



J. Safra Sarasin

JSS Investmentfonds SICAV

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

**Annual report including audited financial
statements**

30 June 2023

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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Information*

as of 30.06.2023

	Class Name	ISIN	Benchmark
JSS Sustainable Bond - Emerging Markets Corporate IG	-C CHF acc hedged-	LU1073944271	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-C EUR acc hedged-	LU1073944354	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-C USD acc-	LU1073944198	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-C USD dist-	LU1210450364	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-I CHF acc hedged-	LU1073944511	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-I USD acc-	LU1073944438	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-I USD dist-	LU1210450448	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-P CHF acc hedged-	LU1073943893	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-P EUR acc hedged-	LU1073943976	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-P EUR dist hedged-	LU1244594351	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-P USD acc-	LU1073943620	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-P USD dist-	LU1210450281	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y CHF acc hedged-	LU1201473821	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y CHF dist hedged-	LU1244594948	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y EUR acc hedged-	LU1201474043	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y EUR dist hedged-	LU1244595085	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y GBP dist hedged-	LU1545798859	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y USD acc-	LU1201474126	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y USD dist-	LU1210450521	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Equity - Systematic Emerging Markets	-C USD acc-	LU0950588334	MSCI Emerging Markets NR Index USD
JSS Sustainable Equity - Systematic Emerging Markets	-C USD dist-	LU1732170136	MSCI Emerging Markets NR Index USD
JSS Sustainable Equity - Systematic Emerging Markets	-I USD acc-	LU1111702400	MSCI Emerging Markets NR Index USD
JSS Sustainable Equity - Systematic Emerging Markets	-M USD acc-	LU1860229043	MSCI Emerging Markets NR Index USD
JSS Sustainable Equity - Systematic Emerging Markets	-P USD dist-	LU0068337053	MSCI Emerging Markets NR Index USD
JSS Sustainable Equity - Global Dividend	-C EUR acc-	LU0950588763	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-C EUR dist-	LU1732170649	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-C GBP acc-	LU1354468743	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-C H1 GBP dist-	LU2592797984	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-C USD acc-	LU1111702822	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-C USD dist-	LU2076226567	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-E USD acc-	LU2076227615	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-E USD dist-	LU2076227532	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-I USD acc-	LU1111703044	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-I10 EUR acc-	LU2569393635	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-M USD acc-	LU2076228340	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-P EUR acc-	LU0533812276	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-P EUR dist-	LU0375216479	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-P USD acc-	LU1096892549	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-P USD dist-	LU1732170565	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-S EUR acc-	LU1842717297	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-S EUR dist-	LU1842717370	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-Y EUR dist-	LU2076227706	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-Y USD acc-	LU2076228001	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-Y USD dist-	LU2076227961	MSCI World NR Index
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-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.
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-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.
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-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.
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-C EUR acc-	LU0950589068	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-C EUR dist-	LU1732171027	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-P EUR dist-	LU0058893917	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.

* please refer to Note 17

Information* (continued)

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	Class Name	ISIN	Benchmark
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-S EUR acc-	LU1842716646	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
JSS Sustainable Multi Asset - Thematic Growth (EUR)	-P EUR acc-	LU0198388380	45% MSCI World NR Index EUR, 30% MSCI World NR Index EUR Hedged, 25% ICE BofA Euro Broad Market Index.
JSS Twelve Sustainable Insurance Bond	-C CHF acc hedged-	LU1111708860	None
JSS Twelve Sustainable Insurance Bond	-C EUR acc-	LU1111708787	None
JSS Twelve Sustainable Insurance Bond	-C GBP acc hedged-	LU1111709082	None
JSS Twelve Sustainable Insurance Bond	-C USD acc hedged-	LU1111708944	None
JSS Twelve Sustainable Insurance Bond	-I CHF acc hedged-	LU1111709322	None
JSS Twelve Sustainable Insurance Bond	-I EUR acc-	LU1111709249	None
JSS Twelve Sustainable Insurance Bond	-I USD acc hedged-	LU1111709595	None
JSS Twelve Sustainable Insurance Bond	-I USD dist hedged-	LU1244595754	None
JSS Twelve Sustainable Insurance Bond	-I10 CHF acc hedged-	LU2075973177	None
JSS Twelve Sustainable Insurance Bond	-I10 EUR acc-	LU2075973334	None
JSS Twelve Sustainable Insurance Bond	-I3 CHF acc hedged-	LU2075972286	None
JSS Twelve Sustainable Insurance Bond	-I30 CHF acc hedged-	LU1629314078	None
JSS Twelve Sustainable Insurance Bond	-I30 EUR acc-	LU1629313856	None
JSS Twelve Sustainable Insurance Bond	-I30 EUR dist-	LU1629313930	None
JSS Twelve Sustainable Insurance Bond	-I30 GBP dist hedged-	LU1629314581	None
JSS Twelve Sustainable Insurance Bond	-I30 USD acc hedged-	LU1629314235	None
JSS Twelve Sustainable Insurance Bond	-I30 USD dist hedged-	LU1629314318	None
JSS Twelve Sustainable Insurance Bond	-IZ3 CHF acc hedged-	LU2075975206	None
JSS Twelve Sustainable Insurance Bond	-IZ3 EUR acc-	LU2075975461	None
JSS Twelve Sustainable Insurance Bond	-IZ3 EUR dist-	LU2075975545	None
JSS Twelve Sustainable Insurance Bond	-IZ10 USD acc hedged-	LU2075977087	None
JSS Twelve Sustainable Insurance Bond	-IZ10 CHF acc hedged-	LU2075976600	None
JSS Twelve Sustainable Insurance Bond	-IZ10 GBP acc hedged-	LU2075977327	None
JSS Twelve Sustainable Insurance Bond	-P CHF acc hedged-	LU1111708431	None
JSS Twelve Sustainable Insurance Bond	-P EUR acc-	LU1111708357	None
JSS Twelve Sustainable Insurance Bond	-P EUR dist-	LU1210451099	None
JSS Twelve Sustainable Insurance Bond	-P USD acc hedged-	LU1111708514	None
JSS Twelve Sustainable Insurance Bond	-P USD dist hedged-	LU1244595242	None
JSS Sustainable Equity - Global Thematic	-C CHF acc-	LU2076229074	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-C EUR acc-	LU0950589498	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-C EUR dist-	LU1732171373	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-C GBP acc-	LU2076229405	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-C USD acc-	LU1111703127	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I EUR acc-	LU0405184523	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I USD (BRL hedged) acc-	LU2067136072	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I USD acc-	LU1111703390	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I USD dist-	LU1991390706	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I10 CHF acc-	LU2008796604	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I10 EUR acc-	LU2008796273	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I10 USD acc-	LU2008796430	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I30 CHF acc-	LU2427699371	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-IH1 NOK acc-	LU2076230247	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-M CHF acc-	LU2499280977	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-M EUR acc-	LU0950589571	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P EUR acc-	LU0480508919	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P EUR dist-	LU0229773345	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P SGD acc-	LU2361429579	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P USD acc-	LU1111703473	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P USD dist-	LU1732171290	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-S EUR dist-	LU2076230833	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-Y EUR acc-	LU1205684001	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-Y USD dist-	LU2161043588	MSCI World NR Index
JSS Sustainable Bond - Global Short-term	-C CHF acc hedged-	LU1073945245	ICE BofA Swiss Franc 3-Month Deposit Offered Rate Constant Maturity Index

* please refer to Note 17

Information* (continued)

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	Class Name	ISIN	Benchmark
JSS Sustainable Bond - Global Short-term	-C EUR acc hedged-	LU1073945328	ICE BofA Euro Currency 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-C EUR dist hedged-	LU1244596133	ICE BofA Euro Currency 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-C USD acc-	LU1073945161	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-C USD dist-	LU1210452063	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-I USD acc-	LU1073945591	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-P CHF acc hedged-	LU1073944941	ICE BofA Swiss Franc 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-P EUR acc hedged-	LU1073945088	ICE BofA Euro Currency 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-P USD acc-	LU1073944867	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-P USD dist-	LU1210451842	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-Y CHF acc hedged-	LU1201473581	ICE BofA Swiss Franc 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-Y EUR acc hedged-	LU1201473664	ICE BofA Euro Currency 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond - Global Short-term	-Y USD dist-	LU1210452659	ICE BofA US Dollar 3-Month Deposit Offered Rate Constant Maturity Index
JSS Sustainable Bond CHF	-C CHF acc-	LU0950591809	SBI Foreign AAA-BBB TR Index
JSS Sustainable Bond CHF	-M CHF acc-	LU0950591981	SBI Foreign AAA-BBB TR Index
JSS Sustainable Bond CHF	-P CHF dist-	LU0121751324	SBI Foreign AAA-BBB TR Index
JSS Sustainable Bond - Euro Broad	-C CHF acc hedged-	LU2076224786	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-C EUR acc-	LU0950592104	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-C EUR dist-	LU1732171969	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-I EUR acc-	LU2076225163	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-I EUR dist-	LU2076225247	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-P CHF dist hedged-	LU2076224273	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-P EUR acc-	LU2076223622	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-P EUR dist-	LU0158938935	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-Y CHF acc hedged-	LU2076226054	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-Y EUR acc-	LU1752454568	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-Y EUR dist-	LU1752454485	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - EUR Corporates	-C EUR acc-	LU0950591718	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-C EUR dist-	LU1732172009	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-I EUR acc-	LU0734492860	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-M EUR acc-	LU0776582891	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-P EUR dist-	LU0045164786	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-Y CHF dist hedged-	LU2312587103	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-Y EUR acc-	LU1205683706	ICE BofA Euro Corporate Index
JSS Sustainable Equity - Europe	-C EUR acc-	LU0950592369	MSCI Europe NR Index
JSS Sustainable Equity - Europe	-P EUR acc-	LU0484532444	MSCI Europe NR Index
JSS Sustainable Equity - Europe	-P EUR dist-	LU0058891119	MSCI Europe NR Index
JSS Sustainable Equity - Europe	-P USD acc-	LU1096900078	MSCI Europe NR Index
JSS Sustainable Equity - Europe	-Y EUR acc-	LU1205683888	MSCI Europe NR Index
JSS Sustainable Equity - Global Climate 2035	-C CHF acc-	LU2273127774	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-C EUR acc-	LU0950592443	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-C USD acc-	LU1111704364	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-I CHF acc-	LU2273128319	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-I EUR acc-	LU1111704521	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-M CHF acc-	LU2499280894	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-M EUR acc-	LU0749004452	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-P EUR dist-	LU0097427784	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-P USD acc-	LU1111704448	MSCI World NR Index
JSS Sustainable Equity - Real Estate Global	-C EUR acc-	LU0950592872	S&P Developed Property Index in EUR

* please refer to Note 17

Information* (continued)

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	Class Name	ISIN	Benchmark
JSS Sustainable Equity - Real Estate Global	-C EUR dist-	LU1991392827	S&P Developed Property Index in EUR
JSS Sustainable Equity - Real Estate Global	-I EUR acc-	LU0950592955	S&P Developed Property Index in EUR
JSS Sustainable Equity - Real Estate Global	-P EUR acc-	LU0288928376	S&P Developed Property Index in EUR
JSS Sustainable Equity - Real Estate Global	-P EUR dist-	LU1991392074	S&P Developed Property Index in EUR
JSS Sustainable Equity - Real Estate Global	-P USD acc-	LU1111705098	S&P Developed Property Index in USD
JSS Sustainable Equity - USA	-C USD acc-	LU0950593094	MSCI USA NR Index
JSS Sustainable Equity - USA	-I USD acc-	LU1111705254	MSCI USA NR Index
JSS Sustainable Equity - USA	-I USD dist-	LU2076232961	MSCI USA NR Index
JSS Sustainable Equity - USA	-I10 USD acc-	LU2427700138	MSCI USA NR Index
JSS Sustainable Equity - USA	-P USD acc-	LU0526864581	MSCI USA NR Index
JSS Sustainable Equity - USA	-P USD dist-	LU2076232706	MSCI USA NR Index
JSS Sustainable Equity - USA	-Y USD acc-	LU1629314664	MSCI USA NR Index
JSS Sustainable Multi Asset - Global Opportunities	-C EUR acc-	LU0950593177	None
JSS Sustainable Multi Asset - Global Opportunities	-I EUR acc-	LU1842720168	None
JSS Sustainable Multi Asset - Global Opportunities	-I EUR dist-	LU1842720242	None
JSS Sustainable Multi Asset - Global Opportunities	-I H2 CHF dist-	LU2273130562	None
JSS Sustainable Multi Asset - Global Opportunities	-I USD H2 acc-	LU1842720325	None
JSS Sustainable Multi Asset - Global Opportunities	-P CHF H2 acc-	LU1111702079	None
JSS Sustainable Multi Asset - Global Opportunities	-P EUR acc-	LU1111705338	None
JSS Sustainable Multi Asset - Global Opportunities	-P EUR dist-	LU0058892943	None
JSS Sustainable Multi Asset - Global Opportunities	-P USD H2 acc-	LU1842719665	None
JSS Sustainable Equity - Green Planet	-C CHF H1 acc-	LU1111702236	None
JSS Sustainable Equity - Green Planet	-C EUR acc-	LU0950593250	None
JSS Sustainable Equity - Green Planet	-C EUR dist-	LU1732172694	None
JSS Sustainable Equity - Green Planet	-C USD acc-	LU1111705684	None
JSS Sustainable Equity - Green Planet	-C USD dist-	LU1732172777	None
JSS Sustainable Equity - Green Planet	-I CHF acc-	LU1965939850	None
JSS Sustainable Equity - Green Planet	-I EUR acc-	LU0333595519	None
JSS Sustainable Equity - Green Planet	-I EUR dist-	LU1732172850	None
JSS Sustainable Equity - Green Planet	-I10 EUR acc-	LU2427703074	None
JSS Sustainable Equity - Green Planet	-P CHF H1 acc -	LU1111702319	None
JSS Sustainable Equity - Green Planet	-P EUR acc-	LU0707700596	None
JSS Sustainable Equity - Green Planet	-P EUR dist-	LU0333595436	None
JSS Sustainable Equity - Green Planet	-P GBP dist-	LU1545800341	None
JSS Sustainable Equity - Green Planet	-P USD H1 acc-	LU1120832198	None
JSS Sustainable Equity - Green Planet	-P USD dist-	LU0950593417	None
JSS Sustainable Equity - Green Planet	-S EUR dist-	LU1842716729	None
JSS Sustainable Equity - Green Planet	-Y EUR acc-	LU1205684183	None
JSS Bond - USD High Yield	-C EUR acc hedged-	LU1184841341	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-C USD acc-	LU1184840962	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-C USD dist-	LU1210450109	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-I CHF acc hedged-	LU1184841937	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-I USD acc-	LU1184841770	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-I USD dist-	LU1210450018	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P CHF acc hedged-	LU1184840293	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P CHF dist hedged-	LU1184840459	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P EUR acc hedged-	LU1184840533	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P EUR dist hedged-	LU1184840707	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P USD acc-	LU1184840020	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index

* please refer to Note 17

Information* (continued)

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	Class Name	ISIN	Benchmark
JSS Bond - USD High Yield	-P USD dist	LU1210449945	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Sustainable Bond - Total Return Global	-C CHF acc hedged	LU1332517405	None
JSS Sustainable Bond - Total Return Global	-C EUR acc hedged	LU1332517660	None
JSS Sustainable Bond - Total Return Global	-C USD acc	LU1332517231	None
JSS Sustainable Bond - Total Return Global	-C USD dist	LU1332517314	None
JSS Sustainable Bond - Total Return Global	-I CHF acc hedged	LU1332518122	None
JSS Sustainable Bond - Total Return Global	-I EUR acc hedged	LU1332518478	None
JSS Sustainable Bond - Total Return Global	-I EUR dist hedged	LU1332518551	None
JSS Sustainable Bond - Total Return Global	-I USD acc	LU1332517827	None
JSS Sustainable Bond - Total Return Global	-I USD dist	LU1332518049	None
JSS Sustainable Bond - Total Return Global	-M CHF acc hedged	LU1332518635	None
JSS Sustainable Bond - Total Return Global	-P CHF acc hedged	LU1332516852	None
JSS Sustainable Bond - Total Return Global	-P EUR acc hedged	LU1332517074	None
JSS Sustainable Bond - Total Return Global	-P EUR dist hedged	LU1332517157	None
JSS Sustainable Bond - Total Return Global	-P USD acc	LU1332516696	None
JSS Sustainable Bond - Total Return Global	-P USD dist	LU1332516779	None
JSS Sustainable Bond - Total Return Global	-Y CHF acc hedged	LU1405747244	None
JSS Sustainable Bond - Total Return Global	-Y EUR acc hedged	LU1405747327	None
JSS Sustainable Bond - Total Return Global	-Y GBP dist hedged	LU1405749539	None
JSS Sustainable Bond - Total Return Global	-Y USD acc	LU1405747087	None
JSS Sustainable Bond - Total Return Global	-Y USD dist	LU1405747160	None
JSS Sustainable Equity - Next-Gen Consumer	-C EUR acc	LU1752455532	None
JSS Sustainable Equity - Next-Gen Consumer	-C EUR dist	LU1752455615	None
JSS Sustainable Equity - Next-Gen Consumer	-C USD acc	LU1752455375	None
JSS Sustainable Equity - Next-Gen Consumer	-E EUR acc	LU2161045799	None
JSS Sustainable Equity - Next-Gen Consumer	-E EUR dist	LU2161045872	None
JSS Sustainable Equity - Next-Gen Consumer	-I USD acc	LU1752455888	None
JSS Sustainable Equity - Next-Gen Consumer	-P EUR acc	LU1752454998	None
JSS Sustainable Equity - Next-Gen Consumer	-P EUR dist	LU1752455292	None
JSS Sustainable Equity - Next-Gen Consumer	-P USD acc	LU1752454642	None
JSS Sustainable Equity - Next-Gen Consumer	-P USD dist	LU1752454725	None
JSS Sustainable Equity - Next-Gen Consumer	-Y USD acc	LU1752456001	None
JSS Sustainable Equity - Next-Gen Consumer	-Y USD dist	LU1752456266	None
JSS Sustainable Equity - Tech Disruptors	-C CHF acc	LU1842718345	None
JSS Sustainable Equity - Tech Disruptors	-C EUR acc	LU1752457405	None
JSS Sustainable Equity - Tech Disruptors	-C USD acc	LU1752456936	None
JSS Sustainable Equity - Tech Disruptors	-C USD dist	LU1752457157	None
JSS Sustainable Equity - Tech Disruptors	-E USD acc	LU1842717453	None
JSS Sustainable Equity - Tech Disruptors	-E USD dist	LU1842717537	None
JSS Sustainable Equity - Tech Disruptors	-I CHF acc	LU1842718691	None
JSS Sustainable Equity - Tech Disruptors	-I EUR acc	LU2076231567	None
JSS Sustainable Equity - Tech Disruptors	-I USD (BRL hedged) acc	LU1842717883	None
JSS Sustainable Equity - Tech Disruptors	-I USD acc	LU1752458551	None
JSS Sustainable Equity - Tech Disruptors	-I10 USD acc	LU2273126701	None
JSS Sustainable Equity - Tech Disruptors	-M USD acc	LU1842718006	None
JSS Sustainable Equity - Tech Disruptors	-P CHF dist	LU1842718261	None
JSS Sustainable Equity - Tech Disruptors	-P EUR acc	LU1752456696	None
JSS Sustainable Equity - Tech Disruptors	-P EUR dist	LU1752456852	None
JSS Sustainable Equity - Tech Disruptors	-P USD acc	LU1752456340	None
JSS Sustainable Equity - Tech Disruptors	-P USD dist	LU1752456423	None
JSS Sustainable Equity - Tech Disruptors	-Y USD acc	LU1752458049	None
JSS Sustainable Equity - Tech Disruptors	-Y USD dist	LU1752458478	None
JSS Sustainable Bond - Emerging Markets Local Currency	-C USD acc	LU1835934479	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Sustainable Bond - Emerging Markets Local Currency	-C USD dist	LU1835934552	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD

* please refer to Note 17

Information* (continued)

as of 30.06.2023

	Class Name	ISIN	Benchmark
JSS Sustainable Bond - Emerging Markets Local Currency	-I USD acc-	LU1835934636	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Sustainable Bond - Emerging Markets Local Currency	-I USD dist-	LU1835934719	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Sustainable Bond - Emerging Markets Local Currency	-M USD acc-	LU1835935013	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Sustainable Bond - Emerging Markets Local Currency	-P USD acc-	LU1835934123	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Sustainable Bond - Emerging Markets Local Currency	-P USD dist-	LU1835934396	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Sustainable Bond - Emerging Markets Local Currency	-Y USD acc-	LU1835934800	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Sustainable Bond - Emerging Markets Local Currency	-Y USD dist-	LU1835934982	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Equity - All China	-C CHF acc-	LU1965940783	MSCI China All Shares NR Index
JSS Equity - All China	-C EUR acc-	LU1965940510	MSCI China All Shares NR Index
JSS Equity - All China	-C USD acc-	LU1900873875	MSCI China All Shares NR Index
JSS Equity - All China	-C USD dist-	LU1900873958	MSCI China All Shares NR Index
JSS Equity - All China	-I CHF acc-	LU1965941161	MSCI China All Shares NR Index
JSS Equity - All China	-I EUR acc-	LU1965940940	MSCI China All Shares NR Index
JSS Equity - All China	-I USD acc-	LU1900874097	MSCI China All Shares NR Index
JSS Equity - All China	-I10 USD acc-	LU2273125992	MSCI China All Shares NR Index
JSS Equity - All China	-P CHF acc-	LU1965940353	MSCI China All Shares NR Index
JSS Equity - All China	-P CHF dist-	LU1965940437	MSCI China All Shares NR Index
JSS Equity - All China	-P EUR acc-	LU1965940197	MSCI China All Shares NR Index
JSS Equity - All China	-P USD acc-	LU1900873529	MSCI China All Shares NR Index
JSS Equity - All China	-P USD dist-	LU1900873792	MSCI China All Shares NR Index

* please refer to Note 17

Information* (continued)

Total expense ratio as at 30.06.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - Emerging Markets Corporate IG -C CHF acc hedged-	LU1073944271	1.18	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C EUR acc hedged-	LU1073944354	1.18	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD acc-	LU1073944198	1.18	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD dist-	LU1210450364	1.18	-
JSS Sustainable Bond - Emerging Markets Corporate IG-I CHF acc hedged-	LU1073944511	1.10	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD acc-	LU1073944438	0.99	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD dist-	LU1210450448	0.99	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P CHF acc hedged-	LU1073943893	1.63	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR acc hedged-	LU1073943976	1.63	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR dist hedged-	LU1244594351	1.63	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD acc-	LU1073943620	1.63	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD dist-	LU1210450281	1.63	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF acc hedged-	LU1201473821	0.83	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF dist hedged-	LU1244594948	0.83	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR acc hedged-	LU1201474043	0.83	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR dist hedged-	LU1244595085	0.83	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y GBP dist hedged-	LU1545798859	0.83	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD acc-	LU1201474126	0.83	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD dist-	LU1210450521	0.83	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc-	LU0950588334	1.37	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist-	LU1732170136	1.37	-
JSS Sustainable Equity - Systematic Emerging Markets -I USD acc-	LU1111702400	1.08	-
JSS Sustainable Equity - Systematic Emerging Markets -M USD acc-	LU1860229043	0.32	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist-	LU0068337053	1.87	-
JSS Sustainable Equity - Global Dividend -C EUR acc-	LU0950588763	1.29	-
JSS Sustainable Equity - Global Dividend -C EUR dist-	LU1732170649	1.30	-
JSS Sustainable Equity - Global Dividend-C GBP acc-	LU1354468743	1.27	-
JSS Sustainable Equity - Global Dividend -C H1 GBP dist-	LU2592797984	1.28	-
JSS Sustainable Equity - Global Dividend -C USD acc-	LU1111702822	1.29	-
JSS Sustainable Equity - Global Dividend -C USD dist-	LU2076226567	1.30	-
JSS Sustainable Equity - Global Dividend -E USD acc-	LU2076227615	1.59	-
JSS Sustainable Equity - Global Dividend -E USD dist-	LU2076227532	1.58	-
JSS Sustainable Equity - Global Dividend -I USD acc-	LU1111703044	1.00	-
JSS Sustainable Equity - Global Dividend -I10 EUR acc-	LU2569393635	0.85	-
JSS Sustainable Equity - Global Dividend -M USD acc-	LU2076228340	0.25	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	LU0533812276	1.79	-
JSS Sustainable Equity - Global Dividend -P EUR dist-	LU0375216479	1.79	-
JSS Sustainable Equity - Global Dividend -P USD acc-	LU1096892549	1.79	-
JSS Sustainable Equity - Global Dividend -P USD dist-	LU1732170565	1.78	-
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 EUR dist-	LU2076227706	0.89	-
JSS Sustainable Equity - Global Dividend -Y USD acc-	LU2076228001	0.89	-
JSS Sustainable Equity - Global Dividend -Y USD dist-	LU2076227961	0.89	-
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -C CHF acc-	LU0950588920	1.30	-
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -C CHF dist-	LU1732170995	1.30	-
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -P CHF dist-	LU0058890657	1.80	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR acc-	LU0950589068	1.32	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR dist-	LU1732171027	1.33	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR dist-	LU0058893917	1.83	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -S EUR acc-	LU1842716646	1.08	-
JSS Sustainable Multi Asset - Thematic Growth (EUR) -P EUR acc-	LU0198388380	1.91	-
JSS Twelve Sustainable Insurance Bond -C CHF acc hedged-	LU1111708860	1.22	-
JSS Twelve Sustainable Insurance Bond -C EUR acc-	LU1111708787	1.22	-
JSS Twelve Sustainable Insurance Bond -C GBP acc hedged-	LU1111709082	1.22	-
JSS Twelve Sustainable Insurance Bond -C USD acc hedged-	LU1111708944	1.22	-
JSS Twelve Sustainable Insurance Bond -I CHF acc hedged-	LU1111709322	0.66	-
JSS Twelve Sustainable Insurance Bond -I EUR acc-	LU1111709249	0.66	-
JSS Twelve Sustainable Insurance Bond -I USD acc hedged-	LU1111709595	0.66	-
JSS Twelve Sustainable Insurance Bond -I USD dist hedged-	LU1244595754	0.59	-
JSS Twelve Sustainable Insurance Bond -I10 CHF acc hedged-	LU2075973177	0.61	-
JSS Twelve Sustainable Insurance Bond -I10 EUR acc-	LU2075973334	0.61	-
JSS Twelve Sustainable Insurance Bond -I3 CHF acc hedged-	LU2075972286	0.66	-

* please refer to Note 17

Information* (continued)

Total expense ratio as at 30.06.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Twelve Sustainable Insurance Bond -I30 CHF acc hedged-	LU1629314078	0.56	-
JSS Twelve Sustainable Insurance Bond -I30 EUR acc-	LU1629313856	0.56	-
JSS Twelve Sustainable Insurance Bond -I30 EUR dist-	LU1629313930	0.70	-
JSS Twelve Sustainable Insurance Bond -I30 GBP dist hedged-	LU1629314581	0.57	-
JSS Twelve Sustainable Insurance Bond -I30 USD acc hedged-	LU1629314235	0.62	-
JSS Twelve Sustainable Insurance Bond -I30 USD dist hedged-	LU1629314318	0.55	-
JSS Twelve Sustainable Insurance Bond -IZ3 CHF acc hedged-	LU2075975206	0.66	-
JSS Twelve Sustainable Insurance Bond -IZ3 EUR acc-	LU2075975461	0.66	-
JSS Twelve Sustainable Insurance Bond -IZ3 EUR dist-	LU2075975545	0.66	-
JSS Twelve Sustainable Insurance Bond -IZ10 USD acc hedged-	LU2075977087	0.61	-
JSS Twelve Sustainable Insurance Bond -IZ10 CHF acc hedged-	LU2075976600	0.61	-
JSS Twelve Sustainable Insurance Bond -IZ10 GBP acc hedged-	LU2075977327	0.61	-
JSS Twelve Sustainable Insurance Bond -P CHF acc hedged-	LU1111708431	1.32	-
JSS Twelve Sustainable Insurance Bond -P EUR acc-	LU1111708357	1.32	-
JSS Twelve Sustainable Insurance Bond -P EUR dist-	LU1210451099	1.32	-
JSS Twelve Sustainable Insurance Bond -P USD acc hedged-	LU1111708514	1.32	-
JSS Twelve Sustainable Insurance Bond -P USD dist hedged-	LU1244595242	1.32	-
JSS Sustainable Equity - Global Thematic -C CHF acc-	LU2076229074	1.54	-
JSS Sustainable Equity - Global Thematic -C EUR acc-	LU0950589498	1.54	-
JSS Sustainable Equity - Global Thematic -C EUR dist-	LU1732171373	1.54	-
JSS Sustainable Equity - Global Thematic -C GBP acc-	LU2076229405	1.52	-
JSS Sustainable Equity - Global Thematic -C USD acc-	LU1111703127	1.54	-
JSS Sustainable Equity - Global Thematic -I EUR acc-	LU0405184523	1.40	-
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	LU2067136072	1.06	-
JSS Sustainable Equity - Global Thematic -I USD acc-	LU1111703390	1.40	-
JSS Sustainable Equity - Global Thematic -I USD dist-	LU1991390706	1.40	-
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	LU2008796604	0.81	-
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	LU2008796273	0.90	-
JSS Sustainable Equity - Global Thematic -I10 USD acc-	LU2008796430	0.90	-
JSS Sustainable Equity - Global Thematic -I30 CHF acc-	LU2427699371	0.83	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	LU2076230247	1.40	-
JSS Sustainable Equity - Global Thematic -M CHF acc-	LU2499280977	0.38	-
JSS Sustainable Equity - Global Thematic -M EUR acc-	LU0950589571	0.37	-
JSS Sustainable Equity - Global Thematic -P EUR acc-	LU0480508919	2.04	-
JSS Sustainable Equity - Global Thematic -P EUR dist-	LU0229773345	2.04	-
JSS Sustainable Equity - Global Thematic -P SGD acc-	LU2361429579	2.04	-
JSS Sustainable Equity - Global Thematic -P USD acc-	LU1111703473	2.04	-
JSS Sustainable Equity - Global Thematic -P USD dist-	LU1732171290	2.03	-
JSS Sustainable Equity - Global Thematic -S EUR dist-	LU2076230833	1.04	-
JSS Sustainable Equity - Global Thematic -Y EUR acc-	LU1205684001	0.89	-
JSS Sustainable Equity - Global Thematic -Y USD dist-	LU2161043588	0.89	-
JSS Sustainable Bond - Global Short-term -C CHF acc hedged-	LU1073945245	1.00	-
JSS Sustainable Bond - Global Short-term -C EUR acc hedged-	LU1073945328	1.00	-
JSS Sustainable Bond - Global Short-term -C EUR dist hedged-	LU1244596133	0.97	-
JSS Sustainable Bond - Global Short-term -C USD acc-	LU1073945161	0.99	-
JSS Sustainable Bond - Global Short-term -C USD dist-	LU1210452063	0.99	-
JSS Sustainable Bond - Global Short-term -I USD acc-	LU1073945591	0.86	-
JSS Sustainable Bond - Global Short-term -P CHF acc hedged-	LU1073944941	1.09	-
JSS Sustainable Bond - Global Short-term -P EUR acc hedged-	LU1073945088	1.11	-
JSS Sustainable Bond - Global Short-term -P USD acc-	LU1073944867	1.09	-
JSS Sustainable Bond - Global Short-term -P USD dist-	LU1210451842	1.09	-
JSS Sustainable Bond - Global Short-term -Y CHF acc hedged-	LU1201473581	0.69	-
JSS Sustainable Bond - Global Short-term -Y EUR acc hedged-	LU1201473664	0.69	-
JSS Sustainable Bond - Global Short-term -Y USD dist-	LU1210452659	0.70	-
JSS Sustainable Bond CHF -C CHF acc-	LU0950591809	0.84	-
JSS Sustainable Bond CHF -M CHF acc-	LU0950591981	0.44	-
JSS Sustainable Bond CHF -P CHF dist-	LU0121751324	1.08	-
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	LU2076224786	0.76	-
JSS Sustainable Bond - Euro Broad -C EUR acc-	LU0950592104	0.76	-
JSS Sustainable Bond - Euro Broad -C EUR dist-	LU1732171969	0.76	-
JSS Sustainable Bond - Euro Broad -I EUR acc-	LU2076225163	0.49	-
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	LU2076224273	1.00	-
JSS Sustainable Bond - Euro Broad -P EUR acc-	LU2076223622	1.01	-

* please refer to Note 17

Information* (continued)

Total expense ratio as at 30.06.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - Euro Broad -P EUR dist-	LU0158938935	1.00	-
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	0.66	-
JSS Sustainable Bond - EUR Corporates -C EUR acc-	LU0950591718	0.81	-
JSS Sustainable Bond - EUR Corporates -C EUR dist-	LU1732172009	0.81	-
JSS Sustainable Bond - EUR Corporates -I EUR acc-	LU0734492860	0.67	-
JSS Sustainable Bond - EUR Corporates -M EUR acc-	LU0776582891	0.37	-
JSS Sustainable Bond - EUR Corporates -P EUR dist-	LU0045164786	1.06	-
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged-	LU2312587103	0.66	-
JSS Sustainable Bond - EUR Corporates -Y EUR acc-	LU1205683706	0.66	-
JSS Sustainable Equity - Europe -C EUR acc-	LU0950592369	1.34	-
JSS Sustainable Equity - Europe -P EUR acc-	LU0484532444	1.69	-
JSS Sustainable Equity - Europe -P EUR dist-	LU0058891119	1.69	-
JSS Sustainable Equity - Europe -P USD acc-	LU1096900078	1.69	-
JSS Sustainable Equity - Europe -Y EUR acc-	LU1205683888	0.74	-
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 -I EUR acc-	LU1111704521	1.08	-
JSS Sustainable Equity - Global Climate 2035 -M CHF acc-	LU2499280894	0.27	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	LU0749004452	0.25	-
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	LU0097427784	1.80	-
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	LU1111704448	1.80	-
JSS Sustainable Equity - Real Estate Global -C EUR acc-	LU0950592872	1.35	-
JSS Sustainable Equity - Real Estate Global -C EUR dist-	LU1991392827	1.35	-
JSS Sustainable Equity - Real Estate Global -I EUR acc-	LU0950592955	1.20	-
JSS Sustainable Equity - Real Estate Global -P EUR acc-	LU0288928376	1.85	-
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	1.02	-
JSS Sustainable Equity - USA -I USD dist-	LU2076232961	0.95	-
JSS Sustainable Equity - USA -I10 USD acc-	LU2427700138	0.85	-
JSS Sustainable Equity - USA -P USD acc-	LU0526864581	1.69	-
JSS Sustainable Equity - USA -P USD dist-	LU2076232706	1.69	-
JSS Sustainable Equity - USA -Y USD acc-	LU1629314664	0.69	-
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc-	LU0950593177	1.25	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR acc-	LU1842720168	0.91	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR dist-	LU1842720242	0.90	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	LU2273130562	0.89	-
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc-	LU1842720325	0.90	-
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc-	LU1111702079	1.72	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc-	LU1111705338	1.72	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist-	LU0058892943	1.72	-
JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc-	LU1842719665	1.72	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc-	LU1111702236	1.64	-
JSS Sustainable Equity - Green Planet -C EUR acc-	LU0950593250	1.64	-
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	1.06	-
JSS Sustainable Equity - Green Planet -I EUR acc-	LU0333595519	1.06	-
JSS Sustainable Equity - Green Planet -I EUR dist-	LU1732172850	1.05	-
JSS Sustainable Equity - Green Planet -I10 EUR acc-	LU2427703074	0.98	-
JSS Sustainable Equity - Green Planet -P CHF H1 acc -	LU1111702319	2.04	-
JSS Sustainable Equity - Green Planet -P EUR acc-	LU0707700596	2.04	-
JSS Sustainable Equity - Green Planet -P EUR dist-	LU0333595436	2.04	-
JSS Sustainable Equity - Green Planet -P GBP dist-	LU1545800341	2.03	-
JSS Sustainable Equity - Green Planet -P USD H1 acc-	LU1120832198	2.04	-
JSS Sustainable Equity - Green Planet -P USD dist-	LU0950593417	2.04	-
JSS Sustainable Equity - Green Planet -S EUR dist-	LU1842716729	1.29	-

* please refer to Note 17

Information* (continued)

Total expense ratio as at 30.06.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Equity - Green Planet -Y EUR acc-	LU1205684183	0.89	-
JSS Bond - USD High Yield -C EUR acc hedged-	LU1184841341	1.42	-
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	1.23	-
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	1.73	-
JSS Bond - USD High Yield -P EUR acc hedged-	LU1184840533	1.72	-
JSS Bond - USD High Yield -P EUR dist hedged-	LU1184840707	1.72	-
JSS Bond - USD High Yield -P USD acc-	LU1184840020	1.72	-
JSS Bond - USD High Yield -P USD dist-	LU1210449945	1.72	-
JSS Sustainable Bond - Total Return Global -C CHF acc hedged-	LU1332517405	0.94	-
JSS Sustainable Bond - Total Return Global -C EUR acc hedged-	LU1332517660	0.94	-
JSS Sustainable Bond - Total Return Global -C USD acc-	LU1332517231	0.94	-
JSS Sustainable Bond - Total Return Global -C USD dist-	LU1332517314	0.94	-
JSS Sustainable Bond - Total Return Global -I CHF acc hedged-	LU1332518122	0.75	-
JSS Sustainable Bond - Total Return Global -I EUR acc hedged-	LU1332518478	0.76	-
JSS Sustainable Bond - Total Return Global -I EUR dist hedged-	LU1332518551	0.75	-
JSS Sustainable Bond - Total Return Global -I USD acc-	LU1332517827	0.75	-
JSS Sustainable Bond - Total Return Global -I USD dist-	LU1332518049	0.75	-
JSS Sustainable Bond - Total Return Global -M CHF acc hedged-	LU1332518635	0.37	-
JSS Sustainable Bond - Total Return Global -P CHF acc hedged-	LU1332516852	1.29	-
JSS Sustainable Bond - Total Return Global -P EUR acc hedged-	LU1332517074	1.30	-
JSS Sustainable Bond - Total Return Global -P EUR dist hedged-	LU1332517157	1.29	-
JSS Sustainable Bond - Total Return Global -P USD acc-	LU1332516696	1.29	-
JSS Sustainable Bond - Total Return Global -P USD dist-	LU1332516779	1.29	-
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged-	LU1405747244	0.64	-
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged-	LU1405747327	0.64	-
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged-	LU1405749539	0.64	-
JSS Sustainable Bond - Total Return Global -Y USD acc-	LU1405747087	0.64	-
JSS Sustainable Bond - Total Return Global -Y USD dist-	LU1405747160	0.64	-
JSS Sustainable Equity - Next-Gen Consumer -C EUR acc-	LU1752455532	1.63	-
JSS Sustainable Equity - Next-Gen Consumer -C EUR dist-	LU1752455615	1.63	-
JSS Sustainable Equity - Next-Gen Consumer -C USD acc-	LU1752455375	1.63	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR acc-	LU2161045799	1.83	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR dist-	LU2161045872	1.78	-
JSS Sustainable Equity - Next-Gen Consumer -I USD acc-	LU1752455888	1.12	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR acc-	LU1752454998	2.24	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR dist-	LU1752455292	2.22	-
JSS Sustainable Equity - Next-Gen Consumer -P USD acc-	LU1752454642	2.22	-
JSS Sustainable Equity - Next-Gen Consumer -P USD dist-	LU1752454725	2.23	-
JSS Sustainable Equity - Next-Gen Consumer -Y USD acc-	LU1752456001	1.01	-
JSS Sustainable Equity - Next-Gen Consumer -Y USD dist-	LU1752456266	1.01	-
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	1.29	-
JSS Sustainable Equity - Tech Disruptors -E USD acc-	LU1842717453	1.59	-
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	1.03	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	LU1842717883	1.11	-
JSS Sustainable Equity - Tech Disruptors -I USD acc-	LU1752458551	1.05	-
JSS Sustainable Equity - Tech Disruptors -I10 USD acc-	LU2273126701	0.95	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	LU1842718006	0.35	-
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	LU1842718261	1.89	-
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	LU1752456696	1.88	-
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	LU1752456852	1.89	-
JSS Sustainable Equity - Tech Disruptors -P USD acc-	LU1752456340	1.89	-
JSS Sustainable Equity - Tech Disruptors -P USD dist-	LU1752456423	1.89	-
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	LU1752458049	0.86	-

* please refer to Note 17

Information* (continued)

Total expense ratio as at 30.06.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	LU1752458478	0.86	-
JSS Sustainable Bond - Emerging Markets Local Currency -C USD acc-	LU1835934479	1.40	-
JSS Sustainable Bond - Emerging Markets Local Currency -C USD dist-	LU1835934552	1.40	-
JSS Sustainable Bond - Emerging Markets Local Currency -I USD acc-	LU1835934636	0.87	-
JSS Sustainable Bond - Emerging Markets Local Currency -I USD dist-	LU1835934719	0.87	-
JSS Sustainable Bond - Emerging Markets Local Currency -M USD acc-	LU1835935013	0.48	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD acc-	LU1835934123	1.90	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD dist-	LU1835934396	1.90	-
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD acc-	LU1835934800	0.90	-
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD dist-	LU1835934982	0.90	-
JSS Equity - All China -C CHF acc-	LU1965940783	1.59	-
JSS Equity - All China -C EUR acc-	LU1965940510	1.59	-
JSS Equity - All China -C USD acc-	LU1900873875	1.59	-
JSS Equity - All China -C USD dist-	LU1900873958	1.59	-
JSS Equity - All China -I CHF acc-	LU1965941161	1.24	-
JSS Equity - All China -I EUR acc-	LU1965940940	1.24	-
JSS Equity - All China -I USD acc-	LU1900874097	1.24	-
JSS Equity - All China -I10 USD acc-	LU2273125992	1.14	-
JSS Equity - All China -P CHF acc-	LU1965940353	1.99	-
JSS Equity - All China -P CHF dist-	LU1965940437	1.99	-
JSS Equity - All China -P EUR acc-	LU1965940197	1.99	-
JSS Equity - All China -P USD acc-	LU1900873529	1.99	-
JSS Equity - All China -P USD dist-	LU1900873792	1.99	-

* please refer to Note 17

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 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).

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

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.,
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L-4360 Esch-sur-Alzette,
Grand Duchy of Luxembourg

Paying agent for Switzerland

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Representative in Switzerland

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

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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,
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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

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Bond - Emerging Markets Corporate IG -C CHF acc hedged- LU1073944271			
Net assets	236 696.70	232 947.71	374 022.31
Net asset value per share	81.15	82.70	99.11
Shares Outstanding	2 916.78	2 816.78	3 773.81
JSS Sustainable Bond - Emerging Markets Corporate IG -C EUR acc hedged- LU1073944354			
Net assets	177 452.45	149 841.24	379 660.80
Net asset value per share	82.16	82.93	99.21
Shares Outstanding	2 159.84	1 806.84	3 826.84
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD acc- LU1073944198			
Net assets	4 855 260.09	5 348 950.51	7 046 571.68
Net asset value per share	113.02	110.81	130.99
Shares Outstanding	42 959.30	48 271.37	53 794.73
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD dist- LU1210450364			
Net assets	5 693 192.56	6 142 307.32	7 406 352.45
Net asset value per share	88.72	89.76	109.21
Shares Outstanding	64 170.34	68 430.34	67 817.53
JSS Sustainable Bond - Emerging Markets Corporate IG -I CHF acc hedged- LU1073944511			
Net assets	-	3 909 120.00	8 893 536.14
Net asset value per share	-	81.44	97.48
Shares Outstanding	-	48 000.00	91 234.47
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD acc- LU1073944438			
Net assets	149 749 914.79	155 342 446.64	200 617 774.78
Net asset value per share	115.16	112.70	132.97
Shares Outstanding	1 300 363.97	1 378 371.31	1 508 744.64
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD dist- LU1210450448			
Net assets	6 369 063.63	8 855 326.13	23 356 849.31
Net asset value per share	86.28	87.30	106.25
Shares Outstanding	73 818.54	101 435.58	219 829.17
JSS Sustainable Bond - Emerging Markets Corporate IG -P CHF acc hedged- LU1073943893			
Net assets	2 880 454.09	3 058 591.44	2 877 537.09
Net asset value per share	75.96	77.77	93.62
Shares Outstanding	37 920.67	39 328.68	30 736.35
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR acc hedged- LU1073943976			
Net assets	9 363 509.00	10 087 627.48	12 451 539.70
Net asset value per share	73.79	74.80	89.91
Shares Outstanding	126 894.01	134 861.33	138 488.93
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR dist hedged- LU1244594351			
Net assets	641 543.80	668 790.84	1 275 133.31
Net asset value per share	75.11	78.30	96.53
Shares Outstanding	8 541.39	8 541.39	13 209.71
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD acc- LU1073943620			
Net assets	53 295 788.75	60 619 004.64	86 594 384.18
Net asset value per share	108.86	107.22	127.31
Shares Outstanding	489 581.01	565 370.31	680 185.25
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD dist- LU1210450281			
Net assets	17 571 906.76	19 105 492.68	26 223 816.30
Net asset value per share	88.35	89.37	108.70
Shares Outstanding	198 889.72	213 779.71	241 249.46

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF acc hedged- LU1201473821			
Net assets	26 209 814.83	33 939 048.75	36 141 005.04
Net asset value per share	81.15	82.41	98.42
Shares Outstanding	322 979.85	411 831.68	367 212.00
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF dist hedged- LU1244594948			
Net assets	2 303 464.06	3 101 706.87	3 233 323.60
Net asset value per share	76.39	80.44	98.79
Shares Outstanding	30 154.00	38 559.26	32 729.26
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR acc hedged- LU1201474043			
Net assets	40 869 945.96	44 894 927.63	45 570 546.12
Net asset value per share	78.85	79.31	94.54
Shares Outstanding	518 325.25	566 068.94	482 023.97
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR dist hedged- LU1244595085			
Net assets	629 261.50	612 256.00	1 928 355.00
Net asset value per share	77.21	80.56	98.89
Shares Outstanding	8 150.00	7 600.00	19 500.00
JSS Sustainable Bond - Emerging Markets Corporate IG -Y GBP dist hedged- LU1545798859			
Net assets	5 097 029.74	4 508 423.11	5 216 801.14
Net asset value per share	79.45	81.53	99.09
Shares Outstanding	64 153.93	55 297.72	52 647.10
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD acc- LU1201474126			
Net assets	2 393 686.60	3 770 007.00	3 548 360.88
Net asset value per share	116.30	113.64	133.86
Shares Outstanding	20 582.00	33 175.00	26 508.00
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD dist- LU1210450521			
Net assets	48 882 079.19	59 794 094.59	54 905 112.91
Net asset value per share	81.25	82.22	99.58
Shares Outstanding	601 625.59	727 245.13	551 366.87
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc- LU0950588334			
Net assets	785 417.61	864 552.64	1 387 408.79
Net asset value per share	257.71	266.18	387.80
Shares Outstanding	3 047.68	3 248.00	3 577.64
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist- LU1732170136			
Net assets	516 140.89	540 248.81	1 223 878.72
Net asset value per share	69.66	71.95	104.83
Shares Outstanding	7 409.43	7 508.67	11 674.89
JSS Sustainable Equity - Systematic Emerging Markets -I USD acc- LU1111702400			
Net assets	10 579 347.04	9 249 455.52	-
Net asset value per share	67.46	69.48	-
Shares Outstanding	156 824.00	133 124.00	-
JSS Sustainable Equity - Systematic Emerging Markets -M USD acc- LU1860229043			
Net assets	1 930 690.00	-	-
Net asset value per share	94.18	-	-
Shares Outstanding	20 500.00	-	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist- LU0068337053			
Net assets	26 729 237.39	29 420 041.67	48 652 862.39
Net asset value per share	244.91	254.22	372.24
Shares Outstanding	109 139.02	115 726.70	130 702.94

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Global Dividend -C EUR acc- LU0950588763			
Net assets	11 331 754.10	10 257 113.64	2 266 538.60
Net asset value per share	136.97	125.59	121.18
Shares Outstanding	82 731.65	81 671.42	18 703.90
JSS Sustainable Equity - Global Dividend -C EUR dist- LU1732170649			
Net assets	6 955 618.07	2 987 789.42	840 714.51
Net asset value per share	134.31	124.62	121.42
Shares Outstanding	51 787.79	23 975.20	6 924.02
JSS Sustainable Equity - Global Dividend -C GBP acc- LU1354468743			
Net assets	500 750.00	-	-
Net asset value per share	100.15	-	-
Shares Outstanding	5 000.00	-	-
JSS Sustainable Equity - Global Dividend -C H1 GBP dist- LU2592797984			
Net assets	1 032 200.00	-	-
Net asset value per share	103.22	-	-
Shares Outstanding	10 000.00	-	-
JSS Sustainable Equity - Global Dividend -C USD acc- LU1111702822			
Net assets	7 438 954.71	7 843 358.45	2 252 816.48
Net asset value per share	123.01	108.09	118.30
Shares Outstanding	60 474.39	72 563.22	19 043.25
JSS Sustainable Equity - Global Dividend -C USD dist- LU2076226567			
Net assets	1 626 481.43	779 416.07	404 561.01
Net asset value per share	112.66	100.16	109.63
Shares Outstanding	14 437.08	7 781.71	3 690.24
JSS Sustainable Equity - Global Dividend -E USD acc- LU2076227615			
Net assets	3 322 351.51	3 982 416.63	4 797 923.49
Net asset value per share	132.77	117.01	128.45
Shares Outstanding	25 023.36	34 034.84	37 352.46
JSS Sustainable Equity - Global Dividend -E USD dist- LU2076227532			
Net assets	2 087 532.00	5 217 464.88	5 776 982.97
Net asset value per share	131.83	116.18	127.54
Shares Outstanding	15 835.03	44 908.46	45 295.46
JSS Sustainable Equity - Global Dividend -I USD acc- LU1111703044			
Net assets	10 354 475.28	261 957.00	-
Net asset value per share	103.10	90.33	-
Shares Outstanding	100 431.38	2 900.00	-
JSS Sustainable Equity - Global Dividend -I10 EUR acc- LU2569393635			
Net assets	10 862 774.52	-	-
Net asset value per share	102.19	-	-
Shares Outstanding	106 299.78	-	-
JSS Sustainable Equity - Global Dividend -M USD acc- LU2076228340			
Net assets	33 415 657.50	23 256 074.40	-
Net asset value per share	104.05	90.48	-
Shares Outstanding	321 150.00	257 030.00	-
JSS Sustainable Equity - Global Dividend -P EUR acc- LU0533812276			
Net assets	20 896 891.19	14 691 789.48	11 792 101.83
Net asset value per share	295.67	272.47	264.21
Shares Outstanding	70 676.40	53 920.76	44 631.55

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Global Dividend -P EUR dist- LU0375216479			
Net assets	8 852 598.46	8 173 382.08	6 304 015.72
Net asset value per share	256.49	237.79	231.82
Shares Outstanding	34 514.40	34 372.27	27 193.58
JSS Sustainable Equity - Global Dividend -P USD acc- LU1096892549			
Net assets	31 136 233.76	36 253 295.32	28 151 199.65
Net asset value per share	322.57	284.85	313.33
Shares Outstanding	96 525.51	127 271.53	89 845.21
JSS Sustainable Equity - Global Dividend -P USD dist- LU1732170565			
Net assets	5 407 564.83	6 635 233.22	2 982 819.89
Net asset value per share	108.54	95.84	105.42
Shares Outstanding	49 820.94	69 232.40	28 294.63
JSS Sustainable Equity - Global Dividend -S EUR acc- LU1842717297			
Net assets	1 654 075.32	1 517 445.25	1 894 373.98
Net asset value per share	150.41	137.57	132.41
Shares Outstanding	10 997.11	11 030.35	14 306.88
JSS Sustainable Equity - Global Dividend -S EUR dist- LU1842717370			
Net assets	3 162 041.73	3 219 065.11	3 435 656.41
Net asset value per share	142.41	132.17	128.75
Shares Outstanding	22 203.79	24 355.49	26 684.71
JSS Sustainable Equity - Global Dividend -Y EUR dist- LU2076227706			
Net assets	1 319 220.00	-	-
Net asset value per share	104.70	-	-
Shares Outstanding	12 600.00	-	-
JSS Sustainable Equity - Global Dividend -Y USD acc- LU2076228001			
Net assets	87 644 244.74	65 590 956.03	31 752 065.26
Net asset value per share	142.10	124.36	135.57
Shares Outstanding	616 778.64	527 428.08	234 211.59
JSS Sustainable Equity - Global Dividend -Y USD dist- LU2076227961			
Net assets	83 662 273.75	31 608 484.93	19 806 729.34
Net asset value per share	165.10	146.88	162.26
Shares Outstanding	506 736.97	215 199.38	122 067.85
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -C CHF acc- LU0950588920			
Net assets	8 504 177.97	9 607 991.61	13 657 546.22
Net asset value per share	404.75	408.31	502.79
Shares Outstanding	21 010.94	23 531.12	27 163.52
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -C CHF dist- LU1732170995			
Net assets	4 104 759.30	4 282 086.81	5 138 511.64
Net asset value per share	96.27	97.11	119.58
Shares Outstanding	42 637.99	44 095.22	42 971.33
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -P CHF dist- LU0058890657			
Net assets	106 230 465.59	128 964 955.34	167 659 891.74
Net asset value per share	421.41	427.25	528.73
Shares Outstanding	252 083.40	301 848.93	317 099.26
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR acc- LU0950589068			
Net assets	9 446 825.84	15 074 842.94	20 948 347.18
Net asset value per share	384.52	382.73	454.37
Shares Outstanding	24 567.84	39 387.67	46 104.16

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR dist- LU1732171027			
Net assets	1 042 694.82	884 446.54	1 064 782.85
Net asset value per share	89.02	88.61	105.20
Shares Outstanding	11 713.04	9 981.34	10 121.51
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR dist- LU0058893917			
Net assets	36 575 711.74	40 712 522.64	51 672 706.00
Net asset value per share	363.07	363.20	433.35
Shares Outstanding	100 740.11	112 093.95	119 240.12
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -S EUR acc- LU1842716646			
Net assets	333 607.98	331 261.09	490 067.20
Net asset value per share	105.19	104.45	123.69
Shares Outstanding	3 171.48	3 171.48	3 962.06
JSS Sustainable Multi Asset - Thematic Growth (EUR) -P EUR acc- LU0198388380			
Net assets	19 951 731.81	21 571 270.66	27 033 781.61
Net asset value per share	205.81	199.22	236.33
Shares Outstanding	96 942.48	108 278.64	114 389.97
JSS Twelve Sustainable Insurance Bond -C CHF acc hedged- LU1111708860			
Net assets	8 264 418.83	1 879 495.97	1 535 114.20
Net asset value per share	123.49	125.03	143.37
Shares Outstanding	66 923.79	15 032.36	10 707.36
JSS Twelve Sustainable Insurance Bond -C EUR acc- LU1111708787			
Net assets	5 316 336.27	5 671 515.74	6 486 590.53
Net asset value per share	108.56	108.35	123.82
Shares Outstanding	48 971.41	52 344.40	52 387.26
JSS Twelve Sustainable Insurance Bond -C GBP acc hedged- LU1111709082			
Net assets	463 753.56	863 235.48	1 023 861.82
Net asset value per share	84.12	82.86	94.02
Shares Outstanding	5 513.00	10 418.00	10 889.83
JSS Twelve Sustainable Insurance Bond -C USD acc hedged- LU1111708944			
Net assets	2 538 702.69	3 283 592.66	3 833 521.63
Net asset value per share	153.18	149.42	169.32
Shares Outstanding	16 573.33	21 975.59	22 640.69
JSS Twelve Sustainable Insurance Bond -I CHF acc hedged- LU1111709322			
Net assets	20 067 178.42	21 735 277.74	31 990 800.99
Net asset value per share	126.03	126.86	144.74
Shares Outstanding	159 225.41	171 332.79	221 022.53
JSS Twelve Sustainable Insurance Bond -I EUR acc- LU1111709249			
Net assets	34 037 550.93	25 262 906.06	13 597 220.48
Net asset value per share	111.21	110.37	125.49
Shares Outstanding	306 065.56	228 892.87	108 353.02
JSS Twelve Sustainable Insurance Bond -I USD acc hedged- LU1111709595			
Net assets	3 612 268.19	3 810 061.27	4 838 257.90
Net asset value per share	158.01	153.29	172.87
Shares Outstanding	22 861.01	24 855.25	27 987.84
JSS Twelve Sustainable Insurance Bond -I USD dist hedged- LU1244595754			
Net assets	4 447 746.10	4 472 125.81	5 161 406.77
Net asset value per share	100.34	100.89	116.44
Shares Outstanding	44 326.75	44 326.75	44 326.75

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Twelve Sustainable Insurance Bond -I10 CHF acc hedged- LU2075973177			
Net assets	29 640 548.49	25 804 122.26	45 455 287.31
Net asset value per share	99.89	100.51	114.58
Shares Outstanding	296 731.89	256 731.89	396 712.23
JSS Twelve Sustainable Insurance Bond -I10 EUR acc- LU2075973334			
Net assets	53 192 272.26	27 353 367.10	30 682 890.35
Net asset value per share	90.82	90.10	102.35
Shares Outstanding	585 688.97	303 588.98	299 783.98
JSS Twelve Sustainable Insurance Bond -I3 CHF acc hedged- LU2075972286			
Net assets	5 309 999.62	5 345 329.31	6 096 217.04
Net asset value per share	100.70	101.37	115.61
Shares Outstanding	52 730.88	52 730.88	52 730.88
JSS Twelve Sustainable Insurance Bond -I30 CHF acc hedged- LU1629314078			
Net assets	49 151 261.26	47 033 871.13	60 559 223.28
Net asset value per share	98.35	98.91	112.70
Shares Outstanding	499 758.63	475 521.90	537 348.92
JSS Twelve Sustainable Insurance Bond -I30 EUR acc- LU1629313856			
Net assets	109 826 126.27	80 758 247.98	95 507 205.16
Net asset value per share	99.97	99.12	112.55
Shares Outstanding	1 098 590.84	814 752.30	848 575.79
JSS Twelve Sustainable Insurance Bond -I30 EUR dist- LU1629313930			
Net assets	-	1 880 030.90	5 297 898.80
Net asset value per share	-	93.14	109.19
Shares Outstanding	-	20 185.00	48 520.00
JSS Twelve Sustainable Insurance Bond -I30 GBP dist hedged- LU1629314581			
Net assets	14 873.46	-	-
Net asset value per share	101.18	-	-
Shares Outstanding	147.00	-	-
JSS Twelve Sustainable Insurance Bond -I30 USD acc hedged- LU1629314235			
Net assets	-	70 640.40	32 353 609.20
Net asset value per share	-	95.46	107.58
Shares Outstanding	-	740.00	300 740.00
JSS Twelve Sustainable Insurance Bond -I30 USD dist hedged- LU1629314318			
Net assets	-	23 535 407.92	45 681 748.08
Net asset value per share	-	95.92	111.43
Shares Outstanding	-	245 364.97	409 959.15
JSS Twelve Sustainable Insurance Bond -IZ3 CHF acc hedged- LU2075975206			
Net assets	9 147 805.24	20 572 047.30	18 254 130.97
Net asset value per share	97.35	98.00	111.79
Shares Outstanding	93 968.21	209 918.85	163 289.48
JSS Twelve Sustainable Insurance Bond -IZ3 EUR acc- LU2075975461			
Net assets	4 627 935.45	4 290 790.04	5 424 672.62
Net asset value per share	99.51	98.77	112.26
Shares Outstanding	46 507.24	43 442.24	48 322.40
JSS Twelve Sustainable Insurance Bond -IZ3 EUR dist- LU2075975545			
Net assets	6 342 942.26	6 147 072.00	5 175 595.00
Net asset value per share	89.06	92.16	108.05
Shares Outstanding	71 221.00	66 700.00	47 900.00

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Twelve Sustainable Insurance Bond -IZ10 USD acc hedged- LU2075977087			
Net assets	6 780 340.00	6 572 195.00	-
Net asset value per share	101.96	98.83	-
Shares Outstanding	66 500.00	66 500.00	-
JSS Twelve Sustainable Insurance Bond -IZ10 CHF acc hedged- LU2075976600			
Net assets	7 981 878.41	7 533 910.81	-
Net asset value per share	98.30	98.87	-
Shares Outstanding	81 199.17	76 200.17	-
JSS Twelve Sustainable Insurance Bond -IZ10 GBP acc hedged- LU2075977327			
Net assets	1 157 328.00	1 132 932.00	-
Net asset value per share	101.52	99.38	-
Shares Outstanding	11 400.00	11 400.00	-
JSS Twelve Sustainable Insurance Bond -P CHF acc hedged- LU1111708431			
Net assets	12 546 093.04	15 111 631.19	19 870 584.09
Net asset value per share	121.80	123.42	141.65
Shares Outstanding	103 005.69	122 440.70	140 279.45
JSS Twelve Sustainable Insurance Bond -P EUR acc- LU1111708357			
Net assets	17 458 734.96	23 999 528.66	32 955 671.11
Net asset value per share	107.32	107.22	122.65
Shares Outstanding	162 679.23	223 834.44	268 696.87
JSS Twelve Sustainable Insurance Bond -P EUR dist- LU1210451099			
Net assets	4 060 187.94	4 869 069.36	7 852 554.39
Net asset value per share	88.48	91.44	107.08
Shares Outstanding	45 888.20	53 248.79	73 333.53
JSS Twelve Sustainable Insurance Bond -P USD acc hedged- LU1111708514			
Net assets	14 235 167.20	14 249 389.87	18 473 967.04
Net asset value per share	152.17	148.55	168.53
Shares Outstanding	93 547.79	95 923.19	109 618.27
JSS Twelve Sustainable Insurance Bond -P USD dist hedged- LU1244595242			
Net assets	15 069 474.36	17 748 891.44	24 154 600.47
Net asset value per share	105.40	105.99	122.79
Shares Outstanding	142 974.14	167 458.17	196 714.72
JSS Sustainable Equity - Global Thematic -C CHF acc- LU2076229074			
Net assets	6 602 333.96	6 500 660.32	6 486 082.14
Net asset value per share	104.29	99.20	132.72
Shares Outstanding	63 307.45	65 530.85	48 870.42
JSS Sustainable Equity - Global Thematic -C EUR acc- LU0950589498			
Net assets	37 579 051.62	41 146 227.18	44 501 401.40
Net asset value per share	288.99	268.05	327.46
Shares Outstanding	130 035.82	153 502.06	135 898.74
JSS Sustainable Equity - Global Thematic -C EUR dist- LU1732171373			
Net assets	8 934 947.19	13 196 756.33	16 746 336.47
Net asset value per share	158.10	146.65	179.15
Shares Outstanding	56 514.53	89 988.11	93 476.62
JSS Sustainable Equity - Global Thematic -C GBP acc- LU2076229405			
Net assets	676 784.41	-	-
Net asset value per share	101.54	-	-
Shares Outstanding	6 665.20	-	-

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Global Thematic -C USD acc- LU1111703127			
Net assets	11 814 297.28	14 105 993.31	19 470 709.18
Net asset value per share	125.96	111.95	155.14
Shares Outstanding	93 794.04	126 002.62	125 504.12
JSS Sustainable Equity - Global Thematic -I EUR acc- LU0405184523			
Net assets	78 831 838.32	75 381 279.41	86 188 228.59
Net asset value per share	301.88	279.62	341.12
Shares Outstanding	261 136.34	269 584.72	252 662.49
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc- LU2067136072			
Net assets	86 729 555.78	206 959 685.84	442 865 300.19
Net asset value per share	178.77	134.97	183.85
Shares Outstanding	485 146.03	1 533 375.46	2 408 840.36
JSS Sustainable Equity - Global Thematic -I USD acc- LU1111703390			
Net assets	37 421 287.46	46 413 446.65	48 473 503.19
Net asset value per share	126.62	112.40	155.53
Shares Outstanding	295 540.10	412 931.02	311 666.58
JSS Sustainable Equity - Global Thematic -I USD dist- LU1991390706			
Net assets	147 553.30	180 389.16	98 823.09
Net asset value per share	126.59	112.35	155.48
Shares Outstanding	1 165.60	1 605.60	635.60
JSS Sustainable Equity - Global Thematic -I10 CHF acc- LU2008796604			
Net assets	256 725.00	23 246 309.71	46 998 048.08
Net asset value per share	122.25	115.55	153.62
Shares Outstanding	2 100.00	201 179.66	305 937.04
JSS Sustainable Equity - Global Thematic -I10 EUR acc- LU2008796273			
Net assets	39 253 679.07	36 177 784.34	47 535 604.93
Net asset value per share	125.32	115.50	140.20
Shares Outstanding	313 227.57	313 227.57	339 055.67
JSS Sustainable Equity - Global Thematic -I10 USD acc- LU2008796430			
Net assets	1 667 026.72	3 934 467.85	4 491 776.45
Net asset value per share	92.80	81.95	112.85
Shares Outstanding	17 963.65	48 010.59	39 803.07
JSS Sustainable Equity - Global Thematic -I30 CHF acc- LU2427699371			
Net assets	5 529 263.82	23 611 442.12	-
Net asset value per share	98.70	93.24	-
Shares Outstanding	56 020.91	253 232.97	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc- LU2076230247			
Net assets	184 783 298.05	143 574 982.38	616 044 874.21
Net asset value per share	1 079.90	984.44	1 332.55
Shares Outstanding	171 111.49	145 844.32	462 305.26
JSS Sustainable Equity - Global Thematic -M CHF acc- LU2499280977			
Net assets	7 272 296.56	-	-
Net asset value per share	99.65	-	-
Shares Outstanding	72 978.39	-	-
JSS Sustainable Equity - Global Thematic -M EUR acc- LU0950589571			
Net assets	17 025 299.20	13 174 107.50	15 432 697.40
Net asset value per share	99.20	90.95	109.81
Shares Outstanding	171 626.00	144 850.00	140 540.00

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Global Thematic -P EUR acc- LU0480508919			
Net assets	151 450 740.05	155 559 343.40	199 506 502.10
Net asset value per share	274.97	256.33	314.71
Shares Outstanding	550 790.05	606 871.39	633 937.60
JSS Sustainable Equity - Global Thematic -P EUR dist- LU0229773345			
Net assets	323 866 107.08	314 026 993.39	375 300 886.50
Net asset value per share	274.68	256.06	314.38
Shares Outstanding	1 179 066.94	1 226 380.51	1 193 781.05
JSS Sustainable Equity - Global Thematic -P SGD acc- LU2361429579			
Net assets	1 344 190.00	1 452 600.00	-
Net asset value per share	79.07	72.63	-
Shares Outstanding	17 000.00	20 000.00	-
JSS Sustainable Equity - Global Thematic -P USD acc- LU1111703473			
Net assets	97 689 186.62	115 217 183.25	147 350 049.47
Net asset value per share	129.81	115.95	161.48
Shares Outstanding	752 555.17	993 679.89	912 497.21
JSS Sustainable Equity - Global Thematic -P USD dist- LU1732171290			
Net assets	5 265 302.87	15 492 629.94	18 126 733.21
Net asset value per share	123.57	110.38	153.73
Shares Outstanding	42 609.88	140 357.22	117 912.79
JSS Sustainable Equity - Global Thematic -S EUR dist- LU2076230833			
Net assets	1 780 219.60	1 376 465.22	1 929 846.34
Net asset value per share	128.68	118.76	144.36
Shares Outstanding	13 834.47	11 590.31	13 368.29
JSS Sustainable Equity - Global Thematic -Y EUR acc- LU1205684001			
Net assets	8 766 561.99	635 334.67	6 312 989.73
Net asset value per share	175.08	161.37	195.85
Shares Outstanding	50 071.75	3 937.13	32 233.80
JSS Sustainable Equity - Global Thematic -Y USD dist- LU2161043588			
Net assets	60 862 449.78	54 982 275.91	59 497 519.86
Net asset value per share	92.86	81.99	112.90
Shares Outstanding	655 421.60	670 597.34	526 993.09
JSS Sustainable Bond - Global Short-term -C CHF acc hedged- LU1073945245			
Net assets	406 936.40	409 143.36	101 385.53
Net asset value per share	90.35	90.84	99.50
Shares Outstanding	4 504.00	4 504.00	1 018.95
JSS Sustainable Bond - Global Short-term -C EUR acc hedged- LU1073945328			
Net assets	5 215 904.53	4 420 221.91	1 596 731.86
Net asset value per share	94.78	94.37	103.22
Shares Outstanding	55 031.70	46 839.27	15 469.21
JSS Sustainable Bond - Global Short-term -C EUR dist hedged- LU1244596133			
Net assets	156 446.65	5 200 546.62	5 969 009.72
Net asset value per share	89.01	90.70	100.46
Shares Outstanding	1 757.63	57 337.89	59 416.78
JSS Sustainable Bond - Global Short-term -C USD acc- LU1073945161			
Net assets	10 133 539.89	14 007 597.68	16 689 557.01
Net asset value per share	113.52	109.87	118.82
Shares Outstanding	89 266.56	127 492.47	140 460.84

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Bond - Global Short-term -C USD dist- LU1210452063			
Net assets	130 531 946.81	152 566 731.57	180 148 750.93
Net asset value per share	92.35	91.72	101.56
Shares Outstanding	1 413 448.26	1 663 396.55	1 773 815.98
JSS Sustainable Bond - Global Short-term -I USD acc- LU1073945591			
Net assets	3 331 349.07	3 269 469.83	13 524 594.54
Net asset value per share	115.34	111.48	120.39
Shares Outstanding	28 882.86	29 327.86	112 339.85
JSS Sustainable Bond - Global Short-term -P CHF acc hedged- LU1073944941			
Net assets	4 869 108.30	6 977 831.36	9 739 648.90
Net asset value per share	78.45	79.01	86.63
Shares Outstanding	62 066.39	88 315.80	112 428.13
JSS Sustainable Bond - Global Short-term -P EUR acc hedged- LU1073945088			
Net assets	40 757 053.09	16 285 499.58	29 990 255.30
Net asset value per share	73.91	73.69	80.73
Shares Outstanding	551 441.66	221 000.13	371 488.36
JSS Sustainable Bond - Global Short-term -P USD acc- LU1073944867			
Net assets	48 117 327.13	61 011 057.45	88 393 607.95
Net asset value per share	112.42	108.91	117.90
Shares Outstanding	428 013.94	560 197.02	749 733.74
JSS Sustainable Bond - Global Short-term -P USD dist- LU1210451842			
Net assets	9 543 890.72	11 847 167.18	16 659 843.71
Net asset value per share	92.80	92.18	102.06
Shares Outstanding	102 843.65	128 522.10	163 235.78
JSS Sustainable Bond - Global Short-term -Y CHF acc hedged- LU1201473581			
Net assets	92 349.45	185 048.40	193 881.16
Net asset value per share	90.45	90.71	99.02
Shares Outstanding	1 021.00	2 040.00	1 958.00
JSS Sustainable Bond - Global Short-term -Y EUR acc hedged- LU1201473664			
Net assets	1 998 370.75	2 640 883.41	3 951 986.29
Net asset value per share	91.30	90.64	98.78
Shares Outstanding	21 887.96	29 135.96	40 007.96
JSS Sustainable Bond - Global Short-term -Y USD dist- LU1210452659			
Net assets	1 028 096.55	1 480 202.41	7 503 775.63
Net asset value per share	93.15	92.53	102.47
Shares Outstanding	11 037.00	15 997.00	73 229.00
JSS Sustainable Bond CHF -C CHF acc- LU0950591809			
Net assets	3 152 398.28	2 171 724.38	1 331 726.14
Net asset value per share	146.25	145.94	158.05
Shares Outstanding	21 554.86	14 880.94	8 425.98
JSS Sustainable Bond CHF -M CHF acc- LU0950591981			
Net assets	2 024 938.24	1 267 904.88	912 831.09
Net asset value per share	93.44	92.88	100.19
Shares Outstanding	21 671.00	13 651.00	9 111.00
JSS Sustainable Bond CHF -P CHF dist- LU0121751324			
Net assets	15 539 561.03	16 860 241.49	19 025 502.84
Net asset value per share	140.83	140.89	152.96
Shares Outstanding	110 342.69	119 669.54	124 382.21

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Bond - Euro Broad -C CHF acc hedged- LU2076224786			
Net assets	944 851.78	432 101.80	489 372.40
Net asset value per share	82.35	87.47	101.11
Shares Outstanding	11 473.61	4 940.00	4 840.00
JSS Sustainable Bond - Euro Broad -C EUR acc- LU0950592104			
Net assets	3 495 549.41	2 762 118.29	3 699 848.22
Net asset value per share	109.62	114.92	132.35
Shares Outstanding	31 887.88	24 035.14	27 955.03
JSS Sustainable Bond - Euro Broad -C EUR dist- LU1732171969			
Net assets	3 661 337.73	2 344 792.31	2 429 536.92
Net asset value per share	84.59	88.68	102.12
Shares Outstanding	43 283.34	26 441.05	23 791.00
JSS Sustainable Bond - Euro Broad -I EUR acc- LU2076225163			
Net assets	20 795 317.10	19 384 192.41	9 983 203.42
Net asset value per share	87.13	91.10	104.66
Shares Outstanding	238 670.00	212 779.28	95 387.00
JSS Sustainable Bond - Euro Broad -I EUR dist- LU2076225247			
Net assets	-	-	3 169 233.00
Net asset value per share	-	-	98.73
Shares Outstanding	-	-	32 100.00
JSS Sustainable Bond - Euro Broad -P CHF dist hedged- LU2076224273			
Net assets	18 823 971.48	20 182 667.01	22 871 722.14
Net asset value per share	80.58	85.83	99.46
Shares Outstanding	233 606.00	235 147.00	229 959.00
JSS Sustainable Bond - Euro Broad -P EUR acc- LU2076223622			
Net assets	9 094 426.46	-	-
Net asset value per share	113.94	-	-
Shares Outstanding	79 817.68	-	-
JSS Sustainable Bond - Euro Broad -P EUR dist- LU0158938935			
Net assets	48 311 487.70	58 865 225.30	75 305 691.79
Net asset value per share	104.06	109.37	126.27
Shares Outstanding	464 265.69	538 220.95	596 386.25
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged- LU2076226054			
Net assets	186 142.00	12 413 559.63	15 911 127.91
Net asset value per share	84.61	89.86	103.81
Shares Outstanding	2 200.00	138 143.33	153 271.63
JSS Sustainable Bond - Euro Broad -Y EUR acc- LU1752454568			
Net assets	9 808 052.40	7 699 267.42	6 288 339.29
Net asset value per share	92.95	97.35	111.99
Shares Outstanding	105 519.66	79 088.52	56 150.90
JSS Sustainable Bond - Euro Broad -Y EUR dist- LU1752454485			
Net assets	2 474 700.00	2 661 120.00	2 067 936.00
Net asset value per share	82.49	86.40	99.42
Shares Outstanding	30 000.00	30 800.00	20 800.00
JSS Sustainable Bond - EUR Corporates -C EUR acc- LU0950591718			
Net assets	4 996 408.32	3 664 968.51	9 328 590.49
Net asset value per share	96.77	97.74	113.48
Shares Outstanding	51 631.79	37 497.12	82 204.71

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Bond - EUR Corporates -C EUR dist- LU1732172009			
Net assets	640 385.58	505 702.00	473 297.00
Net asset value per share	86.33	87.19	101.24
Shares Outstanding	7 417.88	5 800.00	4 675.00
JSS Sustainable Bond - EUR Corporates -I EUR acc- LU0734492860			
Net assets	4 767 280.80	6 555 255.98	19 448 937.69
Net asset value per share	170.40	171.86	199.26
Shares Outstanding	27 977.00	38 143.00	97 605.83
JSS Sustainable Bond - EUR Corporates -M EUR acc- LU0776582891			
Net assets	3 549 867.20	5 410 762.50	8 858 228.10
Net asset value per share	177.76	178.75	206.63
Shares Outstanding	19 970.00	30 270.00	42 870.00
JSS Sustainable Bond - EUR Corporates -P EUR dist- LU0045164786			
Net assets	29 477 289.70	30 806 612.11	38 818 806.62
Net asset value per share	143.14	144.93	169.80
Shares Outstanding	205 933.28	212 562.01	228 614.88
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged- LU2312587103			
Net assets	14 767 005.76	16 456 811.98	19 252 881.92
Net asset value per share	83.77	85.71	99.76
Shares Outstanding	176 280.36	192 005.74	192 992.00
JSS Sustainable Bond - EUR Corporates -Y EUR acc- LU1205683706			
Net assets	28 402 416.03	29 956 638.77	33 492 805.16
Net asset value per share	93.40	94.19	109.20
Shares Outstanding	304 094.39	318 044.79	306 710.67
JSS Sustainable Equity - Europe -C EUR acc- LU0950592369			
Net assets	735 765.67	637 162.68	1 754 721.26
Net asset value per share	122.56	106.49	119.38
Shares Outstanding	6 003.31	5 983.31	14 698.62
JSS Sustainable Equity - Europe -P EUR acc- LU0484532444			
Net assets	11 310 237.44	10 047 685.70	11 803 675.26
Net asset value per share	121.10	105.59	118.79
Shares Outstanding	93 395.85	95 157.55	99 365.90
JSS Sustainable Equity - Europe -P EUR dist- LU0058891119			
Net assets	21 063 657.74	19 866 715.55	23 490 573.18
Net asset value per share	112.84	99.89	112.37
Shares Outstanding	186 668.36	198 885.93	209 046.66
JSS Sustainable Equity - Europe -P USD acc- LU1096900078			
Net assets	2 508 661.32	2 483 352.94	3 377 553.32
Net asset value per share	125.57	104.91	133.89
Shares Outstanding	19 978.19	23 671.27	25 226.33
JSS Sustainable Equity - Europe -Y EUR acc- LU1205683888			
Net assets	2 315 855.97	3 022 775.76	5 221 666.92
Net asset value per share	124.77	107.76	120.09
Shares Outstanding	18 561.00	28 051.00	43 481.28
JSS Sustainable Equity - Global Climate 2035 -C CHF acc- LU2273127774			
Net assets	432 109.04	384 486.87	148 428.49
Net asset value per share	92.46	83.46	101.77
Shares Outstanding	4 673.47	4 606.84	1 458.47

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Global Climate 2035 -C EUR acc- LU0950592443			
Net assets	1 753 613.84	2 123 919.64	1 470 296.14
Net asset value per share	232.76	204.90	228.14
Shares Outstanding	7 534.00	10 365.64	6 444.71
JSS Sustainable Equity - Global Climate 2035 -C USD acc- LU1111704364			
Net assets	2 702 502.39	3 097 151.02	1 075 707.22
Net asset value per share	100.02	84.38	106.56
Shares Outstanding	27 019.62	36 704.80	10 094.85
JSS Sustainable Equity - Global Climate 2035 -I CHF acc- LU2273128319			
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
JSS Sustainable Equity - Global Climate 2035 -I EUR acc- LU1111704521			
Net assets	5 076 960.00	-	-
Net asset value per share	105.77	-	-
Shares Outstanding	48 000.00	-	-
JSS Sustainable Equity - Global Climate 2035 -M CHF acc- LU2499280894			
Net assets	5 324 217.93	-	-
Net asset value per share	103.07	-	-
Shares Outstanding	51 656.33	-	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc- LU0749004452			
Net assets	353 029.61	596 242.60	1 063 175.01
Net asset value per share	254.93	222.08	244.70
Shares Outstanding	1 384.81	2 684.81	4 344.81
JSS Sustainable Equity - Global Climate 2035 -P EUR dist- LU0097427784			
Net assets	63 920 231.29	58 991 654.58	67 235 504.43
Net asset value per share	219.69	194.37	217.72
Shares Outstanding	290 956.49	303 501.85	308 816.39
JSS Sustainable Equity - Global Climate 2035 -P USD acc- LU1111704448			
Net assets	9 239 321.41	8 676 821.42	10 163 284.91
Net asset value per share	159.95	135.61	172.31
Shares Outstanding	57 763.81	63 983.64	58 982.56
JSS Sustainable Equity - Real Estate Global -C EUR acc- LU0950592872			
Net assets	2 190 240.76	2 489 115.99	1 464 816.85
Net asset value per share	141.97	166.84	176.13
Shares Outstanding	15 427.49	14 919.18	8 316.68
JSS Sustainable Equity - Real Estate Global -C EUR dist- LU1991392827			
Net assets	57 618.24	67 710.08	12 491.18
Net asset value per share	76.62	90.04	100.21
Shares Outstanding	752.00	752.00	124.65
JSS Sustainable Equity - Real Estate Global -I EUR acc- LU0950592955			
Net assets	13 026 733.93	9 169 543.75	12 958 571.77
Net asset value per share	82.10	96.35	101.58
Shares Outstanding	158 669.11	95 169.11	127 570.11
JSS Sustainable Equity - Real Estate Global -P EUR acc- LU0288928376			
Net assets	13 497 169.66	16 112 652.61	16 119 169.54
Net asset value per share	135.14	159.60	169.33
Shares Outstanding	99 875.46	100 956.47	95 193.82

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Real Estate Global -P EUR dist- LU1991392074			
Net assets	1 281 009.12	1 730 605.40	2 094 470.08
Net asset value per share	80.09	94.59	100.35
Shares Outstanding	15 994.62	18 295.86	20 871.65
JSS Sustainable Equity - Real Estate Global -P USD acc- LU1111705098			
Net assets	298 889.69	344 945.97	415 151.70
Net asset value per share	77.67	87.90	105.79
Shares Outstanding	3 848.20	3 924.30	3 924.30
JSS Sustainable Equity - USA -C USD acc- LU0950593094			
Net assets	7 131 409.63	19 671 050.72	25 362 753.06
Net asset value per share	348.32	296.42	342.59
Shares Outstanding	20 473.73	66 362.09	74 032.38
JSS Sustainable Equity - USA -I USD acc- LU1111705254			
Net assets	-	6 730 755.00	8 692 441.35
Net asset value per share	-	154.73	178.38
Shares Outstanding	-	43 500.00	48 729.91
JSS Sustainable Equity - USA -I USD dist- LU2076232961			
Net assets	2 659 595.89	1 501 544.35	1 980 974.12
Net asset value per share	182.43	154.74	178.38
Shares Outstanding	14 578.72	9 703.66	11 105.36
JSS Sustainable Equity - USA -I10 USD acc- LU2427700138			
Net assets	34 245 334.88	32 247 671.96	-
Net asset value per share	100.06	84.79	-
Shares Outstanding	342 248.00	380 324.00	-
JSS Sustainable Equity - USA -P USD acc- LU0526864581			
Net assets	43 731 238.06	44 062 371.59	44 789 684.42
Net asset value per share	336.91	287.88	334.19
Shares Outstanding	129 800.95	153 058.12	134 024.61
JSS Sustainable Equity - USA -P USD dist- LU2076232706			
Net assets	4 198 048.30	5 803 852.37	11 002 114.75
Net asset value per share	178.28	152.34	176.84
Shares Outstanding	23 547.50	38 098.02	62 215.08
JSS Sustainable Equity - USA -Y USD acc- LU1629314664			
Net assets	89 059 560.07	62 056 757.37	55 201 570.87
Net asset value per share	166.41	140.78	161.74
Shares Outstanding	535 181.54	440 806.63	341 298.20
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc- LU0950593177			
Net assets	5 557 872.43	4 760 344.25	-
Net asset value per share	123.74	126.30	-
Shares Outstanding	44 915.73	37 690.77	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR acc- LU1842720168			
Net assets	16 031 565.35	-	-
Net asset value per share	100.11	-	-
Shares Outstanding	160 139.50	-	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR dist- LU1842720242			
Net assets	590 625.00	600 705.00	-
Net asset value per share	93.75	95.35	-
Shares Outstanding	6 300.00	6 300.00	-

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist- LU2273130562			
Net assets	904 990.30	1 919 138.55	1 073 638.00
Net asset value per share	85.49	90.16	100.34
Shares Outstanding	10 585.92	21 285.92	10 700.00
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc- LU1842720325			
Net assets	904 266.00	892 287.00	4 033 179.05
Net asset value per share	91.34	90.13	101.58
Shares Outstanding	9 900.00	9 900.00	39 704.46
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc- LU1111702079			
Net assets	1 519 017.85	1 786 704.63	1 403 786.69
Net asset value per share	206.30	215.64	241.94
Shares Outstanding	7 363.15	8 285.59	5 802.21
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc- LU1111705338			
Net assets	737 787.96	818 957.17	-
Net asset value per share	86.77	88.99	-
Shares Outstanding	8 502.80	9 202.80	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist- LU0058892943			
Net assets	170 073 743.44	184 871 748.82	195 379 240.07
Net asset value per share	213.34	220.76	235.84
Shares Outstanding	797 195.76	837 433.18	828 439.79
JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc- LU1842719665			
Net assets	340 554.68	338 795.08	-
Net asset value per share	92.90	92.42	-
Shares Outstanding	3 665.82	3 665.82	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc- LU1111702236			
Net assets	6 167 458.39	5 832 463.75	5 071 137.25
Net asset value per share	156.71	134.63	161.83
Shares Outstanding	39 355.87	43 322.17	31 336.20
JSS Sustainable Equity - Green Planet -C EUR acc- LU0950593250			
Net assets	23 712 542.37	23 624 828.52	19 992 613.19
Net asset value per share	301.66	258.36	286.84
Shares Outstanding	78 606.85	91 441.51	69 699.53
JSS Sustainable Equity - Green Planet -C EUR dist- LU1732172694			
Net assets	3 159 329.37	2 789 661.05	2 462 244.89
Net asset value per share	132.90	113.82	126.37
Shares Outstanding	23 772.23	24 509.41	19 484.41
JSS Sustainable Equity - Green Planet -C USD acc- LU1111705684			
Net assets	2 653 266.42	3 101 270.50	3 225 037.46
Net asset value per share	99.77	81.88	103.11
Shares Outstanding	26 593.83	37 875.80	31 277.64
JSS Sustainable Equity - Green Planet -C USD dist- LU1732172777			
Net assets	1 412 462.44	1 655 188.00	2 064 000.00
Net asset value per share	99.84	81.94	103.20
Shares Outstanding	14 147.26	20 200.00	20 000.00
JSS Sustainable Equity - Green Planet -I CHF acc- LU1965939850			
Net assets	1 633 964.70	2 712 600.41	3 282 675.00
Net asset value per share	114.56	100.02	121.04
Shares Outstanding	14 262.96	27 120.58	27 120.58

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Green Planet -I EUR acc- LU0333595519			
Net assets	12 754 794.40	5 313 032.96	5 355 315.18
Net asset value per share	307.34	261.68	289.14
Shares Outstanding	41 500.60	20 303.55	18 521.53
JSS Sustainable Equity - Green Planet -I EUR dist- LU1732172850			
Net assets	1 404 165.29	1 069 955.60	2 292 375.40
Net asset value per share	137.04	116.68	128.93
Shares Outstanding	10 246.39	9 170.00	17 780.00
JSS Sustainable Equity - Green Planet -I10 EUR acc- LU2427703074			
Net assets	33 186 009.78	-	-
Net asset value per share	105.66	-	-
Shares Outstanding	314 083.00	-	-
JSS Sustainable Equity - Green Planet -P CHF H1 acc - LU1111702319			
Net assets	11 810 865.77	10 020 107.68	9 559 306.61
Net asset value per share	151.50	130.65	157.92
Shares Outstanding	77 959.51	76 694.28	60 532.59
JSS Sustainable Equity - Green Planet -P EUR acc- LU0707700596			
Net assets	35 820 077.13	35 663 124.35	36 580 926.33
Net asset value per share	275.13	236.58	264.15
Shares Outstanding	130 193.28	150 744.46	138 485.43
JSS Sustainable Equity - Green Planet -P EUR dist- LU0333595436			
Net assets	139 937 199.12	123 338 485.32	138 698 548.40
Net asset value per share	275.12	236.57	264.14
Shares Outstanding	508 640.59	521 361.48	525 094.83
JSS Sustainable Equity - Green Planet -P GBP dist- LU1545800341			
Net assets	791 670.68	1 148 334.81	512 228.60
Net asset value per share	107.96	93.13	103.69
Shares Outstanding	7 333.00	12 330.45	4 940.00
JSS Sustainable Equity - Green Planet -P USD H1 acc- LU1120832198			
Net assets	16 041 836.75	18 671 428.20	18 525 604.48
Net asset value per share	188.62	155.07	184.31
Shares Outstanding	85 048.44	120 406.45	100 513.29
JSS Sustainable Equity - Green Planet -P USD dist- LU0950593417			
Net assets	20 877 001.25	18 716 186.07	23 749 215.49
Net asset value per share	298.84	246.23	311.87
Shares Outstanding	69 860.13	76 010.99	76 151.01
JSS Sustainable Equity - Green Planet -S EUR dist- LU1842716729			
Net assets	2 847 613.90	2 511 739.92	2 769 674.37
Net asset value per share	151.54	129.33	143.09
Shares Outstanding	18 791.17	19 421.17	19 356.17
JSS Sustainable Equity - Green Planet -Y EUR acc- LU1205684183			
Net assets	45 080 731.49	36 103 983.78	40 510 389.47
Net asset value per share	202.42	172.07	189.70
Shares Outstanding	222 708.88	209 821.49	213 549.76
JSS Bond - USD High Yield -C EUR acc hedged- LU1184841341			
Net assets	2 576 987.77	2 511 983.10	3 566 837.20
Net asset value per share	112.31	108.36	127.39
Shares Outstanding	22 945.31	23 181.83	27 999.35

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Bond - USD High Yield -C USD acc- LU1184840962			
Net assets	7 510 974.83	7 446 916.19	6 681 477.40
Net asset value per share	130.10	121.77	141.12
Shares Outstanding	57 732.32	61 155.59	47 346.07
JSS Bond - USD High Yield -C USD dist- LU1210450109			
Net assets	9 131 830.92	8 329 069.64	13 206 041.47
Net asset value per share	94.29	92.55	111.22
Shares Outstanding	96 848.35	89 995.35	118 738.01
JSS Bond - USD High Yield -I CHF acc hedged- LU1184841937			
Net assets	-	31 310.93	33 482.40
Net asset value per share	-	101.99	119.58
Shares Outstanding	-	307.00	280.00
JSS Bond - USD High Yield -I USD acc- LU1184841770			
Net assets	13 120 039.31	12 510 893.72	15 324 147.03
Net asset value per share	132.77	123.97	143.32
Shares Outstanding	98 817.80	100 918.72	106 922.60
JSS Bond - USD High Yield -I USD dist- LU1210450018			
Net assets	843 411.74	6 022 295.46	7 382 749.82
Net asset value per share	94.41	92.69	111.40
Shares Outstanding	8 933.50	64 972.44	66 272.44
JSS Bond - USD High Yield -P CHF acc hedged- LU1184840293			
Net assets	866 199.31	1 434 288.04	1 727 481.15
Net asset value per share	105.69	103.29	121.89
Shares Outstanding	8 195.66	13 886.03	14 172.46
JSS Bond - USD High Yield -P CHF dist hedged- LU1184840459			
Net assets	658 614.16	521 028.22	458 205.98
Net asset value per share	79.14	81.13	98.94
Shares Outstanding	8 322.14	6 422.14	4 631.15
JSS Bond - USD High Yield -P EUR acc hedged- LU1184840533			
Net assets	4 435 787.55	6 263 660.91	8 530 844.03
Net asset value per share	110.05	106.42	125.21
Shares Outstanding	40 307.02	58 857.93	68 132.29
JSS Bond - USD High Yield -P EUR dist hedged- LU1184840707			
Net assets	2 472 941.25	2 475 807.33	3 107 987.95
Net asset value per share	81.25	82.38	100.42
Shares Outstanding	30 436.20	30 053.50	30 949.89
JSS Bond - USD High Yield -P USD acc- LU1184840020			
Net assets	84 364 820.97	100 186 756.41	140 308 648.74
Net asset value per share	126.96	119.19	138.54
Shares Outstanding	664 499.22	840 563.44	1 012 766.34
JSS Bond - USD High Yield -P USD dist- LU1210449945			
Net assets	60 445 051.74	65 311 068.93	76 029 388.60
Net asset value per share	90.23	92.42	111.05
Shares Outstanding	669 899.72	706 676.79	684 641.05
JSS Sustainable Bond - Total Return Global -C CHF acc hedged- LU1332517405			
Net assets	3 555 104.20	3 750 624.28	5 427 767.98
Net asset value per share	85.39	86.34	100.11
Shares Outstanding	41 633.73	43 440.17	54 218.04

