144A	4.625	15.04.30	USD	100 000	225 000	-	325 000	274 768.00	0.13
Post HI 5.625% 17-15.01.28 144A	5.625	15.01.28	USD	475 000	-	-	475 000	451 893.63	0.21
Post Hldg 4.50% 21-15.09.31	4.500	15.09.31	USD	600 000	-	-	600 000	492 480.00	0.23
Post Hldg 5.5% 19-15.12.29	5.500	15.12.29	USD	-	75 000	-	75 000	67 197.75	0.03
Post Hldg 5.75% 17-1.03.27 144A	5.750	01.03.27	USD	1 075 000	350 000	-992 000	433 000	420 018.66	0.20
Pq Corp 5.75% 17-15.12.25	5.750	15.12.25	USD	150 000	-	-150 000	-	-	0.00
Precisn 6.875% 21-15.01.29	6.875	15.01.29	USD	450 000	-	-	450 000	403 409.25	0.19
Precisn 7.125% 17-15.01.26 144A	7.125	15.01.26	USD	-	75 000	-	75 000	70 598.63	0.03
Ptc 3.625% 20-15.02.25	3.625	15.02.25	USD	100 000	-	-100 000	-	-	0.00
Ptc 4.0% 20-15.02.28	4.000	15.02.28	USD	125 000	-	-125 000	-	-	0.00
Qorvo 3.375% 20-01.04.31	3.375	01.04.31	USD	150 000	-	-150 000	-	-	0.00
Qorvo 4.375% 20-15.10.29	4.375	15.10.29	USD	275 000	-	-275 000	-	-	0.00
Quicken 5.25% 17-15.01.28 144A	5.250	15.01.28	USD	800 000	-	-800 000	-	-	0.00
Quicken Loa 3.625% 20-01.03.29	3.625	01.03.29	USD	200 000	50 000	-	250 000	197 040.00	0.09
Quicken Loa 3.875% 20-01.03.31	3.875	01.03.31	USD	450 000	200 000	-	650 000	489 355.75	0.23
Quintiles 5% 19-15.05.27 144A	5.000	15.05.27	USD	200 000	-	-	200 000	190 460.00	0.09
Racksp Host 3.50% 21-15.02.28	3.500	15.02.28	USD	675 000	-	-	675 000	529 453.13	0.25
Racksp Host 5.375% 20-01.12.28	5.375	01.12.28	USD	350 000	625 000	-	975 000	632 334.32	0.30
Range Resou 4.75% 22-15.02.30	4.750	15.02.30	USD	-	175 000	-	175 000	157 222.63	0.07
Range Resou 5% 17-15.03.23	5.000	15.03.23	USD	113 000	-	-	113 000	112 340.08	0.05
Range Resou 8.25% 21-15.01.29	8.250	15.01.29	USD	150 000	-	-150 000	-	-	0.00
Range Resou 8.25% 21-15.01.29	8.250	15.01.29	USD	-	225 000	-	225 000	230 034.38	0.11
Raptor Acqn 4.875% 21-01.11.26	4.875	01.11.26	USD	50 000	-	-	50 000	43 839.75	0.02
Rattler Mid 5.625% 20-15.07.25	5.625	15.07.25	USD	225 000	-	-	225 000	225 173.25	0.11
Regional 5.375% 20-15.01.29	5.375	15.01.29	USD	375 000	150 000	-	525 000	390 188.09	0.18
Ritchie Bro 4.75% 21-15.12.31	4.750	15.12.31	USD	-	100 000	-100 000	-	-	0.00
RI Hero Mrg 6.25% 21-01.02.29	6.250	01.02.29	USD	1 125 000	450 000	-	1 575 000	1 196 706.03	0.56
Roblox 3.875% 21-01.05.30	3.875	01.05.30	USD	-	425 000	-	425 000	345 542.00	0.16
Rockcliff E 5.50% 15.10.29 144A	5.500	15.10.29	USD	-	325 000	-	325 000	296 216.38	0.14
Rocket Mort 2.875% 21-15.10.26	2.875	15.10.26	USD	-	450 000	-	450 000	373 153.50	0.17
Rocket Mort 4.0% 15.10.33 144A	4.000	15.10.33	USD	-	350 000	-	350 000	249 287.50	0.12
Rocket Soft 6.50% 21-15.02.29	6.500	15.02.29	USD	875 000	100 000	-	975 000	712 400.34	0.33
Roller Bear 4.375% 21-15.10.29	4.375	15.10.29	USD	-	75 000	-75 000	-	-	0.00
Ryan Specia 4.375% 22-01.02.30	4.375	01.02.30	USD	-	200 000	-	200 000	174 250.00	0.08
Sc Games HI 6.625% 22-01.03.30	6.625	01.03.30	USD	-	475 000	-	475 000	404 495.75	0.19
Sci Games 7.25% 19-15.11.29	7.250	15.11.29	USD	200 000	-	-	200 000	189 476.00	0.09
Sci Games 8.25% 19-15.03.26	8.250	15.03.26	USD	500 000	175 000	-675 000	-	-	0.00
Sci Games 8.625% 20-01.07.25	8.625	01.07.25	USD	175 000	300 000	-	475 000	486 172.00	0.23
Science App 4.875% 20-01.04.28	4.875	01.04.28	USD	125 000	-	-	125 000	116 748.13	0.05
Scripps Esc 3.875% 20-15.01.29	3.875	15.01.29	USD	125 000	-	-	125 000	103 976.88	0.05
Scripps Esc 5.375% 15.01.31 144A	5.375	15.01.31	USD	350 000	-	-75 000	275 000	219 663.13	0.10
Scripps Esc 5.875% 15.07.27 144A	5.875	15.07.27	USD	625 000	-	-	625 000	547 959.38	0.26
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	600 000	-	-600 000	-	-	0.00
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	-	600 000	-	600 000	476 172.00	0.22
Seagate Hdd 3.375% 20-15.07.31	3.375	15.07.31	USD	325 000	-	-325 000	-	-	0.00
Seagate Hdd 3.375% 20-15.07.31	3.375	15.07.31	USD	-	325 000	-	325 000	253 199.38	0.12
Sealed Air 4.0% 19-01.12.27	4.000	01.12.27	USD	325 000	-	-	325 000	293 644.00	0.14
Seaworld Pa 5.25% 21-15.08.29	5.250	15.08.29	USD	-	900 000	-	900 000	762 930.00	0.36
Sensata 4.375% 19-15.02.30 144A	4.375	15.02.30	USD	250 000	-	-75 000	175 000	148 966.13	0.07
Sensata Tec 3.75% 20-15.02.31	3.750	15.02.31	USD	75 000	-	-	75 000	60 242.25	0.03
Shelf Dri 8.25% 18-15.02.25 144A	8.250	15.02.25	USD	350 000	-	-350 000	-	-	0.00
Signal Pare 6.125% 21-01.04.29	6.125	01.04.29	USD	650 000	-	-	650 000	407 326.32	0.19
Sinclair	5.125	15.02.27	USD	925 000	75 000	-	1 000 000	841 607.18	0.39
Sinclair	5.875	15.03.26	USD	450 000	-	-450 000	-	-	0.00
Sinclair 5.5% 19-01.03.30	5.500	01.03.30	USD	425 000	-	-	425 000	313 412.18	0.15
Sirius Xm	5.375	15.07.26	USD	625 000	-	-625 000	-	-	0.00
Sirius Xm 3.125% 21-01.09.26	3.125	01.09.26	USD	-	450 000	-	450 000	398 311.29	0.19
Sirius Xm 3.875% 21-01.09.31	3.875	01.09.31	USD	-	1 325 000	-300 000	1 025 000	824 545.88	0.39

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Sirius Xm 4.0% 21-15.07.28	4.000	15.07.28	USD	300 000	-	-	300 000	260 563.50	0.12
Sirius Xm 4.125% 20-01.07.30	4.125	01.07.30	USD	275 000	-	-	275 000	230 345.50	0.11
Sirius Xm 4.625% 19-15.07.24 144A	4.625	15.07.24	USD	775 000	-	-775 000	-	-	0.00
Sirius Xm 5.50% 19-01.07.29	5.500	01.07.29	USD	350 000	-	-	350 000	319 793.25	0.15
Six Flags 5.5% 17-15.04.27	5.500	15.04.27	USD	650 000	-	-	650 000	586 420.58	0.27
Six Flags T 7.0% 20-1.07.25 144A	7.000	01.07.25	USD	75 000	-	-75 000	-	-	0.00
Sm Energy 6.625% 18-15.01.27	6.625	15.01.27	USD	75 000	-	-	75 000	70 215.75	0.03
Solaris Mid 7.625% 21-01.04.26	7.625	01.04.26	USD	125 000	125 000	-	250 000	236 926.25	0.11
Spcm Sa 3.375% 21-15.03.30	3.375	15.03.30	USD	-	200 000	-	200 000	156 851.00	0.07
Srs Distrib 6.0% 21-01.12.29	6.000	01.12.29	USD	-	750 000	-	750 000	589 942.50	0.28
Srs Distrib 6.125% 1.07.29 144A	6.125	01.07.29	USD	150 000	325 000	-	475 000	375 191.95	0.18
Ss&C Tech I 5.5% 19-30.09.27 144A	5.500	30.09.27	USD	1 025 000	-	-	1 025 000	959 031.00	0.45
Stand In 4.75% 17-15.01.28 144A	4.750	15.01.28	USD	100 000	150 000	-	250 000	213 607.68	0.10
Stand Ind 5% 17-15.02.27 144A	5.000	15.02.27	USD	1 050 000	100 000	-	1 150 000	1 028 895.09	0.48
Standard In 3.375% 20-15.01.31	3.375	15.01.31	USD	425 000	-	-	425 000	314 724.58	0.15
Standard In 4.375% 20-15.07.30	4.375	15.07.30	USD	250 000	-	-	250 000	197 646.25	0.09
Stars Group 7% 18-15.07.26 144A	7.000	15.07.26	USD	1 050 000	-	-1 050 000	-	-	0.00
Station 4.50% 20-15.02.28	4.500	15.02.28	USD	150 000	150 000	-	300 000	253 815.00	0.12
Station 4.625% 21-01.12.31	4.625	01.12.31	USD	-	400 000	-	400 000	312 500.00	0.15
Station 5% 17-01.10.25 144A	5.000	01.10.25	USD	357 000	150 000	-507 000	-	-	0.00
Stena Intl 6.125% 20-01.02.25 144A	6.125	01.02.25	USD	450 000	-	-25 000	425 000	404 900.75	0.19
Sthwest En 8.375% 20-15.09.28	8.375	15.09.28	USD	275 000	-	-	275 000	290 261.13	0.14
Suburb Prop 5.0% 21-01.06.31 144A	5.000	01.06.31	USD	275 000	100 000	-	375 000	315 231.30	0.15
Suburb Prop 5.875% 17-01.03.27	5.875	01.03.27	USD	250 000	-	-	250 000	236 120.00	0.11
Summit Mid	5.500	15.08.22	USD	225 000	-	-225 000	-	-	0.00
Summit Mid 5.75% 17-15.04.25	5.750	15.04.25	USD	675 000	-	-125 000	550 000	431 513.50	0.20
Synaptics 4.0% 21-15.06.29 144A	4.000	15.06.29	USD	150 000	-	-	150 000	122 023.50	0.06
Syneos 3.625% 20-15.01.29 144A	3.625	15.01.29	USD	300 000	175 000	-	475 000	402 777.58	0.19
Tap Rock 7.0% 21-01.10.26	7.000	01.10.26	USD	-	400 000	-	400 000	378 246.01	0.18
Targa Res 4.875% 20-01.02.31	4.875	01.02.31	USD	-	100 000	-100 000	-	-	0.00
Targa Res 4.875% 20-01.02.31 144A	4.875	01.02.31	USD	100 000	-	-100 000	-	-	0.00
Targa Res 5% 17-15.01.28	5.000	15.01.28	USD	75 000	-	-	75 000	71 513.25	0.03
Targa Res 5.375% 16-01.02.27	5.375	01.02.27	USD	1 100 000	-	-1 100 000	-	-	0.00
Targa Res 5.50% 19-01.03.30	5.500	01.03.30	USD	700 000	-	-100 000	600 000	572 535.00	0.27
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	250 000	-	-	250 000	255 243.75	0.12
Tegna 4.625% 20-15.03.28	4.625	15.03.28	USD	75 000	-	-	75 000	70 554.41	0.03
Tegna 5% 19-15.09.29	5.000	15.09.29	USD	1 250 000	-	-250 000	1 000 000	942 338.15	0.44
Telenet 5.5% 17-01.03.28	5.500	01.03.28	USD	1 000 000	200 000	-	1 200 000	1 060 260.00	0.50
Tempo Acqst 6.75% 17-01.06.25	6.750	01.06.25	USD	1 925 000	-	-1 925 000	-	-	0.00
Tenet 4.625% 20-15.06.28 144A	4.625	15.06.28	USD	50 000	-	-	50 000	43 613.25	0.02
Tenet 6.125% 22-15.06.30 144A	6.125	15.06.30	USD	-	100 000	-	100 000	94 550.00	0.04
Tenet Hlthc 4.875% 19-01.01.26	4.875	01.01.26	USD	350 000	-	-	350 000	323 212.75	0.15
Tenet Hlthc 5.125% 19-01.11.27	5.125	01.11.27	USD	425 000	-	-	425 000	383 224.63	0.18
Tenet Hlthc 6.125% 20-01.10.28	6.125	01.10.28	USD	750 000	100 000	-	850 000	737 876.50	0.35
Tenet Hlthc 6.25% 19-1.02.27 144A	6.250	01.02.27	USD	350 000	-	-	350 000	322 875.00	0.15
Tenn Mrgr 6.375% 17-1.02.25 144A	6.375	01.02.25	USD	750 000	-	-200 000	550 000	385 110.67	0.18
Terex 5.0% 21-15.05.29 144A	5.000	15.05.29	USD	250 000	-	-250 000	-	-	0.00
Terraform 4.75% 19-15.01.30	4.750	15.01.30	USD	550 000	-	-	550 000	464 884.75	0.22
Terraform 5% 17-31.01.28 144A	5.000	31.01.28	USD	600 000	-	-	600 000	544 572.00	0.25
Terrier M B 8.875% 19-15.12.27	8.875	15.12.27	USD	1 550 000	-	-	1 550 000	1 227 065.25	0.57
Tex Op 5.625% 19-15.02.27 144A	5.625	15.02.27	USD	350 000	-	-	350 000	328 867.00	0.15
Townsq Med 6.875% 21-01.02.26	6.875	01.02.26	USD	175 000	-	-175 000	-	-	0.00
Transdigm 4.625% 21-15.01.29	4.625	15.01.29	USD	-	500 000	-125 000	375 000	303 815.63	0.14
Transdigm 4.625% 21-15.01.29 144A	4.625	15.01.29	USD	500 000	-	-500 000	-	-	0.00
Transdigm 4.875% 21-01.05.29	4.875	01.05.29	USD	525 000	-	-525 000	-	-	0.00
Transdigm 4.875% 21-01.05.29	4.875	01.05.29	USD	-	525 000	-275 000	250 000	203 942.50	0.10
Transdigm 6.25% 19-15.03.26 144A	6.250	15.03.26	USD	825 000	150 000	-125 000	850 000	822 783.00	0.38
Transmontai 6.125% 18-15.02.26	6.125	15.02.26	USD	300 000	-	-	300 000	265 930.50	0.12
Trident 6.625% 17-1.11.25 144A	6.625	01.11.25	USD	675 000	-	-	675 000	620 807.63	0.29
Trident Tpi 9.25% 19-1.08.24 144A	9.250	01.08.24	USD	425 000	-	-	425 000	389 425.38	0.18

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Trivium Pack 8.50% 15.08.27 144A	8.500	15.08.27	USD	800 000	400 000	-	1 200 000	1 126 818.83	0.53
Ttm Tech 4.0% 21-01.03.29	4.000	01.03.29	USD	250 000	100 000	-	350 000	294 786.67	0.14
Twitter 5.0% 22-01.03.30	5.000	01.03.30	USD	-	350 000	-175 000	175 000	166 314.75	0.08
United Shor 5.50% 20-15.11.25	5.500	15.11.25	USD	925 000	-	-125 000	800 000	686 756.00	0.32
United Shor 5.50% 21-15.04.29	5.500	15.04.29	USD	475 000	225 000	-	700 000	537 229.00	0.25
United Shor 5.75% 21-15.06.27	5.750	15.06.27	USD	-	250 000	-	250 000	199 926.89	0.09
Univis 7.375% 22-30.06.30 144A	7.375	30.06.30	USD	-	125 000	-	125 000	122 834.38	0.06
Univision 4.5% 21-01.05.29 144A	4.500	01.05.29	USD	350 000	200 000	-225 000	325 000	273 051.36	0.13
Upc Broad F 4.875% 21-15.07.31 144A	4.875	15.07.31	USD	1 175 000	-	-	1 175 000	961 132.38	0.45
Urban One 7.375% 21-1.02.28 144A	7.375	01.02.28	USD	400 000	100 000	-	500 000	428 795.00	0.20
Us Foods 4.625% 21-01.06.30	4.625	01.06.30	USD	-	200 000	-	200 000	170 597.50	0.08
Us Foods 4.75% 21-15.02.29	4.750	15.02.29	USD	550 000	175 000	-	725 000	635 020.25	0.30
Usa Compres 6.875% 19-01.09.27	6.875	01.09.27	USD	675 000	-	-	675 000	600 004.13	0.28
Usagm Holdc 6.625% 19-15.07.26	6.625	15.07.26	USD	150 000	-	-	150 000	137 592.17	0.06
Usis Me 6.875% 17-01.05.25 144A	6.875	01.05.25	USD	1 450 000	-	-	1 450 000	1 401 222.00	0.66
Valeant 5.5% 17-01.11.25 144A	5.500	01.11.25	USD	475 000	-	-	475 000	418 000.00	0.20
Valeant 8.5% 18-31.01.27 144A	8.500	31.01.27	USD	850 000	-	-	850 000	598 102.50	0.28
Valeant 9% 17-15.12.25 144A	9.000	15.12.25	USD	275 000	-	-	275 000	203 073.72	0.09
Valeant 9.25% 18-01.04.26	9.250	01.04.26	USD	100 000	-	-	100 000	71 775.50	0.03
Vertical Ho 7.625% 20-15.07.28 144A	7.625	15.07.28	USD	600 000	-	-200 000	400 000	359 696.00	0.17
Vertical Us 5.25% 20-15.07.27	5.250	15.07.27	USD	400 000	450 000	-	850 000	759 305.00	0.36
Viavi Solut 3.75% 21-01.10.29	3.750	01.10.29	USD	-	100 000	-	100 000	83 943.30	0.04
Vici Pr 3.875% 22-15.02.29 144A	3.875	15.02.29	USD	-	50 000	-	50 000	43 249.43	0.02
Vici Pro 4.125% 20-15.08.30 144A	4.125	15.08.30	USD	300 000	-	-300 000	-	-	0.00
Vici Pro 4.25% 19-01.12.26 144A	4.250	01.12.26	USD	300 000	-	-	300 000	274 621.50	0.13
Vici Prop 3.5% 20-15.02.25	3.500	15.02.25	USD	50 000	-	-	50 000	46 847.13	0.02
Vici Prop 4.625% 19-1.12.29 144A	4.625	01.12.29	USD	300 000	-	-	300 000	268 756.50	0.13
Vici Proper 4.625% 21-15.06.25 144A	4.625	15.06.25	USD	-	75 000	-	75 000	71 471.63	0.03
Vici Proper 5.625% 21-01.05.24 144A	5.625	01.05.24	USD	-	275 000	-75 000	200 000	197 917.00	0.09
Virgin Med 5% 20-15.07.30 144A	5.000	15.07.30	USD	600 000	-	-	600 000	477 114.00	0.22
Vistra Ope 5.5% 18-01.09.26 144A	5.500	01.09.26	USD	250 000	-	-	250 000	236 537.50	0.11
Vistra Oper 5% 19-31.07.27 144A	5.000	31.07.27	USD	350 000	-	-125 000	225 000	204 363.00	0.10
Vizient 6.25% 19-15.05.27 144A	6.250	15.05.27	USD	425 000	-	-425 000	-	-	0.00
Vmed	5.500	15.08.26	USD	525 000	-	-525 000	-	-	0.00
Vmed 4.50% 20-15.08.30 144A	4.500	15.08.30	USD	275 000	-	-	275 000	226 699.10	0.11
Vmed O2 Uk 4.25% 20-31.01.31	4.250	31.01.31	USD	200 000	-	-	200 000	161 327.00	0.08
Vrx Escrow	6.125	15.04.25	USD	1 405 000	-	-1 405 000	-	-	0.00
Vz Secured 5.0% 22-15.01.32	5.000	15.01.32	USD	-	250 000	-	250 000	208 020.00	0.10
Watco Comp 6.50% 20-15.06.27	6.500	15.06.27	USD	600 000	-	-	600 000	550 078.69	0.26
Wesco 7.125% 20-15.06.25 144A	7.125	15.06.25	USD	100 000	-	-	100 000	99 625.00	0.05
Wesco 7.25% 20-15.06.28 144A	7.250	15.06.28	USD	300 000	-	-	300 000	297 426.00	0.14
Wesco Dis 5.375% 16-15.06.24	5.375	15.06.24	USD	650 000	-	-650 000	-	-	0.00
Western Gas 4% 12-1.07.22	4.000	01.07.22	USD	200 000	-	-200 000	-	-	0.00
Western Gas 4.05% 20-01.02.30	4.050	01.02.30	USD	125 000	-	-	125 000	108 474.38	0.05
White Cap B 6.875% 20-15.10.28	6.875	15.10.28	USD	550 000	175 000	-	725 000	581 000.50	0.27
William Car 5.50% 20-15.05.25 144A	5.500	15.05.25	USD	100 000	-	-100 000	-	-	0.00
William Car 5.625% 15.03.27 144A	5.625	15.03.27	USD	75 000	-	-	75 000	70 365.38	0.03
Wmg Acq 3.75% 21-01.12.29	3.750	01.12.29	USD	-	275 000	-	275 000	230 099.38	0.11
Wr Grace Ho 5.625% 21-15.08.29	5.625	15.08.29	USD	-	375 000	-	375 000	277 031.25	0.13
Wyndham 4.375% 20-15.08.28	4.375	15.08.28	USD	200 000	-	-	200 000	175 216.00	0.08
Yum Brands 4.75% 19-15.01.30	4.750	15.01.30	USD	100 000	-	-	100 000	90 929.00	0.04
Ziprecruite 5% 22-15.01.30 144A	5.000	15.01.30	USD	-	150 000	-	150 000	126 189.00	0.06
								<b>161 199 840.25</b>	<b>75.45</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>161 199 840.25</b>	<b>75.45</b>

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Other transferable securities									
<b>Shares</b>									
Hexion Holdings Corp			USD	8 379	-	-8 379	-	-	0.00
Intel Emerg Rg			USD	-	8 531	-8 531	-	-	0.00
Mallinckrodt Plc			USD	-	17 308	-	17 308	429 844.18	0.20
Party City Holdco Inc			USD	25 470	-	-25 470	-	-	0.00
Rights Intelsat Ja			USD	-	893	-	893	3 348.75	0.00
Rights Intelsat Ja			USD	-	893	-893	-	-	0.00
Superior Energy Services. Inc.			USD	16 821	-	-16 821	-	-	0.00
								<b>433 192.93</b>	<b>0.20</b>
<b>Bonds</b>									
Ardonagh Mi 11.50% 20-15.01.27 144A	11.500	15.01.27	USD	528 846	786 916	-637 559	678 203	709 847.95	0.33
Broadstreet 5.875% 21-15.04.29	5.875	15.04.29	USD	675 000	900 000	-	1 575 000	1 234 846.23	0.58
Calpine 4.50% 19-15.02.28	4.500	15.02.28	USD	150 000	-	-	150 000	136 368.19	0.06
Chs 6.0% 20-15.01.29 144A	6.000	15.01.29	USD	75 000	-	-	75 000	61 546.53	0.03
Csc Hld Inc 5.0% 21-15.11.31	5.000	15.11.31	USD	300 000	-	-	300 000	202 675.49	0.10
Dana Inc 4.25% 21-01.09.30	4.250	01.09.30	USD	100 000	-	-	100 000	77 790.29	0.04
Elastic 4.125% 21-15.07.29	4.125	15.07.29	USD	175 000	425 000	-	600 000	501 624.00	0.24
Embeta 6.75% 22-15.02.30 144A	6.750	15.02.30	USD	-	275 000	-	275 000	248 513.31	0.12
Herens Hold 4.75% 15.05.28 144A	4.750	15.05.28	USD	500 000	300 000	-	800 000	665 844.00	0.31
Illuminate 9.0% 20-01.07.28	9.000	01.07.28	USD	250 000	-	-250 000	-	-	0.00
Int8. 5% 15.10.24 /Escrow Dfit144a	5.000	15.10.24	USD	-	275 000	-	275 000	-	0.00
Intel 9.75% 15.07.25 /Escrow 144A	9.750	15.07.25	USD	-	200 000	-	200 000	-	0.00
Intelsat Jacks 01.08.23 /Escrow	5.500	01.08.23	USD	-	425 000	-	425 000	-	0.00
Mallinckrd 10% 22-15.06.29 144A	10.000	15.06.29	USD	-	491 000	-	491 000	348 610.00	0.16
Party City 0.01% 20-15.07.25	0.010	15.07.25	USD	200 297	-	-200 297	-	-	0.00
Range Resou 9.25% 20-01.02.26	9.250	01.02.26	USD	275 000	-	-275 000	-	-	0.00
Redwood 8.75% 22-1.04.30 144A	8.750	01.04.30	USD	-	825 000	-	825 000	692 014.13	0.32
Ultratech 7.125% 15.04.25 Dfit	7.125	15.04.25	USD	200 000	-	-200 000	-	-	0.00
Vmed 02 Uk 4.75% 15.07.31 144A	4.750	15.07.31	USD	625 000	250 000	-	875 000	708 750.00	0.33
White Cap P 8.25% 15.03.26/Pik	8.250	15.03.26	USD	575 000	-	-	575 000	479 575.88	0.22
								<b>6 068 006.00</b>	<b>2.84</b>
<b>Total other transferable securities</b>								<b>6 501 198.93</b>	<b>3.04</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>204 293 158.92</b>	<b>95.62</b>
<b>Liquidities and deposits</b>								<b>6 314 396.29</b>	<b>2.96</b>
<b>Other assets</b>								<b>3 035 908.06</b>	<b>1.42</b>
<b>TOTAL NET ASSETS</b>								<b>213 643 463.27</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Bond - Total Return Global

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
7-Eleven In 0.80% 21-10.02.24	0.800	10.02.24	USD	1 000 000	-	-1 000 000	-	-	0.00
7-Eleven In 1.80% 10.02.31 Regs	1.800	10.02.31	USD	3 000 000	-	-	3 000 000	2 351 465.91	0.58
Abbvie 4.875% 18-14.11.48	4.875	14.11.48	USD	1 000 000	1 000 000	-2 000 000	-	-	0.00
Abertis Fin 2.625% 21-Perp	2.625	31.12.99	EUR	2 000 000	1 000 000	-	3 000 000	2 269 983.49	0.56
Accor 2.375% 21-29.11.28	2.375	29.11.28	EUR	-	2 200 000	-2 200 000	-	-	0.00
Alfa	6.875	25.03.44	USD	2 000 000	-	-	2 000 000	1 952 370.00	0.48
Alibaba Grp	3.600	28.11.24	USD	2 000 000	-	-1 000 000	1 000 000	995 040.27	0.25
Alibaba Grp 2.70% 21-09.02.41	2.700	09.02.41	USD	-	5 000 000	-	5 000 000	3 461 665.10	0.86
Amgen	4.400	01.05.45	USD	1 500 000	-	-1 500 000	-	-	0.00
Anheuser 4.7% 19-01.02.36	4.700	01.02.36	USD	1 000 000	-	-1 000 000	-	-	0.00
Anheuser-Busch Inbev Worldwide Inc	3.750	15.07.42	USD	1 000 000	-	-1 000 000	-	-	0.00
Arcelik	0.000	03.04.23	USD	500 000	500 000	-1 000 000	-	-	0.00
Arcelik 3.0% 21-27.05.26	3.000	27.05.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Argentum Nethld 5.625% 16-15.08.52	5.625	15.08.52	USD	800 000	-	-	800 000	759 000.00	0.19
Auchan 3.25% 20-23.07.27	3.250	23.07.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Australia 0.50% 20-21.09.26	0.500	21.09.26	AUD	35 000 000	50 000 000	-50 000 000	35 000 000	21 432 614.89	5.31
Australia 1.25% 19-21.05.32	1.250	21.05.32	AUD	-	5 000 000	-	5 000 000	2 756 934.63	0.68
Australia 1.5% 18-21.06.31	1.500	21.06.31	AUD	30 000 000	-	-30 000 000	-	-	0.00
Australia 1.5% 21.11.31	1.000	21.11.31	AUD	-	60 000 000	-20 000 000	40 000 000	21 752 526.25	5.39
Australia 2.25% 15-21.05.28	2.250	21.05.28	AUD	5 000 000	-	-5 000 000	-	-	0.00
Australia 2.75% 17-21.11.29	2.750	21.11.29	AUD	20 000 000	-	-20 000 000	-	-	0.00
Australia 1% 19-21.12.30	1.000	21.12.30	AUD	35 000 000	19 000 000	-	54 000 000	30 086 245.41	7.46
Baidu Inc 1.72% 20-09.04.26	1.720	09.04.26	USD	-	4 000 000	-3 000 000	1 000 000	916 285.00	0.23
Baidu Inc 2.375% 21-23.08.31	2.375	23.08.31	USD	-	5 000 000	-	5 000 000	4 144 363.20	1.03
Baidu Inc 3.875% 18-29.09.23	3.875	29.09.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Ball Corp 2.875% 20-15.08.30	2.875	15.08.30	USD	2 000 000	-	-	2 000 000	1 614 241.02	0.40
Ball Corp 5% 12-15.03.22	5.000	15.03.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Bharat Petr	4.000	08.05.25	USD	1 000 000	-	-	1 000 000	988 815.00	0.24
Boardwalk 4.45% 17-15.07.27	4.450	15.07.27	USD	500 000	-	-500 000	-	-	0.00
Boardwalk 4.80% 19-03.05.29	4.800	03.05.29	USD	1 000 000	-	-	1 000 000	971 850.02	0.24
Bpcm 3.25% 20-Perp	3.250	31.12.99	EUR	2 000 000	-	-	2 000 000	1 896 654.34	0.47
Bprl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	1 300 000	-	-	1 300 000	1 266 069.26	0.31
Braskem 4.50% 19-31.01.30 Regs	4.500	31.01.30	USD	2 000 000	-	-2 000 000	-	-	0.00
Brazil 4.5% 19-30.05.29	4.500	30.05.29	USD	2 000 000	-	-2 000 000	-	-	0.00
Brf 4.875% 19-24.01.30 Regs	4.875	24.01.30	USD	2 000 000	1 000 000	-2 000 000	1 000 000	794 290.00	0.20
Brf Gmbh	4.350	29.09.26	USD	1 000 000	-	-	1 000 000	902 695.00	0.22
Cat Pac Mtn 4.875% 21-17.08.26	4.875	17.08.26	USD	2 000 000	-	-	2 000 000	1 831 717.68	0.45
Cbq Finance 2.0% 20-15.09.25	2.000	15.09.25	USD	2 500 000	-	-2 500 000	-	-	0.00
Cbq Finance 2.0% 21-12.05.26	2.000	12.05.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Ceconomy Ag 1.75% 21-24.06.26	1.750	24.06.26	EUR	2 000 000	-	-2 000 000	-	-	0.00
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	1 700 000	300 000	-1 000 000	1 000 000	819 579.48	0.20
Cemex 3.875% 21-11.07.31 Regs	3.875	11.07.31	USD	1 000 000	-	-1 000 000	-	-	0.00
Charter Com 3.50% 21-01.03.42	3.500	01.03.42	USD	-	2 000 000	-	2 000 000	1 397 734.44	0.35
Charter Com 3.70% 20-01.04.51	3.700	01.04.51	USD	2 000 000	-	-	2 000 000	1 365 597.84	0.34
Citic Pacif	2.800	14.12.21	USD	2 000 000	-	-2 000 000	-	-	0.00
Cloverie	5.625	24.06.46	USD	3 000 000	-	-	3 000 000	2 997 450.00	0.74
Cloverie Pl	4.500	11.09.44	USD	400 000	-	-	400 000	388 250.00	0.10
Cnac Hk Fin 3.0% 20-22.09.30	3.000	22.09.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Cnac Hk Fin 3.5% 17-19.07.22	3.500	19.07.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Cnrc Capita 3.9% (Frn) 17-Perp	3.900	31.12.99	USD	1 000 000	500 000	-1 500 000	-	-	0.00
Colombia 3.125% 20-15.04.31	3.125	15.04.31	USD	-	4 000 000	-	4 000 000	2 956 171.68	0.73
Congr 2.125% 20-27.11.23	2.125	27.11.23	EUR	700 000	-	-700 000	-	-	0.00
Contnm E 4.5% 9.02.27/Pool Regs	4.500	09.02.27	USD	200 000	800 000	-	1 000 000	779 758.84	0.19
Cosan	8.250	29.11.49	USD	1 200 000	-	-	1 200 000	1 193 136.00	0.30
Count Gard 4.75% 17-25.07.22	4.750	25.07.22	USD	2 000 000	-	-2 000 000	-	-	0.00

# JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Count Gard 6.15% 19-17.09.25	6.150	17.09.25	USD	1 000 000	1 000 000	-	2 000 000	1 081 000.00	0.27
Crown Euro. 3.38% 15-15.05.25	3.375	15.05.25	EUR	-	1 000 000	-	1 000 000	1 013 940.14	0.25
Cvs Health 4.78% 18-25.03.38	4.780	25.03.38	USD	1 000 000	-	-1 000 000	-	-	0.00
Cvs Health 4.875% 15-20.07.35	4.875	20.07.35	USD	500 000	-	-	500 000	497 268.54	0.12
Cvs Health 3.25% 19-15.08.29	3.250	15.08.29	USD	2 000 000	-	-2 000 000	-	-	0.00
Cydsa 6.25% 17-04.10.27 Regs	6.250	04.10.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Daimler Fin 1.75% 20-10.03.23	1.750	10.03.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Demeter Inv 4.625% 17-Perp	4.625	31.12.99	USD	2 300 000	-	-	2 300 000	2 149 391.40	0.53
Deut Lufth 3.0% 20-29.05.26	3.000	29.05.26	EUR	2 000 000	-	-1 000 000	1 000 000	883 489.93	0.22
Deut Lufth 3.75% 21-11.02.28	3.750	11.02.28	EUR	2 000 000	-	-1 000 000	1 000 000	843 940.56	0.21
Diamond1 7.125% 16-15.06.24 Regs	7.125	15.06.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Ebay 3.6% 17-05.06.27	3.600	05.06.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Ebrd 5.0% 19-05.11.24	5.000	05.11.24	RUB	-	200 000 000	-	200 000 000	2 083 671.20	0.52
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	2 000 000	-	-	2 000 000	2 030 424.90	0.50
Elm For Fir 3.75% 20-Perp	3.750	31.12.99	EUR	2 000 000	-	-	2 000 000	1 929 785.70	0.48
Enel	8.750	24.09.73	USD	2 000 000	-	-	2 000 000	2 055 690.00	0.51
Eni 2.625% 20-Perp	2.625	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Eqtdmst 4.125% 16-01.12.26	4.125	01.12.26	USD	1 500 000	-	-	1 500 000	1 298 287.50	0.32
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	1 000 000	-	-	1 000 000	932 266.45	0.23
Evonik Ind 1.375% 21-02.09.81	1.375	02.09.81	EUR	-	1 000 000	-1 000 000	-	-	0.00
Expt-imp 3.375% 16-5.08.26 Regs	3.375	05.08.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Expt-imp In 3.25% 20-15.01.30	3.250	15.01.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Fedex Corp 4.05% 18-15.02.48	4.050	15.02.48	USD	2 000 000	-	-	2 000 000	1 688 476.76	0.42
Fondo Mivi	3.500	31.01.23	USD	500 000	-	-500 000	-	-	0.00
Fresnillo	5.500	13.11.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Frostbite 2% 21-29.09.28 Regs	2.000	29.09.28	EUR	-	2 000 000	-2 000 000	-	-	0.00
Frs Med Care 2.375% 16.02.31	2.375	16.02.31	USD	2 300 000	-	-	2 300 000	1 825 580.40	0.45
Gas Nat Fen	4.125	30.11.49	EUR	2 500 000	-	-2 500 000	-	-	0.00
Gazprom Cap	4.375	19.09.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Greenko 3.85% 29.03.26 /Pool	3.850	29.03.26	USD	2 000 000	890 000	-	2 890 000	2 384 486.98	0.59
Grupo Bimbo	3.875	27.06.24	USD	1 000 000	-	-	1 000 000	989 526.11	0.25
Grupo Bimbo 4.5% 12-25.01.22	4.500	25.01.22	USD	474 000	-	-474 000	-	-	0.00
Hj Heinz Co 5% 16-15.07.35	5.000	15.07.35	USD	1 000 000	-	-1 000 000	-	-	0.00
Hpcl-Mittal 5.25% 17-28.04.27	5.250	28.04.27	USD	2 000 000	-	-	2 000 000	1 820 000.00	0.45
Huarong 3.75% 17-27.04.22	3.750	27.04.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Huarong Fin 4.5% 17-Perp	4.500	31.12.99	USD	2 000 000	-	-2 000 000	-	-	0.00
Indonesia	2.625	14.06.23	EUR	1 000 000	-	-1 000 000	-	-	0.00
Informa 2.125% 20-06.10.25	2.125	06.10.25	EUR	1 000 000	-	-	1 000 000	1 015 502.04	0.25
Infra Foch 1.625% 18-19.04.28	1.625	19.04.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Intl Bk Rec 4.25% 21-22.01.26	4.250	22.01.26	RUB	300 000 000	-	-100 000 000	200 000 000	1 826 299.09	0.45
Intl Bk Rec 5.0% 21-22.01.26	5.000	22.01.26	BRL	10 000 000	5 000 000	-	15 000 000	2 367 126.47	0.59
Intl Fin 5.25% 18-22.03.22	5.250	22.03.22	RUB	100 000 000	-	-100 000 000	-	-	0.00
Intl Fin 5.5% 18-20.03.23	5.500	20.03.23	RUB	200 000 000	-	-200 000 000	-	-	0.00
Intl Fin 6.5% 19-27.03.26	6.500	27.03.26	BRL	15 000 000	-	-	15 000 000	2 462 041.00	0.61
Intl Fin 6.75% 19-27.08.24	6.750	27.08.24	BRL	20 000 000	-	-	20 000 000	3 489 473.80	0.86
Intl Fin 7% 17-20.07.27	7.000	20.07.27	MXN	-	99 000 000	-	99 000 000	4 428 419.49	1.10
Intl Fin 7.5% 17-09.05.22	7.500	09.05.22	BRL	5 000 000	-	-5 000 000	-	-	0.00
Intl Fin 8.25% 18-30.01.23	8.250	30.01.23	BRL	-	10 000 000	-	10 000 000	1 860 810.48	0.46
Inwit 1.625% 20-21.10.28	1.625	21.10.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Jsw Hy 4.125% 18.05.31 /Pool Regs	4.125	18.05.31	USD	2 000 000	-	-	2 000 000	1 467 732.10	0.36
Keppel Corp 2.459% 20-04.06.25	2.459	04.06.25	USD	2 000 000	-	-	2 000 000	1 879 660.00	0.47
Klabn Aust 5.75% 19-03.04.29 Regs	5.750	03.04.29	USD	-	1 000 000	-1 000 000	-	-	0.00
Kroger Co 4.45% 17-01.02.47	4.450	01.02.47	USD	1 500 000	-	-1 500 000	-	-	0.00
Kuwait Pro	5.000	15.03.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Lenovo Grp 5.875% 20-24.04.25	5.875	24.04.25	USD	1 000 000	-	-	1 000 000	1 029 760.00	0.25
Maf Glb Sec 6.375% 18-Perp	6.375	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Marathon 4.75% 18-15.12.23	4.750	15.12.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Marb Bond 3.95% 21-29.01.31	3.950	29.01.31	USD	-	1 000 000	-1 000 000	-	-	0.00
Mcdonalds	4.875	09.12.45	USD	1 000 000	-	-	1 000 000	989 997.75	0.25
Mdc 2.875% 19-07.11.29	2.875	07.11.29	USD	3 000 000	-	-1 000 000	2 000 000	1 807 500.00	0.45

# JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Mdc 3% 17-19.04.24	3.000	19.04.24	USD	1 500 000	-	-500 000	1 000 000	988 125.00	0.24
Mexico	5.750	05.03.26	MXN	2 000 000	500 000	-1 800 000	700 000	3 087 797.86	0.77
Mexico 6.5% 11-9.06.22 Bonos	6.500	09.06.22	MXN	1 570 000	-	-1 570 000	-	-	0.00
Mexico 7.5% 06-3.06.27 Bonos	7.500	03.06.27	MXN	-	1 500 000	-700 000	800 000	3 708 437.04	0.92
Microsoft	3.700	08.08.46	USD	900 000	-	-900 000	-	-	0.00
Millicom Ic 5.125% 17-15.01.28	5.125	15.01.28	USD	2 000 000	200 000	-1 000 000	1 200 000	929 615.40	0.23
Minejesa 4.625% 10.08.30 /Pool	4.625	10.08.30	USD	-	1 000 000	-	1 000 000	900 900.00	0.22
Minerva Lux 4.375% 21-18.03.31	4.375	18.03.31	USD	3 000 000	-	-1 000 000	2 000 000	1 603 620.00	0.40
Nat Fin 2.374% 21-Perp	2.374	31.12.99	EUR	-	2 000 000	-	2 000 000	1 625 674.75	0.40
Nbaduh Frn 19-16.04.22	0.000	16.04.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	3 000 000	1 000 000	-	4 000 000	4 067 960.00	1.01
Network I2I 5.65% 19-Perp	5.650	31.12.99	USD	1 500 000	-	-	1 500 000	1 395 307.50	0.35
Nomura Hldg 1.653% 21-14.07.26	1.653	14.07.26	USD	-	2 000 000	-1 000 000	1 000 000	878 545.98	0.22
Nomura Hldg 2.172% 21-14.07.28	2.172	14.07.28	USD	-	2 000 000	-500 000	1 500 000	1 267 282.20	0.31
Norwegian G 1.25% 21-17.09.31	1.250	17.09.31	NOK	80 000 000	-	-	80 000 000	6 947 251.47	1.72
Norwegian G 1.375% 20-19.08.30	1.375	19.08.30	NOK	100 000 000	-	-	100 000 000	8 934 444.83	2.21
Oracle Corp	4.000	15.07.46	USD	1 500 000	1 000 000	-	2 500 000	1 871 556.65	0.46
Parkway Pan 4.25% 17-Perp	4.250	31.12.99	USD	1 500 000	-	-	1 500 000	1 492 425.00	0.37
Poland	2.500	25.07.26	PLN	20 000 000	10 000 000	-15 000 000	15 000 000	2 779 892.65	0.69
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	10 000 000	10 000 000	-	20 000 000	2 918 242.24	0.72
Poland 1.75% 21-25.04.32	1.750	25.04.32	PLN	-	21 000 000	-	21 000 000	3 005 533.72	0.74
Poland 2.5% 16-25.07.27	2.500	25.07.27	PLN	30 000 000	10 000 000	-	40 000 000	7 133 678.74	1.77
Qatar 3.40% 20-16.04.25 Regs	3.400	16.04.25	USD	1 000 000	-	-	1 000 000	996 460.00	0.25
Qatar Reins 4.95% 17-Perp Regs	4.950	31.12.99	USD	1 000 000	-	-	1 000 000	998 500.00	0.25
Qtel Int Fi	3.250	21.02.23	USD	1 000 000	-	-	1 000 000	999 090.00	0.25
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	2 000 000	-	-1 000 000	1 000 000	976 600.00	0.24
Sabic 2.15% 20-14.09.30	2.150	14.09.30	USD	2 500 000	-	-2 500 000	-	-	0.00
San M / Ng 3.50% 21-02.08.28	3.500	02.08.28	USD	-	2 000 000	-	2 000 000	1 711 800.00	0.42
Sappi Papie 3.125% 19-15.04.26	3.125	15.04.26	EUR	1 500 000	-	-500 000	1 000 000	932 438.95	0.23
Sappi Papier H 3.625% 15.03.28	3.625	15.03.28	EUR	1 000 000	-	-	1 000 000	871 167.21	0.22
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	3 000 000	1 000 000	-4 000 000	-	-	0.00
Shimao Pro 5.20% 21-16.01.27	5.200	16.01.27	USD	-	3 000 000	-3 000 000	-	-	0.00
Sig Combibl 2.125% 20-18.06.25	2.125	18.06.25	EUR	-	1 500 000	-	1 500 000	1 498 090.12	0.37
Sigma	4.125	02.05.26	USD	2 000 000	-	-	2 000 000	1 889 580.00	0.47
Signify N.V 2.0% 20-11.05.24	2.000	11.05.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Silgan Hldg 3.25% 17-15.03.25	3.250	15.03.25	EUR	2 000 000	-	-	2 000 000	1 980 109.02	0.49
Singapore	2.125	01.06.26	SGD	14 000 000	-	-	14 000 000	9 818 212.54	2.43
Singapore	1.250	01.10.21	SGD	10 000 000	-	-10 000 000	-	-	0.00
Singapore 1.625% 21-01.07.31	1.625	01.07.31	SGD	-	35 000 000	-	35 000 000	22 522 580.21	5.58
Singapore 2% 19-01.02.24	2.000	01.02.24	SGD	27 500 000	-	-27 500 000	-	-	0.00
Singapore 2.375% 15-01.06.25	2.375	01.06.25	SGD	27 000 000	-	-22 000 000	5 000 000	3 557 141.35	0.88
Sinopec Grp 2% 16-29.09.21	2.000	29.09.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Softbank 2.875% 21-06.01.27	2.875	06.01.27	EUR	-	2 000 000	-	2 000 000	1 624 999.39	0.40
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	2 000 000	-	-	2 000 000	1 800 764.63	0.45
Suzano Aust 6% 19-15.01.29	6.000	15.01.29	USD	500 000	500 000	-1 000 000	-	-	0.00
Syngenta Fin 3.125% 12-28.03.22	3.125	28.03.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Targa Res 6.875% 19-15.01.29	6.875	15.01.29	USD	500 000	-	-	500 000	511 085.00	0.13
Tcom It Cap	7.200	18.07.36	USD	2 000 000	-	-	2 000 000	1 524 400.00	0.38
Telecom It 4% 19-11.04.24	4.000	11.04.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Telefonica	5.875	31.12.99	EUR	2 500 000	-	-1 000 000	1 500 000	1 554 453.47	0.39
Telefonica 2.88% 21-Perp	2.880	31.12.99	EUR	-	1 500 000	-	1 500 000	1 210 579.35	0.30
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	1 000 000	-	-	1 000 000	952 356.79	0.24
Teva 3.65%11-10.11.21	3.650	10.11.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Teva Phar 2.8% 16-21.07.23	2.800	21.07.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Teva Phar 6% 18-15.04.24	6.000	15.04.24	USD	500 000	-	-500 000	-	-	0.00
Teva Pharm 4.5% 18-01.03.25	4.500	01.03.25	EUR	2 000 000	-	-2 000 000	-	-	0.00
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	2 000 000	-	-	2 000 000	1 679 544.50	0.42
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	1 000 000	-	-	1 000 000	908 960.00	0.23
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	3 000 000	-	-	3 000 000	2 533 594.23	0.63
Total Sa	3.875	31.12.99	EUR	2 500 000	-	-2 500 000	-	-	0.00

# JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Usa	2.000	15.08.25	USD	16 000 000	-	-16 000 000	-	-	0.00
Usa 0.50% 20-30.06.27 /Tbo	0.500	30.06.27	USD	25 000 000	-	-9 000 000	16 000 000	14 127 812.48	3.50
Usa 0.50% 20-31.10.27 /Tbo	0.500	31.10.27	USD	-	1 000 000	-1 000 000	-	-	0.00
Usa 0.625% 20-15.08.30 /Tbo	0.625	15.08.30	USD	32 000 000	-	-32 000 000	-	-	0.00
Usa 0.875% 20-15.11.30 /Tbo	0.875	15.11.30	USD	20 000 000	7 000 000	-15 000 000	12 000 000	10 159 218.72	2.52
Usa 1.125% 20-15.05.40 /Tbo	1.125	15.05.40	USD	27 000 000	3 100 000	-2 000 000	28 100 000	19 694 148.58	4.88
Usa 1.25% 21-30.06.28 /Tbo	1.250	30.06.28	USD	-	11 200 000	-1 200 000	10 000 000	9 013 281.20	2.23
Usa 1.375% 16-30.06.23 /Tbo	1.375	30.06.23	USD	20 000 000	-	-20 000 000	-	-	0.00
Usa 1.375% 20-15.08.50 /Tbo	1.375	15.08.50	USD	23 000 000	-	-23 000 000	-	-	0.00
Usa 1.625% 19-30.11.26 /Tbo	1.625	30.11.26	USD	30 000 000	-	-17 500 000	12 500 000	11 781 250.00	2.92
Usa 1.875% 21-15.02.41 /Tbo	1.875	15.02.41	USD	10 000 000	-	-10 000 000	-	-	0.00
Usa 2.375% 22-15.02.42 /Tbo	2.375	15.02.42	USD	-	3 200 000	-	3 200 000	2 729 500.00	0.68
Vmware Inc 2.95% 17-21.08.22	2.950	21.08.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 000 000	-	-	1 000 000	962 003.10	0.24
Vmware Inc 4.70% 20-15.05.30	4.700	15.05.30	USD	1 000 000	-	-	1 000 000	967 382.79	0.24
Walgreen Co 3.20% 20-15.04.30	3.200	15.04.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Walgrn Bts	3.800	18.11.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Walgrn Bts 3.3% 14-18.11.21	3.300	18.11.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Weibo 3.5% 19-05.07.24	3.500	05.07.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Western Dig 4.75% 18-15.02.26	4.750	15.02.26	USD	3 000 000	-	-2 000 000	1 000 000	954 555.00	0.24
Xp Imp B 3.875% 18-1.02.28 Regs	3.875	01.02.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Xylem 1.95% 20-30.01.28	1.950	30.01.28	USD	530 000	-	-530 000	-	-	0.00
								<b>354 152 003.20</b>	<b>87.77</b>

## Index options

10Y Treasury Notes Usa		27.08.21	USD	-	300	-300	-	-	0.00
10Y Treasury Notes Usa		27.08.21	USD	-	300	-300	-	-	0.00
10Y Treasury Notes Usa		24.09.21	USD	-	800	-800	-	-	0.00
10Y Treasury Notes Usa		21.01.22	USD	-	300	-300	-	-	0.00
10Y Treasury Notes Usa		18.02.22	USD	-	1 000	-1 000	-	-	0.00
Treasury Bonds Usa		23.12.21	USD	-	70	-70	-	-	0.00
Treasury Bonds Usa		21.01.22	USD	-	80	-80	-	-	0.00
Treasury Bonds Usa		21.01.22	USD	-	70	-70	-	-	0.00
									<b>0.00</b>

## Total transferable securities listed on an official stock exchange

**354 152 003.20 87.77**

## Transferable securities dealt on another regulated market

### Bonds

Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Allstate	5.750	15.08.53	USD	3 000 000	-	-	3 000 000	2 632 500.00	0.65
Amaggi Lux 5.25% 21-28.01.28	5.250	28.01.28	USD	1 000 000	1 000 000	-	2 000 000	1 787 050.00	0.44
Asian Infra 4.25% 20-16.07.25	4.250	16.07.25	RUB	300 000 000	-	-300 000 000	-	-	0.00
Az 3.575% 21-19.08.26 /Pool	3.575	19.08.26	USD	-	2 000 000	-	2 000 000	1 597 621.86	0.40
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	3 000 000	-	-3 000 000	-	-	0.00
Bpcm 4.375% 20-Perp	4.375	31.12.99	USD	1 000 000	-	-	1 000 000	950 000.00	0.23
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	3 500 000	-	-	3 500 000	3 130 522.50	0.77
Com Elec Mx	4.750	23.02.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Cosan Ltd 5.50% 19-20.09.29	5.500	20.09.29	USD	-	1 000 000	-1 000 000	-	-	0.00
Cosan Lux 7% 16-20.01.27	7.000	20.01.27	USD	2 000 000	1 000 000	-1 000 000	2 000 000	2 000 980.00	0.49
Cosl Sg Cap 1.875% 20-24.06.25	1.875	24.06.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Count Gard 3.125% 20-22.10.25	3.125	22.10.25	USD	2 000 000	1 000 000	-	3 000 000	1 477 500.00	0.37
Dcp Mid Op 5.125% 19-15.05.29	5.125	15.05.29	USD	-	2 000 000	-	2 000 000	1 803 830.00	0.45
Entel 3.05% 21-14.09.32 /Pool	3.050	14.09.32	USD	-	2 000 000	-	2 000 000	1 609 070.00	0.40
Eqtd Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	1 500 000	-	-	1 500 000	1 220 602.50	0.30
Flex Ltd 3.75% 20-01.02.26	3.750	01.02.26	USD	2 000 000	-	-1 000 000	1 000 000	959 143.14	0.24
Kraft Heinz 3.75% 20-01.04.30	3.750	01.04.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Lvlt 4.25% 20-01.07.28	4.250	01.07.28	USD	1 000 000	-	-1 000 000	-	-	0.00



# JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Poland 0.25% 20-25.10.26	0.250	25.10.26	PLN	11 000 000	9 000 000	-	20 000 000	3 332 401.31	0.82
Rural Elec 2.75% 21-13.01.27	2.750	13.01.27	USD	-	2 000 000	-	2 000 000	1 807 161.78	0.45
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	4 000 000	-	-1 000 000	3 000 000	2 914 094.46	0.72
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	-	4 000 000	-	4 000 000	3 174 480.00	0.79
Seagate Hdd 4.25% 17-01.03.22	4.250	01.03.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Shimao Group 5.6% 19-15.07.26	5.600	15.07.26	USD	-	3 000 000	-3 000 000	-	-	0.00
Shimao Pro 3.975% 21-16.09.23	3.975	16.09.23	USD	-	2 000 000	-2 000 000	-	-	0.00
Shriram 4.15% 22-18.07.25 Regs	4.150	18.07.25	USD	-	1 000 000	-	1 000 000	875 107.95	0.22
Silgan Hldg 4.125% 20-01.02.28	4.125	01.02.28	USD	700 000	-	-700 000	-	-	0.00
Sino-Ocean 3.25% 21-05.05.26	3.250	05.05.26	USD	2 000 000	-	-	2 000 000	928 048.22	0.23
State Grid 1.0% 20-05.08.25	1.000	05.08.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Targa Res 4.0% 21-15.01.32	4.000	15.01.32	USD	1 500 000	-	-1 500 000	-	-	0.00
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	1 500 000	-	-	1 500 000	1 531 462.50	0.38
Temasek Fin 2.25% 20-06.04.51	2.250	06.04.51	USD	1 000 000	-	-	1 000 000	713 632.60	0.18
Transm 5.20% 11.04.38 /Pool	5.200	11.04.38	USD	-	1 300 000	-	1 300 000	1 162 674.50	0.29
Ultra Int	5.250	06.10.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Western Gas 3.10% 20-01.02.25	3.100	01.02.25	USD	1 000 000	-	-	1 000 000	923 230.00	0.23
Western Gas 4.05% 20-01.02.30	4.050	01.02.30	USD	1 000 000	-	-	1 000 000	867 795.00	0.21
Xiaomi Best 3.375% 20-29.04.30	3.375	29.04.30	USD	1 000 000	-	-	1 000 000	835 711.71	0.21
								<b>38 234 620.03</b>	<b>9.47</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>38 234 620.03</b>	<b>9.47</b>
Other transferable securities									
<b>Bonds</b>									
Targa Res Par 4% 22-15.01.32	4.000	15.01.32	USD	-	1 500 000	-	1 500 000	1 286 430.00	0.32
								<b>1 286 430.00</b>	<b>0.32</b>
<b>Total other transferable securities</b>								<b>1 286 430.00</b>	<b>0.32</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>393 673 053.23</b>	<b>97.56</b>
<b>Liquidities and deposits</b>								<b>5 202 249.68</b>	<b>1.29</b>
<b>Other assets</b>								<b>4 634 789.28</b>	<b>1.15</b>
<b>TOTAL NET ASSETS</b>								<b>403 510 092.19</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Equity - Next-Gen Consumer\*\*

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Activision Blizzard Inc			USD	14 783	5 001	-19 784	-	-	0.00
Adidas Ag			EUR	2 957	182	-3 139	-	-	0.00
Adobe Systems			USD	1 500	631	-1 544	587	214 877.22	1.40
Adyen B.V. 144A			EUR	-	199	-28	171	248 135.47	1.62
Align Technology Inc			USD	-	1 780	-1 447	333	78 811.11	0.51
Alphabet Inc -A-			USD	537	426	-537	426	928 364.76	6.05
Amazon Com Inc			USD	828	6 052	-838	6 042	641 720.82	4.18
Basic-Fit N.V.			EUR	-	11 234	-6 720	4 514	170 267.34	1.11
Chipotle Mexican Grill Inc			USD	829	280	-519	590	771 283.40	5.03
Cie Financiere Richemont Nam-Ak			CHF	6 514	5 707	-6 867	5 354	568 479.73	3.70
Columbia Sportswear			USD	8 016	771	-8 787	-	-	0.00
Cts Eventim Akt.			EUR	-	8 114	-4 446	3 668	191 735.53	1.25
Darden Restaurants			USD	3 585	953	-4 538	-	-	0.00
Dav Cam Mil Rg			EUR	-	102 020	-51 513	50 507	529 873.53	3.45
Diageo Plc			GBP	17 472	1 971	-19 443	-	-	0.00
Electronic Arts			USD	-	9 771	-7 630	2 141	260 452.65	1.70
Essilor International			EUR	5 543	2 831	-4 770	3 604	538 418.88	3.51
Estee Lauder Co -A-			USD	3 827	680	-4 117	390	99 321.30	0.65
Facebook Inc -A-			USD	-	1 125	-	1 125	181 406.25	1.18
Flatexdegiro Ag			EUR	3 887	20 793	-24 680	-	-	0.00
Hermes International			EUR	449	265	-411	303	337 995.03	2.20
Infineon Technologies /Nam.			EUR	18 686	8 236	-18 830	8 092	195 336.35	1.27
Intercontinental Hotels Group Plc			GBP	-	4 850	-	4 850	256 218.59	1.67
Kerry Group A			EUR	4 870	5 537	-8 682	1 725	164 722.67	1.07
L Occitane International Sa			HKD	94 384	135 200	-98 083	131 501	410 576.50	2.68
L Oreal			EUR	2 357	781	-1 618	1 520	523 285.36	3.41
Live Nation Entertainment Inc			USD	-	5 432	-2 693	2 739	226 186.62	1.47
Lvmh Act.			EUR	1 666	1 044	-1 406	1 304	793 012.30	5.17
Mad Sq Gdn Spr Rg-A			USD	2 595	1 402	-3 997	-	-	0.00
Mastercard Inc. Shs-A-			USD	-	798	-1	797	251 437.56	1.64
Microsoft Corp			USD	3 444	2 459	-2 459	3 444	884 522.52	5.76
Mondelez International Inc Wi			USD	10 562	84	-10 646	-	-	0.00
Nestle / Act Nom			CHF	9 602	7 148	-12 261	4 489	522 540.48	3.41
Netflix Inc			USD	2 349	327	-2 676	-	-	0.00
New York Times A			USD	13 638	8 297	-16 021	5 914	165 000.60	1.08
Nexon Co Ltd			JPY	15 676	8 957	-24 633	-	-	0.00
Nike Inc B			USD	6 852	5 007	-7 726	4 133	422 392.60	2.75
Novo Nordisk A/S /-B-			DKK	-	8 156	-4 598	3 558	393 747.36	2.57
Nvidia Corp.			USD	-	2 849	-573	2 276	345 018.84	2.25
On Semiconductor Corp			USD	-	19 241	-7 383	11 858	596 575.98	3.89
Paypal Holdings Inc			USD	4 426	1 910	-6 336	-	-	0.00
Pepsico Inc			USD	4 543	2	-4 545	-	-	0.00
Pernod-Ricard			EUR	4 961	1 574	-3 912	2 623	480 710.35	3.13
Planet Fitness Inc			USD	10 414	10 078	-10 227	10 265	698 122.65	4.55
Prada – Registered Shs			HKD	-	98 670	-19 228	79 442	444 946.71	2.90
Puma Se			EUR	-	7 129	-3 826	3 303	216 994.15	1.41
Salesforce Com Inc			USD	-	2 413	-2 413	-	-	0.00
Sensient Technologies Co			USD	-	7 927	-4 739	3 188	256 825.28	1.67
Shimano Inc.			JPY	1 320	1 791	-1 897	1 214	204 813.10	1.33
Tencent Holdings Ltd			HKD	12 177	1 491	-13 668	-	-	0.00
Tjx Companies Inc			USD	7 121	-	-7 121	-	-	0.00
Univ Mu Gr Br Rg			EUR	-	50 380	-20 503	29 877	597 648.76	3.89
Walt Disney /Disney Ser			USD	4 227	898	-5 125	-	-	0.00

# JSS Sustainable Equity - Next-Gen Consumer\*\*

(continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Worldline Sa			EUR	11 262	3 787	-15 049	-	-	0.00
Yeti Holdings Inc			USD	8 850	4 952	-12 114	1 688	73 039.76	0.48
								<b>14 884 818.11</b>	<b>96.99</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>14 884 818.11</b>	<b>96.99</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>14 884 818.11</b>	<b>96.99</b>
<b>Liquidities and deposits</b>								<b>334 931.22</b>	<b>2.18</b>
<b>Other assets</b>								<b>126 954.49</b>	<b>0.83</b>
<b>TOTAL NET ASSETS</b>								<b>15 346 703.82</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

\*\* please refer to Note 18.

# JSS Sustainable Equity - Tech Disruptors

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Adobe Systems			USD	13 404	407	-13 811	-	-	0.00
Advanced Micro Devices Inc			USD	31 438	50 656	-68 909	13 185	1 008 256.95	0.34
Alibaba Group Holding Ltd			HKD	144 085	-	-144 085	-	-	0.00
Alphabet Inc -A-			USD	8 785	2 771	-2 549	9 007	19 628 594.82	6.71
Altium			AUD	155 909	38 213	-81 655	112 467	2 081 163.76	0.71
Amazon Com Inc			USD	2 624	41 126	-2 310	41 440	4 401 342.40	1.50
American Tower Corp			USD	13 260	1 034	-400	13 894	3 551 167.46	1.21
Analog Devices Inc			USD	75 283	39 741	-3 221	111 803	16 333 300.27	5.59
Apple Inc			USD	56 602	27 472	-41 788	42 286	5 781 341.92	1.98
Applied Materials Inc			USD	104 568	48 688	-43 516	109 740	9 984 145.20	3.41
Autodesk Inc.			USD	14 544	-	-14 544	-	-	0.00
Ciena Corp			USD	129 558	46 234	-140 838	34 954	1 597 397.80	0.55
Dexcom Inc			USD	11 781	22 275	-13 764	20 292	1 512 362.76	0.52
Elastic B.V.			USD	90 713	70 914	-62 145	99 482	6 731 946.94	2.30
Entegris Inc			USD	44 888	7 031	-29 674	22 245	2 049 431.85	0.70
Equinix Inc /Reit			USD	10 491	5 313	-6 862	8 942	5 875 072.84	2.01
Everbridge Inc			USD	69 587	38 731	-108 318	-	-	0.00
Facebook Inc -A-			USD	3 589	34 460	-3 589	34 460	5 556 675.00	1.90
Flsmidth & Co. A/S B			DKK	93 640	177 507	-3 681	267 466	6 559 431.25	2.24
Global Payments Inc			USD	32 669	82 426	-39 014	76 081	8 417 601.84	2.88
Godaddy Inc			USD	60 198	51 412	-47 462	64 148	4 462 134.88	1.53
li-Vi Inc			USD	99 379	124 452	-29 839	193 992	9 883 892.40	3.38
Infineon Technologies /Nam.			EUR	180 777	36 427	-217 204	-	-	0.00
Intel Corp.			USD	149 788	315 226	-218 441	246 573	9 224 295.93	3.15
Jd.Com Rg-A			HKD	-	7 376	-	7 376	237 627.62	0.08
Keysight Technologies Inc			USD	47 968	3 742	-21 302	30 408	4 191 742.80	1.43
Kion Group / Eq Usd			EUR	72 799	38 647	-29 793	81 653	3 379 565.86	1.16
Lundin Mining Corp			CAD	320 213	350 694	-274 135	396 772	2 509 911.36	0.86
Match Group Rg			USD	37 431	14 179	-23 360	28 250	1 968 742.50	0.67
Medtronic Holdings Limited			USD	38 567	-	-38 567	-	-	0.00
Micron Technology Inc			USD	60 713	52 500	-63 814	49 399	2 730 776.72	0.93
Microsoft Corp			USD	117 177	32 230	-47 472	101 935	26 179 966.05	8.95
Nexi S.P.A.			EUR	229 860	-	-229 860	-	-	0.00
Nexon Co Ltd			JPY	73 425	56 800	-130 225	-	-	0.00
Nokia Oy			EUR	837 503	550 649	-256 425	1 131 727	5 252 656.55	1.80
Nvidia Corp.			USD	13 644	73 389	-17 679	69 354	10 513 372.86	3.60
On Semiconductor Corp			USD	162 319	14 044	-143 375	32 988	1 659 626.28	0.57
Onto Innovation			USD	-	107 889	-	107 889	7 524 178.86	2.57
Outotec Oyj			EUR	769 277	595 785	-36 822	1 328 240	9 928 550.83	3.40
Phreesia Inc			USD	-	76 681	-76 681	-	-	0.00
Rapid7 Inc			USD	111 564	35 874	-71 143	76 295	5 096 506.00	1.74
Rohm Co.Ltd			JPY	75 489	49 500	-36 572	88 417	6 156 747.45	2.11
Salesforce Com Inc			USD	25 591	54 286	-49 446	30 431	5 022 332.24	1.72
Samsung El./Sp.Gdr (1/2Vot144A)			USD	4 155	1 085	-1 884	3 356	3 661 396.00	1.25
Servicenow Inc			USD	18 383	11 095	-664	28 814	13 701 633.28	4.69
Stmicroelectronics Nv			EUR	197 642	31 768	-32 039	197 371	6 190 245.36	2.12
Synopsys Inc.			USD	36 236	13 276	-1 276	48 236	14 649 273.20	5.01
Teladoc Health Inc			USD	23 313	25 688	-49 001	-	-	0.00
Tencent Holdings Ltd			HKD	140 855	154 133	-105 465	189 523	8 559 621.93	2.93
The Trade Desk Inc			USD	104 394	8 143	-28 117	84 420	3 536 353.80	1.21
Tokyo Electron Co Ltd			JPY	36 297	9 100	-8 451	36 946	12 047 462.41	4.12
Tower Semiconductor Ltd			USD	251 818	52 044	-303 862	-	-	0.00
Twilio Inc -A-			USD	19 441	22 277	-30 953	10 765	902 214.65	0.31
Ubisoft Entertainment			EUR	80 362	115 478	-96 089	99 751	4 369 528.22	1.49
Visa Inc -A			USD	59 173	-	-59 173	-	-	0.00