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Bond - Total Return Global -C EUR acc hedged- LU1332517660			
Net assets	10 639 579.77	9 225 457.32	11 497 496.98
Net asset value per share	89.18	89.12	103.21
Shares Outstanding	119 304.55	103 517.25	111 399.06
JSS Sustainable Bond - Total Return Global -C USD acc- LU1332517231			
Net assets	18 387 052.85	16 504 770.46	23 281 891.75
Net asset value per share	104.37	101.24	115.69
Shares Outstanding	176 171.82	163 026.18	201 243.77
JSS Sustainable Bond - Total Return Global -C USD dist- LU1332517314			
Net assets	1 580 747.94	1 589 095.46	2 952 784.40
Net asset value per share	89.98	92.08	106.83
Shares Outstanding	17 567.77	17 257.77	27 640.03
JSS Sustainable Bond - Total Return Global -I CHF acc hedged- LU1332518122			
Net assets	24 825 311.19	26 213 775.16	37 143 441.31
Net asset value per share	93.26	94.06	108.86
Shares Outstanding	266 194.63	278 692.06	341 203.76
JSS Sustainable Bond - Total Return Global -I EUR acc hedged- LU1332518478			
Net assets	9 619 047.89	6 615 115.18	48 608 739.13
Net asset value per share	93.07	92.86	107.35
Shares Outstanding	103 352.83	71 237.51	452 806.14
JSS Sustainable Bond - Total Return Global -I EUR dist hedged- LU1332518551			
Net assets	2 377 930.00	2 300 987.99	4 574 553.27
Net asset value per share	80.20	84.49	99.31
Shares Outstanding	29 650.00	27 233.85	46 063.37
JSS Sustainable Bond - Total Return Global -I USD acc- LU1332517827			
Net assets	16 388 528.09	15 478 048.47	64 813 151.57
Net asset value per share	113.72	110.10	125.58
Shares Outstanding	144 112.98	140 581.73	516 110.46
JSS Sustainable Bond - Total Return Global -I USD dist- LU1332518049			
Net assets	15 517 126.55	15 819 075.91	19 514 918.41
Net asset value per share	90.96	92.73	107.58
Shares Outstanding	170 592.86	170 592.86	181 399.13
JSS Sustainable Bond - Total Return Global -M CHF acc hedged- LU1332518635			
Net assets	30 668 366.70	37 839 819.31	49 017 432.41
Net asset value per share	96.54	97.00	111.87
Shares Outstanding	317 675.23	390 101.23	438 164.23
JSS Sustainable Bond - Total Return Global -P CHF acc hedged- LU1332516852			
Net assets	13 795 639.77	12 696 088.30	26 655 707.66
Net asset value per share	90.04	91.18	106.09
Shares Outstanding	153 216.79	139 242.03	251 255.61
JSS Sustainable Bond - Total Return Global -P EUR acc hedged- LU1332517074			
Net assets	19 028 909.12	16 052 013.49	46 532 159.56
Net asset value per share	92.80	93.04	108.10
Shares Outstanding	205 052.90	172 528.09	430 454.76
JSS Sustainable Bond - Total Return Global -P EUR dist hedged- LU1332517157			
Net assets	4 423 604.63	3 730 320.31	5 017 828.09
Net asset value per share	80.55	82.18	96.64
Shares Outstanding	54 917.50	45 392.07	51 922.89

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Bond - Total Return Global -P USD acc- LU1332516696			
Net assets	57 096 383.58	78 791 267.17	139 626 459.28
Net asset value per share	109.25	106.34	121.94
Shares Outstanding	522 621.36	740 937.25	1 145 042.31
JSS Sustainable Bond - Total Return Global -P USD dist- LU1332516779			
Net assets	17 158 955.32	17 255 196.29	25 951 463.20
Net asset value per share	99.41	98.22	113.94
Shares Outstanding	172 607.94	175 679.05	227 764.29
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged- LU1405747244			
Net assets	27 761 023.14	20 714 199.66	36 710 548.21
Net asset value per share	88.45	89.10	103.03
Shares Outstanding	313 861.20	232 482.60	356 309.31
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged- LU1405747327			
Net assets	51 530 245.89	36 066 882.05	53 684 532.30
Net asset value per share	91.30	90.92	104.88
Shares Outstanding	564 405.76	396 688.10	511 866.25
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged- LU1405749539			
Net assets	6 267 324.42	4 857 638.18	5 666 140.01
Net asset value per share	84.93	86.54	99.80
Shares Outstanding	73 794.00	56 131.71	56 774.95
JSS Sustainable Bond - Total Return Global -Y USD acc- LU1405747087			
Net assets	16 877 619.72	16 322 190.55	22 396 862.72
Net asset value per share	104.53	101.09	115.18
Shares Outstanding	161 461.97	161 461.97	194 450.97
JSS Sustainable Bond - Total Return Global -Y USD dist- LU1405747160			
Net assets	60 956 804.28	52 775 696.71	66 039 374.68
Net asset value per share	92.33	92.39	107.13
Shares Outstanding	660 205.83	571 227.37	616 441.47
JSS Sustainable Equity - Next-Gen Consumer -C EUR acc- LU1752455532			
Net assets	2 288 119.51	2 474 888.44	3 304 331.14
Net asset value per share	133.31	111.13	137.63
Shares Outstanding	17 163.90	22 270.21	24 008.80
JSS Sustainable Equity - Next-Gen Consumer -C EUR dist- LU1752455615			
Net assets	823 395.60	686 370.30	-
Net asset value per share	119.16	99.33	-
Shares Outstanding	6 910.00	6 910.00	-
JSS Sustainable Equity - Next-Gen Consumer -C USD acc- LU1752455375			
Net assets	1 629 861.42	1 532 898.08	2 796 244.84
Net asset value per share	124.61	99.54	139.84
Shares Outstanding	13 079.70	15 399.82	19 996.03
JSS Sustainable Equity - Next-Gen Consumer -E EUR acc- LU2161045799			
Net assets	511 618.77	427 326.47	-
Net asset value per share	112.53	93.99	-
Shares Outstanding	4 546.51	4 546.51	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR dist- LU2161045872			
Net assets	536 554.70	317 856.00	-
Net asset value per share	118.97	99.33	-
Shares Outstanding	4 510.00	3 200.00	-

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Next-Gen Consumer -I USD acc- LU1752455888			
Net assets	1 036 614.67	-	5 635 600.00
Net asset value per share	133.23	-	140.89
Shares Outstanding	7 780.64	-	40 000.00
JSS Sustainable Equity - Next-Gen Consumer -P EUR acc- LU1752454998			
Net assets	1 895 885.98	1 792 082.41	4 167 816.25
Net asset value per share	129.33	108.46	135.14
Shares Outstanding	14 659.29	16 522.98	30 840.73
JSS Sustainable Equity - Next-Gen Consumer -P EUR dist- LU1752455292			
Net assets	1 393 807.45	1 607 466.85	3 565 499.76
Net asset value per share	129.30	108.44	135.10
Shares Outstanding	10 779.64	14 823.56	26 391.56
JSS Sustainable Equity - Next-Gen Consumer -P USD acc- LU1752454642			
Net assets	4 444 342.14	4 914 166.14	9 327 274.08
Net asset value per share	120.85	97.12	137.26
Shares Outstanding	36 775.69	50 598.91	67 953.33
JSS Sustainable Equity - Next-Gen Consumer -P USD dist- LU1752454725			
Net assets	1 570 193.17	1 261 871.42	3 379 801.02
Net asset value per share	120.85	97.12	137.26
Shares Outstanding	12 992.91	12 992.91	24 623.35
JSS Sustainable Equity - Next-Gen Consumer -Y USD acc- LU1752456001			
Net assets	23 974 611.36	-	-
Net asset value per share	109.28	-	-
Shares Outstanding	219 387.00	-	-
JSS Sustainable Equity - Next-Gen Consumer -Y USD dist- LU1752456266			
Net assets	13 038 055.76	-	-
Net asset value per share	93.26	-	-
Shares Outstanding	139 803.30	-	-
JSS Sustainable Equity - Tech Disruptors -C CHF acc- LU1842718345			
Net assets	15 507 542.38	13 515 443.77	17 571 006.95
Net asset value per share	152.95	129.99	176.39
Shares Outstanding	101 389.62	103 972.95	99 614.53
JSS Sustainable Equity - Tech Disruptors -C EUR acc- LU1752457405			
Net assets	13 196 752.59	10 967 192.24	15 987 035.14
Net asset value per share	176.53	146.30	181.27
Shares Outstanding	74 756.43	74 963.72	88 194.60
JSS Sustainable Equity - Tech Disruptors -C USD acc- LU1752456936			
Net assets	36 082 396.35	33 724 051.97	53 823 787.59
Net asset value per share	164.98	131.03	184.16
Shares Outstanding	218 707.70	257 376.57	292 266.44
JSS Sustainable Equity - Tech Disruptors -C USD dist- LU1752457157			
Net assets	5 998 623.17	4 815 220.96	16 248 828.46
Net asset value per share	148.82	118.20	166.12
Shares Outstanding	40 307.91	40 737.91	97 813.80
JSS Sustainable Equity - Tech Disruptors -E USD acc- LU1842717453			
Net assets	15 226 532.25	13 396 397.06	22 928 096.84
Net asset value per share	164.86	131.32	185.12
Shares Outstanding	92 360.38	102 013.38	123 855.32

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Tech Disruptors -E USD dist- LU1842717537			
Net assets	4 787 815.85	4 615 058.74	7 432 306.77
Net asset value per share	158.73	126.44	178.24
Shares Outstanding	30 163.27	36 499.99	41 698.31
JSS Sustainable Equity - Tech Disruptors -I CHF acc- LU1842718691			
Net assets	2 807 204.40	2 377 800.00	3 219 000.00
Net asset value per share	93.48	79.26	107.30
Shares Outstanding	30 030.00	30 000.00	30 000.00
JSS Sustainable Equity - Tech Disruptors -I EUR acc- LU2076231567			
Net assets	-	855 748.60	-
Net asset value per share	-	70.49	-
Shares Outstanding	-	12 140.00	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc- LU1842717883			
Net assets	1 538 071.83	1 959 472.42	1 183 687.79
Net asset value per share	116.73	79.55	109.88
Shares Outstanding	13 176.32	24 631.96	10 772.55
JSS Sustainable Equity - Tech Disruptors -I USD acc- LU1752458551			
Net assets	17 459 665.57	13 079 811.68	87 404 724.45
Net asset value per share	167.04	132.35	185.57
Shares Outstanding	104 523.86	98 827.44	471 006.76
JSS Sustainable Equity - Tech Disruptors -I10 USD acc- LU2273126701			
Net assets	15 337 137.50	15 743 344.68	-
Net asset value per share	83.75	66.29	-
Shares Outstanding	183 130.00	237 492.00	-
JSS Sustainable Equity - Tech Disruptors -M USD acc- LU1842718006			
Net assets	133 286.85	11 104 438.80	551 768.82
Net asset value per share	151.88	129.35	180.14
Shares Outstanding	877.58	85 848.00	3 063.00
JSS Sustainable Equity - Tech Disruptors -P CHF dist- LU1842718261			
Net assets	8 629 928.98	7 738 472.33	9 945 313.43
Net asset value per share	151.53	129.55	176.87
Shares Outstanding	56 951.95	59 733.48	56 229.51
JSS Sustainable Equity - Tech Disruptors -P EUR acc- LU1752456696			
Net assets	12 673 238.68	22 371 819.67	25 121 228.19
Net asset value per share	171.22	142.76	177.95
Shares Outstanding	74 017.28	156 709.30	141 170.15
JSS Sustainable Equity - Tech Disruptors -P EUR dist- LU1752456852			
Net assets	12 703 349.94	9 791 029.54	12 521 311.87
Net asset value per share	171.23	142.77	177.96
Shares Outstanding	74 188.81	68 579.04	70 360.26
JSS Sustainable Equity - Tech Disruptors -P USD acc- LU1752456340			
Net assets	75 059 834.11	74 131 790.96	140 249 319.24
Net asset value per share	160.02	127.85	180.78
Shares Outstanding	469 065.33	579 834.11	775 801.08
JSS Sustainable Equity - Tech Disruptors -P USD dist- LU1752456423			
Net assets	11 579 457.14	11 114 120.54	17 952 818.89
Net asset value per share	160.03	127.86	180.78
Shares Outstanding	72 358.04	86 924.14	99 307.55

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Sustainable Equity - Tech Disruptors -Y USD acc- LU1752458049			
Net assets	132 528.60	25 542 534.78	444 423.77
Net asset value per share	173.24	137.04	191.81
Shares Outstanding	765.00	186 387.44	2 317.00
JSS Sustainable Equity - Tech Disruptors -Y USD dist- LU1752458478			
Net assets	665 701.05	12 493 161.28	1 886 490.90
Net asset value per share	150.85	119.31	167.02
Shares Outstanding	4 413.00	104 711.77	11 295.00
JSS Sustainable Bond - Emerging Markets Local Currency -C USD acc- LU1835934479			
Net assets	7 430 564.76	8 003 106.95	10 167 997.30
Net asset value per share	86.63	80.89	105.21
Shares Outstanding	85 778.56	98 938.15	96 644.78
JSS Sustainable Bond - Emerging Markets Local Currency -C USD dist- LU1835934552			
Net assets	1 623 048.70	1 742 427.44	2 592 928.81
Net asset value per share	73.55	72.78	99.86
Shares Outstanding	22 065.58	23 941.02	25 965.64
JSS Sustainable Bond - Emerging Markets Local Currency -I USD acc- LU1835934636			
Net assets	880 056.00	817 400.00	1 059 300.00
Net asset value per share	88.01	81.74	105.93
Shares Outstanding	10 000.00	10 000.00	10 000.00
JSS Sustainable Bond - Emerging Markets Local Currency -I USD dist- LU1835934719			
Net assets	1 051 689.25	1 039 924.55	1 960 392.96
Net asset value per share	73.84	73.02	100.20
Shares Outstanding	14 241.64	14 241.64	19 564.80
JSS Sustainable Bond - Emerging Markets Local Currency -M USD acc- LU1835935013			
Net assets	262 355.87	579 420.00	-
Net asset value per share	84.63	78.30	-
Shares Outstanding	3 100.00	7 400.00	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD acc- LU1835934123			
Net assets	5 423 704.45	5 407 189.36	15 816 456.20
Net asset value per share	84.89	79.67	104.14
Shares Outstanding	63 888.97	67 869.83	151 876.86
JSS Sustainable Bond - Emerging Markets Local Currency -P USD dist- LU1835934396			
Net assets	2 625 725.79	4 079 871.85	6 062 400.73
Net asset value per share	73.26	72.47	99.37
Shares Outstanding	35 840.84	56 297.39	61 008.36
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD acc- LU1835934800			
Net assets	3 922 920.80	4 267 799.03	15 184 102.80
Net asset value per share	87.89	81.66	105.76
Shares Outstanding	44 637.57	52 263.03	143 571.32
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD dist- LU1835934982			
Net assets	6 164 873.11	8 244 466.78	22 741 478.51
Net asset value per share	73.63	72.84	99.97
Shares Outstanding	83 730.82	113 185.98	227 483.03
JSS Equity - All China -C CHF acc- LU1965940783			
Net assets	15 109 916.24	23 811 076.52	33 471 357.19
Net asset value per share	79.36	118.31	161.04
Shares Outstanding	190 397.13	201 260.05	207 844.99

Comparative net asset value table (continued)

	30.06.2023	30.06.2022	30.06.2021
JSS Equity - All China -C EUR acc- LU1965940510			
Net assets	17 958 609.89	27 252 201.63	35 680 625.58
Net asset value per share	88.85	129.18	160.55
Shares Outstanding	202 122.79	210 963.01	222 239.96
JSS Equity - All China -C USD acc- LU1900873875			
Net assets	34 293 064.85	58 570 502.44	97 539 786.53
Net asset value per share	86.89	121.07	170.68
Shares Outstanding	394 672.17	483 773.87	571 477.54
JSS Equity - All China -C USD dist- LU1900873958			
Net assets	3 541 367.92	4 957 300.95	13 033 661.94
Net asset value per share	86.90	121.08	170.70
Shares Outstanding	40 752.22	40 942.36	76 354.20
JSS Equity - All China -I CHF acc- LU1965941161			
Net assets	5 839 219.57	9 640 892.93	6 344 229.30
Net asset value per share	80.36	119.39	161.95
Shares Outstanding	72 663.26	80 751.26	39 174.00
JSS Equity - All China -I EUR acc- LU1965940940			
Net assets	1 205 464.00	1 812 004.00	6 427 556.02
Net asset value per share	89.96	130.36	161.44
Shares Outstanding	13 400.00	13 900.00	39 813.90
JSS Equity - All China -I USD acc- LU1900874097			
Net assets	25 964 714.16	66 245 813.95	222 915 213.86
Net asset value per share	88.00	122.18	171.65
Shares Outstanding	295 053.57	542 198.51	1 298 661.31
JSS Equity - All China -I10 USD acc- LU2273125992			
Net assets	21 857 198.95	30 887 097.00	-
Net asset value per share	61.17	84.85	-
Shares Outstanding	357 318.93	364 020.00	-
JSS Equity - All China -P CHF acc- LU1965940353			
Net assets	10 450 617.40	16 378 211.41	22 674 790.48
Net asset value per share	78.23	117.10	160.04
Shares Outstanding	133 588.36	139 865.17	141 682.02
JSS Equity - All China -P CHF dist- LU1965940437			
Net assets	1 430 313.26	2 227 678.13	3 026 881.61
Net asset value per share	78.24	117.11	160.05
Shares Outstanding	18 281.10	19 022.10	18 912.10
JSS Equity - All China -P EUR acc- LU1965940197			
Net assets	12 142 542.14	22 718 739.62	33 016 616.46
Net asset value per share	87.59	127.87	159.55
Shares Outstanding	138 629.32	177 670.60	206 935.86
JSS Equity - All China -P USD acc- LU1900873529			
Net assets	126 605 988.23	204 584 531.27	341 150 313.23
Net asset value per share	85.67	119.85	169.64
Shares Outstanding	1 477 833.41	1 707 004.85	2 011 025.19
JSS Equity - All China -P USD dist- LU1900873792			
Net assets	11 349 112.69	17 277 976.30	21 288 240.65
Net asset value per share	85.67	119.85	169.64
Shares Outstanding	132 474.76	144 163.34	125 490.69

Fund performance**/**

Share class performance in % per calendar year	Currency of the share class	(31.12.2022-30.06.2023) (current period)	(31.12.2021-31.12.2022)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)
JSS Sustainable Bond - Emerging Markets Corporate IG -C CHF acc hedged-	CHF	0.23	-17.20	-2.48	-*
JSS Sustainable Bond - Emerging Markets Corporate IG -C EUR acc hedged-	EUR	1.03	-16.97	-2.31	-*
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD acc-	USD	2.37	-15.06	-1.37	7.38
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD dist-	USD	2.37	-15.06	-1.37	7.41
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD acc-	USD	2.46	-14.89	-1.17	7.60
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD dist-	USD	2.46	-14.90	-1.17	7.61
JSS Sustainable Bond - Emerging Markets Corporate IG -P CHF acc hedged-	CHF	0.01	-17.59	-2.87	4.74
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR acc hedged-	EUR	0.82	-17.34	-2.75	4.76
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR dist hedged-	EUR	0.81	-17.35	-2.71	4.80
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD acc-	USD	2.14	-15.43	-1.82	6.93
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD dist-	USD	2.13	-15.44	-1.81	6.93
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF acc hedged-	CHF	0.42	-16.93	-2.12	5.57
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF dist hedged-	CHF	0.41	-16.95	-	-*
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR acc hedged-	EUR	1.19	-16.65	-1.99	5.60
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR dist hedged-	EUR	1.21	-16.67	-	-*
JSS Sustainable Bond - Emerging Markets Corporate IG -Y GBP dist hedged-	GBP	1.87	-15.26	-	-*
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD acc-	USD	2.54	-14.75	-1.03	7.77
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD dist-	USD	2.55	-14.76	-	-*
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc-	USD	2.94	-23.72	-12.16	5.14
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist-	USD	2.94	-23.73	-12.16	5.13
JSS Sustainable Equity - Systematic Emerging Markets -I USD acc-	USD	3.09	-23.51	-	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist-	USD	2.69	-24.11	-12.60	4.54
JSS Sustainable Equity - Global Dividend -C EUR acc-	EUR	3.25	-0.27	28.26	-*
JSS Sustainable Equity - Global Dividend -C EUR dist-	EUR	3.25	-0.28	28.27	-1.56
JSS Sustainable Equity - Global Dividend -C USD acc-	USD	5.54	-6.41	19.22	-*
JSS Sustainable Equity - Global Dividend -C USD dist-	USD	5.55	-6.41	-	-*
JSS Sustainable Equity - Global Dividend -E USD acc-	USD	5.39	-6.69	18.87	-*
JSS Sustainable Equity - Global Dividend -E USD dist-	USD	5.39	-6.68	18.86	-*
JSS Sustainable Equity - Global Dividend -I USD acc-	USD	5.70	-	-	-
JSS Sustainable Equity - Global Dividend -M USD acc-	USD	6.10	-	-	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	EUR	3.00	-0.78	27.63	-2.21
JSS Sustainable Equity - Global Dividend -P EUR dist-	EUR	3.00	-0.77	27.63	-2.06
JSS Sustainable Equity - Global Dividend -P USD acc-	USD	5.29	-6.88	18.62	6.59
JSS Sustainable Equity - Global Dividend -P USD dist-	USD	5.29	-6.87	-	-*
JSS Sustainable Equity - Global Dividend -S EUR acc-	EUR	3.38	-0.03	28.59	-1.49
JSS Sustainable Equity - Global Dividend -S EUR dist-	EUR	3.38	-0.03	28.59	-1.22
JSS Sustainable Equity - Global Dividend -Y USD acc-	USD	5.76	-6.04	19.69	-*
JSS Sustainable Equity - Global Dividend -Y USD dist-	USD	5.76	-6.04	19.69	-*
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -C CHF acc-	CHF	3.06	-20.80	2.33	8.54
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -C CHF dist-	CHF	3.06	-20.81	2.33	8.53
JSS Sustainable Multi Asset - Thematic Balanced (CHF) -P CHF dist-	CHF	2.80	-21.20	1.83	8.03
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR acc-	EUR	4.09	-19.58	4.85	7.48
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR dist-	EUR	4.08	-19.58	4.85	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR dist-	EUR	3.83	-19.98	4.33	6.96
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -S EUR acc-	EUR	4.21	-19.38	5.11	7.77
JSS Sustainable Multi Asset - Thematic Growth (EUR) -P EUR acc-	EUR	6.46	-19.68	8.76	8.73
JSS Twelve Sustainable Insurance Bond -C CHF acc hedged-	CHF	-0.33	-13.14	0.69	0.32
JSS Twelve Sustainable Insurance Bond -C EUR acc-	EUR	0.63	-12.57	1.02	0.69
JSS Twelve Sustainable Insurance Bond -C GBP acc hedged-	GBP	1.18	-11.49	1.53	0.66
JSS Twelve Sustainable Insurance Bond -C USD acc hedged-	USD	1.71	-11.03	1.68	2.15
JSS Twelve Sustainable Insurance Bond -I CHF acc hedged-	CHF	-0.02	-12.68	1.18	0.45
JSS Twelve Sustainable Insurance Bond -I EUR acc-	EUR	0.93	-12.11	1.53	1.12
JSS Twelve Sustainable Insurance Bond -I USD acc hedged-	USD	2.01	-10.59	2.18	2.61
JSS Twelve Sustainable Insurance Bond -I USD dist hedged-	USD	2.02	-10.50	2.29	-*
JSS Twelve Sustainable Insurance Bond -I10 EUR acc-	EUR	0.94	-12.07	1.74	-*
JSS Twelve Sustainable Insurance Bond -I3 CHF acc hedged-	CHF	-0.03	-12.66	1.33	-*
JSS Twelve Sustainable Insurance Bond -I30 CHF acc hedged-	CHF	0.02	-12.60	1.44	-*

* 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 17

Fund performance **/** (continued)

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2022-30.06.2023) (current period)	(31.12.2021-31.12.2022)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)
JSS Twelve Sustainable Insurance Bond -I30 EUR acc-	EUR	0.97	-12.01	1.78	1.42
JSS Twelve Sustainable Insurance Bond -I30 GBP dist hedged-	GBP	1.53	-	-	-
JSS Twelve Sustainable Insurance Bond -I23 CHF acc hedged-	CHF	-0.05	-12.67	1.34	-*
JSS Twelve Sustainable Insurance Bond -I23 EUR acc-	EUR	0.91	-12.10	1.69	-*
JSS Twelve Sustainable Insurance Bond -I23 EUR dist-	EUR	0.92	-12.11	1.69	-*
JSS Twelve Sustainable Insurance Bond -I10 CHF acc hedged-	CHF	0.20	-12.18	1.38	-
JSS Twelve Sustainable Insurance Bond -I210 CHF acc hedged-	CHF	0.20	-	-	-
JSS Twelve Sustainable Insurance Bond -I210 USD acc hedged-	USD	2.03	-	-	-
JSS Twelve Sustainable Insurance Bond -I210 GBP acc hedged-	GBP	1.49	-	-	-
JSS Twelve Sustainable Insurance Bond -P CHF acc hedged-	CHF	-0.38	-13.21	0.60	-0.04
JSS Twelve Sustainable Insurance Bond -P EUR acc-	EUR	0.57	-12.65	0.93	0.60
JSS Twelve Sustainable Insurance Bond -P EUR dist-	EUR	0.58	-12.66	0.93	0.60
JSS Twelve Sustainable Insurance Bond -P USD acc hedged-	USD	1.65	-11.12	1.60	2.04
JSS Twelve Sustainable Insurance Bond -P USD dist hedged-	USD	1.65	-11.14	1.58	2.04
JSS Sustainable Equity - Global Thematic -C CHF acc-	CHF	10.86	-26.39	14.70	-*
JSS Sustainable Equity - Global Thematic -C EUR acc-	EUR	12.16	-22.75	19.73	15.62
JSS Sustainable Equity - Global Thematic -C EUR dist-	EUR	12.16	-22.76	19.74	15.64
JSS Sustainable Equity - Global Thematic -C USD acc-	USD	14.66	-27.50	11.28	26.06
JSS Sustainable Equity - Global Thematic -I EUR acc-	EUR	12.24	-22.65	19.90	15.80
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	USD	29.87	-17.08	7.13	-*
JSS Sustainable Equity - Global Thematic -I USD acc-	USD	14.73	-27.41	11.43	26.22
JSS Sustainable Equity - Global Thematic -I USD dist-	USD	14.74	-27.41	11.43	26.23
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	CHF	11.23	-25.93	15.44	-*
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	EUR	12.52	-22.26	20.50	16.34
JSS Sustainable Equity - Global Thematic -I10 USD acc-	USD	15.02	-27.05	-	-*
JSS Sustainable Equity - Global Thematic -I30 CHF acc-	CHF	11.25	-	-	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	NOK	13.65	-27.50	12.52	-*
JSS Sustainable Equity - Global Thematic -M EUR acc-	EUR	12.80	-21.85	-	-*
JSS Sustainable Equity - Global Thematic -P EUR acc-	EUR	11.88	-23.14	19.14	15.06
JSS Sustainable Equity - Global Thematic -P EUR dist-	EUR	11.88	-23.14	19.14	15.07
JSS Sustainable Equity - Global Thematic -P SGD acc-	EUR	15.41	-28.25	-*	-
JSS Sustainable Equity - Global Thematic -P USD acc-	USD	14.37	-27.86	10.72	25.43
JSS Sustainable Equity - Global Thematic -P USD dist-	USD	14.37	-27.87	10.72	25.42
JSS Sustainable Equity - Global Thematic -S EUR dist-	EUR	12.43	-22.36	20.33	-*
JSS Sustainable Equity - Global Thematic -Y EUR acc-	EUR	12.52	-22.26	20.50	16.40
JSS Sustainable Equity - Global Thematic -Y USD dist-	USD	15.03	-27.03	-	-*
JSS Sustainable Bond - Global Short-term -C CHF acc hedged-	CHF	0.22	-8.57	-1.40	-*
JSS Sustainable Bond - Global Short-term -C EUR acc hedged-	EUR	0.97	-8.29	-1.23	-*
JSS Sustainable Bond - Global Short-term -C EUR dist hedged-	EUR	1.14	-8.11	-1.23	-*
JSS Sustainable Bond - Global Short-term -C USD acc-	USD	2.30	-6.28	-0.29	3.39
JSS Sustainable Bond - Global Short-term -C USD dist-	USD	2.30	-6.28	-0.29	3.38
JSS Sustainable Bond - Global Short-term -I USD acc-	USD	2.36	-6.14	-0.17	3.52
JSS Sustainable Bond - Global Short-term -P CHF acc hedged-	CHF	0.11	-8.67	-1.49	1.43
JSS Sustainable Bond - Global Short-term -P EUR acc hedged-	EUR	0.96	-8.48	-1.34	1.60
JSS Sustainable Bond - Global Short-term -P USD acc-	USD	2.25	-6.37	-0.40	3.28
JSS Sustainable Bond - Global Short-term -P USD dist-	USD	2.24	-6.37	-0.39	3.27
JSS Sustainable Bond - Global Short-term -Y CHF acc hedged-	CHF	0.34	-8.26	-1.23	1.78
JSS Sustainable Bond - Global Short-term -Y EUR acc hedged-	EUR	1.13	-8.00	-0.90	1.99
JSS Sustainable Bond - Global Short-term -Y USD dist-	USD	2.45	-6.00	-	3.68
JSS Sustainable Bond CHF -C CHF acc-	CHF	1.39	-7.96	-1.42	-0.15
JSS Sustainable Bond CHF -M CHF acc-	CHF	1.60	-7.60	-1.03	0.24
JSS Sustainable Bond CHF -P CHF dist-	CHF	1.27	-8.19	-1.67	-0.41
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	CHF	0.33	-17.53	-3.26	-*
JSS Sustainable Bond - Euro Broad -C EUR acc-	EUR	1.29	-17.07	-2.95	5.61
JSS Sustainable Bond - Euro Broad -C EUR dist-	EUR	1.29	-17.06	-2.96	-*
JSS Sustainable Bond - Euro Broad -I EUR acc-	EUR	1.41	-16.84	-2.73	-*
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	CHF	0.21	-17.80	-	-*

* 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 17

Fund performance**/** (continued)

Share class performance in % per calendar year	Currency of the share class	(31.12.2022-30.06.2023) (current period)	(31.12.2021-31.12.2022)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)
JSS Sustainable Bond - Euro Broad -P EUR acc	EUR	1.17	-	-	-
JSS Sustainable Bond - Euro Broad -P EUR dist-	EUR	1.17	-17.28	-3.20	5.35
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged-	CHF	0.23	-17.45	-3.14	-*
JSS Sustainable Bond - Euro Broad -Y EUR acc-	EUR	1.35	-16.99	-2.86	5.74
JSS Sustainable Bond - Euro Broad -Y EUR dist-	EUR	1.34	-16.99	-2.87	-*
JSS Sustainable Bond - EUR Corporates -C EUR acc-	EUR	1.23	-14.98	-0.71	4.05
JSS Sustainable Bond - EUR Corporates -C EUR dist-	EUR	1.23	-14.98	-0.70	-*
JSS Sustainable Bond - EUR Corporates -I EUR acc-	EUR	1.30	-14.86	-0.56	4.20
JSS Sustainable Bond - EUR Corporates -M EUR acc-	EUR	1.46	-14.61	-0.27	4.52
JSS Sustainable Bond - EUR Corporates -P EUR dist-	EUR	1.10	-15.19	-0.95	3.79
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged-	CHF	0.37	-15.51	-	-*
JSS Sustainable Bond - EUR Corporates -Y EUR acc-	EUR	1.31	-14.85	-0.56	4.21
JSS Sustainable Equity - Europe -C EUR acc-	EUR	9.70	-11.61	20.73	-4.04
JSS Sustainable Equity - Europe -P EUR acc-	EUR	9.51	-11.93	20.31	-4.55
JSS Sustainable Equity - Europe -P EUR dist-	EUR	9.50	-11.92	20.31	-4.55
JSS Sustainable Equity - Europe -P USD acc-	USD	11.95	-17.34	11.82	4.23
JSS Sustainable Equity - Europe -Y EUR acc-	EUR	10.03	-11.09	21.47	-3.63
JSS Sustainable Equity - Global Climate 2035 -C CHF acc-	CHF	10.52	-21.29	-	-*
JSS Sustainable Equity - Global Climate 2035 -C EUR acc-	EUR	11.80	-17.41	26.15	5.69
JSS Sustainable Equity - Global Climate 2035 -C USD acc-	USD	14.27	-22.48	-	-*
JSS Sustainable Equity - Global Climate 2035 -I EUR acc-	EUR	11.93	-	-	-
JSS Sustainable Equity - Global Climate 2035 -M CHF acc-	CHF	11.08	-	-	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	EUR	12.38	-16.54	27.48	6.81
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	EUR	11.52	-17.82	25.22	5.03
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	USD	14.01	-22.87	16.39	14.70
JSS Sustainable Equity - Real Estate Global -C EUR acc-	EUR	-3.44	-24.70	29.67	-15.77
JSS Sustainable Equity - Real Estate Global -C EUR dist-	EUR	-3.44	-27.78	29.64	-15.77
JSS Sustainable Equity - Real Estate Global -I EUR acc-	EUR	-3.38	-24.59	29.83	-15.66
JSS Sustainable Equity - Real Estate Global -P EUR acc-	EUR	-3.68	-25.07	29.02	-16.19
JSS Sustainable Equity - Real Estate Global -P EUR dist-	EUR	-3.68	-25.06	29.01	-16.19
JSS Sustainable Equity - Real Estate Global -P USD acc-	USD	-1.53	-29.68	19.58	-8.66
JSS Sustainable Equity - USA -C USD acc-	USD	15.54	-19.00	25.36	20.72
JSS Sustainable Equity - USA -I USD dist-	USD	15.73	-18.72	25.55	-*
JSS Sustainable Equity - USA -I10 USD acc-	USD	15.78	-	-	-
JSS Sustainable Equity - USA -P USD acc-	USD	15.30	-19.32	24.74	20.12
JSS Sustainable Equity - USA -P USD dist-	USD	15.30	-19.32	24.74	-*
JSS Sustainable Equity - USA -Y USD acc-	USD	15.88	-18.51	26.12	21.22
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc-	EUR	0.37	-12.01	-*	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR dist-	EUR	0.57	-	-	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	CHF	-0.47	-13.81	-	-*
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc-	USD	2.06	-13.74	-	-*
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc-	CHF	-0.86	-14.49	10.36	4.39
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc-	EUR	0.14	-12.42	-*	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist-	EUR	0.14	-12.43	13.15	4.72
JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc-	USD	1.63	-14.42	-*	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc-	CHF	10.78	-21.80	26.11	16.15
JSS Sustainable Equity - Green Planet -C EUR acc-	EUR	10.84	-17.43	29.96	16.52
JSS Sustainable Equity - Green Planet -C EUR dist-	EUR	10.83	-17.43	29.96	-
JSS Sustainable Equity - Green Planet -C USD acc-	USD	13.31	-22.51	-	-*
JSS Sustainable Equity - Green Planet -C USD dist-	USD	13.30	-22.51	-	-*
JSS Sustainable Equity - Green Planet -I CHF acc-	CHF	9.89	-20.85	-	-*
JSS Sustainable Equity - Green Planet -I EUR acc-	EUR	11.16	-16.94	30.30	16.66
JSS Sustainable Equity - Green Planet -I EUR dist-	EUR	11.16	-16.94	30.28	-*
JSS Sustainable Equity - Green Planet -P CHF H1 acc-	CHF	10.58	-22.14	25.33	15.36
JSS Sustainable Equity - Green Planet -P EUR acc-	EUR	10.62	-17.79	29.12	15.73
JSS Sustainable Equity - Green Planet -P EUR dist-	EUR	10.61	-17.79	29.12	15.73
JSS Sustainable Equity - Green Planet -P GBP dist-	GBP	6.99	-13.13	-	-*

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

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*** please refer to Note 17

Fund performance**/** (continued)

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2022-30.06.2023) (current period)	(31.12.2021-31.12.2022)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)
JSS Sustainable Equity - Green Planet -P USD H1 acc-	USD	13.02	-19.24	26.79	17.63
JSS Sustainable Equity - Green Planet -P USD dist-	USD	13.08	-22.85	20.01	26.39
JSS Sustainable Equity - Green Planet -S EUR dist-	EUR	11.03	-17.14	30.42	16.89
JSS Sustainable Equity - Green Planet -Y EUR acc-	EUR	11.25	-16.81	30.74	17.13
JSS Bond - USD High Yield -C EUR acc hedged-	EUR	3.46	-14.94	5.82	4.61
JSS Bond - USD High Yield -C USD acc-	USD	4.83	-12.65	6.83	6.56
JSS Bond - USD High Yield -C USD dist-	USD	4.83	-12.65	6.83	6.56
JSS Bond - USD High Yield -I USD acc-	USD	4.96	-12.45	7.09	6.81
JSS Bond - USD High Yield -I USD dist-	USD	4.95	-12.44	7.09	6.81
JSS Bond - USD High Yield -P CHF acc hedged-	CHF	2.42	-15.30	5.26	3.93
JSS Bond - USD High Yield -P CHF dist hedged-	CHF	2.48	-15.49	5.33	3.96
JSS Bond - USD High Yield -P EUR acc hedged-	EUR	3.30	-14.97	5.56	4.18
JSS Bond - USD High Yield -P EUR dist hedged-	EUR	3.33	-15.09	5.49	4.03
JSS Bond - USD High Yield -P USD acc-	USD	4.67	-12.91	6.51	6.24
JSS Bond - USD High Yield -P USD dist-	USD	4.68	-12.92	6.52	6.24
JSS Sustainable Bond - Total Return Global -C CHF acc hedged-	CHF	0.18	-13.29	-3.36	4.30
JSS Sustainable Bond - Total Return Global -C EUR acc hedged-	EUR	1.04	-12.96	-3.19	4.53
JSS Sustainable Bond - Total Return Global -C USD acc-	USD	2.40	-10.84	-2.21	6.23
JSS Sustainable Bond - Total Return Global -C USD dist-	USD	2.41	-10.84	-2.21	6.24
JSS Sustainable Bond - Total Return Global -I CHF acc hedged-	CHF	0.31	-13.12	-3.18	4.34
JSS Sustainable Bond - Total Return Global -I EUR acc hedged-	EUR	1.15	-12.84	-3.02	4.52
JSS Sustainable Bond - Total Return Global -I EUR dist hedged-	EUR	1.19	-12.76	-2.99	4.83
JSS Sustainable Bond - Total Return Global -I USD acc-	USD	2.51	-10.68	-2.03	6.44
JSS Sustainable Bond - Total Return Global -I USD dist-	USD	2.50	-10.67	-2.03	6.44
JSS Sustainable Bond - Total Return Global -M CHF acc hedged-	CHF	0.53	-12.84	-2.81	4.80
JSS Sustainable Bond - Total Return Global -P CHF acc hedged-	CHF	0.14	-13.56	-3.69	3.79
JSS Sustainable Bond - Total Return Global -P EUR acc hedged-	EUR	0.90	-13.24	-3.54	4.12
JSS Sustainable Bond - Total Return Global -P EUR dist hedged-	EUR	0.91	-13.25	-3.57	4.15
JSS Sustainable Bond - Total Return Global -P USD acc-	USD	2.23	-11.14	-2.55	5.87
JSS Sustainable Bond - Total Return Global -P USD dist-	USD	2.22	-11.14	-2.56	5.86
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged-	CHF	0.37	-13.05	-3.07	4.54
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged-	EUR	1.25	-12.63	-2.91	4.69
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged-	GBP	1.89	-11.37	-2.24	5.68
JSS Sustainable Bond - Total Return Global -Y USD acc-	USD	2.55	-10.56	-1.93	6.50
JSS Sustainable Bond - Total Return Global -Y USD dist-	USD	2.56	-10.57	-1.92	6.51
JSS Sustainable Equity - Next-Gen Consumer -C EUR acc-	EUR	17.86	-22.93	20.25	15.53
JSS Sustainable Equity - Next-Gen Consumer -C EUR dist-	EUR	17.86	-	-	-
JSS Sustainable Equity - Next-Gen Consumer -C USD acc-	USD	20.48	-27.66	11.75	26.20
JSS Sustainable Equity - Next-Gen Consumer -E EUR acc-	EUR	17.75	-	-	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR dist-	EUR	17.77	-	-	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR acc-	EUR	17.50	-23.38	19.52	14.87
JSS Sustainable Equity - Next-Gen Consumer -P EUR dist-	EUR	17.50	-23.38	19.51	14.84
JSS Sustainable Equity - Next-Gen Consumer -P USD acc-	USD	20.12	-28.10	11.09	25.42
JSS Sustainable Equity - Next-Gen Consumer -P USD dist-	USD	20.12	-28.10	11.08	25.43
JSS Sustainable Equity - Tech Disruptors -C CHF acc-	CHF	31.60	-37.27	19.57	35.92
JSS Sustainable Equity - Tech Disruptors -C EUR acc-	EUR	33.14	-34.17	24.81	36.44
JSS Sustainable Equity - Tech Disruptors -C USD acc-	USD	36.10	-38.22	16.00	49.02
JSS Sustainable Equity - Tech Disruptors -C USD dist-	USD	36.10	-38.22	16.00	49.02
JSS Sustainable Equity - Tech Disruptors -E USD acc-	USD	35.90	-38.40	15.65	48.57
JSS Sustainable Equity - Tech Disruptors -E USD dist-	USD	35.90	-38.40	15.65	48.57
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	CHF	31.75	-37.12	-	.*
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	USD	53.35	-29.81	-	.*
JSS Sustainable Equity - Tech Disruptors -I USD acc-	USD	36.27	-38.08	16.28	49.37
JSS Sustainable Equity - Tech Disruptors -I10 USD acc-	USD	36.33	-38.01	.*	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	USD	36.78	-42.41	17.04	50.41
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	CHF	31.22	-37.64	18.86	35.09
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	EUR	32.74	-34.56	24.06	35.63

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

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*** please refer to Note 17

Fund performance**/** (continued)

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2022-30.06.2023) (current period)	(31.12.2021-31.12.2022)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	EUR	32.74	-34.56	24.06	35.63
JSS Sustainable Equity - Tech Disruptors -P USD acc-	USD	35.69	-38.58	15.30	48.13
JSS Sustainable Equity - Tech Disruptors -P USD dist-	USD	35.70	-38.59	15.31	48.13
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	USD	36.38	-37.97	16.44	49.61
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	USD	36.37	-37.96	16.46	.*
JSS Sust. Bond - Emerging Markets Local Currency -C USD acc-	USD	1.74	-12.47	-10.09	2.46
JSS Sust. Bond - Emerging Markets Local Currency -C USD dist-	USD	1.75	-12.47	-10.09	2.46
JSS Sust. Bond - Emerging Markets Local Currency -I USD acc-	USD	2.04	-12.07	-9.79	2.80
JSS Sust. Bond - Emerging Markets Local Currency -I USD dist-	USD	2.04	-12.08	-9.79	2.81
JSS Sust. Bond - Emerging Markets Local Currency -M USD acc-	USD	2.24	-11.66	.*	-
JSS Sust. Bond - Emerging Markets Local Currency -P USD acc-	USD	1.48	-12.91	-10.54	1.95
JSS Sust. Bond - Emerging Markets Local Currency -P USD dist-	USD	1.48	-12.91	-10.53	1.94
JSS Sust. Bond - Emerging Markets Local Currency -Y USD acc-	USD	2.03	-12.07	-9.73	2.87
JSS Sust. Bond - Emerging Markets Local Currency -Y USD dist-	USD	2.02	-12.07	-9.73	2.86
JSS Equity - All China -C CHF acc-	CHF	-10.75	-31.44	-11.40	46.28
JSS Equity - All China -C EUR acc-	EUR	-9.72	-28.10	-7.06	46.25
JSS Equity - All China -C USD acc-	USD	-7.72	-32.28	-14.38	60.55
JSS Equity - All China -C USD dist-	USD	-7.72	-32.28	-14.38	60.56
JSS Equity - All China -I CHF acc-	CHF	-10.61	-31.19	-11.07	46.79
JSS Equity - All China -I EUR acc-	EUR	-9.57	-27.86	-6.73	46.75
JSS Equity - All China -I USD acc-	USD	-7.55	-32.05	-14.08	61.12
JSS Equity - All China -I10 USD acc-	USD	-7.51	-31.98	.*	-
JSS Equity - All China -P CHF acc-	CHF	-10.95	-31.70	-11.75	45.66
JSS Equity - All China -P CHF dist-	CHF	-10.94	-31.70	-11.75	45.67
JSS Equity - All China -P EUR acc-	EUR	-9.91	-28.39	-7.43	45.64
JSS Equity - All China -P USD acc-	USD	-7.90	-32.56	-14.73	59.90
JSS Equity - All China -P USD dist-	USD	-7.91	-32.55	-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 17

Report of the Investment Managers

JSS Sustainable Bond - Emerging Markets Local Currency

During the reported period the JSS Sustainable Bond – Emerging Markets Local Currency P USD acc performed 14.02% on an absolute basis. The fund had a strong positive absolute return and outperformed the benchmark significantly 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 materialized as Emerging Market currencies and bonds benefited from attractive valuations and declining inflation. The asset class had a strong recovery after it faced a perfect storm of geopolitical, market and fundamental headwinds last year. The best performing region was Latin America where the fund had overweight positions in Brazil, Chile, Colombia and Mexico. These overweight positions contributed strongly to the relative outperformance of the fund. Eastern Europe had also strong returns, but we have been more cautious in this region, with a net neutral exposure, because of weaker fundamentals and elevated geopolitical risks. Asia as a region performed weaker, but we had our overweight position in Indonesia, which also delivered a strong positive return and contributed to the fund's relative outperformance.

JSS Bond - USD High Yield

During the reported period the JSS Bond – USD High Yield P USD acc performed 6.52% on an absolute basis. The total return of the Fund for the 12-month reporting period ended 30 June 2023, underperformed the 9.07% return of the Bloomberg Barclays US Corporate High Yield 2% Issuer Capped Index (BBHY2%ICI), the Fund's broad-based securities market index. During the 12-month reporting period, the most significant factor affecting the Fund's performance relative to the BBHY2%ICI was the fund's bond performance and allocation to equity securities. The Fund was negatively impacted, relative to the BBHY2%ICI, by its sector allocation in the high-yield bond portion of the portfolio. The Fund's underweight allocation to the Leisure sector, along with its overweight to the Media & Entertainment and Cable & Satellite sectors, negatively impacted performance. The fund was also negatively impacted by its cash holding during the period. The Fund was negatively impacted, relative to the BBHY2%ICI, by security selection in the high-yield bond portion of the portfolio. This was especially true in the Media & Entertainment and Pharmaceutical sectors. The Fund was negatively impacted by its allocation to equity securities during the reporting period as its holdings underperformed the BBHY2%ICI. The Fund's equity holdings which detracted the most from the fund's performance during the period were Enviva, iHeartMedia and Cumulus Media. The Fund's equity holdings which contributed the most to performance during the period were O-I Glass, Stagwell and GMS.

JSS Equity - All China

During the observation period, JSS Equity – All China P USD acc fund returned -28.52%, while MSCI China All Shares Index returned -17.91%. Healthcare contributed positively at 1.1% to the excess return while Information Technology was the main dragger, contributing -3.4% to the excess return. During the reporting period, China economy was negatively impacted by Covid disruptions, real estate crisis, and geopolitical tensions. Following reopening, consumption and new home sales showed strong signs of recovery in 1Q 2023. However, the macro data weakened in 2Q and investor sentiment turned fragile against geopolitical tensions, lower-than-expected economic growth, and CNY depreciation. As of June 30th, the portfolio overweight Consumer Staples and Information Technology while underweight Consumer Discretionary and Materials. We retain our long-term conviction in renewable energy and advanced manufacturing. We also believe that the regulatory risks of internet companies will continue to fade and some high-quality names have become attractive in terms of valuation.

JSS Sustainable Multi Asset – Thematic Balanced (CHF)

During the reported period the JSS Sustainable Multi Asset – Thematic Balanced (CHF) P CHF dist performed -1.37% on an absolute basis. The fund underperformed the benchmark in the 12 months to the 30th of June 2023, largely due to stock selection effects. Siemens, ASML, and Palo Alto were the standout contributors, benefiting from their technological prowess, innovative solutions, and strong market positions. Conversely, SVB Financial, Entegris, and International Foods and Flavours were the primary detractors, negatively impacting the fund's performance. Noteworthy portfolio adjustments include the fund initiating positions in Shiseido and Reckitt Benckiser. The former was bought in appreciation of the potential recovery in Japan retail spending while the latter offers defensive exposure and steady sales. In addition, the fund sold its position in MSCI Inc. In terms of positioning the fund has been adding back to bonds over the period in appreciation of the rising valuation opportunity following the rise in European interest rates.

Despite the challenging period, the fund's focus on companies like Siemens, ASML, and Palo Alto Networks highlights its commitment to identifying and capitalizing on thematic investment opportunities within the evolving market landscape. Conditions for such investments have improved in the past three months as the peak of interest rates has come into view meaning discount rates of future growth opportunities should fall from here.

JSS Sustainable Multi Asset - Thematic Balanced (EUR)

During the reported period the JSS Sustainable Multi Asset – Thematic Balanced (EUR) P EUR dist performed -0.04% on an absolute basis. The fund underperformed the benchmark in the 12 months to the 30th of June 2023, largely due to stock selection effects. Siemens, ASML, and Palo Alto were the standout contributors, benefiting from their technological prowess, innovative solutions, and strong market positions. Conversely, SVB Financial, Entegris, and International Foods and Flavours were the primary detractors, negatively impacting the fund's performance. Noteworthy portfolio adjustments include the fund initiating positions in Shiseido and Reckitt Benckiser. The former was bought in appreciation of the potential recovery in Japan retail spending while the latter offers defensive exposure and steady sales. In addition, the fund sold its position in MSCI Inc. In terms of positioning the fund has been adding back to bonds over the period in appreciation of the rising valuation opportunity following the rise in European interest rates.

Despite the challenging period, the fund's focus on companies like Siemens, ASML, and Palo Alto Networks highlights its commitment to identifying and capitalizing on thematic investment opportunities within the evolving market landscape. Conditions for such investments have improved in the past three months as the peak of interest rates has come into view meaning discount rates of future growth opportunities should fall from here.

JSS Sustainable Multi Asset – Thematic Growth (EUR)

During the reported period the JSS Sustainable Multi Asset – Thematic Balanced (EUR) P EUR acc performed 3.31% on an absolute basis. The fund underperformed the benchmark in the 12 months to the 30th of June 2023, largely due to stock selection effects. Siemens, ASML, and Palo Alto were the standout contributors, benefiting from their technological prowess, innovative solutions, and strong market positions. Conversely, SVB Financial, Entegris, and International Foods and Flavours were the primary detractors, negatively impacting the fund's performance. Noteworthy portfolio adjustments include the fund initiating positions in Shiseido and Reckitt Benckiser. The former was bought in appreciation of the potential recovery in Japan retail spending while the latter offers defensive exposure and steady sales. In addition, the fund sold its position in MSCI Inc. In terms of positioning the fund has been adding back to bonds over the period in appreciation of the rising valuation opportunity following the rise in European interest rates.

Despite the challenging period, the fund's focus on companies like Siemens, ASML, and Palo Alto Networks highlights its commitment to identifying and capitalizing on thematic investment opportunities within the evolving market landscape. Conditions for such investments have improved in the past three months as the peak of interest rates has come into view meaning discount rates of future growth opportunities should fall from here.

Report of the Investment Managers (continued)

JSS Sustainable Bond - Global Short-term

During the reporting period, the JSS Sustainable Bond – Global Short Term Opportunistic P USD acc recorded a positive return of 3.22% on an absolute basis amid a very volatile environment (3.6% for the 3-month USD deposit offered rate at constant maturity). The fund and more broadly fixed income markets suffered from a US rates-led sell off in Sept-Oct 2022 which dragged performance of the first months into negative territory (UST yields up 100bp across the curve (to 4.5% in the short end of the curve). Performance ended up recovering in the following months supported by a higher carry and selective spread compression however. An additional upset happened in February 2023, tied to the US regional bank crisis, with the collapse of SVB. The event caused spreads to surge temporarily before returning gradually to their original levels towards June 2023. This risk event weighed down more on subordinated and longer durations instruments than short duration bonds, and thus affected relatively less the Global Short Term fund. Generally, we started the period very cautious having already reduced the share of high yield from c.20% to c.10%, with a focus on high quality EM credits and striving to stay away from vulnerable sectors (exited Chinese property). This allowed the fund to avoid defaults in China and LatAm. We also benefited from the inversion of the yield curve to generate a higher carry and participated selectively to new IG issuances with higher coupons.

JSS Sustainable Bond - Emerging Markets Corporate IG

During the reporting period, the JSS Sustainable Bond – Global Emerging Markets Corporate IG P USD acc logged an absolute positive return of 1.53% amid a very volatile environment (c.3.1% gross of fees vs. 2.5% for the JPM CEMBI BD IG benchmark). The fund and more broadly fixed income markets suffered from a US rates-led sell off in Sept-Oct 2022 (US yields up 100bp across the curve to 4.2-4.5%) which dragged performance of the first months into negative territory. Performance ended up recovering in the following months supported by a higher carry and selective spread compression however. An additional upset happened in February 2023, tied to the US regional bank crisis, with the collapse of SVB. The event caused spreads to surge temporarily before returning to their original levels towards June 2023. Generally, we started the period very cautious having already reduced the share of high yield from c.20% to c.7-8%, with a focus on high quality EM credits and striving to stay away from vulnerable sectors (exited Chinese property). This allowed the fund to avoid defaults in China and LatAm (including a Chinese company initially rated IG at the beginning of the period and individual BB rated credits in Brazil). We also focused our risk on short end bonds to benefit from the inversion of the yield curve, and opportunistically adding high quality long duration low convexity bonds and maintaining a slight overweight on duration. Given the moves in US yields, duration tended to represent generally a relative drag to the performance during the reporting period, which the fund offset by positive contributions from credit selection.

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 -1.24%. 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. Interest rates rose significantly during the second half of 2022 due to the rapid rise in inflation and the hiking cycle by European Central Bank. During first half of 2023, interest rates fluctuated in a broad range with sharp movements up or down. Credit spreads also showed very sharp movements, in particular after the failure of several US regional banks. For the reporting period, the absolute performance was therefore negative.

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

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

JSS Sustainable Bond - Total Return Global

During the reported period the JSS Sustainable Bond – Total Return Global P USD acc share class provided an absolute return of 2.74%, outperforming global indices. The higher contribution from income combined with the robust performance of credit and forex more than offset the negative impact of rising global interest rates. Asset allocation became more defensive during the year given the growing risk of recession. The exposure and duration to credit were reduced. Developed Markets sovereign bonds were increased as rising real rates and falling inflation have made us selectively constructive on duration. US sovereign bonds were increased with maturity of around 5 to 7 years. UK Gilts were added as further rate hikes are priced in too aggressively. We closed our relative US-OAT and our short positions in EUR after the ECB played catch up with the Fed in 1H23. We added short positions in GJBs as the yield curve control in Japan is not sustainable. We also initiated a 5-30Y steepener in the US as the yield curve inverted to extreme levels. Foreign currency exposure was reduced lately after the strong performance of the USD. Only the MXN and BRL have been retained.

JSS Sustainable Bond CHF

JSS Sustainable Bond CHF P CHF dist performed -0.04% during the reported period. The duration of the fund was only changed at the end of the reporting period. It was kept shorter than the benchmark and increased to a neutral weight in June 2023. This had a positive impact on the performance in the second half of 2022. Strongly rising inflation figures pushed the central banks to raise their key interest rates significantly. This led to a strong flattening and finally to an inversion of the yield curve. The fund could benefit from this. Credit spreads fell slightly over the entire reporting period. The fund only partially benefited from this. The overweight in corporate bonds made a positive contribution while the underweight in financials had a negative impact.

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

- Duration: Positive performance relative to the benchmark
- Yield Curve Positioning: Positive performance relative to the benchmark
- Allocation: Negative 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 -4.86%. 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. Interest rates rose significantly during the second half of 2022 due to the rapid rise in inflation and the hiking cycle by European Central Bank. During first half of 2023, interest rates fluctuated in a broad range with sharp movements up or down. Credit spreads also showed very sharp movements, in particular after the failure of several US regional banks. For the reporting period, the absolute performance was therefore negative.

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

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

JSS Sustainable Equity - Next-Gen Consumer

During the reported period the JSS Sustainable Equity – Next-Gen Consumer P USD acc share class provided an absolute return of 24.43%. The fund delivered a strong positive performance during the period. The strong portfolio weight in Consumer Discretionary companies, reinforced during the period, contributed positively. In that sector, luxury and travel companies performed particularly well. The fund also enjoyed strong positive performance in the consumer-related technology space, in particular with power semiconductors companies that serve the smart mobility market where the fund reduced its exposure somewhat towards the end of the period. The performance, albeit still positive was somewhat held back by more defensive companies such as in the video game space or in the food & beverage space.

Report of the Investment Managers (continued)

JSS Sustainable Equity - Europe

Over the period, the JSS Sustainable Equity – Europe P EUR dist generated a total return of 14.70% on the P tranche, underperforming the MSCI Europe Net Return. The second half of 2022 saw a slightly positive return after an initial pull back. Increasingly, investors are anticipating a moderation of inflation, the end of rising interest rates and a slowdown in demand. This brings along volatility, but equity markets have remained resilient. Especially towards the end of the reporting period, when technology companies regained momentum as artificial intelligence brought about new optimism.

We stay our steady course, focusing our efforts on selecting companies that have a strong cash return on their capital, combined with a realistic path of growth ahead. We look for management teams with good capital allocation abilities, and keep our eye on the price we pay for these businesses. As our holdings compound their earnings at their high rates of return, market values eventually tend to recognize this. It is exactly this long-term view that allows us to benefit from our fundamental research efforts.

JSS Sustainable Equity - Global Climate 2035

JSS Sustainable Equity - Global Climate 2035 P EUR dist performed 13.03% 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 was largely in-line with the benchmark. Our industry allocation had a strong positive performance impact due to our overweight in hardware, software and semiconductors in Information Technology and industrial equipment in Industrials. The decline in the oil price also benefited our industry allocation due to our underweight in the Energy sector. Our style allocation had a small negative performance impact due to our bias towards medium capitalization stocks. Our stock selection also had a small performance drag. 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 13.24% during the reported period. Biggest changes in the sector allocation include a higher allocation to Consumer Discretionary and Industrials as well as a lower allocation to Financials, Consumer Staples and Real Estate. The higher allocation to Consumer Discretionary is due to an increase in Inditex and Home Depot and the higher allocation to Industrials is due to Kühne & Nagel as well as Caterpillar. Within Financials we sold KeyCorp and within Real Estate we sold Nexity. The fund continues to focus on companies with a strong balance sheet (low leverage), good operating cash flows and attractive dividend visibility. This approach was of particular support to the relative performance until end-December 2022. Subsequently market leadership started to narrow significantly and focus on a small number of US growth companies with significant exposure to AI. Those companies, however, are not attractive from a dividend point view and therefore not reflected in our strategy. From a fundamental point of view, most of our companies delivered results ahead of expectations and continued to increase their dividend distribution.

JSS Sustainable Equity - Global Thematic

During the reported period the JSS Sustainable Equity - Global Thematic P EUR dist share class performed 7.27% on an absolute basis. The fund generated a positive return over the period, albeit lagging the benchmark by -4%. From a sector standpoint, our stock selection in Consumer Staples was the largest relative contributor to returns, with standout stocks being FEMSA and Shiseido. Under Communications Services, our overweight in Meta was a significant positive contributor. Meta was also our largest relative stock contributor over the 12 months, with Aramark and Booking also positively contributing. Being underweight in IT detracted from returns. This ties in with our stock selection within the sector, as not owning Nvidia, Apple and Broadcom hurt performance. Nvidia and Apple were amongst the largest relative stock detractors from performance. IFF was the largest held detractor, with ASOS and PayPal also detracting, both of which have since been sold. The portfolio is regionally neutral, with our stock picking in Asia and Europe being the most notable drags. Regarding new positions, most notably we have increased exposure to companies within our Climate Change theme by initiating positions in Tetra Tech, Ecolab and Alstom.

JSS Sustainable Equity - Green Planet

For the 12 months ended 30 June 2023, JSS Sustainable Equity – Green Planet P EUR dist has delivered a return of 16.30%. The sub-fund's performance benefitted from an improving market sentiment as Europe avoided an energy crisis over the course of a mild winter while China lifted its zero-Covid policy and US growth remained solid despite tighter monetary policy. This particularly benefitted the fund's overweight positions in the cyclical industrial and semiconductor sectors which were the key drivers for the positive annual performance. During the year, the fund has reduced its exposure to PMI and interest sensitive stocks, e.g. in the building & construction industry. The fund increased its exposure to beneficiaries of the green reshoring trend (e.g. capital goods and clean technology providers). In addition, it added new positions in electricity grid companies which provide critical infrastructure to achieve the energy transition towards renewable energy such as wind and solar.

JSS Sustainable Equity - Real Estate Global

Over the reported period the JSS Sustainable Equity - Real Estate Global P EUR acc performed -15.33% on an absolute basis. Our investments in the industrial sector performed positively during the year after earlier weakness. The sector has been robust and we benefited from an overweight position relative to the benchmark. Stock selection in the US generally contributed positively to returns, especially in the residential sector, although some US office real estate investment trusts (REITs) performed poorly.

Our exposure to German residential companies detracted. These companies generally have higher-than-average debt levels and suffered from rising interest rates. Another disappointing area was our investments in Hong Kong which suffered from a weakening Chinese economy. We also lost relative performance by having an underweight allocation relative to the benchmark in 'value' REITs. Regarding transactions, we sold our holding in Life Storage, an REIT, after it was bought by another company.

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 -3.66%. June 2022 to June 2023 marked a period of changing regimes of financial markets. Global and Emerging Markets equity markets 2022 downtrend bottomed around November when October US inflation print came out below forecast, raising the hope of US central bank pivot, and when China eased Covid quarantine measure showing signs of reopening economy. The recovery of Emerging Market equity market since then was choppy, with attractive equity valuations and expectations of positive impulse from Chinese economy reopening as positive drivers, however discouraged by tightened liquidity when central banks kept raising policy rate to contain surging inflation, and that Chinese reopening scenario turned out to be weak. Emerging Markets Growth stocks suffered from high policy rate condition and growth slowdown, underperformed and dragged fund performance over past 12 months. The underperformance of Chinese equities from domestic weakness and geopolitical uncertainties was another performance detractor. Brazilian equities performed strongly and contributed positively to fund.

Report of the Investment Managers (continued)

JSS Sustainable Equity - Tech Disruptors

For the 12 months ended 30 June 2023, JSS Sustainable Equity – Tech Disruptors P USD acc share class has delivered a return of 25.16%. The sub-fund's performance was adversely impacted by the market sell-off in the first half of the period, driven by monetary tightening by the central banks. However, the fund's performance recovered quickly in the second half of the period, thanks to improving sentiment towards tech industry and the fund's exposure to Generative AI, an emerging technology. In the last year, we took the advantage of the market volatility to consolidate our portfolio. We increased exposure to our high conviction names in semiconductors, which should benefit from the durable and structural trends. On the other hand, we exited high-growth/unprofitable investments in software and consumer internet.

JSS Sustainable Equity - USA

During the reported period the JSS Sustainable Equity - USA P USD acc share class delivered an absolute return of 17.03%. After a difficult 2022 for US equities, the first half of 2023 brought much better performance. Inflation appears to have peaked and renewed enthusiasm towards technology and especially artificial intelligence propelled markets higher, much higher than was generally expected. As was the case in previous years, 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 was similar to the benchmark performance. The JSS Sustainable Equity - USA benefited from a positive industry and style allocation while the stock selection lagged somewhat.

As is often the case, the macroeconomic outlook remains uncertain. All the more reason for us to maintain a balanced portfolio while respecting our investment principles that are anchored in quality, momentum, valuation and sustainability.

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 -2.48%. At the beginning of the observation period the Global Adaptive Allocation model that guides our asset allocation switched from the "Mid" to the "Late" stage of the economic cycle. We made reductions of the equity exposure as the market cycle started to move towards the Late phase and the Credit-Risk exposure was reduced in exchange for an increase in Government bond duration exposure. Also, within the equity segment we cut back the Momentum factor (from 50% to 40% of the equity quota) and the Value factor (from 30% to 10%) and moved more heavily into the Quality factor (from 20% to 40%) and initiated the Low Volatility factor with a 10% weight of the equity quota. In November the Global Adaptive Allocation model then switched from the "Late" to the "Recession" stage of the economic cycle. We made further reductions to the equity exposure and further increased the duration exposure via long dated government bonds. Also, we moved to a 50% Quality factor (of the equity quota) and 50% Low Volatility factor positioning in the equity portfolio.

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 0.09%. H2 2022 inflation dominated asset allocation across fixed income markets, whilst central banks focused on raising rates to throughout the year. The short duration position across the fund has been maintained which has remained in the range of 3-3.5yrs. This has been achieved through by short call perpetual bonds, bullet structures and bonds with short maturities. The resulting strategy has not impacted the yield to expected buy back of the fund which in EUR is currently 6.8%. The sector itself has benefited from the rising rate environment and just through organic capital generation. Solvency ratios across the sector increased by average of 10%, leaving the overall industry Solvency ratio in Europe currently standing at 223%. In Q1 2023, the financial sector was dominated by regional bank failures in the US and AT1 crises triggered by the UBS takeover of Credit Suisse. From both crises there was no impact on the insurance bond sector, apart from some minor spread widening in insurance restricted tier one bonds, which swiftly recovered. The fund has continued to attract new inflows and the NAV currently stands at EUR 425m.

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 2023 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 2023 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 Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for 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 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 2023

Statement of net assets

as of 30.06.2023

	Combined (in EUR)	JSS Sustainable Bond - Emerging Markets Corporate IG (in USD)	JSS Sustainable Equity -Systematic Emerging Markets (in USD)
ASSETS			
Investments in securities and options contracts at market value	4 666 062 495.14	385 275 429.18	39 172 824.12
Cash at banks	120 634 387.03	5 104 772.83	1 313 013.69
Receivable on currency contracts	2 212.52	-	-
Receivable on sales of securities	16 494 628.98	72 790.79	-
Receivables from financial instruments	185 077.45	-	-
Receivable on issues of shares	259 958.55	-	-
Income receivable on portfolio	29 312 915.03	4 678 682.72	137 007.82
Interest receivable on bank accounts	36 666.93	1 865.12	458.56
Net unrealised gain on futures contracts	30 791.70	33 593.75	-
Net unrealised gain on forward foreign exchange contracts	8 261 354.94	856 787.51	0.01
Net unrealised gain on swaps transactions	229 160.85	-	-
Other receivables	335 192.96	-	3 727.74
TOTAL ASSETS	4 841 844 842.08	396 023 921.90	40 627 031.94
LIABILITIES			
Bank overdraft and liabilities	214 556.23	33 593.75	827.51
Payable on currency contracts	2 337.03	-	-
Payable on purchases of securities	27 682 899.31	8 499 747.75	-
Payable on financial instruments	185 473.08	-	-
Payable on redemptions of shares	17 433 078.10	-	-
Swap interest payable	2 777.78	-	-
Net unrealised loss on futures contracts	422 908.38	-	-
Net unrealised loss on forward foreign exchange contracts	2 442 474.43	-	-
Other liabilities	6 499 319.42	461 154.04	85 947.96
TOTAL LIABILITIES	54 885 823.76	8 994 495.54	86 775.47
NET ASSETS at the end of the year	4 786 959 018.32	387 029 426.36	40 540 256.47

Statement of net assets (continued)

as of 30.06.2023

	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)
ASSETS			
Investments in securities and options contracts at market value	332 172 402.82	117 063 432.08	46 590 241.16
Cash at banks	6 839 493.16	120 091.30	188 745.21
Receivable on currency contracts	-	1 272.99	1.49
Receivable on sales of securities	-	972 450.57	343 273.94
Receivables from financial instruments	-	-	-
Receivable on issues of shares	-	3 723.70	-
Income receivable on portfolio	228 442.72	1 010 305.94	403 032.16
Interest receivable on bank accounts	2 679.14	12.01	50.68
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	23 654.00	330 854.92	61 782.86
Net unrealised gain on swaps transactions	-	-	-
Other receivables	67 531.82	18 211.51	4 596.67
TOTAL ASSETS	339 334 203.66	119 520 355.02	47 591 724.17
LIABILITIES			
Bank overdraft and liabilities	-	59 504.30	22 440.38
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	405 550.27	78 892.04
Payable on financial instruments	-	-	-
Payable on redemptions of shares	1 630.84	2 716.56	3 380.38
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Other liabilities	329 327.17	212 590.67	87 751.69
TOTAL LIABILITIES	330 958.01	680 361.80	192 464.49
NET ASSETS at the end of the year	339 003 245.65	118 839 993.22	47 399 259.68

Statement of net assets (continued)

as of 30.06.2023

	JSS Sustainable Multi Asset - Thematic Growth (EUR) (in EUR)	JSS Twelve Sustainable Insurance Bond (in EUR)	JSS Sustainable Equity - Global Thematic (in EUR)
ASSETS			
Investments in securities and options contracts at market value	19 811 530.95	400 329 199.40	952 486 541.71
Cash at banks	2 984.21	18 636 415.66	27 801 530.09
Receivable on currency contracts	-	-	57.00
Receivable on sales of securities	108 608.89	-	9 000 320.24
Receivables from financial instruments	-	185 077.45	-
Receivable on issues of shares	-	34 728.80	25 433.05
Income receivable on portfolio	73 195.29	8 729 964.56	595 036.90
Interest receivable on bank accounts	0.44	4 523.91	7 776.21
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	44 449.67	-	2 508 079.26
Net unrealised gain on swaps transactions	-	-	-
Other receivables	3 702.27	-	64 017.94
TOTAL ASSETS	20 044 471.72	427 919 909.78	992 488 792.40
LIABILITIES			
Bank overdraft and liabilities	6 130.93	204.90	-
Payable on currency contracts	337.19	9.42	-
Payable on purchases of securities	33 208.84	-	9 111 032.64
Payable on financial instruments	-	185 473.08	-
Payable on redemptions of shares	-	19 906.00	260 924.74
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	2 196 759.20	-
Other liabilities	53 297.35	365 416.24	1 538 364.56
TOTAL LIABILITIES	92 974.31	2 767 768.84	10 910 321.94
NET ASSETS at the end of the year	19 951 497.41	425 152 140.94	981 578 470.46

Statement of net assets (continued)

as of 30.06.2023

	JSS Sustainable Bond - Global Short-term (in USD)	JSS Sustainable Bond CHF (in CHF)	JSS Sustainable Bond - Euro Broad (in EUR)
ASSETS			
Investments in securities and options contracts at market value	260 597 516.66	20 398 727.86	115 641 156.69
Cash at banks	2 075 915.19	513 637.14	3 279 672.33
Receivable on currency contracts	11.90	-	-
Receivable on sales of securities	-	147 319.82	287 453.55
Receivables from financial instruments	-	-	-
Receivable on issues of shares	-	-	-
Income receivable on portfolio	3 294 786.26	94 398.36	745 027.79
Interest receivable on bank accounts	522.07	53.81	664.31
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	528 413.88	-	-
Net unrealised gain on swaps transactions	-	-	31 388.15
Other receivables	-	-	-
TOTAL ASSETS	266 497 165.96	21 154 136.99	119 985 362.82
LIABILITIES			
Bank overdraft and liabilities	-	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	4 999 798.65	400 000.00	1 692 379.00
Payable on financial instruments	-	-	-
Payable on redemptions of shares	6 190.85	-	13 353.23
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	8 018.71
Net unrealised loss on forward foreign exchange contracts	-	-	71 110.20
Other liabilities	296 816.28	36 739.62	117 271.65
TOTAL LIABILITIES	5 302 805.78	436 739.62	1 902 132.79
NET ASSETS at the end of the year	261 194 360.18	20 717 397.37	118 083 230.03

Statement of net assets (continued)

as of 30.06.2023

	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Equity - Europe (in EUR)	JSS Sustainable Equity - Global Climate 2035 (in EUR)
ASSETS			
Investments in securities and options contracts at market value	84 793 672.52	37 578 327.06	87 170 838.27
Cash at banks	1 739 145.99	235 333.26	806 258.86
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivables from financial instruments	-	-	-
Receivable on issues of shares	12 328.44	111.55	2 363.02
Income receivable on portfolio	824 820.75	21 605.31	85 892.99
Interest receivable on bank accounts	442.96	59.44	264.99
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	-	37 722.76	12 375.06
TOTAL ASSETS	87 370 410.66	37 873 159.38	88 077 993.19
LIABILITIES			
Bank overdraft and liabilities	-	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	199 054.00	-	-
Payable on financial instruments	-	-	-
Payable on redemptions of shares	69 749.82	79 116.26	329.86
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	1 644.09	-	-
Net unrealised loss on forward foreign exchange contracts	60 698.73	-	-
Other liabilities	76 727.42	68 909.20	131 191.85
TOTAL LIABILITIES	407 874.06	148 025.46	131 521.71
NET ASSETS at the end of the year	86 962 536.60	37 725 133.92	87 946 471.48

Statement of net assets (continued)

as of 30.06.2023

	JSS Sustainable Equity - Real Estate Global	JSS Sustainable Equity - USA	JSS Sustainable Multi Asset - Global Opportunities
	(in EUR)	(in USD)	(in EUR)
ASSETS			
Investments in securities and options contracts at market value	28 785 661.96	179 067 772.86	188 682 999.95
Cash at banks	1 562 414.48	2 019 925.17	7 040 355.72
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivables from financial instruments	-	-	-
Receivable on issues of shares	652.61	333.27	426.70
Income receivable on portfolio	78 829.65	122 258.80	986 098.19
Interest receivable on bank accounts	419.27	806.85	1 913.33
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	14.56	-	179 186.31
Net unrealised gain on swaps transactions	-	-	-
Other receivables	-	-	55 514.17
TOTAL ASSETS	30 427 992.53	181 211 096.95	196 946 494.37
LIABILITIES			
Bank overdraft and liabilities	-	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	-	-
Payable on financial instruments	-	-	-
Payable on redemptions of shares	31 732.05	7 934.20	6 187.15
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Other liabilities	69 320.08	175 766.02	325 362.52
TOTAL LIABILITIES	101 052.13	183 700.22	331 549.67
NET ASSETS at the end of the year	30 326 940.40	181 027 396.73	196 614 944.70

Statement of net assets (continued)

as of 30.06.2023

	JSS Sustainable Equity - Green Planet (in EUR)	JSS Bond - USD High Yield (in USD)	JSS Sustainable Bond - Total Return Global (in USD)
ASSETS			
Investments in securities and options contracts at market value	347 019 700.27	179 936 185.70	412 915 056.28
Cash at banks	6 766 128.12	5 053 412.34	12 349 644.42
Receivable on currency contracts	-	-	-
Receivable on sales of securities	3 095 951.41	-	948 005.76
Receivables from financial instruments	-	-	-
Receivable on issues of shares	76 957.94	-	48 970.61
Income receivable on portfolio	558 678.55	3 139 654.70	3 666 186.14
Interest receivable on bank accounts	1 355.74	1 918.14	4 689.08
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	4 022 710.38
Net unrealised gain on swaps transactions	-	-	215 770.02
Other receivables	32 559.54	-	-
TOTAL ASSETS	357 551 331.57	188 131 170.88	434 171 032.69
LIABILITIES			
Bank overdraft and liabilities	-	-	101 753.47
Payable on currency contracts	574.83	-	1 544.41
Payable on purchases of securities	364 627.48	68 223.96	2 199 819.99
Payable on financial instruments	-	-	-
Payable on redemptions of shares	112 279.43	164 974.49	142 502.29
Swap interest payable	-	-	3 030.56
Net unrealised loss on futures contracts	-	-	442 882.18
Net unrealised loss on forward foreign exchange contracts	8 110.63	115 377.44	-
Other liabilities	580 644.91	316 587.67	393 444.36
TOTAL LIABILITIES	1 066 237.28	665 163.56	3 284 977.26
NET ASSETS at the end of the year	356 485 094.29	187 466 007.32	430 886 055.43

Statement of net assets (continued)

as of 30.06.2023

	JSS Sustainable Equity - Next-Gen Consumer (in USD)	JSS Sustainable Equity - Tech Disruptors (in USD)	JSS Sustainable Bond - Emerging Markets Local Currency (in USD)
ASSETS			
Investments in securities and options contracts at market value	51 111 482.40	255 541 458.97	27 269 169.19
Cash at banks	2 763 227.44	850 618.91	1 390 174.54
Receivable on currency contracts	-	881.79	-
Receivable on sales of securities	-	1 294 375.21	-
Receivables from financial instruments	-	-	-
Receivable on issues of shares	-	41 900.91	-
Income receivable on portfolio	6 224.42	15 269.51	672 597.83
Interest receivable on bank accounts	1 023.84	187.48	190.50
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	52 152.34	111 882.83
Net unrealised gain on swaps transactions	-	-	-
Other receivables	-	44 437.09	-
TOTAL ASSETS	53 881 958.10	257 841 282.21	29 444 014.89
LIABILITIES			
Bank overdraft and liabilities	-	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	1 010 243.72	-
Payable on financial instruments	-	-	-
Payable on redemptions of shares	916.90	243 393.02	8 188.44
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	7 968.75
Net unrealised loss on forward foreign exchange contracts	-	-	-
Other liabilities	58 383.19	385 078.53	42 918.97
TOTAL LIABILITIES	59 300.09	1 638 715.27	59 076.16
NET ASSETS at the end of the year	53 822 658.01	256 202 566.94	29 384 938.73

Statement of net assets (continued)

as of 30.06.2023

	JSS Equity - All China (in USD)
ASSETS	
Investments in securities and options contracts at market value	294 966 920.54
Cash at banks	16 891 213.50
Receivable on currency contracts	33.47
Receivable on sales of securities	425 190.34
Receivables from financial instruments	-
Receivable on issues of shares	21 322.50
Income receivable on portfolio	490 009.11
Interest receivable on bank accounts	6 528.10
Net unrealised gain on futures contracts	-
Net unrealised gain on forward foreign exchange contracts	-
Net unrealised gain on swaps transactions	-
Other receivables	-
TOTAL ASSETS	312 801 217.56
LIABILITIES	
Bank overdraft and liabilities	-
Payable on currency contracts	-
Payable on purchases of securities	-
Payable on financial instruments	-
Payable on redemptions of shares	17 789 438.54
Swap interest payable	-
Net unrealised loss on futures contracts	-
Net unrealised loss on forward foreign exchange contracts	45.64
Other liabilities	541 688.04
TOTAL LIABILITIES	18 331 172.22
NET ASSETS at the end of the year	294 470 045.34

Statement of operations and changes in net assets

For the year from 01.07.2022 to 30.06.2023

	Combined (in EUR)	JSS Sustainable Bond - Emerging Markets Corporate IG (in USD)	JSS Sustainable Equity -Systematic Emerging Markets (in USD)
TOTAL NET ASSETS at the beginning of the year	5 147 446 105.53	429 637 909.62	40 073 747.66
INCOME			
Dividends, net	38 800 012.93	-	837 583.51
Interest on bonds and other debt securities	79 460 143.20	17 093 991.89	-
Interest on bank accounts	3 954 346.29	566 621.72	37 005.51
Swap interest income	34 568.49	-	-
Other income	364 360.89	5 646.38	0.26
Total income	122 613 431.80	17 666 259.99	874 589.28
EXPENSES			
Management Company fees	51 071 664.26	3 063 817.42	482 517.85
Depository fees	654 826.75	55 334.60	17 607.30
Transaction fees	727 695.04	13 314.46	4 085.07
Central Administration fees	8 217 358.78	771 232.43	76 531.65
Audit fees	209 602.34	24 385.85	5 519.11
Subscription fees ("taxe d'abonnement")	1 855 328.81	132 823.29	14 565.97
Interest paid on bank liabilities	320.55	-	-
Swap interest expense	382 988.94	56 355.55	-
Other expenses*	2 742 133.61	268 802.04	22 881.16
Total expenses	65 861 919.08	4 386 065.64	623 708.11
NET INVESTMENT INCOME/LOSS	56 751 512.72	13 280 194.35	250 881.17
Net realised gain / loss			
- on securities portfolio	-298 346 284.07	-43 026 257.05	-2 663 039.95
- on options/warrants	3 415 443.93	-	-
- on swap transactions	4 925 049.80	-326 644.12	-
- on futures contracts and CFDs	-13 781 041.11	-1 568 768.48	-
- on forward foreign exchange contracts	29 450 436.70	1 865 428.20	-18 647.56
- on foreign exchange	3 833 986.80	268 189.82	-34 029.37
REALISED RESULT	-213 750 895.23	-29 507 857.28	-2 464 835.71
Net change in unrealised appreciation/depreciation			
- on securities portfolio	393 433 755.84	38 162 745.06	1 058 289.98
- on options/warrants	-1 124 902.17	-	-
- on swap transactions	-2 436 377.68	-	-
- on futures contracts and CFDs	430 418.22	393 502.61	-
- on forward foreign exchange contracts	-12 576 406.71	-285 806.69	635.32
RESULT OF OPERATIONS	163 975 592.27	8 762 583.70	-1 405 910.41
Dividends paid	-20 675 649.78	-3 175 675.44	-
Net inflow/outflow from subscriptions and redemptions	-404 177 721.60	-48 195 391.52	1 872 419.22
TOTAL CHANGES IN NET FUND ASSETS	-260 877 779.11	-42 608 483.26	466 508.81
Reevaluation difference	-99 609 308.10	-	-
TOTAL NET ASSETS at the end of the year	4 786 959 018.32	387 029 426.36	40 540 256.47

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

Statement of operations and changes in net assets (continued)

For the year from 01.07.2022 to 30.06.2023

	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)
TOTAL NET ASSETS at the beginning of the year	224 130 435.42	142 854 450.67	57 003 550.85
INCOME			
Dividends, net	7 618 530.01	720 108.56	266 207.43
Interest on bonds and other debt securities	-	1 668 617.48	621 071.81
Interest on bank accounts	151 252.44	48 944.30	23 461.42
Swap interest income	-	-	-
Other income	192.92	27 040.95	8 230.73
Total income	7 769 975.37	2 464 711.29	918 971.39
EXPENSES			
Management Company fees	2 311 377.19	1 976 051.08	696 311.08
Depository fees	22 366.17	26 626.41	16 497.79
Transaction fees	13 289.40	4 815.80	5 706.15
Central Administration fees	534 971.79	266 325.75	103 253.57
Audit fees	11 443.93	5 333.92	5 287.94
Subscription fees ("taxe d'abonnement")	127 531.98	65 999.62	23 866.18
Interest paid on bank liabilities	-	-	-
Swap interest expense	-	-	-
Other expenses*	98 795.39	46 780.30	17 510.64
Total expenses	3 119 775.85	2 391 932.88	868 433.35
NET INVESTMENT INCOME/LOSS	4 650 199.52	72 778.41	50 538.04
Net realised gain / loss			
- on securities portfolio	-3 726 055.56	-9 224 264.38	-2 015 857.34
- on options/warrants	624 075.59	-24 350.74	36 695.91
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	1 390.13	4 834 801.52	-157 375.11
- on foreign exchange	15 248.58	-124 561.87	9 310.66
REALISED RESULT	1 564 858.26	-4 465 597.06	-2 076 687.84
Net change in unrealised appreciation/depreciation			
- on securities portfolio	33 927 114.68	5 744 278.24	2 046 047.41
- on options/warrants	104 766.84	-78 727.44	-55 701.10
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	23 654.00	-3 279 957.14	63 075.54
RESULT OF OPERATIONS	35 620 393.78	-2 080 003.40	-23 265.99
Dividends paid	-871 329.85	-	-
Net inflow/outflow from subscriptions and redemptions	80 123 746.30	-21 934 454.05	-9 581 025.18
TOTAL CHANGES IN NET FUND ASSETS	114 872 810.23	-24 014 457.45	-9 604 291.17
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	339 003 245.65	118 839 993.22	47 399 259.68

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

Statement of operations and changes in net assets (continued)

For the year from 01.07.2022 to 30.06.2023

	JSS Sustainable Multi Asset - Thematic Growth (EUR) (in EUR)	JSS Twelve Sustainable Insurance Bond (in EUR)	JSS Sustainable Equity - Global Thematic (in EUR)
TOTAL NET ASSETS at the beginning of the year	21 571 435.04	397 977 165.16	1 156 290 151.12
INCOME			
Dividends, net	179 176.57	-	10 627 170.72
Interest on bonds and other debt securities	102 469.96	19 350 308.09	-
Interest on bank accounts	4 946.35	301 002.18	535 918.16
Swap interest income	-	-	-
Other income	11 446.45	268.67	294 828.15
Total income	298 039.33	19 651 578.94	11 457 917.03
EXPENSES			
Management Company fees	310 577.16	2 235 436.42	13 828 072.05
Depository fees	14 108.28	51 973.49	84 721.91
Transaction fees	4 465.54	2 107.33	1 532.25
Central Administration fees	46 440.36	229 274.03	2 010 860.68
Audit fees	5 242.27	8 827.17	25 990.83
Subscription fees ("taxe d'abonnement")	9 806.84	73 747.99	364 745.06
Interest paid on bank liabilities	-	-	-
Swap interest expense	-	-	-
Other expenses*	8 820.03	423 349.72	404 798.83
Total expenses	399 460.48	3 024 716.15	16 720 721.61
NET INVESTMENT INCOME/LOSS	-101 421.15	16 626 862.79	-5 262 804.58
Net realised gain / loss			
- on securities portfolio	54 076.71	-10 099 117.58	-17 679 176.89
- on options/warrants	15 836.92	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	13 198.35	4 426 157.38	11 189 335.31
- on foreign exchange	2 828.94	4 514 050.24	-977 416.61
REALISED RESULT	-15 480.23	15 467 952.83	-12 730 062.77
Net change in unrealised appreciation/depreciation			
- on securities portfolio	632 985.45	-5 088 442.60	102 524 189.79
- on options/warrants	-25 312.42	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	47 161.47	-9 010 207.12	1 589 167.30
RESULT OF OPERATIONS	639 354.27	1 369 303.11	91 383 294.32
Dividends paid	-	-1 947 027.90	-
Net inflow/outflow from subscriptions and redemptions	-2 259 291.90	27 752 700.57	-266 094 974.98
TOTAL CHANGES IN NET FUND ASSETS	-1 619 937.63	27 174 975.78	-174 711 680.66
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	19 951 497.41	425 152 140.94	981 578 470.46

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

Statement of operations and changes in net assets (continued)

For the year from 01.07.2022 to 30.06.2023

	JSS Sustainable Bond - Global Short-term (in USD)	JSS Sustainable Bond CHF (in CHF)	JSS Sustainable Bond - Euro Broad (in EUR)
TOTAL NET ASSETS at the beginning of the year	281 935 395.94	20 299 481.47	126 716 636.64
INCOME			
Dividends, net	-	-	-
Interest on bonds and other debt securities	10 958 973.69	220 915.70	2 078 091.62
Interest on bank accounts	430 470.77	1 265.43	40 044.00
Swap interest income	-	-	6 222.22
Other income	2 779.92	-	69.84
Total income	11 392 224.38	222 181.13	2 124 427.68
EXPENSES			
Management Company fees	1 986 122.81	127 055.77	714 288.49
Depository fees	37 658.08	10 017.07	22 924.38
Transaction fees	1 857.23	476.92	49 961.05
Central Administration fees	523 901.60	45 032.93	23 132.25
Audit fees	20 857.47	5 633.47	5 891.15
Subscription fees ("taxe d'abonnement")	133 897.97	9 866.05	52 819.73
Interest paid on bank liabilities	-	-	-
Swap interest expense	-	-	76 166.99
Other expenses*	84 002.72	8 133.56	242 269.30
Total expenses	2 788 297.88	206 215.77	1 187 453.34
NET INVESTMENT INCOME/LOSS	8 603 926.50	15 965.36	936 974.34
Net realised gain / loss			
- on securities portfolio	-12 064 293.52	-93 111.21	-14 384 451.41
- on options/warrants	-	-	2 477 310.00
- on swap transactions	-	-	4 851 548.35
- on futures contracts and CFDs	-75 515.60	-	-5 324 969.30
- on forward foreign exchange contracts	-516 400.63	-31.48	1 815 707.80
- on foreign exchange	137 785.93	804.72	-17 042.44
REALISED RESULT	-3 914 497.32	-76 372.61	-9 644 922.66
Net change in unrealised appreciation/depreciation			
- on securities portfolio	12 366 890.49	90 964.12	7 440 834.66
- on options/warrants	-	-	-
- on swap transactions	-	-	-2 251 326.01
- on futures contracts and CFDs	-	-	529 671.29
- on forward foreign exchange contracts	930 096.82	-	-1 544 253.58
RESULT OF OPERATIONS	9 382 489.99	14 591.51	-5 469 996.30
Dividends paid	-4 007 119.59	-	-
Net inflow/outflow from subscriptions and redemptions	-26 116 406.16	403 324.39	-3 163 410.31
TOTAL CHANGES IN NET FUND ASSETS	-20 741 035.76	417 915.90	-8 633 406.61
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	261 194 360.18	20 717 397.37	118 083 230.03

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

Statement of operations and changes in net assets (continued)

For the year from 01.07.2022 to 30.06.2023

	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Green Bond - Global** (in EUR)	JSS Sustainable Equity - Europe (in EUR)
TOTAL NET ASSETS at the beginning of the year	93 343 550.46	12 195 782.70	35 948 760.14
INCOME			
Dividends, net	-	-	904 804.54
Interest on bonds and other debt securities	2 149 898.58	41 019.61	-
Interest on bank accounts	45 010.13	-	4 249.72
Swap interest income	11 555.56	-	-
Other income	34.15	-	2.55
Total income	2 206 498.42	41 019.61	909 056.81
EXPENSES			
Management Company fees	431 767.5	28 046.68	472 591.93
Depositary fees	17 005.71	2 582.20	12 697.81
Transaction fees	4 638.29	435.35	2 560.75
Central Administration fees	178 769.59	10 430.70	75 748.99
Audit fees	5 943.90	1 624.33	5 272.87
Subscription fees ("taxe d'abonnement")	40 152.70	1 597.37	17 994.12
Interest paid on bank liabilities	-	320.55	-
Swap interest expense	154 222.21	-	-
Other expenses*	29 533.34	2 013.67	15 262.43
Total expenses	862 033.24	47 050.85	602 128.90
NET INVESTMENT INCOME/LOSS	1 344 465.18	-6 031.24	306 927.91
Net realised gain / loss			
- on securities portfolio	-6 283 934.53	-3 807 140.58	76 894.07
- on options/warrants	548 360.03	-	-
- on swap transactions	355 133.63	496 000.00	-
- on futures contracts and CFDs	-689 560.79	-193 070.00	-
- on forward foreign exchange contracts	886 589.49	21 985.05	-
- on foreign exchange	-2 528.94	116.43	-7 822.20
REALISED RESULT	-3 841 475.93	-3 488 140.34	375 999.78
Net change in unrealised appreciation/depreciation			
- on securities portfolio	4 009 155.38	2 856 070.74	4 723 672.75
- on options/warrants	-	-	-
- on swap transactions	-382 824.37	-	-
- on futures contracts and CFDs	178 505.91	21 000.00	-
- on forward foreign exchange contracts	-672 052.55	-13 083.53	-
RESULT OF OPERATIONS	-708 691.56	-624 153.13	5 099 672.53
Dividends paid	-	-	-288 120.94
Net inflow/outflow from subscriptions and redemptions	-5 672 322.30	-11 571 629.57	-3 035 177.81
TOTAL CHANGES IN NET FUND ASSETS	-6 381 013.86	-12 195 782.70	1 776 373.78
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	86 962 536.60	-	37 725 133.92

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

** please refer to Note 17

Statement of operations and changes in net assets (continued)

For the year from 01.07.2022 to 30.06.2023

	JSS Sustainable Equity - Global Climate 2035 (in EUR)	JSS Sustainable Equity - Real Estate Global (in EUR)	JSS Sustainable Equity - USA (in USD)
TOTAL NET ASSETS at the beginning of the year	81 930 004.28	29 899 966.03	172 074 709.85
INCOME			
Dividends, net	938 639.07	920 460.81	1 356 676.38
Interest on bonds and other debt securities	-	-	-
Interest on bank accounts	20 601.98	21 375.30	78 156.33
Swap interest income	-	-	-
Other income	1 454.73	25.08	1 557.62
Total income	960 695.78	941 861.19	1 436 390.33
EXPENSES			
Management Company fees	1 127 354.15	427 444.7	1 340 774.39
Depository fees	11 089.85	15 505.58	15 618.41
Transaction fees	3 060.00	1 979.75	5 246.16
Central Administration fees	167 774.62	66 431.44	322 216.36
Audit fees	5 612.04	5 261.04	7 787.52
Subscription fees ("taxe d'abonnement")	37 558.53	11 985.07	67 926.88
Interest paid on bank liabilities	-	-	-
Swap interest expense	-	-	-
Other expenses*	31 742.77	12 305.14	57 852.33
Total expenses	1 384 191.96	540 912.72	1 817 422.05
NET INVESTMENT INCOME/LOSS	-423 496.18	400 948.47	-381 031.72
Net realised gain / loss			
- on securities portfolio	1 641 714.29	-359 436.81	-977 679.50
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	2 293.33	-1 243.57	180.92
- on foreign exchange	-44 533.50	-46 968.19	2 712.71
REALISED RESULT	1 175 977.94	-6 700.10	-1 355 817.59
Net change in unrealised appreciation/depreciation			
- on securities portfolio	9 302 740.08	-6 017 272.28	27 994 586.78
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-293.58	134.50	-
RESULT OF OPERATIONS	10 478 424.44	-6 023 837.88	26 638 769.19
Dividends paid	-	-	-
Net inflow/outflow from subscriptions and redemptions	-4 461 957.24	6 450 812.25	-17 686 082.31
TOTAL CHANGES IN NET FUND ASSETS	6 016 467.20	426 974.37	8 952 686.88
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	87 946 471.48	30 326 940.40	181 027 396.73

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

Statement of operations and changes in net assets (continued)