# JSS Sustainable Equity - Tech Disruptors (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Western Digital Corp.			USD	63 724	316	-64 040	-	-	0.00
Worldline Sa			EUR	132 344	-	-132 344	-	-	0.00
Zscaler Inc			USD	42 645	28 923	-24 511	47 057	7 035 492.07	2.41
								<b>291 645 081.17</b>	<b>99.74</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>291 645 081.17</b>	<b>99.74</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>291 645 081.17</b>	<b>99.74</b>
<b>Liquidities and deposits</b>								<b>2 824 458.28</b>	<b>0.97</b>
<b>Other liabilities</b>								<b>-2 078 774.22</b>	<b>-0.71</b>
<b>TOTAL NET ASSETS</b>								<b>292 390 765.23</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# JSS Sustainable Bond - Emerging Markets Local Currency\*\*

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Argentina 15.5% 16-17.10.26	15.500	17.10.26	ARS	141 500 000	100 000 000	-	241 500 000	590 098.48	1.73
Argentina 16% 16-17.10.23	16.000	17.10.23	ARS	35 100 000	-	-	35 100 000	165 397.65	0.48
Argentina 18.2% 16-03.10.21	18.200	03.10.21	ARS	12 650 000	-	-12 650 000	-	-	0.00
Brazil 10% 12-01.01.23	10.000	01.01.23	BRL	11 000	-	-11 000	-	-	0.00
Brazil 4.25% 13-07.01.25	4.250	07.01.25	USD	-	500 000	-	500 000	496 939.58	1.45
Chile 4.7% 18-01.09.30	4.700	01.09.30	CLP	900 000 000	-	-	900 000 000	859 783.15	2.52
China Dv Bk 4.3% 12-02.08.32	4.300	02.08.32	CNH	10 000 000	-	-	10 000 000	1 605 356.87	4.70
Colombia 9.85% 07-27 /Int.Usd	9.850	28.06.27	COP	4 600 000 000	-	-	4 600 000 000	1 088 058.24	3.18
Czech Rep 0.25% 17-10.02.27	0.250	10.02.27	CZK	22 000 000	-	-22 000 000	-	-	0.00
Czech Rep 2% 17-13.10.33	2.000	13.10.33	CZK	26 000 000	-	-	26 000 000	834 332.23	2.44
Ebrd 6.25% 17-22.12.21	6.250	22.12.21	IDR	15 000 000 000	-15 000 000 000	-	-	-	0.00
Ebrd 7.50% 19-15.05.22	7.500	15.05.22	IDR	14 000 000 000	-14 000 000 000	-	-	-	0.00
Egypt 8.875% 20-29.05.50 Regs	8.875	29.05.50	USD	400 000	1 300 000	-800 000	900 000	549 346.50	1.61
Eib 5.2% 12-01.03.22	5.200	01.03.22	IDR	15 000 000 000	-15 000 000 000	-	-	-	0.00
Eib 7.4% 19-24.01.22 Regs	7.400	24.01.22	IDR	10 000 000 000	-10 000 000 000	-	-	-	0.00
Emp 8.375% 17-08.11.27 Regs	8.375	08.11.27	COP	3 000 000 000	-	-	3 000 000 000	576 587.71	1.69
Hungary Gov 3.0% 20-25.04.41	3.000	25.04.41	HUF	-	200 000 000	-	200 000 000	279 232.92	0.82
Indonesia 10.5% 09-15.08.30	10.500	15.08.30	IDR	15 000 000 000	-15 000 000 000	-	-	-	0.00
Indonesia 8.25% 11-15.06.32	8.250	15.06.32	IDR	29 000 000 000	-11 000 000 000	-	18 000 000 000	1 274 919.53	3.73
Indonesia 8.375% 18-15.04.39	8.375	15.04.39	IDR	15 000 000 000	-	-	15 000 000 000	1 068 877.43	3.13
Intl Fin 5.85% 17-25.11.22	5.850	25.11.22	INR	45 000 000	-	-45 000 000	-	-	0.00
Mexico 7.5% 06-3.06.27 Bonos	7.500	03.06.27	MXN	430 000	-	-430 000	-	-	0.00
Mexico 8.5% 08-18.11.38	8.500	18.11.38	MXN	420 000	-	-100 000	320 000	1 505 737.00	4.40
Mexico 8.5% 09-31.05.29 Bonos	8.500	31.05.29	MXN	300 000	-	-250 000	50 000	240 752.73	0.70
Morocco 4.25 % 12-11.12.22	4.250	11.12.22	USD	-	400 000	-	400 000	400 259.60	1.17
Peru 6.35% 16-12.08.28	6.350	12.08.28	PEN	3 600 000	-	-3 600 000	-	-	0.00
Philippines 3.9% 12-26.11.22	3.900	26.11.22	PHP	10 000 000	-	-	10 000 000	176 944.81	0.52
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	5 000 000	-	-	5 000 000	729 560.56	2.13
Poland 1.75% 21-25.04.32	1.750	25.04.32	PLN	-	3 500 000	-	3 500 000	500 922.29	1.47
Poland 2.5% 16-25.07.27	2.500	25.07.27	PLN	11 000 000	-	-11 000 000	-	-	0.00
Qnb Fin 6.90% 20-23.01.25	6.900	23.01.25	IDR	4 000 000 000	-	-	4 000 000 000	265 297.76	0.78
Rabobk Ny 0.50% 14-26.02.29	0.500	26.02.29	HUF	200 000 000	-	-	200 000 000	365 580.12	1.07
Romania 1% 21-14.04.33	2.000	14.04.33	EUR	-	800 000	-	800 000	544 385.05	1.59
Russia 7.05% 13-19.01.28	7.050	19.01.28	RUB	140 000 000	-	-70 000 000	70 000 000	-	0.00
Russia 8.15% 12-3.02.27 S 26207	8.150	03.02.27	RUB	115 000 000	-	-	115 000 000	-	0.00
South Afr 8.25% 13-31.03.32	8.250	31.03.32	ZAR	15 000 000	-	-15 000 000	-	-	0.00
South Afr 8.5% 13-31.01.37	8.500	31.01.37	ZAR	27 000 000	-	-	27 000 000	1 302 910.99	3.81
South Afr 8.75% 14-31.01.44	8.750	31.01.44	ZAR	60 000 000	-	-23 000 000	37 000 000	1 755 432.34	5.14
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	-	500 000	-	500 000	497 226.00	1.45
South Africa 6.5% 10-28.02.41	6.500	28.02.41	ZAR	17 000 000	-	-	17 000 000	637 301.61	1.86
Swiss I 9.85% 16.07.32 /Pool Regs	9.850	16.07.32	BRL	3 000 000	2 771 400	-2 771 400	3 000 000	443 036.15	1.30
Thailand Gov 3.775% 12-26.06.32	3.775	25.06.32	THB	56 000 000	-	-36 000 000	20 000 000	609 301.61	1.78
Turkey 12.4% 18-08.03.28	12.400	08.03.28	TRY	4 000 000	-	-4 000 000	-	-	0.00
Turkey 3.25% 13-23.03.23	3.250	23.03.23	USD	-	500 000	-500 000	-	-	0.00
Ukraine 7.75% 15-01.09.22	7.750	01.09.22	USD	-	1 200 000	-1 200 000	-	-	0.00
								<b>19 363 578.91</b>	<b>56.65</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>19 363 578.91</b>	<b>56.65</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Brazil 10% 14-01.01.25	10.000	01.01.25	BRL	13 000	-	-8 000	5 000	856 072.90	2.50
Brazil 10% 20-01.01.31	10.000	01.01.31	BRL	2 800	-	-	2 800	432 019.25	1.26
Columbia 4.375% 21.03.23	4.375	21.03.23	COP	1 800 000 000	-	-	1 800 000 000	412 901.31	1.21

# JSS Sustainable Bond - Emerging Markets Local Currency\*\* (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Dominican R 8.9% 18-15.02.23	8.900	15.02.23	DOP	25 000 000	-	-25 000 000	-	-	0.00
Dominican R 9.75% 19-5.06.26 Regs	9.750	05.06.26	DOP	50 000 000	-	-	50 000 000	892 484.95	2.61
Ebrd 4.60% 20-09.12.25	4.600	09.12.25	IDR	17 500 000 000	-	-	17 500 000 000	1 126 139.32	3.30
Malaysia 2.632% 20-15.04.31	2.632	15.04.31	MYR	-	6 000 000	-	6 000 000	1 195 730.40	3.50
Malaysia 3.882% 17-10.03.22	3.882	10.03.22	MYR	1 300 000	-	-1 300 000	-	-	0.00
Malaysia 3.955% 15-15.09.25	3.955	15.09.25	MYR	7 000 000	-	-2 000 000	5 000 000	1 142 009.13	3.34
Malaysia 4.369% 18-31.10.28	4.369	31.10.28	MYR	8 100 000	-	-	8 100 000	1 851 724.77	5.42
Malaysia Gov3.478%14.06.24	3.478	14.06.24	MYR	1 000 000	-	-1 000 000	-	-	0.00
Min Fin Ruf 6.9% 18-23.05.29	6.900	23.05.29	RUB	70 000 000	-	-	70 000 000	-	0.00
Min Fin Ruf 7.70% 19-16.03.39	7.700	16.03.39	RUB	20 000 000	55 000 000	-	75 000 000	-	0.00
Min Of Fin 2.875% 16-17.06.46	2.875	17.06.46	THB	-	20 000 000	-	20 000 000	464 298.22	1.36
Russia 7.1% 17-16.10.24	7.100	16.10.24	RUB	100 000 000	-	-100 000 000	-	-	0.00
Thailand Go 4.875% 09-22.06.29	4.875	22.06.29	THB	50 000 000	-	-50 000 000	-	-	0.00
Turkey 11.70% 20-13.11.30	11.700	13.11.30	TRY	17 000 000	-	-17 000 000	-	-	0.00
								<b>8 373 380.25</b>	<b>24.50</b>

**Total transferable securities dealt on another regulated market** **8 373 380.25** **24.50**

## Other transferable securities

### Bonds

Brazil 0% 20-01.01.24	0.000	01.01.24	BRL	17 000	-	-17 000	-	-	0.00
Far East Ho 4.70% 21-09.02.24	4.700	09.02.24	CNH	9 000 000	-	-	9 000 000	1 298 810.70	3.80
Peru 6.95% 08-12.08.31	6.950	12.08.31	PEN	3 500 000	-	-	3 500 000	875 290.92	2.56
Simpar Fin 10.75% 12.02.28 Regs	10.750	12.02.28	BRL	6 000 000	-	-	6 000 000	929 743.30	2.72
								<b>3 103 844.92</b>	<b>9.08</b>

**Total other transferable securities** **3 103 844.92** **9.08**

**TOTAL SECURITIES PORTFOLIO INVESTMENTS** **30 840 804.08** **90.23**

**Liquidities and deposits** **1 152 401.54** **3.37**

**Other assets** **2 187 458.95** **6.40**

**TOTAL NET ASSETS** **34 180 664.57** **100.00**

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

\*\* please refer to Note 18.

# JSS Equity - All China

## Statement of investments and other net assets as of 30.06.2022

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Alibaba Group Holding Ltd			HKD	615 100	1 407 300	-615 100	1 407 300	20 068 537.36	4.09
Anta Sports Products Ltd			HKD	1 790 000	-	-1 623 800	166 200	2 041 770.86	0.42
Baidu Rg-A			HKD	115 300	164 250	-279 550	-	-	0.00
Bank Of Chengdu Co.. Ltd.			CNY	-	1 282 800	-1 282 800	-	-	0.00
Bank Of Ningbo Co Ltd			CNH	-	2 779 055	-1 264 508	1 514 547	8 101 795.89	1.65
Baoshan Iron & Steel Co -A-			CNY	-	6 327 060	-6 327 060	-	-	0.00
Beij Or Ywt			CNH	2 896 462	918 800	-2 162 700	1 652 562	12 705 921.01	2.59
Beijing New Building - A -			CNH	-	1 052 200	-1 052 200	-	-	0.00
Bilibili Inc /Sadr			USD	129 018	-	-129 018	-	-	0.00
Bilibili-Z Rg			USD	-	148 880	-148 880	-	-	0.00
Bj Chunliz /H			HKD	-	757 750	-	757 750	1 299 780.31	0.26
Bj Geoen			CNY	-	1 172 676	-1 172 676	-	-	0.00
Boe Technology Group Co Ltd			CNH	14 424 200	-	-14 424 200	-	-	0.00
Byd Company Ltd -A-			CNY	-	450 900	-450 900	-	-	0.00
Chengdu Fusen Rg-A			CNH	-	230 900	-230 900	-	-	0.00
China Cosco Holdings -H-			HKD	11 352 000	8 926 100	-16 280 600	3 997 500	5 583 390.12	1.14
China Int Travel Serv Corp			CNH	758 603	144 500	-758 603	144 500	5 027 909.99	1.02
China Lesso Group Holdings Ltd			HKD	-	5 975 000	-	5 975 000	9 015 473.87	1.84
China Merchants Bank Co -A-			CNH	2 339 380	1 186 830	-	3 526 210	22 228 740.07	4.53
China Overseas Land+Investment			HKD	-	3 556 500	-1 572 000	1 984 500	6 271 937.63	1.28
China Resources Beer (Holdings)			HKD	1 822 000	-	-1 822 000	-	-	0.00
China Shenhua Energy Co -H-			HKD	-	3 336 000	-1 127 000	2 209 000	6 333 987.20	1.29
China State Constr Engineer-A-			CNH	-	21 750 091	-	21 750 091	17 284 901.52	3.52
China Telecom Corp Ltd -H-			HKD	-	22 380 000	-22 380 000	-	-	0.00
China Yangtze Power Co Ltd -A-			CNH	-	3 715 100	-	3 715 100	12 830 765.00	2.61
Chinasoft International			HKD	2 676 000	1 994 000	-1 144 000	3 526 000	3 608 251.50	0.74
Cn Res Mixc			HKD	1 255 600	-	-1 255 600	-	-	0.00
Contemp			CNH	528 104	222 877	-547 700	203 281	16 215 571.79	3.30
Country Garden Services			HKD	800 000	-	-800 000	-	-	0.00
Cspc Pharmaceut – Shs			HKD	5 274 000	-	-5 274 000	-	-	0.00
East Money Information Co -A-			CNH	1 004 760	5 007 920	-4 322 100	1 690 580	6 414 512.74	1.31
Flat Glass Group Co Ltd			HKD	-	679 000	-679 000	-	-	0.00
Frontage Holdings Corp 144A			HKD	-	5 188 000	-5 188 000	-	-	0.00
Fuyao Grp Glass Ind.Co Ltd A			CNH	380 057	415 500	-795 557	-	-	0.00
Gcl Tech – Registered Shs			HKD	-	9 852 000	-	9 852 000	4 758 417.68	0.97
Gd Huatie Tongd -A-			CNH	1 955 367	2 048 600	-4 003 967	-	-	0.00
Geely Automobile Hld Ltd			HKD	1 183 000	-	-1 183 000	-	-	0.00
Gigadevice-A-			CNH	-	151 416	-	151 416	3 216 593.12	0.66
Ginlong Techno Rg-A			CNY	-	150 090	-150 090	-	-	0.00
Great Wall Motor Co Ltd -H-			HKD	-	851 500	-851 500	-	-	0.00
Guangzhou Auto -H-			HKD	-	5 850 000	-	5 850 000	5 658 438.36	1.15
Guodian Nari Technology Co -A-			CNH	-	1 762 560	-	1 762 560	7 108 891.66	1.45
H.K.Exchanges And Clearing Ltd			HKD	137 200	80 300	-	217 500	10 699 057.29	2.18
Haier Smart			CNH	-	3 770 579	-2 704 700	1 065 879	4 372 226.53	0.89
Hengtong Optic-Electric Co Ltd			CNY	-	1 377 300	-1 377 300	-	-	0.00
Huatai Securities Co Ltd			CNY	-	2 547 883	-2 547 883	-	-	0.00
Hygeia Healthc Rg			HKD	320 200	-	-320 200	-	-	0.00
Hz First Appl-A Rg			CNH	529 618	194 700	-724 318	-	-	0.00
I-Mab /Sadr			USD	55 683	-	-55 683	-	-	0.00
Industrial Bank Co Ltd -A-			CNY	-	1 742 791	-1 742 791	-	-	0.00
Innocare Pharma Rg			HKD	783 000	807 000	-1 590 000	-	-	0.00
Ja Solar Tech Registered Shs A			CNY	-	245 200	-245 200	-	-	0.00
Jd.Com Rg-A			HKD	-	713 869	-320 550	393 319	12 671 293.28	2.58
Jx Ga			CNY	-	484 748	-484 748	-	-	0.00
Jy Hengrun Hvy-A Rg			CNY	-	1 119 634	-1 119 634	-	-	0.00



# JSS Equity - All China (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Kingsoft Corporation Ltd			HKD	2 040 000	-	-2 040 000	-	-	0.00
Kintor Pharma Rg			HKD	577 000	188 000	-765 000	-	-	0.00
Kuaishou Tech Rg-B			HKD	-	183 700	-183 700	-	-	0.00
Kweichow Moutai Co Ltd -A-			CNH	160 656	34 900	-41 900	153 656	46 939 348.49	9.56
Lepu Medical Tech -A-			CNH	4 356 512	2 140 336	-4 356 512	2 140 336	5 937 287.53	1.21
Li Auto Inc - A - Shs			HKD	-	207 900	-207 900	-	-	0.00
Longi Green			CNH	-	2 234 996	-	2 234 996	22 245 429.06	4.53
Luxshare Precis			CNH	1 272 300	-	-1 272 300	-	-	0.00
Luzhou Old Cellar Co Ltd-A-			CNH	806 712	307 300	-972 512	141 500	5 211 203.75	1.06
Maxscend-A Rg			CNH	-	228 243	-79 600	148 643	2 997 591.52	0.61
Meituan Dianping			HKD	-	205 400	-205 400	-	-	0.00
Midea Group Co Ltd -A-			CNH	883 326	668 000	-883 326	668 000	6 026 091.41	1.23
Ming Yang Smar-A Rg			CNY	-	519 103	-519 103	-	-	0.00
Naura Technology Group Co Ltd			CNH	-	424 371	-201 300	223 071	9 234 326.06	1.88
Netease Rg			HKD	-	299 100	-	299 100	5 492 617.31	1.12
Nongfu Spring Rg-H			HKD	1 068 000	-	-1 068 000	-	-	0.00
Nx Baofeng Ene-A Rg			CNH	-	2 276 100	-	2 276 100	4 981 076.08	1.01
Orient Cable -A-			CNH	-	523 700	-	523 700	5 992 465.78	1.22
Orient Overseas (International)			HKD	-	683 500	-436 500	247 000	6 547 254.69	1.33
Pinduoduo Inc /Adr			USD	282 535	99 888	-382 423	-	-	0.00
Poly Develop-A Rg Registered Shs -A			CNY	-	1 758 000	-1 758 000	-	-	0.00
Power Const			CNH	-	3 858 714	-	3 858 714	4 536 402.28	0.92
Red Ave New-A Rg			CNY	-	2 137 509	-2 137 509	-	-	0.00
Rongsheng			CNH	-	954 800	-954 800	-	-	0.00
Sany Heavy Ind Co Ltd Shs -A-			CNH	6 197 195	-	-6 197 195	-	-	0.00
Sc Yahua Ind Gp -A-			CNY	-	1 179 613	-1 179 613	-	-	0.00
Semiconduct			HKD	-	3 472 500	-3 472 500	-	-	0.00
Sh Putailai-A Rg			CNH	-	627 050	-627 050	-	-	0.00
Shenzhou Intl Group Ltd			HKD	503 700	-	-503 700	-	-	0.00
Sino Biopharma			HKD	4 239 500	-	-4 239 500	-	-	0.00
Sungrow Power Supply Co Ltd			CNH	344 223	158 300	-502 523	-	-	0.00
Sunny Optical Technology			HKD	514 300	107 300	-66 600	555 000	9 046 122.71	1.84
Sx Coal & Elec -A-			CNY	-	1 455 421	-1 455 421	-	-	0.00
Sz Mindray			CNH	186 054	230 200	-118 900	297 354	13 912 006.13	2.83
Tencent Holdings Ltd			HKD	1 017 700	823 500	-1 136 300	704 900	31 836 122.77	6.48
Tjin Zh			CNH	6 255 148	3 437 231	-4 032 600	5 659 779	49 789 211.34	10.14
Tongwei Co Ltd			CNH	-	2 746 100	-1 789 400	956 700	8 554 737.91	1.74
Wanhua Chemical Group Co -A-			CNY	-	606 216	-606 216	-	-	0.00
Will Semico			CNY	-	118 900	-118 900	-	-	0.00
Wuliangye Yibin Co Ltd -A-			CNH	1 197 654	686 100	-793 300	1 090 454	32 892 919.19	6.70
Wuxi Apptec Co Ltd.			CNH	349 850	111 565	-461 415	-	-	0.00
Wuxi Biologics Rg			HKD	951 000	-	-951 000	-	-	0.00
Xinyi Glass Holding Co Ltd			HKD	-	1 718 000	-1 718 000	-	-	0.00
Yadea Group Holdings Ltd			HKD	4 274 000	-	-4 274 000	-	-	0.00
Yunnan Aluminium Co Ltd			CNH	4 782 635	-	-4 782 635	-	-	0.00
Yunnan En			CNH	194 900	106 700	-301 600	-	-	0.00
Zhejg Yongtai-A-			CNY	-	997 859	-997 859	-	-	0.00
Zhuzhou Kibing Group Co Ltd			CNH	-	7 146 883	-7 146 883	-	-	0.00

# JSS Equity - All China (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 30.06.2022	Market value in USD	% of net assets
Zijin Mining Group -H-			HKD	12 174 000	-	-12 174 000	-	-	0.00
Zj Jingsheng Me -A-			CNH	-	689 050	-689 050	-	-	0.00
								<b>475 690 378.79</b>	<b>96.88</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>475 690 378.79</b>	<b>96.88</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>475 690 378.79</b>	<b>96.88</b>
<b>Liquidities and deposits</b>								<b>15 733 226.20</b>	<b>3.20</b>
<b>Other liabilities</b>								<b>-390 230.69</b>	<b>-0.08</b>
<b>TOTAL NET ASSETS</b>								<b>491 033 374.30</b>	<b>100.00</b>

\* Purchases and sales (unaudited) include the following transactions:

Exercising of subscription/option rights/conversions/name changes/stock splits/transfers/switching between companies/free shares/purchases/splits/stock/elective dividends/exit following expiry/drawing of lots/reverse splits/redemptions/disposals.

# Notes to the Financial Statements as of 30.06.2022

## 1. Establishment of the Company

JSS Investmentfonds (the “Company”) is organised as an open-ended investment company (*société d'investissement à capital variable* - SICAV) and was incorporated on the basis of Part I of the amended law of 17.12.2010 (the amended “Law of 2010”) as an undertaking for collective investment in transferable securities (UCITS). The Company has appointed J. Safra Sarasin Fund Management (Luxembourg) S.A., which has been approved as a Management Company under Chapter 15 of the amended Law of 2010, as its Management Company.

The Company is a multiple sub-fund Investment Company (launch date):

- JSS Investmentfonds - JSS Sustainable Bond - Emerging Markets Corporate IG (30.09.2014)
- JSS Investmentfonds - JSS Sustainable Equity - Systematic Emerging Markets (05.06.1996)
- JSS Investmentfonds - JSS Sustainable Equity - Global Dividend (29.10.2010)
- JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Balanced (CHF) (02.09.1992)
- JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Balanced (EUR) (05.07.1995)
- JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Growth (EUR) (31.03.2005)
- JSS Investmentfonds - JSS Twelve Sustainable Insurance Bond (31.10.2014)
- JSS Investmentfonds - JSS Sustainable Equity - Global Thematic (30.09.2005)
- JSS Investmentfonds - JSS Sustainable Bond - Global Short-term (31.07.2014)
- JSS Investmentfonds - JSS Sustainable Bond CHF (31.01.2001)
- JSS Investmentfonds - JSS Sustainable Bond - Euro Broad (06.01.2003)
- JSS Investmentfonds - JSS Sustainable Bond - EUR Corporates (02.09.1992)
- JSS Investmentfonds - JSS Sustainable Green Bond - Global (30.11.2007)
- JSS Investmentfonds - JSS Sustainable Equity - Europe (26.02.1993)
- JSS Investmentfonds - JSS Sustainable Equity - Global Climate 2035 (01.06.1999)
- JSS Investmentfonds - JSS Sustainable Equity - Real Estate Global (02.04.2007)
- JSS Investmentfonds - JSS Sustainable Equity - USA (29.10.2010)
- JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities (16.02.1994)
- JSS Investmentfonds - JSS Sustainable Equity - Green Planet (27.12.2007)
- JSS Investmentfonds - JSS Bond - USD High Yield (30.03.2015)
- JSS Investmentfonds - JSS Sustainable Bond - Total Return Global (30.12.2015)
- JSS Investmentfonds - JSS Sustainable Equity - Next-Gen Consumer (31.05.2018)
- JSS Investmentfonds - JSS Sustainable Equity - Tech Disruptors (31.05.2018)
- JSS Investmentfonds - JSS Sustainable Bond - Emerging Markets Local Currency (18.06.2019)
- JSS Investmentfonds - JSS Equity - All China (17.12.2019)

The Company has two merged sub-funds during the year:

- JSS Investmentfonds - JSS Bond - Emerging Markets High Yield merged into JSS Investmentfonds - JSS Sustainable Bond - Emerging Markets Corporate IG as at 06.07.2021.
- JSS Investmentfonds - JSS Quant Portfolio - Global (EUR) merged into JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities as at 02.08.2021.

The Company liquidated two sub-funds during the year:

- JSS Investmentfonds - JSS Alternative Multi-Strategy Fund, calculation of the Net Asset Value was suspended ahead of the liquidation of the Sub-Fund.
- JSS Investmentfonds - JSS Responsible Equity - Brazil, calculation of the Net Asset Value was suspended ahead of the liquidation of the Sub-Fund.

Please refer to the Information section at the beginning of the report for the list of all share classes currently in issue.

## 2. Significant accounting principles

### Presentation of the financial statements

The Company's financial statements are prepared in accordance with the generally accepted accounting principles in Luxembourg and the Luxembourg regulations relating to undertakings for collective investment in transferable securities.

Cross-sub-fund investments were not eliminated from the consolidated figures. As of 30.06.2022 the total of cross-sub-fund investments of the subfund JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities amounts to EUR 10 634 039.20 and therefore the total consolidated NAV at year end without cross investments would amount to EUR 5 136 812 066.33.

### a) Foreign currency translations

Investments, as well as other assets and liabilities denominated in foreign currencies are converted at the exchange rate as of 30.06.2022. Transactions in foreign currencies, during the year are converted at the rates prevailing on the date of the transaction. Net realised gains and losses and net variation in unrealised appreciations and depreciations are recorded in the statement of operations and changes in net assets of each sub-fund.

### b) Investments

Securities that are traded on a stock exchange or another regulated secondary market are valued at the last known price.

Where securities held in the portfolio are not traded on a stock exchange or on another regulated market, or where the price provided is not representative or appropriate, the securities in question shall be valued at a commensurate and realistic selling price that is prudently calculated in good faith by the Board of Directors of the Company.

### c) Investment funds

Shares or units in open-ended investment funds are valued on the basis of their last available net asset value or, in accordance with b) above, at their price at their place of listing.

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 2. Significant accounting principles (continued)

### d) Forward foreign exchange contracts

Forward foreign exchange contracts are valued at forward market rates for the remaining period from valuation date to the maturity of the contract. Unrealised gains or losses arising at the closing date from the valuation of open forward foreign exchange contracts are taken into account in the statement of net assets, the net realised and net change in unrealised are presented in the statement of operations and changes in net assets.

### e) Options trades

Options trades are valued at the market price on the valuation date. Unrealised gains or losses resulting at the closing date from the valuation of options are taken into account in the statement of net assets, the net realised and net change in unrealised are presented in the statement of operations and changes in net assets.

### f) Futures contracts

Futures contracts are valued at the market price corresponding to the remaining time to maturity on the valuation date. Net unrealised gains or losses resulting at the closing date from the valuation of open futures contracts are included in the statement of net assets, the net realised and net change in unrealised are presented in the statement of operations and changes in net assets.

### g) Contracts for difference (CFDs)

CFDs are valued at the market price of the corresponding underlying on the valuation date. Unrealised gains or losses resulting from the valuation of outstanding CFDs at the closing date are included in the statement of net assets, the net realised and net change in unrealised are presented in the statement of operations and changes in net assets. Where derivative instruments held in the portfolio are not traded on an official stock exchange or on another regulated market, or where the price calculated using the method described above is not representative or does not reflect the derivative's fair market value, the derivative in question shall be valued at a commensurate and realistic selling price that is prudently calculated in good faith. Interest relating to CFDs is recorded under other income/expenses.

### h) Swaps

Swap transactions are regularly valued on the basis of the valuations received from the swap counterparties. These values can be bid, ask or mid-prices, as determined in good faith according to the procedures laid down by the Board of Directors of the Company. If the Board of Directors of the Company does not believe that these values represent the real market value of the swap transactions in question, their value shall be determined in good faith by the Board of Directors of the Company or according to another method that the Board of Directors of the Company deems appropriate.

### i) Rounding differences

The figures included in the tables in this annual report including audited financial statements may be affected by rounding differences (unit, % etc.).

### j) Net realised gain/(loss) on securities portfolio

The net realised gain/(loss) on securities portfolio is determined on the basis of the average cost of the investment sold.

### k) Consolidated figures

The consolidated figures of the Company are expressed in EUR and include the total of the financial statements of the different sub-funds converted if necessary.

### l) Investment income

Dividends are recorded as income on ex-dividend date. Interest is accrued on a daily basis.

## 3. Net asset value

### a) Computation

The net asset value per share is expressed in the currency of the relevant subfund and is calculated daily, except for the sub-fund "JSS Alternative Multi- Strategy Fund" where the calculation is made once a week and on the last bank business day of the month, by dividing the net assets of the relevant sub-fund by the number of shares issued and outstanding in each sub-fund. The net asset value of the sub-fund on day D is calculated on the basis of market prices on day D but is published on day D+1. The acquisition costs of sold securities are calculated according to the weighted average price method.

### b) Redemption of shares

Each shareholder of a sub-fund may request that their shares be redeemed at the net asset value per share at any time, subject to the deduction of a redemption fee of a maximum of 0.40% (fee for preventing dilution).

### c) Issue of shares

The subscription price is calculated as follows:

- The net asset value per share of the relevant sub-fund
- A maximum commission of 3.00% for the sales office appointed to place and sell shares.

### d) Conversion of shares

Each shareholder has the right, in accordance with the terms and conditions outlined in the detailed and simplified prospectus, to switch from one sub-fund to another.

### e) Single Swing Pricing

If on any given trading day the total of subscriptions or redemptions of all of a sub-fund's share classes leads to a net capital inflow or outflow, the net asset value of the sub-fund in question on this trading day can be increased or reduced (single swing pricing). This adjustment leads to an increase in the net asset value if the net movements lead to an increase in the number of Shares of the Sub-Fund in question. It results in a reduction of the net asset value if the net movements lead to a reduction in the number of Shares.

The maximum applicable swing factor according to the prospectus corresponds to 3% of the net asset value.

The maximum swing factor applied during the year was 0.45%.

Partial Single Swing Pricing mechanism is applied, i.e. single swing pricing is applied only in case that the net capital inflow/outflow exceeds a predefined threshold.

During the financial year the swing pricing has been applied for all sub-funds except those liquidated or merged during the financial year under review.

No swing pricing was applied on the last day of the financial year.

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 4. Taxe d'abonnement

In accordance with the statutory rules in Luxembourg, the Company is subject to an annual tax ("taxe d'abonnement") of 0.05% or 0.01% for institutional share classes of the fund's net assets, payable quarterly at the end of each quarter. The Company is not subject to any Luxembourg tax on income or capital gains or any withholding tax. The subscription tax is waived for that part of the fund's net assets, invested in units of other undertakings for collective investment that have already paid the subscription tax in accordance with the statutory provisions of Luxembourg law.

## 5. Management Company fees

The following Management Company fee is based on the value of the net assets of the sub-fund calculated on each valuation date, and is payable quarterly in arrears (applies to all share classes unless otherwise indicated):

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Sustainable Bond - Emerging Markets Corporate IG	-C CHF acc hedged-	LU1073944271	0.85%
JSS Sustainable Bond - Emerging Markets Corporate IG	-C EUR acc hedged-	LU1073944354	0.85%
JSS Sustainable Bond - Emerging Markets Corporate IG	-C USD acc-	LU1073944198	0.85%
JSS Sustainable Bond - Emerging Markets Corporate IG	-C USD dist-	LU1210450364	0.85%
JSS Sustainable Bond - Emerging Markets Corporate IG	-I CHF acc hedged-	LU1073944511	0.70%
JSS Sustainable Bond - Emerging Markets Corporate IG	-I USD acc-	LU1073944438	0.70%
JSS Sustainable Bond - Emerging Markets Corporate IG	-I USD dist-	LU1210450448	0.70%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P CHF acc hedged-	LU1073943893	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P EUR acc hedged-	LU1073943976	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P EUR dist hedged-	LU1244594351	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P USD acc-	LU1073943620	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P USD dist-	LU1210450281	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y CHF acc hedged-	LU1201473821	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y CHF dist hedged-	LU1244594948	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y EUR acc hedged-	LU1201474043	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y EUR dist hedged-	LU1244595085	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y GBP dist hedged-	LU1545798859	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y USD acc-	LU1201474126	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y USD dist-	LU1210450521	1.00%
JSS Sustainable Equity - Systematic Emerging Markets	-C USD acc-	LU0950588334	1.15%
JSS Sustainable Equity - Systematic Emerging Markets	-C USD dist-	LU1732170136	1.15%
JSS Sustainable Equity - Systematic Emerging Markets	-I USD acc-	LU1111702400	1.05%
JSS Sustainable Equity - Systematic Emerging Markets	-P USD dist-	LU0068337053	1.75%
JSS Sustainable Equity - Global Dividend	-C EUR acc-	LU0950588763	1.00%
JSS Sustainable Equity - Global Dividend	-C EUR dist-	LU1732170649	1.00%
JSS Sustainable Equity - Global Dividend	-C USD acc-	LU1111702822	1.00%
JSS Sustainable Equity - Global Dividend	-C USD dist-	LU2076226567	1.00%
JSS Sustainable Equity - Global Dividend	-E USD acc-	LU2076227615	1.50%
JSS Sustainable Equity - Global Dividend	-E USD dist-	LU2076227532	1.50%
JSS Sustainable Equity - Global Dividend	-I USD acc-	LU1111703044	0.90%
JSS Sustainable Equity - Global Dividend	-M USD acc-	LU2076228340	0.12%
JSS Sustainable Equity - Global Dividend	-P EUR acc-	LU0533812276	1.50%
JSS Sustainable Equity - Global Dividend	-P EUR dist-	LU0375216479	1.50%
JSS Sustainable Equity - Global Dividend	-P USD acc-	LU1096892549	1.50%
JSS Sustainable Equity - Global Dividend	-P USD dist-	LU1732170565	1.50%
JSS Sustainable Equity - Global Dividend	-S EUR acc-	LU1842717297	0.75%
JSS Sustainable Equity - Global Dividend	-S EUR dist-	LU1842717370	0.75%
JSS Sustainable Equity - Global Dividend	-Y USD acc-	LU2076228001	1.25%
JSS Sustainable Equity - Global Dividend	-Y USD dist-	LU2076227961	1.25%
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-C CHF acc-	LU0950588920	1.00%
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-C CHF dist-	LU1732170995	1.00%
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-P CHF dist-	LU0058890657	1.50%
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-C EUR acc-	LU0950589068	1.00%
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-C EUR dist-	LU1732171027	1.00%
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-P EUR dist-	LU0058893917	1.50%
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-S EUR acc-	LU1842716646	0.75%
JSS Sustainable Multi Asset - Thematic Growth (EUR)	-P EUR acc-	LU0198388380	1.50%
JSS Twelve Sustainable Insurance Bond	-C CHF acc hedged-	LU1111708860	0.90%
JSS Twelve Sustainable Insurance Bond	-C EUR acc-	LU1111708787	0.90%
JSS Twelve Sustainable Insurance Bond	-C GBP acc hedged-	LU1111709082	0.90%
JSS Twelve Sustainable Insurance Bond	-C USD acc hedged-	LU1111708944	0.90%
JSS Twelve Sustainable Insurance Bond	-I CHF acc hedged-	LU1111709322	0.80%
JSS Twelve Sustainable Insurance Bond	-I EUR acc-	LU1111709249	0.80%
JSS Twelve Sustainable Insurance Bond	-I USD acc hedged-	LU1111709595	0.80%

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Twelve Sustainable Insurance Bond	-I USD dist hedged-	LU1244595754	0.80%
JSS Twelve Sustainable Insurance Bond	-I10 CHF acc hedged-	LU2075973177	0.60%
JSS Twelve Sustainable Insurance Bond	-I10 EUR acc-	LU2075973334	0.60%
JSS Twelve Sustainable Insurance Bond	-I3 CHF acc hedged-	LU2075972286	0.70%
JSS Twelve Sustainable Insurance Bond	-I30 CHF acc hedged-	LU1629314078	0.50%
JSS Twelve Sustainable Insurance Bond	-I30 EUR acc-	LU1629313856	0.50%
JSS Twelve Sustainable Insurance Bond	-I30 EUR dist-	LU1629313930	0.50%
JSS Twelve Sustainable Insurance Bond	-I30 USD acc hedged-	LU1629314235	0.50%
JSS Twelve Sustainable Insurance Bond	-I30 USD dist hedged-	LU1629314318	0.50%
JSS Twelve Sustainable Insurance Bond	-IZ3 CHF acc hedged-	LU2075975206	0.70%
JSS Twelve Sustainable Insurance Bond	-IZ3 EUR acc-	LU2075975461	0.70%
JSS Twelve Sustainable Insurance Bond	-IZ3 EUR dist-	LU2075975545	0.70%
JSS Twelve Sustainable Insurance Bond	-IZ10 USD acc hedged-	LU2075977087	0.60%
JSS Twelve Sustainable Insurance Bond	-IZ10 CHF acc hedged-	LU2075976600	0.60%
JSS Twelve Sustainable Insurance Bond	-IZ10 GBP acc hedged-	LU2075977327	0.60%
JSS Twelve Sustainable Insurance Bond	-P CHF acc hedged-	LU1111708431	1.10%
JSS Twelve Sustainable Insurance Bond	-P EUR acc-	LU1111708357	1.10%
JSS Twelve Sustainable Insurance Bond	-P EUR dist-	LU1210451099	1.10%
JSS Twelve Sustainable Insurance Bond	-P USD acc hedged-	LU1111708514	1.10%
JSS Twelve Sustainable Insurance Bond	-P USD dist hedged-	LU1244595242	1.10%
JSS Sustainable Equity - Global Thematic	-C CHF acc-	LU2076229074	1.25%
JSS Sustainable Equity - Global Thematic	-C EUR acc-	LU0950589498	1.25%
JSS Sustainable Equity - Global Thematic	-C EUR dist-	LU1732171373	1.25%
JSS Sustainable Equity - Global Thematic	-C USD acc-	LU1111703127	1.25%
JSS Sustainable Equity - Global Thematic	-I EUR acc-	LU0405184523	1.15%
JSS Sustainable Equity - Global Thematic	-I USD (BRL hedged) acc-	LU2067136072	1.15%
JSS Sustainable Equity - Global Thematic	-I USD acc-	LU1111703390	1.15%
JSS Sustainable Equity - Global Thematic	-I USD dist-	LU1991390706	1.15%
JSS Sustainable Equity - Global Thematic	-I10 CHF acc-	LU2008796604	1.00%
JSS Sustainable Equity - Global Thematic	-I10 EUR acc-	LU2008796273	1.00%
JSS Sustainable Equity - Global Thematic	-I10 USD acc-	LU2008796430	1.00%
JSS Sustainable Equity - Global Thematic	-I30 CHF acc-	LU2427699371	0.90%
JSS Sustainable Equity - Global Thematic	-IH1 NOK acc-	LU2076230247	1.15%
JSS Sustainable Equity - Global Thematic	-M EUR acc-	LU0950589571	0.12%
JSS Sustainable Equity - Global Thematic	-P EUR acc-	LU0480508919	1.75%
JSS Sustainable Equity - Global Thematic	-P EUR dist-	LU0229773345	1.75%
JSS Sustainable Equity - Global Thematic	-P SGD acc-	LU2361429579	1.75%
JSS Sustainable Equity - Global Thematic	-P USD acc-	LU1111703473	1.75%
JSS Sustainable Equity - Global Thematic	-P USD dist-	LU1732171290	1.75%
JSS Sustainable Equity - Global Thematic	-S EUR dist-	LU2076230833	0.75%
JSS Sustainable Equity - Global Thematic	-Y EUR acc-	LU1205684001	1.00%
JSS Sustainable Equity - Global Thematic	-Y USD dist-	LU2161043588	1.00%
JSS Sustainable Bond - Global Short-term	-C CHF acc hedged-	LU1073945245	0.75%
JSS Sustainable Bond - Global Short-term	-C EUR acc hedged-	LU1073945328	0.75%
JSS Sustainable Bond - Global Short-term	-C EUR dist hedged-	LU1244596133	0.75%
JSS Sustainable Bond - Global Short-term	-C USD acc-	LU1073945161	0.75%
JSS Sustainable Bond - Global Short-term	-C USD dist-	LU1210452063	0.75%
JSS Sustainable Bond - Global Short-term	-I USD acc-	LU1073945591	0.65%
JSS Sustainable Bond - Global Short-term	-P CHF acc hedged-	LU1073944941	1.00%
JSS Sustainable Bond - Global Short-term	-P EUR acc hedged-	LU1073945088	1.00%
JSS Sustainable Bond - Global Short-term	-P USD acc-	LU1073944867	1.00%
JSS Sustainable Bond - Global Short-term	-P USD dist-	LU1210451842	1.00%
JSS Sustainable Bond - Global Short-term	-Y CHF acc hedged-	LU1201473581	1.00%
JSS Sustainable Bond - Global Short-term	-Y EUR acc hedged-	LU1201473664	1.00%
JSS Sustainable Bond - Global Short-term	-Y USD dist-	LU1210452659	1.00%
JSS Sustainable Bond CHF	-C CHF acc-	LU0950591809	0.50%
JSS Sustainable Bond CHF	-M CHF acc-	LU0950591981	0.10%
JSS Sustainable Bond CHF	-P CHF dist-	LU0121751324	0.75%
JSS Sustainable Bond - Euro Broad	-C CHF acc hedged-	LU2076224786	0.70%
JSS Sustainable Bond - Euro Broad	-C EUR acc-	LU0950592104	0.70%
JSS Sustainable Bond - Euro Broad	-C EUR dist-	LU1732171969	0.70%
JSS Sustainable Bond - Euro Broad	-I EUR acc-	LU2076225163	0.70%
JSS Sustainable Bond - Euro Broad	-I EUR dist-	LU2076225247	0.70%
JSS Sustainable Bond - Euro Broad	-P CHF dist hedged-	LU2076224273	1.00%