For the year from 01.07.2022 to 30.06.2023

	JSS Sustainable Multi Asset - Global Opportunities (in EUR)	JSS Sustainable Equity - Green Planet (in EUR)	JSS Bond - USD High Yield (in USD)
TOTAL NET ASSETS at the beginning of the year	195 931 861.18	290 610 424.64	213 643 463.27
INCOME			
Dividends, net	1 479 793.57	4 509 240.96	150 796.51
Interest on bonds and other debt securities	2 744 355.28	-	12 661 178.33
Interest on bank accounts	159 923.27	259 637.26	195 024.22
Swap interest income	-	-	-
Other income	9 478.55	-	4.25
Total income	4 393 550.67	4 768 878.22	13 007 003.31
EXPENSES			
Management Company fees	2 688 172.43	4 855 047.92	2 668 196.31
Depository fees	29 544.27	41 056.07	16 492.01
Transaction fees	33 862.11	3 801.75	10 000.54
Central Administration fees	92 722.24	641 559.85	389 534.99
Audit fees	9 101.53	7 649.53	7 303.31
Subscription fees ("taxe d'abonnement")	87 730.94	150 573.32	90 191.68
Interest paid on bank liabilities	-	-	-
Swap interest expense	-	-	-
Other expenses*	347 383.90	116 759.27	136 329.11
Total expenses	3 288 517.42	5 816 447.71	3 318 047.95
NET INVESTMENT INCOME/LOSS	1 105 033.25	-1 047 569.49	9 688 955.36
Net realised gain / loss			
- on securities portfolio	-530 730.31	-452 931.89	-8 745 404.84
- on options/warrants	-161 282.04	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-6 420 543.07	-	-
- on forward foreign exchange contracts	-2 793 679.10	1 136 595.52	196 686.87
- on foreign exchange	1 327 227.29	-349 828.47	-9 876.59
REALISED RESULT	-7 473 973.98	-713 734.33	1 130 360.80
Net change in unrealised appreciation/depreciation			
- on securities portfolio	3 373 391.89	50 604 017.77	11 850 760.31
- on options/warrants	-1 059 258.76	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	19 795.77	-	-
- on forward foreign exchange contracts	339 836.67	-667 793.18	-50 854.16
RESULT OF OPERATIONS	-4 800 208.41	49 222 490.26	12 930 266.95
Dividends paid	-1 640 836.57	-	-6 313 610.31
Net inflow/outflow from subscriptions and redemptions	7 124 128.50	16 652 179.39	-32 794 112.59
TOTAL CHANGES IN NET FUND ASSETS	683 083.52	65 874 669.65	-26 177 455.95
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	196 614 944.70	356 485 094.29	187 466 007.32

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

Statement of operations and changes in net assets (continued)

For the year from 01.07.2022 to 30.06.2023

	JSS Sustainable Bond - Total Return Global (in USD)	JSS Sustainable Equity - Next-Gen Consumer (in USD)	JSS Sustainable Equity - Tech Disruptors (in USD)
TOTAL NET ASSETS at the beginning of the year	403 510 092.19	15 346 703.82	292 390 765.23
INCOME			
Dividends, net	-	289 301.78	1 575 533.42
Interest on bonds and other debt securities	12 192 243.95	-	-
Interest on bank accounts	504 294.63	52 887.25	88 994.90
Swap interest income	18 318.66	-	-
Other income	1 493.39	-	80.95
Total income	12 716 350.63	342 189.03	1 664 609.27
EXPENSES			
Management Company fees	2 267 453.87	291 283.57	3 003 990.77
Depository fees	54 181.46	7 327.73	16 949.66
Transaction fees	70 623.64	124 336.36	396 124.13
Central Administration fees	767 302.88	63 256.20	463 973.84
Audit fees	9 239.92	5 852.82	5 828.22
Subscription fees ("taxe d'abonnement")	155 681.30	16 463.32	98 786.56
Interest paid on bank liabilities	-	-	-
Swap interest expense	110 130.77	-	-
Other expenses*	121 871.23	57 494.16	89 118.65
Total expenses	3 556 485.07	566 014.16	4 074 771.83
NET INVESTMENT INCOME/LOSS	9 159 865.56	-223 825.13	-2 410 162.56
Net realised gain / loss			
- on securities portfolio	-27 125 023.71	-273 893.41	-21 257 820.79
- on options/warrants	-52 968.70	-	-
- on swap transactions	-521 752.59	-	-
- on futures contracts and CFDs	415 964.61	-	-
- on forward foreign exchange contracts	5 922 951.37	-442.36	157 528.75
- on foreign exchange	-198 401.99	28 875.97	96 087.51
REALISED RESULT	-12 399 365.45	-469 284.93	-23 414 367.09
Net change in unrealised appreciation/depreciation			
- on securities portfolio	28 312 408.58	7 095 587.76	74 659 649.93
- on options/warrants	-	-	-
- on swap transactions	215 770.02	-	-
- on futures contracts and CFDs	-733 077.09	-	-
- on forward foreign exchange contracts	4 853.24	-	56 458.49
RESULT OF OPERATIONS	15 400 589.30	6 626 302.83	51 301 741.33
Dividends paid	-3 181 470.27	-	-
Net inflow/outflow from subscriptions and redemptions	15 156 844.21	31 849 651.36	-87 489 939.62
TOTAL CHANGES IN NET FUND ASSETS	27 375 963.24	38 475 954.19	-36 188 198.29
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	430 886 055.43	53 822 658.01	256 202 566.94

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

Statement of operations and changes in net assets (continued)

For the year from 01.07.2022 to 30.06.2023

	JSS Sustainable Bond - Emerging Markets Local Currency (in USD)	JSS Equity - All China (in USD)
TOTAL NET ASSETS at the beginning of the year	34 180 664.57	491 033 374.30
INCOME		
Dividends, net	-	8 067 873.44
Interest on bonds and other debt securities	2 120 440.34	-
Interest on bank accounts	32 498.74	575 821.86
Swap interest income	-	-
Other income	46.38	0.25
Total income	2 152 985.46	8 643 695.55
EXPENSES		
Management Company fees	295 608.06	5 310 998.19
Depository fees	13 325.59	67 795.81
Transaction fees	14 013.26	10 614.71
Central Administration fees	11 337.53	714 635.65
Audit fees	6 090.36	12 059.06
Subscription fees ("taxe d'abonnement")	14 797.79	134 715.27
Interest paid on bank liabilities	-	-
Swap interest expense	-	-
Other expenses*	79 703.94	111 378.55
Total expenses	434 876.53	6 362 197.24
NET INVESTMENT INCOME/LOSS	1 718 108.93	2 281 498.31
Net realised gain / loss		
- on securities portfolio	-3 458 280.97	-133 023 956.11
- on options/warrants	-	-
- on swap transactions	-	-
- on futures contracts and CFDs	-29 492.19	-
- on forward foreign exchange contracts	1 101 545.24	-28 551.17
- on foreign exchange	-121 879.49	-671 969.21
REALISED RESULT	-789 998.48	-131 442 978.18
Net change in unrealised appreciation/depreciation		
- on securities portfolio	3 005 884.16	-8 180 529.25
- on options/warrants	-	-
- on swap transactions	-	-
- on futures contracts and CFDs	-7 968.75	-
- on forward foreign exchange contracts	32 154.66	463.54
RESULT OF OPERATIONS	2 240 071.59	-139 623 043.89
Dividends paid	-779 228.37	-
Net inflow/outflow from subscriptions and redemptions	-6 256 569.06	-56 940 285.07
TOTAL CHANGES IN NET FUND ASSETS	-4 795 725.84	-196 563 328.96
Reevaluation difference	-	-
TOTAL NET ASSETS at the end of the year	29 384 938.73	294 470 045.34

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

JSS Sustainable Bond - Emerging Markets Corporate IG

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Aa 4.75% 23-12.01.28	4.750	12.01.28	USD	-	1 000 000	-1 000 000	-	-	0.00
Aac Techno 2.625% 21-02.06.26	2.625	02.06.26	USD	-	2 000 000	-2 000 000	-	-	0.00
Abengoa 6.875% 30.04.43 /Pool Regs	6.875	30.04.43	USD	-	1 500 000	-	1 500 000	1 327 064.06	0.34
Abq Finance 2.0% 21-06.07.26	2.000	06.07.26	USD	300 000	-	-	300 000	271 992.00	0.07
Abu Dhabi 3.0% 21-15.09.51 Regs	3.000	15.09.51	USD	2 000 000	-	-2 000 000	-	-	0.00
Abu Dhabi N 4.696% 23-24.04.33	4.696	24.04.33	USD	-	1 000 000	-1 000 000	-	-	0.00
Abu Dhabi P 2.50% 21-06.05.31	2.500	06.05.31	USD	1 500 000	-	-1 500 000	-	-	0.00
Acwa Pwr 5.95% 17-15.12.39 Regs	5.950	15.12.39	USD	700 000	-	-700 000	-	-	0.00
Adcb Fin	4.500	06.03.23	USD	900 000	-	-900 000	-	-	0.00
Aeropuerto 4.0% 11.08.41 /P	4.000	11.08.41	USD	-	1 500 000	-	1 500 000	1 201 788.30	0.31
Afrefbk 3.798% 21-17.05.31 Regs	3.798	17.05.31	USD	-	3 595 000	-	3 595 000	2 897 911.53	0.75
Afrefbk 5.25% 18-11.10.23	5.250	11.10.23	USD	-	2 000 000	-	2 000 000	1 993 964.00	0.52
Africa Fina 3.125% 20-16.06.25	3.125	16.06.25	USD	2 000 000	-	-	2 000 000	1 862 380.00	0.48
Africa Fina 4.375% 19-17.04.26	4.375	17.04.26	USD	2 200 000	-	-	2 200 000	2 047 650.00	0.53
Agr Bk Ch 1.25% 21-02.03.26	1.250	02.03.26	USD	800 000	-	-800 000	-	-	0.00
Aia Group 2.70% 21-Perp	2.700	31.12.99	USD	400 000	-	-400 000	-	-	0.00
Aia Group 3.2% 15-11.03.25	3.200	11.03.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Aia Group 3.20% 20-16.09.40	3.200	16.09.40	USD	500 000	-	-500 000	-	-	0.00
Aia Group 4.95% 23-04.04.33	4.950	04.04.33	USD	-	1 500 000	-	1 500 000	1 500 864.75	0.39
Alfa Bk 5.95% 19-15.04.30	5.950	15.04.30	USD	500 000	-	-	500 000	30 000.00	0.01
Alibaba Grp 3.15% 21-09.02.51	3.150	09.02.51	USD	-	2 000 000	-	2 000 000	1 294 135.64	0.33
Alibaba Grp 3.6% 15-28.11.24	3.600	28.11.24	USD	-	2 000 000	-	2 000 000	1 937 828.94	0.50
Alibaba Grp 4.2% 17-06.12.47	4.200	06.12.47	USD	2 850 000	-	-	2 850 000	2 239 473.74	0.58
Alpek 4.25% 19-18.09.29 Regs	4.250	18.09.29	USD	-	2 000 000	-	2 000 000	1 786 500.00	0.46
Amer Movil 3.625% 19-22.04.29	3.625	22.04.29	USD	3 000 000	2 000 000	-2 500 000	2 500 000	2 300 275.03	0.59
Amer Movil 4.375% 19-22.04.49	4.375	22.04.49	USD	1 700 000	-	-	1 700 000	1 475 697.41	0.38
Amer Movil 6.125% 10-30.03.40	6.125	30.03.40	USD	2 000 000	-	-	2 000 000	2 127 831.80	0.55
Anglo Amer 4.75% 22-16.03.52	4.750	16.03.52	USD	-	1 000 000	-	1 000 000	826 595.64	0.21
Anglo Amer 5.50% 02-05.33 Regs	5.500	02.05.33	USD	-	2 000 000	-	2 000 000	1 959 825.18	0.51
Anglo Amer 5.625% 20-01.04.30	5.625	01.04.30	USD	-	5 000 000	-2 000 000	3 000 000	2 988 976.83	0.77
Antofagasta 5.625% 13-05.32 Regs	5.625	13.05.32	USD	-	1 500 000	-	1 500 000	1 492 726.65	0.39
Arab Nat Bk 3.326% 20-28.10.30	3.326	28.10.30	USD	2 000 000	-	-2 000 000	-	-	0.00
Arauco	4.500	01.08.24	USD	-	2 000 000	-2 000 000	-	-	0.00
Arauco 4.25% 19-30.04.29	4.250	30.04.29	USD	800 000	2 000 000	-2 800 000	-	-	0.00
Arauco 5.15% 19-29.01.50	5.150	29.01.50	USD	800 000	1 500 000	-2 300 000	-	-	0.00
Arauco 5.50% 19-30.04.49	5.500	30.04.49	USD	1 000 000	-	-1 000 000	-	-	0.00
Axiata Spv2 4.357% 16-24.03.26	4.357	24.03.26	USD	200 000	-	-200 000	-	-	0.00
Axiata Spv5 3.064% 20-19.08.50	3.064	19.08.50	USD	2 800 000	-	-2 800 000	-	-	0.00
Axtel 6.375% 17-14.11.24	6.375	14.11.24	USD	170 000	200 000	-370 000	-	-	0.00
Baidu Inc 1.625% 21-23.02.27	1.625	23.02.27	USD	2 500 000	-	-2 500 000	-	-	0.00
Banco 4.375% 11-04.27 Regs	4.375	11.04.27	USD	800 000	2 000 000	-800 000	2 000 000	1 891 877.00	0.49
Banco Con 5.25% 14-22.09.29 Regs	5.250	22.09.29	USD	3 000 000	-	-3 000 000	-	-	0.00
Banco De 3.5% 17-12.10.27	3.500	12.10.27	USD	800 000	1 200 000	-	2 000 000	1 847 838.60	0.48
Banco Inbur 4.125% 14-06.06.24	4.125	06.06.24	USD	500 000	-	-500 000	-	-	0.00
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	1 400 000	1 100 000	-	2 500 000	2 327 860.30	0.60
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	1 650 000	-	-	1 650 000	1 568 706.32	0.41
Bangkok Bk	5.000	03.10.23	USD	500 000	-	-500 000	-	-	0.00
Bangkok Bk 4.05% 18-19.03.24	4.050	19.03.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Bangkok Bk 4.45% 18-19.09.28 Regs	4.450	19.09.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Bank Mandiri 2.0% 21-19.04.26	2.000	19.04.26	USD	500 000	-	-	500 000	452 255.98	0.12
Bank Mandiri 4.75% 20-13.05.25	4.750	13.05.25	USD	700 000	-	-	700 000	686 817.29	0.18
Bank Mandiri 5.50% 23-04.04.26	5.500	04.04.26	USD	-	1 500 000	-	1 500 000	1 499 777.72	0.39
Bank Philip 2.50% 19-10.09.24	2.500	10.09.24	USD	1 000 000	-	-	1 000 000	962 075.00	0.25
Bank Rakyat 3.95% 19-28.03.24 Regs	3.950	28.03.24	USD	200 000	-	-200 000	-	-	0.00
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 500 000	-	-2 500 000	-	-	0.00

JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Bbltb 3.733% 19-25.09.34	3.733	25.09.34	USD	200 000	1 300 000	-	1 500 000	1 273 351.80	0.33
Bbva Bancom 4.375% 14-10.04.24	4.375	10.04.24	USD	-	2 300 000	-2 300 000	-	-	0.00
Bea 4.0% 20-29.05.30	4.000	29.05.30	USD	-	2 000 000	-2 000 000	-	-	0.00
Bermuda 3.375% 20-20.08.50	3.375	20.08.50	USD	-	2 500 000	-2 500 000	-	-	0.00
Bgaria 4.625% 22-23.09.34 Regs	4.625	23.09.34	EUR	-	5 000 000	-5 000 000	-	-	0.00
Bgaria-Flir 4.125% 22-23.09.29	4.125	23.09.29	EUR	-	2 500 000	-2 500 000	-	-	0.00
Bgaria-Flir 4.50% 23-27.01.33	4.500	27.01.33	EUR	-	2 000 000	-2 000 000	-	-	0.00
Bharat Petr	4.000	08.05.25	USD	1 100 000	-	-	1 100 000	1 062 789.10	0.27
Bharti A 5.35% 14-20.05.24 Regs	5.350	20.05.24	USD	1 300 000	-	-1 300 000	-	-	0.00
Bharti Airt 3.25% 21-03.06.31	3.250	03.06.31	USD	1 200 000	-	-1 200 000	-	-	0.00
Bharti Airt 4.375% 15-10.06.25	4.375	10.06.25	USD	2 000 000	-	-	2 000 000	1 944 457.66	0.50
Bk Hapoalim 3.255% 21-21.01.32	3.255	21.01.32	USD	2 000 000	-	-	2 000 000	1 719 462.00	0.44
Bk Leumi 3.275% 20-29.01.31	3.275	29.01.31	USD	3 000 000	-	-	3 000 000	2 688 420.00	0.69
Bk Of China	5.000	13.11.24	USD	1 350 000	1 500 000	-2 850 000	-	-	0.00
Bluest Fin 3.375% 19-16.07.24	3.375	16.07.24	USD	100 000	200 000	-300 000	-	-	0.00
Bnk Gosp K 5.375% 22.05.33 Regs	5.375	22.05.33	USD	-	1 500 000	-	1 500 000	1 493 964.00	0.39
Bnk Gosp Kr 3.0% 22-30.05.29	3.000	30.05.29	EUR	2 500 000	-	-2 500 000	-	-	0.00
Boad 5% 17-27.07.27 Regs	5.000	27.07.27	USD	2 500 000	-	-	2 500 000	2 289 800.00	0.59
Boc Aviat 2.625% 17.09.30 Regs	2.625	17.09.30	USD	1 200 000	-	-	1 200 000	1 023 784.45	0.26
Boc Aviat 3.5% 17-18.09.27	3.500	18.09.27	USD	2 300 000	-	-2 300 000	-	-	0.00
Boc Aviat 3.875% 16-27.04.26	3.875	27.04.26	USD	1 000 000	-	-	1 000 000	948 781.07	0.25
Boc Aviatio 2.75% 20-02.12.23	2.750	02.12.23	USD	1 000 000	-	-	1 000 000	986 110.00	0.25
Boc Aviatio 3% 19-11.09.29	3.000	11.09.29	USD	1 200 000	-	-	1 200 000	1 055 741.40	0.27
Boc Aviatio 4.875% 23-03.05.33	4.875	03.05.33	USD	-	1 000 000	-	1 000 000	973 513.39	0.25
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	3 150 000	-	-3 150 000	-	-	0.00
Bprl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	-	2 000 000	-	2 000 000	1 910 139.64	0.49
Burgan Bank 2.75% 20-15.12.31	2.750	15.12.31	USD	1 000 000	-	-1 000 000	-	-	0.00
Cable Onda 4.50% 19-30.01.30	4.500	30.01.30	USD	-	2 000 000	-2 000 000	-	-	0.00
Cbq Finance 1.115% 18-17.10.22	1.115	17.10.22	CHF	2 000 000	-	-2 000 000	-	-	0.00
Celeo Rede 5.2% 22.06.47 /Pool	5.200	22.06.47	USD	500 000	-	-	500 000	427 774.20	0.11
Cemex 3.875% 21-11.07.31 Regs	3.875	11.07.31	USD	500 000	-	-500 000	-	-	0.00
Cemex 5.45% 19-19.11.29	5.450	19.11.29	USD	1 000 000	1 500 000	-2 500 000	-	-	0.00
Cencosud 5.15% 15-12.02.25	5.150	12.02.25	USD	3 150 000	-	-	3 150 000	3 115 540.89	0.80
Cencosud 6.625% 15-12.02.45	6.625	12.02.45	USD	1 500 000	-	-	1 500 000	1 498 935.00	0.39
Cerro 4.125% 17-16.08.27 Regs	4.125	16.08.27	USD	1 650 000	2 000 000	-1 650 000	2 000 000	1 869 706.40	0.48
Chile 3.5% 19-25.01.50	3.500	25.01.50	USD	2 000 000	-	-2 000 000	-	-	0.00
China 4.75% 18-08.02.28	4.750	08.02.28	USD	700 000	-	-700 000	-	-	0.00
China Cinda 3.0% 20-18.03.27	3.000	18.03.27	USD	400 000	-	-400 000	-	-	0.00
China Cinda 3.0% 21-20.01.31	3.000	20.01.31	USD	-	2 000 000	-2 000 000	-	-	0.00
China Cinda 3.125% 20-18.03.30	3.125	18.03.30	USD	500 000	-	-500 000	-	-	0.00
Cimb Bk 2.125% 22-20.07.27	2.125	20.07.27	USD	-	3 000 000	-3 000 000	-	-	0.00
Ck Hutchiso 2.50% 08.05.30 Regs	2.500	08.05.30	USD	3 000 000	-	-	3 000 000	2 597 652.42	0.67
Ck Hutchiso 4.75% 23-21.04.28	4.750	21.04.28	USD	-	400 000	-400 000	-	-	0.00
Ck Hutchiso 4.875% 23-21.04.33	4.875	21.04.33	USD	-	400 000	-	400 000	396 032.90	0.10
Cn Citic Bk 4.625% 19-28.02.29	4.625	28.02.29	USD	750 000	-	-750 000	-	-	0.00
Cn Const Hk 2.45% 20-24.06.30	2.450	24.06.30	USD	500 000	-	-500 000	-	-	0.00
Cnac Hk Fin 4.125% 17-19.07.27	4.125	19.07.27	USD	2 050 000	-	-2 050 000	-	-	0.00
Coca Co F 1.85% 20-01.09.32	1.850	01.09.32	USD	3 000 000	-	-3 000 000	-	-	0.00
Cofide 4.75% 15-15.07.25	4.750	15.07.25	USD	-	2 500 000	-	2 500 000	2 452 325.00	0.63
Colombia 3.875% 21-15.02.61	3.875	15.02.61	USD	-	2 000 000	-	2 000 000	1 124 612.02	0.29
Colombia 4.125% 20-15.05.51	4.125	15.05.51	USD	-	2 000 000	-2 000 000	-	-	0.00
Colombia 4.125% 21-22.02.42	4.125	22.02.42	USD	-	3 000 000	-3 000 000	-	-	0.00
Colombia 7.50% 23-02.02.34	7.500	02.02.34	USD	-	1 250 000	-1 250 000	-	-	0.00
Colombia 8.0% 22-20.04.33	8.000	20.04.33	USD	-	6 149 000	-6 149 000	-	-	0.00
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	4 000 000	-	-4 000 000	-	-	0.00
Compet Team 3.75% 19-12.03.24	3.750	12.03.24	USD	-	2 000 000	-	2 000 000	1 967 140.00	0.51
Compet Team 4.25% 19-12.03.29	4.250	12.03.29	USD	500 000	-	-	500 000	468 901.41	0.12
Conadelco 3.70% 19-30.01.50	3.700	30.01.50	USD	1 000 000	-	-1 000 000	-	-	0.00
Contemporar 1.875% 20-17.09.25	1.875	17.09.25	USD	3 000 000	-	-3 000 000	-	-	0.00
Credito 2.7% 19-11.01.25 Regs	2.700	11.01.25	USD	600 000	-	-600 000	-	-	0.00

JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Credito 3.125% 20-01.07.30	3.125	01.07.30	USD	2 300 000	2 000 000	-2 300 000	2 000 000	1 837 403.32	0.47
Credito 3.25% 21-30.09.31	3.250	30.09.31	USD	1 000 000	-	-1 000 000	-	-	0.00
Croatia 2.875% 22.04.32 Regs	2.875	22.04.32	EUR	2 500 000	-	-2 500 000	-	-	0.00
Dbs Group 3.30% 20-Perp	3.300	31.12.99	USD	2 500 000	-	-	2 500 000	2 368 021.63	0.61
Dib Sukuk 2.95% 19-20.02.25	2.950	20.02.25	USD	2 150 000	-	-2 150 000	-	-	0.00
Dib Sukuk 2.95% 20-16.01.26	2.950	16.01.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Doha Fin 2.375% 21-31.03.26	2.375	31.03.26	USD	500 000	1 500 000	-2 000 000	-	-	0.00
Dp World	6.850	02.07.37	USD	2 500 000	-	-	2 500 000	2 713 745.00	0.70
Ecopetrol 4.125% 14-16.01.25	4.125	16.01.25	USD	-	2 500 000	-	2 500 000	2 403 295.75	0.62
Ecopetrol 5.375% 15-26.06.26	5.375	26.06.26	USD	-	1 500 000	-1 500 000	-	-	0.00
Ecopetrol 8.875% 23-13.01.33	8.875	13.01.33	USD	-	6 000 000	-4 000 000	2 000 000	1 982 268.22	0.51
Eibk 4.50% 22-15.09.32	4.500	15.09.32	USD	-	2 000 000	-	2 000 000	1 970 756.02	0.51
Eibk 5.0% 23-11.01.28	5.000	11.01.28	USD	-	1 000 000	-1 000 000	-	-	0.00
Eibk 5.125% 23-11.01.33	5.125	11.01.33	USD	-	600 000	-	600 000	615 542.82	0.16
Eig Pearl 3.545% 31.08.36 /Pool Regs	3.545	31.08.36	USD	1 700 000	1 300 000	-3 000 000	-	-	0.00
Emirate Frn 3.25% 17-14.11.22	3.250	14.11.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	1 050 000	-	-	1 050 000	1 002 597.75	0.26
Empresa Nac 3.75% 16-05.08.26	3.750	05.08.26	USD	3 000 000	-	-	3 000 000	2 845 804.65	0.74
Empresa Nac 6.15% 23-10.05.33	6.150	10.05.33	USD	-	200 000	-	200 000	199 173.00	0.05
Ena Master 4% 20-19.05.48 Pool Regs	4.000	19.05.48	USD	500 000	-	-	500 000	375 940.11	0.10
Enersis Chi 4.875% 18-12.06.28	4.875	12.06.28	USD	1 400 000	-	-	1 400 000	1 346 971.92	0.35
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Equate Petr 2.625% 21-28.04.28 Regs	2.625	28.04.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Equate Petr 4.25% 16-03.11.26	4.250	03.11.26	USD	2 300 000	-	-2 300 000	-	-	0.00
Equate Suku 3.944% 17-21.02.24	3.944	21.02.24	USD	500 000	-	-500 000	-	-	0.00
Export Impo 3.902% 22-02.06.27	3.902	02.06.27	USD	2 200 000	-	-2 200 000	-	-	0.00
Expt-Imp In 3.25% 20-15.01.30	3.250	15.01.30	USD	-	2 000 000	-2 000 000	-	-	0.00
Falabella 3.375% 21-15.01.32	3.375	15.01.32	USD	-	1 500 000	-1 500 000	-	-	0.00
Far East Ho 2.625% 21-03.03.24	2.625	03.03.24	USD	1 650 000	-	-1 650 000	-	-	0.00
Fermaca 6.375% 30.03.38 /Pool	6.375	30.03.38	USD	1 583 000	-	-	1 583 000	1 170 738.42	0.30
Fgb Sukuk K 3.875% 19-22.01.24	3.875	22.01.24	USD	500 000	-	-500 000	-	-	0.00
Fibria 4% 17-14.01.25	4.000	14.01.25	USD	-	1 800 000	-1 800 000	-	-	0.00
Fibria 5.5% 17-17.01.27	5.500	17.01.27	USD	-	2 000 000	-	2 000 000	2 004 000.00	0.52
First 4.375% 23-24.04.28	4.375	24.04.28	USD	-	2 000 000	-2 000 000	-	-	0.00
First 5.125% 22-13.10.27	5.125	13.10.27	USD	-	3 000 000	-3 000 000	-	-	0.00
Flex Ltd 4.875% 19-15.06.29	4.875	15.06.29	USD	1 150 000	-	-	1 150 000	1 095 983.64	0.28
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	1 400 000	-	-	1 400 000	1 354 517.56	0.35
Flextronics 4.75% 15-15.06.25	4.750	15.06.25	USD	200 000	-	-	200 000	195 323.47	0.05
Fnix 4.317% 17-20.09.27/PI Regs	4.317	20.09.27	USD	1 950 000	-	-1 950 000	-	-	0.00
Fomento Eco 3.50% 20-16.01.50	3.500	16.01.50	USD	1 000 000	-	-1 000 000	-	-	0.00
Formosa	3.375	22.04.25	USD	1 500 000	-	-750 000	750 000	719 920.44	0.19
Foxcon 2.50% 20-28.10.30	2.500	28.10.30	USD	1 200 000	960 000	-	2 160 000	1 798 960.58	0.46
Fresnillo 4.25% 20-02.10.50	4.250	02.10.50	USD	-	2 000 000	-	2 000 000	1 500 550.00	0.39
Gaci First 5.125% 23-14.02.53	5.125	14.02.53	USD	-	4 305 000	-4 305 000	-	-	0.00
Gaci First 5.0% 22-13.10.27	5.000	13.10.27	USD	-	3 500 000	-3 500 000	-	-	0.00
Gaci First 5.375% 22-13.10.22	5.375	13.10.22	USD	-	1 000 000	-1 000 000	-	-	0.00
Galaxy 2.94% 30.09.40/Pool Regs	2.940	30.09.40	USD	-	2 000 000	-	2 000 000	1 528 692.81	0.39
Galaxy 3.25% 20-30.09.40/Pool	3.250	30.09.40	USD	2 000 000	-	-	2 000 000	1 553 407.50	0.40
Galaxy Pipe 1.75% 30.09.27 Regs	1.750	30.09.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Galaxy Pipe 2.625% 31.03.36Pool	2.625	31.03.36	USD	2 500 000	-	-	2 500 000	2 023 734.38	0.52
Gaz Cap 5.15% 19-11.02.26 Regs	5.150	11.02.26	USD	2 630 000	-	-2 630 000	-	-	0.00
Gazprom 7.288% 07-16.08.37 Reg	7.288	16.08.37	USD	2 650 000	-	-2 650 000	-	-	0.00
Gazprom Pjs 3.0% 20-29.06.27	3.000	29.06.27	USD	3 600 000	-	-3 600 000	-	-	0.00
Gazprom Pjs 3.25% 20-25.02.30	3.250	25.02.30	USD	2 700 000	-	-2 700 000	-	-	0.00
Gbl Log 3.875% 15-04.06.25	3.875	04.06.25	USD	1 700 000	-	-1 700 000	-	-	0.00
Gc Treas C 2.98% 21-18.03.31	2.980	18.03.31	USD	1 000 000	-	-	1 000 000	826 936.13	0.21
Gc Treas C 5.20% 22-30.03.52	5.200	30.03.52	USD	3 000 000	-	-	3 000 000	2 558 983.89	0.66
Geely Auto 4.0% 19-Perp	4.000	31.12.99	USD	1 900 000	-	-1 900 000	-	-	0.00
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	2 500 000	-	-2 500 000	-	-	0.00
Genm Capita 3.882% 21-19.04.31	3.882	19.04.31	USD	2 000 000	1 000 000	-2 000 000	1 000 000	809 560.95	0.21

JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Gf Orogen 6.125% 19-15.05.29	6.125	15.05.29	USD	-	3 000 000	-3 000 000	-	-	0.00
Gnl Quinter 4.634% 14-29 /Pool	4.634	31.07.29	USD	1 000 000	1 500 000	-	2 500 000	1 860 873.12	0.48
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	3 800 000	1 000 000	-1 900 000	2 900 000	2 694 166.47	0.70
Greenko Pwr Ii 4.30% 13.12.28 /Pool	4.300	13.12.28	USD	-	1 500 000	-1 500 000	-	-	0.00
Greensaif 6.129% 23.02.38 /Pool	6.129	23.02.38	USD	-	1 200 000	-	1 200 000	1 226 476.68	0.32
Grp Televis 6.125% 15-31.01.46	6.125	31.01.46	USD	-	1 500 000	-	1 500 000	1 484 467.91	0.38
Grupo Bimbo 4% 19-06.09.49	4.000	06.09.49	USD	1 050 000	-	-1 050 000	-	-	0.00
Grupo Bimbo 5.95% 18-Perp	5.950	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Grupo Energ 4.875% 20-15.05.30 Regs	4.875	15.05.30	USD	-	2 500 000	-1 500 000	1 000 000	906 335.00	0.23
Gs-Caltex 1.625% 20-27.07.25	1.625	27.07.25	USD	600 000	-	-600 000	-	-	0.00
Gtl Trade F 7.25% 14-16.04.44	7.250	16.04.44	USD	-	2 000 000	-	2 000 000	2 128 054.00	0.55
Hana Bank 4.375% 14-30.09.24	4.375	30.09.24	USD	500 000	-	-500 000	-	-	0.00
Hindustan P 4% 17-12.07.27	4.000	12.07.27	USD	2 000 000	-	-	2 000 000	1 877 450.00	0.49
Hk Land Fin 4.625% 14-16.01.24	4.625	16.01.24	USD	500 000	-	-500 000	-	-	0.00
Hkt Capital	3.625	02.04.25	USD	1 500 000	-	-	1 500 000	1 444 626.20	0.37
Hkt Capital 3.0% 22-18.01.32	3.000	18.01.32	USD	-	1 500 000	-	1 500 000	1 267 882.50	0.33
Hong Kong 4.625% 23-11.01.33	4.625	11.01.33	USD	-	500 000	-500 000	-	-	0.00
Hong Kong 5.25% 23-11.01.53	5.250	11.01.53	USD	-	500 000	-500 000	-	-	0.00
Huarong 3.75% 19-29.05.24	3.750	29.05.24	USD	500 000	-	-500 000	-	-	0.00
Huarong Fin	4.875	22.11.26	USD	1 700 000	-	-1 700 000	-	-	0.00
Huarong Fin 4.95% 17-07.11.47	4.950	07.11.47	USD	500 000	-	-500 000	-	-	0.00
Hungary 5.75% 13-22.11.23	5.750	22.11.23	USD	-	3 000 000	-3 000 000	-	-	0.00
Hungary 6.125% 23-22.05.28	6.125	22.05.28	USD	-	1 500 000	-1 500 000	-	-	0.00
Hunt 6.375% 18-01.06.28 /Pool Regs	6.375	01.06.28	USD	-	2 900 000	-2 000 000	900 000	720 720.00	0.19
Hut Wha Int 7.45% 24.11.33 Regs	7.450	24.11.33	USD	500 000	-	-	500 000	592 386.55	0.15
Hyucap 3.75% 18-05.03.23 Regs	3.750	05.03.23	USD	500 000	-	-500 000	-	-	0.00
Hyund Cap 1.65% 21-17.09.26	1.650	17.09.26	USD	-	1 600 000	-1 600 000	-	-	0.00
Hyund Cap 2.375% 20-15.10.27	2.375	15.10.27	USD	-	1 670 000	-	1 670 000	1 461 734.47	0.38
Hyund Cap 5.60% 23-30.03.28	5.600	30.03.28	USD	-	1 500 000	-	1 500 000	1 492 619.60	0.39
Hyund Cap 5.80% 23-01.04.30 Regs	5.800	01.04.30	USD	-	1 000 000	-	1 000 000	1 006 606.00	0.26
Hyundai Mtr 1.75% 21-06.05.26	1.750	06.05.26	USD	-	2 000 000	-	2 000 000	1 767 694.14	0.46
Icbc 4.875% 15-21.09.25	4.875	21.09.25	USD	500 000	-	-500 000	-	-	0.00
Icici Bk 3.8% 17-14.12.27 Regs	3.800	14.12.27	USD	-	2 000 000	-	2 000 000	1 868 460.00	0.48
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	1 700 000	-	-	1 700 000	1 626 161.74	0.42
Ind Penoles 4.15% 19-12.09.29 Regs	4.150	12.09.29	USD	-	3 000 000	-	3 000 000	2 780 232.60	0.72
Indian Rail 3.249% 20-13.02.30	3.249	13.02.30	USD	500 000	-	-	500 000	437 462.47	0.11
Indian Rail 3.73% 19-29.03.24	3.730	29.03.24	USD	-	1 000 000	-1 000 000	-	-	0.00
Indian Rail 3.95% 20-13.02.50	3.950	13.02.50	USD	2 000 000	-	-	2 000 000	1 527 093.80	0.39
Indofood 3.398% 21-09.06.31	3.398	09.06.31	USD	3 000 000	-	-	3 000 000	2 538 807.00	0.66
Indofood 4.805% 21-27.04.52	4.805	27.04.52	USD	-	1 500 000	-	1 500 000	1 117 402.19	0.29
Indonesia 3.70% 19-30.10.49	3.700	30.10.49	USD	-	1 500 000	-1 500 000	-	-	0.00
Indonesia 4.20% 20-15.10.50	4.200	15.10.50	USD	-	2 000 000	-	2 000 000	1 710 482.08	0.44
Indonesia 4.85% 23-11.01.33	4.850	11.01.33	USD	-	1 000 000	-	1 000 000	997 625.97	0.26
Indonesia 5.45% 22-20.09.52	5.450	20.09.52	USD	-	200 000	-200 000	-	-	0.00
Indonesia 5.65% 23-11.01.53	5.650	11.01.53	USD	-	500 000	-	500 000	524 515.60	0.14
Indonesia A 5.45% 20-15.05.30	5.450	15.05.30	USD	2 500 000	-	-2 500 000	-	-	0.00
Interchile 4.50% 21-30.06.56	4.500	30.06.56	USD	-	1 500 000	-	1 500 000	1 247 107.50	0.32
Inver Cmpc 6.125% 23-23.06.33	6.125	23.06.33	USD	-	2 000 000	-	2 000 000	2 013 627.20	0.52
Inversiones 4.75% 14-15.09.24	4.750	15.09.24	USD	2 000 000	1 000 000	-	3 000 000	2 960 280.00	0.76
Israel 4.50% 23-17.01.33	4.500	17.01.33	USD	-	2 000 000	-2 000 000	-	-	0.00
Israel Chem 6.375% 18-31.05.38	6.375	31.05.38	USD	-	2 000 000	-	2 000 000	2 022 816.00	0.52
Jd.Com 3.375% 20-14.01.30	3.375	14.01.30	USD	-	1 500 000	-1 500 000	-	-	0.00
Jd.Com 4.125% 20-14.01.50	4.125	14.01.50	USD	2 000 000	-	-2 000 000	-	-	0.00
Jsi Europe 5.20% 21-26.01.31	5.200	26.01.31	USD	1 300 000	-	-1 300 000	-	-	0.00
Kazmunay 5.375% 18-24.04.30 Regs	5.375	24.04.30	USD	-	2 700 000	-	2 700 000	2 512 105.54	0.65
Kazmunay 6.375% 18-24.10.48 Regs	6.375	24.10.48	USD	-	1 809 000	-809 000	1 000 000	857 188.00	0.22
Kazmunaygas 4.75% 19.04.27 Regs	4.750	19.04.27	USD	-	1 000 000	-	1 000 000	950 655.00	0.25
Kazmunaygas 5.75% 19.04.47 Regs	5.750	19.04.47	USD	-	3 500 000	-	3 500 000	2 855 877.50	0.74
Kbank Hk 3.343% 19-02.10.31	3.343	02.10.31	USD	1 400 000	-	-1 400 000	-	-	0.00
Kmg Fin 3.50% 20-14.04.33	3.500	14.04.33	USD	-	2 500 000	-1 500 000	1 000 000	776 860.00	0.20

JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Korea Exch 4.25% 14-14.10.24	4.250	14.10.24	USD	500 000	-	-500 000	-	-	0.00
Korea Gas 6.25% 12-20.01.42	6.250	20.01.42	USD	500 000	-	-	500 000	579 017.00	0.15
Korilo 4.875% 23-03.04.28	4.875	03.04.28	USD	-	2 000 000	-2 000 000	-	-	0.00
Kyobo Life 5.90% 22-Perp	5.900	31.12.99	USD	2 000 000	1 140 000	-1 000 000	2 140 000	2 102 550.00	0.54
Lenovo Grp 3.421% 20-02.11.30	3.421	02.11.30	USD	2 500 000	2 500 000	-5 000 000	-	-	0.00
Lg Chem 3.625% 19-15.04.29	3.625	15.04.29	USD	1 000 000	-	-1 000 000	-	-	0.00
Lima Me 5.875% 05.07.34 /Pool	5.875	05.07.34	USD	1 550 000	2 000 000	-1 550 000	2 000 000	893 329.59	0.23
Lima Metro 4.35% 19-05.04.36 Regs	4.350	05.04.36	USD	250 000	-	-	250 000	199 192.88	0.05
Llpl Cap 6.875% 19-04.02.39 /Pool	6.875	04.02.39	USD	-	2 000 000	-2 000 000	-	-	0.00
Mashreqbk 7.875% 22-24.02.33	7.875	24.02.33	USD	-	1 300 000	-	1 300 000	1 360 223.80	0.35
Mauritius C 7.95% 23-26.04.28	7.950	26.04.28	USD	-	2 000 000	-	2 000 000	2 066 940.00	0.53
Meglobal 5.875% 20-18.05.30 Regs	5.875	18.05.30	USD	1 450 000	-	-1 450 000	-	-	0.00
Meglobal Can Ulc 5% 20-18.05.25	5.000	18.05.25	USD	650 000	-	-650 000	-	-	0.00
Meituan Dnp 3.05% 20-28.10.30	3.050	28.10.30	USD	-	2 000 000	-	2 000 000	1 585 052.82	0.41
Metalloinv 3.375% 21-22.10.28	3.375	22.10.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Mexico Airp 5.5% 17-31.07.47 Regs	5.500	31.07.47	USD	-	3 500 000	-2 000 000	1 500 000	1 312 134.75	0.34
Mexico Cete 3.771% 20-24.05.61	3.771	24.05.61	USD	1 500 000	1 000 000	-2 500 000	-	-	0.00
Mexico Cete 4.875% 22-19.05.33	4.875	19.05.33	USD	-	2 000 000	-2 000 000	-	-	0.00
Mexico Cete 6.338% 23-04.05.53	6.338	04.05.53	USD	-	250 000	-	250 000	255 289.38	0.07
Mexico Cete 6.35% 23-09.02.35	6.350	09.02.35	USD	-	3 500 000	-1 500 000	2 000 000	2 107 582.80	0.54
Mfb Hd Bk 6.50% 23-29.06.28	6.500	29.06.28	USD	-	2 000 000	-	2 000 000	1 983 484.00	0.51
Minejesa 5.625% 17-10.08.37 Regs	5.625	10.08.37	USD	3 300 000	-	-3 300 000	-	-	0.00
Misc Cap 3.75% 22-06.04.27 Regs	3.750	06.04.27	USD	1 500 000	1 500 000	-	3 000 000	2 808 740.40	0.73
Mivivi 4.265% 22-12.04.27 Regs	4.265	12.04.27	USD	2 000 000	-	-	2 000 000	1 934 072.92	0.50
Mizrahi Tef 3.077% 21-07.04.31	3.077	07.04.31	USD	1 200 000	-	-1 200 000	-	-	0.00
Morocco 3.0% 20-15.12.32 Regs	3.000	15.12.32	USD	-	2 000 000	-2 000 000	-	-	0.00
Morocco 5.95% 23-08.03.28 Regs	5.950	08.03.28	USD	-	1 000 000	-1 000 000	-	-	0.00
Muang Thai 3.552% 21-27.01.37	3.552	27.01.37	USD	-	1 950 000	-	1 950 000	1 690 609.93	0.44
Multibank 4.375% 17-09.11.22	4.375	09.11.22	USD	500 000	-	-500 000	-	-	0.00
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	2 075 000	1 000 000	-	3 075 000	2 954 583.00	0.76
Nakilat 6.067% 06-31.12.33 Regs	6.067	31.12.33	USD	1 500 000	1 000 000	-	2 500 000	2 263 988.60	0.58
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	800 000	-	-	800 000	872 967.44	0.23
Nbk Tier 1 4.50% 19-Perp Regs	4.500	31.12.99	USD	2 500 000	-	-2 500 000	-	-	0.00
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	2 000 000	1 000 000	-3 000 000	-	-	0.00
Ocbc 1.832% 20-10.09.30	1.832	10.09.30	USD	1 000 000	-	-	1 000 000	912 090.00	0.24
Ocbc 4.25% 14-19.06.24	4.250	19.06.24	USD	500 000	-	-	500 000	491 624.02	0.13
Office Cher 5.125% 21-23.06.51	5.125	23.06.51	USD	1 850 000	1 000 000	-1 850 000	1 000 000	731 240.00	0.19
Office Cher 6.875% 14-25.04.44	6.875	25.04.44	USD	-	1 000 000	-	1 000 000	920 965.00	0.24
Ooredoo Int	3.750	22.06.26	USD	1 000 000	-	-	1 000 000	971 906.00	0.25
Ooredoo Int 2.625% 21-08.04.31	2.625	08.04.31	USD	3 000 000	-	-2 000 000	1 000 000	863 498.00	0.22
Otp Bank 7.50% 23-25.05.27	7.500	25.05.27	USD	-	2 500 000	-	2 500 000	2 501 775.00	0.65
Panama 3.87% 19-23.07.60 /Pool	3.870	23.07.60	USD	-	2 000 000	-2 000 000	-	-	0.00
Panama 4.50% 20-01.04.56 /Pool	4.500	01.04.56	USD	-	2 000 000	-2 000 000	-	-	0.00
Panama 4.50% 22-19.01.63 /Pool	4.500	19.01.63	USD	1 500 000	-	-1 500 000	-	-	0.00
Panama 6.40% 22-14.02.35	6.400	14.02.35	USD	-	1 500 000	-	1 500 000	1 567 993.80	0.41
Panama 6.853% 23-28.03.54	6.853	28.03.54	USD	-	1 000 000	-1 000 000	-	-	0.00
Paraguay 5% 16-15.04.26	5.000	15.04.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Pertamina 5.625% 20.05.43 Regs	5.625	20.05.43	USD	2 000 000	-	-	2 000 000	1 929 513.20	0.50
Peru 2.78% 20-01.12.60	2.780	01.12.60	USD	2 000 000	-	-2 000 000	-	-	0.00
Peru 7.35% 05-21.07.25	7.350	21.07.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Perus Gas	5.125	16.05.24	USD	2 200 000	-	-2 200 000	-	-	0.00
Philippine Gov 5.95% 13.10.47	5.950	13.10.47	USD	-	1 000 000	-1 000 000	-	-	0.00
Philippne N 3.28% 19-27.09.24	3.280	27.09.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Phosagro Bd 3.05% 20-23.01.25	3.050	23.01.25	USD	1 150 000	-	-1 150 000	-	-	0.00
Pla Adm 4.962% 19-18.07.29 Regs	4.962	18.07.29	USD	1 000 000	-	-	1 000 000	940 160.50	0.24
Poland 4.875% 23-04.10.33	4.875	04.10.33	USD	-	1 500 000	-1 500 000	-	-	0.00
Poland 5.50% 23-04.04.53	5.500	04.04.53	USD	-	1 500 000	-1 500 000	-	-	0.00
Posco 2.50% 20-17.01.25 Regs	2.500	17.01.25	USD	300 000	-	-300 000	-	-	0.00
Posco 2.75% 19-15.07.24	2.750	15.07.24	USD	500 000	-	-500 000	-	-	0.00
Pow Fin 3.95% 20-23.04.30	3.950	23.04.30	USD	1 200 000	-	-1 200 000	-	-	0.00

JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Prosus 3.061% 21-13.07.31 Regs	3.061	13.07.31	USD	-	2 000 000	-	2 000 000	1 563 995.90	0.40
Prosus 3.68% 20-21.01.30	3.680	21.01.30	USD	1 000 000	-	-	1 000 000	849 292.44	0.22
Prosus 3.832% 20-08.02.51 Regs	3.832	08.02.51	USD	-	3 000 000	-	3 000 000	1 842 741.66	0.48
Prosus 4.027% 20-03.08.50 Regs	4.027	03.08.50	USD	-	2 000 000	-	2 000 000	1 256 615.62	0.32
Prosus 4.193% 22-19.01.32	4.193	19.01.32	USD	-	3 100 000	-1 100 000	2 000 000	1 684 776.24	0.44
Prudential 2.95% 21-03.11.33	2.950	03.11.33	USD	-	5 000 000	-	5 000 000	4 227 975.00	1.09
Prudential 3.125% 20-14.04.30	3.125	14.04.30	USD	2 500 000	-	-2 500 000	-	-	0.00
Prudential 3.125% 20-14.04.30	3.125	14.04.30	USD	-	2 500 000	-2 500 000	-	-	0.00
Pt Pertamina 6% 12-03.05.42 Regs	6.000	03.05.42	USD	-	1 500 000	-	1 500 000	1 509 884.40	0.39
Pttep Treas 3.903% 19-06.12.59	3.903	06.12.59	USD	1 600 000	-	-900 000	700 000	504 517.29	0.13
Qatar 5.103% 18-23.04.48 Regs	5.103	23.04.48	USD	-	2 000 000	-	2 000 000	1 996 732.00	0.52
Qatar Reins 4.95% 17-Perp Regs	4.950	31.12.99	USD	500 000	-	-500 000	-	-	0.00
Qib Sukuk L 3.982% 19-26.03.24	3.982	26.03.24	USD	1 200 000	-	-1 200 000	-	-	0.00
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	2 000 000	-	-	2 000 000	1 813 800.00	0.47
Qnb Fin 2.75% 20-12.02.27	2.750	12.02.27	USD	700 000	-	-	700 000	647 270.40	0.17
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 500 000	1 500 000	-1 500 000	1 500 000	1 476 261.00	0.38
Qpetro 3.30% 21-12.07.51	3.300	12.07.51	USD	1 500 000	-	-1 500 000	-	-	0.00
Qtel Int Fi 4.5% 13-31.01.43	4.500	31.01.43	USD	1 000 000	-	-	1 000 000	959 725.00	0.25
Qtel Int Fi 5% 10-19.10.25 Reg-S	5.000	19.10.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Raiffeisenb 7.125% 23-19.01.26	7.125	19.01.26	EUR	-	1 700 000	-1 700 000	-	-	0.00
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	1 200 000	-	-1 200 000	-	-	0.00
Ras Laff 3 5.838% 30.09.27 /Pool	5.838	30.09.27	USD	500 000	3 960 000	-4 460 000	-	-	0.00
Rasga 6.332% 30.09.27 /Pool Regs	6.332	30.09.27	USD	-	1 000 000	-1 000 000	-	-	0.00
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	1 000 000	-	-	1 000 000	995 970.00	0.26
Reliance 3.625% 22-12.01.52 Regs	3.625	12.01.52	USD	-	1 870 000	-	1 870 000	1 334 570.90	0.34
Reliance In 2.875% 22-12.01.32	2.875	12.01.32	USD	-	3 500 000	-	3 500 000	2 919 773.50	0.75
Rh Int L 4.50% 18-27.03.28	4.500	27.03.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Riyad Bank 3.174% 20-25.02.30	3.174	25.02.30	USD	1 500 000	-	-1 500 000	-	-	0.00
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	700 000	-	-700 000	-	-	0.00
Romania 2.875% 14-28.10.24	2.875	28.10.24	EUR	-	2 000 000	-2 000 000	-	-	0.00
Romania 4.875% 14-22.01.24	4.875	22.01.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Romania 5.0% 22-27.09.26	5.000	27.09.26	EUR	-	1 000 000	-1 000 000	-	-	0.00
Romania 6.625% 22-27.09.29	6.625	27.09.29	EUR	-	2 500 000	-2 500 000	-	-	0.00
Romania 7.625% 23-17.01.53	7.625	17.01.53	USD	-	2 000 000	-2 000 000	-	-	0.00
Rural Elec 3.50% 19-12.12.24	3.500	12.12.24	USD	850 000	-	-	850 000	817 389.35	0.21
Rural Elec 5.625% 23-11.04.28	5.625	11.04.28	USD	-	2 000 000	-	2 000 000	1 978 869.90	0.51
Ruwais Pow 6% 13-31.08.36 /Pool	6.000	31.08.36	USD	-	2 000 000	-	2 000 000	2 085 000.00	0.54
Sa Global S 0.946% 17.06.24 Regs	0.946	17.06.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Sabic 3.0% 20-14.09.50	3.000	14.09.50	USD	1 500 000	-	-1 500 000	-	-	0.00
Sabic Ca 4.5% 18-10.10.28 Regs	4.500	10.10.28	USD	1 000 000	-	-	1 000 000	979 953.00	0.25
Sabic Capit 4% 18-10.10.23	4.000	10.10.23	USD	500 000	-	-500 000	-	-	0.00
Samba Fdg 2.75% 19-02.10.24	2.750	02.10.24	USD	700 000	1 300 000	-	2 000 000	1 928 650.00	0.50
Santander	4.125	09.11.22	USD	200 000	-	-200 000	-	-	0.00
Santander 5.375% 20-17.04.25 Regs	5.375	17.04.25	USD	1 000 000	2 000 000	-	3 000 000	2 969 447.40	0.77
Santander 5.95% 18-1.10.28 Regs	5.950	01.10.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Saud Arabia 4.875% 23-18.07.33	4.875	18.07.33	USD	-	2 500 000	-1 000 000	1 500 000	1 500 321.00	0.39
Saud Arabia 5% 18-17.04.49 Regs	5.000	17.04.49	USD	-	1 500 000	-1 500 000	-	-	0.00
Saudi Elec	4.000	08.04.24	USD	2 650 000	-	-2 650 000	-	-	0.00
Saudi Elec 4.632% 23-11.04.33	4.632	11.04.33	USD	-	5 000 000	-5 000 000	-	-	0.00
Saudi Elec 4.723% 18-27.09.28	4.723	27.09.28	USD	1 700 000	-	-1 700 000	-	-	0.00
Saudi Elec 5.06% 08.04.43/Regs	5.060	08.04.43	USD	1 000 000	-	-1 000 000	-	-	0.00
Saudi Elec 5.5% 14-08.04.44	5.500	08.04.44	USD	1 000 000	-	-1 000 000	-	-	0.00
Saudi Oil 2.875% 19-16.04.24	2.875	16.04.24	USD	1 650 000	-	-1 650 000	-	-	0.00
Saudi Oil 3.25% 20-24.11.50 Regs	3.250	24.11.50	USD	1 650 000	-	-	1 650 000	1 148 152.50	0.30
Saudi Oil 3.5% 19-16.04.29	3.500	16.04.29	USD	1 500 000	-	-	1 500 000	1 384 320.00	0.36
Saudi Oil 3.50% 20-24.11.70	3.500	24.11.70	USD	2 250 000	-	-2 250 000	-	-	0.00
Saudi Oil 4.25% 19-16.04.39 Regs	4.250	16.04.39	USD	3 500 000	-	-1 500 000	2 000 000	1 767 780.00	0.46
Saudi Oil 4.375% 19-16.04.49 Regs	4.375	16.04.49	USD	3 000 000	-	-3 000 000	-	-	0.00
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
Scotiabk Peru 4.5% (Frn) 13.12.27	4.500	13.12.27	USD	-	1 500 000	-1 500 000	-	-	0.00

JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Serbia T-Bo 6.25% 23-26.05.28	6.250	26.05.28	USD	-	1 250 000	-	1 250 000	1 246 478.75	0.32
Serbia T-Bo 6.50% 23-26.09.33	6.500	26.09.33	USD	-	800 000	-	800 000	786 510.40	0.20
Shinhan 4.375% 22-13.04.32 Regs	4.375	13.04.32	USD	2 000 000	-	-2 000 000	-	-	0.00
Shinhan Bk	3.875	24.03.26	USD	2 300 000	-	-	2 300 000	2 162 534.70	0.56
Shinhan Bk 4.50% 23-12.04.28	4.500	12.04.28	USD	-	2 000 000	-2 000 000	-	-	0.00
Shinhan Fg 3.34% 19-05.02.30	3.340	05.02.30	USD	1 300 000	-	-1 300 000	-	-	0.00
Shk Prop 3.75% 19-25.02.29	3.750	25.02.29	USD	700 000	-	-700 000	-	-	0.00
Shriram 4.40% 21-13.03.24	4.400	13.03.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Siam Commer 2.75% 17-16.05.23	2.750	16.05.23	USD	200 000	-	-200 000	-	-	0.00
Sibur Sec L 2.95% 20-08.07.25	2.950	08.07.25	USD	3 150 000	-	-3 150 000	-	-	0.00
Sigma 4.125% 16-02.05.26	4.125	02.05.26	USD	-	2 000 000	-	2 000 000	1 909 007.82	0.49
Singapore Tele. 7.375% 01-31	7.375	01.12.31	USD	500 000	-	-	500 000	587 535.75	0.15
Singtel Grp 2.375% 16-03.10.26	2.375	03.10.26	USD	300 000	-	-	300 000	273 298.76	0.07
Sk Brdband 4.875% 23-28.06.28	4.875	28.06.28	USD	-	500 000	-	500 000	493 054.97	0.13
Sk Hynix 1.50% 21-19.01.26	1.500	19.01.26	USD	200 000	-	-	200 000	177 214.32	0.05
Sk Hynix 6.50% 23-17.01.33	6.500	17.01.33	USD	-	2 000 000	-	2 000 000	2 019 710.00	0.52
Sk On Co Lt 5.375% 23-11.05.26	5.375	11.05.26	USD	-	2 000 000	-	2 000 000	1 984 102.20	0.51
Soquimich 3.50% 21-10.09.51	3.500	10.09.51	USD	-	2 000 000	-2 000 000	-	-	0.00
South Afr 4.85% 17-27.09.27	4.850	27.09.27	USD	-	2 000 000	-2 000 000	-	-	0.00
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	2 500 000	-	-	2 500 000	2 478 750.00	0.64
St Bk India 4.375% 24.01.24 Regs	4.375	24.01.24	USD	-	1 705 000	-	1 705 000	1 689 655.00	0.44
St Bk India 4.875% 23-05.05.28	4.875	05.05.28	USD	-	2 000 000	-	2 000 000	1 961 422.38	0.51
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	-	2 000 000	-	2 000 000	2 005 228.00	0.52
Std Chart 3.516% 19-12.02.30	3.516	12.02.30	USD	-	4 275 000	-550 000	3 725 000	3 470 511.73	0.90
Std Chart 6.17% 23-09.01.27	6.170	09.01.27	USD	-	1 000 000	-	1 000 000	999 291.82	0.26
Std Chart 7.767% 22-16.11.28	7.767	16.11.28	USD	-	4 000 000	-	4 000 000	4 247 392.40	1.10
Std Chart 7.776% 22-16.11.25	7.776	16.11.25	USD	-	2 000 000	-	2 000 000	2 046 383.00	0.53
Summit DI 2.875% 12-08.31 Regs	2.875	12.08.31	USD	-	2 000 000	-	2 000 000	1 581 857.50	0.41
Suzano Aust 2.50% 21-15.09.28	2.500	15.09.28	USD	-	500 000	-	500 000	426 209.60	0.11
Suzano Aust 3.125% 21-15.01.32	3.125	15.01.32	USD	-	1 500 000	-1 500 000	-	-	0.00
Suzano Aust 3.75% 20-15.01.31	3.750	15.01.31	USD	-	2 000 000	-2 000 000	-	-	0.00
Suzano Aust 5% 19-15.01.30	5.000	15.01.30	USD	2 300 000	-	-1 500 000	800 000	747 894.89	0.19
Swire Pac 3.875% 15-21.09.25	3.875	21.09.25	USD	1 700 000	-	-1 700 000	-	-	0.00
Tencent 3.29% 20-03.06.60 Regs	3.290	03.06.60	USD	400 000	1 600 000	-	2 000 000	1 239 915.94	0.32
Tencent HI 4.525% 19-11.04.49 Regs	4.525	11.04.49	USD	850 000	-	-850 000	-	-	0.00
Tencent Hol 3.24% 20-03.06.50	3.240	03.06.50	USD	1 500 000	-	-	1 500 000	984 054.84	0.25
Tencent Music 2% 20-03.09.30	2.000	03.09.30	USD	2 000 000	-	-2 000 000	-	-	0.00
Thaioil 3.625% 18-23.01.23 Regs	3.625	23.01.23	USD	500 000	-	-500 000	-	-	0.00
Thaioil Trs 3.50% 19-17.10.49	3.500	17.10.49	USD	1 550 000	-	-	1 550 000	988 302.74	0.26
Thaioil Trs 3.75% 20-18.06.50	3.750	18.06.50	USD	1 000 000	-	-	1 000 000	668 532.24	0.17
Thaioil Trs 4.875% 18-23.01.43	4.875	23.01.43	USD	1 200 000	-	-	1 200 000	978 499.67	0.25
Thaioil Trs 5.375% -20.11.48	5.375	20.11.48	USD	1 350 000	-	-1 350 000	-	-	0.00
Tms Issuer 5.78% 23-08.32/Pool	5.780	23.08.32	USD	-	1 300 000	-	1 300 000	1 341 155.40	0.35
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	2 700 000	-	-	2 700 000	2 484 040.77	0.64
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	500 000	-	-	500 000	489 851.39	0.13
Trans Peru 4.25% 30-04.28 Regs	4.250	30.04.28	USD	2 500 000	-	-1 500 000	1 000 000	964 535.00	0.25
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	2 000 000	-	-2 000 000	-	-	0.00
Trust 4.869% 20-15.01.30	4.869	15.01.30	USD	500 000	-	-	500 000	442 157.70	0.11
Trust F 5.25% 14-15.12.24 Regs	5.250	15.12.24	USD	2 000 000	-	-	2 000 000	1 956 400.00	0.51
Tsmc Arizon 2.50% 21-25.10.31	2.500	25.10.31	USD	10 000 000	-	-6 000 000	4 000 000	3 354 233.28	0.87
Tsmc Arizon 4.25% 22-22.04.32	4.250	22.04.32	USD	1 500 000	-	-1 500 000	-	-	0.00
Tsmc Arizon 4.50% 22-22.04.52	4.500	22.04.52	USD	4 000 000	-	-4 000 000	-	-	0.00
Tsmc Global 1.375% 20-28.09.30	1.375	28.09.30	USD	-	3 000 000	-	3 000 000	2 354 009.97	0.61
Tsmc Global 4.375% 22-22.07.27	4.375	22.07.27	USD	-	1 500 000	-1 500 000	-	-	0.00
Tsmc Global 4.625% 22-22.07.32	4.625	22.07.32	USD	-	800 000	-800 000	-	-	0.00
Uobsp 1.75% 20-16.03.31	1.750	16.03.31	USD	1 000 000	-	-	1 000 000	890 225.88	0.23
Uobsp 3.75% 19-15.04.29 Regs	3.750	15.04.29	USD	700 000	-	-	700 000	685 944.18	0.18
Uobsp 3.875% 17-Perp	3.875	31.12.99	USD	1 500 000	-	-	1 500 000	1 482 723.77	0.38
Uruguay 4.975% 18-20.04.55 /Pool	4.975	20.04.55	USD	-	2 000 000	-2 000 000	-	-	0.00
Uruguay 5.1% 14-18.06.50 /Pool	5.100	18.06.50	USD	2 000 000	-	-2 000 000	-	-	0.00

JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Usa 3.625% 23-15.02.53 Tbo	3.625	15.02.53	USD	-	6 000 000	-6 000 000	-	-	0.00
Vietnam 4.8% 14-19.11.24	4.800	19.11.24	USD	-	2 000 000	-	2 000 000	1 967 978.48	0.51
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	2 000 000	1 500 000	-3 500 000	-	-	0.00
Woori Bk	4.750	30.04.24	USD	1 000 000	2 000 000	-	3 000 000	2 956 649.73	0.76
Woori Bk 4.875% 23-26.01.28	4.875	26.01.28	USD	-	200 000	-200 000	-	-	0.00
								312 650 871.55	80.78

Total transferable securities listed on an official stock exchange **312 650 871.55** **80.78**

Transferable securities dealt on another regulated market

Bonds

Abq Finance 1.875% 20-08.09.25	1.875	08.09.25	USD	1 000 000	-	-	1 000 000	923 389.00	0.24
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 300 000	1 000 000	-	2 300 000	2 225 505.30	0.58
Adcb 4.50% 22-14.09.27	4.500	14.09.27	USD	-	2 000 000	-1 000 000	1 000 000	985 670.00	0.25
Aldar Inves 4.875% 23-24.05.33	4.875	24.05.33	USD	-	2 000 000	-	2 000 000	1 987 500.00	0.51
Anglo 4.75% 22-16.03.52 144A	4.750	16.03.52	USD	-	2 000 000	-1 000 000	1 000 000	826 595.64	0.21
Antofagasta 2.375% 20-14.10.30 Regs	2.375	14.10.30	USD	1 900 000	-	-1 900 000	-	-	0.00
Arauco 4.20% 19-29.01.30	4.200	29.01.30	USD	1 500 000	-	-1 500 000	-	-	0.00
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	500 000	-	-500 000	-	-	0.00
Bancolombia 4.625% 19-18.12.29	4.625	18.12.29	USD	100 000	200 000	-300 000	-	-	0.00
Banistmo 4.25% 20-31.07.27	4.250	31.07.27	USD	2 830 000	-	-2 830 000	-	-	0.00
Bbl Tb 9.025% 97-15.03.29	9.025	15.03.29	USD	-	2 500 000	-	2 500 000	2 791 997.75	0.72
Bco Dest Cl 2.704% 20-09.01.25	2.704	09.01.25	USD	-	1 000 000	-1 000 000	-	-	0.00
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	3 000 000	-	-	3 000 000	2 759 411.82	0.71
Bea 4.875% 22-22.04.32	4.875	22.04.32	USD	2 500 000	-	-2 500 000	-	-	0.00
Bk Leumi 5.125% 22-27.07.27	5.125	27.07.27	USD	-	3 000 000	-	3 000 000	2 983 152.00	0.77
Boc Aviatio 1.625% 21-29.04.24	1.625	29.04.24	USD	1 000 000	-	-	1 000 000	964 949.28	0.25
Boc Aviatio 1.75% 21-21.01.26	1.750	21.01.26	USD	500 000	-	-	500 000	451 560.01	0.12
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	1 700 000	-	-	1 700 000	1 617 729.27	0.42
Bsf Financ 5.50% 23.11.27 Regs	5.500	23.11.27	USD	-	3 000 000	-3 000 000	-	-	0.00
China Overs 2.75% 20-02.03.30	2.750	02.03.30	USD	2 200 000	-	-2 200 000	-	-	0.00
Ck Hutchiso	2.750	03.10.26	USD	800 000	-	-800 000	-	-	0.00
Ck Hutchiso 2.75% 19-06.09.29	2.750	06.09.29	USD	950 000	-	-	950 000	837 781.38	0.22
Coca Co F 2.75% 20-22.01.30	2.750	22.01.30	USD	700 000	-	-700 000	-	-	0.00
Credito 2.875% 21-14.10.31	2.875	14.10.31	USD	-	2 000 000	-	2 000 000	1 658 573.28	0.43
Dbs Group 1.822% 21-10.03.31	1.822	10.03.31	USD	-	2 000 000	-	2 000 000	1 790 019.48	0.46
Dib Sukuk 1.959% 21-22.06.26	1.959	22.06.26	USD	1 800 000	-	-1 800 000	-	-	0.00
Eib Sukuk 2.082% 21-02.11.26	2.082	02.11.26	USD	750 000	-	-750 000	-	-	0.00
Elect Globa 4.10% 20-Perp	4.100	31.12.99	USD	1 400 000	-	-1 400 000	-	-	0.00
Empresa De 3.83% 21-14.09.61	3.830	14.09.61	USD	-	3 000 000	-	3 000 000	2 046 943.14	0.53
Enn Energy 2.625% 20-17.09.30 Regs	2.625	17.09.30	USD	1 500 000	-	-	1 500 000	1 255 070.91	0.32
Falabella 3.75% 17-30.10.27	3.750	30.10.27	USD	1 200 000	-	-1 200 000	-	-	0.00
Far East Ho 3.375% 20-18.02.25	3.375	18.02.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Fel Energy 5.75% 01.12.40/Pool Regs	5.750	01.12.40	USD	1 800 000	-	-1 800 000	-	-	0.00
First 4.50% 20-Perp	4.500	31.12.99	USD	1 300 000	-	-1 300 000	-	-	0.00
Gazprom Pjs 4.598% 20-Perp	4.598	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Geely Auto 3.625% 18-25.01.23	3.625	25.01.23	USD	200 000	-	-200 000	-	-	0.00
Hcl America 1.375% 21-10.03.26	1.375	10.03.26	USD	-	2 000 000	-2 000 000	-	-	0.00
Hdfc Bk 5.686% 23-02.03.26	5.686	02.03.26	USD	-	2 000 000	-	2 000 000	1 996 246.74	0.52
Heungk 4.475% 09.11.47 Perp	4.475	31.12.99	USD	200 000	-	-200 000	-	-	0.00
Huarong 3.375% 20-24.02.30	3.375	24.02.30	USD	300 000	-	-300 000	-	-	0.00
Ihf Peru-B 3.875% 19-15.08.29	3.875	15.08.29	USD	500 000	-	-500 000	-	-	0.00
Intcrp 4.125% 17-19.10.27 Regs	4.125	19.10.27	USD	800 000	-	-800 000	-	-	0.00
Inver Cmpc 3.85% 20-13.01.30	3.850	13.01.30	USD	1 000 000	-	-	1 000 000	892 223.10	0.23
Israel Dis 5.375% 23-26.01.28	5.375	26.01.28	USD	-	1 500 000	-	1 500 000	1 483 836.00	0.38
Kallpa 4.875% 16-24.05.26	4.875	24.05.26	USD	1 000 000	-	-	1 000 000	963 255.00	0.25
Kdb 2.0% 21-25.10.31	2.000	25.10.31	USD	-	2 000 000	-	2 000 000	1 635 279.54	0.42

JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Khazanah Ca 4.876% 23-01.06.33	4.876	01.06.33	USD	-	2 000 000	-	2 000 000	1 981 371.44	0.51
Kookmin Bank 4.35% 19-Perp	4.350	31.12.99	USD	1 800 000	-	-1 800 000	-	-	0.00
Korea Gas 4.875% 23-05.07.28	4.875	05.07.28	USD	-	2 500 000	-	2 500 000	2 488 763.98	0.64
Korealife 4.70% 18-Perp	4.700	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Korearehabn 4.125% 22-20.04.27	4.125	20.04.27	USD	3 000 000	-	-	3 000 000	2 834 688.00	0.73
Kt Corp 1.375% 21-21.01.27	1.375	21.01.27	USD	1 000 000	-	-1 000 000	-	-	0.00
Li & F Ltd 4.50% 20-18.08.25	4.500	18.08.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Maf Glb Sec 7.875% 22-Perp	7.875	31.12.99	USD	-	2 000 000	-	2 000 000	2 029 972.00	0.52
Maf Sukuk	4.500	03.11.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Majid Al Fu 5.0% 23-01.06.33	5.000	01.06.33	USD	-	3 000 000	-	3 000 000	2 971 890.00	0.77
Millicom Ic 4.50% 20-27.04.31 Regs	4.500	27.04.31	USD	-	1 000 000	-1 000 000	-	-	0.00
Mirae Asset 2.625% 20-30.07.25	2.625	30.07.25	USD	500 000	-	-500 000	-	-	0.00
Nanyang Com 3.8% 19-20.11.29	3.800	20.11.29	USD	3 250 000	2 000 000	-3 250 000	2 000 000	1 910 958.90	0.49
Ocbc 4.602% 22-15.06.32	4.602	15.06.32	USD	2 500 000	-	-	2 500 000	2 423 880.00	0.63
Pldt 2.50% 20-23.01.31	2.500	23.01.31	USD	2 500 000	-	-	2 500 000	2 062 500.00	0.53
Pow Fin 4.50% 19-18.06.29	4.500	18.06.29	USD	1 650 000	-	-	1 650 000	1 532 421.00	0.40
Ptt Treasur 4.50% 19-25.10.42	4.500	25.10.42	USD	2 500 000	-	-	2 500 000	2 110 304.43	0.55
Pttep Treas 2.993% 20-15.01.30	2.993	15.01.30	USD	1 500 000	-	-	1 500 000	1 340 090.97	0.35
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	1 500 000	-	-	1 500 000	1 516 612.50	0.39
Rural Elec 2.25% 21-01.09.26	2.250	01.09.26	USD	900 000	1 800 000	-2 700 000	-	-	0.00
Saudi Elec 5.684% 23-11.04.53	5.684	11.04.53	USD	-	2 000 000	-1 000 000	1 000 000	993 640.00	0.26
Saudi Telec 3.89% 19-13.05.29	3.890	13.05.29	USD	1 450 000	-	-1 450 000	-	-	0.00
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	2 500 000	-	-2 500 000	-	-	0.00
Sibur Sec L 3.45% 19-23.09.24	3.450	23.09.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Singtel Grp 1.875% 20-10.06.30	1.875	10.06.30	USD	1 000 000	-	-	1 000 000	834 784.16	0.22
Sino-Ocean 4.75% 19-05.08.29	4.750	05.08.29	USD	1 500 000	-	-1 500 000	-	-	0.00
Sinopec Gro 3.35% 20-13.05.50	3.350	13.05.50	USD	2 500 000	-	-2 500 000	-	-	0.00
Sk Hynix 2.375% 21-19.01.31	2.375	19.01.31	USD	1 000 000	-	-	1 000 000	771 622.92	0.20
Sk Telecom 6.625% 07-20.07.27	6.625	20.07.27	USD	800 000	-	-	800 000	845 426.40	0.22
Soquimich 4.25% 19-07.05.29 Regs	4.250	07.05.29	USD	200 000	-	-200 000	-	-	0.00
Soquimich 4.25% 20-22.01.50	4.250	22.01.50	USD	800 000	-	-800 000	-	-	0.00
Std Chart 6.187% 23-06.07.27	6.187	06.07.27	USD	-	3 000 000	-	3 000 000	3 001 944.30	0.78
Std Chart 6.296% 23-06.07.34	6.296	06.07.34	USD	-	3 000 000	-	3 000 000	3 005 025.60	0.78
Sura 4.375% 17-11.04.27	4.375	11.04.27	USD	-	3 000 000	-3 000 000	-	-	0.00
Tencent Hol 2.39% 20-03.06.30 Regs	2.390	03.06.30	USD	4 000 000	1 000 000	-2 000 000	3 000 000	2 492 248.95	0.64
Tfci 2.625% 20-15.08.25	2.625	15.08.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Tfci 3.25% 20-15.08.30	3.250	15.08.30	USD	1 350 000	-	-1 350 000	-	-	0.00
Transmanta 4.7% 19-16.04.34	4.700	16.04.34	USD	1 600 000	-	-	1 600 000	1 482 528.64	0.38
Union 2.125% 20-22.10.25	2.125	22.10.25	USD	1 000 000	-	-	1 000 000	917 194.80	0.24
Vivo Energy 5.125% 20-24.09.27	5.125	24.09.27	USD	-	2 000 000	-2 000 000	-	-	0.00
								72 624 557.63	18.77
Total transferable securities dealt on another regulated market								72 624 557.63	18.77
TOTAL SECURITIES PORTFOLIO INVESTMENTS								385 275 429.18	99.55
Liquidities and deposits								5 104 772.83	1.32
Other liabilities								-3 350 775.65	-0.87
TOTAL NET ASSETS								387 029 426.36	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.

JSS Sustainable Equity - Systematic Emerging Markets

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
3Sbio Inc			HKD	246 500	-	-36 500	210 000	210 894.44	0.52
Accton Technology Corp			TWD	-	22 000	-	22 000	246 525.22	0.61
Adani Green Energy Ltd			INR	-	7 000	-	7 000	80 713.65	0.20
Adani Tot Rgr			INR	-	4 000	-	4 000	31 918.30	0.08
Advantech Co Ltd			TWD	17 000	-	-	17 000	223 519.84	0.55
Airports Of Thailand Pcl			THB	-	86 000	-86 000	-	-	0.00
Airports Of Thailand Pcl			THB	-	86 000	-86 000	-	-	0.00
Alibaba Group Holding Ltd			HKD	90 400	27 900	-	118 300	1 225 778.13	3.02
Alibaba Healt Info Technology			HKD	186 000	165 000	-	351 000	210 959.52	0.52
A-Living Services Co Ltd -H- Shs			HKD	144 000	-	-144 000	-	-	0.00
Ambev Sa			BRL	74 000	-	-74 000	-	-	0.00
Ambev Sa Sadr			USD	66 000	-	-66 000	-	-	0.00
Amorepacific Corp			KRW	1 730	1 600	-1 730	1 600	118 525.44	0.29
Amorepacific Group			KRW	5 500	-	-5 500	-	-	0.00
Anglo American Platinum Ltd			ZAR	2 500	-	-	2 500	112 652.30	0.28
Apollo Hosp			INR	-	2 500	-	2 500	155 367.65	0.38
Asian Paints			INR	13 000	6 000	-	19 000	778 684.40	1.92
Asustek Computer Inc			TWD	19 000	-	-19 000	-	-	0.00
Axis Bank Ltd			INR	15 000	2 500	-	17 500	210 647.77	0.52
B3 Sa - Brasil Bolsa Balcao			BRL	-	69 900	-	69 900	211 699.78	0.52
Baidu Inc -A-/Adr			USD	1 400	-	-1 400	-	-	0.00
Baidu Rg-A			HKD	-	16 000	-16 000	-	-	0.00
Bajaj Finance Ltd			INR	-	1 940	-	1 940	169 338.17	0.42
Bajaj Finserv Ltd			INR	1 040	-	-1 040	-	-	0.00
Bajaj Finserv Rg			INR	-	10 400	-10 400	-	-	0.00
Banco Bradesco /Sadr			USD	27 005	-	-27 005	-	-	0.00
Banco Do Brasil Sa			BRL	31 000	-	-	31 000	317 454.63	0.78
Bco Bradesco Sa /Pref.			BRL	52 000	-	-	52 000	177 321.85	0.44
Beigene Ltd /Adr			USD	1 500	-	-1 500	-	-	0.00
Bid Corporation Limited			ZAR	-	8 900	-	8 900	194 709.80	0.48
Bidvest Group Ltd			ZAR	-	14 800	-	14 800	204 970.88	0.51
Byd Company Limited -H-			HKD	-	6 500	-	6 500	207 359.75	0.51
Byd Electronic Co Ltd			HKD	48 000	-	-48 000	-	-	0.00
Cansino Biologics Inc. -H- 144A			HKD	6 000	21 000	-27 000	-	-	0.00
Cathay Financial Holding			TWD	129 000	-	-	129 000	178 724.37	0.44
Chailease			TWD	35 280	-	-	35 280	231 085.13	0.57
Chang Hwa Commercial Bank			TWD	-	340 000	-	340 000	203 596.83	0.50
China			HKD	140 000	-	-140 000	-	-	0.00
China Citic Bk -H-			HKD	511 000	-	-511 000	-	-	0.00
China Development Fin. Hld Co			TWD	530 000	400 000	-530 000	400 000	159 255.68	0.39
China Everbright Intl Ltd			HKD	487 000	-	-	487 000	192 025.34	0.47
China Lesso Group Holdings Ltd			HKD	130 000	179 000	-	309 000	202 671.51	0.50
China Literature Ltd 144A /Regs			HKD	43 800	-	-	43 800	184 162.26	0.45
China Longyuan Power H			HKD	154 000	-	-154 000	-	-	0.00
China Medical System Holdings			HKD	120 000	-	-	120 000	195 390.31	0.48
China Oilfield Services -H-			HKD	260 000	-	-60 000	200 000	206 466.51	0.51
China Overseas Land+Investment			HKD	89 600	-	-	89 600	195 284.14	0.48
China Overseas Property Hld Ltd			HKD	330 000	-	-110 000	220 000	221 498.49	0.55
China Resources Land			HKD	-	55 000	-	55 000	233 008.56	0.57
China Suntien -H-			HKD	-	300 000	-300 000	-	-	0.00
China Van Co Ltd H Cny1			HKD	-	684	-684	-	-	0.00
China Vanke -H-			HKD	112 300	48 000	-	160 300	215 189.14	0.53
Cia De Concessoes Rodoviaras			BRL	118 000	24 000	-	142 000	413 578.24	1.02
Cia Energ Minas Gerais /Pref			BRL	88 010	-	-1	88 009	234 617.86	0.58
Cimb Group Holdings Bhd			MYR	183 000	-	-183 000	-	-	0.00

JSS Sustainable Equity - Systematic Emerging Markets (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Cipla Ltd /Demat.			INR	16 300	15 900	-16 300	15 900	196 718.62	0.49
Citic Securities -H- Shares			HKD	-	125 500	-	125 500	227 406.65	0.56
Cj Cheiljedang Corp			KRW	610	-	-610	-	-	0.00
Clicks Grp			ZAR	14 200	-	-14 200	-	-	0.00
Cn Everbr Bk /H			HKD	800 000	-	-800 000	-	-	0.00
Cn Intl Cap /H			HKD	-	108 000	-	108 000	189 357.10	0.47
Colgate-Palmolive (India) Ltd			INR	10 500	-	-	10 500	216 068.36	0.53
Country Garden Holdings			HKD	-	800 000	-	800 000	162 314.83	0.40
Country Garden Services			HKD	102 000	-	-102 000	-	-	0.00
Coway Co Ltd			KRW	3 600	-	-	3 600	120 088.98	0.30
Cspc Pharmaceut – Shs			HKD	-	140 000	-	140 000	121 659.56	0.30
Ctbc Financial Holding Co Ltd			TWD	200 000	-	-	200 000	159 576.76	0.39
Dabur India Ltd/Dematerialised			INR	32 400	-	-	32 400	226 290.04	0.56
Daqo New Energy/Sadr			USD	3 700	-	-	3 700	146 890.00	0.36
Delta Electronic Industrial			TWD	-	20 000	-	20 000	221 224.12	0.55
Discovery Shs			ZAR	12 413	17 000	-15 000	14 413	111 276.57	0.27
Dongbu Insurance Co Ltd			KRW	4 400	-	-	4 400	249 134.16	0.61
East Buy Holding Limited 144A			HKD	-	30 000	-	30 000	97 618.59	0.24
Eclat Textile Co Ltd			TWD	11 000	-	-	11 000	176 417.41	0.44
Enn Energy Holdings			HKD	-	15 000	-15 000	-	-	0.00
Equatorial Energia			BRL	39 500	-	-39 500	-	-	0.00
Far East Horizon			HKD	308 000	-	-	308 000	243 676.42	0.60
Far East Horizon Ltd Npv			HKD	-	2 588	-2 588	-	-	0.00
Far Eastern Nc			TWD	265 000	-	-265 000	-	-	0.00
First Financial Holding Comp.			TWD	218 000	4 360	-222 360	-	-	0.00
Firststrand Ltd /New			ZAR	70 000	-	-	70 000	253 823.33	0.63
Fomento Eco.Mexicano Sab /Units			MXN	-	23 500	-	23 500	259 696.75	0.64
Fosun International Ltd			HKD	-	260 000	-	260 000	178 495.27	0.44
Fubon Financial Holding Co Ltd			TWD	96 000	4 800	-	100 800	196 778.37	0.49
Gcl Tech – Registered Shs			HKD	-	700 000	-	700 000	161 676.80	0.40
Genscript Biotech Corp			HKD	76 000	54 000	-76 000	54 000	121 276.74	0.30
Giant Manufacture Co Ltd			TWD	-	27 000	-	27 000	199 390.68	0.49
Greentwn /Reit			HKD	276 000	-	-276 000	-	-	0.00
Grupo Fin Banorte -O-			MXN	-	22 000	-	22 000	181 137.69	0.45
Guodian Nari Technology Co -A-			CNH	24 000	4 800	-	28 800	91 585.40	0.23
Hanwha Chemical Corp			KRW	16 000	8 774	-5 000	19 774	634 858.11	1.57
Hanwha Galleria Rg			KRW	-	19 256	-	19 256	22 171.42	0.05
Hap Seng Consolidated Bhd			MYR	-	60 000	-60 000	-	-	0.00
Havells India Ltd			INR	-	10 500	-	10 500	164 191.99	0.41
Hcl Technologies /Demat.			INR	-	14 900	-	14 900	215 768.55	0.53
Hindustan Unilever Ltd			INR	7 000	-	-	7 000	228 526.54	0.56
Hiwin Technologies			TWD	24 000	-	-24 000	-	-	0.00
Housing Devt Fin Corp			INR	-	17 500	-	17 500	601 992.48	1.49
Housing Devt. Fin. Corp /Adr			USD	3 000	-	-3 000	-	-	0.00
Hua Nan Financial Holding Co			TWD	269 000	159 146	-170 000	258 146	184 005.85	0.45
Huatai Securities Co Ltd			HKD	-	182 800	-	182 800	225 799.33	0.56
Hutchmed /Sadr Depo Shs Rep 5			USD	22 000	-	-22 000	-	-	0.00
Hygeia Healthc Rg			HKD	-	28 000	-	28 000	151 493.84	0.37
Hyundai Glovis Co Ltd			KRW	1 450	-	-1 450	-	-	0.00
Hz Tigermed C-H Rg			HKD	18 800	12 000	-	30 800	175 486.32	0.43
Icici			INR	-	11 600	-	11 600	190 110.61	0.47
Ihh Healthcare Bhd			MYR	137 000	-	-137 000	-	-	0.00
Impala Platinum Holdings Ltd			ZAR	-	23 000	-	23 000	152 577.73	0.38
Indus Towers Rg Registered Shs			INR	80 600	-	-	80 600	161 377.92	0.40
Info Edge India Ltd			INR	-	3 000	-	3 000	163 967.08	0.40
Infosys – Shs			INR	-	38 700	-	38 700	630 026.13	1.55
Infosys Sadr			USD	43 400	-	-43 400	-	-	0.00
Itau Holding /Pref			BRL	46 000	-	-46 000	-	-	0.00
Jd Health Intl			HKD	28 700	-	-28 700	-	-	0.00
Jd.Com Rg-A			HKD	-	32 600	-	32 600	550 778.12	1.36

JSS Sustainable Equity - Systematic Emerging Markets (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Jiangsu Expressway Co -H-			HKD	210 000	-	-210 000	-	-	0.00
Kingboard Laminates Hldgs Ltd			HKD	145 000	-	-	145 000	136 366.15	0.34
Kingdee Int Software Gr.Co Ltd			HKD	103 000	10 000	-	113 000	151 116.13	0.37
Klabin Riocell Sa			BRL	50 400	20 000	-	70 400	317 705.04	0.78
Kotak Mahind			INR	-	9 400	-	9 400	211 588.78	0.52
Kuashou Tech Rg-B			HKD	-	28 000	-	28 000	191 332.44	0.47
Kuala Lumpur Kepong Bhd			MYR	-	36 000	-36 000	-	-	0.00
Kumba Iron Ore Ltd			ZAR	9 720	-	-2 720	7 000	163 980.98	0.40
Lenovo Group Ltd			HKD	202 000	-	-202 000	-	-	0.00
Lg Chem Ltd /Pfd Shs /101			KRW	800	2 080	-350	2 530	675 935.04	1.67
Lg Chemical Ltd			KRW	300	1 220	-270	1 250	632 816.25	1.56
Lg Energy Solu Rg			KRW	-	350	-	350	146 904.45	0.36
Lg Household & Healthcare Pref			KRW	400	280	-680	-	-	0.00
Lg Innotek Co Ltd			KRW	760	-	-760	-	-	0.00
Li Auto Inc - A - Shs			HKD	-	15 000	-	15 000	259 359.20	0.64
Li Auto Inc /Sadr			USD	8 230	-	-8 230	-	-	0.00
Localiza Renta A Car			BRL	21 000	9 000	-	30 000	425 995.34	1.05
Lojas Renner Sa			BRL	-	50 000	-	50 000	207 297.00	0.51
Longfor Ppt			HKD	-	96 000	-	96 000	233 243.35	0.58
Ltimindtree Limited			INR	-	3 358	-	3 358	212 742.29	0.52
Media Tek Incorporation			TWD	18 000	-	-18 000	-	-	0.00
Meituan Dianping			HKD	26 700	26 110	-	52 810	824 164.15	2.03
Microport Scientific Corp			HKD	-	93 000	-	93 000	168 041.79	0.41
Micro-Star Intl			TWD	47 000	-	-47 000	-	-	0.00
Mindtree Ltd			INR	4 600	-	-4 600	-	-	0.00
Misc Bhd /Local			MYR	101 600	-	-101 600	-	-	0.00
Momentum Metropolitan Holdings			ZAR	29 768	-	-29 768	-	-	0.00
Momo.Com Inc			TWD	-	7 000	-	7 000	154 632.13	0.38
Mr. Price Group Limited			ZAR	15 700	-	-	15 700	119 841.66	0.30
Nan Ya Pcb			TWD	18 000	6 000	-	24 000	203 436.29	0.50
Nanya Technology Co Ltd			TWD	102 000	-	-102 000	-	-	0.00
Naspers Ltd -N-			ZAR	-	1 430	-	1 430	257 294.27	0.63
Ncsoft Corporation			KRW	-	560	-	560	125 386.80	0.31
Nedbank Group			ZAR	-	18 700	-	18 700	226 267.80	0.56
Nestle India /Dematerialised			INR	1 040	-	-	1 040	290 244.78	0.72
Nestle Malaysia Bhd			MYR	-	6 400	-6 400	-	-	0.00
Netease Rg			HKD	10 200	13 200	-8 400	15 000	292 090.13	0.72
Nien Made Enterprise Co Ltd			TWD	19 000	-	-	19 000	208 942.81	0.52
Nio Inc			USD	-	9 400	-9 400	-	-	0.00
Old Mutual Limited			ZAR	-	290 000	-	290 000	186 055.94	0.46
Phar Rg-H 144A-S			HKD	22 300	23 900	-	46 200	142 668.61	0.35
Pinduoduo Inc /Adr			USD	3 630	-	-3 630	-	-	0.00
Ping An Hlthcare Tech Co			HKD	78 300	-	-	78 300	189 239.95	0.47
Ping An Insur.(Grp) Co -H-			HKD	104 700	-	-10 000	94 700	602 401.77	1.49
President Chain Store Corp.			TWD	-	22 000	-	22 000	199 551.22	0.49
Public Bank - Shs			MYR	190 000	-	-190 000	-	-	0.00
Right Localiza Rent A 11.05.23			BRL	-	134	-134	-	-	0.00
Runtex Development Co Ltd			TWD	78 000	-	-78 000	-	-	0.00
Sabesp-Rg Shs			BRL	-	19 000	-	19 000	222 809.03	0.55
Samsung El./Sp.Gdr (1/2Vot144A)			USD	560	-	-560	-	-	0.00
Samsung Electr. /Pfd N-Vot.			KRW	9 600	-	-4 500	5 100	230 318.55	0.57
Samsung Electronics Co Ltd			KRW	36 000	-	-4 000	32 000	1 753 593.60	4.33
Samsung Fire&Marine Insur.			KRW	1 500	-	-	1 500	261 855.00	0.65
Samsung Sdi Co Ltd			KRW	-	350	-350	-	-	0.00
Sanlam Ltd			ZAR	65 000	-	-65 000	-	-	0.00
Santander Br /Units (55Sh+50Pfd)			BRL	33 000	-	-	33 000	209 533.73	0.52
Shanghai Fosun Pharma -H-			HKD	52 500	-	-52 500	-	-	0.00
Shin Kong Financial Hld Co Ltd			TWD	660 000	-	-660 000	-	-	0.00
Shinhan Financial Group			KRW	-	5 000	-	5 000	129 030.00	0.32
Shriram Finance Limited			INR	-	11 000	-	11 000	232 672.97	0.57

JSS Sustainable Equity - Systematic Emerging Markets (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Siam Cement Pub Co /Forein			THB	38 400	-	-38 400	-	-	0.00
Siemens Ltd /Dematerialised			INR	7 000	-	-	7 000	321 391.18	0.79
Sinopac Holdings			TWD	-	300 000	-	300 000	167 122.14	0.41
Sk Biopharmac Rg			KRW	-	3 630	-	3 630	222 893.25	0.55
Sk Hynix Inc			KRW	6 550	-	-2 550	4 000	349 747.20	0.86
Taishin Financial Holdings			TWD	361 000	17 869	-378 869	-	-	0.00
Taiwan Semicond.Manufact			TWD	171 000	-	-29 000	142 000	2 626 177.54	6.48
Tata Consultancy Serv/Demat.			INR	6 800	3 200	-	10 000	402 544.28	0.99
Tata Elxsi Ltd			INR	-	2 500	-	2 500	231 259.54	0.57
Telefonica Brasil Sa			BRL	19 000	-	-19 000	-	-	0.00
Tencent Holdings Ltd			HKD	39 100	5 300	-	44 400	1 878 748.24	4.63
Tencent Mus			USD	-	23 000	-	23 000	169 740.00	0.42
Thai Oil Public Co /For. Reg.			THB	200 000	-	-200 000	-	-	0.00
The Foschini Group			ZAR	-	45 200	-	45 200	224 958.08	0.56
Titan Com Shs			INR	6 500	-	-	6 500	241 480.55	0.60
Tongcheng Tra-Rg Shs S /144A			HKD	118 000	-	-118 000	-	-	0.00
Totvs Sa			BRL	32 600	-	-	32 600	202 601.31	0.50
Ultrapar Participacoes Sa			BRL	111 600	-	-	111 600	437 007.78	1.08
Unimicron Technology Corp			TWD	37 000	-	-	37 000	209 087.30	0.52
United Microelectr./Sadr			USD	27 000	-	-27 000	-	-	0.00
Vipshop Hldg Sp Adrrepre 1/5Th			USD	-	18 500	-4 000	14 500	239 250.00	0.59
Voltron Pow			TWD	-	3 000	-	3 000	189 276.66	0.47
Wal-Mart De Mexico Sab Decv			MXN	55 000	-	-	55 000	217 170.25	0.54
Walsin Lihwa Corporation			TWD	-	112 000	-	112 000	147 439.94	0.36
Weg Sa			BRL	56 000	-	-10 000	46 000	359 971.24	0.89
Weichai Power Co Ltd /H-			HKD	112 000	-	-	112 000	164 070.69	0.40
Weifu Hi-Tech Group Co Ltd -A-			CNH	20 000	-	-	20 000	43 364.30	0.11
Weimob Rg			HKD	300 000	-	-300 000	-	-	0.00
Wharf Holdings Limited .The			HKD	90 000	-	-90 000	-	-	0.00
Woolworths Hld Ltd			ZAR	57 000	-	-57 000	-	-	0.00
Wuxi Apptec Co.. Ltd.			HKD	11 600	8 400	-	20 000	159 507.50	0.39
Wuxi Biologics Rg			HKD	32 100	12 000	-8 100	36 000	172 497.79	0.43
Xinjiang Goldwind -H-			HKD	166 000	120 000	-	286 000	195 979.85	0.48
Xpeng Inc /Adr			USD	6 000	6 000	-12 000	-	-	0.00
Yadea Group Holdings Ltd			HKD	140 000	-	-40 000	100 000	227 393.89	0.56
Yum China Holdings Inc			USD	-	3 630	-	3 630	205 095.00	0.51
Zhejiang Supor Cookware Co -A-			CNH	5 000	-	-	5 000	34 416.11	0.08
Zomat Rg 144A Reg S			INR	243 900	-	-	243 900	223 134.23	0.55
Zoomlion Heavy Shs H			HKD	427 000	-	-427 000	-	-	0.00
								38 778 088.37	95.65

Options on securities

Right Localiza Re 31.10.22 /Sous	31.10.22	BRL	-	64	-64	-	-	-	0.00
Right Hanwha Chem 09.01.23 /Sous	09.01.23	KRW	-	111	-111	-	-	-	0.00
Right Localiza Re 31.01.23 /Sous	31.01.23	BRL	-	91	-91	-	-	-	0.00
									0.00

Total transferable securities listed on an official stock exchange

38 778 088.37 95.65

Transferable securities dealt on another regulated market

Shares

Celltrion Pharm Inc		KRW	2 900	-	-2 900	-	-	-	0.00
E Ink Holdings Inc		TWD	-	30 000	-	30 000	216 729.00	0.54	
Vanguard Intl.Semiconduct		TWD	59 000	63 000	-59 000	63 000	178 006.75	0.44	
							394 735.75	0.98	

Total transferable securities dealt on another regulated market

394 735.75 0.98

JSS Sustainable Equity - Systematic Emerging Markets (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Other transferable securities									
Bonds									
Cathay Financial Rights	0.000	31.12.99	TWD	-	10 526	-10 526	-	-	0.00
Right Sinopac Holdings	0.000		TWD	-	15 798	-15 798	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								39 172 824.12	96.63
Liquidities and deposits								1 313 013.69	3.24
Other assets								54 418.66	0.13
TOTAL NET ASSETS								40 540 256.47	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.