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Sustainable Bond - Euro Broad	-P EUR dist-	LU0158938935	1.00%
JSS Sustainable Bond - Euro Broad	-Y CHF acc hedged-	LU2076226054	0.60%
JSS Sustainable Bond - Euro Broad	-Y EUR acc-	LU1752454568	0.60%
JSS Sustainable Bond - Euro Broad	-Y EUR dist-	LU1752454485	0.60%
JSS Sustainable Bond - EUR Corporates	-C EUR acc-	LU0950591718	0.80%
JSS Sustainable Bond - EUR Corporates	-C EUR dist-	LU1732172009	0.80%
JSS Sustainable Bond - EUR Corporates	-I EUR acc-	LU0734492860	0.70%
JSS Sustainable Bond - EUR Corporates	-M EUR acc-	LU0776582891	0.10%
JSS Sustainable Bond - EUR Corporates	-P EUR dist-	LU0045164786	1.00%
JSS Sustainable Bond - EUR Corporates	-Y CHF dist hedged-	LU2312587103	1.00%
JSS Sustainable Bond - EUR Corporates	-Y EUR acc-	LU1205683706	1.00%
JSS Sustainable Green Bond - Global	-C CHF acc hedged-	LU1698507123	0.70%
JSS Sustainable Green Bond - Global	-C EUR dist-	LU1698507040	0.70%
JSS Sustainable Green Bond - Global	-P EUR acc-	LU0288930356	1.00%
JSS Sustainable Equity - Europe	-C EUR acc-	LU0950592369	1.15%
JSS Sustainable Equity - Europe	-P EUR acc-	LU0484532444	1.75%
JSS Sustainable Equity - Europe	-P EUR dist-	LU0058891119	1.75%
JSS Sustainable Equity - Europe	-P USD acc-	LU1096900078	1.75%
JSS Sustainable Equity - Europe	-Y EUR acc-	LU1205683888	1.00%
JSS Sustainable Equity - Global Climate 2035	-C CHF acc-	LU2273127774	1.15%
JSS Sustainable Equity - Global Climate 2035	-C EUR acc-	LU0950592443	1.15%
JSS Sustainable Equity - Global Climate 2035	-C USD acc-	LU1111704364	1.15%
JSS Sustainable Equity - Global Climate 2035	-I CHF acc-	LU2273128319	1.05%
JSS Sustainable Equity - Global Climate 2035	-M EUR acc-	LU0749004452	0.12%
JSS Sustainable Equity - Global Climate 2035	-P EUR dist-	LU0097427784	1.75%
JSS Sustainable Equity - Global Climate 2035	-P USD acc-	LU1111704448	1.75%
JSS Sustainable Equity - Real Estate Global	-C EUR acc-	LU0950592872	1.00%
JSS Sustainable Equity - Real Estate Global	-C EUR dist-	LU1991392827	1.00%
JSS Sustainable Equity - Real Estate Global	-I EUR acc-	LU0950592955	0.90%
JSS Sustainable Equity - Real Estate Global	-P EUR acc-	LU0288928376	1.50%
JSS Sustainable Equity - Real Estate Global	-P EUR dist-	LU1991392074	1.50%
JSS Sustainable Equity - Real Estate Global	-P USD acc-	LU1111705098	1.50%
JSS Sustainable Equity - USA	-C USD acc-	LU0950593094	1.15%
JSS Sustainable Equity - USA	-I USD acc-	LU1111705254	1.05%
JSS Sustainable Equity - USA	-I USD dist-	LU2076232961	1.05%
JSS Sustainable Equity - USA	-I10 USD acc-	LU2427700138	1.00%
JSS Sustainable Equity - USA	-P USD acc-	LU0526864581	1.75%
JSS Sustainable Equity - USA	-P USD dist-	LU2076232706	1.75%
JSS Sustainable Equity - USA	-Y USD acc-	LU1629314664	1.00%
JSS Sustainable Multi Asset - Global Opportunities	-C EUR acc-	LU0950593177	1.15%
JSS Sustainable Multi Asset - Global Opportunities	-I EUR dist-	LU1842720242	1.10%
JSS Sustainable Multi Asset - Global Opportunities	-I H2 CHF dist-	LU2273130562	1.10%
JSS Sustainable Multi Asset - Global Opportunities	-I USD H2 acc-	LU1842720325	1.10%
JSS Sustainable Multi Asset - Global Opportunities	-P CHF H2 acc-	LU1111702079	1.75%
JSS Sustainable Multi Asset - Global Opportunities	-P EUR acc-	LU1111705338	1.75%
JSS Sustainable Multi Asset - Global Opportunities	-P EUR dist-	LU0058892943	1.75%
JSS Sustainable Multi Asset - Global Opportunities	-P USD H2 acc-	LU1842719665	1.75%
JSS Sustainable Equity - Green Planet	-C CHF H1 acc-	LU1111702236	1.35%
JSS Sustainable Equity - Green Planet	-C EUR acc-	LU0950593250	1.35%
JSS Sustainable Equity - Green Planet	-C EUR dist-	LU1732172694	1.35%
JSS Sustainable Equity - Green Planet	-C USD acc-	LU1111705684	1.35%
JSS Sustainable Equity - Green Planet	-C USD dist-	LU1732172777	1.35%
JSS Sustainable Equity - Green Planet	-I CHF acc-	LU1965939850	1.25%
JSS Sustainable Equity - Green Planet	-I EUR acc-	LU0333595519	1.25%
JSS Sustainable Equity - Green Planet	-I EUR dist-	LU1732172850	1.25%
JSS Sustainable Equity - Green Planet	-P CHF H1 acc -	LU1111702319	2.00%
JSS Sustainable Equity - Green Planet	-P EUR acc-	LU0707700596	2.00%
JSS Sustainable Equity - Green Planet	-P EUR dist-	LU0333595436	2.00%
JSS Sustainable Equity - Green Planet	-P GBP dist-	LU1545800341	2.00%
JSS Sustainable Equity - Green Planet	-P USD H1 acc-	LU1120832198	2.00%
JSS Sustainable Equity - Green Planet	-P USD dist-	LU0950593417	2.00%
JSS Sustainable Equity - Green Planet	-S EUR dist-	LU1842716729	1.00%
JSS Sustainable Equity - Green Planet	-Y EUR acc-	LU1205684183	1.00%
JSS Bond - USD High Yield	-C EUR acc hedged-	LU1184841341	1.30%

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Bond - USD High Yield	-C USD acc-	LU1184840962	1.30%
JSS Bond - USD High Yield	-C USD dist-	LU1210450109	1.30%
JSS Bond - USD High Yield	-I CHF acc hedged-	LU1184841937	1.00%
JSS Bond - USD High Yield	-I USD acc-	LU1184841770	1.00%
JSS Bond - USD High Yield	-I USD dist-	LU1210450018	1.00%
JSS Bond - USD High Yield	-P CHF acc hedged-	LU1184840293	1.50%
JSS Bond - USD High Yield	-P CHF dist hedged-	LU1184840459	1.50%
JSS Bond - USD High Yield	-P EUR acc hedged-	LU1184840533	1.50%
JSS Bond - USD High Yield	-P EUR dist hedged-	LU1184840707	1.50%
JSS Bond - USD High Yield	-P USD acc-	LU1184840020	1.50%
JSS Bond - USD High Yield	-P USD dist-	LU1210449945	1.50%
JSS Sustainable Bond - Total Return Global	-C CHF acc hedged-	LU1332517405	0.90%
JSS Sustainable Bond - Total Return Global	-C EUR acc hedged-	LU1332517660	0.90%
JSS Sustainable Bond - Total Return Global	-C USD acc-	LU1332517231	0.90%
JSS Sustainable Bond - Total Return Global	-C USD dist-	LU1332517314	0.90%
JSS Sustainable Bond - Total Return Global	-I CHF acc hedged-	LU1332518122	0.70%
JSS Sustainable Bond - Total Return Global	-I EUR acc hedged-	LU1332518478	0.70%
JSS Sustainable Bond - Total Return Global	-I EUR dist hedged-	LU1332518551	0.70%
JSS Sustainable Bond - Total Return Global	-I USD acc-	LU1332517827	0.70%
JSS Sustainable Bond - Total Return Global	-I USD dist-	LU1332518049	0.70%
JSS Sustainable Bond - Total Return Global	-M CHF acc hedged-	LU1332518635	0.12%
JSS Sustainable Bond - Total Return Global	-P CHF acc hedged-	LU1332516852	1.40%
JSS Sustainable Bond - Total Return Global	-P EUR acc hedged-	LU1332517074	1.40%
JSS Sustainable Bond - Total Return Global	-P EUR dist hedged-	LU1332517157	1.40%
JSS Sustainable Bond - Total Return Global	-P USD acc-	LU1332516696	1.40%
JSS Sustainable Bond - Total Return Global	-P USD dist-	LU1332516779	1.40%
JSS Sustainable Bond - Total Return Global	-Y CHF acc hedged-	LU1405747244	1.00%
JSS Sustainable Bond - Total Return Global	-Y EUR acc hedged-	LU1405747327	1.00%
JSS Sustainable Bond - Total Return Global	-Y GBP dist hedged-	LU1405749539	1.00%
JSS Sustainable Bond - Total Return Global	-Y USD acc-	LU1405747087	1.00%
JSS Sustainable Bond - Total Return Global	-Y USD dist-	LU1405747160	1.00%
JSS Sustainable Equity - Next-Gen Consumer	-C EUR acc-	LU1752455532	1.50%
JSS Sustainable Equity - Next-Gen Consumer	-C EUR dist-	LU1752455615	1.50%
JSS Sustainable Equity - Next-Gen Consumer	-C USD acc-	LU1752455375	1.50%
JSS Sustainable Equity - Next-Gen Consumer	-E EUR acc-	LU2161045799	1.60%
JSS Sustainable Equity - Next-Gen Consumer	-E EUR dist-	LU2161045872	1.60%
JSS Sustainable Equity - Next-Gen Consumer	-I USD acc-	LU1752455888	1.25%
JSS Sustainable Equity - Next-Gen Consumer	-P EUR acc-	LU1752454998	1.75%
JSS Sustainable Equity - Next-Gen Consumer	-P EUR dist-	LU1752455292	1.75%
JSS Sustainable Equity - Next-Gen Consumer	-P USD acc-	LU1752454642	1.75%
JSS Sustainable Equity - Next-Gen Consumer	-P USD dist-	LU1752454725	1.75%
JSS Sustainable Equity - Tech Disruptors	-C CHF acc-	LU1842718345	1.50%
JSS Sustainable Equity - Tech Disruptors	-C EUR acc-	LU1752457405	1.50%
JSS Sustainable Equity - Tech Disruptors	-C USD acc-	LU1752456936	1.50%
JSS Sustainable Equity - Tech Disruptors	-C USD dist-	LU1752457157	1.50%
JSS Sustainable Equity - Tech Disruptors	-E USD acc-	LU1842717453	1.75%
JSS Sustainable Equity - Tech Disruptors	-E USD dist-	LU1842717537	1.75%
JSS Sustainable Equity - Tech Disruptors	-I CHF acc-	LU1842718691	1.00%
JSS Sustainable Equity - Tech Disruptors	-I EUR acc-	LU2076231567	1.00%
JSS Sustainable Equity - Tech Disruptors	-I USD (BRL hedged) acc-	LU1842717883	1.00%
JSS Sustainable Equity - Tech Disruptors	-I USD acc-	LU1752458551	1.00%
JSS Sustainable Equity - Tech Disruptors	-I10 USD acc-	LU2273126701	0.90%
JSS Sustainable Equity - Tech Disruptors	-M USD acc-	LU1842718006	0.12%
JSS Sustainable Equity - Tech Disruptors	-P CHF dist-	LU1842718261	1.75%
JSS Sustainable Equity - Tech Disruptors	-P EUR acc-	LU1752456696	1.75%
JSS Sustainable Equity - Tech Disruptors	-P EUR dist-	LU1752456852	1.75%
JSS Sustainable Equity - Tech Disruptors	-P USD acc-	LU1752456340	1.75%
JSS Sustainable Equity - Tech Disruptors	-P USD dist-	LU1752456423	1.75%
JSS Sustainable Equity - Tech Disruptors	-Y USD acc-	LU1752458049	1.25%
JSS Sustainable Equity - Tech Disruptors	-Y USD dist-	LU1752458478	1.25%
JSS Sustainable Bond - Emerging Markets Local Currency	-C USD acc-	LU1835934479	1.30%
JSS Sustainable Bond - Emerging Markets Local Currency	-C USD dist-	LU1835934552	1.30%
JSS Sustainable Bond - Emerging Markets Local Currency	-I USD acc-	LU1835934636	1.00%
JSS Sustainable Bond - Emerging Markets Local Currency	-I USD dist-	LU1835934719	1.00%



# Notes to the Financial Statements as of 30.06.2022 (continued)

## 5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Sustainable Bond - Emerging Markets Local Currency	-M USD acc-	LU1835935013	0.12%
JSS Sustainable Bond - Emerging Markets Local Currency	-P USD acc-	LU1835934123	1.75%
JSS Sustainable Bond - Emerging Markets Local Currency	-P USD dist-	LU1835934396	1.75%
JSS Sustainable Bond - Emerging Markets Local Currency	-Y USD acc-	LU1835934800	1.00%
JSS Sustainable Bond - Emerging Markets Local Currency	-Y USD dist-	LU1835934982	1.00%
JSS Equity - All China	-C CHF acc-	LU1965940783	1.50%
JSS Equity - All China	-C EUR acc-	LU1965940510	1.50%
JSS Equity - All China	-C USD acc-	LU1900873875	1.50%
JSS Equity - All China	-C USD dist-	LU1900873958	1.50%
JSS Equity - All China	-I CHF acc-	LU1965941161	1.25%
JSS Equity - All China	-I EUR acc-	LU1965940940	1.25%
JSS Equity - All China	-I USD acc-	LU1900874097	1.25%
JSS Equity - All China	-110 USD acc-	LU2273125992	1.10%
JSS Equity - All China	-P CHF acc-	LU1965940353	2.00%
JSS Equity - All China	-P CHF dist-	LU1965940437	2.00%
JSS Equity - All China	-P EUR acc-	LU1965940197	2.00%
JSS Equity - All China	-P USD acc-	LU1900873529	2.00%
JSS Equity - All China	-P USD dist-	LU1900873792	2.00%

The following sub-funds are also subject to an additional performance fee payable to the Management Company and calculated on the basis of the net asset value of the share class (es) concerned:

JSS Alternative Multi-Strategy Fund  
 JSS Sustainable Equity - Systematic Emerging Markets  
 JSS Quant Portfolio - Global (EUR)  
 JSS Sustainable Multi Asset - Thematic Balanced (CHF)  
 JSS Sustainable Multi Asset - Thematic Balanced (EUR)  
 JSS Sustainable Multi Asset - Thematic Growth (EUR)  
 JSS Twelve Sustainable Insurance Bond  
 JSS Responsible Equity - Brazil  
 JSS Sustainable Equity - Real Estate Global

The performance fee is payable when the sub-fund outperforms the benchmark index over a quarter and the net asset value of a share class is above the last net asset value for which a performance fee was payable during the preceding three years ("high watermark").

The performance fee is a percentage share of the positive difference between the net asset value of a share class at the end of the quarter and the benchmark index value and high watermark, whichever is greater (outperformance).

### Sub-Funds and their benchmarks with a 10% performance fee:

JSS Sustainable Equity - Systematic Emerging Markets: MSCI Emerging Markets (free) index  
 JSS Sustainable Equity - Global Dividend - Global: MSCI All Countries World  
 JSS Quant Portfolio - Global (EUR): 3m EUR Libor +2%  
 JSS Sustainable Multi Asset - Thematic Balanced (CHF): ICE BofA Euro Broad Market Index CHF Hedged as from January 2020.  
 JSS Sustainable Multi Asset - Thematic Balanced (EUR): ICE BofAML Euro Broad Market Index as from January 2020  
 JSS Sustainable Multi Asset - Thematic Growth (EUR): ICE BofAML Euro Broad Market Index as from January 2020  
 JSS Twelve Sustainable Insurance Bond: 3m EUR LIBOR +2% p.a. (EUR share classes), 3m CHF LIBOR +2% p.a. (CHF share classes), 3m USD LIBOR +2% p.a. (USD share classes), 3m GBP LIBOR +2% p.a. (GBP share classes)  
 JSS Responsible Equity - Brazil: Corporate Sustainability Index (ISE)  
 JSS Sustainable Equity - Real Estate Global: S&P Developed Property index

The performance fee is payable where the absolute performance of the sub-fund over a quarter (performance period) is positive and at the same time the net asset value of a share class exceeds the level at which a performance fee was last payable (high watermark).

The performance fee is 10% of the outperformance for the sub-funds JSS Alternative Multi-Strategy Fund, JSS Sustainable Equity - Systematic Emerging Markets, JSS Twelve Sustainable Insurance Bond, JSS Quant Portfolio - Global (EUR), JSS Sustainable Multi Asset - Thematic Balanced (CHF), JSS Sustainable Multi Asset - Thematic Balanced (EUR), JSS Sustainable Multi Asset - Thematic Growth (EUR), JSS Responsible Equity - Brazil and JSS Sustainable Equity - Real Estate Global.

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 5. Management Company fees (continued)

The following performance fees were incurred during the reporting year:

Sub-fund	Class	Performance fees	Percentage of NAV
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-C CHF acc-	-2 438.76	0.00%
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-C CHF dist-	-890.89	0.00%
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-P CHF dist-	-25 580.77	-0.02%
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-C EUR acc-	-11.99	0.00%
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-P EUR dist-	-4.18	0.00%
JSS Sustainable Multi Asset - Thematic Growth (EUR)	-P EUR acc-	-1.14	0.00%
JSS Twelve Sustainable Insurance Bond	-C CHF acc hedged-	-221.98	0.00%
JSS Twelve Sustainable Insurance Bond	-C EUR acc-	-1 368.20	0.00%
JSS Twelve Sustainable Insurance Bond	-C GBP acc hedged-	-226.61	0.00%
JSS Twelve Sustainable Insurance Bond	-C USD acc hedged-	-486.67	0.00%
JSS Twelve Sustainable Insurance Bond	-I CHF acc hedged-	-8 583.12	0.00%
JSS Twelve Sustainable Insurance Bond	-I EUR acc-	-4 439.56	0.00%
JSS Twelve Sustainable Insurance Bond	-I USD acc hedged-	-1 144.18	0.00%
JSS Twelve Sustainable Insurance Bond	-I USD dist hedged-	-1 265.55	0.00%
JSS Twelve Sustainable Insurance Bond	-P CHF acc hedged-	-2 374.51	0.00%
JSS Twelve Sustainable Insurance Bond	-P EUR acc-	-5 590.51	0.00%
JSS Twelve Sustainable Insurance Bond	-P EUR dist-	-1 439.37	0.00%
JSS Twelve Sustainable Insurance Bond	-P USD acc hedged-	-1 849.01	0.00%
JSS Twelve Sustainable Insurance Bond	-P USD dist hedged-	-2 481.18	0.00%
JSS Sustainable Equity - Real Estate Global	-C EUR acc-	-26.72	0.00%
JSS Sustainable Equity - Real Estate Global	-C EUR dist-	0.02	0.00%
JSS Sustainable Equity - Real Estate Global	-I EUR acc-	-303.28	0.00%
JSS Sustainable Equity - Real Estate Global	-P EUR acc-	-62.90	0.00%
JSS Sustainable Equity - Real Estate Global	-P EUR dist-	-11.56	0.00%
JSS Sustainable Equity - Real Estate Global	-P USD acc-	-3.21	0.00%

## 6. Depositary fees

The Depositary receives fees in accordance with customary Luxembourg banking practice.

## 7. Dividend policy

The Company has decided to pay dividends during the reporting year on the following distribution shares.

	Unit class	ISIN	Currency	Amount
JSS Sustainable Bond - Emerging Markets Corporate IG	C USD dist	LU1210450364	USD	1.54
JSS Sustainable Bond - Emerging Markets Corporate IG	I USD dist	LU1210450448	USD	1.61
JSS Sustainable Bond - Emerging Markets Corporate IG	P EUR dist hedged	LU1244594351	EUR	1.37*
JSS Sustainable Bond - Emerging Markets Corporate IG	P USD dist	LU1210450281	USD	1.28
JSS Sustainable Bond - Emerging Markets Corporate IG	Y CHF dist hedged	LU1244594948	CHF	1.19*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y EUR dist hedged	LU1244595085	EUR	1.31*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y GBP dist hedged	LU1545798859	GBP	1.53*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y USD dist	LU1210450521	USD	1.11
JSS Sustainable Equity - Global Dividend	C EUR dist	LU1732170649	EUR	1.40*
JSS Sustainable Equity - Global Dividend	P EUR dist	LU0375216479	EUR	1.46*
JSS Sustainable Equity - Global Dividend	S EUR dist	LU1842717370	EUR	1.82*
JSS Sustainable Equity - Global Dividend	Y USD dist	LU2076227961	USD	2.14
JSS Twelve Sustainable Insurance Bond	I USD dist hedged	LU1244595754	EUR	2.41
JSS Twelve Sustainable Insurance Bond	I30 EUR dist	LU1629313930	EUR	3.45
JSS Twelve Sustainable Insurance Bond	I30 USD dist hedged	LU1629314318	USD	2.94*
JSS Twelve Sustainable Insurance Bond	I33 EUR dist	LU2075975545	EUR	3.31
JSS Twelve Sustainable Insurance Bond	P EUR dist	LU1210451099	EUR	2.48
JSS Twelve Sustainable Insurance Bond	P USD dist hedged	LU1244595242	USD	2.21*
JSS Sustainable Bond - Global Short-term	C USD dist	LU1210452063	USD	1.21
JSS Sustainable Bond - Global Short-term	P USD dist	LU1210451842	USD	1.16
JSS Sustainable Bond - Global Short-term	Y USD dist	LU1210452659	USD	1.38
JSS Sustainable Bond - EUR Corporates	P EUR dist	LU0045164786	EUR	1.10
JSS Sustainable Equity - Real Estate Global	C EUR dist	LU1991392827	EUR	1.10
JSS Bond - USD High Yield	C USD dist	LU1210450109	USD	2.00
JSS Bond - USD High Yield	I USD dist	LU1210450018	USD	2.15
JSS Bond - USD High Yield	P CHF dist hedged	LU1184840459	CHF	1.81*
JSS Bond - USD High Yield	P EUR dist hedged	LU1184840707	EUR	2.00*

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 7. Dividend policy (continued)

	Unit class	ISIN	Currency	Amount
JSS Bond - USD High Yield	P USD dist	LU1210449945	USD	1.83
JSS Sustainable Bond - Total Return Global	C USD dist	LU1332517314	USD	1.59
JSS Sustainable Bond - Total Return Global	I EUR dist hedged	LU1332518551	EUR	1.98*
JSS Sustainable Bond - Total Return Global	I USD dist	LU1332518049	USD	1.80
JSS Sustainable Bond - Total Return Global	P EUR dist hedged	LU1332517157	EUR	1.31*
JSS Sustainable Bond - Total Return Global	P USD dist	LU1332516779	USD	1.29
JSS Sustainable Bond - Total Return Global	Y GBP dist hedged	LU1405749539	GBP	1.23*
JSS Sustainable Bond - Total Return Global	Y USD dist	LU1405747160	USD	1.86
JSS Sustainable Bond - Emerging Markets Local Currency	C USD dist	LU1835934552	USD	2.44
JSS Sustainable Bond - Emerging Markets Local Currency	I USD dist	LU1835934719	USD	2.62
JSS Sustainable Bond - Emerging Markets Local Currency	P USD dist	LU1835934396	USD	2.16
JSS Sustainable Bond - Emerging Markets Local Currency	Y USD dist	LU1835934982	USD	2.65

\*Distribution amounts in Fund currency have to be converted and paid in share class currency with exchange rate as of 07.10.2021 (ex date).

	Unit class	ISIN	Currency	Amount
JSS Corporate Bond - Emerging Markets IG	C USD dist	LU1210450364	USD	1.39
JSS Corporate Bond - Emerging Markets IG	I USD dist	LU1210450448	USD	1.45
JSS Corporate Bond - Emerging Markets IG	P EUR dist hedged	LU1244594351	EUR	1.18*
JSS Corporate Bond - Emerging Markets IG	P USD dist	LU1210450281	USD	1.15
JSS Corporate Bond - Emerging Markets IG	Y CHF dist hedged	LU1244594948	CHF	1.54*
JSS Corporate Bond - Emerging Markets IG	Y EUR dist hedged	LU1244595085	EUR	1.65*
JSS Corporate Bond - Emerging Markets IG	Y GBP dist hedged	LU1545798859	GBP	1.95*
JSS Corporate Bond - Emerging Markets IG	Y USD dist	LU1210450521	USD	1.44
JSS Sustainable Bond - Global Short-term	C EUR dist hedged	LU1244596133	EUR	1.25*
JSS Sustainable Bond - Global Short-term	C USD dist	LU1210452063	USD	1.08
JSS Sustainable Bond - Global Short-term	P USD dist	LU1210451842	USD	1.04
JSS Sustainable Bond - Global Short-term	Y USD dist	LU1210452659	USD	1.24
JSS Bond - USD High Yield	C USD dist	LU1210450109	USD	1.87
JSS Bond - USD High Yield	I USD dist	LU1210450018	USD	2.00
JSS Bond - USD High Yield	P CHF dist hedged	LU1184840459	CHF	1.65*
JSS Bond - USD High Yield	P EUR dist hedged	LU1184840707	EUR	1.80*
JSS Bond - USD High Yield	P USD dist	LU1210449945	USD	1.71
JSS Bond - Emerging Markets Local Currency	C USD dist	LU1835934552	USD	2.28
JSS Bond - Emerging Markets Local Currency	I USD dist	LU1835934719	USD	2.44
JSS Bond - Emerging Markets Local Currency	P USD dist	LU1835934396	USD	2.04
JSS Bond - Emerging Markets Local Currency	Y USD dist	LU1835934982	USD	2.46

\*Distribution amounts in Fund currency have to be converted and paid in share class currency with exchange rate as of 08.04.2022 (ex date).