JSS Sustainable Equity - Global Dividend

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Allianz Se/Nam.Vinkuliert			EUR	16 805	10 221	-5 099	21 927	5 100 246.51	1.50
Amgen Inc			USD	28 510	20 325	-11 509	37 326	8 287 118.52	2.44
Asr Nederland Nv			EUR	82 376	55 766	-29 708	108 434	4 878 753.61	1.44
Axa			EUR	185 502	123 344	-66 229	242 617	7 153 386.35	2.11
Bristol Myers Squibb Co			USD	129 091	95 895	-51 495	173 491	11 094 749.45	3.27
Caterpillar Inc.			USD	40 518	41 177	-31 623	50 072	12 320 215.60	3.63
Cme Group Inc			USD	41 693	55 708	-29 595	67 806	12 563 773.74	3.71
Darden Restaurants			USD	64 564	48 684	-28 154	85 094	14 217 505.52	4.19
Deutsche Post Ag			EUR	62 111	38 306	-19 743	80 674	3 936 925.89	1.16
Deutsche Telekom /Nam.			EUR	207 795	141 756	-74 311	275 240	5 998 529.92	1.77
Emerson Electric Co.			USD	101 095	64 402	-34 316	131 181	11 857 450.59	3.50
Ferrovial Intl Rg			EUR	-	163 527	-	163 527	5 168 478.51	1.53
Ferrovial Sa			EUR	125 563	87 400	-212 963	-	-	0.00
Gilead Sciences Inc.			USD	-	76 197	-	76 197	5 872 502.79	1.73
Home Depot Inc.			USD	24 663	25 898	-10 234	40 327	12 527 179.28	3.70
Ibm			USD	44 741	59 309	-18 096	85 954	11 501 504.74	3.39
Inditex			EUR	119 138	170 008	-71 182	217 964	8 432 342.75	2.49
Johnson & Johnson			USD	43 290	37 096	-19 856	60 530	10 018 925.60	2.96
Keycorp			USD	401 312	258 364	-659 676	-	-	0.00
Koninklijke Ahold Delhaize N.V.			EUR	114 274	78 149	-41 339	151 084	5 152 668.45	1.52
Kuehne +Nagel International			CHF	6 563	14 565	-4 025	17 103	5 060 264.84	1.49
Mcdonald S Corp.			USD	32 477	32 548	-20 323	44 702	13 339 523.82	3.94
Merck			USD	77 039	50 257	-26 135	101 161	11 672 967.79	3.44
Michelin Sa Shs			EUR	116 888	71 977	-36 448	152 417	4 499 724.79	1.33
Nestle / Act Nom			CHF	30 270	21 813	-11 063	41 020	4 933 497.78	1.46
Nexity / -A-			EUR	72 981	39 660	-112 641	-	-	0.00
Novartis Ag Basel/Nam.			CHF	32 306	21 738	-11 827	42 217	4 246 947.45	1.25
Novo Nordisk A/S /-B-			DKK	34 106	23 011	-27 617	29 500	4 752 077.89	1.40
Paccar Inc.			USD	82 041	109 656	-32 379	159 318	13 326 950.70	3.93
Pepsico Inc			USD	55 883	37 398	-31 265	62 016	11 486 603.52	3.39
Pnc Financial Services Gp			USD	46 487	36 637	-18 309	64 815	8 163 449.25	2.41
Procter & Gamble Co.			USD	61 494	41 241	-22 836	79 899	12 123 874.26	3.58
Rockwell Automation			USD	25 392	15 928	-8 762	32 558	10 726 233.10	3.16
Royal Bank Of Canada			CAD	96 236	62 976	-34 025	125 187	11 969 512.37	3.53
Sanofi			EUR	31 893	21 724	-11 660	41 957	4 495 113.54	1.33
Schneider Electric Se			EUR	23 548	15 546	-8 383	30 711	5 577 358.99	1.65
Sodexo			EUR	43 864	29 031	-15 956	56 939	6 264 847.28	1.85
Te Connectivity /Reg Shs			USD	33 136	20 874	-11 119	42 891	6 011 602.56	1.77
Texas Instruments Inc			USD	55 328	37 885	-22 327	70 886	12 760 897.72	3.76
Total Sa			EUR	43 068	55 932	-10 976	88 024	5 046 596.37	1.49
Upm-Kymmene Corp			EUR	89 582	49 662	-24 083	115 161	3 426 220.55	1.01
Utd Parcel Service Inc B			USD	45 168	30 957	-17 042	59 083	10 590 627.75	3.12
Vodafone Group Plc			GBP	2 061 781	2 396 839	-1 087 974	3 370 646	3 169 814.81	0.94
Zurich Insurance Group /Nam			CHF	4 011	2 246	-1 108	5 149	2 445 437.87	0.72
							332 172 402.82	97.99	
Index options									
Caterpillar Inc.		19.05.23	USD	-	224	-224	-	-	0.00
Home Depot Inc.		16.12.22	USD	-	56	-56	-	-	0.00
Kuehne +Nagel International		15.07.22	CHF	-72	72	-	-	-	0.00

JSS Sustainable Equity - Global Dividend (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Te Connectivity /Reg Shs		21.10.22	USD	-	339	-339	-	-	0.00
Vodafone Group Plc		21.07.23	GBP	-	1 218	-1 218	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								332 172 402.82	97.99
TOTAL SECURITIES PORTFOLIO INVESTMENTS								332 172 402.82	97.99
Liquidities and deposits								6 839 493.16	2.02
Other liabilities								-8 650.33	-0.01
TOTAL NET ASSETS								339 003 245.65	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.

JSS Sustainable Multi Asset - Thematic Balanced (CHF)

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aia Group Ltd			HKD	265 000	9 200	-30 400	243 800	2 201 578.98	1.85
Air Liquide			EUR	14 536	257	-7 872	6 921	1 109 225.24	0.93
Alibaba Group Holding Ltd			HKD	71 940	-	-71 940	-	-	0.00
Alphabet Inc -A-			USD	-	32 216	-3 556	28 660	3 069 186.84	2.58
Alphabet Inc -C-			USD	1 424	29 727	-31 151	-	-	0.00
Amazon Com Inc			USD	28 520	975	-3 255	26 240	3 060 280.06	2.57
American Tower Corp			USD	4 477	-	-4 477	-	-	0.00
Amgen Inc			USD	10 743	980	-6 651	5 072	1 007 451.93	0.85
Aramark Holdings Corp			USD	33 418	14 334	-5 270	42 482	1 636 180.08	1.38
Asml Holding Nv			EUR	4 229	96	-1 716	2 609	1 688 361.14	1.42
Cme Group Inc			USD	8 955	4 013	-1 431	11 537	1 912 484.24	1.61
Colgate-Palmolive Co.			USD	13 157	4 431	-1 941	15 647	1 078 450.82	0.91
D S Smith Plc			GBP	335 400	42 024	-225 903	151 521	468 425.36	0.39
Daikin Industries Ltd			JPY	9 500	100	-6 300	3 300	597 781.50	0.50
Deere & Co.			USD	3 417	103	-725	2 795	1 013 196.13	0.85
Draper Esprit Plc			GBP	55 524	24 812	-80 336	-	-	0.00
Dsm-Firmenich Ltd			EUR	-	11 368	-1 254	10 114	973 566.65	0.82
Ecolab Inc.			USD	-	9 703	-943	8 760	1 463 113.95	1.23
Edwards Lifesciences			USD	15 617	6 033	-2 389	19 261	1 625 480.10	1.37
Entegris Inc			USD	-	15 075	-15 075	-	-	0.00
Equinix Inc /Reit			USD	2 159	73	-866	1 366	958 046.34	0.81
Equinor Asa			NOK	-	55 522	-6 129	49 393	1 287 300.57	1.08
Essilor International			EUR	9 841	184	-5 079	4 946	833 244.86	0.70
Housing Devt. Fin. Corp /Adr			USD	25 798	551	-11 527	14 822	924 256.64	0.78
Illumina Inc			USD	7 587	260	-865	6 982	1 171 145.74	0.99
Intl Flavors Frag			USD	12 123	6 960	-10 078	9 005	641 202.51	0.54
Inv Rg-B			SEK	75 050	-	-75 050	-	-	0.00
Koninklijke Dsm Nv			EUR	7 062	4 306	-11 368	-	-	0.00
Lse Group			GBP	16 434	455	-4 639	12 250	1 165 660.46	0.98
Mastercard Inc. Shs-A-			USD	8 162	179	-3 513	4 828	1 698 807.61	1.43
Medtronic Holdings Limited			USD	19 077	8 694	-3 066	24 705	1 947 214.33	1.64
Meituan			HKD	-	3 340	-3 340	-	-	0.00
Merck			USD	19 978	634	-3 543	17 069	1 762 094.69	1.48
Microsoft Corp			USD	11 355	1 083	-3 982	8 456	2 576 238.68	2.17
Middleby Corp			USD	9 660	270	-2 685	7 245	958 195.12	0.81
Msci Inc -A-			USD	3 610	-	-3 610	-	-	0.00
Otis Worldwide Corporation			USD	25 138	566	-10 485	15 219	1 211 931.04	1.02
Palo Alto Networks Inc			USD	-	7 043	-1 565	5 478	1 252 226.59	1.05
Paypal Holdings Inc			USD	17 556	600	-18 156	-	-	0.00
Reckitt Benckiser Group Plc			GBP	-	27 765	-3 065	24 700	1 660 922.99	1.40
Samsonite International			HKD	696 300	42 000	-210 000	528 300	1 332 898.16	1.12
Service Corp International			USD	-	19 643	-2 168	17 475	1 009 800.22	0.85
Servicenow Inc			USD	2 738	586	-626	2 698	1 356 463.36	1.14
Shiseido Co.Ltd			JPY	-	42 900	-4 600	38 300	1 539 303.22	1.30
Siemens Ag /Nam.			EUR	10 010	217	-4 409	5 818	866 233.95	0.73
Smith And Nephew Plc			GBP	91 105	-	-91 105	-	-	0.00
Splunk Inc			USD	11 503	3 281	-14 784	-	-	0.00
Svb Financial Group			USD	3 230	-	-3 230	-	-	0.00
Taiwan Semiconduct. Manuf/Sadr			USD	-	26 929	-2 732	24 197	2 184 699.74	1.84
Teleflex Inc			USD	5 494	-	-5 494	-	-	0.00
Tencent Holdings Ltd			HKD	28 200	14 300	-4 600	37 900	1 434 755.23	1.21
Tetra Tech Inc.			USD	-	5 430	-	5 430	795 440.33	0.67
Unilever Plc			EUR	-	14 126	-1 558	12 568	585 266.05	0.49

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in CHF	% of net assets
Vonovia Se /Namen			EUR	29 127	-	-29 127	-	-	0.00
Walt Disney /Disney Ser			USD	18 744	641	-9 225	10 160	811 523.09	0.68
								54 869 634.54	46.17
Bonds									
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	800 000	400 000	-	1 200 000	822 580.79	0.69
Alpha Train	2.064	30.06.25	EUR	800 000	-	-	800 000	731 894.80	0.62
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	830 000	-	-	830 000	648 347.09	0.55
Austria 2.1% 17-20.09.17	2.100	20.09.17	EUR	200 000	-	-	200 000	144 062.18	0.12
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	200 000	-	-	200 000	181 108.64	0.15
Bnp Par 1.125% 20-15.01.32 Regs	1.125	15.01.32	EUR	600 000	700 000	-	1 300 000	1 080 708.38	0.91
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	1 020 000	-	-	1 020 000	835 291.00	0.70
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	665 000	-	-	665 000	512 170.92	0.43
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	700 000	-	-	700 000	537 697.26	0.45
Cs Group 1% 19-24.06.27	1.000	24.06.27	EUR	580 000	-	-580 000	-	-	0.00
Deut Bk 1.375% 21-17.02.32	1.375	17.02.32	EUR	900 000	-	-900 000	-	-	0.00
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	1 200 000	-	-1 200 000	-	-	0.00
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	171 000	-	-	171 000	118 057.31	0.10
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	650 000	-	-650 000	-	-	0.00
Enel Fin 1.125% 19-17.10.34	1.125	17.10.34	EUR	300 000	700 000	-	1 000 000	705 606.50	0.59
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	900 000	-	-	900 000	606 892.20	0.51
Eurofima 3% 06-15.05.26	3.000	15.05.26	CHF	-	900 000	-	900 000	930 375.00	0.78
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	300 000	530 000	-	830 000	691 303.53	0.58
Fluxys	2.750	27.11.29	EUR	800 000	-	-	800 000	701 842.22	0.59
France 2.25% 13-25.05.24 /Oat	2.250	25.05.24	EUR	-	4 600 000	-600 000	4 000 000	3 861 558.03	3.25
France 2.75% 25.10.27 Oat Regs	2.750	25.10.27	EUR	2 050 000	1 100 000	-1 150 000	2 000 000	1 938 158.05	1.63
France 4% 04-25.04.55 Oat	4.000	25.04.55	EUR	-	3 250 000	-1 850 000	1 400 000	1 562 636.94	1.31
France 4.75% 04-25.04.35 Oat	4.750	25.04.35	EUR	1 180 000	-	-1 180 000	-	-	0.00
Germany	4.750	04.07.28	EUR	6 530 000	580 000	-3 755 000	3 355 000	3 612 155.26	3.04
Germany	5.500	04.01.31	EUR	1 930 000	2 800 000	-	4 730 000	5 579 813.39	4.70
Germany	4.750	04.07.34	EUR	4 225 000	-	-	4 225 000	5 045 202.59	4.25
Germany 2% 13-15.08.23	2.000	15.08.23	EUR	-	4 250 000	-3 715 000	535 000	521 430.65	0.44
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	5 525 000	1 230 000	-4 025 000	2 730 000	3 273 116.45	2.75
Heathrow Fd	0.500	17.05.24	CHF	1 250 000	-	-	1 250 000	1 231 875.00	1.04
Iberdrola 1.825% 21-Perp	1.825	31.12.99	EUR	300 000	-	-	300 000	227 285.50	0.19
Illinois To 3% 14-19.05.34	3.000	19.05.34	EUR	400 000	-	-	400 000	364 220.16	0.31
Ing Groep 1.625% 17-26.09.29	1.625	26.09.29	EUR	1 000 000	-	-	1 000 000	923 279.87	0.78
Ireland 2.4% 14-15.05.30	2.400	15.05.30	EUR	-	1 730 000	-	1 730 000	1 649 834.53	1.39
Italy 5.25% 98-29 Btp	5.250	01.11.29	EUR	-	2 700 000	-	2 700 000	2 862 019.11	2.41
Kkr Group Fin 1.625% 22.05.29	1.625	22.05.29	EUR	980 000	-	-	980 000	809 252.46	0.68
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	994 000	-	-	994 000	924 905.50	0.78
Merck	1.875	15.10.26	EUR	500 000	-	-	500 000	461 103.05	0.39
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	430 000	-	-	430 000	347 189.17	0.29
Ndaq 0.875% 20-13.02.30	0.875	13.02.30	EUR	790 000	-	-	790 000	624 773.79	0.53
Ny Life Gbl 0.25% 20-23.01.27	0.250	23.01.27	EUR	1 500 000	-	-1 500 000	-	-	0.00
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	800 000	-	-	800 000	657 289.78	0.55
Orsted 1.50% 21-18.02.21	1.500	18.02.21	EUR	1 000 000	-	-	1 000 000	721 097.01	0.61
Orsted 1.75% 19-09.12.19	1.750	09.12.19	EUR	240 000	-	-	240 000	199 909.52	0.17
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	560 000	180 000	-	740 000	657 698.77	0.55
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	600 000	50 000	-	650 000	691 060.19	0.58
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	200 000	-	-	200 000	171 201.02	0.14
Rte	2.000	18.04.36	EUR	1 100 000	-	-	1 100 000	884 081.63	0.74
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	1 090 000	500 000	-	1 590 000	1 213 655.71	1.02
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	500 000	470 000	-	970 000	887 466.00	0.75
Spain 5.9% 11-30.07.26	5.900	30.07.26	EUR	1 460 000	150 000	-	1 610 000	1 686 908.58	1.42
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	1 386 000	-	-	1 386 000	1 085 989.47	0.91
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	550 000	450 000	-1 000 000	-	-	0.00
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	667 000	-	-	667 000	592 140.68	0.50
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	587 000	-	-	587 000	532 249.46	0.45
Std Chart 3.885% 18-15.03.24	3.885	15.03.24	USD	300 000	-	-300 000	-	-	0.00

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in CHF	% of net assets
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	600 000	-	-	600 000	506 153.41	0.43
Thames Wat 0.875% 22-31.01.28	0.875	31.01.28	EUR	270 000	730 000	-1 000 000	-	-	0.00
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	197 000	-	-	197 000	179 046.16	0.15
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	400 000	-	-	400 000	268 940.43	0.23
Verizon Com 1.50% 19-19.09.39	1.500	19.09.39	EUR	800 000	500 000	-	1 300 000	871 019.50	0.73
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	1 520 000	-	-	1 520 000	1 437 825.13	1.21
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	625 000	-	-	625 000	564 002.62	0.47
								58 875 482.39	49.54
Warrants									
Wt Carbon Perp Cert		31.12.99	GBP	79 520	25 130	-80 828	23 822	682 263.38	0.57
								682 263.38	0.57
Index options									
Euro Stoxx 50 Pr		15.09.23	EUR	-	47	-	47	27 433.22	0.02
Euro Stoxx 50 Pr		15.09.23	EUR	-	-	-47	-47	-4 266.37	0.00
Msci Worl Net Index - M1wo		19.06.23	USD	-	130	-130	-	-	0.00
Msci Worl Net Index - M1wo		19.06.23	USD	-	130	-130	-	-	0.00
Msci Worl Net Index - M1wo		19.12.22	USD	-	53	-53	-	-	0.00
Spx - S&P 500 Indices		15.09.23	USD	-	-	-5	-5	-2 415.55	0.00
Spx - S&P 500 Indices		15.12.23	USD	-	-	-15	-15	-59 610.51	-0.05
Spx - S&P 500 Indices		15.09.23	USD	-	5	-	5	8 047.37	0.01
Spx - S&P 500 Indices		15.12.23	USD	-	15	-	15	108 686.51	0.09
								77 874.67	0.07
Total transferable securities listed on an official stock exchange								114 505 254.98	96.35
Transferable securities dealt on another regulated market									
Bonds									
Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	530 000	270 000	-	800 000	710 136.41	0.60
								710 136.41	0.60
Total transferable securities dealt on another regulated market								710 136.41	0.60
Other transferable securities									
Bonds									
Intl Fin 4.25% 20-16.07.25	4.250	16.07.25	BRL	1 800 000	-	-1 800 000	-	-	0.00
								-	0.00
Investment Funds									
Quaer C Argon -B- Eur/Cap			EUR	8 005	-	-1 796	6 209	1 848 040.69	1.56
								1 848 040.69	1.56
Total other transferable securities								1 848 040.69	1.56
TOTAL SECURITIES PORTFOLIO INVESTMENTS								117 063 432.08	98.51
Liquidities and deposits								120 091.30	0.10
Other assets								1 656 469.84	1.39
TOTAL NET ASSETS								118 839 993.22	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.

JSS Sustainable Multi Asset - Thematic Balanced (EUR)

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aia Group Ltd			HKD	104 200	2 400	-11 000	95 600	884 465.14	1.87
Air Liquide			EUR	5 772	68	-3 124	2 716	445 967.20	0.94
Alibaba Group Holding Ltd			HKD	28 100	-	-28 100	-	-	0.00
Alphabet Inc -A-			USD	-	11 644	-533	11 111	1 219 052.89	2.57
Alphabet Inc -C-			USD	580	11 286	-11 866	-	-	0.00
Amazon Com Inc			USD	11 780	261	-1 805	10 236	1 223 065.96	2.58
American Tower Corp			USD	1 860	-	-1 860	-	-	0.00
Amgen Inc			USD	4 377	332	-2 722	1 987	404 357.23	0.85
Aramark Holdings Corp			USD	13 437	4 799	-1 578	16 658	657 311.55	1.39
Asml Holding Nv			EUR	1 727	25	-731	1 021	676 923.00	1.43
Cme Group Inc			USD	3 646	1 446	-626	4 466	758 483.17	1.60
Colgate-Palmolive Co.			USD	5 448	1 515	-847	6 116	431 875.93	0.91
D S Smith Plc			GBP	131 439	15 896	-88 011	59 324	187 897.17	0.40
Daikin Industries Ltd			JPY	3 600	100	-2 400	1 300	241 264.90	0.51
Deere & Co.			USD	1 391	27	-322	1 096	407 046.97	0.86
Draper Esprit Plc			GBP	22 840	8 461	-31 301	-	-	0.00
Dsm-Firmenich Ltd			EUR	-	4 041	-46	3 995	393 986.90	0.83
Ecolab Inc.			USD	-	3 479	-34	3 445	589 502.34	1.24
Edwards Lifesciences			USD	6 389	1 904	-743	7 550	652 787.81	1.38
Entegris Inc			USD	-	5 585	-5 585	-	-	0.00
Equinix Inc /Reit			USD	856	19	-340	535	384 425.21	0.81
Equinor Asa			NOK	-	20 021	-681	19 340	516 408.38	1.09
Essilor International			EUR	3 867	48	-1 975	1 940	334 844.00	0.71
Housing Devt. Fin. Corp /Adr			USD	10 379	148	-4 723	5 804	370 796.33	0.78
Illumina Inc			USD	3 000	69	-338	2 731	469 326.48	0.99
Intl Flavors Frag			USD	4 959	2 562	-4 006	3 515	256 424.24	0.54
Inv Rg-B			SEK	29 203	-	-29 203	-	-	0.00
Koninklijke Dsm Nv			EUR	2 804	1 459	-4 263	-	-	0.00
Lse Group			GBP	6 702	118	-2 162	4 658	454 106.50	0.96
Mastercard Inc. Shs-A-			USD	3 354	47	-1 509	1 892	682 056.46	1.44
Medtronic Holdings Limited			USD	7 805	2 864	-1 131	9 538	770 208.80	1.62
Meituan			HKD	-	1 210	-1 210	-	-	0.00
Merck			USD	8 173	170	-1 665	6 678	706 301.03	1.49
Microsoft Corp			USD	4 623	358	-1 667	3 314	1 034 417.56	2.18
Middleby Corp			USD	3 795	71	-1 026	2 840	384 818.70	0.81
Msci Inc -A-			USD	1 483	-	-1 483	-	-	0.00
Otis Worldwide Corporation			USD	10 234	153	-4 418	5 969	486 985.05	1.03
Palo Alto Networks Inc			USD	-	2 547	-411	2 136	500 246.89	1.06
Paypal Holdings Inc			USD	7 143	166	-7 309	-	-	0.00
Reckitt Benckiser Group Plc			GBP	-	10 004	-320	9 684	667 159.36	1.41
Samsonite International			HKD	269 700	20 700	-83 700	206 700	534 292.52	1.13
Service Corp International			USD	-	6 985	-80	6 905	408 793.72	0.86
Servicenow Inc			USD	1 136	151	-229	1 058	544 971.82	1.15
Shiseido Co.Ltd			JPY	-	15 400	-400	15 000	617 644.99	1.30
Siemens Ag /Nam.			EUR	3 934	57	-1 711	2 280	347 791.20	0.73
Smith And Nephew Plc			GBP	37 554	-	-37 554	-	-	0.00
Splunk Inc			USD	4 682	1 083	-5 765	-	-	0.00
Svb Financial Group			USD	1 270	-	-1 270	-	-	0.00
Taiwan Semiconduct. Manuf/Sadr			USD	-	9 503	-109	9 394	868 966.53	1.83
Teleflex Inc			USD	2 167	-	-2 167	-	-	0.00
Tencent Holdings Ltd			HKD	11 200	4 900	-1 300	14 800	574 014.13	1.21
Tetra Tech Inc.			USD	-	2 076	-	2 076	311 571.26	0.66
Unilever Plc			EUR	-	4 908	-57	4 851	231 441.21	0.49

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Vonovia Se /Namen			EUR	11 570	-	-11 570	-	-	0.00
Walt Disney /Disney Ser			USD	7 322	169	-3 524	3 967	324 632.23	0.68
								21 956 632.76	46.32
Bonds									
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	400 000	200 000	-	600 000	421 377.00	0.89
Alpha Train	2.064	30.06.25	EUR	250 000	-	-	250 000	234 326.25	0.49
Amer Movil 2.125% 16-10.03.28	2.125	10.03.28	EUR	200 000	-	-	200 000	184 742.22	0.39
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	390 000	-	-	390 000	312 116.22	0.66
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	100 000	-	-	100 000	73 797.60	0.16
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	200 000	-	-200 000	-	-	0.00
Bng 0.625% 17-19.06.27 Regs	0.625	19.06.27	EUR	300 000	-	-	300 000	270 911.10	0.57
Bnp Par 1.125% 20-15.01.32 Regs	1.125	15.01.32	EUR	-	500 000	-	500 000	425 850.77	0.90
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	400 000	130 000	-	530 000	444 667.88	0.94
Cadent Fina 0.75% 20-11.03.32	0.750	11.03.32	EUR	-	300 000	-300 000	-	-	0.00
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	265 000	-	-	265 000	209 103.55	0.44
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	200 000	-	-	200 000	157 395.40	0.33
Cs Group 1.25% 17-17.07.25	1.250	17.07.25	EUR	280 000	-	-280 000	-	-	0.00
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	250 000	100 000	-350 000	-	-	0.00
Deut Bk 1.375% 21-17.02.32	1.375	17.02.32	EUR	400 000	-	-400 000	-	-	0.00
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	1 050 000	-	-1 050 000	-	-	0.00
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	113 000	-	-	113 000	79 927.73	0.17
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	300 000	-	-300 000	-	-	0.00
Eib	3.500	15.04.27	EUR	490 000	-	-	490 000	494 760.84	1.04
Eib	0.125	15.04.25	EUR	300 000	-	-300 000	-	-	0.00
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	320 000	-	-	320 000	221 075.84	0.47
Fer D Stato 1.5% 17-27.06.25	1.500	27.06.25	EUR	150 000	-	-	150 000	142 587.60	0.30
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	400 000	-	-	400 000	341 328.80	0.72
Fluxys	2.750	27.11.29	EUR	300 000	-	-	300 000	269 645.40	0.57
France	2.750	25.10.27	EUR	950 000	700 000	-475 000	1 175 000	1 166 592.88	2.46
France 2.25% 13-25.05.24 /Oat	2.250	25.05.24	EUR	-	820 000	-	820 000	811 033.30	1.71
France 4% 04-25.04.55 Oat	4.000	25.04.55	EUR	-	1 020 000	-670 000	350 000	400 239.88	0.84
France 4.75% 04-25.04.35 Oat	4.750	25.04.35	EUR	575 000	-	-	575 000	670 950.94	1.41
Germany	4.750	04.07.28	EUR	1 315 000	180 000	-615 000	880 000	970 686.11	2.05
Germany	5.500	04.01.31	EUR	775 000	430 000	-525 000	680 000	821 844.60	1.73
Germany	4.750	04.07.34	EUR	1 680 000	850 000	-1 380 000	1 150 000	1 406 928.40	2.97
Germany 2% 13-15.08.23	2.000	15.08.23	EUR	-	3 390 000	-2 456 553	933 447	932 083.08	1.97
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	1 000 000	1 050 000	-500 000	1 550 000	1 903 937.85	4.02
Gldm Sachs G 3.375% 27.03.25	3.375	27.03.25	EUR	550 000	-	-	550 000	542 708.65	1.14
Illinois To 2.125% 15-22.05.30	2.125	22.05.30	EUR	400 000	-	-400 000	-	-	0.00
Ireland 2.4% 14-15.05.30	2.400	15.05.30	EUR	-	430 000	-	430 000	420 131.26	0.89
Italy 5.25% 98-29 Btp	5.250	01.11.29	EUR	-	500 000	-	500 000	543 001.50	1.14
Kkr Group Fin 1.625% 22.05.29	1.625	22.05.29	EUR	440 000	250 000	-690 000	-	-	0.00
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	217 000	-	-	217 000	206 867.84	0.44
Lse 0.875% 17-19.09.24	0.875	19.09.24	EUR	300 000	-	-	300 000	288 866.11	0.61
Merck	1.875	15.10.26	EUR	250 000	-	-	250 000	236 205.64	0.50
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	165 000	-	-	165 000	136 490.97	0.29
Ndaq 0.875% 20-13.02.30	0.875	13.02.30	EUR	505 000	-	-505 000	-	-	0.00
Netherlands	4.000	15.01.37	EUR	430 000	50 000	-	480 000	545 553.60	1.15
Orange 1.625% 20-07.04.32	1.625	07.04.32	EUR	100 000	-	-	100 000	85 674.20	0.18
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	200 000	-	-	200 000	168 352.33	0.35
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	250 000	100 000	-	350 000	318 702.60	0.67
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	210 000	20 000	-	230 000	250 525.89	0.53
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	400 000	-	-	400 000	350 799.20	0.74
Rff 4.5% 09-30.01.24	4.500	30.01.24	EUR	-	150 000	-	150 000	150 515.10	0.32
Rff 5% 03-10.10.33	5.000	10.10.33	EUR	-	300 000	-	300 000	340 871.70	0.72
Rte	2.000	18.04.36	EUR	300 000	-	-300 000	-	-	0.00
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	700 000	-	-	700 000	547 417.50	1.15
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	460 000	140 000	-	600 000	562 410.60	1.19
Spain 5.9% 11-30.07.26	5.900	30.07.26	EUR	970 000	-	-	970 000	1 041 261.15	2.20

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Spbk Bolikr 0.5% 18-30.01.25	0.500	30.01.25	EUR	-	450 000	-	450 000	426 809.07	0.90
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	292 000	-	-	292 000	234 405.34	0.49
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	300 000	200 000	-	500 000	438 797.50	0.93
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	400 000	-	-200 000	200 000	181 907.80	0.38
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	152 000	-	-	152 000	141 202.69	0.30
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	200 000	100 000	-	300 000	259 283.23	0.55
Thames Wat 0.875% 22-31.01.28	0.875	31.01.28	EUR	130 000	200 000	-330 000	-	-	0.00
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	102 000	200 000	-	302 000	281 208.21	0.59
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	200 000	100 000	-	300 000	206 652.00	0.44
Verizon Com 1.85% 20-18.05.40	1.850	18.05.40	EUR	-	730 000	-	730 000	528 899.60	1.12
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	700 000	120 000	-400 000	420 000	407 037.13	0.86
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	125 000	-	-	125 000	115 566.88	0.24
								23 326 036.53	49.21

Warrants

Wt Carbon Perp Cert		31.12.99	GBP	32 887	8 625	-32 167	9 345	274 205.02	0.58
								274 205.02	0.58

Index options

Euro Stoxx 50 Pr		15.09.23	EUR	-	17	-	17	10 166.00	0.02
Euro Stoxx 50 Pr		15.09.23	EUR	-	-	-17	-17	-1 581.00	0.00
Msci Worl Net Index - M1wo		19.06.23	USD	-	47	-47	-	-	0.00
Msci Worl Net Index - M1wo		19.06.23	USD	-	47	-47	-	-	0.00
Msci Worl Net Index - M1wo		19.12.22	USD	-	19	-19	-	-	0.00
Spx - S&P 500 Indices		15.12.23	USD	-	-	-6	-6	-24 428.96	-0.05
Spx - S&P 500 Indices		15.12.23	USD	-	6	-	6	44 540.79	0.09
Spx - S&P 500 Indices		15.09.23	USD	-	-	-2	-2	-989.92	0.00
Spx - S&P 500 Indices		15.09.23	USD	-	2	-	2	3 297.89	0.01
								31 004.80	0.07

Total transferable securities listed on an official stock exchange

45 587 879.11 96.18

Transferable securities dealt on another regulated market

Bonds

Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	360 000	140 000	-170 000	330 000	300 115.20	0.63
								300 115.20	0.63

Total transferable securities dealt on another regulated market

300 115.20 0.63

Other transferable securities

Bonds

Intl Fin 4.25% 20-16.07.25	4.250	16.07.25	BRL	700 000	-	-700 000	-	-	0.00
								-	0.00

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Investment Funds									
Pictet-Stmm Chf -I- Chf /Cap			CHF	-	13 999	-13 999	-	-	0.00
Quaer C Argon -B- Eur/Cap			EUR	3 660	-	-1 357	2 303	702 246.85	1.48
								702 246.85	1.48
Total other transferable securities								702 246.85	1.48
TOTAL SECURITIES PORTFOLIO INVESTMENTS								46 590 241.16	98.29
Liquidities and deposits								188 745.21	0.40
Other assets								620 273.31	1.31
TOTAL NET ASSETS								47 399 259.68	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.

JSS Sustainable Multi Asset - Thematic Growth (EUR)

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aia Group Ltd			HKD	60 000	4 800	-2 000	62 800	581 008.48	2.91
Air Liquide			EUR	3 053	48	-1 323	1 778	291 947.60	1.46
Alibaba Group Holding Ltd			HKD	16 380	-	-16 380	-	-	0.00
Alphabet Inc -A-			USD	-	7 695	-156	7 539	827 147.85	4.15
Alphabet Inc -C-			USD	322	7 229	-7 551	-	-	0.00
Amazon Com Inc			USD	6 300	661	-238	6 723	803 309.15	4.03
American Tower Corp			USD	1 716	16	-1 732	-	-	0.00
Amgen Inc			USD	2 384	270	-1 314	1 340	272 691.84	1.37
Aramark Holdings Corp			USD	7 568	3 883	-352	11 099	437 957.79	2.19
Asml Holding Nv			EUR	972	10	-318	664	440 232.00	2.21
Cme Group Inc			USD	2 155	931	-93	2 993	508 316.20	2.55
Colgate-Palmolive Co.			USD	3 237	1 064	-138	4 163	293 966.56	1.47
Costco Wholesale Corp			USD	957	8	-965	-	-	0.00
D S Smith Plc			GBP	78 609	13 104	-51 249	40 464	128 161.81	0.64
Daikin Industries Ltd			JPY	2 000	200	-1 300	900	167 029.54	0.84
Deere & Co.			USD	791	12	-85	718	266 660.33	1.34
Draper Esprit Plc			GBP	9 110	133	-9 243	-	-	0.00
Dsm-Firmenich Ltd			EUR	-	2 792	-21	2 771	273 276.02	1.37
Ecolab Inc.			USD	-	2 249	-40	2 209	378 000.19	1.89
Edwards Lifesciences			USD	3 841	1 136	-145	4 832	417 784.20	2.09
Entegris Inc			USD	-	4 140	-4 140	-	-	0.00
Equinix Inc /Reit			USD	480	66	-189	357	256 522.99	1.29
Equinor Asa			NOK	-	13 545	-359	13 186	352 086.92	1.76
Essilor International			EUR	2 296	36	-1 029	1 303	224 897.80	1.13
Housing Devt. Fin. Corp /Adr			USD	5 844	103	-2 089	3 858	246 473.51	1.24
Illumina Inc			USD	1 770	32	-60	1 742	299 365.33	1.50
Intl Flavors Frag			USD	2 982	1 756	-2 031	2 707	197 479.50	0.99
Inv Rg-B			SEK	16 463	242	-16 705	-	-	0.00
Koninklijke Dsm Nv			EUR	1 573	1 243	-2 816	-	-	0.00
Lse Group			GBP	5 678	410	-2 838	3 250	316 841.16	1.59
Mastercard Inc. Shs-A-			USD	2 045	33	-823	1 255	452 421.17	2.27
Medtronic Holdings Limited			USD	4 755	2 054	-211	6 598	532 799.08	2.67
Meituan			HKD	-	780	-780	-	-	0.00
Merck			USD	4 980	94	-426	4 648	491 597.36	2.46
Microsoft Corp			USD	2 601	207	-692	2 116	660 479.05	3.31
Middleby Corp			USD	2 174	39	-350	1 863	252 435.65	1.26
Msci Inc -A-			USD	884	46	-918	12	5 161.76	0.03
Otis Worldwide Corporation			USD	6 054	340	-2 263	4 131	337 030.53	1.69
Palo Alto Networks Inc			USD	-	1 640	-173	1 467	343 568.44	1.72
Paypal Holdings Inc			USD	4 345	83	-4 428	-	-	0.00
Reckitt Benckiser Group Plc			GBP	-	6 662	-137	6 525	449 526.52	2.25
Samsonite International			HKD	153 000	15 300	-27 000	141 300	365 242.06	1.83
Service Corp International			USD	-	4 900	-101	4 799	284 113.12	1.42
Servicenow Inc			USD	630	164	-104	690	355 416.41	1.78
Shiseido Co.Ltd			JPY	6 400	3 600	-300	9 700	399 410.43	2.00
Siemens Ag /Nam.			EUR	2 262	297	-616	1 943	296 385.22	1.49
Smith And Nephew Plc			GBP	22 351	-	-22 351	-	-	0.00
Splunk Inc			USD	2 852	736	-3 588	-	-	0.00
Svb Financial Group			USD	721	9	-730	-	-	0.00
Taiwan Semiconduct. Manuf/Sadr			USD	-	6 376	-93	6 283	581 191.90	2.91
Teleflex Inc			USD	1 251	22	-1 273	-	-	0.00
Tencent Holdings Ltd			HKD	6 400	3 600	-300	9 700	376 211.96	1.89
Tetra Tech Inc.			USD	-	1 390	-	1 390	208 614.67	1.05
Unilever Plc			EUR	-	3 083	-63	3 020	144 084.20	0.72

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Vonovia Se /Namen			EUR	9 833	-	-9 833	-	-	0.00
Walt Disney /Disney Ser			USD	4 183	477	-1 420	3 240	265 139.51	1.33
								14 781 985.81	74.09
Bonds									
Alpha Train	2.064	30.06.25	EUR	100 000	-	-	100 000	93 730.50	0.47
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	240 000	-	-100 000	140 000	112 041.72	0.56
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	100 000	-	-	100 000	92 775.10	0.47
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	-	250 000	-	250 000	209 749.00	1.05
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	100 000	-	-100 000	-	-	0.00
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	125 000	-	-125 000	-	-	0.00
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	200 000	-	-200 000	-	-	0.00
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	100 000	-	-	100 000	85 332.20	0.43
Fluxys	2.750	27.11.29	EUR	100 000	-	-	100 000	89 881.80	0.45
France 2.25% 13-25.05.24 /Oat	2.250	25.05.24	EUR	-	160 000	-	160 000	158 250.40	0.79
France 2.75% 25.10.27 Oat Regs	2.750	25.10.27	EUR	-	350 000	-	350 000	347 495.75	1.74
France 4% 04-25.04.55 Oat	4.000	25.04.55	EUR	-	280 000	-130 000	150 000	171 531.38	0.86
France 4.75% 04-25.04.35 Oat	4.750	25.04.35	EUR	95 000	15 000	-	110 000	128 355.83	0.64
Germany	4.750	04.07.28	EUR	75 000	210 000	-	285 000	314 369.93	1.58
Germany	5.500	04.01.31	EUR	-	130 000	-	130 000	157 117.35	0.79
Germany	4.750	04.07.34	EUR	200 000	40 000	-240 000	-	-	0.00
Germany 2% 13-15.08.23	2.000	15.08.23	EUR	-	320 000	-130 000	190 000	189 722.41	0.95
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	200 000	110 000	-	310 000	380 787.57	1.91
Ireland 2.4% 14-15.05.30	2.400	15.05.30	EUR	-	400 000	-40 000	360 000	351 737.80	1.76
Italy 3.1% 11-15.09.26 Btp /Infl	3.100	15.09.26	EUR	160 000	-	-160 000	-	-	0.00
Italy 5.25% 98-29 Btp	5.250	01.11.29	EUR	-	100 000	-	100 000	108 600.30	0.54
Kkr Group Fin 1.625% 22.05.29	1.625	22.05.29	EUR	100 000	100 000	-	200 000	169 203.84	0.85
Lloyds Bk 1.75% 18-07.09.28	1.750	07.09.28	EUR	100 000	-	-	100 000	99 252.90	0.50
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	100 000	-	-	100 000	82 721.80	0.41
Netherlands	4.000	15.01.37	EUR	150 000	20 000	-	170 000	193 216.90	0.97
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	45 000	5 000	-	50 000	54 462.15	0.27
Rbs Group 0.75% 19-15.11.25	0.750	15.11.25	EUR	100 000	-	-	100 000	94 747.20	0.47
Rte	2.000	18.04.36	EUR	100 000	-	-	100 000	82 342.10	0.41
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	-	50 000	-	50 000	46 867.55	0.24
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	210 000	-	-	210 000	184 294.95	0.92
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	133 000	-	-	133 000	120 968.69	0.61
Verizom Com 1.85% 20-18.05.40	1.850	18.05.40	EUR	106 000	-	-	106 000	76 799.12	0.39
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	200 000	-	-	200 000	193 827.21	0.97
								4 390 183.45	22.00
Warrants									
Wt Carbon Perp Cert		31.12.99	GBP	16 365	12 369	-23 561	5 173	151 788.40	0.76
								151 788.40	0.76
Index options									
Euro Stoxx 50 Pr		15.09.23	EUR	-	7	-	7	4 186.00	0.02
Euro Stoxx 50 Pr		15.09.23	EUR	-	-	-7	-7	-651.00	0.00
Msci Worl Net Index - M1wo		19.06.23	USD	-	20	-20	-	-	0.00
Msci Worl Net Index - M1wo		19.06.23	USD	-	20	-20	-	-	0.00
Spx - S&P 500 Indices		15.09.23	USD	-	-	-1	-1	-494.96	0.00
Spx - S&P 500 Indices		15.12.23	USD	-	2	-	2	14 846.93	0.07
Spx - S&P 500 Indices		15.12.23	USD	-	-	-2	-2	-8 142.99	-0.04
Spx - S&P 500 Indices		15.09.23	USD	-	1	-	1	1 648.95	0.01
								11 392.93	0.06
Total transferable securities listed on an official stock exchange								19 335 350.59	96.91

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities dealt on another regulated market									
Bonds									
Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	10 000	20 000	-	30 000	27 283.20	0.14
								27 283.20	0.14
Total transferable securities dealt on another regulated market								27 283.20	0.14
Other transferable securities									
Investment Funds									
Pictet-Stmm Chf. -I- Chf /Cap			CHF	-	5 515	-5 515	-	-	0.00
Quaer C Argon -B- Eur/Cap			EUR	1 875	-	-403	1 472	448 897.16	2.25
								448 897.16	2.25
Total other transferable securities								448 897.16	2.25
TOTAL SECURITIES PORTFOLIO INVESTMENTS								19 811 530.95	99.30
Liquidities and deposits								2 984.21	0.01
Other assets								136 982.25	0.69
TOTAL NET ASSETS								19 951 497.41	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.

JSS Twelve Sustainable Insurance Bond

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Achmea Bv 2.50% 19-24.09.39	2.500	24.09.39	EUR	3 000 000	3 000 000	-	6 000 000	4 806 876.00	1.13
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	11 034 000	-	-6 000 000	5 034 000	4 899 189.48	1.15
Achmea Bv 4.625% 19-Perp Regs	4.625	31.12.99	EUR	4 781 000	-	-1 000 000	3 781 000	2 942 090.63	0.69
Achmea Bv 6.75% 23-26.12.43	6.750	26.12.43	EUR	-	1 550 000	-	1 550 000	1 562 293.05	0.37
Aegon 5.185% 96-..	5.185	31.12.99	NLG	15 980 000	-	-	15 980 000	5 068 008.95	1.19
Aegon Nv 1.506%-.. /Stp-Dwn	1.506	31.12.99	NLG	11 460 000	-	-	11 460 000	4 075 335.77	0.96
Aegon Nv 4.26%	4.260	31.12.99	NLG	7 500 000	-	-	7 500 000	2 141 388.84	0.50
Ag Insur 3.5% 15-30.06.47	3.500	30.06.47	EUR	-	8 500 000	-	8 500 000	7 812 078.00	1.84
Ageas Fin 1.875% 20-24.11.51	1.875	24.11.51	EUR	-	1 000 000	-	1 000 000	728 458.00	0.17
Allianz 4.252% 22-05.07.52	4.252	05.07.52	EUR	-	1 000 000	-	1 000 000	929 736.00	0.22
Allianz Se	3.375	31.12.99	EUR	2 700 000	3 500 000	-2 000 000	4 200 000	4 096 646.40	0.96
Asr	5.125	29.09.45	EUR	6 440 000	3 000 000	-	9 440 000	9 313 258.56	2.19
Asr 7.0% 22-07.12.43	7.000	07.12.43	EUR	-	7 900 000	-	7 900 000	8 237 108.80	1.94
Assgen	5.500	27.10.47	EUR	7 050 000	-	-3 000 000	4 050 000	4 083 169.50	0.96
Assgen 5.399% 23-20.04.33	5.399	20.04.33	EUR	-	1 300 000	-	1 300 000	1 317 267.90	0.31
Assicuraz Gen.06.269% 06-..Perp	6.269	31.12.99	GBP	2 550 000	-	-	2 550 000	2 889 329.25	0.68
Athora Hold 6.625% 23-16.06.28	6.625	16.06.28	EUR	-	4 200 000	-	4 200 000	4 164 703.20	0.98
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	3 227 000	-	-950 000	2 277 000	2 236 407.92	0.53
Aviva 3.375% 15-04.12.45	3.375	04.12.45	EUR	-	3 000 000	-	3 000 000	2 843 814.00	0.67
Aviva 6.125% 01-14.11.36	6.125	14.11.36	GBP	2 000 000	-	-2 000 000	-	-	0.00
Aviva 6.875% 22-Perp	6.875	31.12.99	GBP	2 300 000	-	-1 000 000	1 300 000	1 263 774.34	0.30
Aviva Plc	6.125	31.12.99	GBP	4 710 000	-	-4 710 000	-	-	0.00
Axa	3.875	31.12.99	EUR	10 000 000	-	-	10 000 000	9 629 945.70	2.27
Axa	0.000	31.12.99	EUR	2 033 000	-	-	2 033 000	1 622 862.58	0.38
Axa 3.941% (Frn) 14-Perp	3.941	31.12.99	EUR	-	4 600 000	-	4 600 000	4 490 009.40	1.06
Axa 5.453% (Frn) 14-Perp	5.453	31.12.99	GBP	9 500 000	-	-	9 500 000	10 765 980.58	2.53
Axa 6.6862% 06-Perp	6.686	31.12.99	GBP	2 500 000	-	-	2 500 000	2 907 018.69	0.68
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	10 400 000	-	-2 000 000	8 400 000	8 085 533.40	1.90
Chesnara Pl 4.75% 22-04.08.32	4.750	04.08.32	GBP	4 000 000	1 800 000	-	5 800 000	4 895 901.88	1.15
Cloverie 5.625% 16-24.06.46	5.625	24.06.46	USD	-	4 000 000	-	4 000 000	3 614 262.14	0.85
Cloverie Pl	4.500	11.09.44	USD	2 015 000	-	-2 015 000	-	-	0.00
Cnp Assur 4.25% 14-05.06.45	4.250	05.06.45	EUR	-	4 000 000	-4 000 000	-	-	0.00
Cnp Assurances	0.000	31.12.99	EUR	5 921 000	-	-	5 921 000	4 803 707.30	1.13
Crdt Agr As	4.750	27.09.48	EUR	4 000 000	11 600 000	-6 900 000	8 700 000	8 374 106.70	1.97
Crdt Agr As 4.25% 15-Perp	4.250	31.12.99	EUR	-	4 000 000	-	4 000 000	3 902 284.00	0.92
Crdt Agr As 4.5% 14-Perp	4.500	31.12.99	EUR	3 800 000	-	-	3 800 000	3 693 439.15	0.87
Direct Line 4.0% 20-05.06.32	4.000	05.06.32	GBP	4 760 000	-	-	4 760 000	4 013 570.38	0.94
Direct Line 4.75% 17-Perp Regs	4.750	31.12.99	GBP	5 990 000	-	-	5 990 000	4 663 289.95	1.10
Esure	6.750	19.12.24	GBP	3 300 000	-	-2 960 000	340 000	394 223.38	0.09
Ethias Sa 6.75% 05.05.33 Regs	6.750	05.05.33	EUR	-	7 000 000	-	7 000 000	6 969 025.00	1.64
Fidelidade 4.25% 21-04.09.31	4.250	04.09.31	EUR	7 500 000	-	-	7 500 000	6 510 810.00	1.53
Fondiaría	5.750	31.12.99	EUR	14 752 000	1 400 000	-	16 152 000	15 994 518.00	3.76
Fondiaría 3.875% 18-01.03.28	3.875	01.03.28	EUR	4 450 000	-	-500 000	3 950 000	3 784 218.50	0.89
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	7 700 000	-	-7 700 000	-	-	0.00
Hanno Rueck 5.875% 22-26.08.43	5.875	26.08.43	EUR	-	9 000 000	-	9 000 000	9 395 397.00	2.21
Hiscox Ltd	6.125	24.11.45	GBP	10 297 000	100 000	-4 000 000	6 397 000	7 081 482.79	1.67
Just Grp 5% (Frn) 21-Perp Regs	5.000	31.12.99	GBP	5 000 000	-	-	5 000 000	3 736 137.57	0.88
Just Grp 8.125% 19-26.10.29	8.125	26.10.29	GBP	3 700 000	-	-	3 700 000	4 372 753.56	1.03
Just Retirement	9.000	26.10.26	GBP	4 411 000	-	-4 411 000	-	-	0.00
L&G Grp 5.25% (Frn) 17-21.03.47	5.250	21.03.47	USD	7 831 000	-	-3 000 000	4 831 000	4 220 482.93	0.99
L&G Grp Plc 5.125% 18-14.11.48	5.125	14.11.48	GBP	3 500 000	-	-	3 500 000	3 671 655.96	0.86
L&G Grp Plc 5.375% 15-27.10.45	5.375	27.10.45	GBP	3 500 000	-	-1 000 000	2 500 000	2 765 948.24	0.65
La Mondiale	5.050	31.12.99	EUR	10 500 000	580 000	-1 000 000	10 080 000	9 904 053.60	2.33
Mapfre 4.375% (Frn) 17-31.03.47	4.375	31.03.47	EUR	5 700 000	1 800 000	-2 000 000	5 500 000	5 230 406.50	1.23
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	-	1 500 000	-	1 500 000	1 146 975.00	0.27

JSS Twelve Sustainable Insurance Bond (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Munich Re 3.25% 18-26.05.49	3.250	26.05.49	EUR	3 300 000	1 500 000	-	4 800 000	4 366 492.80	1.03
Nn Group	4.500	31.12.99	EUR	3 600 000	7 500 000	-1 500 000	9 600 000	9 299 470.75	2.19
Nn Group 4.625% 17-13.01.48	4.625	13.01.48	EUR	4 982 000	5 000 000	-1 500 000	8 482 000	8 196 792.75	1.93
Pension Ins	8.000	23.11.26	GBP	6 711 000	-	-	6 711 000	7 798 653.86	1.83
Pension Ins 7.375% 19-Perp	7.375	31.12.99	GBP	1 000 000	-	-	1 000 000	991 176.39	0.23
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	8 237 000	1 500 000	-	9 737 000	8 866 306.46	2.09
Phoenix Gr 5.375% 17-06.07.27	5.375	06.07.27	USD	3 100 000	-	-3 100 000	-	-	0.00
Phoenix Gr 5.75% 18-Perp	5.750	31.12.99	GBP	2 000 000	-	-	2 000 000	1 823 724.19	0.43
Qbe Ins 2.50% 13.09.38 Regs	2.500	13.09.38	GBP	8 950 000	-	-1 500 000	7 450 000	6 645 005.13	1.56
Qbe Ins 5.875% 16-17.06.46	5.875	17.06.46	USD	2 000 000	-	-	2 000 000	1 749 420.09	0.41
Qbe Ins 6.75% 14-02.12.44	6.750	02.12.44	USD	3 800 000	-	-3 800 000	-	-	0.00
Quilter 8.625% 23-18.04.33	8.625	18.04.33	GBP	-	2 600 000	-	2 600 000	3 091 466.87	0.73
Ri Finance 6.125% 15-13.11.28	6.125	13.11.28	GBP	1 000 000	-	-1 000 000	-	-	0.00
Rothsay Li	8.000	30.10.25	GBP	7 420 000	-	-	7 420 000	8 632 060.76	2.03
Rothsay Li 3.375% 19-12.07.26 Regs	3.375	12.07.26	GBP	3 860 000	2 900 000	-	6 760 000	6 997 026.01	1.65
Rothsay Li 5.5% 19-17.09.29 Regs	5.500	17.09.29	GBP	-	5 000 000	-	5 000 000	5 655 555.61	1.33
Rothsay Li 6.875% 18-Perp	6.875	31.12.99	GBP	2 848 000	-	-	2 848 000	2 748 310.32	0.65
Sanpaolo Vi 4.75% /Frn 14-Perp	4.750	31.12.99	EUR	12 100 000	200 000	-1 000 000	11 300 000	11 009 284.90	2.59
Scor Se	3.000	08.06.46	EUR	-	4 900 000	-	4 900 000	4 606 034.30	1.08
Scor Se 3.875% 14-Perp	3.875	31.12.99	EUR	-	3 700 000	-	3 700 000	3 517 368.00	0.83
Scor Se 5.25% 18-Perp	5.250	31.12.99	USD	1 200 000	3 600 000	-2 600 000	2 200 000	1 531 002.38	0.36
Sogecap Sa 4.125%/Frn 14-Perp	4.125	31.12.99	EUR	-	6 800 000	-	6 800 000	6 483 811.29	1.52
Swiss Life	4.375	31.12.99	EUR	5 000 000	-	-	5 000 000	4 895 091.10	1.15
Talanx 1.75% 21-01.12.42	1.750	01.12.42	EUR	-	1 500 000	-	1 500 000	1 123 276.50	0.26
Unipolsai 6.375% 20-Perp	6.375	31.12.99	EUR	6 900 000	-	-	6 900 000	5 987 785.50	1.41
Uniqa	6.000	27.07.46	EUR	500 000	-	-500 000	-	-	0.00
Uniqa 2.375% 21-09.12.41	2.375	09.12.41	EUR	6 000 000	-	-	6 000 000	4 442 160.00	1.04
Uniqa 3.25% 20-09.10.35	3.250	09.10.35	EUR	5 000 000	1 600 000	-200 000	6 400 000	5 935 424.00	1.40
Utmost Grp 4.0% 21-15.12.31	4.000	15.12.31	GBP	6 500 000	300 000	-	6 800 000	5 741 001.75	1.35
Utmost Grp 6.125% 22-Perp	6.125	31.12.99	GBP	6 200 000	1 856 000	-	8 056 000	6 881 400.64	1.62
Vivat Nv 5.375% 22-31.08.32	5.375	31.08.32	EUR	-	7 000 000	-	7 000 000	6 484 765.00	1.53
Zuerich Ver	3.500	01.10.46	EUR	2 800 000	4 000 000	-2 800 000	4 000 000	3 759 400.00	0.88
Zurich Fin Uk 6.625% 03-Perp	6.625	31.12.99	GBP	3 000 000	-	-3 000 000	-	-	0.00
								385 310 201.82	90.63
Total transferable securities listed on an official stock exchange								385 310 201.82	90.63
Transferable securities dealt on another regulated market									
Bonds									
Beazley Re 5.50% 19-10.09.29	5.500	10.09.29	USD	5 150 000	-	-	5 150 000	4 342 804.77	1.02
Just Grp 7.0% 20-15.04.31	7.000	15.04.31	GBP	5 950 000	-	-	5 950 000	6 653 698.51	1.56
RI Fin 6 10.125% 23-Perp	10.125	31.12.99	GBP	-	3 500 000	-	3 500 000	4 022 494.30	0.95
								15 018 997.58	3.53
Total transferable securities dealt on another regulated market								15 018 997.58	3.53
TOTAL SECURITIES PORTFOLIO INVESTMENTS								400 329 199.40	94.16
Liquidities and deposits								18 636 415.66	4.38
Other assets								6 186 525.88	1.46
TOTAL NET ASSETS								425 152 140.94	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.

JSS Sustainable Equity - Global Thematic

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
.Taiwan Semiconduct.Manuf/Sadr			USD	-	228 881	-	228 881	21 172 016.98	2.16
Activision Blizzard Inc			USD	764 686	-	-367 107	397 579	30 720 357.20	3.13
Aia Group Ltd			HKD	3 041 800	506 000	-	3 547 800	32 823 278.49	3.34
Alibaba Group Holding Ltd			HKD	1 058 300	922 100	-	1 980 400	18 808 548.94	1.92
Alphabet Inc -A-			USD	16 205	412 462	-44 503	384 164	42 148 882.49	4.29
Alstom			EUR	-	534 346	-	534 346	14 598 332.72	1.49
Amazon Com Inc			USD	463 260	-	-70 784	392 476	46 895 665.77	4.78
Aramark Holdings Corp			USD	819 784	-	-338 375	481 409	18 996 019.66	1.93
Asml Holding Nv			EUR	33 147	6 632	-9 777	30 002	19 891 326.00	2.03
Asos Plc			GBP	1 337 216	-	-1 337 216	-	-	0.00
Booking Holdings Inc			USD	17 801	-	-10 803	6 998	17 320 723.50	1.76
Cme Group Inc			USD	-	166 433	-36 436	129 997	22 078 042.28	2.25
Daikin Industries Ltd			JPY	95 205	-	-37 700	57 505	10 672 259.98	1.09
Deere & Co.			USD	48 741	-	-11 510	37 231	13 827 340.87	1.41
Dsm-Firmenich Ltd			EUR	-	119 370	-	119 370	11 772 269.40	1.20
Ebay Inc			USD	699 065	-	-699 065	-	-	0.00
Ecolab Inc.			USD	-	198 809	-	198 809	34 019 846.21	3.47
Edwards Lifesciences			USD	212 118	-	-36 000	176 118	15 227 507.74	1.55
Entegris Inc			USD	306 898	-	-158 936	147 962	15 029 467.31	1.53
Essilor International			EUR	275 311	17 213	-219 488	73 036	12 606 013.60	1.28
Facebook Inc -A-			USD	201 875	-	-50 326	151 549	39 863 915.69	4.06
Fomento Economico Mexicano / ADR			USD	421 625	-	-225 914	195 711	19 883 233.03	2.03
Illumina Inc			USD	96 292	-	-	96 292	16 547 925.83	1.69
Intl Flavors Frag			USD	215 627	-	-	215 627	15 730 295.99	1.60
Keyence Corp			JPY	37 100	-	-	37 100	15 963 422.99	1.63
Koninklijke Dsm Nv			EUR	-	86 810	-86 810	-	-	0.00
Lilly (Eli) & Co			USD	77 617	-	-77 617	-	-	0.00
Lse Group			GBP	414 964	-	-88 832	326 132	31 794 474.46	3.24
Medtronic Holdings Limited			USD	336 028	-	-	336 028	27 134 800.00	2.76
Merck			USD	262 249	35 262	-101 195	196 316	20 763 431.02	2.12
Microsoft Corp			USD	228 349	-	-106 150	122 199	38 142 664.95	3.89
Middleby Corp			USD	163 109	-	-48 721	114 388	15 499 521.58	1.58
Msci Inc -A-			USD	34 279	-	-34 279	-	-	0.00
Otis Worldwide Corporation			USD	296 821	-	-114 068	182 753	14 910 031.65	1.52
Paypal Holdings Inc			USD	363 174	-	-363 174	-	-	0.00
Prudential Plc			GBP	-	1 345 036	-	1 345 036	17 374 406.68	1.77
Reckitt Benckiser Group Plc			GBP	648 729	105 540	-223 349	530 920	36 576 646.74	3.73
Sealed Air Corp (New)			USD	539 687	-	-539 687	-	-	0.00
Servicenow Inc			USD	55 409	18 211	-35 052	38 568	19 866 231.86	2.02
Shiseido Co.Ltd			JPY	534 596	78 300	-89 600	523 296	21 547 410.12	2.19
Siemens Ag /Nam.			EUR	337 207	-	-229 203	108 004	16 474 930.16	1.68
Smith And Nephew Plc			GBP	2 502 059	-	-783 487	1 718 572	25 393 780.55	2.59
Splunk Inc			USD	412 803	-	-199 539	213 264	20 738 018.11	2.11
Statoil Asa			NOK	825 040	134 982	-263 845	696 177	18 589 019.62	1.89
Teleflex Inc			USD	174 650	-	-53 841	120 809	26 800 552.03	2.73
Tetra Tech Inc.			USD	-	134 764	-	134 764	20 225 717.10	2.06
Under Armour Inc /-A-			USD	2 995 835	-	-544 533	2 451 302	16 222 181.89	1.65
Unilever Plc			EUR	-	315 368	-	315 368	15 046 207.28	1.53

JSS Sustainable Equity - Global Thematic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Walt Disney /Disney Ser			USD	385 390	-	-73 331	312 059	25 536 780.50	2.60
Zoetis Inc -A-			USD	77 609	31 694	-	109 303	17 253 042.74	1.76
								952 486 541.71	97.04
Total transferable securities listed on an official stock exchange								952 486 541.71	97.04
TOTAL SECURITIES PORTFOLIO INVESTMENTS								952 486 541.71	97.04
Liquidities and deposits								27 801 530.09	2.83
Other assets								1 290 398.66	0.13
TOTAL NET ASSETS								981 578 470.46	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.

JSS Sustainable Bond - Global Short-term

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Adcb Fin	4.500	06.03.23	USD	300 000	-	-300 000	-	-	0.00
Afrexbk 5.25% 18-11.10.23	5.250	11.10.23	USD	-	2 000 000	-	2 000 000	1 993 964.00	0.76
Africa Fina 3.125% 20-16.06.25	3.125	16.06.25	USD	3 000 000	-	-	3 000 000	2 793 570.00	1.07
Aia Group 3.2% 15-11.03.25	3.200	11.03.25	USD	300 000	-	-300 000	-	-	0.00
Alibaba Grp 3.6% 15-28.11.24	3.600	28.11.24	USD	-	2 000 000	-	2 000 000	1 937 828.94	0.74
Alpek	4.500	20.11.22	USD	282 000	-	-282 000	-	-	0.00
Axiata Spv2 4.357% 16-24.03.26	4.357	24.03.26	USD	300 000	200 000	-	500 000	484 122.50	0.18
B Latinam C 2.375% 20-14.09.25	2.375	14.09.25	USD	-	2 000 000	-	2 000 000	1 857 373.60	0.71
Baidu Inc 1.625% 21-23.02.27	1.625	23.02.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Baidu Inc 3.875% 18-29.09.23	3.875	29.09.23	USD	-	2 180 000	-	2 180 000	2 169 132.70	0.83
Baidu Inc 4.375% 18-14.05.24	4.375	14.05.24	USD	-	3 400 000	-	3 400 000	3 353 385.15	1.28
Banbra 3.875% 10.10.22 144A	3.875	10.10.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Banbra 4.625% 17-15.01.25	4.625	15.01.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Banco 4.375% 11.04.27 Regs	4.375	11.04.27	USD	-	800 000	-	800 000	756 750.80	0.29
Banco Bilba 0.75% 17-11.09.22	0.750	11.09.22	EUR	1 000 000	-	-1 000 000	-	-	0.00
Banco De 3.5% 17-12.10.27 Regs	3.500	12.10.27	USD	-	1 800 000	-	1 800 000	1 663 054.74	0.64
Banco De Cred 4% 13-11.02.23	4.000	11.02.23	USD	-	2 000 000	-2 000 000	-	-	0.00
Banco Inbur 4.125% 14-06.06.24	4.125	06.06.24	USD	500 000	500 000	-	1 000 000	981 278.30	0.38
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	-	1 000 000	-	1 000 000	931 144.12	0.36
Banco Vot 4.375% 29.07.25 Regs	4.375	29.07.25	USD	2 000 000	-	-	2 000 000	1 921 613.80	0.74
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	3 500 000	-	-	3 500 000	3 327 558.85	1.27
Bangkok Bk 4.05% 18-19.03.24	4.050	19.03.24	USD	500 000	-	-500 000	-	-	0.00
Bank Mandiri 2.0% 21-19.04.26	2.000	19.04.26	USD	500 000	-	-	500 000	452 255.98	0.17
Bank Mandiri 4.75% 20-13.05.25	4.750	13.05.25	USD	800 000	-	-	800 000	784 934.04	0.30
Bank Mandiri 5.50% 23-04.04.26	5.500	04.04.26	USD	-	500 000	-	500 000	499 925.91	0.19
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 000 000	-	-	2 000 000	1 999 050.20	0.77
Banort 0.50% 20-06.12.24	0.500	06.12.24	CHF	-	1 000 000	-	1 000 000	1 072 766.32	0.41
Bbva 5% 12-26.08.22	5.000	26.08.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Bbva Bancom 4.375% 14-10.04.24	4.375	10.04.24	USD	300 000	4 000 000	-	4 300 000	4 237 147.89	1.62
Bc Sant Cl	3.875	20.09.22	USD	2 500 000	-	-2 500 000	-	-	0.00
Bgaria-Flir 4.125% 22-23.09.29	4.125	23.09.29	EUR	-	2 500 000	-2 500 000	-	-	0.00
Bharat Petr	4.625	25.10.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Bharat Petr	4.000	08.05.25	USD	800 000	-	-	800 000	772 937.53	0.30
Bharti A 5.35% 14-20.05.24 Regs	5.350	20.05.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Bharti Airt 4.375% 15-10.06.25	4.375	10.06.25	USD	-	2 320 000	-	2 320 000	2 255 570.89	0.86
Bk Of China	5.000	13.11.24	USD	-	2 850 000	-	2 850 000	2 811 124.55	1.08
Blue Bright 2.50% 20-04.06.25	2.500	04.06.25	USD	300 000	-	-300 000	-	-	0.00
Boad 5% 17-27.07.27 Regs	5.000	27.07.27	USD	-	1 000 000	-	1 000 000	915 920.00	0.35
Boc Aviatio 2.625% 20-17.01.25	2.625	17.01.25	USD	300 000	-	-	300 000	285 311.68	0.11
Boc Aviatio 2.75% 20-02.12.23	2.750	02.12.23	USD	2 500 000	-	-2 500 000	-	-	0.00
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	2 500 000	-	-2 500 000	-	-	0.00
Bprl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	-	2 000 000	-	2 000 000	1 910 139.64	0.73
Bradesco 3.20% 20-27.01.25	3.200	27.01.25	USD	1 500 000	-	-	1 500 000	1 433 040.00	0.55
Brf Gmbh 4.35% 16-29.09.26	4.350	29.09.26	USD	500 000	-	-500 000	-	-	0.00
Btgpbz 5.5% 17-31.01.23 Regs	5.500	31.01.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Cbq Finance 1.115% 18-17.10.22	1.115	17.10.22	CHF	2 000 000	-	-2 000 000	-	-	0.00
Cbq Finance 5% 18-24.05.23	5.000	24.05.23	USD	300 000	1 330 000	-1 630 000	-	-	0.00
Cencosud 5.15% 15-12.02.25	5.150	12.02.25	USD	2 000 000	1 100 000	-	3 100 000	3 066 087.86	1.17
Cicc Hk Fin 1.625% 21-26.01.24	1.625	26.01.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Cimb Bk 2.125% 22-20.07.27	2.125	20.07.27	USD	-	2 000 000	-2 000 000	-	-	0.00
Ck Hut 2.75% 17-29.03.23	2.750	29.03.23	USD	500 000	-	-500 000	-	-	0.00
Cn Const Hk 3% 17-04.12.22	3.000	04.12.22	USD	500 000	-	-500 000	-	-	0.00
Cnac Hk Fin 1.125% 20-22.09.24	1.125	22.09.24	EUR	2 000 000	-	-	2 000 000	2 078 140.79	0.80
Cofide 4.75% 15-15.07.25	4.750	15.07.25	USD	-	2 500 000	-	2 500 000	2 452 325.00	0.94
Colbun Sa 3.95% 17-11.10.27 Regs	3.950	11.10.27	USD	300 000	-	-300 000	-	-	0.00

JSS Sustainable Bond - Global Short-term (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Colbun Sa 4.5% 14-10.07.24	4.500	10.07.24	USD	4 740 000	-	-4 740 000	-	-	0.00
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	2 000 000	-	-	2 000 000	2 042 010.00	0.78
Compet Team 3.75% 19-12.03.24	3.750	12.03.24	USD	-	2 000 000	-	2 000 000	1 967 140.00	0.75
Contemporar 1.875% 20-17.09.25	1.875	17.09.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Credito 2.7% 19-11.01.25 Regs	2.700	11.01.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Credito 4.25% 13-01.04.23	4.250	01.04.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Croatia 6% 13-26.01.24	6.000	26.01.24	USD	-	2 000 000	-	2 000 000	2 001 068.00	0.77
Cssc Cap 15 2.50% 20-13.02.25	2.500	13.02.25	USD	300 000	-	-300 000	-	-	0.00
Dbs Group 4.52% 18-11.12.28	4.520	11.12.28	USD	300 000	1 700 000	-	2 000 000	1 985 530.00	0.76
Dib Sukuk 2.95% 19-20.02.25	2.950	20.02.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Doha Fin 2.375% 21-31.03.26	2.375	31.03.26	USD	-	2 000 000	-	2 000 000	1 841 856.00	0.70
Dp World Cr 3.908% 16-31.05.23	3.908	31.05.23	USD	1 750 000	-	-1 750 000	-	-	0.00
Dp World Sa 6.0% 20-Perp	6.000	31.12.99	USD	-	1 500 000	-	1 500 000	1 488 525.00	0.57
Ecopetrol 4.125% 14-16.01.25	4.125	16.01.25	USD	-	1 000 000	-	1 000 000	961 318.30	0.37
Ecopetrol 5.375% 15-26.06.26	5.375	26.06.26	USD	-	1 500 000	-	1 500 000	1 436 779.89	0.55
Ecopetrol 5.875% 13-18.09.23	5.875	18.09.23	USD	-	2 000 000	-2 000 000	-	-	0.00
Eibk 4.25% 22-15.09.27	4.250	15.09.27	USD	-	1 500 000	-1 500 000	-	-	0.00
Eibk 4.875% 23-11.01.26	4.875	11.01.26	USD	-	800 000	-800 000	-	-	0.00
Emg Sukuk	4.564	18.06.24	USD	1 000 000	-	-	1 000 000	984 250.00	0.38
Emirate Frn 3.25% 17-14.11.22	3.250	14.11.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Emirate20 370-S Frn 5.625% 22-21.10.27	5.625	21.10.27	USD	-	2 000 000	-	2 000 000	2 056 558.00	0.79
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	300 000	-	-	300 000	286 456.50	0.11
Empresa Nac 3.75% 16-05.08.26	3.750	05.08.26	USD	2 000 000	-	-	2 000 000	1 897 203.10	0.73
Energiean Is 4.50% 21-30.03.24	4.500	30.03.24	USD	-	1 500 000	-1 500 000	-	-	0.00
Entel 4.75% 14-01.08.26 /Pool	4.750	01.08.26	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	-	-	0.00
Eximbank 6.125% 23-04.12.27	6.125	04.12.27	USD	-	500 000	-	500 000	495 200.00	0.19
Export Impo 3.902% 22-02.06.27	3.902	02.06.27	USD	2 500 000	-	-2 500 000	-	-	0.00
Falabella	4.375	27.01.25	USD	500 000	-	-500 000	-	-	0.00
Falabella 3.75% 13-30.04.23	3.750	30.04.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Fgb Sukuk K 3.875% 19-22.01.24	3.875	22.01.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Fibria 4% 17-14.01.25	4.000	14.01.25	USD	800 000	3 000 000	-	3 800 000	3 688 850.00	1.41
First 4.375% 23-24.04.28	4.375	24.04.28	USD	-	2 400 000	-2 400 000	-	-	0.00
First 5.125% 22-13.10.27	5.125	13.10.27	USD	-	2 500 000	-1 000 000	1 500 000	1 521 863.85	0.58
Fomento Eco 2.875% 13-10.05.23	2.875	10.05.23	USD	300 000	-	-300 000	-	-	0.00
Formosa	3.375	22.04.25	USD	1 500 000	-	-750 000	750 000	719 920.44	0.28
Franshion B 4% 19-21.06.24	4.000	21.06.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Gaci First 5.0% 22-13.10.27	5.000	13.10.27	USD	-	2 500 000	-2 500 000	-	-	0.00
Gaz Cap 1.45% 18-06.03.23	1.450	06.03.23	CHF	1 000 000	-	-1 000 000	-	-	0.00
Gaz Cap 4.95% 12-19.07.22	4.950	19.07.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Gaz Cap 5.15% 19-11.02.26 Regs	5.150	11.02.26	USD	1 300 000	-	-1 300 000	-	-	0.00
Gbl Log 3.875% 15-04.06.25	3.875	04.06.25	USD	800 000	-	-800 000	-	-	0.00
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	500 000	-	-500 000	-	-	0.00
Gf Orogen 5.125% 19-15.05.24	5.125	15.05.24	USD	-	1 750 000	-	1 750 000	1 733 293.38	0.66
Gfb 6.75% 12-30.09.22	6.750	30.09.22	USD	1 300 000	-	-1 300 000	-	-	0.00
Gnl Quinter 4.634% 14-29 /Pool	4.634	31.07.29	USD	-	1 500 000	-	1 500 000	1 116 523.87	0.43
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	2 000 000	1 000 000	-1 000 000	2 000 000	1 858 045.84	0.71
Greenko 5.50% 22-06.04.25 Regs	5.500	06.04.25	USD	800 000	-	-800 000	-	-	0.00
Grp Televis 4.625% 15-30.01.26	4.625	30.01.26	USD	-	3 145 000	-	3 145 000	3 065 272.27	1.17
Gruma 4.875% 14-01.12.24	4.875	01.12.24	USD	-	1 575 000	-	1 575 000	1 560 195.00	0.60
Grupo Aval	4.750	26.09.22	USD	4 920 000	-	-4 920 000	-	-	0.00
Grupo Bimbo	3.875	27.06.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Grupo Televisa 6.625% 05-18.03.25	6.625	18.03.25	USD	1 800 000	-	-1 800 000	-	-	0.00
Gs-Caltex 4.50% 22-05.01.26	4.500	05.01.26	USD	3 000 000	-	-	3 000 000	2 906 805.42	1.11
Guatemala 4.5% 16-03.05.26	4.500	03.05.26	USD	2 000 000	-	-	2 000 000	1 914 626.02	0.73
Hana Bank 4.375% 14-30.09.24	4.375	30.09.24	USD	-	3 500 000	-	3 500 000	3 416 467.50	1.31
Hong Kong 4.375% 23-11.01.26	4.375	11.01.26	USD	-	500 000	-500 000	-	-	0.00
Hong Kong 4.50% 23-11.01.28	4.500	11.01.28	USD	-	1 000 000	-1 000 000	-	-	0.00
Hpht Fi 2.875% 19-05.11.24	2.875	05.11.24	USD	500 000	-	-	500 000	480 542.73	0.18

JSS Sustainable Bond - Global Short-term (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Hungary 5.75% 13-22.11.23	5.750	22.11.23	USD	-	3 500 000	-2 500 000	1 000 000	1 000 403.00	0.38
Hungary 6.125% 23-22.05.28	6.125	22.05.28	USD	-	1 500 000	-	1 500 000	1 524 850.50	0.58
Hunt 6.375% 18-01.06.28 /Pool Regs	6.375	01.06.28	USD	1 000 000	2 500 000	-2 000 000	1 500 000	1 201 200.00	0.46
Hyund Cap 1.65% 21-17.09.26	1.650	17.09.26	USD	-	3 000 000	-3 000 000	-	-	0.00
Hyund Cap 2.375% 20-10.02.23	2.375	10.02.23	USD	250 000	-	-250 000	-	-	0.00
Hyund Cap 2.65% 20-10.02.25	2.650	10.02.25	USD	500 000	-	-	500 000	474 065.13	0.18
Hyund Cap 2.85% 19-01.11.22	2.850	01.11.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Hyund Cap 5.50% 23-30.03.26	5.500	30.03.26	USD	-	3 000 000	-	3 000 000	2 973 620.28	1.14
Hyund Cap 5.60% 23-30.03.28	5.600	30.03.28	USD	-	1 500 000	-	1 500 000	1 492 619.60	0.57
Hyundai Mtr 1.75% 21-06.05.26	1.750	06.05.26	USD	-	1 500 000	-	1 500 000	1 325 770.61	0.51
Icici Bk 3.25% 17-09.09.22 Regs	3.250	09.09.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	300 000	2 000 000	-	2 300 000	2 200 101.18	0.84
Indian Rail 3.73% 19-29.03.24	3.730	29.03.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Indonesia 4.55% 23-11.01.28	4.550	11.01.28	USD	-	2 000 000	-2 000 000	-	-	0.00
Inversiones 4.375% 13-15.05.23 Regs	4.375	15.05.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Inversiones 4.75% 14-15.09.24	4.750	15.09.24	USD	2 000 000	1 250 000	-	3 250 000	3 206 970.00	1.23
Itauun H Bz 2.90% 20-24.01.23	2.900	24.01.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Johnson Ele 4.125% 19-30.07.24	4.125	30.07.24	USD	1 000 000	-	-	1 000 000	978 507.91	0.37
Jpm 3.125% 15-23.01.25	3.125	23.01.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Kalpa Gn 4.125% 17-16.08.27 Reg	4.125	16.08.27	USD	-	2 000 000	-	2 000 000	1 869 706.40	0.72
Kazmunaygas 4.75% 19.04.27 Regs	4.750	19.04.27	USD	-	2 000 000	-	2 000 000	1 901 310.00	0.73
Kb Kookmin 4.0% 22-09.06.25	4.000	09.06.25	USD	700 000	-	-700 000	-	-	0.00
Kbank Hk 3.256% 18-12.07.23 Regs	3.256	12.07.23	USD	300 000	-	-	300 000	299 838.00	0.11
Kbank Hk 5.458% 23-07.03.28	5.458	07.03.28	USD	-	500 000	-	500 000	500 537.45	0.19
Korea Exch 4.25% 14-14.10.24	4.250	14.10.24	USD	-	500 000	-	500 000	486 666.23	0.19
Korea Gas 3.875% 22-13.07.27	3.875	13.07.27	USD	-	2 000 000	-2 000 000	-	-	0.00
Koroil 4.75% 23-03.04.26	4.750	03.04.26	USD	-	2 000 000	-	2 000 000	1 962 402.88	0.75
Kr Land & H 0.625% 20-03.11.23	0.625	03.11.23	USD	500 000	-	-500 000	-	-	0.00
Kr Watr Res 3.50% 22-27.04.25	3.500	27.04.25	USD	1 000 000	-	-	1 000 000	964 127.47	0.37
Kr Xpresw 3.625% 22-18.05.25	3.625	18.05.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Kt Corp 2.625% 19-07.08.22 Regs	2.625	07.08.22	USD	500 000	-	-500 000	-	-	0.00
Kt Corp 4.0% 22-08.08.25	4.000	08.08.25	USD	-	2 000 000	-	2 000 000	1 939 410.72	0.74
Kuwait Pro	5.000	15.03.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Lg Chem 3.25% 19-15.10.24	3.250	15.10.24	USD	300 000	-	-300 000	-	-	0.00
Li & F Ltd 4.375% 19-04.10.24	4.375	04.10.24	USD	300 000	-	-300 000	-	-	0.00
Lotte P&D 4.50% 22-01.08.25	4.500	01.08.25	USD	-	1 400 000	-	1 400 000	1 364 837.59	0.52
Maf GIB 5.5% (Frn) 17-Perp Regs	5.500	31.12.99	USD	2 500 000	-	-2 500 000	-	-	0.00
Maf GIB Sec 4.75% 14-07.05.24	4.750	07.05.24	USD	-	2 000 000	-2 000 000	-	-	0.00
Mashreqbk 7.875% 22-24.02.33	7.875	24.02.33	USD	-	1 000 000	-	1 000 000	1 046 326.00	0.40
Mauritius C 7.95% 23-26.04.28	7.950	26.04.28	USD	-	2 000 000	-	2 000 000	2 066 940.00	0.79
Meglobal Can Ulc 5% 20-18.05.25	5.000	18.05.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Mexico Cete 5.40% 23-09.02.28	5.400	09.02.28	USD	-	2 000 000	-	2 000 000	2 038 583.60	0.78
Mexico City 4.25% 31.10.26 Regs	4.250	31.10.26	USD	-	2 000 000	-2 000 000	-	-	0.00
Millicom Ic 6.625% 18-15.10.26	6.625	15.10.26	USD	2 000 000	-	-1 000 000	1 000 000	862 451.57	0.33
Misc Cap 3.75% 22-06.04.27 Regs	3.750	06.04.27	USD	-	1 345 000	-	1 345 000	1 259 251.95	0.48
Mivivi 4.265% 22-12.04.27 Regs	4.265	12.04.27	USD	1 500 000	-	-	1 500 000	1 450 554.69	0.56
Morocco 2.375% 20-15.12.27	2.375	15.12.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Morocco 5.95% 23-08.03.28 Regs	5.950	08.03.28	USD	-	1 500 000	-	1 500 000	1 516 500.00	0.58
Multibank 7.75% 23-03.02.28	7.750	03.02.28	USD	-	1 000 000	-1 000 000	-	-	0.00
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	300 000	3 200 000	-	3 500 000	3 362 940.00	1.29
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	500 000	-	-	500 000	545 604.65	0.21
Nonghyup Bk 4.25% 22-06.07.27	4.250	06.07.27	USD	1 000 000	-	-	1 000 000	969 908.68	0.37
Nova Ljubl 7.125% 23-27.06.27	7.125	27.06.27	EUR	-	1 500 000	-	1 500 000	1 665 371.13	0.64
Office Cher 5.625% 14-25.04.24	5.625	25.04.24	USD	2 500 000	-	-	2 500 000	2 492 385.00	0.95
Otp Bank 7.50% 23-25.05.27	7.500	25.05.27	USD	-	2 500 000	-	2 500 000	2 501 775.00	0.96
Panama 8.875% 97-30.09.27	8.875	30.09.27	USD	-	2 426 000	-	2 426 000	2 789 811.94	1.07
Paraguay 5% 16-15.04.26	5.000	15.04.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Pccw Hkt Cap N5 3.75% 13-08.03.23	3.750	08.03.23	USD	500 000	-	-500 000	-	-	0.00
Per Pe Sbsn 4.40% 22-06.06.27	4.400	06.06.27	USD	1 000 000	-	-	1 000 000	985 371.63	0.38
Pertamina 1.40% 21-09.02.26	1.400	09.02.26	USD	2 000 000	-	-	2 000 000	1 809 216.58	0.69

JSS Sustainable Bond - Global Short-term (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Peru 7.35% 05-21.07.25	7.350	21.07.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Perus Gas	5.125	16.05.24	USD	2 500 000	-	-2 500 000	-	-	0.00
Philippine 5.17% 22-13.10.27	5.170	13.10.27	USD	-	2 000 000	-2 000 000	-	-	0.00
Philippine N 3.28% 19-27.09.24	3.280	27.09.24	USD	-	1 500 000	-	1 500 000	1 453 424.10	0.56
Phosagro Bd 3.05% 20-23.01.25	3.050	23.01.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Pko Bank 5.625% 23-01.02.26	5.625	01.02.26	EUR	-	1 200 000	-	1 200 000	1 312 930.43	0.50
Pko Fin 4.63% 12-26.09.22 Regs	4.630	26.09.22	USD	500 000	-	-500 000	-	-	0.00
Posco 4.375% 22-04.08.25	4.375	04.08.25	USD	-	3 000 000	-3 000 000	-	-	0.00
Pttep Treas 2.587% 20-10.06.27	2.587	10.06.27	USD	-	1 500 000	-1 500 000	-	-	0.00
Qib Sukuk L 3.982% 19-26.03.24	3.982	26.03.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Qtel Int Fi	3.250	21.02.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Qtel Int Fi 5% 10-19.10.25 Reg-S	5.000	19.10.25	USD	-	1 500 000	-	1 500 000	1 501 914.00	0.57
Raiffeisenb 7.125% 23-19.01.26	7.125	19.01.26	EUR	-	1 700 000	-	1 700 000	1 850 706.83	0.71
Rakfunding 4.125% 19-09.04.24	4.125	09.04.24	USD	500 000	1 800 000	-	2 300 000	2 272 533.40	0.87
Ras Laff 3 5.838% 30.09.27 /Pool	5.838	30.09.27	USD	-	5 000 000	-5 000 000	-	-	0.00
Rasga 6.332% 30.09.27 /Pool Regs	6.332	30.09.27	USD	-	1 000 000	-1 000 000	-	-	0.00
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	3 000 000	-	-	3 000 000	2 987 910.00	1.14
Reliance In	4.125	28.01.25	USD	-	2 000 000	-	2 000 000	1 950 134.08	0.75
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	800 000	700 000	-	1 500 000	1 447 763.58	0.55
Romania 2.875% 14-28.10.24	2.875	28.10.24	EUR	-	2 000 000	-2 000 000	-	-	0.00
Romania 4.875% 14-22.01.24	4.875	22.01.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Romania 5.0% 22-27.09.26	5.000	27.09.26	EUR	-	2 500 000	-	2 500 000	2 743 264.95	1.05
Rural Elec 3.375% 19-25.07.24	3.375	25.07.24	USD	500 000	-	-	500 000	485 623.25	0.19
Rural Elec 5.625% 23-11.04.28	5.625	11.04.28	USD	-	1 500 000	-	1 500 000	1 484 152.43	0.57
Sa Global S 0.946% 17.06.24 Regs	0.946	17.06.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Safra 4.125% 18-08.02.23	4.125	08.02.23	USD	1 500 000	-	-1 500 000	-	-	0.00
Santander	4.125	09.11.22	USD	2 300 000	-	-2 300 000	-	-	0.00
Santander 5.375% 20-17.04.25 Regs	5.375	17.04.25	USD	2 000 000	1 000 000	-	3 000 000	2 969 447.40	1.14
Saudi Elec	4.000	08.04.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Saudi Elec 4.22% 27.01.24 Regs	4.220	27.01.24	USD	2 435 000	-	-2 435 000	-	-	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
Scotiabk Peru 4.5% (Frn) 13.12.27	4.500	13.12.27	USD	300 000	2 500 000	-2 800 000	-	-	0.00
Shinhan Bk 3.875% 16-24.03.26	3.875	24.03.26	USD	-	2 000 000	-	2 000 000	1 880 464.96	0.72
Shriram 4.40% 21-13.03.24	4.400	13.03.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Siam Comm 3.9% 19-11.02.24	3.900	11.02.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Sibur Sec L 2.95% 20-08.07.25	2.950	08.07.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Sigma 2.625% 17-07.02.24 Regs	2.625	07.02.24	EUR	-	2 000 000	-	2 000 000	2 156 819.72	0.83
Sigma 4.125% 16-02.05.26	4.125	02.05.26	USD	-	1 000 000	-	1 000 000	954 503.91	0.37
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	300 000	-	-300 000	-	-	0.00
Sk Hynix 1.0% 21-19.01.24	1.000	19.01.24	USD	-	1 500 000	-1 500 000	-	-	0.00
Sk Hynix 6.25% 23-17.01.26	6.250	17.01.26	USD	-	2 000 000	-	2 000 000	2 000 967.20	0.77
Sk On Co Lt 5.375% 23-11.05.26	5.375	11.05.26	USD	-	1 000 000	-	1 000 000	992 051.10	0.38
South Afr 4.85% 17-27.09.27	4.850	27.09.27	USD	-	2 000 000	-2 000 000	-	-	0.00
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	1 500 000	-	-	1 500 000	1 487 250.00	0.57
Spdb Hk Frn 20-27.07.23	0.000	27.07.23	USD	1 000 000	-	-	1 000 000	1 000 090.00	0.38
St Bk India 1.80% 21-13.07.26	1.800	13.07.26	USD	1 200 000	-	-1 200 000	-	-	0.00
St Bk India 4.375% 24.01.24 Regs	4.375	24.01.24	USD	3 000 000	-	-	3 000 000	2 973 000.00	1.14
St Bk India 4.875% 23-05.05.28	4.875	05.05.28	USD	-	1 000 000	-	1 000 000	980 711.19	0.38
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	-	2 204 000	-	2 204 000	2 209 761.26	0.85
Std Chart 6.17% 23-09.01.27	6.170	09.01.27	USD	-	3 000 000	-	3 000 000	2 997 875.46	1.15
Std Chart 7.776% 22-16.11.25	7.776	16.11.25	USD	-	3 000 000	-	3 000 000	3 069 574.50	1.17
Suam Fin 4.875% 14-17.04.24	4.875	17.04.24	USD	800 000	1 200 000	-	2 000 000	1 976 840.80	0.76
Sunshine 4.5% 16-20.04.26	4.500	20.04.26	USD	300 000	-	-300 000	-	-	0.00
Susano Aust 5.75% 16-14.07.26	5.750	14.07.26	USD	300 000	-	-	300 000	300 224.94	0.11
Swire Pac 3.875% 15-21.09.25	3.875	21.09.25	USD	-	1 700 000	-	1 700 000	1 635 294.28	0.63
Swire Pac 4.5% 13-09.10.23	4.500	09.10.23	USD	500 000	-	-	500 000	498 357.98	0.19
Tencent Hol 1.81% 20-26.01.26	1.810	26.01.26	USD	1 500 000	-	-	1 500 000	1 366 077.44	0.52
Tencent Mus 1.375% 20-03.09.25	1.375	03.09.25	USD	1 000 000	-	-1 000 000	-	-	0.00

JSS Sustainable Bond - Global Short-term (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Thaioil 3.625% 18-23.01.23 Regs	3.625	23.01.23	USD	3 500 000	-	-3 500 000	-	-	0.00
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	1 500 000	-	-	1 500 000	1 380 022.65	0.53
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	1 000 000	-	-	1 000 000	979 702.78	0.37
Trinidad & 4.375% 13-16.01.24	4.375	16.01.24	USD	2 000 000	-	-	2 000 000	1 978 290.00	0.76
Trust F 5.25% 14-15.12.24 Regs	5.250	15.12.24	USD	3 000 000	-	-	3 000 000	2 934 600.00	1.12
Tsmc 3.875% 22-22.04.27 144A	3.875	22.04.27	USD	2 000 000	-	-2 000 000	-	-	0.00
Union Natio 4% 18-13.03.23	4.000	13.03.23	USD	300 000	-	-300 000	-	-	0.00
Usa 4.50% 22-30.11.24 /Tbo	4.500	30.11.24	USD	-	10 000 000	-10 000 000	-	-	0.00
Vietnam 4.8% 14-19.11.24	4.800	19.11.24	USD	2 500 000	-	-	2 500 000	2 459 973.10	0.94
Weibo 3.5% 19-05.07.24	3.500	05.07.24	USD	-	2 000 000	-	2 000 000	1 952 280.00	0.75
Woori Bk	4.750	30.04.24	USD	3 000 000	-	-	3 000 000	2 956 649.73	1.13
								215 284 881.71	82.42
Total transferable securities listed on an official stock exchange								215 284 881.71	82.42

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	1 846 778.00	0.71
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 500 000	-	-	1 500 000	1 451 416.50	0.56
Aadb 4.50% 22-14.09.27	4.500	14.09.27	USD	-	2 000 000	-2 000 000	-	-	0.00
Arauco	4.500	01.08.24	USD	2 000 000	1 000 000	-	3 000 000	2 950 830.00	1.13
Arauco 3.875% 18-02.11.27	3.875	02.11.27	USD	-	2 000 000	-2 000 000	-	-	0.00
Azure Orbit 3.75% 18-25.01.23	3.750	25.01.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	800 000	-	-800 000	-	-	0.00
Banco Voto 4% 19-24.09.22	4.000	24.09.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Bangkok Bk 4.30% 22-15.06.27	4.300	15.06.27	USD	1 500 000	-	-	1 500 000	1 458 563.04	0.56
Banistmo 4.25% 20-31.07.27	4.250	31.07.27	USD	1 000 000	-	-1 000 000	-	-	0.00
Bco Con Sae 2.75% 20-10.12.25 Regs	2.750	10.12.25	USD	-	1 000 000	-	1 000 000	902 165.00	0.35
Bco Dest Cl 2.704% 20-09.01.25	2.704	09.01.25	USD	-	2 000 000	-	2 000 000	1 914 533.02	0.73
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	1 500 000	-	-	1 500 000	1 379 705.91	0.53
Bk Cn Macau Frn 19-17.10.22 Regs	0.000	17.10.22	USD	3 000 000	-	-3 000 000	-	-	0.00
Bk Cn Macau Frn 22-28.04.25	0.000	28.04.25	USD	3 000 000	-	-	3 000 000	3 003 900.00	1.15
Bk Leumi 5.125% 22-27.07.27	5.125	27.07.27	USD	-	2 000 000	-	2 000 000	1 988 768.00	0.76
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	3 000 000	-	-	3 000 000	2 854 816.35	1.09
Boc Hk Frn 20-24.06.23	0.000	24.06.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Bocom Leasi Frn 20-02.03.25	0.000	02.03.25	USD	1 000 000	-	-	1 000 000	995 405.00	0.38
Bsf Financ 5.50% 23.11.27 Regs	5.500	23.11.27	USD	-	2 000 000	-2 000 000	-	-	0.00
Ccbl 1.99% 20-21.07.25	1.990	21.07.25	USD	2 000 000	-	-	2 000 000	1 844 812.42	0.71
Cdbl Fundin 1.50% 20-04.11.23	1.500	04.11.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Cicc Hk Fin Frn 20-18.02.23	0.000	18.02.23	USD	2 500 000	-	-2 500 000	-	-	0.00
Cnpc Global 1.125% 20-23.06.23	1.125	23.06.23	USD	2 500 000	-	-2 500 000	-	-	0.00
Credicorp 2.75% 20-17.06.25 Regs	2.750	17.06.25	USD	500 000	1 500 000	-	2 000 000	1 890 637.54	0.72
Dib Sukuk 1.959% 21-22.06.26	1.959	22.06.26	USD	4 000 000	-	-4 000 000	-	-	0.00
Eib Sukuk 2.082% 21-02.11.26	2.082	02.11.26	USD	750 000	-	-750 000	-	-	0.00
Falabella 3.75% 17-30.10.27	3.750	30.10.27	USD	500 000	-	-500 000	-	-	0.00
Far East Ho 3.375% 20-18.02.25	3.375	18.02.25	USD	300 000	-	-300 000	-	-	0.00
Fgb Sukuk K 2.50% 20-21.01.25	2.500	21.01.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Geely Auto 3.625% 18-25.01.23	3.625	25.01.23	USD	300 000	-	-300 000	-	-	0.00
Hcl America 1.375% 21-10.03.26	1.375	10.03.26	USD	-	2 000 000	-2 000 000	-	-	0.00
Hdfc Bk 5.686% 23-02.03.26	5.686	02.03.26	USD	-	3 000 000	-	3 000 000	2 994 370.11	1.15
Huarong Frn 20-24.02.23	0.000	24.02.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Hyund Cap 5.80% 23-26.06.25	5.800	26.06.25	USD	-	2 000 000	-	2 000 000	1 996 574.32	0.76
Icbc Hk 1.0% 20-20.07.23	1.000	20.07.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Indbk Korea Frn 19-23.10.22	0.000	23.10.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Israel Dis 5.375% 23-26.01.28	5.375	26.01.28	USD	-	1 500 000	-	1 500 000	1 483 836.00	0.57
Korea Gas 4.875% 23-05.07.28	4.875	05.07.28	USD	-	1 500 000	-	1 500 000	1 493 258.39	0.57
Korearehabn 4.125% 22-20.04.27	4.125	20.04.27	USD	3 000 000	-	-	3 000 000	2 834 688.00	1.08
Kt Corp 1.0% 20-01.09.25	1.000	01.09.25	USD	1 000 000	-	-1 000 000	-	-	0.00

JSS Sustainable Bond - Global Short-term (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Maf Sukuk	4.500	03.11.25	USD	500 000	-	-500 000	-	-	0.00
Mirae Asset 2.125% 20-30.07.23	2.125	30.07.23	USD	500 000	-	-500 000	-	-	0.00
Misc Cap Two 3.625% 22-06.04.25	3.625	06.04.25	USD	1 700 000	-	-	1 700 000	1 635 012.76	0.63
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	2 000 000	1 000 000	-3 000 000	-	-	0.00
Nonghyup Bk 4.0% 22-06.01.26	4.000	06.01.26	USD	3 000 000	-	-3 000 000	-	-	0.00
Posco 2.375% 19-12.11.22	2.375	12.11.22	USD	350 000	-	-350 000	-	-	0.00
Posco 2.375% 20-17.01.23	2.375	17.01.23	USD	1 500 000	-	-1 500 000	-	-	0.00
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	1 300 000	-	-	1 300 000	1 314 397.50	0.50
Rural Elec 2.25% 21-01.09.26	2.250	01.09.26	USD	800 000	1 200 000	-2 000 000	-	-	0.00
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	2 500 000	-	-2 500 000	-	-	0.00
Shanghai El 2.30% 20-21.02.25	2.300	21.02.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Shinhan Bk Frn 20-24.04.25 Regs	0.000	24.04.25	USD	200 000	-	-	200 000	203 096.48	0.08
Sibur Sec L 3.45% 19-23.09.24	3.450	23.09.24	USD	2 500 000	-	-2 500 000	-	-	0.00
Sk Telecom 6.625% 07-20.07.27	6.625	20.07.27	USD	-	1 560 000	-	1 560 000	1 648 581.48	0.63
Std Chart Frn 23-06.07.27	0.000	06.07.27	USD	-	3 500 000	-	3 500 000	3 519 665.10	1.35
Telekom Malay. 7.875% 95-25 Reg.S	7.875	01.08.25	USD	-	700 000	-700 000	-	-	0.00
Transelect 4.625% 13-26.07.23	4.625	26.07.23	USD	-	2 500 000	-2 500 000	-	-	0.00
Vena Energy 3.133% 20-26.02.25	3.133	26.02.25	USD	800 000	-	-800 000	-	-	0.00
Vivo Energy 5.125% 20-24.09.27	5.125	24.09.27	USD	-	1 500 000	-1 500 000	-	-	0.00
Warba Sukuk 2.982% 19-24.09.24	2.982	24.09.24	USD	500 000	-	-	500 000	484 167.00	0.18
Wharf Reic 2.375% 20-07.05.25	2.375	07.05.25	USD	1 300 000	-	-	1 300 000	1 222 657.03	0.47
								45 312 634.95	17.35
Total transferable securities dealt on another regulated market								45 312 634.95	17.35
TOTAL SECURITIES PORTFOLIO INVESTMENTS								260 597 516.66	99.77
Liquidities and deposits								2 075 915.19	0.79
Other liabilities								-1 479 071.67	-0.56
TOTAL NET ASSETS								261 194 360.18	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.