## 8. Total Expense Ratio (TER)

The TER has been determined in accordance with the "Directive on the calculation and disclosure of TER" of the Swiss Funds and Asset Management Association (SFAMA) in the version dated 20.04.2015.

Depending on the circumstances, transaction costs are either included in the purchase price of the securities and/or reported separately in the statement of operations and changes in net assets. These costs, which in accordance with the above-mentioned Directive are not part of operating expenses (see point 3 of the Directive), are therefore not taken into account in the TER calculation.

## 9. Forward foreign exchange contracts

The following forward foreign exchange transactions were outstanding as at 30.06.2022:

Counterparties: Bank J. Safra Sarasin Ltd, RBC Investor Services Bank S.A., The Bank of New York Mellon S.A., HSBC Bank PLC and RBC Investor Services Bank Luxembourg.

JSS Sustainable Bond - Emerging Markets Corporate IG

Buy		Sell		Maturity date
1 844	CHF	1 925	USD	01.07.2022
45 349 192	CHF	46 063 474	USD	15.09.2022
58 124 081	EUR	61 344 470	USD	15.09.2022
4 642 904	GBP	5 689 353	USD	15.09.2022
4 103 618	USD	4 056 905	CHF	15.09.2022
6 794 017	USD	6 463 331	EUR	15.09.2022

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 9. Forward foreign exchange contracts (continued)

Buy		Sell		Maturity date
146 967	USD	121 289	GBP	15.09.2022

At the closing date an unrealised gain of USD 1 142 594.20 is resulting from outstanding positions.

### JSS Sustainable Equity - Systematic Emerging Markets

Buy		Sell		Maturity date
872 586 070	KRW	672 259	USD	01.07.2022
3 193 797	THB	90 607	USD	01.07.2022

At the closing date an unrealised loss of USD (635.31) is resulting from outstanding positions.

### JSS Sustainable Multi Asset - Thematic Balanced (CHF)

Buy		Sell		Maturity date
213 739	CHF	214 004	EUR	01.07.2022
54 339	EUR	54 382	CHF	01.07.2022
6 590	EUR	940 850	JPY	01.07.2022
77 954 657	CHF	75 195 000	EUR	15.09.2022
6 297 352	CHF	5 305 000	GBP	15.09.2022
22 422 719	CHF	22 710 000	USD	15.09.2022
4 000 000	EUR	4 050 040	CHF	15.09.2022

At the closing date an unrealised gain of CHF 3 610 812.06 is resulting from outstanding positions.

### JSS Sustainable Multi Asset - Thematic Balanced (EUR)

Buy		Sell		Maturity date
2 610	EUR	372 614	JPY	01.07.2022
2 364 473	EUR	2 050 000	GBP	15.09.2022
8 954 230	EUR	9 410 000	USD	15.09.2022
595 000	USD	564 674	EUR	15.09.2022

At the closing date an unrealised loss of EUR (1 292.68) is resulting from outstanding positions.

### JSS Sustainable Multi Asset - Thematic Growth (EUR)

Buy		Sell		Maturity date
1 435	EUR	204 938	JPY	01.07.2022
1 007 310	EUR	875 000	GBP	15.09.2022
4 396 232	EUR	4 620 000	USD	15.09.2022

At the closing date an unrealised loss of EUR (2 711.80) is resulting from outstanding positions.

### JSS Twelve Sustainable Insurance Bond

Buy		Sell		Maturity date
143 293 004	EUR	123 707 000	GBP	29.07.2022
23 190 372	EUR	24 443 000	USD	29.07.2022
165 493 120	CHF	159 291 578	EUR	09.09.2022
19 951 395	EUR	20 391 149	CHF	09.09.2022
62 891	EUR	54 523	GBP	09.09.2022
4 364 266	EUR	4 601 350	USD	09.09.2022
2 057 655	GBP	2 387 551	EUR	09.09.2022
78 411 521	USD	73 054 738	EUR	09.09.2022

At the closing date an unrealised gain of EUR 6 813 447.92 is resulting from outstanding positions.

### JSS Sustainable Equity - Global Thematic

Buy		Sell		Maturity date
62 120	EUR	8 868 679	JPY	01.07.2022
8 672	EUR	9 096	USD	01.07.2022
114	USD	109	EUR	01.07.2022

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 9. Forward foreign exchange contracts (continued)

	Buy		Sell		Maturity date
	10 247 430	EUR	10 737 911	USD	05.07.2022
1 845 036 361		BRL	353 519 731	USD	15.07.2022
	1 292 363	EUR	13 344 882	NOK	15.07.2022
	442 669	GBP	5 339 123	NOK	15.07.2022
	1 009 396	HKD	1 269 616	NOK	15.07.2022
	15 237 194	JPY	1 140 721	NOK	15.07.2022
	26 186 615	NOK	2 554 662	EUR	15.07.2022
	21 590 912	NOK	1 807 729	GBP	15.07.2022
	6 880 330	NOK	5 565 798	HKD	15.07.2022
	7 180 441	NOK	96 618 401	JPY	15.07.2022
	139 534 495	NOK	14 395 832	USD	15.07.2022
	146 258 361	USD	749 504 148	BRL	15.07.2022
	3 838 045	USD	37 664 950	NOK	15.07.2022

At the closing date an unrealised gain of EUR 918 911.96 is resulting from outstanding positions.

### JSS Sustainable Bond - Global Short-term

	Buy		Sell		Maturity date
	7 641 055	CHF	7 858 336	USD	14.09.2022
	29 621 008	EUR	31 610 682	USD	14.09.2022
	896 673	USD	844 045	EUR	14.09.2022
	3 038 898	USD	3 000 000	CHF	15.09.2022
	3 208 600	USD	3 050 000	EUR	15.09.2022

At the closing date an unrealised loss of USD (401 682.94) is resulting from outstanding positions.

### JSS Sustainable Bond - Euro Broad

	Buy		Sell		Maturity date
	35 271 572	CHF	33 685 425	EUR	15.07.2022
	2 169 613	EUR	2 250 047	CHF	15.07.2022

At the closing date an unrealised gain of EUR 1 473 143.38 is resulting from outstanding positions.

### JSS Sustainable Bond - EUR Corporates

	Buy		Sell		Maturity date
	17 424 000	CHF	16 773 079	EUR	09.09.2022
	920 909	EUR	943 828	CHF	09.09.2022

At the closing date an unrealised gain of EUR 611 353.82 is resulting from outstanding positions.

### JSS Sustainable Green Bond - Global

	Buy		Sell		Maturity date
	274 351	CHF	262 014	EUR	15.07.2022
	8 379	EUR	8 723	CHF	15.07.2022

At the closing date an unrealised gain of EUR 11 731.32 is resulting from outstanding positions.

### JSS Sustainable Equity - Global Climate 2035

	Buy		Sell		Maturity date
	74 421	EUR	100 000	CAD	05.07.2022

At the closing date an unrealised gain of EUR 293.58 is resulting from outstanding positions.

### JSS Sustainable Equity - Real Estate Global

	Buy		Sell		Maturity date
	23 254	EUR	3 319 822	JPY	01.07.2022

At the closing date an unrealised loss of EUR (119.94) is resulting from outstanding positions.

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 9. Forward foreign exchange contracts (continued)

### JSS Sustainable Multi Asset - Global Opportunities

Buy		Sell		Maturity date
3 165 138	CHF	3 042 247	EUR	15.07.2022
606 153	EUR	627 096	CHF	15.07.2022
155 982	EUR	164 002	USD	15.07.2022
987 269	USD	933 818	EUR	15.07.2022
7 098 990	EUR	10 750 000	AUD	23.09.2022
111 354 689	EUR	117 500 000	USD	23.09.2022

At the closing date an unrealised loss of EUR (160 650.36) is resulting from outstanding positions.

### JSS Sustainable Equity - Green Planet

Buy		Sell		Maturity date
8	USD	8	EUR	01.07.2022
164 788	CAD	126 159	CHF	15.07.2022
174 784	CAD	135 132	USD	15.07.2022
599 657	CHF	784 760	CAD	15.07.2022
414 494	CHF	2 960 903	DKK	15.07.2022
4 632 394	CHF	4 429 804	EUR	15.07.2022
757 193	CHF	620 504	GBP	15.07.2022
376 786	CHF	2 993 699	HKD	15.07.2022
954 712	CHF	125 930 222	JPY	15.07.2022
11 932 497	CHF	12 088 821	USD	15.07.2022
469 798	DKK	65 883	CHF	15.07.2022
683 557	DKK	96 823	USD	15.07.2022
846 182	EUR	878 791	CHF	15.07.2022
1 052 839	EUR	1 107 319	USD	15.07.2022
89 113	GBP	105 974	CHF	15.07.2022
146 367	GBP	180 036	USD	15.07.2022
561 626	HKD	70 194	CHF	15.07.2022
648 373	HKD	82 687	USD	15.07.2022
10 472 302	JPY	76 806	CHF	15.07.2022
21 232 256	JPY	158 168	USD	15.07.2022
671 118	USD	869 009	CAD	15.07.2022
3 355 969	USD	3 318 274	CHF	15.07.2022
484 229	USD	3 407 821	DKK	15.07.2022
5 399 802	USD	5 110 229	EUR	15.07.2022
918 511	USD	745 966	GBP	15.07.2022
430 687	USD	3 376 847	HKD	15.07.2022
1 149 460	USD	150 031 302	JPY	15.07.2022

At the closing date an unrealised gain of EUR 659 682.55 is resulting from outstanding positions.

### JSS Bond - USD High Yield

Buy		Sell		Maturity date
2 254 867	CHF	2 279 469	USD	15.07.2022
13 037 419	EUR	13 792 713	USD	15.07.2022
255 864	USD	250 191	CHF	15.07.2022
1 644 041	USD	1 559 249	EUR	15.07.2022

At the closing date an unrealised loss of USD (64 523.28) is resulting from outstanding positions.

### JSS Sustainable Bond - Total Return Global

Buy		Sell		Maturity date
7 500 000	PLN	1 681 552	USD	14.07.2022
15 151 166	USD	65 700 000	PLN	14.07.2022
1 200 000	EUR	1 261 140	USD	22.08.2022
23 470 860	USD	20 500 000	EUR	22.08.2022
20 778 500	USD	29 000 000	AUD	24.08.2022
5 800 000	SGD	4 194 007	USD	12.09.2022
11 750 881	USD	16 000 000	SGD	12.09.2022

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 9. Forward foreign exchange contracts (continued)

Buy		Sell		Maturity date
107 754 262	CHF	113 311 484	USD	13.09.2022
77 090 141	EUR	83 436 111	USD	13.09.2022
4 988 441	GBP	6 270 688	USD	13.09.2022
6 905 911	USD	6 795 699	CHF	13.09.2022
3 468 124	USD	3 293 978	EUR	13.09.2022
180 081	USD	148 930	GBP	13.09.2022
16 435 064	USD	145 000 000	NOK	21.09.2022
7 526 674	USD	7 100 000	EUR	28.09.2022
1 500 000	SGD	1 078 749	USD	07.10.2022
30 410 655	USD	41 100 000	SGD	07.10.2022
23 144 550	USD	33 000 000	AUD	24.10.2022
27 897 200	USD	40 000 000	AUD	21.11.2022

At the closing date an unrealised gain of USD 4 017 857.14 is resulting from outstanding positions.

### JSS Sustainable Equity - Tech Disruptors

Buy		Sell		Maturity date
27 503	USD	143 610	BRL	01.07.2022
15 329 480	BRL	2 936 687	USD	15.07.2022
918 525	USD	4 749 489	BRL	15.07.2022

At the closing date an unrealised loss of USD (4 306.15) is resulting from outstanding positions.

### JSS Sustainable Bond - Emerging Markets Local Currency

Buy		Sell		Maturity date
8 000 000	BRL	1 511 573	USD	21.09.2022
8 000 000	CNH	1 195 815	USD	21.09.2022
285 000 000	HUF	741 685	USD	21.09.2022
50 000 000	MXN	2 504 696	USD	21.09.2022
1 000 000	MYR	227 123	USD	21.09.2022
7 500 000	PLN	1 676 053	USD	21.09.2022
1 800 000	RON	375 861	USD	21.09.2022
40 000 000	THB	1 129 943	USD	21.09.2022
1 200 288	USD	6 000 000	BRL	21.09.2022
895 549	USD	6 000 000	CNH	21.09.2022
522 071	USD	2 000 000 000	COP	21.09.2022
478 902	USD	185 000 000	HUF	21.09.2022
989 213	USD	20 000 000	MXN	21.09.2022
226 552	USD	1 000 000	MYR	21.09.2022
333 556	USD	1 500 000	PLN	21.09.2022
820 309	USD	13 000 000	ZAR	21.09.2022
43 000 000	CZK	1 795 216	USD	21.12.2022
8 000 000	TRY	395 844	USD	21.12.2022
209 205	USD	5 000 000	CZK	21.12.2022
858 800	USD	800 000	EUR	21.12.2022

At the closing date an unrealised gain of USD 79 728.17 is resulting from outstanding positions.

### JSS Equity - All China

Buy		Sell		Maturity date
1 265 043	USD	8 479 477	CNH	01.07.2022
36 610	CHF	38 419	USD	05.07.2022
9 442 203	HKD	1 204 074	USD	05.07.2022
4 268	USD	4 074	CHF	05.07.2022

At the closing date an unrealised loss of USD (509.18) is resulting from outstanding positions.

## 10. Futures contracts

Counterparty: Bank J. Safra Sarasin Ltd.

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 10. Futures contracts (continued)

As at 30.06.2022, JSS Sustainable Bond - Emerging Markets Corporate IG had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment USD	Unrealised gain/loss: USD
10Y TREASURY NOTES USA	USD	-100	-9 879 000.00	-151 367.19
TREASURY BONDS USA	USD	-35	-4 119 609.38	-208 541.67
				<u>-359 908.86</u>

As at 30.06.2022, JSS Sustainable Bond - Euro Broad had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO BUND	EUR	-30	-2 653 710.00	-2 700.00
EURO OAT FUTURES	EUR	-240	-23 456 400.00	-258 420.00
EURO BOBL	EUR	-220	-20 922 220.00	-276 570.00
				<u>-537 690.00</u>

As at 30.06.2022, JSS Sustainable Bond - EUR Corporates had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO BOBL	EUR	-120	-11 412 120.00	-180 150.00
				<u>-180 150.00</u>

As at 30.06.2022, JSS Sustainable Green Bond - Global had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO BUND	EUR	-20	-1 769 140.00	10 200.00
EURO BOBL	EUR	-60	-5 706 060.00	-31 200.00
				<u>-21 000.00</u>

As at 30.06.2022, JSS Sustainable Multi Asset - Global Opportunities had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO STOXX 50 PR	EUR	-156	-5 367 960.00	-41 815.00
S&P 500 EMINI INDEX	USD	-206	-37 175 679.33	22 019.23
				<u>-19 795.77</u>

As at 30.06.2022, JSS Sustainable Bond - Total Return Global had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment USD	Unrealised gain/loss: USD
EURO BOBL	EUR	-30	-2 982 700.21	64 295.18
EURO OAT FUTURES	EUR	-70	-7 152 393.90	393 716.47
JAPANESE GOV. BDS FUTURE 10Y	JPY	-10	-729 365.96	75 816.14
10Y TREASURY NOTES USA	USD	135	13 336 650.00	-243 632.88
				<u>290 194.91</u>

## 11. Potential commitments in respect of options

Counterparty: Bank J. Safra Sarasin Ltd.

As at 30.06.22, the potential commitment in respect of options is the following:

JSS Sustainable Equity - Global Dividend	-1 618 616.51	USD
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The Company had the following commitments arising from options at the closing date.



# Notes to the Financial Statements as of 30.06.2022 (continued)

## 11. Potential commitments in respect of options (continued)

JSS Sustainable Bond - Emerging Markets Local Currency

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
KUEHNE +NAGEL INTERNATIONAL	CHF	PUT	250.00	15.07.2022	-72	-1 618 616.51	-184 409.04

## 12. Swap transactions

Counterparty: Bank J. Safra Sarasin Ltd.

Interest rate swaps

JSS Sustainable Bond - Euro Broad

Currency	Nominal value	Unrealised gain/loss	Maturity
EUR	20 000 000.00	-289 165.11	18.05.2032
EUR	15 000 000.00	-292 220.89	19.05.2032
EUR	4 000 000.00	-93 254.84	08.09.2052
EUR	2 000 000.00	-86 329.29	08.09.2071
EUR	-3 000 000.00	471 172.62	08.09.2071
EUR	-7 000 000.00	2 508 707.61	08.09.2071

Credit default swap

JSS Sustainable Bond - EUR Corporates

Currency	Nominal value	Unrealised gain/loss	Maturity
EUR	1 000 000.00	63 804.06	20.06.2027
EUR	5 000 000.00	319 020.31	20.06.2027

JSS Sustainable Bond - Euro Broad

Currency	Nominal value	Unrealised gain/loss	Maturity
EUR	1 000 000.00	63 804.06	20.06.2027

## 13. Techniques for efficient portfolio management and collateral

“Efficient portfolio management” is composed by the following techniques:

- Securities lending
- Repurchase agreements
- Reverse repurchase agreements

The Company does not use any of these techniques. When calculating the limits for counterparty risk the Company does not take any received collateral into account. For this reason information on permitted types of collateral on the required extent of security and on the haircut strategy and in the case of cash collateral on the strategy for re-investing (including the associated risks) is not provided.

## 14. Combined total exchange rates

1 EUR	=	1.000862	CHF
		1.045450	USD

## 15. Collateral received

As at 30.06.2022, the sub-fund JSS Sustainable Bond - Emerging Markets Corporate IG received 1 628 602.58 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2022, the sub-fund JSS Quant Portfolio - Global (EUR) received 20 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2022, the sub-fund JSS Sustainable Multi Asset - Thematic Balanced (CHF) received 4,110,000.00 USD as a collateral.

Counterparty: The Bank of New York Mellon S.A

As at 30.06.2022, the sub-fund JSS Twelve Sustainable Insurance Bond received 7 210 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 15. Collateral received (continued)

As at 30.06.2022, the sub-fund JSS Twelve Sustainable Insurance Bond received 1 700 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 30.06.2022, the sub-fund JSS Sustainable Equity - Global Thematic paid -280 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 30.06.2022, the sub-fund JSS Sustainable Equity - Global Thematic received 1 241 000.01 EUR as a collateral.

Counterparty: HSBC Bank PLC

As at 30.06.2022, the sub-fund JSS Sustainable Bond - Global Short-term paid -179 000.00 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2022, the sub-fund JSS Sustainable Bond - Euro Broad received 2 750 000.01 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2022, the sub-fund JSS Sustainable Bond - EUR Corporates received 1 039 868.33 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2022, the sub-fund JSS Sustainable Multi Asset - Global Opportunities paid -30 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2022, the sub-fund JSS Sustainable Equity - Green Planet received 540 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 30.06.2022, the sub-fund JSS Sustainable Bond - Euro Broad High Yield received 2 750 000.01 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2022, the sub-fund JSS Sustainable Bond - Total Return Global received 4 184 000.00 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

## 16. Transaction fees

The Company incur transaction fees in relation to buying and selling transferable securities, money market instruments, derivatives and other permitted assets.

The transaction fees include broker's fees, stamp duties, local taxes and third-party charges, that are included in the costs of the bought and sold securities and which were charged to a sub-fund in addition to the transaction fees disclosed in the statement of operations and changes in net assets.

With regard to the financial year ended on 30.06.2022, the Company incurred the following transaction fees in conjunction with the purchase and sale of investments in securities and similar transactions:

JSS Alternative Multi-Strategy Fund	157.67	USD
JSS Sustainable Bond - Emerging Markets Corporate IG	249 330.95	USD
JSS Sustainable Equity - Systematic Emerging Markets	57 242.26	USD
JSS Sustainable Equity - Global Dividend	369 273.53	USD
JSS Quant Portfolio - Global (EUR)	10 911.42	EUR
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	48 239.71	CHF
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	20 465.12	EUR
JSS Sustainable Multi Asset - Thematic Growth (EUR)	9 686.14	EUR
JSS Sustainable Equity - Global Thematic	469 145.77	EUR
JSS Responsible Equity - Brazil	59 597.21	USD
JSS Sustainable Bond - Global Short-term	110 833.54	USD
JSS Sustainable Green Bond - Global	112.57	EUR
JSS Sustainable Equity - Europe	83 578.10	EUR
JSS Sustainable Equity - Global Climate 2035	108 281.93	EUR
JSS Sustainable Equity - Real Estate Global	19 070.50	EUR
JSS Sustainable Equity - USA	330 551.37	USD
JSS Sustainable Multi Asset - Global Opportunities	299 695.44	EUR

# Notes to the Financial Statements as of 30.06.2022 (continued)

## 16. Transaction fees (continued)

JSS Sustainable Equity - Green Planet	214 894.77	EUR
JSS Bond - USD High Yield	20 769.05	USD
JSS Sustainable Bond - Total Return Global	182 195.23	USD
JSS Sustainable Equity - Next-Gen Consumer	122 591.55	USD
JSS Sustainable Equity - Tech Disruptors	833 315.70	USD
JSS Sustainable Bond - Emerging Markets Local Currency	19 433.86	USD
JSS Equity - All China	2 025 020.86	USD

Additionally, in accordance with standard market practices on the bond markets, purchases and sales are subject to the bid-offer spread (difference between the purchase/selling price and market value), which corresponds to the broker's fee.

## 17. Events during the year

Effective 06.07.2021, JSS Investmentfonds - JSS Bond - Emerging Markets High Yield merged into JSS Investmentfonds - JSS Corporate Bond - Emerging Markets IG.

The investment policies of the five Sub-Funds were also changed, for full details please refer to the current prospectus.

Effective 23.07.2021, the Company changed the name of five of its Sub-Funds:

- JSS Investmentfonds - JSS GlobalSar - Balanced (CHF) was renamed JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Balanced (CHF).
- JSS Investmentfonds - JSS Corporate Bond - Emerging Markets IG was renamed JSS Investmentfonds - JSS Sustainable Bond - Emerging Markets Corporate IG.
- JSS Investmentfonds - JSS Short-term Bond - Global Opportunistic was renamed JSS Investmentfonds - JSS Sustainable Bond - Global Short-term.
- JSS Investmentfonds - JSS Twelve Insurance Bond Opportunities was renamed JSS Investmentfonds - JSS Twelve Sustainable Insurance Bond.
- JSS Investmentfonds - JSS Bond - Emerging Markets Local Currency was renamed JSS Investmentfonds - JSS Sustainable Bond - Emerging Markets Local Currency.