JSS Sustainable Bond CHF

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Adcb 0.375% 18-23.01.23	0.375	23.01.23	CHF	500 000	-	-500 000	-	-	0.00
Adcb Ky 0.50% 19-29.11.24	0.500	29.11.24	CHF	300 000	-	-	300 000	291 630.00	1.41
Afd 2.625% 12-18.02.25	2.625	18.02.25	CHF	300 000	-	-	300 000	303 825.00	1.47
Akademiska 0.3% 17-08.10.29	0.300	08.10.29	CHF	200 000	-	-	200 000	182 800.00	0.88
Akademiska 0.65% 18-08.02.44	0.650	08.02.44	CHF	300 000	-	-	300 000	242 850.00	1.17
Akademiska 1.992% 23-14.03.33	1.992	14.03.33	CHF	-	150 000	-	150 000	153 487.50	0.74
Amgen	0.410	08.03.23	CHF	500 000	-	-500 000	-	-	0.00
Apple Inc	0.375	25.11.24	CHF	350 000	-	-150 000	200 000	195 990.00	0.95
At&T Inc 1.375% 14-04.12.24	1.375	04.12.24	CHF	500 000	-	-	500 000	495 325.00	2.39
Auchan	1.500	03.06.24	CHF	500 000	-	-	500 000	493 450.00	2.38
Banort 1.55% 19-11.10.22	1.550	11.10.22	CHF	200 000	-	-200 000	-	-	0.00
Bawag Psk 2.052% 23-14.04.28	2.052	14.04.28	CHF	-	200 000	-	200 000	199 049.93	0.96
Bc Sant Cl 0.33% 21-22.06.27	0.330	22.06.27	CHF	200 000	-	-	200 000	180 000.00	0.87
Bco Chile 0.575% 17-07.04.27	0.575	07.04.27	CHF	300 000	-	-	300 000	273 825.00	1.32
Bei 3.125% 06-30.06.36	3.125	30.06.36	CHF	400 000	-	-	400 000	477 400.00	2.30
Bfcm 1.50% 22-01.06.27	1.500	01.06.27	CHF	300 000	-	-	300 000	288 750.00	1.39
Bk Scotia 0.278% 22-01.04.27	0.278	01.04.27	CHF	200 000	-	-	200 000	188 000.00	0.91
Bk Scotia 0.385% 22-01.02.29	0.385	01.02.29	CHF	200 000	-	-	200 000	178 950.00	0.86
Black Sea T 0.35% 21-15.03.27	0.350	15.03.27	CHF	300 000	-	-	300 000	257 400.00	1.24
Bnp Par 2.412% 23-13.01.28	2.412	13.01.28	CHF	-	200 000	-	200 000	199 500.00	0.96
Cabei 0.17% 21-29.09.31	0.170	29.09.31	CHF	300 000	-	-	300 000	253 650.00	1.22
Cbq Finance 0.735% 20-27.11.24	0.735	27.11.24	CHF	400 000	-	-	400 000	390 780.00	1.89
Cellnex Tel 0.775% 20-18.02.27	0.775	18.02.27	CHF	500 000	-	-	500 000	466 500.00	2.25
Cff	2.500	24.02.31	CHF	200 000	-	-200 000	-	-	0.00
Co Fin 1.903% 23-16.06.28	1.903	16.06.28	CHF	-	200 000	-	200 000	200 150.00	0.97
Corp Andina 0.45% 22-24.02.27	0.450	24.02.27	CHF	200 000	-	-	200 000	187 050.00	0.90
Corp Andina 0.70% 20-04.09.25	0.700	04.09.25	CHF	300 000	-	-	300 000	289 950.00	1.40
Corp Andina 2.428% 23-15.02.30	2.428	15.02.30	CHF	-	200 000	-	200 000	200 980.00	0.97
Cred Agric 3.042% 22-29.09.27	3.042	29.09.27	CHF	-	200 000	-	200 000	203 450.00	0.98
Credito 0.599% 22-26.04.27	0.599	26.04.27	CHF	300 000	-	-	300 000	272 700.00	1.32
Deutsch Bah 0.5% 18-18.07.28	0.500	18.07.28	CHF	300 000	-	-	300 000	282 150.00	1.36
Dh Switzerl 0.5% 15-08.12.23	0.500	08.12.23	CHF	500 000	-	-500 000	-	-	0.00
Dnb Bank As 1.168% 22-03.06.27	1.168	03.06.27	CHF	200 000	-	-	200 000	191 750.00	0.93
Dt Bahn Fin 2.285% 22-28.11.42	2.285	28.11.42	CHF	-	400 000	-	400 000	432 900.00	2.09
Dz Bk Zentr 2.625% 23-27.08.29	2.625	27.08.29	CHF	-	200 000	-	200 000	199 259.99	0.96
Ebn	1.125	04.07.24	CHF	200 000	-	-200 000	-	-	0.00
Ebn	0.875	22.09.26	CHF	250 000	-	-	250 000	242 937.50	1.17
Eib	1.500	02.08.24	CHF	200 000	-	-200 000	-	-	0.00
Eli Lilly	0.150	24.05.24	CHF	400 000	-	-200 000	200 000	197 080.00	0.95
Eli Lilly	0.450	24.05.28	CHF	250 000	-	-	250 000	234 562.50	1.13
Erste Bk 0.25% 21-02.10.28	0.250	02.10.28	CHF	200 000	-	-	200 000	177 350.00	0.86
First 0.205% 19-04.12.25	0.205	04.12.25	CHF	300 000	-	-	300 000	285 225.00	1.38
Heathrow Fd 1.80% 22-27.05.27	1.800	27.05.27	CHF	200 000	-	-	200 000	195 450.00	0.94
Hypo Noe Gr 0.10% 19-27.11.24	0.100	27.11.24	CHF	200 000	-	-	200 000	193 970.00	0.94
Ico	3.250	28.06.24	CHF	500 000	-	-	500 000	505 650.00	2.44
Itau Bba In 0.56% 22-17.02.25	0.560	17.02.25	CHF	200 000	-	-	200 000	193 600.00	0.93
Jackson Nat 0.125% 20-14.07.28	0.125	14.07.28	CHF	-	200 000	-	200 000	174 400.00	0.84
Kfw	2.500	25.08.25	CHF	500 000	-	-200 000	300 000	306 075.00	1.48
Kfw 2.75% 07-16.02.37	2.750	16.02.37	CHF	100 000	-	-	100 000	115 325.00	0.56
Kommkrdt	2.875	13.10.31	CHF	300 000	-	-	300 000	329 625.00	1.59
Kommunalbk 1.275% 22-22.12.27	1.275	22.12.27	CHF	-	200 000	-	200 000	196 500.00	0.95
Kr Hous Fin 2.465% 22-14.10.27	2.465	14.10.27	CHF	-	200 000	-	200 000	202 500.00	0.98
Macquarie G 0.395% 21-20.07.28	0.395	20.07.28	CHF	300 000	-	-	300 000	270 075.00	1.30
Munhyp 0.25% 19-10.05.30	0.250	10.05.30	CHF	400 000	-	-	400 000	359 000.00	1.73
Munhyp 0.35% 18-12.12.23	0.350	12.12.23	CHF	400 000	-	-	400 000	396 850.00	1.92

JSS Sustainable Bond CHF (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in CHF	% of net assets
Munhyp 0.55% 19-15.03.34	0.550	15.03.34	CHF	200 000	-	-	200 000	175 400.00	0.85
Muni Fin	1.375	08.06.27	CHF	300 000	-	-	300 000	296 625.00	1.43
Nat Bui Soc 1.520% 22-17.12.29	1.520	17.12.29	CHF	-	200 000	-	200 000	194 950.00	0.94
Natl Bk 1.958% 22-03.11.27	1.958	03.11.27	CHF	-	200 000	-	200 000	200 200.00	0.97
Natwest Mar 0.898% 22-04.04.25	0.898	04.04.25	CHF	200 000	-	-	200 000	195 400.00	0.94
Nbaduh 0.3225% 18-27.09.23	0.322	27.09.23	CHF	600 000	-	-200 000	400 000	398 420.00	1.92
Nordea Bank 1.81% 22-15.06.27	1.810	15.06.27	CHF	200 000	-	-	200 000	195 600.00	0.94
North Am 0.55% 20-27.05.33	0.550	27.05.33	CHF	300 000	-	-	300 000	266 400.00	1.29
Nth Rhine-W	0.875	29.07.24	CHF	250 000	-	-250 000	-	-	0.00
Nwb 0.235% 22-14.04.27	0.235	14.04.27	CHF	200 000	-	-	200 000	189 750.00	0.92
Oekb	2.875	25.02.30	CHF	300 000	-	-	300 000	324 525.00	1.57
Rbc 0.20% 21-22.09.31	0.200	22.09.31	CHF	200 000	-	-	200 000	167 200.00	0.81
Rbc 0.40% 22-05.10.26	0.400	05.10.26	CHF	200 000	-	-	200 000	190 500.00	0.92
Rbc 2.085% 23-31.03.28	2.085	31.03.28	CHF	-	200 000	-	200 000	201 650.00	0.97
Shb 1.25% 22-24.05.27	1.250	24.05.27	CHF	200 000	-	-	200 000	192 900.00	0.93
Socgen 2.618% 23-27.02.30	2.618	27.02.30	CHF	-	200 000	-	200 000	200 550.00	0.97
Spbk 1 0.125% 19-11.12.25	0.125	11.12.25	CHF	300 000	-	-	300 000	284 475.00	1.37
Spbk Bolikr 0.508% 22-06.04.27	0.508	06.04.27	CHF	200 000	-	-	200 000	189 650.00	0.92
Transurban 0.875% 21-19.11.31	0.875	19.11.31	CHF	400 000	-	-	400 000	359 600.00	1.74
Ubs Ag Lond 2.33% 22-14.11.25	2.330	14.11.25	CHF	-	200 000	-	200 000	199 900.00	0.96
Unibail Rod	2.000	20.11.23	CHF	500 000	-	-	500 000	498 745.00	2.41
Verizon 0.375% 31.05.23 Regs	0.375	31.05.23	CHF	600 000	-	-600 000	-	-	0.00
Verizon Com 1% 17-30.11.27	1.000	30.11.27	CHF	200 000	-	-	200 000	191 250.00	0.92
Vodafone 0.375% 16-03.12.24	0.375	03.12.24	CHF	200 000	-	-	200 000	195 480.00	0.94
Westpac Bk 1.802% 22-21.09.29	1.802	21.09.29	CHF	-	200 000	-	200 000	198 750.00	0.96
Wplau	1.000	11.12.23	CHF	500 000	-	-	500 000	496 900.00	2.40
								18 754 497.42	90.52
Total transferable securities listed on an official stock exchange								18 754 497.42	90.52
Transferable securities dealt on another regulated market									
Bonds									
Abn Amro Ba 2.505% 23-26.06.28	2.505	26.06.28	CHF	-	200 000	-	200 000	200 700.00	0.97
Cibc 0.18% 21-20.04.29	0.180	20.04.29	CHF	200 000	-	-	200 000	175 400.00	0.85
Cibc 0.282% 22-03.02.27	0.282	03.02.27	CHF	200 000	-	-	200 000	185 350.00	0.89
Engie 2.49% 23-04.07.31	2.490	04.07.31	CHF	-	200 000	-	200 000	202 616.24	0.98
Lloyds Bk 0.6025% 22-09.02.29	0.603	09.02.29	CHF	200 000	-	-	200 000	178 100.00	0.86
								942 166.24	4.55
Total transferable securities dealt on another regulated market								942 166.24	4.55

JSS Sustainable Bond CHF (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in CHF	% of net assets
Other transferable securities									
Bonds									
Bqe Postale 2.828% 23-12.07.30	2.828	12.07.30	CHF	-	200 000	-	200 000	201 714.20	0.97
Comwlth Ny 1.94% 23-26.06.30	1.940	26.06.30	CHF	-	300 000	-	300 000	301 200.00	1.46
								502 914.20	2.43
Total other transferable securities								502 914.20	2.43
TOTAL SECURITIES PORTFOLIO INVESTMENTS								20 398 727.86	98.46
Liquidities and deposits								513 637.14	2.48
Other liabilities								-194 967.63	-0.94
TOTAL NET ASSETS								20 717 397.37	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.

JSS Sustainable Bond - Euro Broad

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
A2A 0.625% 21-15.07.31	0.625	15.07.31	EUR	-	800 000	-	800 000	599 747.20	0.51
Aareal Bk 4.50% 22-25.07.25	4.500	25.07.25	EUR	-	300 000	-	300 000	291 255.00	0.25
Abb Fin Bv 3.375% 23-16.01.31	3.375	16.01.31	EUR	-	200 000	-	200 000	196 320.80	0.17
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	1 000 000	-	-	1 000 000	876 587.98	0.74
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	-	500 000	-	500 000	486 610.00	0.41
Achmea Bv 6% 13-04.04.43	6.000	04.04.43	EUR	-	1 000 000	-1 000 000	-	-	0.00
Adidas 3.125% 22-21.11.29 Regs	3.125	21.11.29	EUR	-	100 000	-	100 000	98 083.40	0.08
Adif Alta V 0.55% 20-30.04.30	0.550	30.04.30	EUR	1 100 000	200 000	-	1 300 000	1 058 032.30	0.90
Adif Alta V 0.95% 19-30.04.27	0.950	30.04.27	EUR	1 800 000	100 000	-400 000	1 500 000	1 360 270.50	1.15
Aegon Nv Frn	0.000	31.12.99	EUR	1 100 000	-	-1 100 000	-	-	0.00
Allianz 4.252% 22-05.07.52	4.252	05.07.52	EUR	500 000	-	-500 000	-	-	0.00
Alpha Bank 6.875% 23-27.06.29	6.875	27.06.29	EUR	-	500 000	-	500 000	497 827.50	0.42
Apple Inc 1.375% 17-24.05.29	1.375	24.05.29	EUR	-	300 000	-	300 000	269 760.30	0.23
Assgen 2.429% 20-14.07.31	2.429	14.07.31	EUR	-	500 000	-500 000	-	-	0.00
Athora Hold 6.625% 23-16.06.28	6.625	16.06.28	EUR	-	700 000	-	700 000	694 117.20	0.59
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	-	500 000	-400 000	100 000	98 217.30	0.08
Auckland Co 0.25% 21-17.11.31	0.250	17.11.31	EUR	2 800 000	-	-	2 800 000	2 172 352.00	1.84
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	-	2 500 000	-	2 500 000	1 844 940.00	1.56
Axa Frn 04-Perp	0.000	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Banc Ifis 4.5% 17-17.10.27 Regs	4.500	17.10.27	EUR	400 000	-	-400 000	-	-	0.00
Banco Bilba 1.375% 18-14.05.25	1.375	14.05.25	EUR	-	200 000	-200 000	-	-	0.00
Banco Cred 1.75% 21-09.03.28	1.750	09.03.28	EUR	500 000	-	-500 000	-	-	0.00
Banco Cred 8.0% 22-22.09.26	8.000	22.09.26	EUR	-	300 000	-300 000	-	-	0.00
Bauspark Wu 4.125% 17-27.10.27	4.125	27.10.27	EUR	-	200 000	-200 000	-	-	0.00
Bayer Landk 1.875% 22-02.06.42	1.875	02.06.42	EUR	1 500 000	-	-1 500 000	-	-	0.00
Bayern 0.01% 20-18.01.35	0.010	18.01.35	EUR	2 500 000	-	-	2 500 000	1 771 527.50	1.50
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Bco Sab 0.875% 21-16.06.28	0.875	16.06.28	EUR	200 000	-	-200 000	-	-	0.00
Bco Sab 5.125% 22-10.11.28	5.125	10.11.28	EUR	-	200 000	-	200 000	201 786.10	0.17
Bco Sab 6.00% 23-16.08.33 Regs	6.000	16.08.33	EUR	-	200 000	-	200 000	184 914.80	0.16
Belfius Bk 3.625% 18-Perp	3.625	31.12.99	EUR	400 000	1 200 000	-1 600 000	-	-	0.00
Belfius Bk 3.875% 23-12.06.28	3.875	12.06.28	EUR	-	400 000	-	400 000	396 676.33	0.34
Belfius Bk 5.25% 23-19.04.33	5.250	19.04.33	EUR	-	200 000	-200 000	-	-	0.00
Belgium 1.40% 22-22.06.53	1.400	22.06.53	EUR	-	2 500 000	-	2 500 000	1 594 717.50	1.35
Berlin 2.75% 23-14.02.33	2.750	14.02.33	EUR	-	400 000	-	400 000	392 413.20	0.33
Bfcm 0.01% 21-07.03.25	0.010	07.03.25	EUR	500 000	-	-	500 000	465 601.50	0.39
Bfcm 2.625% 22-06.11.29	2.625	06.11.29	EUR	500 000	-	-	500 000	450 377.00	0.38
Bfcm 3.875% 22-16.06.32	3.875	16.06.32	EUR	300 000	-	-300 000	-	-	0.00
Bmw Fin 3.25% 23-22.07.30	3.250	22.07.30	EUR	-	400 000	-	400 000	393 034.00	0.33
Bng 0.875% 19-17.10.35	0.875	17.10.35	EUR	2 000 000	-	-	2 000 000	1 543 714.00	1.31
Bpce Sfh 1.75% 22-27.05.32	1.750	27.05.32	EUR	600 000	-	-	600 000	528 409.20	0.45
Bqe Postale 0.75% 21-02.08.32	0.750	02.08.32	EUR	-	400 000	-	400 000	323 279.20	0.27
Bqe Postale 3.0% 21-Perp	3.000	31.12.99	EUR	-	1 200 000	-1 200 000	-	-	0.00
Bqe Postale 4.375% 23-17.01.30	4.375	17.01.30	EUR	-	300 000	-300 000	-	-	0.00
Brenntag 0.50% 21-06.10.29	0.500	06.10.29	EUR	-	100 000	-	100 000	80 204.10	0.07
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	750 000	1 000 000	-1 750 000	-	-	0.00
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	-	600 000	-	600 000	491 992.52	0.42
By Lbk 3.75% 23-07.02.29	3.750	07.02.29	EUR	-	100 000	-	100 000	96 646.57	0.08
By Lbk 4.25% 23-21.06.27	4.250	21.06.27	EUR	-	300 000	-	300 000	298 572.30	0.25
Caixabank 1.25% 21-18.06.31	1.250	18.06.31	EUR	-	300 000	-300 000	-	-	0.00
Caixabank 3.625% 21-Perp	3.625	31.12.99	EUR	-	2 200 000	-2 200 000	-	-	0.00
Carmila 1.625% 21-01.04.29	1.625	01.04.29	EUR	800 000	500 000	-1 300 000	-	-	0.00
Cassa Depo 1.0% 20-11.02.30	1.000	11.02.30	EUR	3 000 000	-	-	3 000 000	2 456 007.00	2.08
Cassa Depo 1.0% 20-21.09.28	1.000	21.09.28	EUR	2 800 000	-	-	2 800 000	2 396 458.40	2.03
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	600 000	-	-300 000	300 000	288 769.05	0.24

JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Cnp Assuran 1.25% 27.01.29 Regs	1.250	27.01.29	EUR	-	300 000	-200 000	100 000	82 813.02	0.07
Cnp Assuran 2% 19-27.07.50	2.000	27.07.50	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	1 744 948.00	1.48
Co Fin 2.375% 22-15.03.30	2.375	15.03.30	EUR	-	1 000 000	-	1 000 000	943 937.76	0.80
Coca Cola 0.375% 20-15.03.33	0.375	15.03.33	EUR	-	100 000	-	100 000	74 577.19	0.06
Com.Di Milano 4.019% 05-29.06.35	4.019	29.06.35	EUR	1 500 000	1 000 000	-	2 500 000	2 393 778.33	2.03
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	500 000	-	-200 000	300 000	236 093.10	0.20
Comzkb 6.125% 20-Perp	6.125	31.12.99	EUR	-	4 200 000	-4 200 000	-	-	0.00
Continental 3.625% 22-30.11.27	3.625	30.11.27	EUR	-	100 000	-	100 000	98 858.20	0.08
Cppib Capit 0.875% 19-06.02.29	0.875	06.02.29	EUR	2 500 000	750 000	-	3 250 000	2 834 094.25	2.40
Cred Agric 4.125% 07.03.30 Regs	4.125	07.03.30	EUR	-	300 000	-	300 000	303 613.50	0.26
Dbj 3.125% 23-13.04.28	3.125	13.04.28	EUR	-	200 000	-	200 000	196 835.40	0.17
De Volksban 7.0% 22-Perp	7.000	31.12.99	EUR	700 000	1 000 000	-1 700 000	-	-	0.00
Delta Lloyd	4.375	31.12.99	EUR	450 000	700 000	-999 000	151 000	149 007.25	0.13
Deut Kredbk 0.01% 21-23.02.26	0.010	23.02.26	EUR	1 000 000	-	-35 000	965 000	863 094.07	0.73
Deut Tel If 1.125% 17-22.05.26	1.125	22.05.26	EUR	-	200 000	-200 000	-	-	0.00
Deutschlan 0.10% 15.04.33 /Infl	0.100	15.04.33	EUR	-	6 500 000	-6 500 000	-	-	0.00
Deutschland 0% 22.02.23 Tb	0.000	22.02.23	EUR	-	100	-100	-	-	0.00
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	2 000 000	-	-2 000 000	-	-	0.00
Deutschland 0.0% 21-15.08.52	0.000	15.08.52	EUR	-	3 000 000	-3 000 000	-	-	0.00
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	1 000 000	-	-	1 000 000	844 795.01	0.72
Dt Gen Hyp 3.0% 23-30.11.32	3.000	30.11.32	EUR	-	200 000	-	200 000	197 586.20	0.17
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	-	100 000	-	100 000	87 813.20	0.07
E.On 1.625% 22-29.03.31	1.625	29.03.31	EUR	500 000	-	-	500 000	434 203.50	0.37
Edp 3.875% 23-26.06.28	3.875	26.06.28	EUR	-	100 000	-	100 000	99 867.90	0.08
Eib 1.5% 17-15.11.47	1.500	15.11.47	EUR	-	1 000 000	-	1 000 000	719 445.00	0.61
Eli Lilly 0.625% 19-01.11.31	0.625	01.11.31	EUR	-	100 000	-	100 000	79 989.10	0.07
Elia Group 5.85% 23-Perp	5.850	31.12.99	EUR	-	100 000	-	100 000	100 559.90	0.09
Elm Bv 3.375% 17-29.09.47 Regs	3.375	29.09.47	EUR	-	400 000	-	400 000	361 286.00	0.31
Enel 6.375% 23-Perp Regs	6.375	31.12.99	EUR	-	100 000	-100 000	-	-	0.00
Enel Fin 1% 17-16.09.24	1.000	16.09.24	EUR	-	200 000	-	200 000	192 938.00	0.16
Enexis 0.75% 19-02.07.31 Regs	0.750	02.07.31	EUR	400 000	-	-	400 000	323 544.00	0.27
Enexis 3.625% 23-12.06.34	3.625	12.06.34	EUR	-	100 000	-	100 000	100 367.10	0.09
Eqt 2.875% 22-06.04.32	2.875	06.04.32	EUR	400 000	-	-	400 000	319 336.56	0.27
Ericsson 1.125% 22-08.02.27	1.125	08.02.27	EUR	1 700 000	-	-1 600 000	100 000	88 293.40	0.07
Erste Bk 4.0% 23-16.01.31	4.000	16.01.31	EUR	-	200 000	-	200 000	196 651.60	0.17
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	-	100 000	-	100 000	85 240.80	0.07
Eu 0.0% 21-02.06.28	0.000	02.06.28	EUR	-	4 000 000	-	4 000 000	3 441 000.00	2.91
Eu 0.0% 21-04.03.26	0.000	04.03.26	EUR	3 000 000	-	-3 000 000	-	-	0.00
Eu 0.40% 21-04.02.37	0.400	04.02.37	EUR	-	1 200 000	-	1 200 000	840 351.60	0.71
Eurofima 0.15% 19-10.10.34	0.150	10.10.34	EUR	-	600 000	-	600 000	430 654.20	0.36
Eurogrid 3.279% 22-05.09.31	3.279	05.09.31	EUR	-	100 000	-	100 000	97 087.62	0.08
Fonciere Re 1.875% 16-20.05.26	1.875	20.05.26	EUR	-	200 000	-200 000	-	-	0.00
Fondiarria 5.75% 14-Perp	5.750	31.12.99	EUR	750 000	950 000	-300 000	1 400 000	1 386 350.00	1.17
France 0.1% 21-25.07.38 /Infl	0.100	25.07.38	EUR	3 300 000	1 000 000	-4 300 000	-	-	0.00
France O.A. 0.10% 25.07.53 /Infl	0.100	25.07.53	EUR	-	1 000 000	-1 000 000	-	-	0.00
France O.A. 0.75% 21-25.05.53	0.750	25.05.53	EUR	-	1 000 000	-	1 000 000	532 359.00	0.45
France O.A. 3.0% 22-25.05.54 /Oat	3.000	25.05.54	EUR	-	2 000 000	-2 000 000	-	-	0.00
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	850 000	650 000	-1 400 000	100 000	97 365.50	0.08
Germany 0.1% 15.04.46 /Infl	0.100	15.04.46	EUR	1 000 000	2 000 000	-3 000 000	-	-	0.00
Germany 0.5% 14-15.04.30 /Infl	0.500	15.04.30	EUR	-	2 500 000	-2 500 000	-	-	0.00
Gn St Nord 0.875% 21-25.11.24	0.875	25.11.24	EUR	750 000	-	-	750 000	699 672.74	0.59
Groupama 6.375% (Frn) 14-Perp	6.375	31.12.99	EUR	-	300 000	-300 000	-	-	0.00
H Lundbeck 0.875% 20-14.10.27	0.875	14.10.27	EUR	-	200 000	-	200 000	173 694.32	0.15
Heineken Nv 3.875% 23-23.09.30	3.875	23.09.30	EUR	-	100 000	-	100 000	101 379.09	0.09
Hellenic 4.25% 23-15.06.33	4.250	15.06.33	EUR	-	250 000	-250 000	-	-	0.00
Hera Spa 0.875% 19-05.07.27	0.875	05.07.27	EUR	-	200 000	-	200 000	177 952.00	0.15
Hessen 2.875% 23-04.07.33	2.875	04.07.33	EUR	-	1 500 000	-	1 500 000	1 485 222.00	1.26
Hsbc Hldg 4.752% 10.03.28 Regs	4.752	10.03.28	EUR	-	400 000	-	400 000	400 176.80	0.34
Hsbc Hldg 4.787% 10.03.32 Regs	4.787	10.03.32	EUR	-	500 000	-	500 000	502 248.00	0.43

JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Ibb 2.75% 22-04.10.27	2.750	04.10.27	EUR	-	1 000 000	-	1 000 000	979 408.00	0.83
Iberdrola Int 1.45% 21-Perp	1.450	31.12.99	EUR	400 000	-	-400 000	-	-	0.00
Ibm Corp 0.30% 20-11.02.28	0.300	11.02.28	EUR	-	500 000	-	500 000	428 269.00	0.36
Icade Sa 1.5% 17-13.09.27 Regs	1.500	13.09.27	EUR	-	500 000	-500 000	-	-	0.00
Ico 1.30% 22-31.10.26	1.300	31.10.26	EUR	1 500 000	-	-	1 500 000	1 399 675.82	1.19
Ico 2.65% 22-31.01.28	2.650	31.01.28	EUR	-	1 000 000	-	1 000 000	965 992.00	0.82
In Justitia 9.25% 22-15.03.28	9.250	15.03.28	EUR	-	250 000	-250 000	-	-	0.00
Investec 0.50% 21-17.02.27	0.500	17.02.27	EUR	1 000 000	400 000	-800 000	600 000	509 893.80	0.43
Ireland 1.35% 18-18.03.31	1.350	18.03.31	EUR	-	900 000	-900 000	-	-	0.00
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	1 400 000	100 000	-1 400 000	100 000	74 272.50	0.06
Iren 1.95% 18-19.09.25	1.950	19.09.25	EUR	-	150 000	-	150 000	142 463.55	0.12
Isp 5.0% 23-08.03.28	5.000	08.03.28	EUR	-	150 000	-	150 000	149 867.70	0.13
Isp 5.625% 23-08.03.33	5.625	08.03.33	EUR	-	250 000	-	250 000	249 660.00	0.21
Italy 0.25% 21-15.03.28 /Btp	0.250	15.03.28	EUR	1 422 000	-	-	1 422 000	1 212 539.40	1.03
Italy 0.50% 20-01.02.26 /Btp	0.500	01.02.26	EUR	3 500 000	-	-2 000 000	1 500 000	1 380 903.17	1.17
Italy 0.95% 21-01.03.37 /Btp	0.950	01.03.37	EUR	1 000 000	-	-1 000 000	-	-	0.00
Italy 1.50% 20-30.04.45 /Btp	1.500	30.04.45	EUR	3 000 000	-	-2 000 000	1 000 000	618 870.00	0.52
Italy 4.0% 22-30.04.35 /Btp	4.000	30.04.35	EUR	-	3 300 000	-2 300 000	1 000 000	990 386.19	0.84
Italy 4.50% 01.10.53 /Btp 144A	4.500	01.10.53	EUR	-	1 000 000	-	1 000 000	1 022 500.00	0.87
Jnj 1.15% 16-20.11.28	1.150	20.11.28	EUR	-	100 000	-	100 000	89 276.20	0.08
John Deere 2.50% 22-14.09.26	2.500	14.09.26	EUR	-	100 000	-	100 000	96 208.40	0.08
Julius Baer 6.625% 23-Perp	6.625	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Jyske Bk 4.625% 22-11.04.26	4.625	11.04.26	EUR	-	500 000	-	500 000	496 242.00	0.42
Jyske Bk 5.50% 16.11.27 Regs	5.500	16.11.27	EUR	-	200 000	-	200 000	202 020.80	0.17
Kbc 1.50% (Frn) 22-29.03.26	1.500	29.03.26	EUR	500 000	-	-	500 000	474 369.50	0.40
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	-	600 000	-600 000	-	-	0.00
Kbc 4.375% 22-23.11.27 Regs	4.375	23.11.27	EUR	-	400 000	-	400 000	397 452.80	0.34
Kellogg Co 0.50% 21-20.05.29	0.500	20.05.29	EUR	-	400 000	-	400 000	328 890.00	0.28
Kfw 0.01% 19-05.05.27	0.010	05.05.27	EUR	-	500 000	-	500 000	443 019.00	0.38
Kfw 1.375% 22-07.06.32	1.375	07.06.32	EUR	7 000 000	-	-2 000 000	5 000 000	4 398 690.00	3.73
Kommkrdt 0.75% 18-05.07.28	0.750	05.07.28	EUR	-	200 000	-	200 000	177 492.20	0.15
Kommunalbk 2.75% 22-29.11.27	2.750	29.11.27	EUR	-	1 000 000	-200 000	800 000	778 180.00	0.66
Lbk Htg 4.0% 23-04.02.30	4.000	04.02.30	EUR	-	200 000	-	200 000	196 818.60	0.17
Ldkr B-W 0.375% 19-29.07.26	0.375	29.07.26	EUR	-	100 000	-	100 000	87 962.40	0.07
Ldkr B-W 4.0% 19-Perp	4.000	31.12.99	EUR	-	2 000 000	-1 600 000	400 000	286 159.20	0.24
Leaseplan 7.375% 19-Perp	7.375	31.12.99	EUR	1 250 000	200 000	-1 450 000	-	-	0.00
Liberty Mut 3.625% 19-23.05.59	3.625	23.05.59	EUR	-	500 000	-500 000	-	-	0.00
Liberty Mut 4.625% 22-02.12.30	4.625	02.12.30	EUR	-	500 000	-	500 000	485 669.50	0.41
Lietuvos En 2% 17-14.07.27 Regs	2.000	14.07.27	EUR	-	100 000	-	100 000	90 706.80	0.08
Luxemburg 0.0% 20-14.09.32	0.000	14.09.32	EUR	4 000 000	-	-2 000 000	2 000 000	1 528 218.00	1.29
Lvmh 0.125% 20-11.02.28 Regs	0.125	11.02.28	EUR	-	200 000	-	200 000	173 885.40	0.15
Madrid 0.42% 21-30.04.31	0.420	30.04.31	EUR	1 000 000	-	-	1 000 000	788 631.00	0.67
Madrid 1.723% 22-30.04.32	1.723	30.04.32	EUR	1 500 000	-	-	1 500 000	1 291 918.50	1.09
Madrid 3.362% 23-31.10.28	3.362	31.10.28	EUR	-	100 000	-	100 000	99 642.40	0.08
Madrid 3.596% 23-30.04.33	3.596	30.04.33	EUR	-	800 000	-	800 000	800 354.40	0.68
Medtrnc 1.375% 20-15.10.40	1.375	15.10.40	EUR	-	200 000	-	200 000	134 310.82	0.11
Morgan Stan 4.656% 23-02.03.29	4.656	02.03.29	EUR	-	400 000	-	400 000	402 416.80	0.34
Munhvp 0.01% 21-19.10.39	0.010	19.10.39	EUR	2 400 000	-	-	2 400 000	1 433 937.60	1.21
Munich Re 1.0% 21-26.05.42	1.000	26.05.42	EUR	-	200 000	-200 000	-	-	0.00
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	-	300 000	-	300 000	229 395.00	0.19
Natwest 4.699% 23-14.03.28	4.699	14.03.28	EUR	-	200 000	-	200 000	199 005.20	0.17
Neste Oil 3.875% 23-16.03.29	3.875	16.03.29	EUR	-	100 000	-	100 000	99 942.20	0.08
Neste Oil 4.25% 23-16.03.33	4.250	16.03.33	EUR	-	100 000	-100 000	-	-	0.00
Nestle Fin 0.0% 20-03.03.33	0.000	03.03.33	EUR	-	50 000	-	50 000	36 742.65	0.03
Nestle Fin 0.875% 22-29.03.27	0.875	29.03.27	EUR	-	50 000	-	50 000	45 792.56	0.04
Nether Gove 0% 20-15.01.52	0.000	15.01.52	EUR	-	2 000 000	-2 000 000	-	-	0.00
Nether Gove 0.5% 19-15.01.40	0.500	15.01.40	EUR	8 250 000	2 100 000	-2 100 000	8 250 000	5 813 684.25	4.92
Nether Gove 0.50% 22-15.07.32	0.500	15.07.32	EUR	6 000 000	-	-4 000 000	2 000 000	1 654 444.42	1.40
Nether Gove 2.50% 23-15.07.33	2.500	15.07.33	EUR	-	800 000	-500 000	300 000	295 166.70	0.25
Ngg Finance 1.625% 19-05.12.79	1.625	05.12.79	EUR	1 000 000	-	-1 000 000	-	-	0.00

JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Nibc Bk Nv 0.25% 21-09.09.26	0.250	09.09.26	EUR	700 000	-	-700 000	-	-	0.00
Nibc Bk Nv 0.875% 19-08.07.25	0.875	08.07.25	EUR	800 000	-	-800 000	-	-	0.00
Nn Group	4.500	31.12.99	EUR	-	900 000	-900 000	-	-	0.00
Nn Group 5.25% 22-01.03.43 Regs	5.250	01.03.43	EUR	-	1 000 000	-1 000 000	-	-	0.00
Nn Group 6.0% 23-03.11.43 Regs	6.000	03.11.43	EUR	-	100 000	-	100 000	100 171.29	0.09
Nrw Bk 0.0% 20-18.02.30	0.000	18.02.30	EUR	3 000 000	-	-	3 000 000	2 445 543.00	2.07
Nth Rhine 2.90% 15-01.53 Regs	2.900	15-01.53	EUR	-	3 000 000	-	3 000 000	2 878 231.35	2.44
Nth Rhine-W 0% 19-26.11.29	0.000	26.11.29	EUR	5 045 000	-	-	5 045 000	4 156 064.49	3.52
Nth Rhine-W 0.0% 20-12.10.35	0.000	12.10.35	EUR	3 000 000	-	-	3 000 000	2 055 978.00	1.74
Nth Rhine-W 0.95% 21-10.01.21	0.950	10.01.21	EUR	4 000 000	-	-4 000 000	-	-	0.00
Nth Rhine-W 1.45% 22-19.01.22	1.450	19.01.22	EUR	7 500 000	-	-6 500 000	1 000 000	507 250.61	0.43
Nwb 0.50% 21-26.04.51	0.500	26.04.51	EUR	1 600 000	-	-1 600 000	-	-	0.00
Orange 0.125% 20-16.09.29	0.125	16.09.29	EUR	-	100 000	-	100 000	81 794.00	0.07
Orange 0.50% 19-04.09.32	0.500	04.09.32	EUR	-	100 000	-	100 000	76 036.70	0.06
Orange 1.375% 18-20.03.28 Regs	1.375	20.03.28	EUR	-	100 000	-	100 000	90 856.30	0.08
Orange 5.375% 23-Perp Regs	5.375	31.12.99	EUR	-	200 000	-	200 000	198 480.40	0.17
Otp Bank 5.50% 22-13.07.25	5.500	13.07.25	EUR	-	100 000	-	100 000	99 504.50	0.08
Otp Bank 7.35% 22-04.03.26	7.350	04.03.26	EUR	-	100 000	-	100 000	101 273.00	0.09
Pandora 4.50% 23-10.04.28	4.500	10.04.28	EUR	-	100 000	-	100 000	99 795.22	0.08
Pepsico 0.875% 19-16.10.39	0.875	16.10.39	EUR	-	100 000	-	100 000	67 810.94	0.06
Pernod Ric 1.375% 07.04.29 Regs	1.375	07.04.29	EUR	-	300 000	-	300 000	267 107.70	0.23
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	1 000 000	500 000	-1 500 000	-	-	0.00
Pko Bank 5.625% 23-01.02.26	5.625	01.02.26	EUR	-	200 000	-	200 000	200 569.88	0.17
Prrho 6.0% 16-06.05.26	6.000	06.05.26	EUR	1 000 000	-	-	1 000 000	917 720.00	0.78
R Bosch Inv 2.625% 13-24.05.28	2.625	24.05.28	EUR	500 000	-	-	500 000	476 250.50	0.40
Raiffeisen 6.0% 20-Perp	6.000	31.12.99	EUR	-	2 600 000	-2 400 000	200 000	158 549.60	0.13
Raiffeisenb 7.125% 23-19.01.26	7.125	19.01.26	EUR	-	200 000	-	200 000	199 569.40	0.17
Red Ele Co 4.625% 23-Perp	4.625	31.12.99	EUR	-	200 000	-	200 000	197 138.00	0.17
Red Elec Fi 0.50% 21-24.05.33	0.500	24.05.33	EUR	-	200 000	-	200 000	155 196.80	0.13
Regiao Dos 1.095% 21-27.09.36	1.095	27.09.36	EUR	1 000 000	-	-	1 000 000	697 941.88	0.59
Rep Of Aus G B 1.85% 23.05.49	1.850	23.05.49	EUR	1 100 000	-	-1 100 000	-	-	0.00
Romania 5.0% 22-27.09.26	5.000	27.09.26	EUR	-	500 000	-	500 000	502 890.00	0.43
Romania 6.625% 22-27.09.29	6.625	27.09.29	EUR	-	500 000	-	500 000	519 840.00	0.44
Sage Grp 3.82% 23-15.02.28 Regs	3.820	15.02.28	EUR	-	200 000	-	200 000	197 593.50	0.17
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	-	200 000	-100 000	100 000	77 504.70	0.07
Sanofi 1.125% 16-05.04.28	1.125	05.04.28	EUR	-	100 000	-	100 000	90 039.10	0.08
Saxony Anth 2.95% 23-20.06.33	2.950	20.06.33	EUR	-	1 000 000	-	1 000 000	996 779.00	0.84
Seb 3.25% 22-24.11.25	3.250	24.11.25	EUR	-	300 000	-300 000	-	-	0.00
Seb 4.125% 23-29.06.27	4.125	29.06.27	EUR	-	800 000	-	800 000	799 231.20	0.68
Shb 3.75% 22-01.11.27 Regs	3.750	01.11.27	EUR	-	200 000	-	200 000	198 523.82	0.17
Siemens Fin 2.75% 22-09.09.30	2.750	09.09.30	EUR	-	200 000	-	200 000	191 830.40	0.16
Smiths Grou 2% 17-23.02.27	2.000	23.02.27	EUR	-	250 000	-	250 000	231 841.50	0.20
Snf Reseau 0.75% 19-25.05.36	0.750	25.05.36	EUR	-	200 000	-	200 000	144 403.20	0.12
Snr 2.375% 22-06.04.28	2.375	06.04.28	EUR	300 000	-	-	300 000	264 657.60	0.22
Socgen 7.875% 23-Perp	7.875	31.12.99	EUR	-	2 000 000	-2 000 000	-	-	0.00
Societe Par 1.125% 18-22.10.28	1.125	22.10.28	EUR	-	200 000	-	200 000	179 463.30	0.15
Sogecap Sa 4.125% /Frn 14-Perp	4.125	31.12.99	EUR	-	500 000	-400 000	100 000	95 350.17	0.08
Spanish Gov 0.0% 21-31.01.28	0.000	31.01.28	EUR	-	750 000	-	750 000	647 785.50	0.55
Spanish Gov 1.0% 21-30.07.42	1.000	30.07.42	EUR	-	500 000	-	500 000	314 947.00	0.27
Spbk Bolikr 0.5% 18-30.01.25	0.500	30.01.25	EUR	-	200 000	-	200 000	189 692.92	0.16
Sse 0.875% 17-06.09.25 Regs	0.875	06.09.25	EUR	-	200 000	-	200 000	187 475.40	0.16
Sse 2.875% 22-01.08.29 Regs	2.875	01.08.29	EUR	-	150 000	-	150 000	142 450.80	0.12
Sse 4.0% 22-Perp	4.000	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Svensk Expo 2.0% 22-30.06.27	2.000	30.06.27	EUR	1 500 000	-	-	1 500 000	1 418 193.00	1.20
Swiss Life 4.375% 15-Perp	4.375	31.12.99	EUR	-	500 000	-	500 000	489 509.11	0.41
Sydbank 4.75% 22-30.09.25	4.750	30.09.25	EUR	-	500 000	-	500 000	496 406.00	0.42
Technipfmc 3.75% 13-07.10.33	3.750	07.10.33	EUR	300 000	-	-300 000	-	-	0.00
Telefonica	5.875	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Telefonica 1.201% 20-21.08.27	1.201	21.08.27	EUR	-	100 000	-	100 000	91 007.90	0.08
Telefonica 1.807% 20-21.05.32	1.807	21.05.32	EUR	-	100 000	-	100 000	85 391.40	0.07

JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Telefonica 6.135% 23-Perp	6.135	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Telefonica 7.125% 22-Perp	7.125	31.12.99	EUR	-	100 000	-100 000	-	-	0.00
Terna 2.375% 22-Perp	2.375	31.12.99	EUR	950 000	-	-950 000	-	-	0.00
Tor Dom 1.952% 22-08.04.30 B Regs	1.952	08.04.30	EUR	-	550 000	-	550 000	478 651.80	0.41
Totalenergies 2.0% 20-Perp	2.000	31.12.99	EUR	-	681 000	-681 000	-	-	0.00
Triodos Bk 2.25% 21-05.02.32	2.250	05.02.32	EUR	500 000	300 000	-800 000	-	-	0.00
Ubi 5.875% 20-Perp	5.875	31.12.99	EUR	-	1 200 000	-1 200 000	-	-	0.00
Ubs Group F 0.25% 21-03.11.26	0.250	03.11.26	EUR	-	250 000	-	250 000	222 920.25	0.19
Ubs Group F 4.625% 23-17.03.28	4.625	17.03.28	EUR	-	200 000	-200 000	-	-	0.00
Ubs Group F 4.75% 23-17.03.32	4.750	17.03.32	EUR	-	100 000	-	100 000	99 718.70	0.08
Unibail Rod	1.000	14.03.25	EUR	-	200 000	-200 000	-	-	0.00
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	1 100 000	700 000	-1 800 000	-	-	0.00
Unilev Cap 3.40% 23-06.06.33	3.400	06.06.33	EUR	-	100 000	-	100 000	98 466.70	0.08
Unilever 1.375% 18-04.09.30	1.375	04.09.30	EUR	-	200 000	-	200 000	173 756.01	0.15
Verizon Com 0.375% 21-22.03.29	0.375	22.03.29	EUR	-	200 000	-200 000	-	-	0.00
Verizon Com 0.75% 21-22.03.32	0.750	22.03.32	EUR	-	100 000	-	100 000	76 576.50	0.07
Verizon Com 1.375% 16-02.11.28	1.375	02.11.28	EUR	-	100 000	-	100 000	87 823.50	0.07
Vestas Wind 2.0% 22-15.06.34	2.000	15.06.34	EUR	500 000	-	-500 000	-	-	0.00
Vivat Nv 7% 18-Perp Regs	7.000	31.12.99	EUR	-	500 000	-	500 000	473 168.00	0.40
Vodafone 2.625% 20-27.08.80	2.625	27.08.80	EUR	500 000	-	-500 000	-	-	0.00
Vodafone In 3.25% 22-02.03.29	3.250	02.03.29	EUR	-	300 000	-150 000	150 000	145 701.00	0.12
Vodafone In 3.75% 22-02.12.34	3.750	02.12.34	EUR	-	300 000	-100 000	200 000	194 012.80	0.16
Volksbank 4.75% 23-15.03.27	4.750	15.03.27	EUR	-	400 000	-	400 000	394 011.42	0.33
Volksbank 7.75% 19-Perp	7.750	31.12.99	EUR	2 000 000	600 000	-2 600 000	-	-	0.00
Zuercher Kb 0.0% 21-15.05.26	0.000	15.05.26	EUR	1 500 000	-	-	1 500 000	1 344 856.50	1.14
								112 170 951.65	94.99

Index options

Euro Bobl		23.09.22	EUR	-	100	-100	-	-	0.00
Euro Bobl		23.09.22	EUR	-	100	-100	-	-	0.00
Euro Bobl		23.09.22	EUR	-	100	-100	-	-	0.00
Euro Bund		24.02.23	EUR	-	100	-100	-	-	0.00
Euro Bund		26.08.22	EUR	-	100	-100	-	-	0.00
Euro Bund		26.08.22	EUR	-	50	-50	-	-	0.00
Euro Bund		26.08.22	EUR	-	75	-75	-	-	0.00
Euro Bund		26.08.22	EUR	-	25	-25	-	-	0.00
Euro Bund		26.08.22	EUR	-	25	-25	-	-	0.00
Euro Bund		26.08.22	EUR	-	100	-100	-	-	0.00
Euro Bund		26.08.22	EUR	-	60	-60	-	-	0.00
Euro Bund		23.09.22	EUR	-	100	-100	-	-	0.00
Euro Bund		23.09.22	EUR	-	250	-250	-	-	0.00
Euro Bund		23.09.22	EUR	-	100	-100	-	-	0.00
Euro Bund		24.02.23	EUR	-	130	-130	-	-	0.00
Euro Bund		23.09.22	EUR	-	200	-200	-	-	0.00
Euro Bund		23.09.22	EUR	-	250	-250	-	-	0.00
Euro Bund		23.09.22	EUR	-	200	-200	-	-	0.00
Euro Bund		23.09.22	EUR	-	200	-200	-	-	0.00
Euro Bund		25.11.22	EUR	-	100	-100	-	-	0.00
Euro Bund		25.11.22	EUR	-	50	-50	-	-	0.00
Euro Bund		21.10.22	EUR	-	350	-350	-	-	0.00
Euro Bund		21.10.22	EUR	-	200	-200	-	-	0.00
Euro Bund		21.10.22	EUR	-	350	-350	-	-	0.00
Euro Bund		21.10.22	EUR	-	250	-250	-	-	0.00
Euro Bund		24.02.23	EUR	-	150	-150	-	-	0.00
Euro Bund		21.10.22	EUR	-	175	-175	-	-	0.00
Euro Bund		21.10.22	EUR	-	200	-200	-	-	0.00
Euro Bund		25.11.22	EUR	-	125	-125	-	-	0.00
Euro Bund		21.10.22	EUR	-	50	-50	-	-	0.00
Euro Bund		21.10.22	EUR	-	250	-250	-	-	0.00
Euro Bund		21.10.22	EUR	-	200	-200	-	-	0.00

JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Euro Bund		25.11.22	EUR	-	100	-100	-	-	0.00
Euro Bund		26.08.22	EUR	-	75	-75	-	-	0.00
Euro Bund		26.08.22	EUR	-	520	-520	-	-	0.00
Euro Bund		26.08.22	EUR	-	150	-150	-	-	0.00
Euro Bund		26.08.22	EUR	-	250	-250	-	-	0.00
Euro Bund		26.08.22	EUR	-	100	-100	-	-	0.00
Euro Bund		26.08.22	EUR	-	150	-150	-	-	0.00
								-	0.00

Treasury Bills

Deutschland 0% 13.04.23 Tb		13.04.23	EUR	-	100	-100	-	-	0.00
Deutschland 0% 21.06.23 Tb Regs		21.06.23	EUR	-	100	-100	-	-	0.00
Deutschland 0% 21-14.12.22 Tb		14.12.22	EUR	-	100	-100	-	-	0.00
Deutschland 0% 22-18.01.23 Tb		18.01.23	EUR	-	100	-100	-	-	0.00
Deutschland 0% 22-19.07.23 Tb		19.07.23	EUR	-	100	-	100	99.86	0.00
Deutschland 0% 23-13.12.23 Tb		13.12.23	EUR	-	100	-	100	98.44	0.00
Deutschland 0% 23-15.05.24 Tb		15.05.24	EUR	-	100	-	100	96.91	0.00
Deutschland 0% 23-17.01.24 Tb		17.01.24	EUR	-	100	-	100	98.13	0.00
Deutschland 0% 23-19.06.24 Tb		19.06.24	EUR	-	100	-	100	96.60	0.00
Deutschland 0% 23-20.03.24 Tb		20.03.24	EUR	-	100	-	100	97.51	0.00
Deutschland 0% 23-21.02.24 Tb		21.02.24	EUR	-	100	-	100	97.77	0.00
Germany 0% 22-22.03.23 Tb		22.03.23	EUR	-	100	-100	-	-	0.00
								685.22	0.00

Total transferable securities listed on an official stock exchange								112 171 636.87	94.99
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Transferable securities dealt on another regulated market

Bonds

Autostrade 5.125% 14.06.33 Regs	5.125	14.06.33	EUR	-	200 000	-	200 000	200 556.80	0.17
Banca Ifis 6.125% 23-19.01.27	6.125	19.01.27	EUR	-	150 000	-	150 000	150 228.90	0.13
Bpce 4.125% 23-10.07.28	4.125	10.07.28	EUR	-	200 000	-	200 000	200 027.00	0.17
France O.A. 0% 16-25.05.52	0.000	25.05.52	EUR	6 500 000	2 500 000	-9 000 000	-	-	0.00
Jfm 0.05% 20-12.02.27	0.050	12.02.27	EUR	1 000 000	-	-	1 000 000	878 115.00	0.74
Ldkr B-W 0.25% 21-21.07.28	0.250	21.07.28	EUR	-	300 000	-	300 000	246 817.00	0.21
Met Tenerif 1.229% 21-30.07.36	1.229	30.07.36	EUR	1 000 000	400 000	-1 400 000	-	-	0.00
Orsted 5.25% 22-08.12.22	5.250	08.12.22	EUR	-	200 000	-	200 000	199 241.60	0.17
Socgen 4.25% 22-06.12.30	4.250	06.12.30	EUR	-	500 000	-	500 000	483 937.50	0.41
Spain 0% 17-30.07.48 /Stp lo	0.000	30.07.48	EUR	1 500 000	-	-500 000	1 000 000	379 668.50	0.32
Spbk Bolikr 0.05% 21-03.11.28	0.050	03.11.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Vr-Group PI 2.375% 22-30.05.29	2.375	30.05.29	EUR	800 000	-	-	800 000	730 927.52	0.62
								3 469 519.82	2.94

Total transferable securities dealt on another regulated market								3 469 519.82	2.94
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JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Other transferable securities									
Bonds									
Lbk Berlin 1.75% 19-01.10.29	1.750	01.10.29	EUR	500 000	-	-500 000	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								115 641 156.69	97.93
Liquidities and deposits								3 279 672.33	2.78
Other liabilities								-837 598.99	-0.71
TOTAL NET ASSETS								118 083 230.03	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.

JSS Sustainable Bond - EUR Corporates

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
A2A 0.625% 21-15.07.31	0.625	15.07.31	EUR	-	800 000	-	800 000	599 747.20	0.69
Aareal Bk 4.50% 22-25.07.25	4.500	25.07.25	EUR	-	300 000	-	300 000	291 255.00	0.34
Ab Inbev 2% 18-23.01.35	2.000	23.01.35	EUR	1 000 000	-	-	1 000 000	847 575.00	0.97
Abb Fin Bv 3.375% 23-16.01.31	3.375	16.01.31	EUR	-	400 000	-	400 000	392 641.60	0.45
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	1 000 000	-	-	1 000 000	876 587.98	1.01
Abertis	1.375	20.05.26	EUR	700 000	-	-400 000	300 000	279 398.44	0.32
Abertis 1.25% 20-07.02.28	1.250	07.02.28	EUR	-	100 000	-	100 000	88 332.70	0.10
Accor 1.75% 19-04.02.26	1.750	04.02.26	EUR	500 000	-	-	500 000	483 342.00	0.56
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	-	500 000	-	500 000	486 610.00	0.56
Achmea Bv 6% 13-04.04.43	6.000	04.04.43	EUR	-	1 500 000	-1 500 000	-	-	0.00
Adidas 3.125% 22-21.11.29 Regs	3.125	21.11.29	EUR	-	200 000	-	200 000	196 166.80	0.23
Aegon 4% 14-25.04.44	4.000	25.04.44	EUR	-	1 000 000	-500 000	500 000	491 700.50	0.57
Aegon Nv Frn	0.000	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Air Liquide 0.375% 21-27.05.31	0.375	27.05.31	EUR	-	200 000	-	200 000	161 700.80	0.19
Akzo Nobel 1.625% 20-14.04.30	1.625	14.04.30	EUR	-	200 000	-	200 000	171 999.00	0.20
Allianz 4.252% 22-05.07.52	4.252	05.07.52	EUR	500 000	-	-500 000	-	-	0.00
Alpha Bank 6.875% 23-27.06.29	6.875	27.06.29	EUR	-	1 000 000	-	1 000 000	995 655.00	1.15
Amadeus It 2.50% 20-20.05.24	2.500	20.05.24	EUR	1 500 000	-	-1 500 000	-	-	0.00
Amp Tech Hd 0.75% 20-04.05.26	0.750	04.05.26	EUR	500 000	-	-	500 000	457 392.50	0.53
Amp Tech Hd 2% 18-08.10.28	2.000	08.10.28	EUR	500 000	-	-	500 000	460 759.15	0.53
Apple Inc 0.50% 19-15.11.31	0.500	15.11.31	EUR	1 500 000	-	-1 000 000	500 000	403 719.00	0.46
Apple Inc 1.375% 17-24.05.29	1.375	24.05.29	EUR	-	700 000	-	700 000	629 440.70	0.72
Apt Pipelin 2.0% 20-15.07.30	2.000	15.07.30	EUR	800 000	-	-	800 000	682 098.40	0.78
Aroundtown 1.625% 21-Perp	1.625	31.12.99	EUR	-	1 300 000	-	1 300 000	398 122.40	0.46
Assgen 2.124% 19-01.10.30	2.124	01.10.30	EUR	300 000	-	-300 000	-	-	0.00
Athora Hold 6.625% 23-16.06.28	6.625	16.06.28	EUR	-	1 000 000	-	1 000 000	991 596.00	1.14
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	-	700 000	-600 000	100 000	98 217.30	0.11
Auchan 3.25% 20-23.07.27	3.250	23.07.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Axa Frn 04-Perp	0.000	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Axa-Uap Frn 04	0.000	31.12.99	EUR	1 250 000	-	-1 250 000	-	-	0.00
Banc Ifis 4.5% 17-17.10.27 Regs	4.500	17.10.27	EUR	400 000	-	-400 000	-	-	0.00
Banco Cred 1.75% 21-09.03.28	1.750	09.03.28	EUR	500 000	-	-500 000	-	-	0.00
Banco Cred 8.0% 22-22.09.26	8.000	22.09.26	EUR	-	500 000	-500 000	-	-	0.00
Bauspark Wu 4.125% 17-27.10.27	4.125	27.10.27	EUR	-	200 000	-200 000	-	-	0.00
Bbva 0.50% 20-14.01.27	0.500	14.01.27	EUR	700 000	-	-	700 000	615 519.80	0.71
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Bco Sab 1.125% 20-11.03.27	1.125	11.03.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Bco Sab 2.625% 22-24.03.26	2.625	24.03.26	EUR	400 000	-	-400 000	-	-	0.00
Bco Sab 5.125% 22-10.11.28	5.125	10.11.28	EUR	-	200 000	-	200 000	201 786.10	0.23
Bco Sab 6.00% 23-16.08.33 Regs	6.000	16.08.33	EUR	-	400 000	-	400 000	369 829.60	0.43
Belfius Bk 3.625% 18-Perp	3.625	31.12.99	EUR	400 000	1 400 000	-1 800 000	-	-	0.00
Belfius Bk 3.875% 23-12.06.28	3.875	12.06.28	EUR	-	400 000	-	400 000	396 676.33	0.46
Belfius Bk 5.25% 23-19.04.33	5.250	19.04.33	EUR	-	400 000	-400 000	-	-	0.00
Bfcm 0.01% 21-07.03.25	0.010	07.03.25	EUR	100 000	-	-	100 000	93 120.30	0.11
Bfcm 2.625% 22-06.11.29	2.625	06.11.29	EUR	1 000 000	-	-	1 000 000	900 754.00	1.04
Bfcm 3.75% 22-01.02.33	3.750	01.02.33	EUR	-	300 000	-	300 000	291 662.10	0.34
Bfcm 3.875% 22-16.06.32	3.875	16.06.32	EUR	300 000	-	-300 000	-	-	0.00
Bmw Fin 3.25% 23-22.07.30	3.250	22.07.30	EUR	-	800 000	-	800 000	786 068.00	0.90
Bpce 1% 19-01.04.25	1.000	01.04.25	EUR	600 000	-	-	600 000	566 274.05	0.65
Bpce Sfh 1.75% 22-27.05.32	1.750	27.05.32	EUR	1 200 000	-	-1 200 000	-	-	0.00
Bqe Postale 0.75% 21-02.08.32	0.750	02.08.32	EUR	-	400 000	-	400 000	323 279.20	0.37
Bqe Postale 3.0% 21-Perp	3.000	31.12.99	EUR	-	1 400 000	-1 400 000	-	-	0.00
Bqe Postale 4.375% 23-17.01.30	4.375	17.01.30	EUR	-	400 000	-400 000	-	-	0.00
Brenntag 0.50% 21-06.10.29	0.500	06.10.29	EUR	-	100 000	-	100 000	80 204.10	0.09
Brisa C Rod 2.375% 17-10.05.27	2.375	10.05.27	EUR	500 000	-	-	500 000	477 030.00	0.55

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Britel 1.5% 17-23.06.27	1.500	23.06.27	EUR	500 000	-	-	500 000	455 580.00	0.52
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	-	600 000	-	600 000	491 992.52	0.57
By Lbk 3.75% 23-07.02.29	3.750	07.02.29	EUR	-	500 000	-	500 000	483 232.84	0.56
By Lbk 4.25% 23-21.06.27	4.250	21.06.27	EUR	-	500 000	-	500 000	497 620.50	0.57
Caixabank 0.625% 19-01.10.24	0.625	01.10.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Caixabank 3.625% 21-Perp	3.625	31.12.99	EUR	-	2 200 000	-2 200 000	-	-	0.00
Castellum 0.75% 19-04.09.26	0.750	04.09.26	EUR	400 000	-	-	400 000	329 513.20	0.38
Castellum 2.125% 18-20.11.23 Regs	2.125	20.11.23	EUR	400 000	-	-	400 000	394 020.40	0.45
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	600 000	-	-300 000	300 000	288 769.05	0.33
Cnp Assuran 1.25% 27.01.29 Regs	1.250	27.01.29	EUR	-	700 000	-600 000	100 000	82 813.02	0.10
Co Fin 0.50% 22-16.03.28	0.500	16.03.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Coca Cola 0.375% 20-15.03.33	0.375	15.03.33	EUR	-	100 000	-	100 000	74 577.19	0.09
Comcast 0.0% 21-14.09.26	0.000	14.09.26	EUR	-	200 000	-	200 000	176 887.60	0.20
Comcast 0.25% 20-20.05.27	0.250	20.05.27	EUR	-	500 000	-	500 000	436 433.73	0.50
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	1 000 000	-	-	1 000 000	786 977.00	0.91
Comzkb 6.125% 20-Perp	6.125	31.12.99	EUR	-	4 400 000	-4 400 000	-	-	0.00
Continental 3.625% 22-30.11.27	3.625	30.11.27	EUR	-	200 000	-	200 000	197 716.40	0.23
Cred Agric 4.125% 07.03.30 Regs	4.125	07.03.30	EUR	-	1 000 000	-	1 000 000	1 012 045.00	1.16
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
De Volksban 7.0% 22-Perp	7.000	31.12.99	EUR	700 000	700 000	-1 400 000	-	-	0.00
Dell Bank 0.50% 27.10.26 Regs	0.500	27.10.26	EUR	500 000	-	-	500 000	442 732.50	0.51
Delta Lloyd	4.375	31.12.99	EUR	600 000	1 200 000	-1 649 000	151 000	149 007.25	0.17
Deut Kredbk 0.75% 17-26.09.24	0.750	26.09.24	EUR	200 000	-	-	200 000	191 722.40	0.22
Deut Tel 1.375% 19-05.07.34 Regs	1.375	05.07.34	EUR	-	200 000	-	200 000	161 507.98	0.19
Deut Tel If 1.125% 17-22.05.26	1.125	22.05.26	EUR	-	200 000	-200 000	-	-	0.00
Deutsch 1.375% 18-28.03.31 Regs	1.375	28.03.31	EUR	2 000 000	-	-	2 000 000	1 728 504.00	1.99
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	1 000 000	-	-	1 000 000	844 795.01	0.97
Ds Smith 0.875% 12.09.26 Regs	0.875	12.09.26	EUR	400 000	-	-	400 000	357 787.40	0.41
Dt Bahn Fin 0.625% 20-08.12.50	0.625	08.12.50	EUR	1 000 000	-	-	1 000 000	506 107.00	0.58
Dtch Wohnen 1.0% 20-30.04.25	1.000	30.04.25	EUR	1 000 000	-	-400 000	600 000	559 981.41	0.64
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	-	100 000	-	100 000	87 813.20	0.10
E.On 1.625% 22-29.03.31	1.625	29.03.31	EUR	1 500 000	-	-	1 500 000	1 302 610.50	1.50
East Japan 0.773% 15.09.34 Regs	0.773	15.09.34	EUR	900 000	-	-300 000	600 000	441 684.41	0.51
Edenred 1.375% 20-18.06.29	1.375	18.06.29	EUR	1 000 000	-	-1 000 000	-	-	0.00
Edp 3.875% 23-26.06.28	3.875	26.06.28	EUR	-	100 000	-	100 000	99 867.90	0.11
Eli Lilly 0.625% 19-01.11.31	0.625	01.11.31	EUR	300 000	-	-	300 000	239 967.30	0.28
Elia Group 5.85% 23-Perp	5.850	31.12.99	EUR	-	100 000	-	100 000	100 559.90	0.12
Elm Bv 3.375% 17-29.09.47 Regs	3.375	29.09.47	EUR	-	500 000	-	500 000	451 607.50	0.52
Emerson El 1.25% 19-15.10.25	1.250	15.10.25	EUR	700 000	-	-	700 000	657 675.20	0.76
Enel 6.375% 23-Perp Regs	6.375	31.12.99	EUR	-	100 000	-100 000	-	-	0.00
Enexis 3.625% 23-12.06.34	3.625	12.06.34	EUR	-	200 000	-	200 000	200 734.20	0.23
Eqt 2.875% 22-06.04.32	2.875	06.04.32	EUR	750 000	-	-	750 000	598 756.05	0.69
Ericsson 1.125% 22-08.02.27	1.125	08.02.27	EUR	2 500 000	-	-2 400 000	100 000	88 293.40	0.10
Erste Bk 0.10% 20-16.11.28	0.100	16.11.28	EUR	1 000 000	-	-	1 000 000	836 315.22	0.96
Erste Bk 4.0% 23-16.01.31	4.000	16.01.31	EUR	-	600 000	-	600 000	589 954.80	0.68
Eurofins 3.75% 20-17.07.26	3.750	17.07.26	EUR	500 000	-	-	500 000	491 462.50	0.57
Eurogrid 3.279% 22-05.09.31	3.279	05.09.31	EUR	-	200 000	-	200 000	194 175.24	0.22
Fastighets 1.25% 20-28.01.28	1.250	28.01.28	EUR	600 000	-	-	600 000	419 753.40	0.48
Fondiarria	5.750	31.12.99	EUR	750 000	1 050 000	-200 000	1 600 000	1 584 400.00	1.82
Fresenius M 1.50% 20-29.05.30	1.500	29.05.30	EUR	500 000	-	-500 000	-	-	0.00
Gas Nat 0.875% 17-15.05.25 Regs	0.875	15.05.25	EUR	100 000	-	-100 000	-	-	0.00
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	1 150 000	550 000	-1 300 000	400 000	389 462.00	0.45
Glbwr Re Es 3% 18-29.03.25 Regs	3.000	29.03.25	EUR	1 000 000	-	-	1 000 000	827 514.00	0.95
Gn St Nord 0.875% 21-25.11.24	0.875	25.11.24	EUR	1 000 000	500 000	-	1 500 000	1 399 345.47	1.61
Gr City Pr 1.50% 20-Perp	1.500	31.12.99	EUR	1 300 000	-	-1 300 000	-	-	0.00
Groupama 6.375% (Frn) 14-Perp	6.375	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
H Lundbeck 0.875% 20-14.10.27	0.875	14.10.27	EUR	-	200 000	-	200 000	173 694.32	0.20
Heineken Nv 3.875% 23-23.09.30	3.875	23.09.30	EUR	-	100 000	-	100 000	101 379.09	0.12
Hld Inf Tr 2.5% 20-04.05.27	2.500	04.05.27	EUR	300 000	-	-	300 000	280 502.10	0.32
Hld Inf Tra 1.625% 20-18.09.29	1.625	18.09.29	EUR	800 000	-	-300 000	500 000	427 412.00	0.49

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Hsbc Hldg 4.752% 10.03.28 Regs	4.752	10.03.28	EUR	-	800 000	-	800 000	800 353.60	0.92
Hsbc Hldg 4.787% 10.03.32 Regs	4.787	10.03.32	EUR	-	800 000	-	800 000	803 596.80	0.92
Iberdrola I 2.625% 18-Perp	2.625	31.12.99	EUR	500 000	-	-400 000	100 000	98 617.80	0.11
Iberdrola Int 1.45% 21-Perp	1.450	31.12.99	EUR	400 000	-	-400 000	-	-	0.00
Ibm Corp 0.30% 20-11.02.28	0.300	11.02.28	EUR	-	500 000	-	500 000	428 269.00	0.49
Icade Sa 1.5% 17-13.09.27 Regs	1.500	13.09.27	EUR	500 000	-	-500 000	-	-	0.00
Ico 2.65% 22-31.01.28	2.650	31.01.28	EUR	-	500 000	-500 000	-	-	0.00
Imerys 1.0% 21-15.07.31	1.000	15.07.31	EUR	500 000	-	-	500 000	379 530.00	0.44
In Justitia 9.25% 22-15.03.28	9.250	15.03.28	EUR	-	500 000	-	500 000	424 237.50	0.49
Investec 0.50% 21-17.02.27	0.500	17.02.27	EUR	-	1 200 000	-	1 200 000	1 019 787.60	1.17
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	1 400 000	-	-1 400 000	-	-	0.00
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	300 000	-	-	300 000	247 541.40	0.28
Isp 1% 19-19.11.26 Regs	1.000	19.11.26	EUR	500 000	-	-500 000	-	-	0.00
Isp 5.0% 23-08.03.28	5.000	08.03.28	EUR	-	300 000	-	300 000	299 735.40	0.34
Isp 5.625% 23-08.03.33	5.625	08.03.33	EUR	-	500 000	-	500 000	499 320.00	0.57
Itv 1.375% 19-26.09.26	1.375	26.09.26	EUR	400 000	-	-	400 000	364 802.00	0.42
Itv 2% 16-01.12.23	2.000	01.12.23	EUR	500 000	-	-500 000	-	-	0.00
Jnj 1.15% 16-20.11.28	1.150	20.11.28	EUR	2 000 000	-	-1 000 000	1 000 000	892 762.00	1.03
John Deere 1.375% 20-02.04.24	1.375	02.04.24	EUR	1 000 000	-	-700 000	300 000	294 389.10	0.34
John Deere 2.50% 22-14.09.26	2.500	14.09.26	EUR	-	200 000	-	200 000	192 416.80	0.22
Julius Baer 6.625% 23-Perp	6.625	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Jyske Bk 4.625% 22-11.04.26	4.625	11.04.26	EUR	-	500 000	-	500 000	496 242.00	0.57
Jyske Bk 5.50% 16.11.27 Regs	5.500	16.11.27	EUR	-	500 000	-	500 000	505 052.00	0.58
Kbc 1.50% (Frn) 22-29.03.26	1.500	29.03.26	EUR	1 000 000	-	-	1 000 000	948 739.00	1.09
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	-	600 000	-600 000	-	-	0.00
Kbc 4.375% 22-23.11.27 Regs	4.375	23.11.27	EUR	-	500 000	-	500 000	496 816.00	0.57
Kellogg Co 0.50% 21-20.05.29	0.500	20.05.29	EUR	-	400 000	-	400 000	328 890.00	0.38
Klepierre 1.375% 17-16.02.27	1.375	16.02.27	EUR	1 000 000	-	-900 000	100 000	91 556.50	0.11
Kpn 0.875% 20-14.12.32 Regs	0.875	14.12.32	EUR	-	200 000	-	200 000	152 462.07	0.18
Kpn 6.0% 22-Perp	6.000	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Lbk Bw 3.625% 15-16.06.25	3.625	16.06.25	EUR	1 000 000	-	-500 000	500 000	482 410.50	0.55
Lbk Htg 4.0% 23-04.02.30	4.000	04.02.30	EUR	-	200 000	-	200 000	196 818.60	0.23
Ldkr B-W 0.375% 29-07.26 Regs	0.375	29.07.26	EUR	-	200 000	-	200 000	175 924.80	0.20
Ldkr B-W 2.20% 19-09.05.29 Regs	2.200	09.05.29	EUR	1 200 000	-	-1 200 000	-	-	0.00
Ldkr B-W 4.0% 19-Perp	4.000	31.12.99	EUR	-	1 200 000	-600 000	600 000	429 238.80	0.49
Leaseplan 7.375% 19-Perp	7.375	31.12.99	EUR	1 700 000	300 000	-2 000 000	-	-	0.00
Leg Immobi 0.75% 21-30.06.31	0.750	30.06.31	EUR	100 000	-	-	100 000	72 519.50	0.08
Liberty Mut 3.625% 19-23.05.59	3.625	23.05.59	EUR	-	1 000 000	-1 000 000	-	-	0.00
Liberty Mut 4.625% 22-02.12.30	4.625	02.12.30	EUR	-	500 000	-	500 000	485 669.50	0.56
Linde Fin 0.55% 20-19.05.32	0.550	19.05.32	EUR	-	200 000	-	200 000	154 392.60	0.18
Lvmh 0.125% 20-11.02.28 Regs	0.125	11.02.28	EUR	-	400 000	-	400 000	347 770.80	0.40
Macquarie G 0.95% 21-21.05.31	0.950	21.05.31	EUR	1 500 000	-	-	1 500 000	1 166 386.50	1.34
Madrilena R 1.375% 17-11.04.25	1.375	11.04.25	EUR	600 000	-	-	600 000	564 030.00	0.65
Madrilena R 2.25% 17-11.04.29	2.250	11.04.29	EUR	1 000 000	-	-	1 000 000	853 708.00	0.98
Manpower 1.75% 18-22.06.26	1.750	22.06.26	EUR	500 000	-	-	500 000	468 432.63	0.54
Medtrnc 1.125% 19-07.03.27	1.125	07.03.27	EUR	900 000	-	-	900 000	820 137.60	0.94
Medtrnc 1.375% 20-15.10.40	1.375	15.10.40	EUR	1 500 000	-	-	1 500 000	1 007 331.15	1.16
Merck Kgaa 1.625% 20-09.09.80	1.625	09.09.80	EUR	1 400 000	-	-1 400 000	-	-	0.00
Metsa Board 2.75% 17-29.09.27	2.750	29.09.27	EUR	700 000	-	-	700 000	665 107.10	0.76
Morgan Stan 4.656% 23-02.03.29	4.656	02.03.29	EUR	-	600 000	-	600 000	603 625.20	0.69
Munhyp 0.01% 21-19.10.39	0.010	19.10.39	EUR	600 000	-	-600 000	-	-	0.00
Munich Re 1.0% 21-26.05.42	1.000	26.05.42	EUR	-	400 000	-400 000	-	-	0.00
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	-	500 000	-	500 000	382 325.00	0.44
Nat Bui Soc 1.5% 18-08.03.26	1.500	08.03.26	EUR	700 000	-	-	700 000	661 866.38	0.76
Natwest 4.699% 23-14.03.28	4.699	14.03.28	EUR	-	400 000	-	400 000	398 010.40	0.46
Neste Oil 3.875% 23-16.03.29	3.875	16.03.29	EUR	-	200 000	-	200 000	199 884.40	0.23
Neste Oil 4.25% 23-16.03.33	4.250	16.03.33	EUR	-	100 000	-	100 000	101 207.10	0.12
Nestle Fin 0.0% 20-03.03.33	0.000	03.03.33	EUR	-	200 000	-	200 000	146 970.60	0.17
Nestle Fin 0.875% 22-29.03.27	0.875	29.03.27	EUR	-	200 000	-	200 000	183 170.25	0.21
Nestle Fin 3.75% 23-13.03.33	3.750	13.03.33	EUR	-	100 000	-	100 000	103 599.20	0.12

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Ngg Finance 1.625% 19-05.12.79	1.625	05.12.79	EUR	1 000 000	-	-1 000 000	-	-	0.00
Nibc Bk Nv 0.25% 21-09.09.26	0.250	09.09.26	EUR	700 000	-	-700 000	-	-	0.00
Nn Group	4.500	31.12.99	EUR	-	1 150 000	-1 150 000	-	-	0.00
Nn Group 5.25% 22-01.03.43 Regs	5.250	01.03.43	EUR	-	1 000 000	-1 000 000	-	-	0.00
Nn Group 6.0% 23-03.11.43 Regs	6.000	03.11.43	EUR	-	200 000	-	200 000	200 342.58	0.23
Ntt Leasing 0.082% 21-13.12.25	0.082	13.12.25	EUR	-	500 000	-	500 000	455 898.00	0.52
Omv 0.75% 20-16.06.30	0.750	16.06.30	EUR	-	400 000	-	400 000	330 923.60	0.38
Omv Ag 1% 19-03.07.34 Regs	1.000	03.07.34	EUR	-	400 000	-	400 000	296 579.20	0.34
Orange 0.0% 21-29.06.26	0.000	29.06.26	EUR	-	100 000	-	100 000	89 679.80	0.10
Orange 0.125% 20-16.09.29	0.125	16.09.29	EUR	-	200 000	-	200 000	163 588.00	0.19
Orange 0.50% 19-04.09.32	0.500	04.09.32	EUR	-	100 000	-	100 000	76 036.70	0.09
Orange 1.375% 18-20.03.28 Regs	1.375	20.03.28	EUR	-	100 000	-	100 000	90 856.30	0.10
Orange 5.375% 23-Perp Regs	5.375	31.12.99	EUR	-	500 000	-	500 000	496 201.00	0.57
Otp Bank 5.50% 22-13.07.25	5.500	13.07.25	EUR	-	700 000	-	700 000	696 531.50	0.80
Otp Bank 7.35% 22-04.03.26	7.350	04.03.26	EUR	-	400 000	-	400 000	405 092.00	0.47
Pandora 4.50% 23-10.04.28	4.500	10.04.28	EUR	-	200 000	-	200 000	199 590.45	0.23
Pepsico 0.875% 19-16.10.39	0.875	16.10.39	EUR	500 000	-	-	500 000	339 054.68	0.39
Pernod Ric 1.375% 07.04.29 Regs	1.375	07.04.29	EUR	-	500 000	-	500 000	445 179.50	0.51
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	1 000 000	500 000	-1 500 000	-	-	0.00
Pko Bank 5.625% 23-01.02.26	5.625	01.02.26	EUR	-	400 000	-	400 000	401 139.76	0.46
Prologis In 2.375% 18-14.11.30	2.375	14.11.30	EUR	600 000	-	-500 000	100 000	83 744.10	0.10
Prolos Eu 0.625% 19-10.09.31	0.625	10.09.31	EUR	400 000	-	-400 000	-	-	0.00
R Bosch 4.0% 23-02.06.35	4.000	02.06.35	EUR	-	200 000	-	200 000	203 147.60	0.23
R Bosch Inv 2.625% 13-24.05.28	2.625	24.05.28	EUR	800 000	-	-	800 000	762 000.80	0.88
Raiffeisen 6.125% 17-Perp	6.125	31.12.99	EUR	-	600 000	-	600 000	535 415.40	0.62
Raiffeisen 6.0% 20-Perp	6.000	31.12.99	EUR	-	3 400 000	-3 000 000	400 000	317 099.20	0.36
Raiffeisenb 7.125% 23-19.01.26	7.125	19.01.26	EUR	-	300 000	-	300 000	299 354.10	0.34
Red Ele Co 4.625% 23-Perp	4.625	31.12.99	EUR	-	200 000	-	200 000	197 138.00	0.23
Rentokil In 0.50% 20-14.10.28	0.500	14.10.28	EUR	500 000	-	-	500 000	419 073.38	0.48
Sagax 2.25% 19-13.03.25	2.250	13.03.25	EUR	400 000	-	-	400 000	377 942.80	0.43
Sage Grp 3.82% 23-15.02.28 Regs	3.820	15.02.28	EUR	-	400 000	-	400 000	395 187.00	0.45
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	-	400 000	-	400 000	310 018.80	0.36
Sanofi 1.125% 16-05.04.28	1.125	05.04.28	EUR	-	200 000	-	200 000	180 078.20	0.21
Schneid El 1.5% 19-15.01.28	1.500	15.01.28	EUR	500 000	-	-	500 000	459 467.50	0.53
Scor Se	3.000	08.06.46	EUR	1 000 000	-	-1 000 000	-	-	0.00
Seb 3.25% 22-24.11.25	3.250	24.11.25	EUR	-	300 000	-300 000	-	-	0.00
Seb 4.125% 23-29.06.27	4.125	29.06.27	EUR	-	800 000	-	800 000	799 231.20	0.92
Shb 3.75% 22-01.11.27 Regs	3.750	01.11.27	EUR	-	400 000	-	400 000	397 047.64	0.46
Siemens Fin 2.75% 22-09.09.30	2.750	09.09.30	EUR	-	400 000	-200 000	200 000	191 830.40	0.22
Siemens Fin 2.875% 13-10.03.28	2.875	10.03.28	EUR	1 000 000	-	-500 000	500 000	492 137.00	0.57
Signify N.V 2.375% 20-11.05.27	2.375	11.05.27	EUR	300 000	-	-	300 000	276 730.06	0.32
Smithkline	1.375	02.12.24	EUR	500 000	-	-	500 000	483 934.50	0.56
Smiths Grou 2% 17-23.02.27	2.000	23.02.27	EUR	-	250 000	-	250 000	231 841.50	0.27
Snr 2.375% 22-06.04.28	2.375	06.04.28	EUR	600 000	-	-500 000	100 000	88 219.20	0.10
Socgen 7.875% 23-Perp	7.875	31.12.99	EUR	-	2 000 000	-2 000 000	-	-	0.00
Sodexo 1.0% 20-17.07.28	1.000	17.07.28	EUR	200 000	-	-	200 000	176 905.00	0.20
Sogecap Sa 4.125% /Frn 14-Perp	4.125	31.12.99	EUR	-	500 000	-400 000	100 000	95 350.17	0.11
Sse 2.875% 22-01.08.29 Regs	2.875	01.08.29	EUR	-	150 000	-	150 000	142 450.80	0.16
Sse 4.0% 22-Perp	4.000	31.12.99	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	552 351.53	0.64
Suez Sa 1.625% 19-Perp	1.625	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Swiss Life 4.375% 15-Perp	4.375	31.12.99	EUR	-	1 500 000	-200 000	1 300 000	1 272 723.69	1.46
Sydbank 4.75% 22-30.09.25	4.750	30.09.25	EUR	-	500 000	-	500 000	496 406.00	0.57
Telefonica	5.875	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Telefonica 1.201% 20-21.08.27	1.201	21.08.27	EUR	-	100 000	-	100 000	91 007.90	0.10
Telefonica 1.807% 20-21.05.32	1.807	21.05.32	EUR	-	100 000	-	100 000	85 391.40	0.10
Telefonica 6.135% 23-Perp	6.135	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
Telefonica 7.125% 22-Perp	7.125	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Telenor	2.625	06.12.24	EUR	500 000	-	-	500 000	490 042.00	0.56
Terna 2.375% 22-Perp	2.375	31.12.99	EUR	950 000	-	-950 000	-	-	0.00

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Tor Dom 1.952% 22-08.04.30 B Regs	1.952	08.04.30	EUR	-	750 000	-	750 000	652 707.00	0.75
Totalen Cap 1.491% 20-08.04.27	1.491	08.04.27	EUR	-	500 000	-	500 000	461 894.50	0.53
Totalen Cap 1.618% 20-18.05.40	1.618	18.05.40	EUR	-	300 000	-	300 000	218 061.60	0.25
Totalenergies 2.0% 20-Perp	2.000	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
Transurban 1.45% 19-16.05.29	1.450	16.05.29	EUR	500 000	-	-	500 000	435 592.50	0.50
Triodos Bk 2.25% 21-05.02.32	2.250	05.02.32	EUR	500 000	300 000	-800 000	-	-	0.00
Tyco Intl	1.375	25.02.25	EUR	600 000	-	-	600 000	563 901.00	0.65
Ubi 5.875% 20-Perp	5.875	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Ubisoft Ent 0.878% 20-24.11.27	0.878	24.11.27	EUR	600 000	-	-600 000	-	-	0.00
Ubs Group F 0.25% 21-03.11.26	0.250	03.11.26	EUR	-	500 000	-	500 000	445 840.50	0.51
Ubs Group F 4.625% 23-17.03.28	4.625	17.03.28	EUR	-	300 000	-300 000	-	-	0.00
Ubs Group F 4.75% 23-17.03.32	4.750	17.03.32	EUR	-	200 000	-200 000	-	-	0.00
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	1 300 000	900 000	-2 200 000	-	-	0.00
Unilev Cap 3.40% 23-06.06.33	3.400	06.06.33	EUR	-	200 000	-	200 000	196 933.40	0.23
Unilever 1.375% 18-04.09.30	1.375	04.09.30	EUR	-	400 000	-	400 000	347 512.02	0.40
Verizon Com 0.375% 21-22.03.29	0.375	22.03.29	EUR	-	400 000	-400 000	-	-	0.00
Verizon Com 0.75% 21-22.03.32	0.750	22.03.32	EUR	-	100 000	-	100 000	76 576.50	0.09
Verizon Com 1.375% 16-02.11.28	1.375	02.11.28	EUR	-	100 000	-	100 000	87 823.50	0.10
Vestas Wind 2.0% 22-15.06.34	2.000	15.06.34	EUR	500 000	-	-500 000	-	-	0.00
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	750 000	-	-750 000	-	-	0.00
Vivat Nv 7% 18-Perp Regs	7.000	31.12.99	EUR	-	500 000	-	500 000	473 168.00	0.54
Vodafone 2.625% 20-27.08.80	2.625	27.08.80	EUR	500 000	-	-500 000	-	-	0.00
Vodafone In 3.25% 22-02.03.29	3.250	02.03.29	EUR	-	200 000	-	200 000	194 268.00	0.22
Vodafone In 3.75% 22-02.12.34	3.750	02.12.34	EUR	-	200 000	-	200 000	194 012.80	0.22
Volksbank 4.75% 23-15.03.27	4.750	15.03.27	EUR	-	800 000	-	800 000	788 022.85	0.91
Volksbank 7.75% 19-Perp	7.750	31.12.99	EUR	2 000 000	400 000	-2 400 000	-	-	0.00
Wolters Klu 0.75% 20-03.07.30	0.750	03.07.30	EUR	300 000	-	-	300 000	247 446.90	0.28
Zuercher Kb 0.0% 21-15.05.26	0.000	15.05.26	EUR	2 000 000	-	-1 800 000	200 000	179 314.20	0.21
								79 810 212.54	91.78
Index options									
Euro Bund		24.02.23	EUR	-	100	-100	-	-	0.00
Euro Bund		26.08.22	EUR	-	200	-200	-	-	0.00
Euro Bund		26.08.22	EUR	-	280	-280	-	-	0.00
Euro Bund		26.08.22	EUR	-	50	-50	-	-	0.00
Euro Bund		26.08.22	EUR	-	100	-100	-	-	0.00
Euro Bund		26.08.22	EUR	-	75	-75	-	-	0.00
Euro Bund		23.09.22	EUR	-	50	-50	-	-	0.00
Euro Bund		25.11.22	EUR	-	75	-75	-	-	0.00
Euro Bund		25.11.22	EUR	-	75	-75	-	-	0.00
Euro Bund		21.10.22	EUR	-	100	-100	-	-	0.00
Euro Bund		25.11.22	EUR	-	75	-75	-	-	0.00
								-	0.00
Treasury Bills									
Deutschland 0% 13.04.23 Tb		13.04.23	EUR	-	100	-100	-	-	0.00
Deutschland 0% 21.06.23 Tb Regs		21.06.23	EUR	-	100	-100	-	-	0.00
Deutschland 0% 21-14.12.22 Tb		14.12.22	EUR	-	100	-100	-	-	0.00
Deutschland 0% 22.02.23 Tb		22.02.23	EUR	-	100	-100	-	-	0.00
Deutschland 0% 22-18.01.23 Tb		18.01.23	EUR	-	200	-200	-	-	0.00
Deutschland 0% 22-19.07.23 Tb		19.07.23	EUR	-	100	-	100	99.86	0.00
Deutschland 0% 23-13.12.23 Tb		13.12.23	EUR	-	100	-	100	98.44	0.00
Deutschland 0% 23-15.05.24 Tb		15.05.24	EUR	-	100	-	100	96.91	0.00
Deutschland 0% 23-17.01.24 Tb		17.01.24	EUR	-	100	-	100	98.13	0.00
Deutschland 0% 23-19.06.24 Tb		19.06.24	EUR	-	100	-	100	96.60	0.00
Deutschland 0% 23-20.03.24 Tb		20.03.24	EUR	-	100	-	100	97.51	0.00

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Deutschland 0% 23-21.02.24 Tb		21.02.24	EUR	-	100	-	100	97.77	0.00
Germany 0% 22-22.03.23 Tb		22.03.23	EUR	-	100	-100	-	-	0.00
								685.22	0.00
Total transferable securities listed on an official stock exchange								79 810 897.76	91.78
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	-	-	0.00
Banca Ifis 6.125% 23-19.01.27	6.125	19.01.27	EUR	-	600 000	-	600 000	600 915.60	0.69
Bpce 4.125% 23-10.07.28	4.125	10.07.28	EUR	-	200 000	-	200 000	200 027.00	0.23
Bqe Postale 0.75% 21-23.06.31	0.750	23.06.31	EUR	600 000	-	-	600 000	459 145.20	0.53
Met Tenerif 1.229% 21-30.07.36	1.229	30.07.36	EUR	-	1 000 000	-1 000 000	-	-	0.00
Orsted 5.25% 22-08.12.22	5.250	08.12.22	EUR	-	200 000	-	200 000	199 241.60	0.23
Seb	1.375	31.10.28	EUR	1 000 000	-	-	1 000 000	986 919.00	1.13
Socgen 4.25% 22-06.12.30	4.250	06.12.30	EUR	-	800 000	-	800 000	774 300.00	0.89
Spbk Bolikr 0.05% 21-03.11.28	0.050	03.11.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Takeda Phar 1.375% 20-09.07.32	1.375	09.07.32	EUR	1 000 000	-	-400 000	600 000	483 103.20	0.56
Vr-Group PI 2.375% 22-30.05.29	2.375	30.05.29	EUR	1 400 000	-	-	1 400 000	1 279 123.16	1.47
								4 982 774.76	5.73
Total transferable securities dealt on another regulated market								4 982 774.76	5.73
TOTAL SECURITIES PORTFOLIO INVESTMENTS								84 793 672.52	97.51
Liquidities and deposits								1 739 145.99	2.00
Other assets								429 718.09	0.49
TOTAL NET ASSETS								86 962 536.60	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.

JSS Sustainable Equity - Europe

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Air Liquide			EUR	7 810	-	-	7 810	1 282 402.00	3.40
Aker Bp Asa			NOK	-	24 048	-24 048	-	-	0.00
Aker Bp Asa			SEK	-	18 068	-18 068	-	-	0.00
Alcon Inc.			CHF	13 650	-	-13 650	-	-	0.00
Allianz Se /Nam.Vinkuliert			EUR	6 400	-	-870	5 530	1 178 996.00	3.13
Amadeus It – Shs-A-			EUR	-	17 000	-	17 000	1 184 900.00	3.14
Anheuser-Busch Inbev Sa/Nv			EUR	10 830	-	-10 830	-	-	0.00
Antofagasta Plc			GBP	51 500	-	-	51 500	876 794.51	2.32
Asml Holding Nv			EUR	3 290	-	-	3 290	2 181 270.00	5.78
Astrazeneca Plc			GBP	-	8 400	-	8 400	1 103 760.20	2.93
Atlas Copco Rg-A			SEK	84 452	-	-	84 452	1 113 673.97	2.95
Bankinter Sa			EUR	150 000	-	-25 000	125 000	703 750.00	1.87
Befesa S.A.			EUR	12 350	-	-	12 350	432 250.00	1.15
Berkeley Grp Rg			GBP	15 699	-	-	15 699	717 679.72	1.90
Coca-Cola Hbc			GBP	27 900	-	-13 500	14 400	393 500.89	1.04
Cond Hldgs Rg-Unty			GBP	100 000	-	-	100 000	537 206.55	1.42
Deutsche Post Ag			EUR	23 700	-	-	23 700	1 060 101.00	2.81
Drax Group Plc			GBP	85 000	-	-	85 000	574 496.38	1.52
E.On - Namen Akt.			EUR	92 000	-	-92 000	-	-	0.00
Elis Sa			EUR	59 150	-	-59 150	-	-	0.00
Essilor International			EUR	5 600	-	-600	5 000	863 000.00	2.29
Glaxosmithkline Plc			GBP	65 000	-	-65 000	-	-	0.00
Gsk Plc			GBP	-	52 000	-	52 000	841 556.79	2.23
Haleon Rg			GBP	-	65 000	-65 000	-	-	0.00
Intesa Sanpaolo Spa			EUR	277 000	-	-277 000	-	-	0.00
Julius Baer Grp *Opr*			CHF	16 500	-	-1 850	14 650	845 622.88	2.24
L Oreal			EUR	3 300	-	-	3 300	1 409 430.00	3.74
Logitech Intl Sa			CHF	-	13 298	-	13 298	725 348.36	1.92
Lundin Petroleum Ab			SEK	19 000	-	-19 000	-	-	0.00
Lvmh Act.			EUR	2 400	-	-	2 400	2 071 200.00	5.49
Neste Oil Oyj			EUR	19 800	-	-	19 800	698 148.00	1.85
Nestle / Act Nom			CHF	14 100	3 910	-	18 010	1 985 401.03	5.26
Nordea Bank Abp			SEK	134 000	-	-	134 000	1 333 828.30	3.54
Novo Nordisk A/S /-B-			DKK	7 700	-	-1 050	6 650	981 880.04	2.60
Omv Ag			EUR	10 700	-	-10 700	-	-	0.00
Osb Grp Rg			GBP	125 947	-	-	125 947	704 481.25	1.87
Puma Se			EUR	11 750	-	-	11 750	647 660.00	1.72
Qiagen N.V.			EUR	10 800	-	-	10 800	444 312.00	1.18
Reckitt Benckiser Group Plc			GBP	13 600	-	-	13 600	936 944.16	2.48
Roche Holding Ag /Genussschein			CHF	4 500	750	-2 550	2 700	756 559.96	2.01
Sap Se			EUR	8 700	-	-8 700	-	-	0.00
Schneider Electric Se			EUR	-	8 000	-	8 000	1 331 680.00	3.53
Shell Rg Registered Shs			GBP	-	40 500	-	40 500	1 105 541.37	2.93
Sig Combibloc Group Ag			CHF	-	36 440	-	36 440	921 394.86	2.44
Sika Ltd			CHF	3 580	-	-	3 580	937 855.68	2.49
Straumann Hldg N			CHF	-	2 340	-	2 340	347 980.70	0.92
Stroeer Akt			EUR	6 100	-	-	6 100	271 450.00	0.72
Swiss Life Holding /Nam			CHF	2 200	-	-700	1 500	803 739.31	2.13
Ucb			EUR	9 200	-	-	9 200	747 040.00	1.98
Univ Mu Gr Br Rg			EUR	39 000	5 690	-	44 690	909 441.50	2.41
Upm-Kymmene Corp			EUR	27 500	-	-27 500	-	-	0.00

JSS Sustainable Equity - Europe (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Vinci			EUR	14 000	-	-7 080	6 920	736 149.60	1.95
Weir Group Plc			GBP	43 000	-	-	43 000	879 900.05	2.33
								37 578 327.06	99.61
Total transferable securities listed on an official stock exchange								37 578 327.06	99.61
TOTAL SECURITIES PORTFOLIO INVESTMENTS								37 578 327.06	99.61
Liquidities and deposits								235 333.26	0.62
Other liabilities								-88 526.40	-0.23
TOTAL NET ASSETS								37 725 133.92	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.

JSS Sustainable Equity - Global Climate 2035

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Abbott Laboratories Inc			USD	-	9 666	-	9 666	965 891.22	1.10
Allianz Se /Nam.Vinkuliert			EUR	8 781	409	-925	8 265	1 762 098.00	2.00
Ally Financial Inc			USD	48 748	2 270	-51 018	-	-	0.00
Alphabet Inc -A-			USD	1 555	30 518	-3 788	28 285	3 103 313.02	3.53
American Water Works Co Inc			USD	12 023	560	-1 267	11 316	1 480 622.36	1.68
Ameriprise Financ. /Wh.I			USD	-	3 765	-66	3 699	1 126 177.67	1.28
Apple Inc			USD	-	6 948	-478	6 470	1 150 307.88	1.31
Applied Materials Inc			USD	11 968	-	-11 968	-	-	0.00
Aptiv Plc			USD	13 659	-	-13 659	-	-	0.00
Arch Capital Gp Ltd Bermuda			USD	44 057	2 051	-5 847	40 261	2 762 177.68	3.14
Arista Networks Inc			USD	14 804	689	-1 559	13 934	2 069 792.89	2.35
Asm International Reg Nv			EUR	-	4 349	-377	3 972	1 542 526.20	1.75
Astrazeneca Plc			GBP	-	12 533	-	12 533	1 646 836.50	1.87
Autodesk Inc.			USD	4 885	227	-5 112	-	-	0.00
Avery Dennison Corp			USD	-	8 959	-617	8 342	1 313 616.50	1.49
Bristol Myers Squibb Co			USD	32 027	1 118	-33 145	-	-	0.00
Cadence Design Systems			USD	19 471	907	-8 170	12 208	2 624 216.46	2.98
Carrier Global Corporation			USD	49 280	2 294	-5 191	46 383	2 113 381.24	2.40
Cme Group Inc			USD	4 902	228	-5 130	-	-	0.00
Coca-Cola Co.			USD	-	39 847	-695	39 152	2 161 075.56	2.46
Colgate-Palmolive Co.			USD	28 948	1 348	-3 049	27 247	1 924 022.80	2.19
Danaher Corp			USD	8 264	299	-4 470	4 093	900 384.97	1.02
Dong Energy A/S			DKK	10 219	-	-10 219	-	-	0.00
Dsm-Firmenich Ltd			EUR	-	8 823	-	8 823	870 124.26	0.99
Edwards Lifesciences			USD	-	13 664	-13 664	-	-	0.00
Eisai Co.Ltd			JPY	20 300	8 700	-2 573	26 427	1 629 652.75	1.85
Estee Lauder Co -A-			USD	6 547	305	-6 852	-	-	0.00
Ferguson Newco Plc			USD	-	10 581	-	10 581	1 525 661.88	1.74
Flextronics Intl Ltd			USD	111 605	5 196	-33 830	82 971	2 102 033.40	2.39
Fortive Corp			USD	30 631	1 426	-3 227	28 830	1 975 819.52	2.25
Gilead Sciences Inc.			USD	-	19 227	-336	18 891	1 334 490.71	1.52
Global Payments Inc			USD	-	17 821	-17 821	-	-	0.00
Globus Medical Inc -A-			USD	19 736	919	-20 655	-	-	0.00
Hera Spa			EUR	467 475	-	-467 475	-	-	0.00
Hologic Inc			USD	-	13 197	-230	12 967	962 362.96	1.09
Home Depot Inc.			USD	-	6 154	-6 154	-	-	0.00
Hydro One Ltd			CAD	-	33 392	-2 299	31 093	815 195.55	0.93
Infineon Technologies /Nam.			EUR	57 506	2 678	-6 058	54 126	2 045 150.91	2.33
Kilroy Realty Corporation			USD	23 694	-	-23 694	-	-	0.00
Kingspan Group Plc			EUR	19 825	-	-19 825	-	-	0.00
Koninklijke Dsm Nv			EUR	9 210	429	-9 639	-	-	0.00
Lkq			USD	38 050	1 772	-4 007	35 815	1 912 868.97	2.18
Lowe S Companies Inc.			USD	10 207	8 668	-10 358	8 517	1 761 949.50	2.00
Mastercard Inc. Shs-A-			USD	5 149	240	-542	4 847	1 747 319.07	1.99
Microsoft Corp			USD	17 393	810	-1 912	16 291	5 085 001.96	5.78
Motorola Soltn /Ex-Distr			USD	9 523	443	-1 003	8 963	2 409 412.14	2.74
National Grid Plc			GBP	-	97 831	-8 475	89 356	1 083 443.28	1.23
Nexon Co Ltd			JPY	32 980	-	-32 980	-	-	0.00
Nike Inc -B-			USD	-	13 339	-919	12 420	1 256 457.75	1.43
Nordea Bank Abp			SEK	188 649	8 785	-19 874	177 560	1 767 422.04	2.01
Nvidia Corp.			USD	3 588	170	-3 758	-	-	0.00
Owens Corning Inc			USD	18 844	877	-1 985	17 736	2 121 492.21	2.41
Pnc Financial Services Gp			USD	12 803	596	-1 349	12 050	1 391 106.78	1.58
Power Integrations Inc			USD	17 138	9 718	-1 960	24 896	2 160 315.60	2.46
Reckitt Benckiser Group Plc			GBP	20 285	945	-2 137	19 093	1 315 373.16	1.50

JSS Sustainable Equity - Global Climate 2035 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Reinsurance Grp America Inc			USD	11 572	539	-1 219	10 892	1 384 611.81	1.57
Schneider Electric Se			EUR	19 491	907	-2 059	18 339	3 052 709.94	3.47
Sealed Air Corp (New)			USD	55 545	1 800	-20 952	36 393	1 334 298.81	1.52
Servicenow Inc			USD	-	2 349	-2 349	-	-	0.00
Shimano Inc.			JPY	10 063	4 211	-1 165	13 109	1 991 859.21	2.27
Smith And Nephew Plc			GBP	96 385	-	-96 385	-	-	0.00
Solaredge Technologies Inc			USD	3 091	144	-326	2 909	717 384.46	0.82
Stantec Inc			CAD	64 742	3 017	-8 878	58 881	3 527 559.65	4.01
Tesla Mtrs			USD	1 926	4 059	-547	5 438	1 304 771.09	1.48
Tetra Tech Inc.			USD	7 569	352	-798	7 123	1 069 037.60	1.22
T-Mobile Us Inc			USD	-	10 383	-10 383	-	-	0.00
Ucb			EUR	16 010	6 066	-1 687	20 389	1 655 586.80	1.88
Unicharm Corp			JPY	41 200	2 000	-4 372	38 828	1 315 133.56	1.50
Unitedhealth Group Inc			USD	4 979	232	-5 211	-	-	0.00
Vertex Pharmaceuticals			USD	-	3 949	-342	3 607	1 163 464.13	1.32
Vestas Wind Br/Rg			DKK	37 125	1 731	-3 912	34 944	851 597.89	0.97
Workday Inc - Class A			USD	-	9 260	-162	9 098	1 883 727.97	2.14
								87 170 838.27	99.12
Total transferable securities listed on an official stock exchange								87 170 838.27	99.12
TOTAL SECURITIES PORTFOLIO INVESTMENTS								87 170 838.27	99.12
Liquidities and deposits								806 258.86	0.92
Other liabilities								-30 625.65	-0.04
TOTAL NET ASSETS								87 946 471.48	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.

JSS Sustainable Equity - Real Estate Global

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Ado Properties S.A. /Reit			EUR	32 058	6 307	-38 365	-	-	0.00
Alexandria Real Estate Eq.			USD	10 541	4 224	-6 186	8 579	892 420.45	2.94
American Tower Corp			USD	2 741	539	-	3 280	583 064.34	1.92
Avalonbay Communities Inc.			USD	4 101	807	-	4 908	851 454.78	2.81
Boston Properties			USD	9 426	1 854	-	11 280	595 430.98	1.96
Camden Property Tr./Benef.Int.			USD	6 937	2 065	-	9 002	898 302.24	2.96
City Developments Ltd			SGD	188 500	90 400	-93 500	185 400	843 808.77	2.78
Ck Asset Hldgs			HKD	131 000	25 500	-32 500	124 000	629 444.96	2.08
Cofinimmo Sa			EUR	-	4 547	-	4 547	312 833.60	1.03
Crown Castle International Shs			USD	3 748	2 007	-	5 755	601 030.89	1.98
Ctp Br Rg			EUR	113 132	31 136	-10 817	133 451	1 588 066.90	5.24
Derwent London Plc Reit			GBP	19 685	19 038	-	38 723	925 045.80	3.05
Equinix Inc /Reit			USD	2 450	481	-1 541	1 390	998 786.98	3.29
Equity Residential Sbi			USD	12 742	2 506	-	15 248	922 007.85	3.04
Essex Property Trust			USD	2 967	823	-	3 790	813 929.42	2.69
Gecina /Act.Nom.			EUR	9 005	1 772	-10 777	-	-	0.00
Goodman Group			AUD	116 558	21 816	-5 608	132 766	1 625 756.24	5.36
Healthpeak Properties Inc /Reit			USD	41 523	18 184	-	59 707	1 100 009.81	3.63
Hysan Development Co			HKD	-	370 000	-	370 000	827 438.94	2.73
Kilroy Realty Corporation			USD	16 574	4 798	-	21 372	589 444.07	1.94
Leg Immobilien			EUR	14 614	6 770	-	21 384	1 125 653.76	3.71
Life Storage Inc /Reit			USD	10 664	2 098	-9 006	3 756	457 743.13	1.51
Mid-America Apartment Commun.			USD	6 113	1 202	-	7 315	1 018 199.73	3.36
Mitsubishi Estate Co.			JPY	79 200	35 300	-15 300	99 200	1 075 746.75	3.55
Mitsui Fudosan Co			JPY	55 000	27 800	-10 400	72 400	1 313 356.95	4.33
Prologis Inc			USD	23 166	4 388	-4 369	23 185	2 606 028.00	8.59
Public Storage			USD	2 566	504	-	3 070	821 330.52	2.71
Segro Plc /Reit			GBP	58 285	70 716	-	129 001	1 077 535.16	3.55
Sino Land Co Ltd			HKD	478 000	94 000	-	572 000	644 271.11	2.13
The Link Reit			HKD	113 300	49 540	-	162 840	828 507.98	2.73
Unite Group Plc /Reit			GBP	-	40 556	-	40 556	411 163.68	1.36
Vonovia Se /Namen			EUR	55 480	23 121	-10 303	68 298	1 222 192.71	4.03
Welltower Inc /Reit			USD	6 601	1 298	-	7 899	585 655.46	1.93
								28 785 661.96	94.92
Total transferable securities listed on an official stock exchange								28 785 661.96	94.92
Other transferable securities									
Shares									
Bgp Holdings			AUD	2 133 352	-	-2 133 352	-	-	0.00
								-	0.00

JSS Sustainable Equity - Real Estate Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Bonds									
Right The Link 21.03.23 /Sous	0.000		HKD	-	27 140	-27 140	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								28 785 661.96	94.92
Liquidities and deposits								1 562 414.48	5.15
Other liabilities								-21 136.04	-0.07
TOTAL NET ASSETS								30 326 940.40	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.

JSS Sustainable Equity - USA

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Abbott Laboratories Inc			USD	-	37 800	-	37 800	4 120 956.00	2.28
Activision Blizzard Inc			USD	23 148	22 707	-4 549	41 306	3 482 095.80	1.92
Ally Financial Inc			USD	68 437	1 395	-69 832	-	-	0.00
Alphabet Inc -C-			USD	4 203	89 914	-19 663	74 454	9 006 700.38	4.98
Amazon Com Inc			USD	45 760	6 169	-11 394	40 535	5 284 142.60	2.92
American Tower Corp			USD	20 416	2 039	-9 052	13 403	2 599 377.82	1.44
Ameriprise Financ. /Wh.I			USD	-	11 186	-1 542	9 644	3 203 351.04	1.77
Apple Inc			USD	67 388	9 081	-16 796	59 673	11 574 771.81	6.39
Applied Materials Inc			USD	32 493	14 256	-9 185	37 564	5 429 500.56	3.00
Aptiv Plc			USD	23 820	-	-23 820	-	-	0.00
Arch Capital Gp Ltd Bermuda			USD	113 373	12 192	-49 084	76 481	5 724 602.85	3.16
Arista Networks Inc			USD	29 096	5 624	-7 603	27 117	4 394 581.02	2.43
Avantor Inc			USD	94 812	1 932	-96 744	-	-	0.00
Avery Dennison Corp			USD	-	12 784	-12 784	-	-	0.00
Biogen Inc			USD	-	13 281	-2 580	10 701	3 048 179.85	1.68
Booking Holdings Inc			USD	-	1 085	-34	1 051	2 838 046.83	1.57
Bristol Myers Squibb Co			USD	54 270	1 106	-55 376	-	-	0.00
Cadence Design Systems			USD	30 783	4 149	-7 668	27 264	6 393 953.28	3.53
Calix Networks			USD	-	41 717	-575	41 142	2 053 397.22	1.13
Carrier Global Corporation			USD	111 012	14 962	-27 655	98 319	4 887 437.49	2.70
Cme Group Inc			USD	14 415	-	-14 415	-	-	0.00
Coca-Cola Co.			USD	-	78 161	-3 866	74 295	4 474 044.90	2.47
Colgate-Palmolive Co.			USD	45 110	6 080	-11 238	39 952	3 077 902.08	1.70
Conocophillips			USD	40 571	5 468	-10 108	35 931	3 722 810.91	2.06
Deere & Co.			USD	11 859	1 599	-2 955	10 503	4 255 710.57	2.35
Edwards Lifesciences			USD	32 290	658	-32 948	-	-	0.00
Estee Lauder Co -A-			USD	11 466	234	-11 700	-	-	0.00
Ferguson Newco Plc			USD	-	19 746	-	19 746	3 106 243.26	1.72
Flextronics Intl Ltd			USD	176 558	23 806	-43 923	156 441	4 324 029.24	2.39
Gilead Sciences Inc.			USD	-	41 475	-1 286	40 189	3 097 366.23	1.71
Global Payments Inc			USD	-	36 828	-6 088	30 740	3 028 504.80	1.67
Globus Medical Inc -A-			USD	46 449	947	-47 396	-	-	0.00
Hess Corp			USD	27 661	3 729	-6 891	24 499	3 330 639.05	1.84
Hologic Inc			USD	-	30 749	-953	29 796	2 412 582.12	1.33
Intra-Cellular Therapies Inc			USD	49 840	-	-49 840	-	-	0.00
Lilly (Eli) & Co			USD	8 000	1 078	-1 992	7 086	3 323 192.28	1.84
Lkq			USD	67 969	9 161	-16 933	60 197	3 507 679.19	1.94
Lowe S Companies Inc.			USD	17 793	2 399	-4 432	15 760	3 557 032.00	1.96
Mastercard Inc. Shs-A-			USD	16 851	1 450	-9 211	9 090	3 575 097.00	1.97
Microsoft Corp			USD	60 364	7 916	-22 169	46 111	15 702 639.94	8.67
Mondelez International Inc Wi			USD	67 851	9 144	-16 912	60 083	4 382 454.02	2.42
Motorola Soltn/Ex-Distr			USD	20 086	2 388	-7 151	15 323	4 493 929.44	2.48
Nike Inc B			USD	27 369	3 689	-6 817	24 241	2 675 479.17	1.48
Nvidia Corp.			USD	11 685	238	-11 923	-	-	0.00
Owens Corning Inc			USD	35 958	4 847	-8 958	31 847	4 156 033.50	2.30
Pnc Financial Services Gp			USD	39 522	5 326	-9 845	35 003	4 408 627.85	2.44
Power Integrations Inc			USD	36 430	21 010	-10 852	46 588	4 410 485.96	2.44
Reinsurance Grp America Inc			USD	22 042	2 971	-5 491	19 522	2 707 506.18	1.50
Sealed Air Corp (New)			USD	93 974	10 085	-37 798	66 261	2 650 440.00	1.46
Tesla Mtrs			USD	3 395	13 819	-17 214	-	-	0.00
T-Mobile Us Inc			USD	29 301	597	-29 898	-	-	0.00
United Rentals Inc.			USD	9 716	198	-9 914	-	-	0.00
Unitedhealth Group Inc			USD	8 336	1 124	-2 077	7 383	3 548 565.12	1.96

JSS Sustainable Equity - USA (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Vertex Pharmaceuticals			USD	14 117	1 350	-6 596	8 871	3 121 793.61	1.72
Workday Inc - Class A			USD	-	19 782	-2 181	17 601	3 975 889.89	2.20
								179 067 772.86	98.92
Total transferable securities listed on an official stock exchange								179 067 772.86	98.92
TOTAL SECURITIES PORTFOLIO INVESTMENTS								179 067 772.86	98.92
Liquidities and deposits								2 019 925.17	1.12
Other liabilities								-60 301.30	-0.04
TOTAL NET ASSETS								181 027 396.73	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.

JSS Sustainable Multi Asset - Global Opportunities

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
3I Group Plc			GBP	-	19 409	-	19 409	440 700.92	0.22
3M Co			USD	1 407	4 959	-3 609	2 757	252 931.37	0.13
A.P. Moeller - Maersk A/S B			DKK	-	41	-41	-	-	0.00
Accenture Plc			USD	674	2 469	-2 538	605	171 119.07	0.09
Acciona Sa /Esp 167			EUR	-	1 766	-1 766	-	-	0.00
Activision Blizzard Inc			USD	-	12 370	-4 178	8 192	632 984.05	0.32
Adecco Group Sa /Act.Nom.			CHF	8 093	8 915	-8 093	8 915	266 976.12	0.14
Adobe Systems			USD	477	914	-959	432	193 623.90	0.10
Advance Auto Parts Inc			USD	-	4 695	-512	4 183	269 537.03	0.14
Aecom			USD	-	5 517	-5 517	-	-	0.00
Aegon Nv			EUR	58 627	-	-58 627	-	-	0.00
Aercap Holdings Nv			USD	6 182	4 785	-6 182	4 785	278 591.38	0.14
Aflac Inc.			USD	8 665	-	-8 665	-	-	0.00
Agilent Technologies			USD	-	2 421	-2 421	-	-	0.00
Aib Group Plc			EUR	-	111 270	-	111 270	428 389.50	0.22
Air Liquide			EUR	-	5 120	-4 013	1 107	181 769.40	0.09
Ajinomoto Co. Inc			JPY	-	11 500	-11 500	-	-	0.00
Akamai Technologies Inc			USD	-	5 152	-5 152	-	-	0.00
Allegion Plc			USD	1 781	2 152	-3 933	-	-	0.00
Allstate Corp			USD	-	723	-723	-	-	0.00
Ally Financial Inc			USD	7 230	10 015	-7 230	10 015	247 942.39	0.13
Alnylam Pharmaceuticals Inc			USD	-	2 447	-	2 447	426 015.75	0.22
Alphabet Inc -A-			USD	88	6 278	-1 076	5 290	580 396.88	0.30
Alphabet Inc -C-			USD	86	5 176	-3 757	1 505	166 874.29	0.08
Amc Entert -A- /Pfd			USD	-	29 187	-29 187	-	-	0.00
Amc Entertainment Holdings Inc			USD	39 535	14 618	-54 153	-	-	0.00
Amcor – Registered Shs			USD	38 332	-	-38 332	-	-	0.00
American Express Co.			USD	3 063	-	-3 063	-	-	0.00
American Water Works Co Inc			USD	1 318	1 387	-2 705	-	-	0.00
Ametek Inc			USD	-	6 219	-4 969	1 250	185 472.04	0.09
Amgen Inc			USD	-	3 314	-3 314	-	-	0.00
Amphenol Corporation -A-			USD	7 218	954	-8 172	-	-	0.00
Analog Devices Inc			USD	3 095	-	-3 095	-	-	0.00
Annaly Cap /Reit			USD	-	17 722	-3 310	14 412	264 330.08	0.13
Annaly Capital Management Inc			USD	46 819	-	-46 819	-	-	0.00
Anthem Inc			USD	620	1 265	-1 285	600	244 339.14	0.12
Anz Banking Group			AUD	-	6 118	-6 118	-	-	0.00
Aon Plc -A-			USD	-	2 854	-2 254	600	189 844.18	0.10
Apple Inc			USD	4 865	1 234	-5 058	1 041	185 080.45	0.09
Applied Materials Inc			USD	-	4 411	-912	3 499	463 561.37	0.24
Aramark Holdings Corp			USD	-	12 904	-12 904	-	-	0.00
Arc Resources Ltd			CAD	-	36 136	-21 103	15 033	183 999.02	0.09
Arch Capital Gp Ltd Bermuda			USD	4 460	21 026	-16 185	9 301	638 111.69	0.32
Archer-Daniels Midland Co			USD	-	8 105	-4 178	3 927	271 974.45	0.14
Argen-X N.V.			EUR	-	2 016	-844	1 172	416 528.80	0.21
Arista Networks Inc			USD	4 954	2 899	-4 954	2 899	430 625.06	0.22
Aristocrat Leisure Limited			AUD	8 358	14 948	-23 306	-	-	0.00
Arrow Electronics Inc.			USD	6 635	2 194	-6 635	2 194	288 035.40	0.15
Asahi Glass Co. Ltd			JPY	7 900	-	-7 900	-	-	0.00
Asml Holding Nv			EUR	-	696	-434	262	173 706.00	0.09
Assurant Inc			USD	-	540	-540	-	-	0.00
Astrazeneca Plc			GBP	-	6 092	-2 846	3 246	426 524.48	0.22
At & T			USD	14 666	41 224	-37 309	18 581	271 647.07	0.14
Atlas Copco Rg-A			SEK	18 068	23 793	-41 861	-	-	0.00
Atlas Copco Rg-B			SEK	-	39 220	-24 335	14 885	169 574.38	0.09

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Atmos Energy Corp			USD	-	7 695	-3 582	4 113	438 594.34	0.22
Auto Trader Group Plc			GBP	28 488	49 661	-53 417	24 732	175 919.57	0.09
Automatic Data Proces.			USD	2 305	538	-1 973	870	175 267.92	0.09
Avalonbay Communities Inc.			USD	1 009	1 912	-1 881	1 040	180 422.36	0.09
Avantor Inc			USD	-	4 152	-4 152	-	-	0.00
Avery Dennison Corp			USD	1 138	3 173	-4 311	-	-	0.00
Axon Enterprise			USD	-	2 437	-	2 437	435 845.50	0.22
Baker Hughes A Ge Company			USD	13 721	17 544	-15 341	15 924	461 372.72	0.23
Baloise Holding /Namen			CHF	-	602	-602	-	-	0.00
Bank Of Montreal			CAD	4 687	147	-4 834	-	-	0.00
Bank Of Ny Mellon Corp Shs			USD	6 690	6 613	-6 690	6 613	269 854.04	0.14
Barratt Devel.Plc			GBP	48 695	4 777	-53 472	-	-	0.00
Barry Callebaut Ag /Nam.			CHF	-	433	-204	229	405 181.94	0.21
Bath&Body Works Rg			USD	-	9 945	-2 450	7 495	257 619.16	0.13
Bausch Health Rg Registered Shs			CAD	-	12 772	-12 772	-	-	0.00
Bco Bilbao Viz.Argentaria/Nam.			EUR	57 533	40 689	-57 533	40 689	286 125.05	0.15
Becton Dickinson & Co.			USD	-	2 103	-2 103	-	-	0.00
Beiersdorf A.G.			EUR	-	3 654	-	3 654	443 047.50	0.23
Best Buy Co Inc.			USD	3 957	3 860	-3 957	3 860	289 942.25	0.15
Biogen Inc			USD	1 542	-	-1 542	-	-	0.00
Biomarin Pharmaceutical Inc			USD	6 608	-	-6 608	-	-	0.00
Black Knight Holdco Corp			USD	-	8 479	-8 479	-	-	0.00
Blackrock Inc			USD	-	691	-	691	437 743.12	0.22
Blackstone Group Inc Npv Cl A			USD	4 312	-	-4 312	-	-	0.00
Bmw Ag /Vorzug.			EUR	-	5 061	-2 396	2 665	277 693.00	0.14
Bmw-Bayer.Motorenwerke			EUR	3 510	2 504	-3 510	2 504	281 750.08	0.14
Boc Hong Kong Holdings Ltd			HKD	-	92 000	-	92 000	257 715.00	0.13
Booking Holdings Inc			USD	-	345	-94	251	621 249.16	0.32
Bouygues			EUR	-	13 086	-13 086	-	-	0.00
Brdrdg Fncl Solutions /Wh.Iss.			USD	-	3 052	-3 052	-	-	0.00
Bristol Myers Squibb Co			USD	4 048	4 829	-4 573	4 304	252 283.04	0.13
Broadcom Inc			USD	902	724	-1 394	232	184 458.08	0.09
Brookfield Asset Mgmt -A-/Ltd			USD	-	7 800	-7 800	-	-	0.00
Brown & Brown Inc			USD	-	12 425	-5 041	7 384	465 916.19	0.24
Brwn-Frman Corp. B /Non-Vot			USD	3 137	4 086	-7 223	-	-	0.00
Bunge Ltd			USD	-	3 870	-807	3 063	264 889.14	0.13
Bunzl Plc			GBP	14 901	8 631	-23 532	-	-	0.00
Burberry Group Plc			GBP	-	14 176	-7 188	6 988	172 635.11	0.09
Bureau Veritas			EUR	-	15 863	-15 863	-	-	0.00
C.H.Robinson Worldwide Inc			USD	-	3 223	-3 223	-	-	0.00
Cable One Inc			USD	398	55	-453	-	-	0.00
Cadence Design Systems			USD	4 458	1 422	-5 060	820	176 266.18	0.09
Camden Property Tr./Benef.Int.			USD	5 072	2 087	-5 408	1 751	174 730.86	0.09
Campbell Soup Co.			USD	6 594	6 734	-13 328	-	-	0.00
Canad.Imper.Bk Of Commerce			CAD	-	6 620	-	6 620	259 358.62	0.13
Canadian T.Corp A N-Vot.			CAD	2 256	-	-2 256	-	-	0.00
Canon Inc.			JPY	20 300	20 200	-40 500	-	-	0.00
Capcom Co Ltd			JPY	8 000	18 100	-14 700	11 400	411 718.93	0.21
Capgemini Se			EUR	2 681	-	-2 681	-	-	0.00
Carlsberg As B			DKK	2 476	-	-2 476	-	-	0.00
Cbre Group -A-			USD	2 562	3 698	-6 260	-	-	0.00
Centene Corp. De			USD	9 919	4 548	-10 214	4 253	262 937.53	0.13
Check Point Software Techno			USD	4 006	4 989	-7 476	1 519	174 900.81	0.09
Chubb Ltd			USD	2 419	2 002	-4 421	-	-	0.00
Cigna Corporation			USD	1 182	3 547	-3 629	1 100	282 914.76	0.14
Cincinnati Financial Corp			USD	1 610	2 160	-3 770	-	-	0.00
Cisco Systems Inc.			USD	6 803	16 307	-13 693	9 417	446 595.40	0.23
Citizens Financial Group Inc			USD	7 628	10 170	-7 628	10 170	243 110.54	0.12
Citrix Systems Inc			USD	-	941	-941	-	-	0.00
Ck Asset Hldgs			HKD	-	14 500	-14 500	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Clarivate Rg Shs			USD	-	35 284	-	35 284	308 209.46	0.16
Clorox Co			USD	-	2 919	-	2 919	425 515.82	0.22
Cme Group Inc			USD	2 548	2 601	-5 149	-	-	0.00
Cms Energy Corp.			USD	-	7 653	-7 653	-	-	0.00
Coca-Cola Co.			USD	-	7 103	-7 103	-	-	0.00
Coca-Cola Europ Prntr			USD	5 752	7 420	-5 752	7 420	438 194.87	0.22
Coca-Cola Hbc			GBP	-	15 898	-	15 898	434 435.91	0.22
Cognex Corp			USD	4 247	4 512	-8 759	-	-	0.00
Cognizant Technology Sol A			USD	4 185	7 384	-7 136	4 433	265 248.62	0.13
Colgate-Palmolive Co.			USD	2 626	9 367	-9 515	2 478	174 981.78	0.09
Comcast Corp/-A-			USD	7 273	19 231	-7 273	19 231	732 399.68	0.37
Commerzbank Akt Nach Kap			EUR	-	27 430	-	27 430	278 414.50	0.14
Compass Group Plc			GBP	-	18 650	-18 650	-	-	0.00
Conocophillips			USD	1 684	9 683	-9 526	1 841	174 835.94	0.09
Consolidated Edison Inc			USD	5 247	1 386	-1 500	5 133	425 319.16	0.22
Copart Inc			USD	1 776	7 416	-1 701	7 491	626 264.08	0.32
Corning Inc.			USD	-	14 463	-14 463	-	-	0.00
Costco Wholesale Corp			USD	1 533	976	-2 141	368	181 598.39	0.09
Covestro Ag - Usd Equiv.			EUR	6 680	-	-6 680	-	-	0.00
Credit Agricole Sa. Paris			EUR	28 945	24 206	-28 945	24 206	263 167.63	0.13
Croda International Plc			GBP	6 061	5 453	-11 514	-	-	0.00
Crown Castle International Shs			USD	1 111	1 352	-2 463	-	-	0.00
Crown Holdings Inc			USD	-	3 583	-3 583	-	-	0.00
Cummins Inc			USD	1 440	2 664	-2 806	1 298	291 675.23	0.15
Cyberagent Inc			JPY	28 900	-	-28 900	-	-	0.00
Cyber-Ark Software Ltd			USD	-	2 362	-2 362	-	-	0.00
Daito Trust Construct.			JPY	3 600	4 700	-6 400	1 900	175 736.63	0.09
Danone.			EUR	-	6 970	-6 970	-	-	0.00
Darling Ingred — Shs			USD	-	4 412	-	4 412	257 966.53	0.13
Datadog Inc			USD	4 782	545	-5 327	-	-	0.00
Davita Inc — Shs			USD	3 252	2 862	-3 252	2 862	263 561.08	0.13
Deere & Co.			USD	1 405	-	-1 405	-	-	0.00
Dell Technologies Inc			USD	16 163	7 532	-17 716	5 979	296 538.67	0.15
Deutsche Boerse Ag /Nam.			EUR	3 140	504	-3 644	-	-	0.00
Dexcom Inc			USD	6 700	-	-6 700	-	-	0.00
Diageo Plc			GBP	11 234	9 868	-21 102	-	-	0.00
Dollar Tree Inc			USD	3 191	-	-3 191	-	-	0.00
Duke Realty Corp			USD	3 980	2 582	-6 562	-	-	0.00
E.On - Namen Akt.			EUR	-	38 837	-	38 837	453 616.16	0.23
Ebay Inc			USD	6 526	10 611	-6 526	10 611	434 652.24	0.22
Ecolab Inc.			USD	-	2 633	-2 633	-	-	0.00
Edenred			EUR	-	9 303	-9 303	-	-	0.00
Edwards Lifesciences			USD	5 313	5 469	-8 574	2 208	190 908.01	0.10
Eisai Co.Ltd			JPY	-	6 800	-	6 800	419 330.18	0.21
Elanco Animal Health Inc			USD	-	36 741	-6 088	30 653	282 648.19	0.14
Electronic Arts			USD	1 466	8 255	-4 556	5 165	614 024.29	0.31
Element Fleet Management Corp			CAD	-	30 797	-	30 797	430 489.80	0.22
Elisa Corporation A			EUR	12 763	3 102	-12 500	3 365	164 683.10	0.08
Emerson Electric Co.			USD	2 310	7 583	-9 893	-	-	0.00
Enphase Energy Inc Shs			USD	-	1 228	-1 228	-	-	0.00
Equinix Inc /Reit			USD	-	870	-	870	625 140.06	0.32
Equinor Asa			NOK	13 759	-	-13 759	-	-	0.00
Ericsson Tel. B			SEK	37 327	57 974	-40 994	54 307	269 178.36	0.14
Erste Group Bank Ag			EUR	9 644	8 444	-9 644	8 444	270 967.96	0.14
Essential Util Rg			USD	-	10 624	-10 624	-	-	0.00
Essex Property Trust			USD	730	798	-1 528	-	-	0.00
Essilor International			EUR	3 206	-	-3 206	-	-	0.00
Eversource Energy			USD	-	5 345	-5 345	-	-	0.00
Exact Sciences Corp			USD	-	5 618	-	5 618	483 529.06	0.25
Expeditors Intl Wash.			USD	1 904	3 439	-3 690	1 653	183 526.94	0.09

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Experian Plc			GBP	-	13 387	-8 167	5 220	183 582.01	0.09
Extra Space Storage Inc			USD	1 148	2 381	-3 529	-	-	0.00
Facebook Inc -A-			USD	1 056	1 162	-2 218	-	-	0.00
Factset Research System Inc			USD	528	787	-843	472	173 333.46	0.09
Fair Isaac Corp			USD	-	2 073	-1 477	596	442 061.56	0.22
Fast Retailing Co Ltd			JPY	-	1 900	-	1 900	442 444.23	0.23
Fastenal			USD	13 162	4 192	-13 951	3 403	183 999.06	0.09
Fidelity Natl Inform Serv			USD	-	1 007	-1 007	-	-	0.00
Fifth Third Bancorp			USD	-	10 891	-	10 891	261 643.55	0.13
First Solar Inc			USD	-	2 278	-	2 278	396 906.53	0.20
Firstservice – Registered Shs			CAD	-	3 473	-2 198	1 275	180 184.00	0.09
Fiserv Inc.			USD	3 087	3 514	-6 601	-	-	0.00
Fleetcor Technologies Inc			USD	-	449	-449	-	-	0.00
Fortescue Metals Group Ltd			AUD	53 045	37 847	-34 850	56 042	758 396.56	0.39
Fortinet			USD	-	11 737	-2 058	9 679	670 610.09	0.34
Fortune Brands Home & Security			USD	4 369	4 395	-4 369	4 395	289 844.41	0.15
Franklin Resources Inc.			USD	11 508	-	-11 508	-	-	0.00
Fresenius Se & Co Kgaa			EUR	-	3 595	-3 595	-	-	0.00
Gallagher+Co Arthur J.			USD	-	2 114	-2 114	-	-	0.00
Galp Energia Sgps Sa -B- Shrs			EUR	-	30 648	-30 648	-	-	0.00
Garmin			USD	1 954	12 077	-12 261	1 770	169 196.43	0.09
Gartner Inc. *Opa*			USD	1 933	1 496	-2 064	1 365	438 288.86	0.22
Geberit Ag/Namen-Aktien			CHF	379	593	-972	-	-	0.00
General Mills Inc			USD	-	9 703	-4 134	5 569	391 514.48	0.20
Getlink Se			EUR	-	20 309	-20 309	-	-	0.00
Gildan Activewear			CAD	6 492	11 764	-18 256	-	-	0.00
Gilead Sciences Inc.			USD	4 957	8 589	-9 917	3 629	256 358.41	0.13
Givaudan Sa /Reg.			CHF	58	60	-118	-	-	0.00
Glaxosmithkline Plc			GBP	23 667	-	-23 667	-	-	0.00
Godaddy Inc			USD	-	6 497	-6 497	-	-	0.00
Graco Inc			USD	-	8 264	-	8 264	654 075.53	0.33
Great West Lifeco Inc			CAD	-	15 746	-15 746	-	-	0.00
Gsk Plc			GBP	-	48 141	-48 141	-	-	0.00
H.K.Exchanges And Clearing Ltd			HKD	-	13 500	-8 700	4 800	165 731.07	0.08
Haleon Rg			GBP	-	21 832	-21 832	-	-	0.00
Hankyu Hanshin Holdings Inc			JPY	-	15 200	-15 200	-	-	0.00
Hargreaves Lansdown Plc			GBP	-	41 415	-41 415	-	-	0.00
Hasbro Inc.			USD	-	7 323	-7 323	-	-	0.00
Hca Healthcare Inc			USD	-	3 122	-374	2 748	764 402.42	0.39
Henkel Ag & Co. Kgaa			EUR	-	6 650	-6 650	-	-	0.00
Henry Jack & Associates Inc.			USD	3 848	3 461	-6 075	1 234	189 262.35	0.10
Henry Schein Inc.			USD	3 662	4 353	-8 015	-	-	0.00
Hermes International			EUR	174	317	-173	318	632 820.00	0.32
Hess Corp			USD	4 003	4 692	-5 171	3 524	439 127.22	0.22
Hewlett Packard Ent Co			USD	20 211	43 146	-44 812	18 545	285 569.20	0.15
Hilton Inc			USD	3 593	-	-3 593	-	-	0.00
Hologic Inc			USD	10 790	5 958	-10 790	5 958	442 180.81	0.22
Home Depot Inc.			USD	685	2 248	-2 296	637	181 372.76	0.09
Honda Motor Co.Ltd			JPY	-	13 000	-3 500	9 500	261 526.47	0.13
Hongkong Land Hlds Ltd Reg			USD	-	65 600	-	65 600	234 500.46	0.12
Horizon Pharma Shs			USD	-	1 138	-1 138	-	-	0.00
Hormel Foods Corporation			USD	-	9 416	-9 416	-	-	0.00
Hp Inc			USD	7 877	9 667	-8 293	9 251	260 401.66	0.13
Hsbc Holdings Plc			GBP	-	59 882	-59 882	-	-	0.00
Humana Inc.			USD	-	2 405	-958	1 447	593 031.26	0.30
Huntington Bancshares Inc			USD	-	25 953	-	25 953	256 437.53	0.13
Ia Financial Corporation Inc			CAD	5 883	-	-5 883	-	-	0.00
Iberdrola Sa			EUR	-	37 226	-37 226	-	-	0.00
Ibm			USD	2 171	3 213	-3 250	2 134	261 732.85	0.13
Idex Corp			USD	1 068	3 396	-3 563	901	177 772.01	0.09

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Illinois Tool Works			USD	-	3 664	-2 842	822	188 479.85	0.10
Imcd B.V.			EUR	3 441	92	-3 533	-	-	0.00
Incyte Corporation			USD	-	6 918	-6 918	-	-	0.00
Inditex			EUR	8 698	11 614	-14 811	5 501	195 065.46	0.10
Infineon Technologies /Nam.			EUR	-	12 325	-	12 325	465 700.13	0.24
Inpex Corp			JPY	-	33 000	-7 500	25 500	258 415.89	0.13
Insulet Corp			USD	-	1 676	-	1 676	442 949.44	0.23
Insurance Australia Group Ltd			AUD	-	134 170	-134 170	-	-	0.00
Intact Fin			CAD	1 389	1 931	-3 320	-	-	0.00
Intel Corp.			USD	7 122	481	-7 603	-	-	0.00
Intercont Exch			USD	-	4 362	-	4 362	452 112.70	0.23
International Paper Co			USD	6 527	-	-6 527	-	-	0.00
Interpublic Group			USD	16 347	12 597	-16 763	12 181	430 745.17	0.22
Intertek Group Plc			GBP	3 601	13 181	-13 223	3 559	176 883.53	0.09
Intesa Sanpaolo Spa			EUR	-	310 354	-	310 354	744 849.60	0.38
Intuit			USD	-	1 094	-	1 094	459 449.92	0.23
Intuitive Surgical Inc			USD	-	1 509	-	1 509	472 949.09	0.24
Invesco Ltd			USD	16 232	18 521	-16 232	18 521	285 369.40	0.15
Iron Mountain Reit Inc /Reit			USD	-	6 826	-6 826	-	-	0.00
J.Sainsbury Plc			GBP	-	34 574	-34 574	-	-	0.00
Japan Exchange Group Inc			JPY	-	28 000	-	28 000	445 336.02	0.23
Japan Post Holdings Co..Ltd.			JPY	-	60 100	-60 100	-	-	0.00
Jazz Pharmaceuticals Plc			USD	-	2 761	-559	2 202	250 212.59	0.13
Johnson & Johnson			USD	-	5 019	-5 019	-	-	0.00
Juniper Networks Inc.			USD	16 728	13 605	-30 333	-	-	0.00
Kellogg Co			USD	7 488	10 998	-18 486	-	-	0.00
Keycorp			USD	15 722	27 493	-15 722	27 493	232 846.31	0.12
Keyera			CAD	18 377	5 690	-3 860	20 207	427 608.52	0.22
Keysight Technologies Inc			USD	-	1 904	-1 904	-	-	0.00
Kimberly Clark Corp			USD	-	6 316	-1 470	4 846	613 234.43	0.31
Kingfisher Plc			GBP	95 576	-	-95 576	-	-	0.00
Kla Tencor Corporation			USD	1 407	1 028	-1 407	1 028	457 012.43	0.23
Kone Oyj -B-			EUR	4 009	6 289	-10 298	-	-	0.00
Koninklijke Ahold Delhaize N.V.			EUR	-	3 617	-3 617	-	-	0.00
Kroger Co.			USD	-	14 752	-8 597	6 155	265 155.82	0.13
Kuehne +Nagel International			CHF	811	2 400	-2 558	653	177 088.10	0.09
Kyocera Corp			JPY	-	17 300	-17 300	-	-	0.00
L Oreal			EUR	593	504	-1 097	-	-	0.00
La Francaise Des Jeux Saem			EUR	-	21 662	-16 837	4 825	173 893.00	0.09
Laboratory Corp Of Amer.Hld			USD	1 263	1 303	-1 263	1 303	288 224.56	0.15
Lam Research Corp			USD	-	202	-202	-	-	0.00
Lawson Inc			JPY	9 300	-	-9 300	-	-	0.00
Lennox International Inc.			USD	-	3 362	-1 783	1 579	471 919.83	0.24
Liberty Global Plc -A-			USD	12 785	18 435	-13 806	17 414	269 110.94	0.14
Liberty Global Plc -C-			USD	12 249	17 506	-13 208	16 547	269 514.38	0.14
Liberty Media Corp			USD	-	21 943	-11 928	10 015	301 184.37	0.15
Liberty Media Corp			USD	-	22 033	-12 011	10 022	300 660.00	0.15
Lilly (Eli) & Co			USD	662	882	-479	1 065	457 803.57	0.23
Lincoln National Corp.			USD	5 458	-	-5 458	-	-	0.00
Linde Plc			EUR	-	2 974	-2 974	-	-	0.00
Linde Plc			EUR	-	2 821	-992	1 829	639 235.50	0.33
Linde Plc			USD	-	992	-992	-	-	0.00
Lkq			USD	5 858	14 622	-6 458	14 022	748 911.04	0.38
Lloyds Banking Group Plc			GBP	540 460	501 107	-540 460	501 107	254 540.98	0.13
Loews Corp			USD	-	8 355	-8 355	-	-	0.00
Lowe S Companies Inc.			USD	3 697	1 360	-5 057	-	-	0.00
Lpl Investment Holdings Inc			USD	-	1 495	-1 495	-	-	0.00
Lse Group			GBP	-	4 990	-4 990	-	-	0.00
Lululemon Athletica Inc			USD	2 363	1 152	-1 710	1 805	626 207.61	0.32
Lumen Tech Rg			USD	69 768	5 632	-75 400	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Lvmh Act.			EUR	318	669	-238	749	646 387.00	0.33
M Bishi Hc Rg Shs			JPY	-	161 600	-161 600	-	-	0.00
Manulife Financial Corp			CAD	16 448	14 673	-16 448	14 673	254 499.27	0.13
Markel Corp.			USD	-	673	-327	346	438 662.03	0.22
Marketaxess Holding Inc			USD	727	1 075	-1 133	669	160 302.46	0.08
Marsh & Mc-Lennan Cos Inc			USD	4 560	1 211	-2 033	3 738	644 402.42	0.33
Martin Marietta Materials Inc.			USD	-	1 281	-1 281	-	-	0.00
Marubeni Corp.			JPY	47 400	7 700	-55 100	-	-	0.00
Masco Corp.			USD	9 045	5 906	-9 460	5 491	288 793.38	0.15
Mastercard Inc. Shs-A-			USD	573	2 000	-2 069	504	181 689.46	0.09
Mcdonald S Holdings Co (Japan)			JPY	5 500	21 100	-26 600	-	-	0.00
Medibank Private Ltd			AUD	91 843	557 052	-368 683	280 212	601 797.78	0.31
Medical Properties Trust Inc			USD	-	41 529	-7 271	34 258	290 769.09	0.15
Medtronic Holdings Limited			USD	-	5 042	-5 042	-	-	0.00
Merck			USD	9 137	3 526	-12 663	-	-	0.00
Merck Kgaa			EUR	2 782	-	-2 782	-	-	0.00
Metlife Inc			USD	4 633	11 263	-10 560	5 336	276 484.03	0.14
Metso Rg Registered Shs			EUR	-	41 331	-	41 331	456 500.90	0.23
Mettler Toledo Intl Inc.			USD	153	201	-354	-	-	0.00
Microchip Technology Inc.			USD	-	7 422	-1 320	6 102	501 079.91	0.25
Micron Technology Inc			USD	4 381	-	-4 381	-	-	0.00
Microsoft Corp			USD	758	1 789	-581	1 966	613 658.70	0.31
Mid-America Apartment Commun.			USD	1 162	2 092	-2 003	1 251	174 130.94	0.09
Mitsubishi Corp			JPY	-	9 400	-2 800	6 600	290 054.38	0.15
Mitsubishi Electric Corp			JPY	-	33 900	-	33 900	435 768.37	0.22
Mitsui & Co Ltd			JPY	-	14 000	-	14 000	480 405.34	0.24
Mohawk Industries			USD	2 193	3 049	-2 319	2 923	276 385.59	0.14
Molina Healthcare Inc			USD	-	975	-975	-	-	0.00
Molson Coors Registered Shs B			USD	15 128	-	-15 128	-	-	0.00
Moncler S.P.A.			EUR	4 246	6 156	-7 624	2 778	175 958.52	0.09
Mondelez International Inc Wi			USD	-	12 709	-6 367	6 342	424 001.36	0.22
Monolithic Power Systems Inc			USD	-	2 049	-2 049	-	-	0.00
Moody S Corp			USD	714	2 112	-1 385	1 441	459 270.87	0.23
Motorola Soltn /Ex-Distr			USD	2 328	1 414	-2 076	1 666	447 850.12	0.23
Msci Inc -A-			USD	463	662	-731	394	169 477.78	0.09
Natwest Grp Rg			GBP	-	205 771	-119 833	85 938	241 147.13	0.12
Nestle / Act Nom			CHF	4 421	3 727	-8 148	-	-	0.00
Netapp Inc			USD	-	4 780	-4 780	-	-	0.00
Neurocrine Biosciences Inc			USD	-	2 956	-2 956	-	-	0.00
Ngk Insulators Ltd			JPY	20 800	22 800	-20 800	22 800	247 826.60	0.13
Nike Inc B			USD	1 674	2 812	-2 738	1 748	176 834.79	0.09
Nintendo Co.Ltd			JPY	-	11 000	-6 600	4 400	182 543.12	0.09
Nippon Express H Rg			JPY	-	6 500	-1 600	4 900	251 824.38	0.13
Nippon Tel&Tel			JPY	17 400	1 100	-18 500	-	-	0.00
Nissin Foods Holdings Co Ltd			JPY	-	6 900	-6 900	-	-	0.00
Nitto Denko Corp			JPY	-	8 400	-8 400	-	-	0.00
Nortonlifelock Rg			USD	12 640	15 710	-12 640	15 710	267 113.20	0.14
Novartis Ag Basel/Nam.			CHF	3 514	9 949	-8 697	4 766	439 459.45	0.22
Novavax – Registered Shs			USD	6 521	-	-6 521	-	-	0.00
Novo Nordisk A/S /-B-			DKK	6 279	2 830	-4 877	4 232	624 859.60	0.32
Nutrien Ltd			CAD	-	6 128	-969	5 159	279 486.67	0.14
Nvidia Corp.			USD	-	1 198	-	1 198	464 507.75	0.24
Nxp Semiconductor			USD	-	2 095	-539	1 556	291 917.58	0.15
Omnicom Group Inc			USD	7 123	-	-7 123	-	-	0.00
Omv Ag			EUR	5 216	-	-5 216	-	-	0.00
On Semiconductor Corp			USD	12 626	6 308	-13 509	5 425	470 299.27	0.24
Oneok Inc (New)			USD	7 473	2 791	-2 245	8 019	453 650.49	0.23
Ono Pharmaceutical Co			JPY	-	13 600	-13 600	-	-	0.00
Open Text Corp			CAD	-	2 832	-2 832	-	-	0.00
Oracle Corp			USD	-	5 529	-1 081	4 448	485 529.17	0.25

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Orange			EUR	-	8 157	-8 157	-	-	0.00
Orion Corp (New)- Shs-B-			EUR	-	8 743	-8 743	-	-	0.00
Otis Worldwide Corporation			USD	2 755	8 569	-9 123	2 201	179 570.13	0.09
Owens Corning Inc			USD	3 179	2 490	-3 179	2 490	297 841.43	0.15
Paccar Inc.			USD	-	21 434	-11 152	10 282	788 349.50	0.40
Palo Alto Networks Inc			USD	-	4 146	-1 978	2 168	507 741.23	0.26
Paychex Inc.			USD	1 631	6 391	-6 313	1 709	175 239.07	0.09
Paycom Software Inc			USD	-	1 659	-1 017	642	189 033.99	0.10
Pentair Plc			USD	6 062	-	-6 062	-	-	0.00
Pepsico Inc			USD	1 214	4 132	-4 322	1 024	173 845.35	0.09
Pernod-Ricard			EUR	-	1 853	-1 853	-	-	0.00
Phoenix Group Holdings Plc			GBP	-	123 134	-123 134	-	-	0.00
Pnc Financial Services Gp			USD	-	2 287	-	2 287	264 021.68	0.13
Pool Corp			USD	1 771	1 732	-2 926	577	198 136.83	0.10
Power Corp.Canada			CAD	-	17 803	-17 803	-	-	0.00
Ppg Industries Inc.			USD	-	3 375	-	3 375	458 764.89	0.23
Principal Financial Group Inc			USD	-	4 436	-4 436	-	-	0.00
Procter & Gamble Co.			USD	1 407	4 950	-5 071	1 286	178 861.26	0.09
Progressive Corp			USD	-	2 625	-2 625	-	-	0.00
Prologis Inc			USD	3 985	2 744	-6 729	-	-	0.00
Prudential Financial Inc			USD	-	3 403	-	3 403	275 172.01	0.14
Ptc Inc Shs			USD	-	3 512	-3 512	-	-	0.00
Public Storage			USD	625	2 022	-2 647	-	-	0.00
Qbe Insurance Group			AUD	58 206	-	-58 206	-	-	0.00
Qiagen N.V.			EUR	-	9 980	-9 980	-	-	0.00
Qorvo Inc			USD	-	930	-930	-	-	0.00
Qualcomm Inc.			USD	3 642	3 156	-4 354	2 444	266 667.06	0.14
Quest Diagnostics Inc.			USD	6 001	2 469	-8 470	-	-	0.00
Rational Ag. Landsberg Am Lech			EUR	311	566	-877	-	-	0.00
Rb Global Inc Shs			CAD	-	7 962	-4 500	3 462	190 645.91	0.10
Rea Group Ltd			AUD	-	4 833	-2 763	2 070	180 641.97	0.09
Realty Income Corp			USD	-	7 413	-7 413	-	-	0.00
Reckitt Benckiser Group Plc			GBP	-	4 727	-4 727	-	-	0.00
Recruit Holdings Co.Ltd.			JPY	-	16 100	-10 200	5 900	170 728.00	0.09
Regeneron Pharma. Inc.			USD	-	538	-538	-	-	0.00
Regions Financial Corp			USD	37 579	15 649	-37 579	15 649	255 605.11	0.13
Relx Plc			GBP	7 389	19 999	-21 485	5 903	180 293.55	0.09
Remy Cointreau Sa			EUR	2 745	79	-2 824	-	-	0.00
Renesas Electronics Corp			JPY	-	36 100	-9 500	26 600	455 710.33	0.23
Repsol Sa			EUR	30 294	-	-30 294	-	-	0.00
Republic Services Inc.			USD	-	3 380	-3 380	-	-	0.00
Right Anz Banking 15.08.22			AUD	-	407	-407	-	-	0.00
Ritchie Brothers Auctioneers			CAD	-	7 962	-7 962	-	-	0.00
Robert Half Intl Inc.			USD	5 613	6 776	-5 648	6 741	464 764.45	0.24
Roche Holding Ag /Bearer			CHF	1 377	885	-2 262	-	-	0.00
Roche Holding Ag /Genussschein			CHF	-	2 850	-2 264	586	164 201.53	0.08
Rockwool International A/S B			DKK	-	1 114	-	1 114	263 765.84	0.13
Rollins Inc			USD	5 822	4 841	-10 663	-	-	0.00
Roper Technologies Inc			USD	1 207	787	-1 994	-	-	0.00
Royal Bank Of Scotland Group			GBP	180 114	-	-180 114	-	-	0.00
Sa D Ieteren Nv			EUR	-	2 089	-2 089	-	-	0.00
Sage Grp			GBP	-	42 989	-42 989	-	-	0.00
Saint-Gobain			EUR	-	6 836	-2 041	4 795	267 225.35	0.14
Salesforce -- Registered Shs			USD	-	2 211	-	2 211	428 135.53	0.22
Sampo Plc -A-			EUR	-	8 275	-8 275	-	-	0.00
Sanofi			EUR	-	4 974	-4 974	-	-	0.00
Sap Se			EUR	-	4 389	-4 389	-	-	0.00
Sba Communications Corp/Reit			USD	600	2 623	-2 388	835	177 378.19	0.09
Scentre Group /Reit			AUD	-	157 042	-	157 042	253 911.80	0.13
Seagate Hldgs Rg			USD	-	1 618	-1 618	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Sealed Air Corp (New)			USD	8 080	-	-8 080	-	-	0.00
Seb Sa			EUR	-	5 298	-5 298	-	-	0.00
Secom Ltd			JPY	-	6 900	-6 900	-	-	0.00
Seiko Epson Corp			JPY	-	6 600	-6 600	-	-	0.00
Sempra Energy			USD	3 156	-	-3 156	-	-	0.00
Sensata Tec			USD	6 308	6 582	-6 308	6 582	271 424.55	0.14
Shell Rg Registered Shs			EUR	-	16 170	-	16 170	446 211.15	0.23
Shimano Inc.			JPY	1 200	2 100	-2 200	1 100	167 140.52	0.08
Shionogi & Co Ltd			JPY	9 700	700	-10 400	-	-	0.00
Siemens Ag /Nam.			EUR	-	2 775	-	2 775	423 298.50	0.22
Sino Land Co Ltd			HKD	216 000	-	-216 000	-	-	0.00
Sirius Xm Holdings Inc			USD	32 860	205 294	-159 209	78 945	327 791.80	0.17
Sitc International Holdings			HKD	54 000	76 000	-130 000	-	-	0.00
Skyworks Solutions Inc			USD	2 854	2 689	-2 854	2 689	272 818.89	0.14
Smiths Group Plc			GBP	-	21 561	-21 561	-	-	0.00
Snam Az			EUR	-	83 288	-83 288	-	-	0.00
Snap-On Inc			USD	2 314	1 744	-4 058	-	-	0.00
Softbank Corp.			JPY	-	44 400	-44 400	-	-	0.00
Solaredge Technologies Inc			USD	-	2 989	-1 371	1 618	399 012.74	0.20
Solvay Sa			EUR	-	4 280	-	4 280	437 844.00	0.22
Sonic Healthcare			AUD	12 163	-	-12 163	-	-	0.00
Spirax-Sarco Engineering Plc			GBP	1 550	1 588	-3 138	-	-	0.00
Standard Chartered Plc			GBP	-	13 474	-13 474	-	-	0.00
Start Today			JPY	10 500	16 200	-17 700	9 000	169 569.38	0.09
State Street Corp			USD	4 246	3 950	-4 246	3 950	264 950.50	0.13
Ste Gen.Paris -A-			EUR	11 504	11 682	-11 504	11 682	278 031.60	0.14
Stora Enso Ab /-R-			EUR	27 023	2 005	-29 028	-	-	0.00
Sumitomo Electric Industries			JPY	-	29 800	-29 800	-	-	0.00
Swiss Life Holding /Nam			CHF	919	-	-919	-	-	0.00
Swisscom /Nam.			CHF	-	673	-373	300	171 443.89	0.09
Synchrony Financial			USD	8 524	8 554	-8 524	8 554	265 950.21	0.14
Synopsys Inc.			USD	2 195	901	-1 628	1 468	585 867.90	0.30
Sysco Corp.			USD	6 071	250	-6 321	-	-	0.00
T Rowe Price Group Inc.			USD	1 639	3 022	-2 962	1 699	174 447.28	0.09
Taisei Corp.			JPY	9 900	-	-9 900	-	-	0.00
Takeda Pharmaceutical Co Ltd			JPY	-	16 900	-16 900	-	-	0.00
Target Corp			USD	1 325	1 235	-2 560	-	-	0.00
Taylor Wimpey Plc			GBP	188 954	208 266	-204 667	192 553	230 553.92	0.12
Te Connectivity /Reg Shs			USD	2 337	6 893	-9 230	-	-	0.00
Telefonica Sa			EUR	63 112	4 391	-67 503	-	-	0.00
Tesco Rg			GBP	-	152 771	-152 771	-	-	0.00
Tesla Mtrs			USD	1 009	4 158	-4 286	881	211 383.47	0.11
Texas Instruments Inc			USD	1 197	7 334	-7 456	1 075	177 379.93	0.09
The Swatch Group Ag			CHF	1 222	967	-1 222	967	258 675.68	0.13
Thomson Reuters Corp			CAD	2 064	1 524	-3 588	-	-	0.00
Tjx Companies Inc			USD	-	11 617	-3 174	8 443	656 170.46	0.33
T-Mobile Us Inc			USD	3 728	3 591	-3 728	3 591	457 185.98	0.23
Tmx Group Ltd			CAD	-	3 929	-3 929	-	-	0.00
Tobu Railway Co.Ltd			JPY	-	19 800	-19 800	-	-	0.00
Tokio Marine Holdings Inc			JPY	9 100	12 900	-22 000	-	-	0.00
Toro Co			USD	-	4 306	-4 306	-	-	0.00
Toromont Industries Ltd			CAD	2 364	4 120	-6 484	-	-	0.00
Total Sa			EUR	-	8 548	-8 548	-	-	0.00
Toyota Tsusho Corp.			JPY	-	6 100	-	6 100	276 165.53	0.14
Tractor Supply Co			USD	2 569	3 879	-3 325	3 123	632 901.28	0.32
Travelers Companies Inc *Opr*			USD	2 893	4 658	-4 861	2 690	428 180.93	0.22
Trend Micro Inc..Tokyo			JPY	3 800	3 300	-7 100	-	-	0.00
Truist Finl Rg			USD	6 235	8 810	-6 235	8 810	245 081.12	0.12
Ubs Group Ag			CHF	-	19 311	-5 104	14 207	263 380.27	0.13
Ultra Beauty Inc			USD	-	2 486	-925	1 561	673 326.12	0.34

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Unilever Plc			EUR	-	8 184	-8 184	-	-	0.00
United Rentals Inc.			USD	-	782	-	782	319 229.46	0.16
Unitedhealth Group Inc			USD	1 039	857	-1 896	-	-	0.00
Univ Mu Gr Br Rg			EUR	-	21 813	-12 489	9 324	189 743.40	0.10
Upm-Kymmene Corp			EUR	-	9 450	-9 450	-	-	0.00
Uss Co Ltd Tokai			JPY	39 800	15 600	-44 000	11 400	171 917.05	0.09
Veeva Systems Inc			USD	-	2 564	-1 598	966	175 075.33	0.09
Venture Corporation Ltd			SGD	-	26 000	-	26 000	259 030.59	0.13
Verbund Ag/-A-			EUR	5 033	204	-5 237	-	-	0.00
Verisign Inc			USD	1 131	3 437	-3 738	830	171 911.18	0.09
Verisk Anlytcs			USD	4 123	809	-4 081	851	176 307.54	0.09
Verizon Communications Inc			USD	6 003	19 457	-17 287	8 173	278 601.16	0.14
Vertex Pharmaceuticals			USD	-	2 908	-932	1 976	637 373.20	0.32
Vf Corp			USD	-	2 082	-2 082	-	-	0.00
Viacombcs Inc Cl-B			USD	10 145	843	-10 988	-	-	0.00
Vici Properties Inc Reit			USD	-	13 523	-13 523	-	-	0.00
Vifor Pharma 2L N			CHF	-	551	-551	-	-	0.00
Visa Inc -A			USD	984	3 339	-1 441	2 882	627 330.30	0.32
Vmware Inc			USD	2 372	3 708	-2 664	3 416	449 903.79	0.23
Vodafone Group Plc			GBP	-	364 060	-69 080	294 980	254 266.17	0.13
Walgreens Boots Alliance Inc			USD	7 210	9 061	-7 210	9 061	236 615.85	0.12
Waste Management Inc			USD	1 300	3 984	-5 284	-	-	0.00
Waters Corporation			USD	1 508	141	-1 649	-	-	0.00
Webster Financial (Conn)			USD	-	7 518	-	7 518	260 132.45	0.13
Wec Energy Group Inc.			USD	-	3 546	-3 546	-	-	0.00
Welltower Inc /Reit			USD	-	1 132	-1 132	-	-	0.00
West Fraser Timber Co			CAD	8 981	-	-8 981	-	-	0.00
West Pharmaceutical Services			USD	1 633	1 856	-2 941	548	192 111.42	0.10
Western Digital Corp.			USD	5 140	-	-5 140	-	-	0.00
Western Union Company			USD	17 253	24 170	-41 423	-	-	0.00
Westrock Co			USD	-	2 091	-2 091	-	-	0.00
Weyerhaeuser Co			USD	-	15 299	-8 764	6 535	200 722.14	0.10
Whirlpool Corp.			USD	1 791	-	-1 791	-	-	0.00
Willis Towers Wats Npv			USD	-	2 004	-2 004	-	-	0.00
Wix.Com Ltd			USD	-	6 154	-	6 154	441 328.10	0.22
Wolters Kluwer Nv			EUR	2 158	6 911	-7 503	1 566	182 125.80	0.09
Woodside Petrole Rg			AUD	-	14 263	-14 263	-	-	0.00
Wp Carey Inc Reit			USD	-	11 811	-5 140	6 671	413 100.60	0.21
Ww Grainger Inc			USD	1 426	674	-1 127	973	703 297.96	0.36
Yakult Honsha			JPY	9 500	-	-9 500	-	-	0.00
Yokogawa Electric Corp			JPY	-	19 000	-19 000	-	-	0.00
Yum Brands Shs			USD	-	6 936	-5 535	1 401	177 918.01	0.09
Zoetis Inc -A-			USD	-	2 906	-2 906	-	-	0.00
Zurich Insurance Group /Nam			CHF	-	936	-936	-	-	0.00
								89 582 809.30	45.56

Bonds

1St Am Fin 4.6% 14-15.11.24	4.600	15.11.24	USD	-	1 100 000	-	1 100 000	984 277.78	0.50
3M Co 0.95% 15-15.05.23	0.950	15.05.23	EUR	-	1 370 000	-1 370 000	-	-	0.00
Ab Inbev 4% 13-24.09.25 Emtn	4.000	24.09.25	GBP	-	1 200 000	-	1 200 000	1 333 644.98	0.68
Apcb Fin	4.500	06.03.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Affil Mngrs 3.5% 15-01.08.25	3.500	01.08.25	USD	-	1 100 000	-	1 100 000	953 735.12	0.49
Alibaba Grp 3.6% 15-28.11.24	3.600	28.11.24	USD	-	1 100 000	-	1 100 000	976 907.35	0.50
Amadeus It 2.50% 20-20.05.24	2.500	20.05.24	EUR	-	1 000 000	-	1 000 000	985 034.00	0.50
Anz Nz Intl 1.125% 18-20.03.25	1.125	20.03.25	EUR	-	1 440 000	-1 440 000	-	-	0.00
Arcelik	0.000	03.04.23	USD	1 300 000	-	-1 300 000	-	-	0.00
Ashtead Cap 4.25% 19-01.11.29	4.250	01.11.29	USD	1 100 000	-	-	1 100 000	915 563.53	0.47
Auchan 2.875% 20-29.01.26	2.875	29.01.26	EUR	-	1 500 000	-	1 500 000	1 430 187.00	0.73
Aus 1.5% Notes 21.06.31 1.75%	1.500	21.06.31	AUD	-	32 700 000	-10 000 000	22 700 000	8 068 244.20	4.10
Australia 1.25% 19-21.05.32	1.250	21.05.32	AUD	14 100 000	3 300 000	-17 400 000	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Australia 3.25% 13-21.04.25	3.250	21.04.25	AUD	-	6 100 000	-6 100 000	-	-	0.00
Avery Denn 1.25% 17-03.03.25	1.250	03.03.25	EUR	-	1 470 000	-	1 470 000	1 390 017.27	0.71
Axtel 6.375% 17-14.11.24	6.375	14.11.24	USD	1 100 000	-	-1 100 000	-	-	0.00
Azr Pwr Slr 5.65% 19-24.12.24 Regs	5.650	24.12.24	USD	1 460 000	-	-1 460 000	-	-	0.00
Baidu Inc 4.375% 18-14.05.24	4.375	14.05.24	USD	-	1 100 000	-	1 100 000	994 425.97	0.51
Banco Bvacs 4.875% 15-21.04.25	4.875	21.04.25	USD	1 440 000	-	-1 440 000	-	-	0.00
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	690 000	-	-690 000	-	-	0.00
Bank Mandiri 3.75% 19-11.04.24	3.750	11.04.24	USD	1 490 000	-	-	1 490 000	1 342 666.10	0.68
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Barry Calbt 2.375% 16-24.05.24	2.375	24.05.24	EUR	-	1 380 000	-	1 380 000	1 358 463.72	0.69
Bbva 5% 12-26.08.22	5.000	26.08.22	USD	1 600 000	-	-1 600 000	-	-	0.00
Bco Sab 0.625% 19-07.11.25	0.625	07.11.25	EUR	-	1 000 000	-	1 000 000	945 804.00	0.48
Bdo Unibk 2.95% 17-06.03.23 Regs	2.950	06.03.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Bfcm 1.25% 20-05.12.25	1.250	05.12.25	GBP	-	1 300 000	-	1 300 000	1 330 641.14	0.68
Bg Energy 5.125% 10-01.12.25	5.125	01.12.25	GBP	-	1 200 000	-	1 200 000	1 362 490.51	0.69
Bgeo Group 6% 16-26.07.23	6.000	26.07.23	USD	1 440 000	-	-1 440 000	-	-	0.00
Bk Leumi 3.275% 20-29.01.31	3.275	29.01.31	USD	1 700 000	-	-1 700 000	-	-	0.00
Bk Scotia 3.45% 22-11.04.25	3.450	11.04.25	USD	-	1 100 000	-	1 100 000	970 963.62	0.49
Bk Tabungan 4.2% 23.01.25	4.200	23.01.25	USD	1 477 000	-	-1 477 000	-	-	0.00
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	1 510 000	-	-1 510 000	-	-	0.00
Caixabank 1.625% 22-13.04.26	1.625	13.04.26	EUR	-	1 000 000	-	1 000 000	945 006.00	0.48
Cbq Finance 5% 18-24.05.23	5.000	24.05.23	USD	1 570 000	-	-1 570 000	-	-	0.00
Cdbl Fundin 3% 17-24.04.23 Regs	3.000	24.04.23	USD	1 700 000	-	-1 700 000	-	-	0.00
China Overs 4.25% 18-26.04.23	4.250	26.04.23	USD	1 620 000	-	-1 620 000	-	-	0.00
Cibc 0.375% 19-03.05.24	0.375	03.05.24	EUR	-	1 430 000	-	1 430 000	1 386 369.27	0.71
Comzkb 1.125% 17-19.09.25	1.125	19.09.25	EUR	-	1 100 000	-	1 100 000	1 016 684.90	0.52
Delta Lloyd 4.375% 14-Perp	4.375	31.12.99	EUR	-	1 360 000	-1 360 000	-	-	0.00
Deutschland 1.80% 22-15.08.53	1.800	15.08.53	EUR	-	5 700 000	-	5 700 000	4 981 800.00	2.53
Dxc Tech 1.75% 18-15.01.26	1.750	15.01.26	EUR	-	1 500 000	-	1 500 000	1 391 992.50	0.71
Ebay 3.6% 17-05.06.27	3.600	05.06.27	USD	1 300 000	-	-	1 300 000	1 127 075.55	0.57
Eib 4.25% 20-19.06.24	4.250	19.06.24	MXN	-	20 000 000	-	20 000 000	1 007 946.86	0.51
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	1 760 000	-	-	1 760 000	1 064 361.75	0.54
Falabella 3.75% 13-30.04.23	3.750	30.04.23	USD	1 630 000	-	-1 630 000	-	-	0.00
Fiserv 2.25% 19-01.07.25	2.250	01.07.25	GBP	-	1 200 000	-	1 200 000	1 283 628.28	0.65
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	1 340 000	-	-1 340 000	-	-	0.00
Glbl Ports 6.5% 16-22.09.23	6.500	22.09.23	USD	1 350 000	-	-1 350 000	-	-	0.00
Goodman Aus 1.375% 17-27.09.25	1.375	27.09.25	EUR	-	1 500 000	-	1 500 000	1 385 550.00	0.70
Gpi 4.0% 20-15.08.28	4.000	15.08.28	USD	1 200 000	-	-1 200 000	-	-	0.00
Haitong Int 3.375% 19-19.07.24	3.375	19.07.24	USD	1 700 000	-	-	1 700 000	1 503 576.27	0.76
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	1 100 000	-	-1 100 000	-	-	0.00
Hkt Capital 3.625% 15-02.04.25	3.625	02.04.25	USD	-	1 600 000	-	1 600 000	1 412 405.69	0.72
Hsbc Hldg 3.95% 18-18.05.24	3.950	18.05.24	USD	-	1 600 000	-1 600 000	-	-	0.00
Ing Groep 3% 19-18.02.26	3.000	18.02.26	GBP	-	1 300 000	-	1 300 000	1 377 605.38	0.70
Ing Groep 3.95% 17-29.03.27	3.950	29.03.27	USD	1 100 000	-	-1 100 000	-	-	0.00
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Janus Cap 4.875% 15-01.08.25	4.875	01.08.25	USD	-	1 100 000	-	1 100 000	992 204.27	0.50
Japfa Comfd 5.375% 21-23.03.26	5.375	23.03.26	USD	2 100 000	-	-2 100 000	-	-	0.00
Jnj 0.65% 16-20.05.24	0.650	20.05.24	EUR	-	1 420 000	-	1 420 000	1 381 936.90	0.70
Johnson&Johns 5.5% 07-06.11.24	5.500	06.11.24	GBP	-	1 100 000	-	1 100 000	1 275 261.17	0.65
Jsl Europe 5.20% 21-26.01.31	5.200	26.01.31	USD	1 800 000	-	-1 800 000	-	-	0.00
Kellogg Co 1% 16-17.05.24	1.000	17.05.24	EUR	-	1 420 000	-	1 420 000	1 385 317.92	0.70
Keysight 4.55% 15-30.10.24	4.550	30.10.24	USD	-	1 000 000	-	1 000 000	901 358.42	0.46
Kpn 5.625% 09-30.09.24	5.625	30.09.24	EUR	-	1 310 000	-	1 310 000	1 337 274.20	0.68
Lab Corp 3.6% 15-01.02.25	3.600	01.02.25	USD	-	1 000 000	-1 000 000	-	-	0.00
Lab Corp 3.6% 17-01.09.27	3.600	01.09.27	USD	1 100 000	-	-1 100 000	-	-	0.00
Ldkr B-W 0.375% 19-24.05.24	0.375	24.05.24	EUR	-	1 000 000	-	1 000 000	968 249.00	0.49
Ldkr B-W 1.50% 20-03.02.25	1.500	03.02.25	GBP	-	1 300 000	-	1 300 000	1 391 197.05	0.71
Lennox Int 1.35% 20-01.08.25	1.350	01.08.25	USD	-	1 100 000	-	1 100 000	919 659.91	0.47
Lenovo Grp 3.421% 20-02.11.30	3.421	02.11.30	USD	1 700 000	-	-	1 700 000	1 314 149.86	0.67
Lg Chem 3.25% 19-15.10.24	3.250	15.10.24	USD	-	1 600 000	-	1 600 000	1 418 816.62	0.72

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Lg Chem 3.625% 19-15.04.29	3.625	15.04.29	USD	1 400 000	-	-1 400 000	-	-	0.00
Lkq Italia 3.875% 16-01.04.24	3.875	01.04.24	EUR	-	1 360 000	-	1 360 000	1 356 193.36	0.69
Lundin Ener 2.0% 21-15.07.26	2.000	15.07.26	USD	1 200 000	-	-	1 200 000	987 956.14	0.50
Marb Bond 3.95% 21-29.01.31	3.950	29.01.31	USD	-	2 500 000	-2 500 000	-	-	0.00
Mastercard 2.0% 19-03.03.25	2.000	03.03.25	USD	-	1 200 000	-	1 200 000	1 045 909.90	0.53
Moh 4.375% 20-15.06.28	4.375	15.06.28	USD	1 100 000	-	-1 100 000	-	-	0.00
Molnycke H 1.75% 15-28.02.24	1.750	28.02.24	EUR	-	1 000 000	-	1 000 000	983 878.00	0.50
Motorola Sol. 7.5% 95-15.05.25	7.500	15.05.25	USD	-	1 000 000	-	1 000 000	937 786.71	0.48
Natwest 4.269% 19-22.03.25	4.269	22.03.25	USD	-	1 100 000	-	1 100 000	990 569.07	0.50
Natwest Mar 0.125% 21-12.11.25	0.125	12.11.25	EUR	-	1 100 000	-	1 100 000	996 616.50	0.51
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	1 400 000	-	-1 400 000	-	-	0.00
Nibc Bk Nv 0.875% 19-08.07.25	0.875	08.07.25	EUR	-	1 500 000	-	1 500 000	1 370 126.36	0.70
P&G 1.125% 15-02.11.23	1.125	02.11.23	EUR	-	1 400 000	-	1 400 000	1 388 118.20	0.71
Regions Fin 2.25% 20-18.05.25	2.250	18.05.25	USD	-	1 400 000	-1 400 000	-	-	0.00
Rizal Co C 4.125% 18-16.03.23	4.125	16.03.23	USD	1 610 000	-	-1 610 000	-	-	0.00
Rural Elec 3.50% 19-12.12.24	3.500	12.12.24	USD	1 800 000	-	-	1 800 000	1 586 564.76	0.81
Santander	4.125	09.11.22	USD	1 600 000	-	-1 600 000	-	-	0.00
Schneid El 0.875% 15-11.03.25	0.875	11.03.25	EUR	-	1 400 000	-	1 400 000	1 339 667.00	0.68
Seb 0.25% 17-20.06.24	0.250	20.06.24	EUR	-	1 440 000	-	1 440 000	1 390 583.33	0.71
Signify N.V. 2.0% 20-11.05.24	2.000	11.05.24	EUR	-	1 400 000	-	1 400 000	1 373 414.00	0.70
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	1 580 000	-	-	1 580 000	1 444 881.76	0.73
Sk Hynix 3% 19-17.09.24	3.000	17.09.24	USD	-	2 000 000	-	2 000 000	1 760 054.39	0.90
Sunny Op 3.75% 18-23.01.23 Regs	3.750	23.01.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Svb Fin Grp 3.5% 15-29.01.25	3.500	29.01.25	USD	-	1 300 000	-1 300 000	-	-	0.00
Synchrony 4.375% 19-19.03.24	4.375	19.03.24	USD	-	1 100 000	-1 100 000	-	-	0.00
Tapestry Inc 4.25% 15-01.04.25	4.250	01.04.25	USD	-	1 000 000	-	1 000 000	892 689.21	0.45
Tele2 Ab 1.125% 18-15.05.24	1.125	15.05.24	EUR	-	1 000 000	-	1 000 000	974 665.00	0.50
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	1 350 000	-	-	1 350 000	1 198 661.06	0.61
Turk Telek 6.875% 19-28.02.25 Regs	6.875	28.02.25	USD	1 300 000	-	-1 300 000	-	-	0.00
Turkcell 5.8% 18-11.04.28 Regs	5.800	11.04.28	USD	1 650 000	-	-1 650 000	-	-	0.00
Tyco Elect 3.45% 14-01.08.24	3.450	01.08.24	USD	-	1 100 000	-	1 100 000	984 520.66	0.50
Verizon Com Frn 18-15.05.25	0.000	15.05.25	USD	-	1 100 000	-	1 100 000	1 016 913.60	0.52
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 600 000	-	-	1 600 000	1 390 988.98	0.71
Vmware Inc 4.50% 20-15.05.25	4.500	15.05.25	USD	-	1 100 000	-	1 100 000	987 762.48	0.50
Weibo 3.375% 20-08.07.30	3.375	08.07.30	USD	1 595 000	-	-1 595 000	-	-	0.00
Weichai Int 3.75% 17-Perp	3.750	31.12.99	USD	1 800 000	-	-1 800 000	-	-	0.00
Weyerhaeuser 6.95% 97-01.10.27	6.950	01.10.27	USD	900 000	-	-900 000	-	-	0.00
Xylem 1.95% 20-30.01.28	1.950	30.01.28	USD	1 500 000	-	-	1 500 000	1 206 704.23	0.61
								86 117 718.76	43.80
Investment Funds									
Jss In S Eq Td I10C		31.12.99	USD	25 337	-	-25 337	-	-	0.00
Jss In Sreq Sem Shs I Usd Acc Cap		31.12.99	USD	133 124	23 700	-	156 824	9 652 366.27	4.91
								9 652 366.27	4.91
Index options									
Euro Stoxx 50 Pr		15.12.23	EUR	-	-	-140	-140	-137 620.00	-0.07
Euro Stoxx 50 Pr		15.12.23	EUR	-	-	-140	-140	-20 440.00	-0.01
Euro Stoxx 50 Pr		15.12.23	EUR	-	140	-	140	130 760.00	0.07
Euro Stoxx 50 Pr		16.12.22	EUR	-	130	-130	-	-	0.00
Euro Stoxx 50 Pr		16.12.22	EUR	-	130	-130	-	-	0.00
Euro Stoxx 50 Pr		16.09.22	EUR	-	103	-103	-	-	0.00
Euro Stoxx 50 Pr		16.12.22	EUR	-	130	-130	-	-	0.00
Spx - S&P 500 Indices		15.12.23	USD	-	-	-110	-110	-1 508 845.10	-0.77
Spx - S&P 500 Indices		15.12.23	USD	-	110	-	110	731 989.00	0.37
Spx - S&P 500 Indices		15.12.23	USD	-	-	-110	-110	-144 179.65	-0.07
Spx - S&P 500 Indices		16.09.22	USD	-	62	-62	-	-	0.00
Spx - S&P 500 Indices		16.12.22	USD	-	87	-87	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Spx - S&P 500 Indices		16.12.22	USD	-	87	-87	-	-	0.00
Spx - S&P 500 Indices		16.12.22	USD	-	87	-87	-	-	0.00
								-948 335.75	-0.48
Treasury Bills									
Deutschland 0% 22-20.09.23 Tb		20.09.23	EUR	-	10 000 000	-10 000 000	-	-	0.00
Deutschland 0% 22-22.11.23 Tb		22.11.23	EUR	-	12 000 000	-12 000 000	-	-	0.00
Deutschland 0% 23-17.01.24 Tb		17.01.24	EUR	-	6 000 000	-6 000 000	-	-	0.00
Deutschland 0% 23-20.03.24 Tb		20.03.24	EUR	-	6 000 000	-6 000 000	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								184 404 558.58	93.79
Transferable securities dealt on another regulated market									
Bonds									
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	1 700 000	-	-1 700 000	-	-	0.00
China O&G 4.70% 21-30.06.26	4.700	30.06.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Gartner Inc 3.625% 21-15.06.29	3.625	15.06.29	USD	1 200 000	-	-1 200 000	-	-	0.00
Gas Lima 4.375% 13-1.04.23 Reg S	4.375	01.04.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Keycorp 3.878% 22-23.05.25	3.878	23.05.25	USD	-	1 100 000	-1 100 000	-	-	0.00
Movida 5.25% 21-08.02.31 Regs	5.250	08.02.31	USD	2 020 000	-	-2 020 000	-	-	0.00
Natl Bk 3.75% 22-09.06.25	3.750	09.06.25	USD	-	1 100 000	-	1 100 000	984 432.41	0.50
Promigas/Ga 3.75% 19-16.10.29 Regs	3.750	16.10.29	USD	1 500 000	-	-	1 500 000	1 166 534.05	0.60
Td Synnex 1.25% 22-09.08.24	1.250	09.08.24	USD	-	1 700 000	-	1 700 000	1 474 288.59	0.75
Teleflex 4.25% 20-01.06.28 Regs	4.250	01.06.28	USD	1 200 000	-	-1 200 000	-	-	0.00
Telekom Malay. 7.875% 95-25 Reg.S	7.875	01.08.25	USD	690 000	-	-	690 000	653 186.32	0.33
Truist Finl 1.125% 20-03.08.27	1.125	03.08.27	USD	1 200 000	-	-1 200 000	-	-	0.00
								4 278 441.37	2.18
Total transferable securities dealt on another regulated market								4 278 441.37	2.18
TOTAL SECURITIES PORTFOLIO INVESTMENTS								188 682 999.95	95.97
Liquidities and deposits								7 040 355.72	3.58
Other assets								891 589.03	0.45
TOTAL NET ASSETS								196 614 944.70	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.

JSS Sustainable Equity - Green Planet

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aalberts – Bearer Shs			EUR	138 851	15 546	-35 291	119 106	4 589 154.18	1.29
Acea			EUR	194 894	-	-194 894	-	-	0.00
Advanced Drainage Systems			USD	65 926	4 157	-13 280	56 803	5 923 964.56	1.66
Agilent Technologies			USD	58 404	3 770	-10 652	51 522	5 678 753.90	1.59
Aker Carbon Rg			NOK	606 625	-	-	606 625	728 669.28	0.20
American Water Works Co Inc			USD	66 114	11 190	-	77 304	10 114 707.61	2.84
Analog Devices Inc			USD	24 502	10 045	-	34 547	6 168 745.25	1.73
Arcadis N.V.			EUR	170 786	13 118	-4 668	179 236	6 861 154.08	1.93
Aurubis Ag			EUR	49 025	25 102	-13 510	60 617	4 760 859.18	1.34
Autodesk Inc.			USD	29 485	1 727	-7 614	23 598	4 425 652.41	1.24
Ballard Power Systems Inc			CAD	72 799	-	-72 799	-	-	0.00
Cadeler Rg			NOK	392 330	113 980	-	506 310	1 944 938.58	0.55
Carbios Sa			EUR	13 008	1 027	-	14 035	491 225.00	0.14
Cimc Enric Hldg			HKD	5 105 759	399 963	-2 106 276	3 399 446	2 783 252.01	0.78
Clean Harbors Inc			USD	75 596	15 006	-12 417	78 185	11 783 647.62	3.31
Coca-Cola Europ Prntr			USD	144 317	23 545	-20 454	147 408	8 705 313.88	2.44
Danaher Corp			USD	53 482	3 609	-15 228	41 863	9 209 092.58	2.58
Daqo New Energy/Sadr			USD	30 652	13 740	-44 392	-	-	0.00
Darling Ingred – Shs			USD	-	64 514	-	64 514	3 772 088.05	1.06
Duerr Ag			EUR	104 881	5 012	-49 894	59 999	1 778 370.36	0.50
Ebara Corp.			JPY	111 072	21 415	-11 109	121 378	5 282 703.50	1.48
Ecolab Inc.			USD	35 023	5 608	-	40 631	6 952 705.22	1.95
Elis Sa			EUR	293 362	-	-293 362	-	-	0.00
Entegris Inc			USD	85 073	4 906	-41 963	48 016	4 877 298.92	1.37
Evoqua Water Technologies Corp			USD	138 467	15 617	-154 084	-	-	0.00
Flsmidth & Co. A/S B			DKK	131 869	2 901	-24 386	110 384	4 895 130.20	1.37
Georg Fischer N			CHF	91 916	4 829	-30 723	66 022	4 542 102.73	1.27
Hydro One Ltd			CAD	-	284 796	-	284 796	7 466 774.94	2.09
IDEX Corp			USD	16 543	2 596	-2 046	17 093	3 372 538.20	0.95
Infineon Technologies /Nam.			EUR	188 396	29 130	-	217 526	8 219 219.91	2.31
Kubota Corp			JPY	176 703	2 800	-179 503	-	-	0.00
Kurita Water Ind.Ltd			JPY	208 884	20 800	-31 126	198 558	6 917 964.11	1.94
Lundin Mining Corp			CAD	228 944	267 944	-	496 888	3 572 639.16	1.00
Masco Corp.			USD	101 045	6 867	-27 078	80 834	4 251 379.40	1.19
Microsoft Corp			USD	44 135	4 139	-7 239	41 035	12 808 486.62	3.59
National Grid Plc			GBP	-	675 693	-	675 693	8 192 791.10	2.30
On Semiconductor Corp			USD	169 718	11 071	-39 135	141 654	12 280 142.36	3.45
Outotec Oyj			EUR	951 980	98 038	-	1 050 018	11 597 448.81	3.25
Pennon Grp Rg			GBP	681 920	34 246	-479 398	236 768	1 961 701.77	0.55
Ptc Inc Shs			USD	70 991	6 560	-	77 551	10 115 038.77	2.84
Republic Services Inc.			USD	100 453	14 407	-	114 860	16 125 670.21	4.52
Rohm Co.Ltd			JPY	-	48 981	-	48 981	4 199 587.16	1.18
Roper Technologies Inc			USD	17 878	7 022	-	24 900	10 973 345.55	3.08
Rotork Plc			GBP	1 147 353	78 584	-151 824	1 074 113	3 815 094.60	1.07
Samsung Sdi / Sgdr 144A			EUR	38 972	-	-	38 972	4 540 238.00	1.27
Siemens Ag /Nam.			EUR	70 836	5 304	-3 671	72 469	11 054 421.26	3.10
Sika Ltd			CHF	23 219	1 419	-5 149	19 489	5 105 550.11	1.43
Solaredge Technologies Inc			USD	10 739	18 052	-	28 791	7 100 108.66	1.99
Stantec Inc			CAD	157 292	12 418	-	169 710	10 167 323.04	2.85
Stmicroelectronics Nv			EUR	118 663	33 641	-18 489	133 815	6 097 280.48	1.71
Sulzer Ag/ Namensaktien			CHF	58 657	4 233	-5 020	57 870	4 559 341.07	1.28
Tetra Tech Inc.			USD	45 095	5 681	-4 329	46 447	6 970 881.56	1.96
Thermo Fisher Scientific Inc			USD	20 855	1 528	-1 505	20 878	9 984 506.42	2.80
Trimble Navigation Ltd			USD	82 241	6 494	-15 255	73 480	3 565 564.80	1.00
Valeo Sa			EUR	113 065	20 994	-	134 059	2 631 578.17	0.74

JSS Sustainable Equity - Green Planet (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in EUR	% of net assets
Valmont Ind.Inc			USD	27 050	2 135	-3 530	25 655	6 844 076.76	1.92
Veolia Environnement			EUR	425 575	127 530	-136 112	416 993	12 071 947.35	3.39
Vestas Wind Br /Rg			DKK	126 086	112 803	-38 131	200 758	4 892 544.88	1.37
Xylem Inc			USD	12 298	77 230	-	89 528	9 241 652.94	2.59
								346 966 367.27	97.33
Options on securities									
Right Carbios 07.07.23 /Sous		31.12.99	EUR	-	14 035	-	14 035	53 333.00	0.01
								53 333.00	0.01
Total transferable securities listed on an official stock exchange								347 019 700.27	97.34
TOTAL SECURITIES PORTFOLIO INVESTMENTS								347 019 700.27	97.34
Liquidities and deposits								6 766 128.12	1.90
Other assets								2 699 265.90	0.76
TOTAL NET ASSETS								356 485 094.29	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.