Effective 15.12.2021, JSS Investmentfonds - JSS Responsible Equity - Brazil, calculation of the Net Asset Value was suspended ahead of the liquidation of the Sub-Fund.

Effective 02.08.2021, JSS Investmentfonds - JSS Quant Portfolio - Global (EUR) merged into JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities.

Effective 01.01.2022, the following benchmark changes took place:

JSS Investmentfonds - JSS Alternative Multi-Strategy Fund

ICE LIBOR USD 3M was changed to ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index

ICE LIBOR CHF 3M was changed to ICE BofA Swiss Franc 3-Month Deposit Offered Rate Constant Maturity Index

ICE LIBOR EUR 3M was changed to ICE BofA Euro 3-Month Deposit Offered Rate Constant Maturity Index

JSS Investmentfonds - JSS Sustainable Bond - Global Short-term

ICE LIBOR USD 3M was changed to ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index

ICE LIBOR CHF 3M was changed to ICE BofA Swiss Franc 3-Month Deposit Offered Rate Constant Maturity Index

ICE LIBOR EUR 3M was changed to ICE BofA Euro 3-Month Deposit Offered Rate Constant Maturity Index

ICE LIBOR GBP 3M was changed to ICE BofA SONIA 3-Month Deposit Offered Rate Constant Maturity Index

JSS Investmentfonds - JSS Twelve Sustainable Insurance Bond will be managed without reference to any benchmark.

Effective 01.02.2022, the following Sub-Funds were renamed:

- JSS Investmentfonds - JSS Sustainable Equity - Consumer Brands was renamed JSS Investmentfonds - JSS Sustainable Equity - Next-Gen Consumer.
- JSS Investmentfonds - JSS GlobalSar - Growth (EUR) was renamed JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Growth (EUR).
- JSS Investmentfonds - JSS GlobalSar - Balanced (EUR) was renamed JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Balanced (EUR).

Effective 05.01.2022, JSS Investmentfonds - JSS Responsible Equity - Brazil was liquidated.

Effective 20.05.2022, JSS Investmentfonds - JSS Alternative Multi-Strategy Fund was liquidated.

## 18. Subsequent events

On 24.02.2022, Russian troops started invading Ukraine. In response, multiple jurisdictions, including the European Union, Switzerland, the United Kingdom, the United States of America, Canada, Japan and Australia have imposed several layers of economic sanctions on the Russian Federation. Besides, a number of publicly listed Russian entities have had their listing suspended on certain stock exchanges and/or have been excluded from market indices.

Although JSS Investmentfonds' exposure to Russian assets was very limited as at 30.06.2022, sub-funds such as JSS Sustainable Bond - Emerging Markets Local Currency, JSS Sustainable Bond - Emerging Markets Corporate IG, JSS Sustainable Bond - Global Short-term and JSS Sustainable Bond - Total Return Global were more affected than others. The maximum exposure to Russian assets was 1.02% of the net assets of JSS Sustainable Bond - Total Return Global as at 30.06.2022. With regard to JSS Sustainable Bond - Emerging Markets Local Currency, J. Safra Sarasin Fund Management (Luxembourg) S.A.'s valuation committee decided to re-assess the fair value of Russian sovereign bonds held by the sub-fund with effect from 04.08.2022.

At the date of these financial statements, the Fund (incl. impacted sub-funds) continues to meet its obligations as they fall due and therefore continues to apply the going concern basis of preparation. There have been no other subsequent events affecting the Fund since financial year end.

# Other unaudited information

## **Risk management procedure**

The Management Company implements a risk management procedure for the Company and each sub-fund in accordance with the Law of 2010 and other applicable provisions, in particular CSSF circular 11/512.

### Risk measurement method - commitment approach

As part of the risk management process, the total risk of the following sub-funds is measured and checked using the commitment method:

JSS Sustainable Bond - Emerging Markets Corporate IG  
JSS Sustainable Equity - Systematic Emerging Markets  
JSS Sustainable Equity - Global Dividend  
JSS Sustainable Multi Asset - Thematic Balanced (CHF)  
JSS Sustainable Multi Asset - Thematic Balanced (EUR)  
JSS Sustainable Multi Asset - Thematic Growth (EUR)  
JSS Twelve Sustainable Insurance Bond  
JSS Sustainable Equity - Global Thematic  
JSS Sustainable Bond - Global Short-term  
JSS Sustainable Bond CHF  
JSS Sustainable Bond - Euro Broad  
JSS Sustainable Bond - EUR Corporates  
JSS Sustainable Green Bond - Global  
JSS Sustainable Equity - Europe  
JSS Sustainable Equity - Global Climate 2035  
JSS Sustainable Equity - Real Estate Global  
JSS Sustainable Equity - USA  
JSS Sustainable Multi Asset - Global Opportunities  
JSS Sustainable Equity - Green Planet  
JSS Bond - USD High Yield  
JSS Sustainable Bond - Total Return Global  
JSS Sustainable Equity - Next-Gen Consumer  
JSS Sustainable Equity - Tech Disruptors  
JSS Equity - All China

### Risk measurement method - Value-at-Risk / (VaR) approach

JSS Bond - Emerging Markets Local Currency: absolute VaR approach. The following figures were recorded for the financial year (unaudited):

Minimum VaR:	4.39%
Average VaR:	6.28%
Maximum VaR:	12.08%
Minimum leverage effect:	10.84%
Average leverage effect:	18.74%
Maximum leverage effect:	31.66%

The Value-at-Risk is calculated using the following standards:

Monte Carlo simulation;  
One-sided confidence interval of 99%;  
Holding period corresponding to one month (20 days);  
Effective observation period (historical) of risk factors of one year (250 days);  
Daily updating of data, weekly calculation of correlation matrix; (under RiskMetrics, which was implemented as of 1 January 2014, the aforesaid matrix is updated daily);  
Daily calculation at NAV frequency

The calculation of the leverage effect is based on the total contract volumes.

## **Securities Financing Transactions Regulation (EU regulation No 2015/2365)**

During the year to which this Report relates, the Company did not engage in transactions which are the subject of EU regulation No 2015/2365 on the transparency of securities financing transactions and of reuse. Accordingly, no global, concentration or transaction data, or information on the reuse or safekeeping of collateral is required to be reported.

# Other unaudited information (continued)

## Remuneration Policy Statement

As the Fund's Management Company, J. Safra Sarasin Fund Management (Luxembourg) S.A. has put in place a remuneration policy in compliance with the requirements of the amended Law of 17.12.2010 on Undertaking for Collective Investments, as amended. The remuneration system is designed in such a way, that it is consistent with a sound and effective risk management and such that it neither encourages taking risks which are not consistent with the risk profiles, the contractual terms or the statutes of the managed Undertakings for Collective Investment in Transferable Securities ("UCITS") nor prevents J. Safra Sarasin Fund Management (Luxembourg) S.A. from acting duly in the best interest of the UCITS.

The remuneration policy is consistent with the business strategy, goals, values and interest of J. Safra Sarasin Fund Management (Luxembourg) S.A. and the investors of the UCITS it manages and the remuneration policy encompasses measures to avoiding conflicts of interest.

Non-tariff staff is subject to the remuneration policy for nontariff staff of J. Safra Sarasin Fund Management (Luxembourg) S.A. The remuneration of non-tariff staff is composed of an appropriate annual fixed amount and of a variable performance-/ result-linked amount. Compensation package of nontariff staff are based on sustainable, quantitative and qualitative performance measurement criteria which are as objective as possible, including the inherent risks, graded according to responsibility and position held. The higher the proportion of variable pay is set in the compensation packages, the greater the influence on the operating business and risk trends. The quantitative and qualitative performance measurement criteria are modulated taking into consideration the different tasks of employees and situations which are given during the relevant performance assessment period.

Identified staff is subject the remuneration policy for identified staff of J. Safra Sarasin Fund Management (Luxembourg) S.A. The remuneration of identified staff is composed of an appropriate annual fixed amount and of a variable performance-/ result-linked amount. Compensation package of Identified staff are based on sustainable, quantitative and qualitative performance measurement criteria which are as objective as possible, including the inherent risks, graded according to responsibility and position held. The higher the proportion of variable pay is set in the compensation packages, the greater the influence on the operating business and risk trends. The quantitative and qualitative performance measurement criteria are modulated taking into consideration the different tasks of employees and situations which are given during the relevant performance assessment period.

The total remuneration for the year ended 31.12.2021 for the employees of J. Safra Sarasin Fund Management (Luxembourg) S.A. in relation to the UCITS amounts to EUR 1 514 144.

This amount is composed as follows:

Fixed compensation:	EUR 1 387 310
Variable compensation:	EUR 126 834
Number of employees:	12

The aggregate amount of remuneration broken down by senior management and members of staff of the Management Company whose actions have a material impact on the risk profile of the UCITS is as follows:

Senior Management:	EUR 895 078
Members of staff:	EUR 619 066

The aforementioned figures represent the part of the remuneration paid by J. Safra Sarasin Fund Management (Luxembourg) S.A. to its employees weighted according to the effort related to the UCITS.

Further details on remuneration policy can be downloaded free of charge on the website [www.jsafrasarasin.com](http://www.jsafrasarasin.com).

A review is performed annually by the Compliance Officer as to whether the remuneration policy has been well-implemented. No irregularities were detected for the year ended 31.12.2021.

There were no significant changes in the remuneration policy during the year ended 31.12.2021.

## Tax notice for JSS Sustainable Equity - Systematic Emerging Markets

From a tax perspective this sub-fund is not suitable for investors domiciled in Germany.

## Information for investors in Switzerland

The representative in Switzerland is J. Safra Sarasin Investmentfonds AG, Wallstrasse 9, CH-4002 Basel. The paying agent in Switzerland is Bank J. Safra Sarasin Ltd, Elisabethenstrasse 62, CH-4002 Basel. The prospectus and KIIDs, Articles of Association as well as the annual and semi-annual reports may be obtained free of charge from the representative and all distributors and are also available under the website [www.jsafrasarasin.ch/funds](http://www.jsafrasarasin.ch/funds).

## Additional information for investors in the Federal Republic of Germany.

The Company has notified its intention to market investment fund shares of the sub-funds of JSS Investmentfonds in the Federal Republic of Germany to the industry regulator, BaFin in Bonn, and is authorised to do so following the conclusion of the notification procedure.

## Distributor and Information Center in Germany

J. Safra Sarasin (Deutschland) GmbH Taunusanlage 17,  
D-60325 Frankfurt am Main, Germany

has assumed the function of Distributor and Information Center in Germany (the "German Distributor and Information Center").

# Other unaudited information (continued)

## Distributor and Information Center in Germany (continued)

The German Distributor and Information Center operates a payment account into which investors can make payments in euro by bank transfer, cheque or in cash to the extent allowed by statute. Payments made by subscribers to the German Distributor and Information Center's account will be immediately transmitted via SWIFT to the JSS Investmentfonds account held with the depositary with details of the sub-fund to be invested in.

Redemption and conversion requests for investment fund shares may be submitted to the German Distributor and Information Center for forwarding to the Company. Shareholders can demand all payments (proceeds of redemptions, distributions and any other payments) through the German Distributor and Information Center.

## Distributor and Information Center in Germany

Copies of the sales prospectus and key investor information documents, the Company's Articles of Incorporation and the Company's annual report including audited financial statements and unaudited semi-annual reports can be obtained free of charge from the German Distributor and Information Center, together with any notices to investors, the issue, redemption and conversion prices, interim profits and dividend-equivalent income on the shares.

A list of any changes to the portfolio is also available free of charge from the German Distributor and Information Center.

In addition, the Management Company Agreement, the Depositary and Paying Agency Agreement and the Investment Fund Service Agreement are available for inspection during usual business hours at the German Distributor and Information Center.

## Share price and other publications

The issue, redemption and conversion prices for all sub-funds are published at [www.jsafrasarasin.ch/funds](http://www.jsafrasarasin.ch/funds). In the Federal Republic of Germany, any notices to investors are published at [www.jsafrasarasin.ch/funds](http://www.jsafrasarasin.ch/funds).

## SFDR – Sustainable Finance Disclosure Regulation

<u>Sub-fund</u>	<u>SFDR Category</u>
JSS Sustainable Equity - Europe	Article 8
JSS Sustainable Equity - Real Estate Global	Article 8
JSS Sustainable Equity - Systematic Emerging Markets	Article 8
JSS Sustainable Equity - USA	Article 8
JSS Sustainable Multi Asset - Global Opportunities	Article 8
JSS Sustainable Bond - EUR Corporates	Article 8
JSS Sustainable Equity - Global Dividend	Article 8
JSS Sustainable Equity - Next-Gen Consumer	Article 8
JSS Sustainable Equity - Tech Disruptors	Article 8
JSS Sustainable Multi Asset - Thematic Growth (EUR)	Article 8
JSS Sustainable Bond CHF	Article 8
JSS Sustainable Bond - Total Return Global	Article 8
JSS Sustainable Equity - Global Thematic	Article 8
JSS Sustainable Bond - Emerging Markets Corporate IG	Article 8
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	Article 8
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	Article 8
JSS Sustainable Bond - Global Short-term	Article 8
JSS Sustainable Bond - Emerging Markets Local Currency	Article 8
JSS Sustainable Bond - Euro Broad	Article 8
JSS Twelve Sustainable Insurance Bond	Article 8
JSS Sustainable Equity - Global Climate 2035	Article 9
JSS Sustainable Equity - Green Planet	Article 9

## Art. 6

The investments underlying this sub-fund/fund do not take into account the EU criteria for environmentally sustainable economic activities.

## Art. 8

JSS Sustainable Equity – Europe, JSS Sustainable Equity - Real Estate Global, JSS Sustainable Equity - Systematic Emerging Markets, JSS Sustainable Equity – USA, JSS Sustainable Multi Asset - Global Opportunities, JSS Sustainable Bond - EUR Corporates, JSS Sustainable Equity - Global Dividend, JSS Sustainable Equity - Next-Gen Consumer, JSS Sustainable Equity - Tech Disruptors, JSS Sustainable Multi Asset - Thematic Growth (EUR), JSS Sustainable Bond CHF and JSS Sustainable Bond - Total Return Global.

The Sub-Funds integrate environmental, social and governance aspects (ESG) along the investment process and the objectives of the Sub-Funds are (a) reducing controversial exposures, (b) mitigating ESG risks and harnessing ESG opportunities, and (c) achieving above-average ESG profile. To this effect, the Sub-funds systematically excludes issuers exposed to controversial activities as detailed by the “JSS standard exclusions” (as described in the J. Safra Sarasin Sustainable Investment Policy available here). These Sub-Funds qualify as a financial product under Art. 8(1) of the SFDR.

# Other unaudited information (continued)

## Art. 8 (continued)

The sub-funds promote environmental and/or social characteristics and while it does not have as its objective a sustainable investments, it will have a minimum proportion of sustainable investments as indicated below:

JSS Sustainable Bond - Total Return Global	30%
All Other Sub-funds in this section	50%

Sub-Funds that promote environmental characteristics are required as per Art. 6 of the Regulation (EU) 2020/852 (the "Taxonomy Regulation") to state that the "do no significant harm" principle applies only to those investments underlying the Sub-Funds that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of the Sub-Fund do not take into account the EU criteria for environmentally sustainable economic activities. It should be noted that notwithstanding the above, the investments underlying this Sub-Fund do not take into account the EU criteria for environmentally sustainable economic activities within the meaning of the Taxonomy Regulation and portfolio alignment with such Taxonomy Regulation is not calculated. Therefore, the "do not significantly harm" principle does not apply to any of the investments underlying these Sub-Funds.

Pursuant to Article 11 of the EU Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector ("SFDR"), over the period, the Sub-Funds aimed for at least 90% of the investments of the Sub-fund being ESG A- or B-rated according to our J. Safra Sarasin Sustainability Matrix®, thereby avoiding industry laggards (ESG C-rated) as well as controversial business activities (ESG D-rated).

JSS Sustainable Equity - Global Thematic, JSS Sustainable Bond - Emerging Markets Corporate IG, JSS Sustainable Multi Asset - Thematic Balanced (CHF), JSS Sustainable Multi Asset - Thematic Balanced (EUR), JSS Sustainable Bond - Global Short-term, JSS Sustainable Bond - Emerging Markets Local Currency, JSS Sustainable Bond - Euro Broad and JSS Twelve Sustainable Insurance Bond.

The Sub-Funds integrate environmental, social and governance aspects (ESG) along the investment process and the objectives of the Sub-Funds are (a) reducing controversial exposures, (b) mitigating ESG risks and harnessing ESG opportunities, and (c) achieving above-average ESG profile. To this effect, the Sub-funds systematically excludes issuers exposed to controversial activities as detailed by the "JSS standard exclusions" (as described in the J. Safra Sarasin Sustainable Investment Policy available here). In addition, the Sub-Fund excludes issuers with non-conventional oil & gas activities (tar sands and fracking) if the revenue generated from these activities is above 5%. These Sub-Funds qualify as a financial product under Art. 8(1) of the SFDR.

The sub-funds promote environmental and/or social characteristics and while it does not have as its objective a sustainable investments, it will have a minimum proportion of sustainable investments as indicated below:

JSS Sustainable Bond - Emerging Markets Local Currency	20%
All Other Sub-funds in this section	50%

Sub-Funds that promote environmental characteristics are required as per Art. 6 of the Regulation (EU) 2020/852 (the "Taxonomy Regulation") to state that the "do no significant harm" principle applies only to those investments underlying the Sub-Funds that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of the Sub-Fund do not take into account the EU criteria for environmentally sustainable economic activities. It should be noted that notwithstanding the above, the investments underlying this Sub-Fund do not take into account the EU criteria for environmentally sustainable economic activities within the meaning of the Taxonomy Regulation and portfolio alignment with such Taxonomy Regulation is not calculated. Therefore, the "do not significantly harm" principle does not apply to any of the investments underlying these Sub-Funds.

Pursuant to Article 11 of the EU Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector ("SFDR"), over the period, the Sub-Funds aimed for at least 90% of the investments of the Sub-fund being ESG A- or B-rated according to our J. Safra Sarasin Sustainability Matrix®, thereby avoiding industry laggards (ESG C-rated) as well as controversial business activities (ESG D-rated).

## Art. 9

### JSS Sustainable Equity - Global Climate 2035

The Sub-Fund seeks to achieve long-term capital appreciation by investing worldwide in equities and focussing on companies contributing to a net-zero carbon future.

The objective of the product is to reduce the carbon footprint (claims on carbon emissions per million USD invested) over time until it reaches net-zero by 2035 in line with J. Safra Sarasin's Climate Pledge. The methodology for the objective-setting process is derived from the EU Climate-Transition-Benchmark-Regulation where the objective is to keep the carbon footprint (claims on carbon emissions per million USD invested) below a certain threshold of -30% below the product benchmark's carbon footprint. Each year the threshold is being reduced by at least 7% on average, in line with or beyond the decarbonisation trajectory from the International Panel on Climate Change (IPCC)'s 1.5°C scenario (with no or limited overshoot). From 2034 to 2035, the Sub-Fund's carbon footprint aims at falling to (net-) zero.

To this end, the product invests in «Green Champions», namely companies enabling substantial emissions reduction through innovative solutions, and «Climate Pledgers», companies on a temperature trajectory below 2°C, in line with the Paris Agreement. This investment approach will allow investors to harness opportunities and mitigate risks stemming from the climate transition. The portfolio will consist of issuers on a temperature trajectory below 2°C, have high exposure to green revenues, and no exposure to stranded assets. Moreover, the product aims for an above-average ESG profile for the entire portfolio based on the J. Safra Sarasin Sustainability Matrix in order to endorse sustainable business practices. To align the product with the «do not significantly harm» principles, it integrates environmental, social and governance aspects (ESG) along the investment process. This Sub-Fund qualifies as a financial product under Art. 9 of the SFDR.

The financial product aims to contribute to a number of environmental objectives such as climate change mitigation, climate change adaptation, the sustainable use and protection of water and marine resources, the transition to a circular economy, pollution prevention and control, and the protection and restoration of biodiversity and ecosystems. The focus is currently on climate mitigation and adaptation, as well as the sustainable use and protection of water and marine resources.

# Other unaudited information (continued)

## **Art. 9 (continued)**

Until data coverage for the assessment of the EU Taxonomy alignment is broader and more reliable, the investment manager cannot accurately calculate to what extent the sustainable investments with an environmental objective are aligned with the EU Taxonomy. As data availability improves, it is expected that this calculation will become more accurate and hence more meaningful information will be made available to investors in the coming years. Such data will therefore be integrated in a future version of this document.

Pursuant to Article 11 of the EU Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector ("SFDR"), over the period, the Sustainable Equity Global Climate 2035 Sub-Fund aimed at 100% of the holdings being ESG A -rated and thereby part of the Best-In-Class universe according to our J. Safra Sarasin Sustainability Matrix®. As at 30.06.2022, the average portfolio temperature was 1.7°C compared to the benchmark temperature of 3.1°C, calculated with our proprietary portfolio temperature methodology. The share of green revenues was 25.1% compared to a benchmark value of 6.5% as defined by the JSS methodology to determine the share of revenues from products and services that contribute to achieving the energy transition or preserving natural capital.

### JSS Sustainable Equity - Green Planet

The Sub-Fund seeks to achieve long-term capital appreciation by investing worldwide in equities and focussing on companies contributing to green solutions. The objective is to invest in a portfolio of companies of which the average share of «Green» revenues to total revenues is at least 30% across the portfolio, with the intention to increase this percentage over time depending on the availability of such solutions. Investee companies may be characterised by their contribution to improving water, soil and air quality, preserving biodiversity or fighting against climate change. The Sub-fund mainly invests in four areas including ecosystem protection, resource efficiency, new energies and smart mobility.

Until data coverage for the assessment of the EU Taxonomy alignment is broader and more reliable, the investment manager cannot accurately calculate to what extent the sustainable investments with an environmental objective are aligned with the EU Taxonomy. As data availability improves, it is expected that this calculation will become more accurate and hence more meaningful information will be made available to investors in the coming years. Such data will therefore be integrated in a future version of this document.

Pursuant to Article 11 of the EU Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial services sector ("SFDR"), over the period, the Sub-Fund aimed at 90% of the equities being ESG A -rated and thereby part of the Best-In-Class universe according to our J. Safra Sarasin Sustainability Matrix®. As at 30.06.2022, the share of green revenues was 39.8% compared to a benchmark value of 6.5% as defined by the JSS methodology to determine the share of revenues from products and services that contribute to achieving the energy transition or preserving natural capital.