JSS Bond - USD High Yield

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Altice Usa Inc			USD	16 060	-	-16 060	-	-	0.00
American Axle & Manufact.Hldgs			USD	18 688	560	-950	18 298	151 324.46	0.08
Ardagh Mp Rg			USD	42 650	6 885	-2 445	47 090	177 058.40	0.09
Bausch Health Rg Registered Shs			USD	13 510	-	-13 510	-	-	0.00
Boyd Gaming			USD	3 305	490	-465	3 330	231 002.10	0.12
Brinks Co.			USD	4 485	175	-625	4 035	273 694.05	0.15
Caesars Entertainment Inc			USD	-	6 425	-	6 425	327 482.25	0.17
Compass Minerals International			USD	3 065	-	-3 065	-	-	0.00
Cumulus Media Inc Npv			USD	34 037	3 545	-6 805	30 777	126 185.70	0.07
Dell Technologies Inc			USD	4 770	570	-150	5 190	280 830.90	0.15
Devon Energy Corp.(New)			USD	3 105	-	-25	3 080	148 887.20	0.08
Energizer Holdings Inc			USD	8 225	275	-360	8 140	273 341.20	0.14
Enviva Inc			USD	6 380	1 220	-1 080	6 520	70 742.00	0.04
Gms Inc			USD	5 990	150	-1 705	4 435	306 902.00	0.16
Graphic Packaging Holding Co			USD	17 831	235	-3 375	14 691	353 024.73	0.19
Gray Television Inc			USD	6 110	-	-6 110	-	-	0.00
Iheartmedia Registered Shs -A-			USD	28 910	11 990	-1 785	39 115	142 378.60	0.08
Koppers Holdings Inc			USD	10 805	-	-560	10 245	349 354.50	0.19
Lear Corp			USD	770	315	-40	1 045	150 009.75	0.08
Lumentum Holdings Inc			USD	3 710	1 240	-290	4 660	264 361.80	0.14
Nrg Energy Inc			USD	8 035	405	-1 020	7 420	277 433.80	0.15
O-I Glass Rg			USD	21 980	-	-2 970	19 010	405 483.30	0.22
Pioneer Natural Resources Co			USD	853	50	-30	873	180 868.14	0.10
Red Rock Resorts Inc			USD	7 480	175	-2 910	4 745	221 971.10	0.12
Science Applications Intl Corp			USD	3 555	60	-975	2 640	296 947.20	0.16
Stagwell Rg-A			USD	79 062	16 465	-22 770	72 757	524 577.97	0.28
Suburban Propane Partners Units			USD	23 519	395	-5 210	18 704	276 819.20	0.15
Teck Resources / -B-			USD	6 725	-	-6 725	-	-	0.00
Townsquare Media Inc			USD	23 555	2 670	-8 155	18 070	215 213.70	0.11
Urban One Inc			USD	-	15 985	-15 985	-	-	0.00
Us Foods Holding Corp			USD	6 125	425	-95	6 455	284 020.00	0.15
Vistra Energy Corp			USD	13 675	935	-2 885	11 725	307 781.25	0.16
Westrock Co			USD	6 800	145	-3 100	3 845	111 774.15	0.06
								6 729 469.45	3.59
Bonds									
Ally Fin 5.75% 15-20.11.25	5.750	20.11.25	USD	-	125 000	-	125 000	120 436.98	0.06
Amerigas	5.500	20.05.25	USD	250 000	100 000	-	350 000	338 237.87	0.18
Amerigas Fi	5.875	20.08.26	USD	700 000	75 000	-	775 000	729 529.82	0.39
Ard Fin 6.5% 19-30.06.27/Pik 144A	6.500	30.06.27	USD	1 679 186	-	-525 000	1 154 186	937 312.90	0.50
Ball Corp 6.0% 23-15.06.29	6.000	15.06.29	USD	-	125 000	-	125 000	124 218.75	0.07
Ball Corp 6.875% 22-15.03.28	6.875	15.03.28	USD	-	175 000	-	175 000	178 647.00	0.10
Bausch 7.25% 19-30.05.29 144A	7.250	30.05.29	USD	650 000	-	-	650 000	277 023.50	0.15
Centene Esc 2.625% 21-01.08.31	2.625	01.08.31	USD	250 000	-	-250 000	-	-	0.00
Centene Esc 3.0% 20-15.10.30	3.000	15.10.30	USD	125 000	-	-125 000	-	-	0.00
Chen Eng 3.25% 21-31.01.32	3.250	31.01.32	USD	-	200 000	-100 000	100 000	82 402.45	0.04
Csc Hldg 7.5% -01.04.28	7.500	01.04.28	USD	375 000	-	-75 000	300 000	171 453.87	0.09
Csc Holding	5.250	01.06.24	USD	525 000	-	-525 000	-	-	0.00
Dolya Holdc 5.0% 20-15.07.28 144A	5.000	15.07.28	USD	500 000	-	-175 000	325 000	284 686.55	0.15
Eqc Corp 3.9% 17-01.10.27	3.900	01.10.27	USD	100 000	-	-100 000	-	-	0.00
Eqc Mdstm 5.5% 18-15.07.28	5.500	15.07.28	USD	625 000	-	-150 000	475 000	449 059.03	0.24
Eqc Mdstm 6.5% 18-15.07.48	6.500	15.07.48	USD	325 000	-	-75 000	250 000	226 483.75	0.12
Ford Mc 3.375% 20-13.11.25	3.375	13.11.25	USD	675 000	-	-	675 000	627 953.72	0.34
Ford Mc 4.0% 20-13.11.30	4.000	13.11.30	USD	850 000	-	-	850 000	727 076.91	0.39
Ford Mc 4.063% 19-01.11.24	4.063	01.11.24	USD	400 000	-	-	400 000	387 422.04	0.21

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Ford Mc 4.125% 20-17.08.27	4.125	17.08.27	USD	350 000	-	-	350 000	319 703.76	0.17
Ford Mc 4.271% 20-09.01.27	4.271	09.01.27	USD	475 000	-	-	475 000	439 482.78	0.23
Ford Mc 4.389% 16-08.01.26	4.389	08.01.26	USD	325 000	-	-	325 000	307 892.02	0.16
Ford Mc 5.113% 19-03.05.29	5.113	03.05.29	USD	500 000	-	-	500 000	464 217.65	0.25
Ford Mc 5.125% 20-16.06.25	5.125	16.06.25	USD	850 000	950 000	-	1 800 000	1 751 427.90	0.93
Freeport Mc 5.25% 19-01.09.29	5.250	01.09.29	USD	225 000	-	-225 000	-	-	0.00
Graphic Pac 4.75% 19-15.07.27	4.750	15.07.27	USD	175 000	-	-	175 000	166 630.52	0.09
Graphic Packagn 3.5% 20-01.03.29	3.500	01.03.29	USD	75 000	-	-	75 000	65 678.45	0.04
Grifols 4.75% 21-15.10.28 144A	4.750	15.10.28	USD	200 000	725 000	-	925 000	803 769.50	0.43
Hca	5.875	15.02.26	USD	200 000	-	-	200 000	200 136.04	0.11
Hca	5.375	01.02.25	USD	475 000	-	-250 000	225 000	223 091.23	0.12
Hca 3.50% 20-01.09.30	3.500	01.09.30	USD	450 000	-	-450 000	-	-	0.00
Iheartcomm 6.375% 19-01.05.26	6.375	01.05.26	USD	50 000	-	-	50 000	42 006.25	0.02
Iheartcomm 8.375% 19-01.05.27	8.375	01.05.27	USD	1 739 891	-	-450 000	1 289 891	861 331.42	0.46
Iho Verwalt 6% 19-15.05.27 /Pik	6.000	15.05.27	USD	475 000	125 000	-	600 000	564 931.54	0.30
Mgm Resorts	6.000	15.03.23	USD	475 000	-	-475 000	-	-	0.00
Navient 5.50% 21-15.03.29	5.500	15.03.29	USD	725 000	-	-	725 000	618 892.63	0.33
Navient 6.75% 17-25.06.25	6.750	25.06.25	USD	175 000	-	-	175 000	172 217.50	0.09
Navient 6.75% 18-15.06.26	6.750	15.06.26	USD	275 000	225 000	-	500 000	484 200.00	0.26
Nrg Energy 5.75% 18-15.01.28	5.750	15.01.28	USD	50 000	-	-50 000	-	-	0.00
Occidental 5.875% 20-01.09.25	5.875	01.09.25	USD	300 000	-	-	300 000	298 229.01	0.16
Occidental 6.125% 20-01.01.31	6.125	01.01.31	USD	325 000	-	-175 000	150 000	152 462.25	0.08
Occidental 6.625% 20-01.09.30	6.625	01.09.30	USD	725 000	-	-400 000	325 000	338 000.00	0.18
Oxy 8.0% 20-15.07.25	8.000	15.07.25	USD	250 000	-	-250 000	-	-	0.00
Oxy 8.875% 20-15.07.30	8.875	15.07.30	USD	275 000	-	-275 000	-	-	0.00
Range Resou	4.875	15.05.25	USD	125 000	-	-	125 000	122 619.62	0.07
Schaeff	0.000	15.09.26	USD	650 000	-	-	650 000	600 268.50	0.32
Seagate Hdd 9.625% 22-01.12.32	9.625	01.12.32	USD	-	766 625	-100 000	666 625	736 047.99	0.39
Sm Energy	5.625	01.06.25	USD	275 000	-	-	275 000	269 046.25	0.14
Sm Energy	6.750	15.09.26	USD	400 000	-	-	400 000	390 243.63	0.21
Sm Energy 6.50% 21-15.07.28	6.500	15.07.28	USD	75 000	-	-75 000	-	-	0.00
Sprint Corp	7.125	15.06.24	USD	475 000	-	-	475 000	479 668.06	0.26
Sthwest En 4.75% 21-01.02.32	4.750	01.02.32	USD	200 000	-	-	200 000	176 554.56	0.09
Sthwest En 5.375% 21-15.03.30	5.375	15.03.30	USD	125 000	-	-	125 000	116 744.64	0.06
Tenet Hlthc	6.750	15.06.23	USD	550 000	-	-550 000	-	-	0.00
Tenet Hlthc 4.25% 21-01.06.29	4.250	01.06.29	USD	425 000	-	-425 000	-	-	0.00
Tenet Hlthc 4.25% 23-01.06.29	4.250	01.06.29	USD	-	425 000	-	425 000	384 363.63	0.21
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	475 000	-	-475 000	-	-	0.00
T-Mobile Us 2.25% 15.02.26 144A	2.250	15.02.26	USD	400 000	-	-400 000	-	-	0.00
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	250 000	400 000	-650 000	-	-	0.00
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	350 000	-	-350 000	-	-	0.00
T-Mobile Us 2.875% 21-15.02.31	2.875	15.02.31	USD	200 000	-	-200 000	-	-	0.00
T-Mobile Us 3.375% 21-15.04.29	3.375	15.04.29	USD	-	650 000	-650 000	-	-	0.00
T-Mobile Us 3.375% 21-15.04.29	3.375	15.04.29	USD	650 000	-	-650 000	-	-	0.00
Transdi 6.375% 17-15.06.26	6.375	15.06.26	USD	425 000	-	-25 000	400 000	395 277.84	0.21
Transdigm 5.50% 20-15.11.27	5.500	15.11.27	USD	650 000	-	-	650 000	613 834.33	0.33
Transdigm 7.50% 19-15.03.27	7.500	15.03.27	USD	550 000	-	-	550 000	551 437.15	0.29
Transdigm U 6.875% 18-15.05.26	6.875	15.05.26	USD	325 000	-	-	325 000	322 390.77	0.17
Trivium Pack 5.5% 19-15.08.26	5.500	15.08.26	USD	200 000	-	-	200 000	192 290.18	0.10
Usacmpr Ptr 6.875% 18-01.04.26	6.875	01.04.26	USD	975 000	-	-175 000	800 000	784 257.76	0.42
Usagm Holdc 9.75% 19-15.07.27	9.750	15.07.27	USD	1 850 000	-	-400 000	1 450 000	1 283 779.11	0.68
Utd Rent Na 3.75% 21-15.01.32	3.750	15.01.32	USD	175 000	-	-	175 000	148 435.54	0.08
Utd Rent Na 3.875% 20-15.02.31	3.875	15.02.31	USD	300 000	-	-	300 000	259 985.00	0.14
Utd Rent Na 4.0% 20-15.07.30	4.000	15.07.30	USD	250 000	-	-	250 000	221 666.43	0.12
Utd Rentals 5.5% 16-15.05.27	5.500	15.05.27	USD	111 000	-	-111 000	-	-	0.00
Veritas Us 7.50% 20-01.09.25	7.500	01.09.25	USD	775 000	-	-275 000	500 000	406 513.41	0.22
Western Gas 4.5% 18-01.03.28	4.500	01.03.28	USD	150 000	-	-	150 000	141 669.60	0.08
Western Gas 4.65% 16-01.07.26	4.650	01.07.26	USD	50 000	-	-	50 000	48 152.42	0.03
Western Gas 4.75% 18-15.08.28	4.750	15.08.28	USD	125 000	-	-	125 000	118 760.28	0.06
Western Gas 5.3% 18-01.03.48	5.300	01.03.48	USD	725 000	-	-300 000	425 000	354 872.92	0.19

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Western Gas 5.45% 14-01.04.44	5.450	01.04.44	USD	225 000	-	-225 000	-	-	0.00
Western Gas 5.5% 18-15.08.48	5.500	15.08.48	USD	200 000	-	-200 000	-	-	0.00
Yum Brands 3.625% 20-15.03.31	3.625	15.03.31	USD	75 000	-	-	75 000	64 856.38	0.03
Yum Brands 4.625% 21-31.01.32	4.625	31.01.32	USD	175 000	-	-	175 000	158 307.68	0.08
Ziggo	6.000	15.01.27	USD	1 000 000	-	-	1 000 000	919 030.40	0.49
Ziggo Bv 4.875% 19-15.01.30	4.875	15.01.30	USD	200 000	-	-	200 000	166 181.88	0.09
								24 363 501.55	13.00

Total transferable securities listed on an official stock exchange **31 092 971.00** **16.59**

Transferable securities dealt on another regulated market

Bonds

1011778 Bc 3.50% 20-15.02.29 144A	3.500	15.02.29	USD	225 000	-	-225 000	-	-	0.00
1011778 Bc 3.875% 19-15.01.28 144A	3.875	15.01.28	USD	375 000	-	-375 000	-	-	0.00
1011778 Bc 4.0% 20-15.10.30	4.000	15.10.30	USD	2 425 000	-	-	2 425 000	2 078 270.83	1.11
Academy Ltd 6.0% 20-15.11.27 144A	6.000	15.11.27	USD	275 000	150 000	-	425 000	408 476.00	0.22
Acadia Hlth 5.0% 20-15.04.29	5.000	15.04.29	USD	75 000	-	-75 000	-	-	0.00
Acadia Hlth 5.50% 20-01.07.28	5.500	01.07.28	USD	50 000	-	-50 000	-	-	0.00
Adapthealth 4.625% 21-01.08.29	4.625	01.08.29	USD	600 000	-	-100 000	500 000	399 542.50	0.21
Adapthealth 5.125% 21-01.03.30	5.125	01.03.30	USD	350 000	-	-100 000	250 000	202 742.50	0.11
Adient Glob	4.875	15.08.26	USD	1 050 000	-	-75 000	975 000	927 531.83	0.49
Adient Glob 7% 23-15.04.28 144A	7.000	15.04.28	USD	-	100 000	-	100 000	101 187.50	0.05
Affinity 6.875% 15.12.28 144A	6.875	15.12.27	USD	675 000	-	-	675 000	594 605.57	0.32
Albertsons 3.50% 20-15.03.29 144A	3.500	15.03.29	USD	550 000	-	-325 000	225 000	195 001.47	0.10
Albertsons 5.875% 15.02.28 144A	5.875	15.02.28	USD	250 000	-	-	250 000	243 200.00	0.13
Albertsons 6.5% 23-15.02.28 144A	6.500	15.02.28	USD	-	400 000	-	400 000	401 118.00	0.21
Albertsons 7.5% 19-15.03.26 144A	7.500	15.03.26	USD	175 000	-	-	175 000	178 123.75	0.09
Albertsons C 3.25% 15.03.26 144A	3.250	15.03.26	USD	175 000	-	-	175 000	161 685.97	0.09
Allied Univ 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	825 000	-	-	825 000	609 834.19	0.33
Amer Bld 4.0% 19-15.01.28 144A	4.000	15.01.28	USD	250 000	175 000	-	425 000	387 764.65	0.21
American Ai 5.50% 20-04.26 144A	5.500	20-04.26	USD	250 000	-	-250 000	-	-	0.00
American Ai 5.75% 20-04.29 P 144A	5.750	20-04.29	USD	475 000	-	-475 000	-	-	0.00
Ams 7.0% 20-31.07.25 144A	7.000	31.07.25	USD	300 000	-	-	300 000	265 175.86	0.14
Amwins Grou 4.875% 30-06.29 144A	4.875	30-06.29	USD	1 100 000	-	-	1 100 000	994 376.24	0.53
Antero 5.75% 19-01.03.27 144A	5.750	01.03.27	USD	1 125 000	-	-	1 125 000	1 084 829.63	0.58
Antero 5.75% 19-15.01.28	5.750	15.01.28	USD	750 000	-	-125 000	625 000	596 478.44	0.32
Antero 7.625% 21-01.02.29 144A	7.625	01.02.29	USD	188 000	-	-78 000	110 000	111 708.08	0.06
Antero 7.875% 20-15.05.26 144A	7.875	15.05.26	USD	225 000	-	-	225 000	228 239.10	0.12
Antero Mid 5.375% 21-15.06.29	5.375	15.06.29	USD	500 000	-	-400 000	100 000	93 021.99	0.05
Antero Res 5.375% 21-01.03.30	5.375	01.03.30	USD	175 000	-	-	175 000	160 470.15	0.09
Antero Res 8.375% 21-15.07.26	8.375	15.07.26	USD	81 000	-	-81 000	-	-	0.00
Aramark Ser 6.375% 20-01.05.25 144A	6.375	01.05.25	USD	550 000	-	-	550 000	549 943.96	0.29
Archrock 6.25% 19-01.04.28	6.250	01.04.28	USD	725 000	-	-	725 000	678 650.75	0.36
Archrock P 6.875% 19-01.04.27	6.875	01.04.27	USD	1 000 000	-	-250 000	750 000	720 930.00	0.38
Ardagh Meta 4.0% 21-01.09.29	4.000	01.09.29	USD	625 000	-	-375 000	250 000	198 271.73	0.11
Ardagh Pck 5.25% 19-15.08.27 144A	5.250	15.08.27	USD	450 000	175 000	-	625 000	529 789.13	0.28
Ardagh Pck 5.25% 20-15.08.27 144A	5.250	15.08.27	USD	800 000	400 000	-300 000	900 000	762 896.34	0.41
Ardent H S 5.75% 21-15.07.29	5.750	15.07.29	USD	325 000	-	-	325 000	280 546.50	0.15
Ardonagh Mi 11.50% 20-15.01.27 144A	11.500	15.01.27	USD	678 203	243 235	-	921 438	852 330.15	0.45
Asbury Auto 4.625% 21-15.11.29	4.625	15.11.29	USD	150 000	100 000	-	250 000	222 192.40	0.12
Asbury Auto 5.0% 21-15.02.32	5.000	15.02.32	USD	300 000	-	-	300 000	261 504.96	0.14
Ascent Reso 5.875% 21-30.06.29	5.875	30.06.29	USD	300 000	-	-100 000	200 000	178 752.30	0.10
Ascent Reso 7% 18-01.11.26 144A	7.000	01.11.26	USD	575 000	-	-275 000	300 000	290 654.82	0.15
Ascent Reso 8.25% 20-31.12.28	8.250	31.12.28	USD	250 000	-	-	250 000	246 067.40	0.13
Assuredpart 5.625% 20-15.01.29	5.625	15.01.29	USD	525 000	-	-	525 000	454 924.79	0.24
Assuredpart 7% 17-15.08.25 144A	7.000	15.08.25	USD	200 000	-	-	200 000	197 753.07	0.11
Audacy Capital 6.75% 31.03.29	6.750	31.03.29	USD	450 000	-	-	450 000	12 478.50	0.01
Avantor 4.625% 20-15.07.28 144A	4.625	15.07.28	USD	650 000	-	-	650 000	603 252.78	0.32

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Avantor Fdg 3.875% 21-01.11.29	3.875	01.11.29	USD	600 000	-	-100 000	500 000	438 166.15	0.23
Axalta 4.75% 20-15.06.27 144A	4.750	15.06.27	USD	150 000	-	-	150 000	141 538.91	0.08
Axalta Coat 3.375% 20-15.02.29	3.375	15.02.29	USD	150 000	-	-	150 000	127 825.50	0.07
Ball Corp 3.125% 21-15.09.31	3.125	15.09.31	USD	275 000	-	-	275 000	226 552.73	0.12
Bausch 4.875% 21-01.06.28	4.875	01.06.28	USD	100 000	-	-100 000	-	-	0.00
Bausch 5.0% 19-30.01.28	5.000	30.01.28	USD	200 000	-	-	200 000	86 009.00	0.05
Bausch 5.0% 20-15.02.29	5.000	15.02.29	USD	500 000	-	-	500 000	210 752.50	0.11
Bausch 5.25% 19-30.01.30	5.250	30.01.30	USD	675 000	-	-325 000	350 000	145 708.50	0.08
Bausch 5.25% 20-15.02.31 144A	5.250	15.02.31	USD	350 000	-	-	350 000	146 629.00	0.08
Bausch 6.125% 22-01.02.27	6.125	01.02.27	USD	75 000	-	-	75 000	48 101.25	0.03
Bausch 6.25% 20-15.02.29 144A	6.250	15.02.29	USD	250 000	-	-	250 000	107 822.50	0.06
Bausch HI 5.75% 19-15.08.27	5.750	15.08.27	USD	175 000	-	-	175 000	107 422.00	0.06
Bcpe 7.625% 21-01.05.27 144A	7.625	01.05.27	USD	1 225 000	50 000	-	1 275 000	1 187 138.79	0.63
Bellring Br 7.0% 22-15.03.30	7.000	15.03.30	USD	500 000	-	-	500 000	503 685.00	0.27
Berry Glb 5.625% 19-15.07.27 144A	5.625	15.07.27	USD	575 000	-	-	575 000	563 298.75	0.30
Berry Petr 7% 18-15.02.26	7.000	15.02.26	USD	250 000	-	-	250 000	231 547.50	0.12
Booz Allen 3.875% 20-01.09.28	3.875	01.09.28	USD	100 000	-	-100 000	-	-	0.00
Booz Allen 4.0% 21-01.07.29	4.000	01.07.29	USD	75 000	-	-75 000	-	-	0.00
Boxer 9.125% 20-01.03.26 144A	9.125	01.03.26	USD	250 000	325 000	-	575 000	573 076.63	0.31
Boyd Gam 4.75% 19-01.12.27 144A	4.750	01.12.27	USD	400 000	-	-150 000	250 000	237 105.50	0.13
Boyd Gam 4.75% 21-15.06.31	4.750	15.06.31	USD	150 000	-	-	150 000	134 164.20	0.07
Broadstreet 5.875% 21-15.04.29	5.875	15.04.29	USD	1 575 000	175 000	-	1 750 000	1 519 918.93	0.81
Bway 5.5% 17-15.04.24 144A	5.500	15.04.24	USD	400 000	-	-400 000	-	-	0.00
Bway 7.25% 17-15.04.25 144A	7.250	15.04.25	USD	750 000	-	-750 000	-	-	0.00
Bway 7.875% 23-15.08.26	7.875	15.08.26	USD	-	525 000	-100 000	425 000	422 141.46	0.23
Caesars 4.625% 21-15.10.29 144A	4.625	15.10.29	USD	225 000	-	-	225 000	196 660.80	0.10
Caesars25 5.75% 20-01.07.25 144A	5.750	01.07.25	USD	300 000	-	-	300 000	303 810.60	0.16
Callon Petr 6.375% 18-01.07.26	6.375	01.07.26	USD	100 000	-	-	100 000	97 563.80	0.05
Callon Petroleum Co 7.5% 144A	7.500	15.06.30	USD	175 000	-	-	175 000	165 350.19	0.09
Calpine 4.50% 19-15.02.28	4.500	15.02.28	USD	150 000	-	-	150 000	135 945.50	0.07
Calpine 4.625% 20-01.02.29 144A	4.625	01.02.29	USD	225 000	-	-	225 000	190 084.34	0.10
Calpine 5.0% 20-01.02.31	5.000	01.02.31	USD	225 000	-	-	225 000	186 385.82	0.10
Calpine 5.125% 19-15.03.28 144A	5.125	15.03.28	USD	275 000	-	-	275 000	245 777.90	0.13
Calpine 5.25% 16-01.06.26 144A	5.250	01.06.26	USD	125 000	-	-	125 000	120 840.79	0.06
Camelot Ret 8.75% 22-01.08.28	8.750	01.08.28	USD	-	350 000	-	350 000	331 211.77	0.18
Capstone 8.0% 23-15.06.30	8.000	15.06.30	USD	-	475 000	-	475 000	469 528.00	0.25
Carrizo 8.25% 17-15.07.25	8.250	15.07.25	USD	100 000	-	-	100 000	99 442.00	0.05
Cars.Com 6.375% 20-01.11.28	6.375	01.11.28	USD	600 000	-	-	600 000	553 361.89	0.30
Catalent Phar 3.50% 01.04.30	3.500	01.04.30	USD	225 000	-	-225 000	-	-	0.00
Cbs Out Am 4.625% 19-15.03.30	4.625	15.03.30	USD	150 000	-	-	150 000	125 139.05	0.07
Cbs Out Am 5% 19-15.08.27	5.000	15.08.27	USD	-	225 000	-	225 000	204 550.88	0.11
Cbs Radio I 6.5% 19-01.05.27 144A	6.500	01.05.27	USD	750 000	-	-	750 000	15 041.25	0.01
Ccm Merger 6.375% 20-01.05.26	6.375	01.05.26	USD	75 000	-	-	75 000	72 839.25	0.04
Cco Hldgs 4.25% 20-01.02.31 144A	4.250	01.02.31	USD	775 000	-	-200 000	575 000	466 444.20	0.25
Cco Hldgs 4.25% 21-15.01.34 144A	4.250	15.01.34	USD	575 000	-	-	575 000	435 223.65	0.23
Cco Hldgs 4.50% 20-01.05.32	4.500	01.05.32	USD	725 000	-	-75 000	650 000	519 684.23	0.28
Cco Hldgs 4.50% 20-15.08.30	4.500	15.08.30	USD	725 000	-	-300 000	425 000	354 252.25	0.19
Cco Hldgs 4.50% 21-01.06.33	4.500	01.06.33	USD	325 000	-	-	325 000	255 558.62	0.14
Cco Hldgs 4.75% 19-01.03.30 144A	4.750	01.03.30	USD	500 000	-	-275 000	225 000	192 634.02	0.10
Cco Hldgs 5% 17-01.02.28 144A	5.000	01.02.28	USD	800 000	-	-	800 000	729 754.56	0.39
Cco Hldgs 5.125% 01.05.27 144A	5.125	01.05.27	USD	425 000	-	-	425 000	396 224.48	0.21
Cco Hldgs 5.375% 19-01.06.29 144A	5.375	01.06.29	USD	500 000	-	-400 000	100 000	90 502.35	0.05
Centene Esc 4.25% 19-15.12.27	4.250	15.12.27	USD	550 000	-	-	550 000	516 230.00	0.28
Centene Esc 4.625% 19-15.12.29	4.625	15.12.29	USD	725 000	-	-725 000	-	-	0.00
Centenn 5.375% 17-15.01.26 144A	5.375	15.01.26	USD	-	125 000	-	125 000	119 237.83	0.06
Centennial 6.875% 01.04.27 144A	6.875	01.04.27	USD	575 000	-	-	575 000	568 746.88	0.30
Central Par 7.25% 22-15.06.29	7.250	15.06.29	USD	375 000	175 000	-	550 000	544 988.68	0.29
Cheever Esc 7.125% 22-01.10.27	7.125	01.10.27	USD	-	200 000	-	200 000	180 499.62	0.10
Chen Eng 3.25% 21-31.01.32	3.250	31.01.32	USD	200 000	-	-200 000	-	-	0.00
Chen Eng 4.0% 21-01.03.31	4.000	01.03.31	USD	575 000	-	-275 000	300 000	264 439.56	0.14

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	325 000	-	-	325 000	298 504.96	0.16
Cheniere En 4.625% 21-15.10.28	4.625	15.10.28	USD	275 000	-	-	275 000	257 074.65	0.14
Chesapeake 5.875% 21-01.02.29 144A	5.875	01.02.29	USD	75 000	-	-75 000	-	-	0.00
Chs 5.25% 22-15.05.30	5.250	15.05.30	USD	200 000	-	-	200 000	157 749.40	0.08
Chs 6.0% 20-15.01.29 144A	6.000	15.01.29	USD	75 000	-	-	75 000	63 174.38	0.03
Chs 6.125% 21-01.04.30	6.125	01.04.30	USD	400 000	-	-225 000	175 000	104 449.63	0.06
Chs 6.875% 21-15.04.29	6.875	15.04.29	USD	950 000	-	-	950 000	598 243.50	0.32
Chs 8% 19-15.03.26 144A	8.000	15.03.26	USD	325 000	75 000	-50 000	350 000	340 670.82	0.18
Chs 8.0% 19-15.12.27	8.000	15.12.27	USD	125 000	-	-	125 000	120 925.33	0.06
Churchill 6.75% 23-01.05.31	6.750	01.05.31	USD	-	175 000	-	175 000	173 250.00	0.09
Ciena 4.0% 22-31.01.30 144A	4.000	31.01.30	USD	100 000	-	-100 000	-	-	0.00
Civitas Res 8.375% 01.07.28 144A	8.375	01.07.28	USD	-	150 000	-	150 000	151 729.50	0.08
Civitas Res 8.75% 01.07.31 144A	8.750	01.07.31	USD	-	75 000	-	75 000	76 144.50	0.04
Clarivate 4.875% 21-01.07.29 144A	4.875	01.07.29	USD	725 000	-	-	725 000	643 894.69	0.34
Clearwat	5.375	01.02.25	USD	675 000	-	-275 000	400 000	390 600.56	0.21
Clearwat 4.75% 20-15.08.28	4.750	15.08.28	USD	225 000	-	-225 000	-	-	0.00
Cleveland 4.625% 21-01.03.29 144A	4.625	01.03.29	USD	525 000	-	-100 000	425 000	383 233.47	0.20
Cleveland 4.875% 21-1.03.31 144A	4.875	01.03.31	USD	400 000	-	-400 000	-	-	0.00
Clydesdale 8.75% 22-15.04.30 -144A-	8.750	15.04.30	USD	2 150 000	-	-75 000	2 075 000	1 832 512.80	0.98
Cm New Hold 6.75% 19-01.07.26	6.750	01.07.26	USD	376 000	-	-126 000	250 000	172 153.35	0.09
Cmp Cmfc 7.375% 23-01.02.31 144A	7.375	01.02.31	USD	-	300 000	-	300 000	296 044.98	0.16
Cndo M 7.375% 22-15.02.30 144A	7.375	15.02.30	USD	1 500 000	300 000	-	1 800 000	1 566 802.26	0.84
Cnx Mdstrm 4.75% 21-15.04.30	4.750	15.04.30	USD	400 000	-	-	400 000	339 682.68	0.18
Coeur Minin 5.125% 21-15.02.29	5.125	15.02.29	USD	525 000	-	-	525 000	433 681.50	0.23
Colt Merger Sub 6.25% 1.07.25 144A	6.250	01.07.25	USD	400 000	-	-	400 000	398 473.52	0.21
Colt Merger Sub 8.125% 1.07.27 144A	8.125	01.07.27	USD	675 000	100 000	-100 000	675 000	691 338.38	0.37
Compass Min	4.875	15.07.24	USD	575 000	-	-575 000	-	-	0.00
Compass Min 6.75% 19-01.12.27	6.750	01.12.27	USD	150 000	-	-150 000	-	-	0.00
Comstock Re 5.875% 21-15.01.30 144A	5.875	15.01.30	USD	300 000	-	-300 000	-	-	0.00
Comstock Re 6.75% 21-01.03.29	6.750	01.03.29	USD	700 000	-	-	700 000	641 314.45	0.34
Consensus 6.0% 21-15.10.26 144A	6.000	15.10.26	USD	325 000	50 000	-	375 000	341 074.93	0.18
Consensus 6.50% 21-15.10.28 144A	6.500	15.10.28	USD	375 000	200 000	-	575 000	492 142.33	0.26
Cornerstone 6.125% 20-15.01.29 144A	6.125	15.01.29	USD	275 000	-	-25 000	250 000	197 911.25	0.11
Cp Atlas Bu 7.0% 20-01.12.28 144A	7.000	01.12.28	USD	1 200 000	-	-300 000	900 000	707 512.50	0.38
Crown Am 5.25% 22-1.04.30 144A	5.250	01.04.30	USD	125 000	-	-125 000	-	-	0.00
Crown Amer/ 4.75% 18-01.02.26	4.750	01.02.26	USD	200 000	-	-200 000	-	-	0.00
Crrock 5.0% 21-01.05.29	5.000	01.05.29	USD	100 000	-	-	100 000	93 782.00	0.05
Crrock 5.625% 17-15.10.25 144A	5.625	15.10.25	USD	825 000	-	-	825 000	813 738.75	0.43
Csc Hld 4.125% 20-01.12.30 144A	4.125	01.12.30	USD	900 000	-	-	900 000	630 412.74	0.34
Csc Hld 4.5% 21-15.11.31 144A	4.500	15.11.31	USD	375 000	-	-	375 000	261 792.98	0.14
Csc Hld 4.625% 20-01.12.30 144A	4.625	01.12.30	USD	400 000	-	-	400 000	178 404.46	0.10
Csc Hld Inc 3.375% 15.02.31 144A	3.375	15.02.31	USD	200 000	-	-	200 000	135 571.50	0.07
Csc Hld Inc 5.0% 21-15.11.31	5.000	15.11.31	USD	300 000	-	-	300 000	140 067.87	0.07
Csc Hld Inc 5.75% 19-15.01.30	5.750	15.01.30	USD	1 375 000	-	-150 000	1 225 000	580 141.63	0.31
Csc Hldg	5.500	15.04.27	USD	950 000	-	-125 000	825 000	687 653.84	0.37
Dana Fin Lu 5.75% 17-15.04.25	5.750	15.04.25	USD	400 000	-	-199 000	201 000	198 292.53	0.11
Dana Inc 4.50% 21-15.02.32	4.500	15.02.32	USD	175 000	-	-	175 000	145 446.00	0.08
Davita 4.625% 20-01.06.30	4.625	01.06.30	USD	300 000	-	-300 000	-	-	0.00
Diamond 6.625% 19-15.08.27 144A	6.625	15.08.27	USD	600 000	-	-600 000	-	-	0.00
Diamond Bc 4.625% 21-01.10.29	4.625	01.10.29	USD	850 000	175 000	-	1 025 000	1 034 621.16	0.55
Diamond Spo 5.375% 15.08.26 Regs	5.375	15.08.26	USD	225 000	-	-	225 000	7 734.38	0.00
Diebold Nix 9.375% 20-15.07.25	9.375	15.07.25	USD	150 000	-	-150 000	-	-	0.00
Directv 5.875% 21-15.08.27	5.875	15.08.27	USD	525 000	-	-225 000	300 000	271 990.47	0.15
Dish Dbs	7.750	01.07.26	USD	300 000	-	-	300 000	184 923.00	0.10
Dish Dbs 5.125% 21-01.06.29	5.125	01.06.29	USD	1 100 000	-	-	1 100 000	511 809.20	0.27
Dish Dbs 5.75% 21-01.12.28	5.750	01.12.28	USD	250 000	-	-125 000	125 000	93 217.13	0.05
Dish Dbs 7.375% 20-01.07.28	7.375	01.07.28	USD	300 000	-	-	300 000	160 932.00	0.09
Dish Netwrk 11.75% 22-15.11.27	11.750	15.11.27	USD	-	350 000	-	350 000	341 486.39	0.18
Dornoch Deb 6.625% 21-15.10.29	6.625	15.10.29	USD	1 200 000	-	-125 000	1 075 000	878 301.34	0.47
Dt Midstrea 4.375% 21-15.06.31	4.375	15.06.31	USD	275 000	-	-	275 000	237 303.14	0.13

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Dun Brads 5.0% 21-15.12.29 144A	5.000	15.12.29	USD	250 000	-	-	250 000	220 700.00	0.12
Edgewell Pe 4.125% 21-01.04.29	4.125	01.04.29	USD	400 000	-	-	400 000	349 450.00	0.19
Eer 6.625% 20-15.07.25 144A	6.625	15.07.25	USD	225 000	-	-225 000	-	-	0.00
Eer Fin 5.75% 17-30.01.28 144A	5.750	30.01.28	USD	250 000	-	-250 000	-	-	0.00
Elastic 4.125% 21-15.07.29	4.125	15.07.29	USD	600 000	50 000	-	650 000	561 327.33	0.30
Eldorado 7.0% 23-15.02.30	7.000	15.02.30	USD	-	225 000	-	225 000	226 155.80	0.12
Elem Sol 3.875% 20-01.09.28 144A	3.875	01.09.28	USD	350 000	-	-	350 000	306 218.08	0.16
Embecta 6.75% 22-15.02.30 144A	6.750	15.02.30	USD	275 000	-	-	275 000	247 529.05	0.13
Embecta Cor 5.0% 22-15.02.30	5.000	15.02.30	USD	150 000	-	-	150 000	124 689.75	0.07
Emerald Deb 6.625% 23-15.12.30	6.625	15.12.30	USD	-	800 000	-	800 000	794 000.00	0.42
Endo 6.0% 20-30.06.28 144A	6.000	30.06.28	USD	356 000	-	-356 000	-	-	0.00
Energizer 4.375% 20-31.03.29	4.375	31.03.29	USD	500 000	-	-	500 000	429 958.00	0.23
Energizer 4.75% 20-15.06.28	4.750	15.06.28	USD	600 000	-	-	600 000	534 000.00	0.28
Energizer 6.50% 22-31.12.27	6.500	31.12.27	USD	150 000	25 000	-	175 000	168 437.07	0.09
Entegris 5.95% 15.06.30 144A	5.950	15.06.30	USD	200 000	350 000	-	550 000	527 935.12	0.28
Enviva 6.50% 19-15.01.26 144A	6.500	15.01.26	USD	900 000	125 000	-	1 025 000	808 479.00	0.43
Eqt Corp 3.625% 21-15.05.31 144A	3.625	15.05.31	USD	250 000	-	-250 000	-	-	0.00
Eqt Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	325 000	-	-	325 000	290 180.64	0.15
Eqt Mdstm 4.75% 21-15.01.31	4.750	15.01.31	USD	475 000	-	-	475 000	416 474.30	0.22
Eqt Mdstm 6.0% 20-01.07.25	6.000	01.07.25	USD	92 000	-	-	92 000	91 049.32	0.05
Eqt Mdstm 6.50% 20-01.07.27	6.500	01.07.27	USD	675 000	-	-125 000	550 000	542 996.31	0.29
Eqt Mdstm 7.50% 22-01.06.27	7.500	01.06.27	USD	-	125 000	-	125 000	126 325.25	0.07
Found 6.0% 21-01.03.29	6.000	01.03.29	USD	1 050 000	-	-	1 050 000	878 078.25	0.47
Gap Inc 3.625% 21-01.10.29	3.625	01.10.29	USD	100 000	275 000	-	375 000	265 436.89	0.14
Gap Inc 3.875% 21-01.10.31	3.875	01.10.31	USD	150 000	-	-	150 000	102 645.48	0.05
Garda Ws 4.625% 20-15.02.27 144A	4.625	15.02.27	USD	275 000	-	-275 000	-	-	0.00
Garda Ws 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	650 000	-	-	650 000	533 292.24	0.28
Garda Ws 7.75% 23-15.02.28	7.750	15.02.28	USD	-	150 000	-75 000	75 000	74 526.82	0.04
Garden Spin 8.625% 22-20.07.30	8.625	20.07.30	USD	-	125 000	-	125 000	134 742.64	0.07
Gartner Inc 3.75% 20-01.10.30	3.750	01.10.30	USD	125 000	-	-125 000	-	-	0.00
Gartner Inc 4.50% 20-01.07.28	4.500	01.07.28	USD	150 000	-	-	150 000	140 267.81	0.07
Gates Glob 6.25% 19-15.01.26	6.250	15.01.26	USD	1 600 000	-	-300 000	1 300 000	1 281 732.05	0.68
Glb Med Res 6.50% 20-01.10.25	6.500	01.10.25	USD	1 125 000	-	-725 000	400 000	220 514.00	0.12
Go Daddy Op 5.25% 19-01.12.27	5.250	01.12.27	USD	525 000	-	-	525 000	499 243.50	0.27
Graphic Pac 3.75% 21-01.02.30	3.750	01.02.30	USD	75 000	-	-	75 000	64 783.43	0.03
Gray 4.75% 20-15.10.30 144A	4.750	15.10.30	USD	450 000	-	-275 000	175 000	118 862.63	0.06
Gray Escrow 5.375% 21-15.11.31	5.375	15.11.31	USD	650 000	-	-	650 000	431 682.68	0.23
Gray Tel Ic	5.875	15.07.26	USD	775 000	-	-	775 000	692 484.36	0.37
Gtcr Ap Fin 8% 19-15.05.27 144A	8.000	15.05.27	USD	1 300 000	-	-200 000	1 100 000	1 079 581.14	0.58
Gw B-Cr 9.50% 19-01.11.27	9.500	01.11.27	USD	1 795 000	-	-300 000	1 495 000	1 446 148.33	0.77
Gyp Hldgs I 4.625% 21-01.05.29	4.625	01.05.29	USD	400 000	-	-	400 000	352 798.00	0.19
H&E Equip 3.875% 15.12.28 144A	3.875	15.12.28	USD	925 000	-	-175 000	750 000	650 153.55	0.35
Hb Fuller 4.25% 20-15.10.28	4.250	15.10.28	USD	150 000	-	-	150 000	133 690.50	0.07
Healtheq 4.50% 01.10.29 144A	4.500	01.10.29	USD	525 000	150 000	-	675 000	595 762.97	0.32
Helios Soft 4.625% 21-01.05.28 144A	4.625	01.05.28	USD	525 000	-	-	525 000	447 704.25	0.24
Herens Hold 4.75% 15.05.28 144A	4.750	15.05.28	USD	800 000	75 000	-	875 000	678 995.63	0.36
Hess Midstr 4.25% 21-15.02.30	4.250	15.02.30	USD	250 000	-	-	250 000	218 372.50	0.12
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	350 000	-	-	350 000	327 892.55	0.17
Hilton Dome 3.625% 21-15.02.32	3.625	15.02.32	USD	150 000	-	-150 000	-	-	0.00
Hilton Dome 4.875% 19-15.01.30	4.875	15.01.30	USD	175 000	-	-	175 000	163 004.64	0.09
Hilton Dome 5.75% 20-01.05.28	5.750	01.05.28	USD	350 000	-	-	350 000	344 956.47	0.18
Holly 6.375% 22-15.04.27 144A	6.375	15.04.27	USD	225 000	-	-125 000	100 000	98 885.87	0.05
Holly En 5.0% 20-01.02.28	5.000	01.02.28	USD	400 000	-	-	400 000	369 363.97	0.20
Hub Inter 5.625% 21-01.12.29	5.625	01.12.29	USD	900 000	-	-	900 000	807 496.19	0.43
Hub Inter 7% 18-01.05.26 144A	7.000	01.05.26	USD	3 225 000	-	-750 000	2 475 000	2 470 372.49	1.32
Hub Inter 7.25% 23-15.06.30	7.250	15.06.30	USD	-	275 000	-	275 000	284 572.75	0.15
Iheartcomm 4.75% 19-15.01.28	4.750	15.01.28	USD	375 000	-	-125 000	250 000	188 811.90	0.10
Iheartcomm 5.25% 15.08.27 144A	5.250	15.08.27	USD	125 000	-	-	125 000	95 746.86	0.05
Iho Ver 6.375% 15.05.29 /Pik	6.375	15.05.29	USD	-	300 000	-	300 000	278 957.21	0.15
Ii-Vi Inc 5% 21-15.12.29 144A	5.000	15.12.29	USD	675 000	-	-	675 000	610 068.38	0.33

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Ims Health	5.000	15.10.26	USD	425 000	-	-	425 000	410 580.01	0.22
Interface 5.50% 20-01.12.28	5.500	01.12.28	USD	150 000	175 000	-	325 000	264 070.59	0.14
Iron 7.0% 23-15.02.29	7.000	15.02.29	USD	-	425 000	-	425 000	426 260.04	0.23
Jazz 4.375% 21-15.01.29 144A	4.375	15.01.29	USD	675 000	-	-200 000	475 000	424 373.61	0.23
Jones 10.50% 22-15.12.30	10.500	15.12.30	USD	-	475 000	-	475 000	479 229.12	0.26
Jones 8.50% 23-15.03.30 144A	8.500	15.03.30	USD	-	500 000	-	500 000	510 677.50	0.27
Kar Auct 5.125% 17-01.06.25 144A	5.125	01.06.25	USD	650 000	-	-573 000	77 000	75 549.80	0.04
Kfc Pizza 4.75% 17-01.06.27	4.750	01.06.27	USD	575 000	-	-	575 000	555 596.63	0.30
Kontoor 4.125% 21-15.11.29	4.125	15.11.29	USD	150 000	25 000	-	175 000	146 328.36	0.08
Koppers 6% 17-15.02.25 144A	6.000	15.02.25	USD	1 150 000	-	-1 150 000	-	-	0.00
Lamar Media 3.625% 21-15.01.31	3.625	15.01.31	USD	125 000	-	-	125 000	105 425.00	0.06
Lamar Media 4.875% 20-15.01.29	4.875	15.01.29	USD	150 000	-	-	150 000	139 743.00	0.07
Ld Holdings 6.125% 21-01.04.28	6.125	01.04.28	USD	550 000	-	-550 000	-	-	0.00
Lender Pro 3.625% 20-01.09.28	3.625	01.09.28	USD	475 000	-	-	475 000	426 312.50	0.23
Lifepoint 6.75% 20-15.04.25 144A	6.750	15.04.25	USD	400 000	-	-	400 000	369 516.00	0.20
Lifepoint 9.75% 18-01.12.26	9.750	01.12.26	USD	650 000	-	-550 000	100 000	83 667.35	0.04
Logan Merge 5.50% 20-01.09.27 144A	5.500	01.09.27	USD	975 000	-	-50 000	925 000	510 429.49	0.27
Madison 4.125% 30.06.28 144A	4.125	30.06.28	USD	75 000	-	-75 000	-	-	0.00
Madison laq 5.875% 21-30.06.29	5.875	30.06.29	USD	1 600 000	-	-75 000	1 525 000	1 237 017.17	0.66
Match 4.125% 20-01.08.30 144A	4.125	01.08.30	USD	350 000	-	-	350 000	300 090.00	0.16
Match 4.625% 20-01.06.28 144A	4.625	01.06.28	USD	150 000	-	-	150 000	137 938.50	0.07
Match Group 5% 17-15.12.27 144A	5.000	15.12.27	USD	450 000	-	-	450 000	417 784.46	0.22
Match Grp H 3.625% 21-01.10.31	3.625	01.10.31	USD	350 000	-	-	350 000	286 668.90	0.15
Mauser 9.25% 23-15.04.27 144A	9.250	15.04.27	USD	-	750 000	-375 000	375 000	346 520.70	0.18
Mednax Inc 5.375% 22-15.02.30	5.375	15.02.30	USD	350 000	-	-350 000	-	-	0.00
Midas 5.625% 21-15.08.29 144A	5.625	15.08.29	USD	1 075 000	-	-	1 075 000	921 154.06	0.49
Midwest Gam 4.875% 21-01.05.29	4.875	01.05.29	USD	375 000	-	-	375 000	331 480.49	0.18
Millenniu 6.625% 21-01.08.26 144A	6.625	01.08.26	USD	350 000	-	-	350 000	257 977.20	0.14
Minerva Mer 6.50% 22-15.02.30	6.500	15.02.30	USD	1 650 000	175 000	-	1 825 000	1 537 875.31	0.82
Miwd Hld /Mi 5.50% 22-01.02.30	5.500	01.02.30	USD	100 000	-	-	100 000	82 629.00	0.04
Moheg Gam 8.0% 21-01.02.26	8.000	01.02.26	USD	1 375 000	-	-350 000	1 025 000	979 848.75	0.52
Mozart Debt 3.875% 21-01.04.29	3.875	01.04.29	USD	500 000	-	-	500 000	433 740.25	0.23
Mozart Debt 5.25% 21-01.10.29	5.250	01.10.29	USD	1 800 000	-	-	1 800 000	1 563 665.58	0.83
Mph Acqui 5.50% 21-01.09.28 144A	5.500	01.09.28	USD	275 000	-	-275 000	-	-	0.00
Mph Merger	5.750	01.11.28	USD	1 450 000	-	-1 275 000	175 000	131 929.00	0.07
Nabors Ind 7.25% 20-15.01.26 144A	7.250	15.01.26	USD	425 000	-	-75 000	350 000	327 150.25	0.17
Nabors Ind 7.375% 21-15.05.27	7.375	15.05.27	USD	50 000	-	-	50 000	47 624.00	0.03
Nabors Ind 7.50% 20-15.01.28 144A	7.500	15.01.28	USD	350 000	-	-200 000	150 000	132 558.00	0.07
Nationl Fin 6.875% 20-15.08.28	6.875	15.08.28	USD	2 325 000	-	-400 000	1 925 000	1 674 046.03	0.89
Nationl Fin 7.50% 22-01.10.30	7.500	01.10.30	USD	-	250 000	-	250 000	242 276.35	0.13
Ncr Corp 5.0% 20-01.10.28	5.000	01.10.28	USD	250 000	-	-	250 000	223 352.68	0.12
Ncr Corp 5.125% 21-15.04.29 144A	5.125	15.04.29	USD	300 000	-	-	300 000	265 868.85	0.14
Ncr Corp 5.25% 20-01.10.30	5.250	01.10.30	USD	325 000	-	-	325 000	283 017.02	0.15
Ncr Corp 5.75% 19-01.09.27 144A	5.750	01.09.27	USD	375 000	-	-	375 000	375 409.16	0.20
Ncr Corp 6.125% 19-01.09.29 144A	6.125	01.09.29	USD	150 000	-	-	150 000	150 267.00	0.08
News Corp 5.125% 22-15.02.32	5.125	15.02.32	USD	75 000	-	-75 000	-	-	0.00
Nexstar 5.625% 19-15.07.27 144A	5.625	15.07.27	USD	925 000	-	-	925 000	863 278.91	0.46
Nexstar Bro 4.75% 20-01.11.28	4.750	01.11.28	USD	675 000	-	-500 000	175 000	152 045.93	0.08
Niel Fin 4.50% 21-15.07.29	4.500	15.07.29	USD	250 000	-	-250 000	-	-	0.00
Niel Fin 4.75% 21-15.07.31	4.750	15.07.31	USD	275 000	-	-275 000	-	-	0.00
Niel Fin 5.625% 20-01.10.28	5.625	01.10.28	USD	125 000	-	-125 000	-	-	0.00
Niel Fin 5.875% 20-01.10.30	5.875	01.10.30	USD	250 000	-	-250 000	-	-	0.00
Nielsen 5% 17-01.02.25 144A	5.000	01.02.25	USD	475 000	-	-475 000	-	-	0.00
Nmg Hldg 7.125% 01.04.26 144A	7.125	01.04.26	USD	300 000	-	-300 000	-	-	0.00
Nrg Energy 3.875% 15.02.32	3.875	15.02.32	USD	800 000	-	-200 000	600 000	462 969.18	0.25
Nrg Energy 6.625% 17-15.01.27	6.625	15.01.27	USD	122 000	-	-	122 000	121 155.70	0.06
Oasis Midst 8.0% 01.04.29 144A	8.000	01.04.29	USD	350 000	-	-	350 000	355 087.50	0.19
Oasis Ptrlm 6.375% 01.06.26 144A	6.375	01.06.26	USD	100 000	-	-	100 000	99 051.97	0.05
Oi European 4.75% 15.02.30 144A	4.750	15.02.30	USD	450 000	-	-	450 000	403 304.88	0.22
Olympus Wat 4.25% 21-01.10.28	4.250	01.10.28	USD	350 000	75 000	-	425 000	336 155.32	0.18

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Olympus Wat 6.25% 21-01.10.29	6.250	01.10.29	USD	575 000	-	-	575 000	416 187.88	0.22
Olympus Wat 9.75% 23-15.11.28	9.750	15.11.28	USD	-	325 000	-	325 000	317 590.00	0.17
Open 4.125% 21-01.12.31 144A	4.125	01.12.31	USD	525 000	-	-	525 000	430 737.20	0.23
Open Text 3.875% 20-15.02.28 144A	3.875	15.02.28	USD	-	100 000	-	100 000	88 166.00	0.05
Open Text 6.90% 22-01.12.27	6.900	01.12.27	USD	-	175 000	-	175 000	178 363.50	0.10
Organon 4.125% 21-30.04.28 144A	4.125	30.04.28	USD	200 000	-	-	200 000	177 719.12	0.09
Organon Fin 5.125% 21-30.04.31	5.125	30.04.31	USD	550 000	-	-	550 000	454 494.04	0.24
Outfrnt Md 4.25% 21-15.01.29 144A	4.250	15.01.29	USD	125 000	-	-	125 000	105 177.50	0.06
Ow Br 7.25% 23-15.05.31 144A	7.250	15.05.31	USD	-	375 000	-	375 000	380 156.25	0.20
Ow-Br Gls	6.375	15.08.25	USD	50 000	-	-	50 000	50 186.25	0.03
Ow-Br Gls	5.375	15.01.25	USD	600 000	-	-600 000	-	-	0.00
Ow-Br Gls 6.625% 20-13.05.27 144A	6.625	13.05.27	USD	94 000	75 000	-	169 000	167 595.39	0.09
Oxy 6.45% 19-15.09.36	6.450	15.09.36	USD	150 000	-	-150 000	-	-	0.00
Panther Bf 6.25% 19-15.05.26	6.250	15.05.26	USD	113 000	-	-113 000	-	-	0.00
Panther Bf 8.5% 19-15.05.27 144A	8.500	15.05.27	USD	2 275 000	-	-150 000	2 125 000	2 132 603.25	1.14
Pbh 3.75% 21-01.04.31	3.750	01.04.31	USD	175 000	-	-175 000	-	-	0.00
Pdc Energy 5.75% 18-15.05.26	5.750	15.05.26	USD	400 000	-	-	400 000	398 758.63	0.21
Pdc Energy 6.125% 17-15.09.24	6.125	15.09.24	USD	87 000	-	-	87 000	87 034.30	0.05
Penn 4.125% 21-01.07.29	4.125	01.07.29	USD	150 000	200 000	-	350 000	287 315.00	0.15
Penn 5.625% 17-15.01.27 144A	5.625	15.01.27	USD	50 000	-	-	50 000	46 812.29	0.02
Perf Food G 4.25% 21-01.08.29	4.250	01.08.29	USD	350 000	-	-	350 000	312 014.71	0.17
Poindexter 7.125% 18-15.04.26	7.125	15.04.26	USD	225 000	-	-225 000	-	-	0.00
Polar Us Bo 6.75% 21-15.05.26	6.750	15.05.26	USD	675 000	-	-250 000	425 000	251 794.20	0.13
Post 4.625% 20-15.04.30 144A	4.625	15.04.30	USD	325 000	-	-325 000	-	-	0.00
Post HI 5.625% 17-15.01.28 144A	5.625	15.01.28	USD	475 000	-	-150 000	325 000	312 805.70	0.17
Post Hldg 4.50% 21-15.09.31	4.500	15.09.31	USD	600 000	-	-600 000	-	-	0.00
Post Hldg 5.5% 19-15.12.29	5.500	15.12.29	USD	75 000	125 000	-	200 000	184 805.94	0.10
Post Hldg 5.75% 17-01.03.27 144A	5.750	01.03.27	USD	433 000	-	-	433 000	423 262.57	0.23
Precisn 6.875% 21-15.01.29	6.875	15.01.29	USD	450 000	-	-	450 000	406 847.50	0.22
Precisn 7.125% 17-15.01.26 144A	7.125	15.01.26	USD	75 000	50 000	-50 000	75 000	74 148.58	0.04
Quicken Loa 3.625% 20-01.03.29	3.625	01.03.29	USD	250 000	-	-	250 000	210 359.50	0.11
Quicken Loa 3.875% 20-01.03.31	3.875	01.03.31	USD	650 000	-	-	650 000	527 642.38	0.28
Quintiles 5% 19-15.05.27 144A	5.000	15.05.27	USD	200 000	-	-	200 000	192 570.56	0.10
Racksp Host 3.50% 21-15.02.28	3.500	15.02.28	USD	675 000	-	-125 000	550 000	248 087.41	0.13
Racksp Host 5.375% 20-01.12.28	5.375	01.12.28	USD	975 000	-	-325 000	650 000	202 875.27	0.11
Range Resou 4.75% 22-15.02.30	4.750	15.02.30	USD	175 000	-	-100 000	75 000	67 294.88	0.04
Range Resou 5% 17-15.03.23	5.000	15.03.23	USD	113 000	-	-113 000	-	-	0.00
Range Resou 8.25% 21-15.01.29	8.250	15.01.29	USD	225 000	-	-	225 000	233 614.94	0.12
Raptor Acqn 4.875% 21-01.11.26	4.875	01.11.26	USD	50 000	175 000	-	225 000	212 265.00	0.11
Rattler Mid 5.625% 20-15.07.25	5.625	15.07.25	USD	225 000	-	-225 000	-	-	0.00
Redwood 8.75% 22-1.04.30 144A	8.750	01.04.30	USD	825 000	-	-	825 000	743 447.27	0.40
Regional 5.375% 20-15.01.29	5.375	15.01.29	USD	525 000	-	-	525 000	299 252.47	0.16
Rhp 7.25% 23-15.07.28	7.250	15.07.28	USD	-	100 000	-	100 000	101 238.00	0.05
Ritchie Bro 6.75% 15.03.28 144A	6.750	15.03.28	USD	-	125 000	-	125 000	126 132.15	0.07
Ritchie Bro 7.75% 15.03.31 144A	7.750	15.03.31	USD	-	100 000	-	100 000	103 867.09	0.06
RI Hero Mrg 6.25% 21-01.02.29	6.250	01.02.29	USD	1 575 000	-	-675 000	900 000	738 999.00	0.39
Roblox 3.875% 21-01.05.30	3.875	01.05.30	USD	425 000	-	-	425 000	358 672.38	0.19
Rockcliff E 5.50% 15.10.29 144A	5.500	15.10.29	USD	325 000	-	-25 000	300 000	277 041.00	0.15
Rocket Mort 2.875% 21-15.10.26	2.875	15.10.26	USD	450 000	-	-	450 000	398 724.75	0.21
Rocket Mort 4.0% 15.10.33 144A	4.000	15.10.33	USD	350 000	-	-	350 000	274 116.50	0.15
Rocket Soft 6.50% 21-15.02.29	6.500	15.02.29	USD	975 000	50 000	-	1 025 000	863 690.52	0.46
Ryan Specia 4.375% 22-01.02.30	4.375	01.02.30	USD	200 000	100 000	-	300 000	265 935.00	0.14
Sc Games HI 6.625% 22-01.03.30	6.625	01.03.30	USD	475 000	50 000	-	525 000	462 485.63	0.25
Sci Games 7.25% 19-15.11.29	7.250	15.11.29	USD	200 000	-	-	200 000	200 430.00	0.11
Sci Games 8.625% 20-01.07.25	8.625	01.07.25	USD	475 000	100 000	-	575 000	587 735.10	0.31
Science App 4.875% 20-01.04.28	4.875	01.04.28	USD	125 000	-	-	125 000	116 374.42	0.06
Scripps Esc 3.875% 20-15.01.29	3.875	15.01.29	USD	125 000	-	-125 000	-	-	0.00
Scripps Esc 5.375% 15.01.31 144A	5.375	15.01.31	USD	275 000	-	-100 000	175 000	123 450.87	0.07
Scripps Esc 5.875% 15.07.27 144A	5.875	15.07.27	USD	625 000	-	-225 000	400 000	324 329.35	0.17
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	600 000	-	-600 000	-	-	0.00

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Seagate Hdd 3.375% 20-15.07.31	3.375	15.07.31	USD	325 000	-	-325 000	-	-	0.00
Seagate Hdd 8.50% 23-15.07.31	8.500	15.07.31	USD	-	200 000	-	200 000	209 976.00	0.11
Sealed Air 4.0% 19-01.12.27	4.000	01.12.27	USD	325 000	-	-	325 000	295 750.00	0.16
Sealed Air 6.125% 23-01.02.28	6.125	01.02.28	USD	-	100 000	-	100 000	99 366.67	0.05
Seaworld Pa 5.25% 21-15.08.29	5.250	15.08.29	USD	900 000	-	-	900 000	806 433.08	0.43
Sensata 4.375% 19-15.02.30 144A	4.375	15.02.30	USD	175 000	-	-	175 000	156 474.47	0.08
Sensata 5.875% 22-01.09.30 144A	5.875	01.09.30	USD	-	200 000	-	200 000	194 670.00	0.10
Sensata Tec 3.75% 20-15.02.31	3.750	15.02.31	USD	75 000	-	-	75 000	64 067.09	0.03
Signal Pare 6.125% 21-01.04.29	6.125	01.04.29	USD	650 000	-	-375 000	275 000	153 661.75	0.08
Sinclair	5.125	15.02.27	USD	1 000 000	-	-475 000	525 000	445 494.00	0.24
Sinclair 5.5% 19-01.03.30	5.500	01.03.30	USD	425 000	125 000	-	550 000	317 776.25	0.17
Sirius Xm 3.125% 21-01.09.26	3.125	01.09.26	USD	450 000	-	-100 000	350 000	313 718.79	0.17
Sirius Xm 3.875% 21-01.09.31	3.875	01.09.31	USD	1 025 000	-	-200 000	825 000	639 095.28	0.34
Sirius Xm 4.0% 21-15.07.28	4.000	15.07.28	USD	300 000	-	-	300 000	258 713.79	0.14
Sirius Xm 4.125% 20-01.07.30	4.125	01.07.30	USD	275 000	-	-75 000	200 000	163 507.44	0.09
Sirius Xm 5.50% 19-01.07.29	5.500	01.07.29	USD	350 000	-	-100 000	250 000	225 054.23	0.12
Six Flags 5.5% 17-15.04.27	5.500	15.04.27	USD	650 000	-	-650 000	-	-	0.00
Six Flags E 7.25% 23-15.05.31	7.250	15.05.31	USD	-	350 000	-	350 000	341 216.05	0.18
Sm Energy 6.625% 18-15.01.27	6.625	15.01.27	USD	75 000	-	-	75 000	72 911.25	0.04
Solaris Mid 7.625% 21-01.04.26	7.625	01.04.26	USD	250 000	-	-	250 000	242 186.04	0.13
Spcm Sa 3.375% 21-15.03.30	3.375	15.03.30	USD	200 000	-	-200 000	-	-	0.00
Srs Distrib 6.0% 21-01.12.29	6.000	01.12.29	USD	750 000	175 000	-	925 000	799 657.88	0.43
Srs Distrib 6.125% 01.07.29 144A	6.125	01.07.29	USD	475 000	200 000	-	675 000	583 832.54	0.31
Ss&C Tech I 5.5% 19-30.09.27 144A	5.500	30.09.27	USD	1 025 000	-	-125 000	900 000	862 831.45	0.46
Stand In 4.75% 17-15.01.28 144A	4.750	15.01.28	USD	250 000	-	-250 000	-	-	0.00
Stand Ind 5% 17-15.02.27 144A	5.000	15.02.27	USD	1 150 000	-	-	1 150 000	1 097 219.49	0.59
Standard In 3.375% 20-15.01.31	3.375	15.01.31	USD	425 000	-	-125 000	300 000	241 948.94	0.13
Standard In 4.375% 20-15.07.30	4.375	15.07.30	USD	250 000	-	-75 000	175 000	151 711.23	0.08
Station 4.50% 20-15.02.28	4.500	15.02.28	USD	300 000	-	-	300 000	269 635.50	0.14
Station 4.625% 21-01.12.31	4.625	01.12.31	USD	400 000	-	-	400 000	337 418.00	0.18
Stena Intl 6.125% 20-01.02.25 144A	6.125	01.02.25	USD	425 000	-	-	425 000	416 042.24	0.22
Sthwest En 8.375% 20-15.09.28	8.375	15.09.28	USD	275 000	-	-	275 000	286 460.63	0.15
Suburb Prop 5.0% 21-01.06.31 144A	5.000	01.06.31	USD	375 000	-	-	375 000	314 499.14	0.17
Suburb Prop 5.875% 17-01.03.27	5.875	01.03.27	USD	250 000	-	-	250 000	241 768.81	0.13
Summit Mid 5.75% 17-15.04.25	5.750	15.04.25	USD	550 000	-	-225 000	325 000	295 636.25	0.16
Synaptics 4.0% 21-15.06.29 144A	4.000	15.06.29	USD	150 000	-	-	150 000	126 087.59	0.07
Syneos 3.625% 20-15.01.29 144A	3.625	15.01.29	USD	475 000	-	-475 000	-	-	0.00
Tap Rock 7.0% 21-01.10.26	7.000	01.10.26	USD	400 000	-	-	400 000	412 360.00	0.22
Targa Res 5% 17-15.01.28	5.000	15.01.28	USD	75 000	-	-75 000	-	-	0.00
Targa Res 5.50% 19-01.03.30	5.500	01.03.30	USD	600 000	-	-300 000	300 000	289 000.50	0.15
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	250 000	-	-	250 000	248 427.98	0.13
Tegna 4.625% 20-15.03.28	4.625	15.03.28	USD	75 000	-	-	75 000	66 468.75	0.04
Tegna 5% 19-15.09.29	5.000	15.09.29	USD	1 000 000	-	-100 000	900 000	776 938.62	0.41
Telenet 5.5% 17-01.03.28	5.500	01.03.28	USD	1 200 000	-	-	1 200 000	1 109 760.00	0.59
Tenet 4.625% 20-15.06.28 144A	4.625	15.06.28	USD	50 000	-	-50 000	-	-	0.00
Tenet 6.125% 22-15.06.30 144A	6.125	15.06.30	USD	100 000	-	-100 000	-	-	0.00
Tenet Health 6.125% 01.10.28	6.125	01.10.28	USD	-	725 000	-	725 000	698 653.50	0.37
Tenet Health 6.125% 22-15.06.30	6.125	15.06.30	USD	-	100 000	-	100 000	98 655.00	0.05
Tenet Health 6.25% 01.02.27	6.250	01.02.27	USD	-	375 000	-	375 000	371 505.53	0.20
Tenet Hlthc 4.875% 19-01.01.26	4.875	01.01.26	USD	350 000	-	-350 000	-	-	0.00
Tenet Hlthc 4.875% 23-01.01.26	4.875	01.01.26	USD	-	350 000	-	350 000	341 228.06	0.18
Tenet Hlthc 5.125% 19-01.11.27	5.125	01.11.27	USD	425 000	-	-425 000	-	-	0.00
Tenet Hlthc 5.125% 19-01.11.27	5.125	01.11.27	USD	-	425 000	-	425 000	406 130.17	0.22
Tenet Hlthc 6.125% 20-01.10.28	6.125	01.10.28	USD	850 000	-	-850 000	-	-	0.00
Tenet Hlthc 6.25% 19-01.02.27 144A	6.250	01.02.27	USD	350 000	125 000	-475 000	-	-	0.00
Tenn Mrgr 6.375% 17-01.02.25 144A	6.375	01.02.25	USD	550 000	-	-550 000	-	-	0.00
Terraform 4.75% 19-15.01.30	4.750	15.01.30	USD	550 000	-	-100 000	450 000	397 559.25	0.21
Terraform 5% 17-31.01.28 144A	5.000	31.01.28	USD	600 000	-	-	600 000	552 984.00	0.29
Terrier M B 8.875% 19-15.12.27	8.875	15.12.27	USD	1 550 000	-	-200 000	1 350 000	946 715.58	0.50
Tex Op 5.625% 19-15.02.27 144A	5.625	15.02.27	USD	350 000	-	-	350 000	335 742.44	0.18

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Tibco 6.50% 22-31.03.29 144A	6.500	31.03.29	USD	-	850 000	-	850 000	757 660.10	0.40
Tibco Soft 9.0% 23-30.09.29	9.000	30.09.29	USD	-	425 000	-	425 000	369 851.75	0.20
Transalta 7.75% 22-15.11.29	7.750	15.11.29	USD	-	200 000	-	200 000	206 101.00	0.11
Transdigm 4.625% 21-15.01.29	4.625	15.01.29	USD	375 000	-	-375 000	-	-	0.00
Transdigm 4.875% 21-01.05.29	4.875	01.05.29	USD	250 000	-	-250 000	-	-	0.00
Transdigm 6.25% 19-15.03.26 144A	6.250	15.03.26	USD	850 000	125 000	-	975 000	971 053.98	0.52
Transdigm 6.75% 15.08.28 144A	6.750	15.08.28	USD	-	200 000	-	200 000	201 028.60	0.11
Transmontai 6.125% 18-15.02.26	6.125	15.02.26	USD	300 000	-	-	300 000	259 887.64	0.14
Transocean 8.375% 23-01.02.28	8.375	01.02.28	USD	-	25 000	-25 000	-	-	0.00
Trident 6.625% 17-01.11.25 144A	6.625	01.11.25	USD	675 000	-	-675 000	-	-	0.00
Trident Tpi 9.25% 19-01.08.24 144A	9.250	01.08.24	USD	425 000	50 000	-475 000	-	-	0.00
Trivium Pack 8.50% 15.08.27 144A	8.500	15.08.27	USD	1 200 000	-	-	1 200 000	1 156 604.04	0.62
Ttm Tech 4.0% 21-01.03.29	4.000	01.03.29	USD	350 000	50 000	-	400 000	340 404.19	0.18
Twitter 5.0% 22-01.03.30	5.000	01.03.30	USD	175 000	-	-175 000	-	-	0.00
United Shor 5.50% 20-15.11.25	5.500	15.11.25	USD	800 000	-	-	800 000	762 216.56	0.41
United Shor 5.50% 21-15.04.29	5.500	15.04.29	USD	700 000	-	-	700 000	600 943.00	0.32
United Shor 5.75% 21-15.06.27	5.750	15.06.27	USD	250 000	-	-	250 000	228 495.00	0.12
Univis 7.375% 22-30.06.30 144A	7.375	30.06.30	USD	125 000	200 000	-	325 000	309 760.85	0.17
Univision 4.5% 21-01.05.29 144A	4.500	01.05.29	USD	325 000	-	-	325 000	279 637.80	0.15
Upc Broad F 4.875% 21-15.07.31 144A	4.875	15.07.31	USD	1 175 000	-	-	1 175 000	968 458.50	0.52
Urban One 7.375% 21-01.02.28 144A	7.375	01.02.28	USD	500 000	-	-	500 000	436 105.00	0.23
Us Foods 4.625% 21-01.06.30	4.625	01.06.30	USD	200 000	-	-75 000	125 000	112 160.86	0.06
Us Foods 4.75% 21-15.02.29	4.750	15.02.29	USD	725 000	-	-	725 000	664 419.36	0.35
Usa Compres 6.875% 19-01.09.27	6.875	01.09.27	USD	675 000	-	-225 000	450 000	430 165.40	0.23
Usagm Holdc 6.625% 19-15.07.26	6.625	15.07.26	USD	150 000	-	-	150 000	142 531.83	0.08
Usis Me 6.875% 17-01.05.25 144A	6.875	01.05.25	USD	1 450 000	150 000	-	1 600 000	1 590 096.00	0.85
Valeant 5.5% 17-01.11.25 144A	5.500	01.11.25	USD	475 000	-	-475 000	-	-	0.00
Valeant 8.5% 18-31.01.27 144A	8.500	31.01.27	USD	850 000	-	-650 000	200 000	109 742.00	0.06
Valeant 9% 17-15.12.25 144A	9.000	15.12.25	USD	275 000	-	-275 000	-	-	0.00
Valeant 9.25% 18-01.04.26	9.250	01.04.26	USD	100 000	-	-100 000	-	-	0.00
Vertical Ho 7.625% 20-15.07.28 144A	7.625	15.07.28	USD	400 000	-	-100 000	300 000	272 655.56	0.15
Vertical Us 5.25% 20-15.07.27	5.250	15.07.27	USD	850 000	-	-400 000	450 000	416 349.23	0.22
Viavi Solut 3.75% 21-01.10.29	3.750	01.10.29	USD	100 000	-	-	100 000	85 053.36	0.05
Vici Pr 3.875% 22-15.02.29 144A	3.875	15.02.29	USD	50 000	-	-50 000	-	-	0.00
Vici Pro 4.25% 19-01.12.26 144A	4.250	01.12.26	USD	300 000	-	-300 000	-	-	0.00
Vici Prop 3.5% 20-15.02.25	3.500	15.02.25	USD	50 000	-	-	50 000	47 820.73	0.03
Vici Prop 4.625% 19-1.12.29 144A	4.625	01.12.29	USD	300 000	-	-300 000	-	-	0.00
Vici Proper 4.625% 21-15.06.25 144A	4.625	15.06.25	USD	75 000	-	-	75 000	72 535.89	0.04
Vici Proper 5.625% 21-01.05.24 144A	5.625	01.05.24	USD	200 000	-	-	200 000	198 923.90	0.11
Virgin Med 5% 20-15.07.30 144A	5.000	15.07.30	USD	600 000	-	-	600 000	478 187.88	0.25
Vistra Ope 5.5% 18-01.09.26 144A	5.500	01.09.26	USD	250 000	-	-	250 000	240 810.70	0.13
Vistra Oper 5% 19-31.07.27 144A	5.000	31.07.27	USD	225 000	-	-	225 000	210 804.68	0.11
Vmed 4.50% 20-15.08.30 144A	4.500	15.08.30	USD	275 000	-	-75 000	200 000	167 844.08	0.09
Vmed O2 Uk 4.25% 20-31.01.31	4.250	31.01.31	USD	200 000	-	-	200 000	161 925.14	0.09
Vmed O2 Uk 4.75% 15.07.31 144A	4.750	15.07.31	USD	875 000	-	-300 000	575 000	478 797.27	0.26
Vz Secured 5.0% 22-15.01.32	5.000	15.01.32	USD	250 000	-	-	250 000	201 614.13	0.11
Watco Comp 6.50% 20-15.06.27	6.500	15.06.27	USD	600 000	-	-	600 000	570 938.24	0.30
Wesco 7.125% 20-15.06.25 144A	7.125	15.06.25	USD	100 000	-	-	100 000	101 136.30	0.05
Wesco 7.25% 20-15.06.28 144A	7.250	15.06.28	USD	300 000	-	-100 000	200 000	204 195.60	0.11
Western Gas 4.05% 20-01.02.30	4.050	01.02.30	USD	125 000	-	-	125 000	112 494.88	0.06
White Cap B 6.875% 20-15.10.28	6.875	15.10.28	USD	725 000	-	-	725 000	657 999.13	0.35
White Cap P 8.25% 15.03.26/Pik	8.250	15.03.26	USD	575 000	-	-150 000	425 000	407 560.13	0.22
William Car 5.625% 15.03.27 144A	5.625	15.03.27	USD	75 000	-	-75 000	-	-	0.00
Wmg Acq 3.75% 21-01.12.29	3.750	01.12.29	USD	275 000	-	-	275 000	237 786.51	0.13
Wr Grace Ho 5.625% 21-15.08.29	5.625	15.08.29	USD	375 000	-	-	375 000	307 593.75	0.16
Wr Grace Ho 7.375% 23-01.03.31	7.375	01.03.31	USD	-	150 000	-	150 000	147 132.18	0.08
Wyndham 4.375% 20-15.08.28	4.375	15.08.28	USD	200 000	-	-200 000	-	-	0.00
Yum Brands 4.75% 19-15.01.30	4.750	15.01.30	USD	100 000	-	-	100 000	93 738.50	0.05
Zf Na Cap 6.875% 14.04.28 144A	6.875	14.04.28	USD	-	150 000	-	150 000	152 084.31	0.08

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Zf Na Capit 7.125% 23-14.04.30	7.125	14.04.30	USD	-	150 000	-	150 000	152 734.65	0.08
Ziprecrute 5% 22-15.01.30 144A	5.000	15.01.30	USD	150 000	150 000	-	300 000	255 747.00	0.14
								148 838 972.95	79.39
Total transferable securities dealt on another regulated market								148 838 972.95	79.39
Other transferable securities									
Shares									
Mallinckrodt Plc			USD	17 308	-	-17 308	-	-	0.00
Rights Intelsat Ja			USD	893	-	-	893	4 241.75	0.00
								4 241.75	0.00
Bonds									
Dana Inc 4.25% 21-01.09.30	4.250	01.09.30	USD	100 000	-	-100 000	-	-	0.00
Int8. 5% 15.10.24 /Escrow Dftt144a	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	1 819	-492 819	-	-	0.00
								-	0.00
Total other transferable securities								4 241.75	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								179 936 185.70	95.98
Liquidities and deposits								5 053 412.34	2.70
Other assets								2 476 409.28	1.32
TOTAL NET ASSETS								187 466 007.32	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.

JSS Sustainable Bond - Total Return Global

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
10 Renew Pw 4.50% 21-14.07.28	4.500	14.07.28	USD	-	1 500 000	-	1 500 000	1 279 381.76	0.30
7-Eleven In 1.80% 10.02.31 Regs	1.800	10.02.31	USD	3 000 000	-	-	3 000 000	2 373 398.31	0.55
Abertis Fin 2.625% 21-Perp	2.625	31.12.99	EUR	3 000 000	-	-	3 000 000	2 724 261.91	0.63
Alfa	6.875	25.03.44	USD	2 000 000	-	-	2 000 000	2 011 990.00	0.47
Alibaba Grp	3.600	28.11.24	USD	1 000 000	-	-	1 000 000	968 914.47	0.22
Alibaba Grp 2.70% 21-09.02.41	2.700	09.02.41	USD	5 000 000	-	-	5 000 000	3 337 704.85	0.77
Argentum Nethld 5.625% 16-15.08.52	5.625	15.08.52	USD	800 000	-	-	800 000	755 932.80	0.18
Australia 0.50% 20-21.09.26	0.500	21.09.26	AUD	35 000 000	-	-35 000 000	-	-	0.00
Australia 1% 19-21.12.30	1.000	21.12.30	AUD	54 000 000	-	-14 000 000	40 000 000	21 518 630.50	4.99
Australia 1.25% 19-21.05.32	1.250	21.05.32	AUD	5 000 000	14 700 000	-	19 700 000	10 422 576.24	2.42
Australia 1.5% 21.11.31	1.500	21.11.31	AUD	40 000 000	-	-	40 000 000	20 960 830.71	4.86
Australia 2.75% 18-21.05.41	2.750	21.05.41	AUD	-	11 000 000	-	11 000 000	5 910 499.01	1.37
Australia 3.75% 14-21.04.37	3.750	21.04.37	AUD	-	19 000 000	-	19 000 000	12 108 638.02	2.81
Baidu Inc 1.72% 20-09.04.26	1.720	09.04.26	USD	1 000 000	-	-	1 000 000	897 208.95	0.21
Baidu Inc 2.375% 21-23.08.31	2.375	23.08.31	USD	5 000 000	-	-1 000 000	4 000 000	3 236 300.28	0.75
Ball Corp 2.875% 20-15.08.30	2.875	15.08.30	USD	2 000 000	-	-	2 000 000	1 658 834.40	0.38
Bharat Petr	4.000	08.05.25	USD	1 000 000	-	-	1 000 000	966 171.91	0.22
Boardwalk 4.80% 19-03.05.29	4.800	03.05.29	USD	1 000 000	-	-	1 000 000	959 445.32	0.22
Bpcm 3.25% 20-Perp	3.250	31.12.99	EUR	2 000 000	-	-	2 000 000	2 015 983.97	0.47
Bprl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	1 300 000	-	-	1 300 000	1 241 590.77	0.29
Brf 4.875% 19-24.01.30 Regs	4.875	24.01.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Brf GmbH	4.350	29.09.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Cat Pac Mtn 4.875% 21-17.08.26	4.875	17.08.26	USD	2 000 000	-	-	2 000 000	1 940 152.78	0.45
Celanese Us 4.777% 22-19.07.26	4.777	19.07.26	EUR	-	2 000 000	-1 000 000	1 000 000	1 065 887.36	0.25
Celanese Us 5.90% 22-05.07.24	5.900	05.07.24	USD	-	250 000	-	250 000	249 534.61	0.06
Celanese Us 6.165% 22-15.07.27	6.165	15.07.27	USD	-	1 000 000	-	1 000 000	997 312.33	0.23
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	1 000 000	-	-	1 000 000	933 885.09	0.22
Charter Com 3.50% 21-01.03.42	3.500	01.03.42	USD	2 000 000	-	-	2 000 000	1 337 590.14	0.31
Charter Com 3.70% 20-01.04.51	3.700	01.04.51	USD	2 000 000	-	-2 000 000	-	-	0.00
Cloverie	5.625	24.06.46	USD	3 000 000	-	-	3 000 000	2 957 370.00	0.69
Cloverie Pl	4.500	11.09.44	USD	400 000	-	-	400 000	382 405.20	0.09
Colombia 3.125% 20-15.04.31	3.125	15.04.31	USD	4 000 000	-	-	4 000 000	3 040 948.48	0.71
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	-	1 000 000	-	1 000 000	1 021 005.00	0.24
Contnm E 4.5% 09.02.27/Pool Regs	4.500	09.02.27	USD	1 000 000	-	-	1 000 000	867 225.00	0.20
Cosan	8.250	29.11.49	USD	1 200 000	-	-	1 200 000	1 194 197.93	0.28
Count Gard 6.15% 19-17.09.25	6.150	17.09.25	USD	2 000 000	-	-1 000 000	1 000 000	330 456.67	0.08
Crown Euro. 3.38% 15-15.05.25	3.380	15.05.25	EUR	1 000 000	-	-	1 000 000	1 071 088.16	0.25
Cvs Health 4.875% 15-20.07.35	4.875	20.07.35	USD	500 000	-	-	500 000	475 258.00	0.11
Demeter Inv 4.625% 17-Perp	4.625	31.12.99	USD	2 300 000	-	-	2 300 000	2 005 549.40	0.47
Deut Lufth 3.0% 20-29.05.26	3.000	29.05.26	EUR	1 000 000	-	-	1 000 000	1 039 226.60	0.24
Deut Lufth 3.75% 21-11.02.28	3.750	11.02.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ebrd 5.0% 19-05.11.24	5.000	05.11.24	RUB	200 000 000	-	-100 000 000	100 000 000	996 564.56	0.23
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	2 000 000	-	-2 000 000	-	-	0.00
Elm For Fir 3.75% 20-Perp	3.750	31.12.99	EUR	2 000 000	-	-	2 000 000	2 091 189.52	0.48
Enel	8.750	24.09.73	USD	2 000 000	-	-	2 000 000	1 998 133.90	0.46
Eqf Mdstm 4.125% 16-01.12.26	4.125	01.12.26	USD	1 500 000	-	-	1 500 000	1 396 843.26	0.32
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	1 000 000	-	-	1 000 000	1 008 123.28	0.23
Fedex Corp 4.05% 18-15.02.48	4.050	15.02.48	USD	2 000 000	-	-500 000	1 500 000	1 198 285.61	0.28
Frs Med Care 2.375% 16.02.31	2.375	16.02.31	USD	2 300 000	-	-	2 300 000	1 745 722.01	0.40
Greenko 3.85% 29.03.26 /Pool	3.850	29.03.26	USD	2 890 000	-	-	2 890 000	2 445 333.91	0.57
Grupo Binbo	3.875	27.06.24	USD	1 000 000	-	-	1 000 000	980 577.21	0.23
Hpci-Mittal 5.25% 17-28.04.27	5.250	28.04.27	USD	2 000 000	-	-2 000 000	-	-	0.00
Hunt 6.375% 18-01.06.28 /Pool Regs	6.375	01.06.28	USD	-	1 500 000	-	1 500 000	1 201 200.00	0.28
Informa 2.125% 20-06.10.25	2.125	06.10.25	EUR	1 000 000	-	-	1 000 000	1 041 015.84	0.24
Intl Bk Rec 4.25% 21-22.01.26	4.250	22.01.26	RUB	200 000 000	-	-200 000 000	-	-	0.00

JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Intl Bk Rec 5.0% 21-22.01.26	5.000	22.01.26	BRL	15 000 000	-	-	15 000 000	2 839 398.83	0.66
Intl Bk Rec 5.75% 21-14.01.28	5.750	14.01.28	BRL	-	7 000 000	-	7 000 000	1 266 791.97	0.29
Intl Bk Rec 9.50% 22-09.02.29	9.500	09.02.29	BRL	-	12 500 000	-	12 500 000	2 591 212.50	0.60
Intl Fin 6.5% 19-27.03.26	6.500	27.03.26	BRL	15 000 000	-	-	15 000 000	2 913 559.34	0.68
Intl Fin 6.75% 19-27.08.24	6.750	27.08.24	BRL	20 000 000	-	-15 000 000	5 000 000	999 415.11	0.23
Intl Fin 7% 17-20.07.27	7.000	20.07.27	MXN	99 000 000	-	-	99 000 000	5 322 146.35	1.23
Intl Fin 8.25% 18-30.01.23	8.250	30.01.23	BRL	10 000 000	-	-10 000 000	-	-	0.00
Jsw Hy 4.125% 18.05.31 /Pool Regs	4.125	18.05.31	USD	2 000 000	-	-	2 000 000	1 418 929.58	0.33
Keppel Corp 2.459% 20-04.06.25	2.459	04.06.25	USD	2 000 000	-	-	2 000 000	1 879 550.00	0.44
Lenovo Grp 5.875% 20-24.04.25	5.875	24.04.25	USD	1 000 000	-	-	1 000 000	995 105.00	0.23
Mcdonalds	4.875	09.12.45	USD	1 000 000	-	-1 000 000	-	-	0.00
Mdc 2.875% 19-07.11.29	2.875	07.11.29	USD	2 000 000	-	-	2 000 000	1 809 024.00	0.42
Mdc 3% 17-19.04.24	3.000	19.04.24	USD	1 000 000	-	-	1 000 000	977 868.00	0.23
Mexico	5.750	05.03.26	MXN	700 000	-	-700 000	-	-	0.00
Mexico 7.5% 06-03.06.27 Bonos	7.500	03.06.27	MXN	800 000	-	-380 000	420 000	2 331 102.20	0.54
Mexico 7.75% 11-29.05.31 Bonos	7.750	29.05.31	MXN	-	490 000	-	490 000	2 703 876.92	0.63
Millicom Ic 5.125% 17-15.01.28	5.125	15.01.28	USD	1 200 000	-	-	1 200 000	946 092.96	0.22
Minejesa 4.625% 10.08.30 /Pool	4.625	10.08.30	USD	1 000 000	-	-	1 000 000	900 207.76	0.21
Minerva Lux 4.375% 21-18.03.31	4.375	18.03.31	USD	2 000 000	-	-2 000 000	-	-	0.00
Nat Fin 2.374% 21-Perp	2.374	31.12.99	EUR	2 000 000	-	-	2 000 000	1 925 080.41	0.45
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	4 000 000	-	-	4 000 000	3 882 760.16	0.90
Network I2I 5.65% 19-Perp	5.650	31.12.99	USD	1 500 000	-	-	1 500 000	1 460 625.00	0.34
Nomura Hldg 1.653% 21-14.07.26	1.653	14.07.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Nomura Hldg 2.172% 21-14.07.28	2.172	14.07.28	USD	1 500 000	-	-	1 500 000	1 265 824.64	0.29
Norway 1.5% 16-19.02.26	1.500	19.02.26	NOK	-	40 000 000	-20 000 000	20 000 000	1 751 049.07	0.41
Norwegian G 1.25% 21-17.09.31	1.250	17.09.31	NOK	80 000 000	15 000 000	-	95 000 000	7 363 937.96	1.71
Norwegian G 1.375% 20-19.08.30	1.375	19.08.30	NOK	100 000 000	22 000 000	-40 000 000	82 000 000	6 553 552.09	1.52
Norwegian G 1.75% 19-06.09.29	1.750	06.09.29	NOK	-	20 000 000	-	20 000 000	1 665 549.63	0.39
Oracle Corp	4.000	15.07.46	USD	2 500 000	-	-	2 500 000	1 914 105.60	0.44
Parkway Pan 4.25% 17-Perp	4.250	31.12.99	USD	1 500 000	-	-1 500 000	-	-	0.00
Poland	2.500	25.07.26	PLN	15 000 000	-	-15 000 000	-	-	0.00
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	20 000 000	21 000 000	-10 000 000	31 000 000	5 691 475.21	1.32
Poland 1.75% 21-25.04.32	1.750	25.04.32	PLN	21 000 000	31 000 000	-27 000 000	25 000 000	4 493 048.39	1.04
Poland 2.5% 16-25.07.27	2.500	25.07.27	PLN	40 000 000	-	-40 000 000	-	-	0.00
Qatar 3.40% 20-16.04.25 Regs	3.400	16.04.25	USD	1 000 000	-	-	1 000 000	972 589.00	0.23
Qatar Reins 4.95% 17-Perp Regs	4.950	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Qtel Int Fi	3.250	21.02.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	1 000 000	-	-	1 000 000	977 684.40	0.23
San M / Ng 3.50% 21-02.08.28	3.500	02.08.28	USD	2 000 000	-	-	2 000 000	1 701 000.88	0.39
Sappi Papie 3.125% 19-15.04.26	3.125	15.04.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Sappi Papier H 3.625% 15.03.28	3.625	15.03.28	EUR	1 000 000	-	-	1 000 000	960 789.15	0.22
Sig Combibl 2.125% 20-18.06.25	2.125	18.06.25	EUR	1 500 000	-	-	1 500 000	1 581 554.51	0.37
Sigma	4.125	02.05.26	USD	2 000 000	-	-	2 000 000	1 909 007.82	0.44
Silgan Hldg 3.25% 17-15.03.25	3.250	15.03.25	EUR	2 000 000	-	-	2 000 000	2 143 300.64	0.50
Singapore	2.125	01.06.26	SGD	14 000 000	-	-14 000 000	-	-	0.00
Singapore 1.625% 21-01.07.31	1.625	01.07.31	SGD	35 000 000	-	-	35 000 000	23 236 777.88	5.39
Singapore 2.375% 15-01.06.25	2.375	01.06.25	SGD	5 000 000	-	-5 000 000	-	-	0.00
Softbank 2.875% 21-06.01.27	2.875	06.01.27	EUR	2 000 000	-	-	2 000 000	1 928 342.50	0.45
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	2 000 000	-	-	2 000 000	2 011 422.15	0.47
Swiss I 9.85% 16.07.32 /Pool Regs	9.850	16.07.32	BRL	-	12 000 000	-	12 000 000	1 913 568.85	0.44
Targa Res 6.875% 19-15.01.29	6.875	15.01.29	USD	500 000	-	-	500 000	507 063.30	0.12
Tcom It Cap	7.200	18.07.36	USD	2 000 000	-	-2 000 000	-	-	0.00
Telefonica	5.875	31.12.99	EUR	1 500 000	-	-	1 500 000	1 644 232.46	0.38
Telefonica 2.88% 21-Perp	2.880	31.12.99	EUR	1 500 000	-	-	1 500 000	1 380 507.21	0.32
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	1 000 000	-	-1 000 000	-	-	0.00
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	2 000 000	-	-500 000	1 500 000	1 273 536.68	0.30
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	1 000 000	-	-	1 000 000	919 802.80	0.21
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	3 000 000	-	-	3 000 000	2 608 313.70	0.61
Uk T Bill 0.25% 20-31.07.31	0.250	31.07.31	GBP	-	12 000 000	-	12 000 000	11 017 264.83	2.56
Usa 0.50% 20-30.06.27 /Tbo	0.500	30.06.27	USD	16 000 000	5 000 000	-6 000 000	15 000 000	12 932 519.55	3.00

JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Usa 0.875% 20-15.11.30 /Tbo	0.875	15.11.30	USD	12 000 000	13 000 000	-5 000 000	20 000 000	16 180 468.80	3.75
Usa 1.125% 20-15.05.40 /Tbo	1.125	15.05.40	USD	28 100 000	-	-8 100 000	20 000 000	12 956 250.00	3.01
Usa 1.25% 21-30.06.28 /Tbo	1.250	30.06.28	USD	10 000 000	15 000 000	-	25 000 000	21 758 789.00	5.05
Usa 1.625% 19-30.11.26 /Tbo	1.625	30.11.26	USD	12 500 000	1 000 000	-2 000 000	11 500 000	10 498 916.03	2.44
Usa 1.75% 19-15.11.29 /Tbo	1.750	15.11.29	USD	-	17 500 000	-	17 500 000	15 343 945.40	3.56
Usa 2.375% 22-15.02.42 /Tbo	2.375	15.02.42	USD	3 200 000	9 800 000	-	13 000 000	10 109 023.47	2.35
Usa 3.125% 22-15.08.25 /Tbo	3.125	15.08.25	USD	-	8 000 000	-3 000 000	5 000 000	4 829 394.55	1.12
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 000 000	-	-	1 000 000	948 480.61	0.22
Vmware Inc 4.70% 20-15.05.30	4.700	15.05.30	USD	1 000 000	-	-	1 000 000	955 839.26	0.22
Western Dig 4.75% 18-15.02.26	4.750	15.02.26	USD	1 000 000	-	-	1 000 000	952 932.10	0.22
								366 374 982.24	85.03

Index options

10Y Treasury Notes Usa		24.02.23	USD	-	130	-130	-	-	0.00
10Y Treasury Notes Usa		24.02.23	USD	-	100	-100	-	-	0.00
10Y Treasury Notes Usa		24.03.23	USD	-	100	-100	-	-	0.00
5Y Treasury Notes Usa		23.09.22	USD	-	100	-100	-	-	0.00
									0.00

Treasury Bills

Usa 0% 22-29.06.23 Tb		29.06.23	USD	-	10 000 000	-10 000 000	-	-	0.00
Usa 0% 23-20.06.23 Tb		20.06.23	USD	-	2 000 000	-2 000 000	-	-	0.00
Usa 0% 23-27.07.23 Tb		27.07.23	USD	-	10 000 000	-	10 000 000	9 966 583.30	2.31
								9 966 583.30	2.31

Total transferable securities listed on an official stock exchange

376 341 565.54 87.34

Transferable securities dealt on another regulated market

Bonds

Allstate	5.750	15.08.53	USD	3 000 000	-	-	3 000 000	2 955 958.02	0.69
Amaggi Lux 5.25% 21-28.01.28	5.250	28.01.28	USD	2 000 000	-	-2 000 000	-	-	0.00
Az 3.575% 21-19.08.26 /Pool	3.575	19.08.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Bpcm 4.375% 20-Perp	4.375	31.12.99	USD	1 000 000	-	-	1 000 000	961 750.00	0.22
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	3 500 000	-	-	3 500 000	3 214 668.80	0.75
Clearway 4.75% 19-15.03.28 144A	4.750	15.03.28	USD	-	1 000 000	-	1 000 000	923 616.80	0.21
Cosan Lux 7% 16-20.01.27	7.000	20.01.27	USD	2 000 000	-	-	2 000 000	2 004 014.00	0.46
Count Gard 3.125% 20-22.10.25	3.125	22.10.25	USD	3 000 000	-	-2 000 000	1 000 000	315 150.00	0.07
Dcp Mid Op 5.125% 19-15.05.29	5.125	15.05.29	USD	2 000 000	-	-	2 000 000	1 958 157.00	0.45
Enlink Midst 6.50% 01.09.30 Regs	6.500	01.09.30	USD	-	500 000	-	500 000	498 909.50	0.12
Entel 3.05% 21-14.09.32 /Pool	3.050	14.09.32	USD	2 000 000	-	-	2 000 000	1 585 700.00	0.37
Eqtd Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	1 500 000	-	-	1 500 000	1 339 295.25	0.31
Flex Ltd 3.75% 20-01.02.26	3.750	01.02.26	USD	1 000 000	-	-	1 000 000	950 604.54	0.22
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	-	1 000 000	-	1 000 000	936 835.86	0.22
Mexico Cete 7.50% 22-26.05.33	7.500	26.05.33	MXN	-	580 000	-	580 000	3 116 080.59	0.72
Poland 0.25% 20-25.10.26	0.250	25.10.26	PLN	20 000 000	-	-20 000 000	-	-	0.00
Rural Elec 2.75% 21-13.01.27	2.750	13.01.27	USD	2 000 000	-	-	2 000 000	1 798 219.78	0.42
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	3 000 000	-	-	3 000 000	2 956 875.00	0.69
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	4 000 000	-	-4 000 000	-	-	0.00
Seagate Hdd 9.625% 22-01.12.32	9.625	01.12.32	USD	-	3 120 000	-	3 120 000	3 444 919.92	0.80
Shriram 4.15% 22-18.07.25 Regs	4.150	18.07.25	USD	1 000 000	-	-	1 000 000	946 179.82	0.22
Sino-Ocean 3.25% 21-05.05.26	3.250	05.05.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Targa Res Par 4% 22-15.01.32	4.000	15.01.32	USD	1 500 000	-	-	1 500 000	1 297 985.48	0.30
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	1 500 000	-	-	1 500 000	1 490 567.85	0.35
Temasek Fin 2.25% 20-06.04.51	2.250	06.04.51	USD	1 000 000	-	-1 000 000	-	-	0.00
Transm 5.20% 11.04.38 /Pool	5.200	11.04.38	USD	1 300 000	-	-	1 300 000	1 208 239.11	0.28
Western Gas 3.10% 20-01.02.25	3.100	01.02.25	USD	1 000 000	-	-	1 000 000	956 775.30	0.22

JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Western Gas 4.05% 20-01.02.30	4.050	01.02.30	USD	1 000 000	-	-	1 000 000	899 959.00	0.21
Xiaomi Best 3.375% 20-29.04.30	3.375	29.04.30	USD	1 000 000	-	-	1 000 000	813 029.12	0.19
								36 573 490.74	8.49
Total transferable securities dealt on another regulated market								36 573 490.74	8.49
TOTAL SECURITIES PORTFOLIO INVESTMENTS								412 915 056.28	95.83
Liquidities and deposits								12 349 644.42	2.87
Other assets								5 621 354.73	1.30
TOTAL NET ASSETS								430 886 055.43	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.

JSS Sustainable Equity - Next-Gen Consumer

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Activision Blizzard Inc			USD	-	20 222	-495	19 727	1 662 986.10	3.09
Adobe Systems			USD	587	225	-812	-	-	0.00
Adyen B.V. 144A			EUR	171	526	-697	-	-	0.00
Align Technology Inc			USD	333	215	-548	-	-	0.00
Alphabet Inc -A-			USD	426	17 163	-5 102	12 487	1 494 693.90	2.78
Amazon Com Inc			USD	6 042	19 195	-3 245	21 992	2 866 877.12	5.33
Basic-Fit N.V.			EUR	4 514	17 115	-5 014	16 615	634 443.78	1.18
Booking Holdings Inc			USD	-	463	-1	462	1 247 552.46	2.32
Chipotle Mexican Grill Inc			USD	590	905	-437	1 058	2 263 062.00	4.20
Cie Financiere Richemont Nam-Ak			CHF	5 354	13 757	-3 825	15 286	2 591 094.66	4.81
Cts Eventim Akt.			EUR	3 668	16 235	-1 166	18 737	1 182 573.58	2.20
Dav Cam Mil Rg			EUR	50 507	47 699	-73 141	25 065	347 019.66	0.64
Deckers Outdoor Corp.			USD	-	1 496	-17	1 479	780 409.14	1.45
Dsm-Firmenich Ltd			EUR	-	9 292	-	9 292	999 767.35	1.86
Electronic Arts			USD	2 141	13 349	-1 499	13 991	1 814 632.70	3.37
Essilor International			EUR	3 604	5 239	-2 050	6 793	1 279 166.73	2.38
Estee Lauder Co -A-			USD	390	25	-415	-	-	0.00
Facebook Inc -A-			USD	1 125	66	-1 191	-	-	0.00
Ferrari N.V.			EUR	-	4 840	-470	4 370	1 427 917.17	2.65
Haleon Rg			GBP	-	424 792	-200 761	224 031	917 838.29	1.70
Hermes International			EUR	303	804	-356	751	1 630 488.59	3.03
Infineon Technologies /Nam.			EUR	8 092	38 244	-13 238	33 098	1 364 413.25	2.53
Intercontinental Hotels Group Plc			GBP	4 850	24 142	-8 741	20 251	1 399 043.55	2.60
Kerry Group A			EUR	1 725	531	-2 256	-	-	0.00
Koninklijke Dsm Nv			EUR	-	6 981	-6 981	-	-	0.00
L Occitane International Sa			HKD	131 501	260 067	-65 488	326 080	783 927.96	1.46
L Oreal			EUR	1 520	2 745	-860	3 405	1 586 614.57	2.95
Leroy Seafood Group Asa			NOK	-	38 913	-38 913	-	-	0.00
Lilly (Eli) & Co			USD	-	3 006	-428	2 578	1 209 030.44	2.25
Live Nation Entertainment Inc			USD	2 739	8 032	-10 771	-	-	0.00
Lvmh Act.			EUR	1 304	2 976	-631	3 649	3 435 653.92	6.38
Mastercard Inc. Shs-A-			USD	797	4 246	-159	4 884	1 920 877.20	3.57
Mercadolibre Inc			USD	-	1 482	-673	809	958 341.40	1.78
Microsoft Corp			USD	3 444	7 087	-4 497	6 034	2 054 818.36	3.82
Mips Ab			SEK	-	5 534	-55	5 479	270 973.64	0.50
Mowi Asa			NOK	-	11 439	-11 439	-	-	0.00
Nestle / Act Nom			CHF	4 489	14 667	-6 839	12 317	1 481 372.31	2.75
New York Times A			USD	5 914	1 986	-7 900	-	-	0.00
Nike Inc B			USD	4 133	11 972	-5 121	10 984	1 212 304.08	2.25
Novo Nordisk A/S /-B-			DKK	3 558	1 014	-4 572	-	-	0.00
Nvidia Corp.			USD	2 276	5 137	-4 365	3 048	1 289 364.96	2.40
On Semiconductor Corp			USD	11 858	15 919	-20 200	7 577	716 632.66	1.33
Pernod-Ricard			EUR	2 623	5 790	-2 939	5 474	1 208 759.92	2.25
Planet Fitness Inc			USD	10 265	16 662	-5 009	21 918	1 478 149.92	2.75
Prada – Registered Shs			HKD	79 442	126 816	-39 970	166 288	1 114 015.69	2.07
Puma Se			EUR	3 303	12 358	-1 675	13 986	841 060.98	1.56
Sensient Technologies Co			USD	3 188	7 036	-10 224	-	-	0.00
Shimano Inc.			JPY	1 214	4 380	-1 270	4 324	716 802.50	1.33
Tencent Holdings Ltd			HKD	-	22 943	-143	22 800	964 762.61	1.79
The Trade Desk Inc			USD	-	13 885	-484	13 401	1 034 825.22	1.92

JSS Sustainable Equity - Next-Gen Consumer (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Univ Mu Gr Br Rg			EUR	29 877	56 656	-44 680	41 853	929 214.03	1.73
Yeti Holdings Inc			USD	1 688	102	-1 790	-	-	0.00
								51 111 482.40	94.96
Total transferable securities listed on an official stock exchange								51 111 482.40	94.96
TOTAL SECURITIES PORTFOLIO INVESTMENTS								51 111 482.40	94.96
Liquidities and deposits								2 763 227.44	5.13
Other liabilities								-52 051.83	-0.09
TOTAL NET ASSETS								53 822 658.01	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.

JSS Sustainable Equity - Tech Disruptors

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Adobe Systems			USD	-	8 484	-	8 484	4 148 591.16	1.62
Advanced Micro Devices Inc			USD	13 185	25 364	-4 632	33 917	3 863 485.47	1.51
Alphabet Inc -A-			USD	9 007	188 176	-106 797	90 386	10 819 204.20	4.22
Altium			AUD	112 467	27 093	-	139 560	3 429 798.37	1.34
Amazon Com Inc			USD	41 440	33 863	-	75 303	9 816 499.08	3.83
American Tower Corp			USD	13 894	-	-	13 894	2 694 602.36	1.05
Analog Devices Inc			USD	111 803	-	-59 795	52 008	10 131 678.48	3.95
Apple Inc			USD	42 286	18 876	-32 125	29 037	5 632 306.89	2.20
Applied Materials Inc			USD	109 740	-	-33 278	76 462	11 051 817.48	4.31
Ciena Corp			USD	34 954	-	-34 954	-	-	0.00
Coherent Rg			USD	-	210 795	-141 366	69 429	3 539 490.42	1.38
Dexcom Inc			USD	20 292	-	-20 292	-	-	0.00
Elastic B.V.			USD	99 482	35 693	-99 482	35 693	2 288 635.16	0.89
Entegris Inc			USD	22 245	-	-22 245	-	-	0.00
Equinix Inc /Reit			USD	8 942	-	-8 942	-	-	0.00
Facebook Inc -A-			USD	34 460	19 690	-35 553	18 597	5 336 967.06	2.08
Flsmidth & Co. A/S B			DKK	267 466	-	-106 228	161 238	7 800 999.92	3.05
Global Payments Inc			USD	76 081	9 642	-85 723	-	-	0.00
Godaddy Inc			USD	64 148	32 122	-96 270	-	-	0.00
Ii-Vi Inc			USD	193 992	16 803	-210 795	-	-	0.00
Intel Corp.			USD	246 573	184 984	-149 885	281 672	9 419 111.68	3.68
Jd.Com Rg-A			HKD	7 376	-	-7 376	-	-	0.00
Keysight Technologies Inc			USD	30 408	12 910	-5 204	38 114	6 382 189.30	2.49
Kion Group / Eq Usd			EUR	81 653	-	-22 250	59 403	2 388 847.69	0.93
Lundin Mining Corp			CAD	396 772	-	-150 610	246 162	1 930 973.92	0.75
Match Group Rg			USD	28 250	-	-28 250	-	-	0.00
Meituan			HKD	-	13 669	-13 669	-	-	0.00
Micron Technology Inc			USD	49 399	79 944	-50 350	78 993	4 985 248.23	1.95
Microsoft Corp			USD	101 935	28 068	-73 862	56 141	19 118 256.14	7.46
Nokia Oy			EUR	1 131 727	-	-358 096	773 631	3 237 282.51	1.26
Nvidia Corp.			USD	69 354	2 050	-39 920	31 484	13 318 361.68	5.20
On Semiconductor Corp			USD	32 988	-	-32 988	-	-	0.00
Onto Innovation			USD	107 889	18 702	-17 784	108 807	12 672 751.29	4.95
Outotec Oyj			EUR	1 328 240	-	-705 581	622 659	7 503 100.11	2.93
Palo Alto Networks Inc			USD	-	44 181	-	44 181	11 288 687.31	4.41
Rapid7 Inc			USD	76 295	-	-76 295	-	-	0.00
Rohm Co.Ltd			JPY	88 417	14 200	-26 122	76 495	7 155 446.70	2.79
Salesforce Com Inc			USD	30 431	30 523	-21 899	39 055	8 250 759.30	3.22
Samsung El./Sp.Gdr (1/2Vot144A)			USD	3 356	-	-1 127	2 229	3 089 394.00	1.21
Servicenow Inc			USD	28 814	4 841	-10 462	23 193	13 033 770.21	5.09
Stmicroelectronics Nv			EUR	197 371	19 631	-98 597	118 405	5 886 080.10	2.30
Synopsys Inc.			USD	48 236	-	-8 522	39 714	17 291 872.74	6.75
Tencent Holdings Ltd			HKD	189 523	57 600	-92 227	154 896	6 554 292.52	2.56
The Trade Desk Inc			USD	84 420	76 538	-83 566	77 392	5 976 210.24	2.33
Tokyo Electron Co Ltd			JPY	36 946	36 858	-27 519	46 285	6 584 008.59	2.57
Twilio Inc -A-			USD	10 765	-	-10 765	-	-	0.00
Ubisoft Entertainment			EUR	99 751	-	-65 207	34 544	975 352.60	0.38

JSS Sustainable Equity - Tech Disruptors (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Walt Disney Company			USD	-	51 952	-	51 952	4 638 274.56	1.81
Zscaler Inc			USD	47 057	53 112	-77 564	22 605	3 307 111.50	1.29
								255 541 458.97	99.74
Total transferable securities listed on an official stock exchange								255 541 458.97	99.74
TOTAL SECURITIES PORTFOLIO INVESTMENTS								255 541 458.97	99.74
Liquidities and deposits								850 618.91	0.33
Other liabilities								-189 510.94	-0.07
TOTAL NET ASSETS								256 202 566.94	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.

JSS Sustainable Bond - Emerging Markets Local Currency

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Argentina 15.5% 16-17.10.26	15.500	17.10.26	ARS	241 500 000	-	-	241 500 000	198 681.99	0.68
Argentina 16% 16-17.10.23	16.000	17.10.23	ARS	35 100 000	-	-	35 100 000	111 805.88	0.38
Brazil 4.25% 13-07.01.25	4.250	07.01.25	USD	500 000	-	-500 000	-	-	0.00
Brazil 6.0% 23-20.10.33	6.000	20.10.33	USD	-	1 000 000	-500 000	500 000	495 115.28	1.69
Chile 4.7% 18-01.09.30	4.700	01.09.30	CLP	900 000 000	-	-	900 000 000	1 087 025.19	3.70
China Dv Bk 4.3% 12-02.08.32	4.300	02.08.32	CNH	10 000 000	-	-10 000 000	-	-	0.00
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	-	400 000	-	400 000	408 402.00	1.39
Colombia 9.85% 07-27 /Int.Usd	9.850	28.06.27	COP	4 600 000 000	-	-	4 600 000 000	1 061 939.18	3.61
Czech Rep 2% 17-13.10.33	2.000	13.10.33	CZK	26 000 000	-	-	26 000 000	967 827.37	3.29
Ebrd 4.95% 21-22.01.26	4.950	22.01.26	INR	-	50 000 000	-	50 000 000	580 247.05	1.97
Egypt 8.875% 20-29.05.50 Regs	8.875	29.05.50	USD	900 000	-	-400 000	500 000	270 835.00	0.92
Eib 2.60% 22-29.09.26	2.600	29.09.26	CNH	-	7 000 000	-	7 000 000	970 213.48	3.30
Emp 8.375% 17-08.11.27 Regs	8.375	08.11.27	COP	3 000 000 000	-	-	3 000 000 000	576 621.23	1.96
Far East Ho 4.70% 21-09.02.24	4.700	09.02.24	CNH	9 000 000	-	-	9 000 000	1 203 814.60	4.10
Hungary 4.0% 21-28.04.51	4.000	28.04.51	HUF	-	200 000 000	-	200 000 000	375 268.52	1.28
Hungary 5.75% 13-22.11.23	5.750	22.11.23	USD	-	500 000	-	500 000	500 201.50	1.70
Hungary Gov 3.0% 20-25.04.41	3.000	25.04.41	HUF	200 000 000	-	-200 000 000	-	-	0.00
Ibrd 0% 15-29.05.35	0.000	29.05.35	ZAR	-	30 000 000	-	30 000 000	489 595.82	1.67
Indonesia 8.25% 11-15.06.32	8.250	15.06.32	IDR	18 000 000 000	-	-18 000 000 000	-	-	0.00
Indonesia 8.375% 18-15.04.39	8.375	15.04.39	IDR	15 000 000 000	-	-	15 000 000 000	1 168 397.31	3.98
Intl Bk Rec 2.25% 22-19.01.29	2.250	19.01.29	CNH	-	5 000 000	-	5 000 000	682 493.87	2.32
Intl Bk Rec 6.25% 23-19.01.29	6.250	19.01.29	IDR	-	15 000 000 000	-	15 000 000 000	1 018 759.13	3.47
Intl Fin 0% 18-22.02.38	0.000	22.02.38	MXN	-	40 000 000	-	40 000 000	676 711.04	2.30
Mexico 8% 17-07.11.47	8.000	07.11.47	MXN	-	60 000	-	60 000	319 895.52	1.09
Mexico 8.5% 08-18.11.38	8.500	18.11.38	MXN	320 000	-	-320 000	-	-	0.00
Mexico 8.5% 09-31.05.29 Bonos	8.500	31.05.29	MXN	50 000	-	-50 000	-	-	0.00
Morocco 4.25 % 12-11.12.22	4.250	11.12.22	USD	400 000	-	-400 000	-	-	0.00
Peru 3.23% 20-28.07.21	3.230	28.07.21	USD	-	500 000	-500 000	-	-	0.00
Peru 5.35% 19-12.08.40	5.350	12.08.40	PEN	-	2 500 000	-	2 500 000	574 469.60	1.96
Peru 6.95% 08-12.08.31	6.950	12.08.31	PEN	3 500 000	-	-3 500 000	-	-	0.00
Philippines 3.9% 12-26.11.22	3.900	26.11.22	PHP	10 000 000	-	-10 000 000	-	-	0.00
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	5 000 000	-	-5 000 000	-	-	0.00
Poland 1.75% 21-25.04.32	1.750	25.04.32	PLN	3 500 000	-	-	3 500 000	629 026.77	2.14
Qnb Fin 6.90% 20-23.01.25	6.900	23.01.25	IDR	4 000 000 000	-	-	4 000 000 000	265 199.20	0.90
Romania 1% 21-14.04.33	1.000	14.04.33	EUR	800 000	-	-800 000	-	-	0.00
Romania 2.75% 21-14.04.41	2.750	14.04.41	EUR	-	900 000	-	900 000	604 553.38	2.06
Russia 7.05% 13-19.01.28**	7.050	19.01.28	RUB	70 000 000	-	-	70 000 000	-	0.00
Russia 8.15% 12-03.02.27 S 26207**	8.150	03.02.27	RUB	115 000 000	-	-	115 000 000	-	0.00
Simpar Fin 10.75% 12.02.28 Regs	10.750	12.02.28	BRL	6 000 000	-	-	6 000 000	985 697.24	3.35
South Afr 8.5% 13-31.01.37	8.500	31.01.37	ZAR	27 000 000	-	-	27 000 000	1 093 158.04	3.72
South Afr 8.75% 14-31.01.44	8.750	31.01.44	ZAR	37 000 000	-	-	37 000 000	1 437 902.52	4.89
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	500 000	-	-	500 000	495 750.00	1.69
South Africa 6.5% 10-28.02.41	6.500	28.02.41	ZAR	17 000 000	13 000 000	-	30 000 000	941 316.64	3.20
Swiss I 9.85% 16.07.32 /Pool Regs	9.850	16.07.32	BRL	3 000 000	-	-	3 000 000	478 392.21	1.63
Thailand Gov 3.775% 12-26.06.32	3.775	25.06.32	THB	20 000 000	-	-20 000 000	-	-	0.00
								20 669 316.56	70.34
Total transferable securities listed on an official stock exchange								20 669 316.56	70.34
Transferable securities dealt on another regulated market									
Bonds									
Brazil 10% 14-01.01.25	10.000	01.01.25	BRL	5 000	-	-5 000	-	-	0.00
Brazil 10% 20-01.01.31	10.000	01.01.31	BRL	2 800	3 200	-	6 000	1 210 048.43	4.12
Columbia 4.375% 21.03.23	4.375	21.03.23	COP	1 800 000 000	-	-1 800 000 000	-	-	0.00

JSS Sustainable Bond - Emerging Markets Local Currency (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Dominican R 9.75% 19-05.06.26 Regs	9.750	05.06.26	DOP	50 000 000	-	-30 000 000	20 000 000	370 663.84	1.26
Ebrd 4.60% 20-09.12.25	4.600	09.12.25	IDR	17 500 000 000	-	- 17 500 000 000	1 136 376.24	3.87	
Malaysia 2.632% 20-15.04.31	2.632	15.04.31	MYR	6 000 000	-	-	6 000 000	1 178 829.38	4.01
Malaysia 3.955% 15-15.09.25	3.955	15.09.25	MYR	5 000 000	-	-5 000 000	-	-	0.00
Malaysia 4.065% 20-15.06.50	4.065	15.06.50	MYR	-	3 000 000	-	3 000 000	626 627.23	2.13
Mexico Cete 8% 22-31.07.53	8.000	31.07.53	MXN	-	240 000	-100 000	140 000	740 823.09	2.52
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	75 000 000	-	-	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	534 866.43	1.82
								5 798 234.64	19.73
Total transferable securities dealt on another regulated market								5 798 234.64	19.73
Other transferable securities									
Bonds									
Malaysia 4.369% 18-31.10.28	4.369	31.10.28	MYR	8 100 000	-	-6 100 000	2 000 000	442 436.59	1.51
Rabobk Ny 0.50% 14-26.02.29	0.500	26.02.29	HUF	200 000 000	-	-	200 000 000	359 181.40	1.22
								801 617.99	2.73
Total other transferable securities								801 617.99	2.73
TOTAL SECURITIES PORTFOLIO INVESTMENTS								27 269 169.19	92.80
Liquidities and deposits								1 390 174.54	4.73
Other assets								725 595.00	2.47
TOTAL NET ASSETS								29 384 938.73	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 17

JSS Equity - All China

Statement of investments and other net assets as of 30.06.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
3Peak Incorp Rg-A			CNH	-	36 361	-36 361	-	-	0.00
Accelink Technologies Co -A-			CNH	-	510 369	-	510 369	2 605 930.91	0.89
Alibaba Group Holding Ltd			HKD	1 407 300	1 811 700	-2 510 500	708 500	7 341 198.70	2.49
Anhui Gujing Distillery Co Ltd			CNH	-	148 290	-124 100	24 190	823 800.84	0.28
Anhui Kouzi Distillery Co Ltd			CNH	-	451 786	-	451 786	3 069 316.72	1.04
Anta Sports Products Ltd			HKD	166 200	-	-166 200	-	-	0.00
Baidu Inc -A-/Adr			USD	-	8 596	-	8 596	1 176 878.36	0.40
Baidu Rg-A			HKD	-	156 950	-	156 950	2 659 686.75	0.90
Bank Of Ningbo Co Ltd			CNH	1 514 547	1 959 380	-2 786 000	687 927	2 395 988.10	0.81
Beij Or Ywt			CNH	1 652 562	1 534 000	-2 790 662	395 900	1 485 706.89	0.51
Bilibili-Z Rg			HKD	-	253 200	-253 200	-	-	0.00
Bj Chunliz /H			HKD	757 750	435 250	-	1 193 000	2 313 956.16	0.79
Bj Kingsoft Rg-A			CNH	-	21 850	-	21 850	1 420 422.68	0.48
Boe Varitronix Ltd			HKD	-	617 000	-617 000	-	-	0.00
China Cosco Holdings -H-			HKD	3 997 500	9 959 500	-11 069 000	2 888 000	2 601 794.46	0.88
China Cssc Holdings Ltd			CNH	-	1 876 230	-231 500	1 644 730	7 451 509.83	2.53
China Int Travel Serv Corp			CNH	144 500	114 700	-259 200	-	-	0.00
China Lesso Group Holdings Ltd			HKD	5 975 000	-	-5 975 000	-	-	0.00
China Merchants Bank Co -A-			CNH	3 526 210	850 637	-2 194 700	2 182 147	9 841 236.73	3.34
China Molybdenum Co Ltd			CNH	-	4 179 000	-4 179 000	-	-	0.00
China Oilfield Services Ltd			CNH	-	2 294 367	-2 294 367	-	-	0.00
China Overseas Land+Investment			HKD	1 984 500	-	-1 984 500	-	-	0.00
China Pacific Insur -A-			CNH	-	498 500	-	498 500	1 782 896.30	0.61
China Railway Group Ltd			CNH	-	3 963 600	-3 963 600	-	-	0.00
China Shenhua Energy Co -H-			HKD	2 209 000	608 500	-2 817 500	-	-	0.00
China State Constr Engineer-A-			CNH	21 750 091	2 810 680	-17 730 400	6 830 371	5 397 317.30	1.83
China Tourism /H			HKD	-	38 600	-38 600	-	-	0.00
China Yangtze Power Co Ltd -A-			CNH	3 715 100	657 500	-4 372 600	-	-	0.00
Chinasoft International			HKD	3 526 000	-	-3 526 000	-	-	0.00
Chongqing Brewery Co Ltd			CNH	-	411 186	-411 186	-	-	0.00
Cn Universe			CNH	-	315 400	-315 400	-	-	0.00
Contemp			CNH	203 281	233 724	-	437 005	13 764 017.74	4.67
Cosco Ship Registered Shs -A-			CNH	-	380 100	-380 100	-	-	0.00
Cspc Pharmaceut – Shs			HKD	-	5 840 000	-5 840 000	-	-	0.00
Dada Nexus/ Sadr			USD	-	1 307 854	-977 455	330 399	1 754 418.69	0.60
East Money Information Co -A-			CNH	1 690 580	1 808 760	-1 690 580	1 808 760	3 535 827.50	1.20
Gcl New Energy Holdings Ltd			HKD	-	4 612 908	-4 612 908	-	-	0.00
Gcl Tech – Registered Shs			HKD	9 852 000	4 654 000	-14 506 000	-	-	0.00
Gd Power Devevelopment Co Ltd			CNH	-	6 758 600	-6 758 600	-	-	0.00
Gigadevice-A-			CNH	151 416	-	-151 416	-	-	0.00
Greentown Mgmt Rg			HKD	-	4 033 000	-1 298 000	2 735 000	2 170 794.99	0.74
Guangzhou Auto -H-			HKD	5 850 000	-	-5 850 000	-	-	0.00
Guodian Nari Technology Co -A-			CNH	1 762 560	-	-1 762 560	-	-	0.00
H.K.Exchanges And Clearing Ltd			HKD	217 500	125 000	-217 500	125 000	4 708 661.40	1.60
Haier Smart			CNH	1 065 879	478 600	-1 544 479	-	-	0.00
Henan Shenhua Coal Ind.-A-			CNH	-	2 157 800	-2 157 800	-	-	0.00
Hyegeia Healthc Rg			HKD	-	277 400	-277 400	-	-	0.00
Icbc -A-			CNH	-	7 325 193	-	7 325 193	4 860 578.10	1.65
Jd.Com Rg-A			HKD	393 319	57 150	-450 469	-	-	0.00
Jiangsu Hendrui Medicine Co-A-			CNH	-	1 068 380	-294 000	774 380	5 106 359.90	1.73
Js Zhong			CNH	-	713 200	-713 200	-	-	0.00
Jsu Yanghe			CNH	-	293 319	-142 000	151 319	2 736 184.13	0.93
Kanzhun Limited /Sadr			USD	-	310 973	-310 973	-	-	0.00
Keymed Biosci Rg			HKD	-	55 500	-55 500	-	-	0.00
Kingsemi Rg-A			CNH	-	74 217	-	74 217	1 746 603.32	0.59

JSS Equity - All China (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Kweichow Moutai Co Ltd -A-			CNH	153 656	32 700	-88 700	97 656	22 733 396.09	7.72
Lepu Med /Gdr			USD	-	552 000	-552 000	-	-	0.00
Lepu Medical Tech -A-			CNH	2 140 336	2 955 000	-2 580 100	2 515 236	7 828 906.14	2.66
Li Ning Company Ltd			HKD	-	242 500	-242 500	-	-	0.00
Longi Green			CNH	2 234 996	-	-2 234 996	-	-	0.00
Luzhou Old Cellar Co Ltd-A-			CNH	141 500	152 400	-141 500	152 400	4 396 791.39	1.49
Maxscend-A Rg			CNH	148 643	-	-148 643	-	-	0.00
Meituan Dianping			HKD	-	1 322 400	-992 200	330 200	5 153 171.80	1.75
Midea Group Co Ltd -A-			CNH	668 000	606 300	-668 000	606 300	4 917 813.89	1.67
Naura Technology Group Co Ltd			CNH	223 071	185 500	-241 871	166 700	7 289 642.65	2.48
Netease Rg			HKD	299 100	834 700	-789 300	344 500	6 708 336.74	2.28
Nx Baofeng Ene-A Rg			CNH	2 276 100	-	-2 276 100	-	-	0.00
Orient Cable -A-			CNH	523 700	-	-523 700	-	-	0.00
Orient Overseas (International)			HKD	247 000	-	-247 000	-	-	0.00
Pinduoduo Inc /Adr			USD	-	378 656	-89 815	288 841	19 970 466.74	6.78
Ping An Bank Co -A- Shs -A-			CNH	-	2 106 100	-1 480 300	625 800	967 469.05	0.33
Poly Develop-A Rg Registered Shs -A			CNH	-	1 343 216	-1 343 216	-	-	0.00
Poly Ppty Serv Rg-H			HKD	-	273 000	-273 000	-	-	0.00
Pony Testing Rg-A			CNH	-	576 502	-103 800	472 702	2 575 639.07	0.88
Power Const			CNH	3 858 714	-	-3 858 714	-	-	0.00
Rigol Techno Rg-A			CNH	-	312 819	-	312 819	2 595 039.85	0.88
Sands China /lpo			HKD	-	5 175 200	-5 175 200	-	-	0.00
Shanghai Aiko Rg-A			CNH	-	6 040 090	-	6 040 090	25 568 797.85	8.68
Shenzhen Fastpr-A-			CNH	-	1 279 050	-1 279 050	-	-	0.00
Simcere Pharma Rg			HKD	-	2 536 000	-2 536 000	-	-	0.00
South West Eco Development Ltd			HKD	-	1 630 000	-	1 630 000	3 694 040.57	1.25
Sungrow Power Supply Co Ltd			CNH	-	297 400	-79 400	218 000	3 500 165.24	1.19
Sunny Optical Technology			HKD	555 000	-	-555 000	-	-	0.00
Sz Mindray			CNH	297 354	11 400	-172 000	136 754	5 644 083.71	1.92
Sz S.C New Ene-A Rg			CNH	-	91 600	-91 600	-	-	0.00
Tangshan Port Group Co Ltd			CNH	-	457 300	-	457 300	222 227.42	0.08
Tcl Corporation			CNH	-	1 689 900	-1 689 900	-	-	0.00
Tencent Holdings Ltd			HKD	704 900	728 700	-794 600	639 000	27 038 741.59	9.18
Tjin Zh			CNH	5 659 779	3 950 081	-3 966 779	5 643 081	25 791 473.07	8.76
Tongdao Liepin Group			HKD	-	1 563 200	-1 563 200	-	-	0.00
Tongwei Co Ltd			CNH	956 700	699 291	-1 655 991	-	-	0.00
Trina Solar Rg-A			CNH	-	362 927	-362 927	-	-	0.00
Tsingtao Brewery Co Ltd -H-			HKD	-	804 000	-242 000	562 000	5 106 077.53	1.73
Wanhua Chemical Group Co -A-			CNH	-	173 400	-	173 400	2 096 829.89	0.71
Wh Huazhong Num -A-			CNH	-	284 136	-	284 136	2 093 457.51	0.71
Wuhu Sanqi			CNH	-	662 900	-662 900	-	-	0.00
Wuliangye Yibin Co Ltd -A-			CNH	1 090 454	347 711	-1 090 454	347 711	7 829 677.33	2.66
Wuxi Biologics Rg			HKD	-	326 000	-326 000	-	-	0.00
Xiamen Faratronic Co Ltd			CNH	-	105 183	-105 183	-	-	0.00
Xpeng Rg-A			HKD	-	291 900	-291 900	-	-	0.00
Yancoal Australia Shs			HKD	-	2 135 100	-2 135 100	-	-	0.00
Yanzhou Coal Mining Co -H-			HKD	-	1 366 000	-1 366 000	-	-	0.00
Yuexiu Services Rg			HKD	-	6 436 500	-6 436 500	-	-	0.00
Yunnan En			CNH	-	130 100	-130 100	-	-	0.00
Zhaojin Mining Ind.-H-			HKD	-	1 923 500	-909 500	1 014 000	1 265 458.49	0.43
Zhuzhou Hua Rg-A			CNH	-	105 879	-	105 879	1 220 721.03	0.42

JSS Equity - All China (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2022	Purchases*	Sales*	Closing holding on 30.06.2023	Market value in USD	% of net assets
Zijin Mining Group Co Ltd			CNH	-	6 156 100	-2 318 100	3 838 000	6 007 409.40	2.04
Zijin Mining Group -H-			HKD	-	1 208 000	-1 208 000	-	-	0.00
								294 966 920.54	100.17
Total transferable securities listed on an official stock exchange								294 966 920.54	100.17
TOTAL SECURITIES PORTFOLIO INVESTMENTS								294 966 920.54	100.17
Liquidities and deposits								16 891 213.50	5.74
Other liabilities								-17 388 088.70	-5.91
TOTAL NET ASSETS								294 470 045.34	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.

Notes to the Financial Statements as of 30.06.2023

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 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 one merged sub-fund during the year:

- JSS Investmentfonds - JSS Sustainable Green Bond - Global merged into JSS Investmentfonds - JSS Sustainable Bond - Euro Broad as at 13.10.2022.

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 30.06.2023 the total of cross-sub-fund investments of the subfund JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities amounts to EUR 9 652 366.27 and therefore the total consolidated NAV at year end without cross investments would amount to EUR 4 779 195 031.03.

a) Foreign currency translations

Investments, as well as other assets and liabilities denominated in foreign currencies are converted at the exchange rate as of 30.06.2023. 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.

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.

Notes to the Financial Statements as of 30.06.2023 (continued)

2. Significant accounting principles (continued)

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 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 0.51%.

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.

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.

Notes to the Financial Statements as of 30.06.2023 (continued)

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	-M USD acc-	LU1860229043	0.12%
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 GBP acc-	LU1354468743	1.00%
JSS Sustainable Equity - Global Dividend	-C H1 GBP dist-	LU2592797984	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	-I10 EUR acc-	LU2569393635	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 EUR dist-	LU2076227706	1.25%
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%
JSS Twelve Sustainable Insurance Bond	-I USD dist hedged-	LU1244595754	0.80%
JSS Twelve Sustainable Insurance Bond	-I10 CHF acc hedged-	LU2075973177	0.60%

Notes to the Financial Statements as of 30.06.2023 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
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 GBP dist hedged-	LU1629314581	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	-I23 CHF acc hedged-	LU2075975206	0.70%
JSS Twelve Sustainable Insurance Bond	-I23 EUR acc-	LU2075975461	0.70%
JSS Twelve Sustainable Insurance Bond	-I23 EUR dist-	LU2075975545	0.70%
JSS Twelve Sustainable Insurance Bond	-I210 USD acc hedged-	LU2075977087	0.60%
JSS Twelve Sustainable Insurance Bond	-I210 CHF acc hedged-	LU2075976600	0.60%
JSS Twelve Sustainable Insurance Bond	-I210 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 GBP acc-	LU2076229405	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 CHF acc-	LU2499280977	0.12%
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	0.75%
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%

Notes to the Financial Statements as of 30.06.2023 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Sustainable Bond - Euro Broad	-P CHF dist hedged-	LU2076224273	1.00%
JSS Sustainable Bond - Euro Broad	-P EUR acc-	LU2076223622	1.00%
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 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	-I EUR acc-	LU1111704521	1.05%
JSS Sustainable Equity - Global Climate 2035	-M CHF acc-	LU2499280894	0.12%
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 acc-	LU1842720168	1.10%
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	-I10 EUR acc-	LU2427703074	1.10%
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%

Notes to the Financial Statements as of 30.06.2023 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
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%
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 - Next-Gen Consumer	-Y USD acc-	LU1752456001	1.25%
JSS Sustainable Equity - Next-Gen Consumer	-Y USD dist-	LU1752456266	1.25%
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%

Notes to the Financial Statements as of 30.06.2023 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
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%
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	-I10 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%

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	Y EUR dist hedged	LU1244595085	USD	1.59*
JSS Sustainable Bond - Emerging Markets Corporate IG	C USD dist	LU1210450364	USD	1.43
JSS Sustainable Bond - Emerging Markets Corporate IG	P USD dist	LU1210450281	USD	1.20
JSS Sustainable Bond - Emerging Markets Corporate IG	Y CHF dist hedged	LU1244594948	USD	1.54*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y GBP dist hedged	LU1545798859	USD	1.91*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y USD dist	LU1210450521	USD	1.47
JSS Sustainable Bond - Emerging Markets Corporate IG	P EUR dist hedged	LU1244594351	USD	1.16*
JSS Sustainable Bond - Emerging Markets Corporate IG	I USD dist	LU1210450448	USD	1.49
JSS Sustainable Equity - Global Dividend	Y USD dist	LU2076227961	USD	2.30
JSS Sustainable Equity - Global Dividend	S EUR dist	LU1842717370	USD	1.93*
JSS Sustainable Equity - Global Dividend	C EUR dist	LU1732170649	USD	1.47*
JSS Sustainable Equity - Global Dividend	P EUR dist	LU0375216479	USD	1.44*
JSS Sustainable Equity - Global Dividend	C USD dist	LU2075975567	USD	1.13
JSS Twelve Sustainable Insurance Bond	I USD dist hedged	LU1244595754	EUR	3.53*
JSS Twelve Sustainable Insurance Bond	I30 EUR dist	LU1629313930	EUR	3.73
JSS Twelve Sustainable Insurance Bond	I30 USD dist hedged	LU1629314318	EUR	3.39*
JSS Twelve Sustainable Insurance Bond	P USD dist hedged	LU1244595242	EUR	2.98*
JSS Twelve Sustainable Insurance Bond	P EUR dist	LU1210451099	EUR	2.90
JSS Twelve Sustainable Insurance Bond	I23 EUR dist	LU0058892943	EUR	3.59
JSS Sustainable Bond - Global Short-term	C EUR dist hedged	LU1244596133	USD	1.19*
JSS Sustainable Bond - Global Short-term	C USD dist	LU1210452063	USD	1.09
JSS Sustainable Bond - Global Short-term	P USD dist	LU1210451842	USD	1.05
JSS Sustainable Bond - Global Short-term	Y USD dist	LU1210452659	USD	1.25
JSS Sustainable Equity - Europe	P EUR dist	LU0058891119	EUR	1.86
JSS Sustainable Multi Asset - Global Opportunities	P EUR dist	LU0058892943	EUR	1.95
JSS Sustainable Multi Asset - Global Opportunities	I H2 CHF dist	LU2273130562	EUR	1.53*
JSS Bond - USD High Yield	P CHF dist hedged	LU1184840459	USD	1.89*
JSS Bond - USD High Yield	I USD dist	LU1210450018	USD	2.31
JSS Bond - USD High Yield	P USD dist	LU1210449945	USD	2.02
JSS Bond - USD High Yield	C USD dist	LU1210450109	USD	2.18
JSS Bond - USD High Yield	P EUR dist hedged	LU1184840707	USD	1.97*

Notes to the Financial Statements as of 30.06.2023 (continued)

7. Dividend policy (continued)

	Unit class	ISIN	Currency	Amount
JSS Sustainable Bond - Total Return Global	Y GBP dist hedged	LU1405749539	USD	2.48*
JSS Sustainable Bond - Total Return Global	Y USD dist	LU1405747160	USD	1.99
JSS Sustainable Bond - Total Return Global	I USD dist	LU1332518049	USD	1.89
JSS Sustainable Bond - Total Return Global	C USD dist	LU1332517314	USD	1.68
JSS Sustainable Bond - Total Return Global	I EUR dist hedged	LU1332518551	USD	1.94*
JSS Sustainable Bond - Total Return Global	P USD dist	LU1332516779	USD	1.42
JSS Sustainable Bond - Total Return Global	P EUR dist hedged	LU1332517157	USD	1.34*
JSS Sustainable Bond - Emerging Markets Local Currency	I USD dist	LU1835934719	USD	2.58
JSS Sustainable Bond - Emerging Markets Local Currency	P USD dist	LU1835934396	USD	2.18
JSS Sustainable Bond - Emerging Markets Local Currency	C USD dist	LU1835934552	USD	2.41
JSS Sustainable Bond - Emerging Markets Local Currency	Y USD dist	LU1835934982	USD	2.59

*Distribution amounts in Fund currency have to be converted and paid in share class currency with exchange rate as of 06.10.2022 (ex date).

	Unit class	ISIN	Currency	Amount
JSS Sustainable Bond - Global Short-term	C USD dist	LU1210452063	USD	1.27
JSS Sustainable Bond - Global Short-term	C EUR dist hedged	LU1244596133	USD	1.27**
JSS Sustainable Bond - Global Short-term	P USD dist	LU1210451842	USD	1.24
JSS Sustainable Bond - Global Short-term	Y USD dist	LU1210452659	USD	1.42
JSS Bond - USD High Yield	C USD dist	LU1210450109	USD	2.24
JSS Bond - USD High Yield	I USD dist	LU1210450018	USD	2.35
JSS Bond - USD High Yield	P USD dist	LU1210449945	USD	5.99
JSS Bond - USD High Yield	P EUR dist hedged	LU1184840707	USD	1.89**
JSS Bond - USD High Yield	P CHF dist hedged	LU1184840459	USD	1.90**
JSS Sustainable Bond - Total Return Global	C USD dist	LU1332517314	USD	3.22
JSS Sustainable Bond - Total Return Global	I USD dist	LU1332518049	USD	2.86
JSS Sustainable Bond - Total Return Global	I EUR dist hedged	LU1332518551	USD	2.75**
JSS Sustainable Bond - Total Return Global	Y USD dist	LU1405747160	USD	1.11
JSS Sustainable Bond - Total Return Global	Y GBP dist hedged	LU1405749539	USD	1.21**
JSS Sustainable Bond - Emerging Markets Local Currency	C USD dist	LU1835934552	USD	1.87
JSS Sustainable Bond - Emerging Markets Local Currency	I USD dist	LU1835934719	USD	2.06
JSS Sustainable Bond - Emerging Markets Local Currency	P USD dist	LU1835934396	USD	1.69
JSS Sustainable Bond - Emerging Markets Local Currency	Y USD dist	LU1835934982	USD	2.05
JSS Sustainable Bond - Emerging Markets Corporate IG	C USD dist	LU1210450364	USD	1.30
JSS Sustainable Bond - Emerging Markets Corporate IG	I USD dist	LU1210450448	USD	1.34
JSS Sustainable Bond - Emerging Markets Corporate IG	P USD dist	LU1210450281	USD	1.11
JSS Sustainable Bond - Emerging Markets Corporate IG	P EUR dist hedged	LU1244594351	USD	0.98**
JSS Sustainable Bond - Emerging Markets Corporate IG	Y USD dist	LU1210450521	USD	1.33
JSS Sustainable Bond - Emerging Markets Corporate IG	Y CHF dist hedged	LU1244594948	USD	1.33**
JSS Sustainable Bond - Emerging Markets Corporate IG	Y EUR dist hedged	LU1244595085	USD	1.31**
JSS Sustainable Bond - Emerging Markets Corporate IG	Y GBP dist hedged	LU1545798859	USD	1.54**

**Distribution amounts in Fund currency have to be converted and paid in share class currency with exchange rate as of 31.03.2023 (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 30.06.2023:

Counterparties: Bank J. Safra Sarasin Ltd, RBC Investor Services Bank S.A., The Bank of New York Mellon S.A. and Royal Bank of Canada London.

JSS Sustainable Bond - Emerging Markets Corporate IG

Buy		Sell		Maturity date
32 199 277	CHF	35 978 643	USD	14.09.2023
52 323 253	EUR	56 826 994	USD	14.09.2023
5 283 571	GBP	6 648 514	USD	14.09.2023

Notes to the Financial Statements as of 30.06.2023 (continued)

9. Forward foreign exchange contracts (continued)

Buy		Sell		Maturity date
230 991	USD	204 936	CHF	14.09.2023
213 383	USD	194 677	EUR	14.09.2023
192 428	USD	150 278	GBP	14.09.2023
899 888	USD	800 000	CHF	15.09.2023

At the closing date an unrealised gain of USD 856 787.51 is resulting from outstanding positions.

JSS Sustainable Equity - Systematic Emerging Markets

Buy		Sell		Maturity date
68	THB	2	USD	05.07.2023

At the closing date an unrealised gain of USD 0.01 is resulting from outstanding positions.

JSS Sustainable Equity - Global Dividend

Buy		Sell		Maturity date
1 856	CAD	1 105	GBP	14.07.2023
5 038	CHF	4 470	GBP	14.07.2023
83 886	DKK	9 765	GBP	14.07.2023
10 462	EUR	8 983	GBP	14.07.2023
38 686	GBP	64 909	CAD	14.07.2023
55 587	GBP	61 892	CHF	14.07.2023
24 651	GBP	211 209	DKK	14.07.2023
238 532	GBP	274 497	EUR	14.07.2023
685 996	GBP	853 833	USD	14.07.2023

At the closing date an unrealised gain of USD 23 654.00 is resulting from outstanding positions.

JSS Sustainable Multi Asset - Thematic Balanced (CHF)

Buy		Sell		Maturity date
179 090	CHF	199 225	USD	03.07.2023
212 603	USD	191 280	CHF	03.07.2023
65 573 091	CHF	67 365 000	EUR	21.09.2023
17 678 293	CHF	19 710 000	USD	21.09.2023

At the closing date an unrealised gain of CHF 330 854.92 is resulting from outstanding positions.

JSS Sustainable Multi Asset - Thematic Balanced (EUR)

Buy		Sell		Maturity date
75 010	EUR	81 558	USD	03.07.2023
86 071	USD	79 275	EUR	03.07.2023
6 658 744	EUR	7 228 000	USD	21.09.2023

At the closing date an unrealised gain of EUR 61 782.86 is resulting from outstanding positions.

JSS Sustainable Multi Asset - Thematic Growth (EUR)

Buy		Sell		Maturity date
33 209	EUR	36 108	USD	03.07.2023
36 231	USD	33 370	EUR	03.07.2023
4 785 857	EUR	5 195 000	USD	21.09.2023

At the closing date an unrealised gain of EUR 44 449.67 is resulting from outstanding positions.

JSS Twelve Sustainable Insurance Bond

Buy		Sell		Maturity date
122 572 524	EUR	106 037 000	GBP	31.07.2023
15 557 720	EUR	17 014 000	USD	31.07.2023
143 592 190	CHF	148 239 224	EUR	07.09.2023
1 246 144	EUR	1 213 002	CHF	07.09.2023

Notes to the Financial Statements as of 30.06.2023 (continued)

9. Forward foreign exchange contracts (continued)

Buy		Sell		Maturity date
1 627 910	GBP	1 882 458	EUR	07.09.2023
46 344 576	USD	43 150 330	EUR	07.09.2023

At the closing date an unrealised loss of EUR (2 196 759.20) is resulting from outstanding positions.

JSS Sustainable Equity - Global Thematic

Buy		Sell		Maturity date
9 033 233	EUR	9 819 913	USD	03.07.2023
480	JPY	3	EUR	03.07.2023
10 219 507	USD	9 409 530	EUR	03.07.2023
433 748 151	BRL	86 475 572	USD	14.07.2023
826 811	EUR	9 758 876	NOK	14.07.2023
211 635	GBP	2 867 933	NOK	14.07.2023
985 119	HKD	1 364 928	NOK	14.07.2023
11 707 021	JPY	902 485	NOK	14.07.2023
29 878 011	NOK	2 576 746	EUR	14.07.2023
23 318 741	NOK	1 763 998	GBP	14.07.2023
10 815 630	NOK	8 038 596	HKD	14.07.2023
10 572 556	NOK	134 788 159	JPY	14.07.2023
125 022 961	NOK	11 916 216	USD	14.07.2023
3 103 600	USD	15 666 985	BRL	14.07.2023
959 216	USD	10 430 580	NOK	14.07.2023

At the closing date an unrealised gain of EUR 2 508 079.26 is resulting from outstanding positions.

JSS Sustainable Bond - Global Short-term

Buy		Sell		Maturity date
5 392 387	CHF	6 039 524	USD	14.09.2023
47 831 665	EUR	51 844 694	USD	14.09.2023
24 698	USD	22 008	CHF	14.09.2023
120 981	USD	111 923	EUR	14.09.2023
1 687 289	USD	1 500 000	CHF	15.09.2023
11 782 594	USD	10 800 000	EUR	15.09.2023

At the closing date an unrealised gain of USD 528 413.88 is resulting from outstanding positions.

JSS Sustainable Bond - Euro Broad

Buy		Sell		Maturity date
19 749 824	CHF	20 319 021	EUR	14.07.2023
63 889	EUR	62 341	CHF	14.07.2023

At the closing date an unrealised loss of EUR (71 110.20) is resulting from outstanding positions.

JSS Sustainable Bond - EUR Corporates

Buy		Sell		Maturity date
14 856 178	CHF	15 336 681	EUR	07.09.2023
221 569	EUR	216 067	CHF	07.09.2023

At the closing date an unrealised loss of EUR (60 698.73) is resulting from outstanding positions.

JSS Sustainable Equity - Real Estate Global

Buy		Sell		Maturity date
22 593	EUR	3 558 125	JPY	03.07.2023
12 933	EUR	14 120	USD	03.07.2023

At the closing date an unrealised gain of EUR 14.56 is resulting from outstanding positions.

Notes to the Financial Statements as of 30.06.2023 (continued)

9. Forward foreign exchange contracts (continued)

JSS Sustainable Multi Asset - Global Opportunities

Buy		Sell		Maturity date
1 633 451	CHF	1 680 254	EUR	14.07.2023
567 175	EUR	553 272	CHF	14.07.2023
256 132	EUR	279 274	USD	14.07.2023
845 146	USD	768 205	EUR	14.07.2023
7 300 000	AUD	4 416 747	EUR	21.09.2023
8 919 485	EUR	14 400 000	AUD	21.09.2023
9 405 907	EUR	8 100 000	GBP	21.09.2023
38 601 935	EUR	42 300 000	USD	21.09.2023

At the closing date an unrealised gain of EUR 179 186.31 is resulting from outstanding positions.

JSS Sustainable Equity - Green Planet

Buy		Sell		Maturity date
500	HKD	59	EUR	03.07.2023
59 428	CAD	39 433	CHF	14.07.2023
134 087	CAD	99 386	USD	14.07.2023
1 062 330	CHF	1 605 104	CAD	14.07.2023
530 666	CHF	4 063 869	DKK	14.07.2023
4 220 019	CHF	4 341 281	EUR	14.07.2023
821 417	CHF	736 298	GBP	14.07.2023
225 393	CHF	1 992 168	HKD	14.07.2023
979 186	CHF	148 200 906	JPY	14.07.2023
9 784 014	CHF	11 071 049	USD	14.07.2023
357 998	DKK	46 827	CHF	14.07.2023
432 435	DKK	62 743	USD	14.07.2023
547 122	EUR	534 050	CHF	14.07.2023
768 611	EUR	833 162	USD	14.07.2023
44 128	GBP	49 565	CHF	14.07.2023
99 905	GBP	124 908	USD	14.07.2023
130 920	HKD	15 013	CHF	14.07.2023
221 979	HKD	28 407	USD	14.07.2023
5 848 810	JPY	36 470	CHF	14.07.2023
19 116 532	JPY	137 623	USD	14.07.2023
1 023 845	USD	1 366 762	CAD	14.07.2023
945 248	USD	837 056	CHF	14.07.2023
497 628	USD	3 369 698	DKK	14.07.2023
4 174 902	USD	3 797 936	EUR	14.07.2023
829 608	USD	657 061	GBP	14.07.2023
219 967	USD	1 720 165	HKD	14.07.2023
990 936	USD	132 777 317	JPY	14.07.2023

At the closing date an unrealised loss of EUR (8 110.63) is resulting from outstanding positions.

JSS Bond - USD High Yield

Buy		Sell		Maturity date
1 515 565	CHF	1 716 808	USD	14.07.2023
9 778 230	EUR	10 768 299	USD	14.07.2023
337 167	USD	311 205	EUR	14.07.2023

At the closing date an unrealised loss of USD (115 377.44) is resulting from outstanding positions.

JSS Sustainable Bond - Total Return Global

Buy		Sell		Maturity date
5 392	CHF	6 008	USD	03.07.2023
74 014	EUR	80 682	USD	03.07.2023
14 665 654	USD	19 300 000	SGD	19.07.2023
17 797 445	USD	178 000 000	NOK	24.07.2023
500 000	GBP	631 975	USD	21.08.2023
11 453 451	USD	9 200 000	GBP	21.08.2023

Notes to the Financial Statements as of 30.06.2023 (continued)

9. Forward foreign exchange contracts (continued)

Buy		Sell		Maturity date
27 693 120	USD	41 600 000	AUD	22.08.2023
104 139 263	CHF	116 237 155	USD	08.09.2023
102 691 988	EUR	110 496 613	USD	08.09.2023
6 505 811	GBP	8 096 528	USD	08.09.2023
2 478 375	USD	2 205 700	CHF	08.09.2023
4 445 215	USD	4 093 640	EUR	08.09.2023
251 157	USD	196 256	GBP	08.09.2023
9 293 819	USD	12 500 000	SGD	10.10.2023
26 500 840	USD	24 400 000	EUR	16.10.2023
9 838 437	USD	40 800 000	PLN	16.10.2023
15 080 460	USD	22 200 000	AUD	24.10.2023
29 764 659	USD	44 900 000	AUD	07.11.2023

At the closing date an unrealised gain of USD 4 022 710.38 is resulting from outstanding positions.

JSS Sustainable Equity - Tech Disruptors

Buy		Sell		Maturity date
7 712 486	BRL	1 538 925	USD	14.07.2023
69 019	USD	350 645	BRL	14.07.2023

At the closing date an unrealised gain of USD 52 152.34 is resulting from outstanding positions.

JSS Sustainable Bond - Emerging Markets Local Currency

Buy		Sell		Maturity date
4 500 000	BRL	904 523	USD	20.09.2023
2 500 000	CNH	353 962	USD	20.09.2023
22 000 000	CZK	1 008 342	USD	20.09.2023
200 000 000	HUF	570 613	USD	20.09.2023
30 000 000	MXN	1 723 593	USD	20.09.2023
2 000 000	MYR	435 920	USD	20.09.2023
1 700 000	PEN	462 396	USD	20.09.2023
6 700 000	PLN	1 638 542	USD	20.09.2023
85 000 000	THB	2 480 303	USD	20.09.2023
516 273	USD	2 500 000	BRL	20.09.2023
2 349 235	USD	44 000 000	ZAR	20.09.2023
626 959	USD	50 000 000	RUB	20.12.2023
8 000 000	TRY	245 851	USD	20.06.2024

At the closing date an unrealised gain of USD 111 882.83 is resulting from outstanding positions.

JSS Equity - All China

Buy		Sell		Maturity date
16 395	EUR	17 914	USD	03.07.2023
5 144	USD	40 337	HKD	03.07.2023
45 537	USD	356 975	HKD	06.07.2023

At the closing date an unrealised loss of USD (45.64) is resulting from outstanding positions.

10. Futures contracts

Counterparty: Bank J. Safra Sarasin Ltd.

As at 30.06.2023, 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	-50	-4 946 000.00	33 593.75
				33 593.75

Notes to the Financial Statements as of 30.06.2023 (continued)

10. Futures contracts (continued)

As at 30.06.2023, 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 BOBL	EUR	-61	-5 988 675.00	-16 606.44
EURO-BUXL-FUTURES	EUR	1	79 520.00	2 460.46
EURO-BUXL-FUTURES	EUR	-6	-477 120.00	370.00
SHORT EURO BTP ITALIAN BOND	EUR	-1	-97 220.00	520.00
SHORT EURO BTP ITALIAN BOND	EUR	1	97 220.00	-112.73
EURO SCHATZ	EUR	1	99 255.00	-247.72
EURO SCHATZ	EUR	-1	-99 255.00	520.00
10Y BTP ITALIAN BOND	EUR	1	103 540.00	500.94
10Y BTP ITALIAN BOND	EUR	-1	-103 540.00	-1 300.00
EURO BOBL	EUR	61	5 988 675.00	30 054.07
EURO OAT FUT FRENCH GVT BDS	EUR	-1	-99 770.00	54.19
EURO OAT FUT FRENCH GVT BDS	EUR	1	99 770.00	1 166.90
EURO BUND	EUR	-1	-94 560.00	608.90
EURO BUND	EUR	91	8 604 960.00	<u>-26 007.28</u>
				-8 018.71

As at 30.06.2023, 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	-1	-98 175.00	-536.42
EURO BOBL	EUR	1	98 175.00	160.00
10Y BTP ITALIAN BOND	EUR	-1	-103 540.00	-360.00
10Y BTP ITALIAN BOND	EUR	1	103 540.00	296.19
EURO OAT FUT FRENCH GVT BDS	EUR	1	99 770.00	-17.62
EURO OAT FUT FRENCH GVT BDS	EUR	-1	-99 770.00	-98.10
EURO BUND	EUR	41	3 876 960.00	-7 466.89
EURO BUND	EUR	-11	-1 040 160.00	<u>6 378.75</u>
				-1 644.09

As at 30.06.2023, 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
LONG GILT STERLING FUTURES	GBP	140	11 526 567.64	101 453.73
JAPANESE GOV. BDS FUTURE 10Y	JPY	-22	-15 107 905.96	-60 538.97
5Y TREASURY NOTES USA	USD	220	21 676 600.00	-245 117.27
30Y TREASURY NOTES USA	USD	-42	-3 783 360.00	-99 304.67
USA 6% 96-15.02.26 TBO	USD	40	3 895 200.00	<u>-139 375.00</u>
				-442 882.18

As at 30.06.2023, JSS Sustainable Bond - Emerging Markets Local Currency 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	5	494 600.00	<u>-7 968.75</u>
				-7 968.75

11. Potential commitments in respect of options

Counterparty: Bank J. Safra Sarasin Ltd and Goldman Sachs International LT.

As at 30.06.23, the potential commitment in respect of options is the following:

JSS Sustainable Multi Asset - Thematic Balanced (CHF)	-1 344 161.14	CHF
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-529 445.63	EUR
JSS Sustainable Multi Asset - Thematic Growth (EUR)	-200 930.43	EUR

Notes to the Financial Statements as of 30.06.2023 (continued)

11. Potential commitments in respect of options (continued)

JSS Sustainable Multi Asset - Global Opportunities -32 377 689.16 EUR

The Company had the following commitments arising from options at the closing date.

JSS Sustainable Multi Asset - Thematic Balanced (CHF)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
EURO STOXX 50 PR	EUR	PUT	4 300.00	15.09.2023	47	-636 105.72	27 433.22
EURO STOXX 50 PR	EUR	PUT	3 700.00	15.09.2023	-47	90 584.68	-4 266.37
SPX - S&P 500 INDICES	USD	PUT	3 500.00	15.09.2023	-5	43 761.10	-2 415.55
SPX - S&P 500 INDICES	USD	PUT	3 950.00	15.12.2023	-15	760 349.13	-59 610.51
SPX - S&P 500 INDICES	USD	PUT	4 000.00	15.09.2023	5	-169 574.27	8 047.37
SPX - S&P 500 INDICES	USD	PUT	4 250.00	15.12.2023	15	-1 433 176.06	108 686.51

JSS Sustainable Multi Asset - Thematic Balanced (EUR)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
EURO STOXX 50 PR	EUR	PUT	4 300.00	15.09.2023	17	-235 723.36	10 166.00
EURO STOXX 50 PR	EUR	PUT	3 700.00	15.09.2023	-17	33 568.20	-1 581.00
SPX - S&P 500 INDICES	USD	PUT	3 950.00	15.12.2023	-6	311 598.46	-24 428.96
SPX - S&P 500 INDICES	USD	PUT	4 250.00	15.12.2023	6	-587 329.47	44 540.79
SPX - S&P 500 INDICES	USD	PUT	3 500.00	15.09.2023	-2	17 933.72	-989.92
SPX - S&P 500 INDICES	USD	PUT	4 000.00	15.09.2023	2	-69 493.18	3 297.89

JSS Sustainable Multi Asset - Thematic Growth (EUR)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
EURO STOXX 50 PR	EUR	PUT	4 300.00	15.09.2023	7	-97 062.56	4 186.00
EURO STOXX 50 PR	EUR	PUT	3 700.00	15.09.2023	-7	13 822.20	-651.00
SPX - S&P 500 INDICES	USD	PUT	3 500.00	15.09.2023	-1	8 966.86	-494.96
SPX - S&P 500 INDICES	USD	PUT	4 250.00	15.12.2023	2	-195 776.49	14 846.93
SPX - S&P 500 INDICES	USD	PUT	3 950.00	15.12.2023	-2	103 866.15	-8 142.99
SPX - S&P 500 INDICES	USD	PUT	4 000.00	15.09.2023	1	-34 746.59	1 648.95

JSS Sustainable Multi Asset - Global Opportunities

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
EURO STOXX 50 PR	EUR	CALL	4 575.00	15.12.2023	-140	-2 395 848.00	-137 620.00
EURO STOXX 50 PR	EUR	PUT	3 300.00	15.12.2023	-140	258 014.40	-20 440.00
EURO STOXX 50 PR	EUR	PUT	4 225.00	15.12.2023	140	-1 799 957.60	130 760.00
SPX - S&P 500 INDICES	USD	CALL	4 550.00	15.12.2023	-110	-20 384 666.74	-1 508 845.10
SPX - S&P 500 INDICES	USD	PUT	4 200.00	15.12.2023	110	-9 658 057.83	731 989.00
SPX - S&P 500 INDICES	USD	PUT	3 300.00	15.12.2023	-110	1 602 826.62	-144 179.65

12. Swap transactions

Counterparty: Bank J. Safra Sarasin Ltd.

Interest rate swaps

JSS Sustainable Bond - Euro Broad

Currency	Nominal value	Unrealised gain/loss: EUR	Maturity
EUR	-5 000 000.00	34 934.03	08.09.2033
EUR	-5 000 000.00	34 084.69	08.09.2033
EUR	-5 000 000.00	38 246.53	08.09.2033
EUR	-5 000 000.00	41 219.29	08.09.2033
EUR	4 000 000.00	-21 636.19	08.09.2038
EUR	-4 000 000.00	37 531.69	08.09.2043
EUR	2 500 000.00	-132 991.89	08.09.2072
		31 388.15	

Notes to the Financial Statements as of 30.06.2023 (continued)

12. Swap transactions (continued)

Credit default swap

JSS Sustainable Bond - Total Return Global

Currency	Nominal value	Unrealised gain/loss: USD	Maturity
EUR	10 000 000.00	215 770.02	20.06.2027
		215 770.02	

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	=	0.976063	CHF
		1.091000	USD

15. Collateral received

Sub-fund	Currency	Amount	Paid/Received	Counterparty
JSS Sustainable Bond - Emerging Markets Corporate IG	USD	590 000.00	Received	Bank J. Safra Sarasin Ltd
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	EUR	281 244.00	Received	Bank of New York Mellon
JSS Twelve Sustainable Insurance Bond	EUR	550 000.00	Paid	RBC Investor Services Bank S.A.
JSS Twelve Sustainable Insurance Bond	EUR	1 400 000.00	Paid	Bank J. Safra Sarasin Ltd
JSS Sustainable Equity - Global Thematic	USD	2 440 000.00	Received	Royal Bank of Canada London
JSS Sustainable Equity - Global Thematic	EUR	180 000.00	Paid	RBC Investor Services Bank S.A.
JSS Sustainable Bond - Global Short-term	USD	611 000.00	Received	Bank J. Safra Sarasin Ltd
JSS Sustainable Bond - EUR Corporates	EUR	20 000.00	Received	Bank J. Safra Sarasin Ltd
JSS Sustainable Multi Asset - Global Opportunities	EUR	220 000.00	Received	Bank J. Safra Sarasin Ltd
JSS Bond - USD High Yield	USD	280 000.00	Paid	RBC Investor Services Bank S.A.
JSS Sustainable Bond - Total Return Global	USD	4 210 000.00	Received	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 30.06.2023, the Company incurred the following transaction fees in conjunction with the purchase and sale of investments in securities and similar transactions:

JSS Sustainable Bond - Emerging Markets Corporate IG	356 730.04	USD
JSS Sustainable Equity - Systematic Emerging Markets	61 077.36	USD
JSS Sustainable Equity - Global Dividend	603 326.05	USD
JSS Sustainable Multi Asset - Thematic Balanced (CHF)	30 779.22	CHF
JSS Sustainable Multi Asset - Thematic Balanced (EUR)	11 463.45	EUR
JSS Sustainable Multi Asset - Thematic Growth (EUR)	7 201.77	EUR
JSS Twelve Sustainable Insurance Bond	0.00	EUR
JSS Sustainable Equity - Global Thematic	422 326.82	EUR
JSS Sustainable Bond - Global Short-term	168 854.27	USD
JSS Sustainable Bond - Euro Broad	503.56	EUR
JSS Sustainable Bond - EUR Corporates	731.63	EUR
JSS Sustainable Equity - Europe	40 563.81	EUR

Notes to the Financial Statements as of 30.06.2023 (continued)

16. Transaction fees (continued)

JSS Sustainable Equity - Global Climate 2035	124 735.68	EUR
JSS Sustainable Equity - Real Estate Global	16 109.73	EUR
JSS Sustainable Equity - USA	229 619.13	USD
JSS Sustainable Multi Asset - Global Opportunities	398 053.79	EUR
JSS Sustainable Equity - Green Planet	240 695.19	EUR
JSS Bond - USD High Yield	2 299.14	USD
JSS Sustainable Bond - Total Return Global	57 331.93	USD
JSS Sustainable Equity - Next-Gen Consumer	151 297.46	USD
JSS Sustainable Equity - Tech Disruptors	398 276.59	USD
JSS Sustainable Bond - Emerging Markets Local Currency	11 052.89	USD
JSS Equity - All China	1 288 751.06	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 13.10.2022, JSS Investmentfonds - JSS Sustainable Green Bond - Global merged into JSS Investmentfonds - JSS Sustainable Bond - Euro Broad.

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.

At financial year end, the following sub-funds are exposed to USD-denominated Russian bonds that are impacted by international sanctions:

Sub-fund	Russian security	ISIN	Weight (in % of NAV as at 30.06.2023)
JSS Sustainable Bond - Emerging Markets Corporate IG	Alfa Bk 5.95% 19-15.04.30	XS2063279959	0.01%
	Vtb Cap 6.95% 12-17.10.22	XS0842078536	0.00%
	Sb Capital 5.25% 13-23.05.23	XS0935311240	0.01%
			0.02%
JSS Sustainable Bond - Global Short-term	Sb Capital 5.25% 13-23.05.23	XS0935311240	0.01%
			0.01%
JSS Sustainable Bond - Total Return Global	EBRD 5.0% 19-05.11.24	XS2075938188	0.23%
			0.23%

These positions have been priced as at 30.06.2023 as per the Pricing Sheet Agreement with the fund administrator.

Beside these positions, the sub-fund JSS Sustainable Bond - Emerging Markets Local Currency is invested in RUB denominated Russian bonds. Based on the latest market circumstances and evolution post closing, and based on the fact that there is no executable and tradable price for these securities in the EU, the Board of Directors of the Fund has decided by circular resolution dated 25.10.2023 to write down to zero all the RUB denominated Russian bonds held by this sub-fund as of 30.06.2023. This valuation takes into consideration the sanctions' regime in the EU and its impact on the tradability and settlement of the concerned securities.

In addition, in the sub-fund JSS Sustainable Bond - Emerging Markets Local Currency, a trade of such RUB denominated Russian bond from 14.02.2022 remains unsettled due to the sanctions' regime in the EU and its impact on the tradability and settlement of the security RUSSIA 7.1% 17-16.10.24. As a consequence, the Board of Directors of the Fund has decided by circular resolution dated 25.10.2023 and instructed to book a provision to offset the settlement amount of such trade.

These decisions with regards to the valuation and write-off have been reflected in the NAV of the sub-fund JSS Sustainable Bond - Emerging Markets Local Currency in the current financial statements of the Fund as at 30.06.2023, which consequently differ from the official NAV by -6.55%. The Comparative net asset value table, the Fund performance, the Statement of net assets, the Statement of operations and changes in net assets and the Statement of investments and other net assets have been updated accordingly.

Notes to the Financial Statements as of 30.06.2023 (continued)

17. Events during the year (continued)

Here below is the list of RUB denominated bonds valued at nil in the current Financial statements:

Description	ISIN	Nominal (in RUB)	Indicative value - non-tradable market price
RUSSIA 7.05% 13-19.01.28/FLAT	RU000A0JTK38	70 000 000.00	39%
MIN FIN RUF 7.70% 16.3.39/FLAT	RU000A100EF5	75 000 000.00	39%
MIN FIN RUF 6.9% 23.05.29/FLAT	RU000A0ZYUA9	70 000 000.00	39%
RUSSIA 8.15% 3.2.27 S 26207/FLAT	RU000A0JS3W6	115 000 000.00	39%
RUSSIA 7.1% 17-16.10.24	RU000A0JXQF2	50 000 000.00 (receivable)	USD 622 255.63

18. Subsequent events

Effective 03.07.2023, JSS Investmentfonds II - Sustainable Bond - Asia Opportunities will merge into JSS Investmentfonds - JSS Sustainable Bond - Emerging Markets Corporate IG.

In October 2022, CACEIS and Royal Bank of Canada (RBC) announced they had signed a memorandum of understanding for the intended acquisition by CACEIS of the European asset servicing business of RBC. As part of this acquisition, CACEIS would acquire the entire issued share capital of RBC Investor Services Bank S.A. (IS Bank).

Completion of the sale of IS Bank occurred 03.07.2023, following regulatory approval and RBC Investor Services Bank S.A. became CACEIS Investor Services Bank S.A..

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:	4.85%
Average VaR:	7.68%
Maximum VaR:	11.33%
Minimum leverage effect:	19.58%
Average leverage effect:	27.44%
Maximum leverage effect:	46.16%

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 KPMG proprietary Risk model as of 2 January 2019, 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 31.12.2022 for the employees of J. Safra Sarasin Fund Management (Luxembourg) S.A. in relation to the UCITS amounts to EUR 642 006.

This amount is composed as follows:

Fixed compensation:	EUR 584 115
Variable compensation:	EUR 57 891
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 364 802
Members of staff:	EUR 277 204

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.

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 31.12.2022.

There were no significant changes in the remuneration policy during the year ended 31.12.2022.

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.

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.

Other unaudited information (continued)

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”).

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. In the Federal Republic of Germany, any notices to investors are published at www.jsafrasarasin.ch/funds.

Sustainable Finance Disclosure Regulation (unaudited)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Bond - Emerging Markets Corporate IG

Legal entity identifier:

549300KODVGM5FYQ564

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** ___%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 69% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 41% of the product's investments were A-rated and 46% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**
The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**
The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 6.98% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Universal Declaration of Human Rights,
The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 6.98% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p> <p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p> <p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			
8	Emissions to water		x			
9	Hazardous waste		x			

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
TSMC ARIZON 2.50% 21-25.10.31	US	Activities of holding companies	1.10%
AMER MOVIL 3.625% 19-22.04.29	MX	Wireless telecommunications activities	0.95%
CENCOSUD 5.15% 15-12.02.25	CL	Retail trade, except of motor vehicles and motorcycles	0.83%
BK LEUMI 5.125% 22-27.07.27	IL	Other monetary intermediation	0.79%
SANTANDER 5.375% 20-17.4.25 REGS	MX	Other monetary intermediation	0.79%
INVERSIONES 4.75% 14-15.09.24	CL	Manufacture of paper and paper products	0.79%
KOREAREHABN 4.125% 22-20.04.27	KR	Security and commodity contracts brokerage	0.76%
BBL TB 9.025% 97-15.3.29	HK	Central banking	0.75%
EMPRESA NAC 3.75% 16-05.08.26	CL	Retail trade, except of motor vehicles and motorcycles	0.75%
BDO UNIBANK 2.125% 20-13.01.26	PH	Other monetary intermediation	0.73%
RAS LAFF 3 5.838% 30.927/POOL	QA	Extraction of crude petroleum and natural gas	0.72%
DP WORLD 6.85% 07-2.7.37	AE	Water transport	0.72%
BK LEUMI 3.275% 20-29.01.31	IL	Other monetary intermediation	0.70%
CK HUTCHISO 2.50% 08.05.30 REGS	KY	Activities of holding companies	0.68%
SOUTH AFRICA 4.665% 12-17.1.24	ZA	Public administration and defence; compulsory social security	0.66%



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

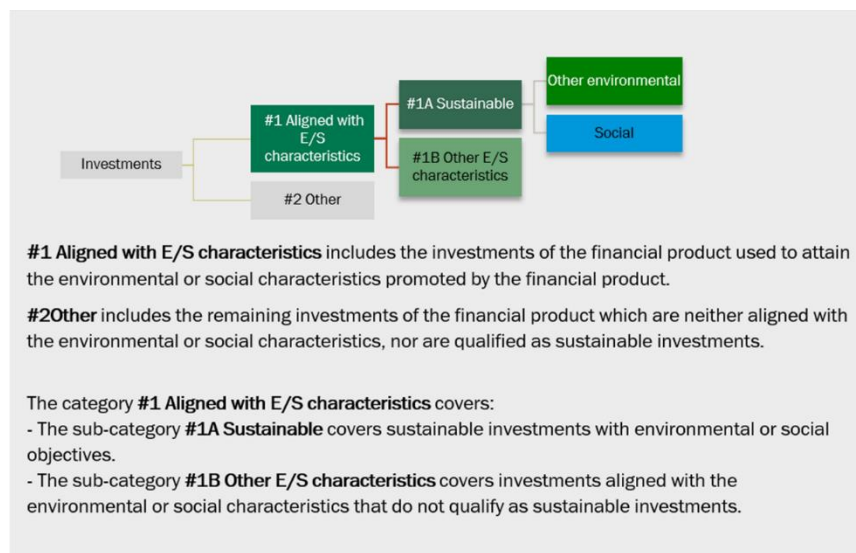
The proportion of sustainability-related investments was 69%. 35% of the investments of the financial product were environmentally sustainable investments and 34% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

● What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 88%. The category "#1A Sustainable" consisted of 69% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 35%. The share of investments of the financial product in the subcategory "Social" was 34%. The category "#1B Other E/S characteristics" consisted of 19% of the product's investments. The proportion of investments included in "#2 Other" was 12%. The proportions are calculated based on the market value of all positions in the portfolio.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Accommodation and food service activities	1.59%
Administrative and support service activities	Other business support service activities n.e.c.	1.33%
Arts, entertainment and recreation	Gambling and betting activities	0.21%
Construction	Civil engineering	0.31%
	Construction of utility projects for electricity and telecommunications	0.78%
Electricity, gas, steam and air conditioning supply	Electricity, gas, steam and air conditioning supply	4.41%
	Production of electricity	0.74%
	Transmission of electricity	0.39%
Financial and insurance activities	Activities of holding companies	7.73%
	Central banking	4.70%
	Financial leasing	4.00%
	Fund management activities	0.35%
	Life insurance	2.04%
	Non-life insurance	0.44%
	Other activities auxiliary to financial services, except insurance and pension funding	0.65%
	Other credit granting	0.68%
	Other financial service activities, except insurance and pension funding n.e.c.	0.61%
	Other monetary intermediation	21.42%
	Real estate activities	2.16%
Information and communication	Security and commodity contracts brokerage	0.74%
	Trusts, funds and similar financial entities	2.41%
	Other publishing activities	1.22%
	Programming and broadcasting activities	1.18%
	Telecommunications	1.93%
	Web portals	1.90%
	Wired telecommunications activities	0.38%
Wireless telecommunications activities	2.05%	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Manufacturing	Manufacture of basic metals	0.56%
	Manufacture of chemicals and chemical products	1.15%
	Manufacture of computer, electronic and optical products	1.47%
	Manufacture of fertilisers and nitrogen compounds	0.53%
	Manufacture of food products	1.45%
	Manufacture of paper and paper products	2.37%
	Manufacturing	3.57%
	Precious metals production	0.73%
Mining and quarrying	Extraction of crude petroleum	1.12%
	Extraction of crude petroleum and natural gas	3.25%
	Mining of metal ores	0.39%
	Mining of other non-ferrous metal ores	0.39%
Public administration and defence; compulsory social security	General public administration activities	0.53%
	Public administration and defence; compulsory social security	7.96%
Transporting and storage	Air transport	0.32%
	Land transport and transport via pipelines	0.29%
	Transporting and storage	1.50%
	Water transport	0.72%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	1.84%
	Retail trade, except of motor vehicles and motorcycles	3.91%
	Wholesale trade, except of motor vehicles and motorcycles	0.49%

The fossil fuel exposure of this financial product was 18%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

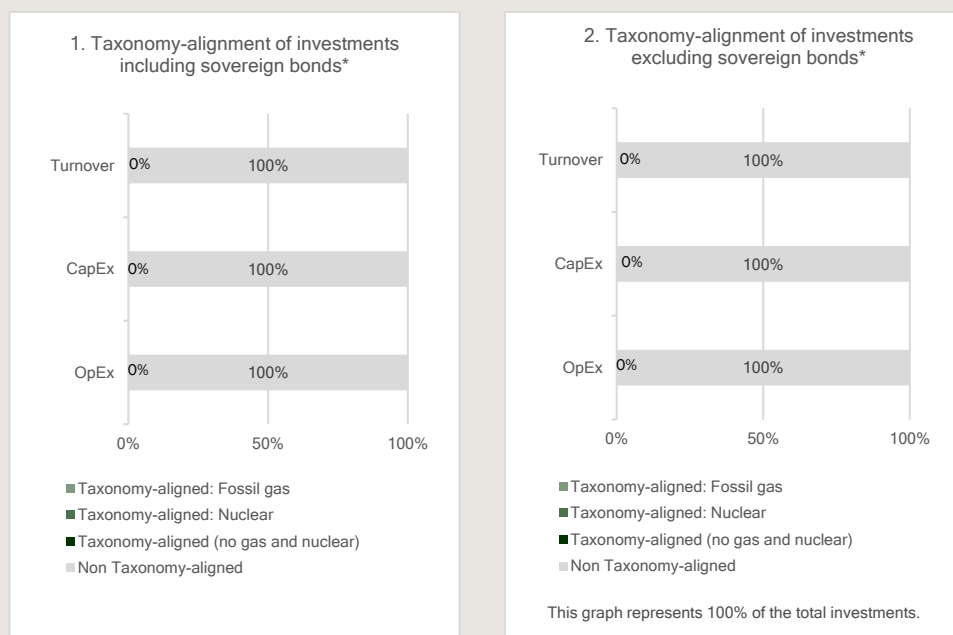
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 35%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 34%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Systematic Emerging Markets

Legal entity identifier:

549300J3PHJIR55QQ170

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective : ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 90% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 100% of the product's investments were A-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 5.04% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Children’s Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 5.04% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a</p>
2	Carbon footprint	x	x		x	
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x		x	<p>company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO2e per \$M EVIC.</p>
7	Activities negatively affecting biodiversity.		x			<p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p>
8	Emissions to water		x			<p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p>
9	Hazardous waste		x			<p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.</p>
10	Violations of UNGC principles	x				<p>JSS excludes companies involved in severe violations of human rights for</p>

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap					Currently not addressed for this product. JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity					Currently not addressed for this product. JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
TAIWAN SEMICONDUCTOR MANUFACT	TW	Manufacture of electronic components	6.93%
TENCENT HOLDINGS LTD	KY	Other publishing activities	4.77%
SAMSUNG ELECTRONICS CO LTD	KR	Manufacture of computer, electronic and optical products	4.21%
ALIBABA GROUP HOLDING LTD	KY	Retail sale via mail order houses or via Internet	3.39%
MEITUAN	KY	Retail sale via mail order houses or via Internet	2.03%
ASIAN PAINTS	IN	Manufacture of chemicals and chemical products	1.69%
PING AN INSUR.(GRP)CO -H-	CN	Education	1.69%
HANWHA SOLUTIONS CORPORATION	KR	Manufacture of chemicals and chemical products	1.49%
HOUSING DEVT FIN CORP	IN	Other credit granting	1.38%
LG CHEM LTD /PFD SHS /I01	KR	Manufacture of chemicals and chemical products	1.35%
LG CHEMICAL LTD	KR	Manufacture of chemicals and chemical products	1.31%
JD.COM RG-A	KY	Retail sale via mail order houses or via Internet	1.20%
WEG SA	BR	Manufacture of machinery and equipment n.e.c.	1.02%
SK HYNIX INC	KR	Manufacture of computer, electronic and optical products	0.95%
INFOSYS --- SHS	IN	Computer consultancy activities	0.93%

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 01.07.2022 – 30.06.2023



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 90%. 41% of the investments of the financial product were environmentally sustainable investments and 49% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

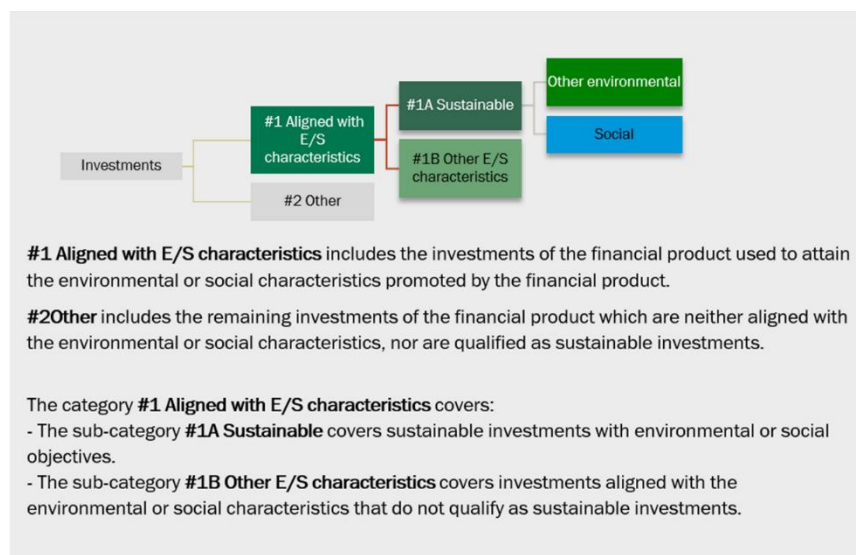
What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 96%. The category "#1A Sustainable" consisted of 90% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 41%. The share of investments of the financial product in the subcategory "Social" was 49%. The category "#1B Other E/S characteristics" consisted of 6% of the product's investments. The proportion of investments included in "#2 Other" was 4%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Water supply;sewerage;waste management and remediation activities	Waste collection, treatment and disposal activities;materials recovery	0.47%
	Water collection, treatment and supply	0.55%
Accommodation and food service activities	Food and beverage service activities	0.99%
Construction	Civil engineering	1.42%
Education	Education	1.08%
Electricity, gas, steam and air conditioning supply	Distribution of electricity	0.58%
	Electricity, gas, steam and air conditioning supply	1.32%
	Production of electricity	0.20%
Financial and insurance activities	Activities of holding companies	0.57%
	Administration of financial markets	0.52%
	Central banking	0.50%
	Financial leasing	1.17%
	Life insurance	2.41%
	Non-life insurance	2.19%
	Other credit granting	2.48%
	Other monetary intermediation	5.99%
	Real estate activities	3.11%
	Security and commodity contracts brokerage	1.51%
Trusts, funds and similar financial entities	0.47%	
Human health and social work activities	Human health activities	0.66%
	Other human health activities	0.43%
Information and communication	Computer consultancy activities	1.55%
	Computer programming activities	0.99%
	Information service activities	0.52%
	Other publishing activities	5.05%
	Other software publishing	0.37%
	Programming and broadcasting activities	0.63%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Publishing activities	1.53%
	Web portals	0.95%
Manufacturing	Manufacture of soft drinks;production of mineral waters and other bottled waters	0.64%
	Manufacture of basic metals	0.44%
	Manufacture of basic pharmaceutical products and pharmaceutical preparations	1.79%
	Manufacture of chemicals and chemical products	7.05%
	Manufacture of communication equipment	0.61%
	Manufacture of computer, electronic and optical products	7.71%
	Manufacture of electrical equipment	1.38%
	Manufacture of electronic components	6.48%
	Manufacture of jewellery and related articles	0.60%
	Manufacture of machinery and equipment n.e.c.	0.89%
	Manufacture of motor vehicles	0.64%
	Manufacture of motor vehicles, trailers and semi-trailers	1.02%
	Manufacture of other electronic and electric wires and cables	0.41%
	Manufacture of paper and paper products	1.61%
	Manufacture of perfumes and toilet preparations	1.12%
	Manufacture of pharmaceutical preparations	0.43%
	Manufacture of rubber and plastic products	0.50%
	Manufacturing	5.44%
	Operation of dairies and cheese making	0.72%
	Other manufacturing	0.49%
Mining and quarrying	Mining and quarrying	0.68%
	Mining of other non-ferrous metal ores	0.38%
	Mining support service activities	0.51%
Other services activities	Other services activities	0.44%
Professional, scientific and technical activities	Professional, scientific and technical activities	1.98%
	Research and experimental development on biotechnology	0.75%
Wholesale and retail trade;repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	6.42%
	Retail trade, except of motor vehicles and motorcycles	3.86%
	Wholesale and retail trade;repair of motor vehicles and motorcycles	0.93%
	Wholesale trade, except of motor vehicles and motorcycles	0.51%

The fossil fuel exposure of this financial product was 8%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

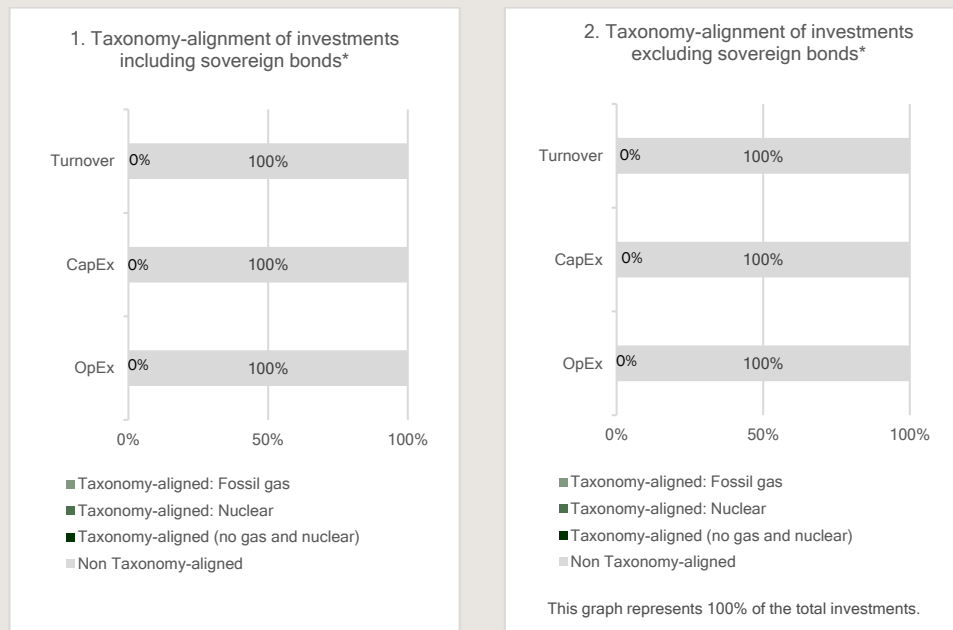
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 41%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 49%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. Over the period, the product's investee companies were not in scope of the investment manager's engagement activities.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Global Dividend

Legal entity identifier:

549300854K0PYVIM6U93

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 96% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 85% of the product's investments were A-rated and 15% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

The Universal Declaration of Human Rights,
The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p> <p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p> <p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			
8	Emissions to water		x			
9	Hazardous waste		x			

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
MCDONALD S CORP.	US	Restaurants and mobile food service activities	4.16%
CME GROUP INC	US	Administration of financial markets	4.03%
DARDEN RESTAURANTS	US	Food and beverage service activities	4.00%
PEPSICO INC	US	Manufacture of soft drinks;production of mineral waters and other bottled waters	3.96%

Sustainable Finance Disclosure Regulation (unaudited) (continued)

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

TEXAS INSTRUMENTS INC	US	Manufacture of computer, electronic and optical products	3.93%
ROYAL BANK OF CANADA	CA	Other monetary intermediation	3.78%
BRISTOL MYERS SQUIBB CO	US	Manufacture of pharmaceutical preparations	3.77%
PROCTER & GAMBLE CO.	US	Manufacture of soap and detergents, cleaning and polishing preparations	3.74%
EMERSON ELECTRIC CO.	US	Manufacture of machinery and equipment n.e.c.	3.68%
PACCAR INC.	US	Manufacture of motor vehicles, trailers and semi-trailers	3.58%
HOME DEPOT INC.	US	Retail trade, except of motor vehicles and motorcycles	3.50%
MERCK	US	Manufacture of pharmaceutical preparations	3.44%
UTD PARCEL SERVICE INC -B-	US	Postal and courier activities	3.38%
JOHNSON & JOHNSON	US	Manufacture of pharmaceutical preparations	3.12%
IBM CORP	US	Computer consultancy activities	3.11%



What was the proportion of sustainability-related investments?

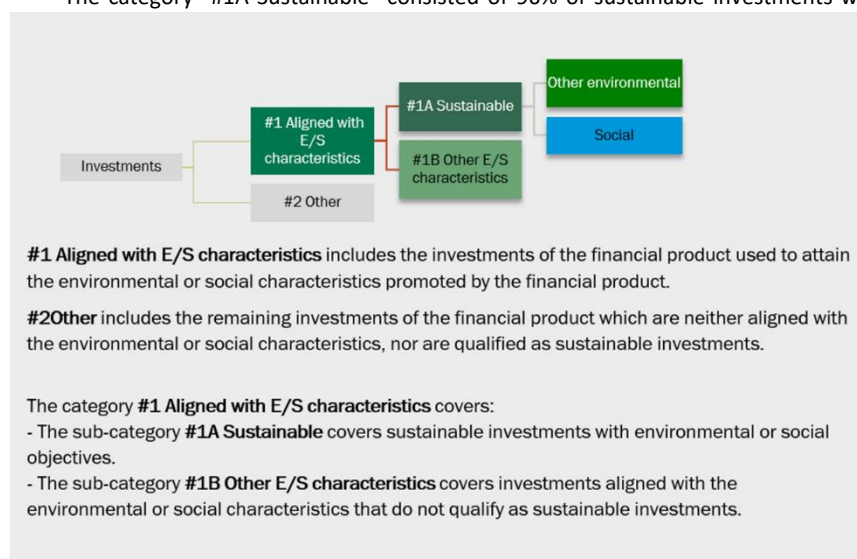
The proportion of sustainability-related investments was 96%. 49% of the investments of the financial product were environmentally sustainable investments and 47% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation

describes the share of investments in specific assets.

What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 98%. The category "#1A Sustainable" consisted of 96% of sustainable investments with



environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 49%. The share of investments of the financial product in the subcategory "Social" was 47%. The category "#1B Other E/S characteristics" consisted of 2% of the product's investments. The proportion of investments included in "#2 Other" was 2%. The proportions are calculated based on the market value of all positions in the portfolio..

In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Food and beverage service activities	6.04%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Restaurants and mobile food service activities	3.93%
Financial and insurance activities	Activities of holding companies	1.52%
	Administration of financial markets	3.71%
	Life insurance	3.61%
	Non-life insurance	2.16%
	Other monetary intermediation	5.94%
Information and communication	Computer consultancy activities	3.39%
	Wireless telecommunications activities	2.70%
Manufacturing	Manufacture of rubber tyres and tubes;retreading and rebuilding of rubber tyres	1.33%
	Manufacture of soft drinks;production of mineral waters and other bottled waters	3.39%
	Manufacture of computer, electronic and optical products	8.70%
	Manufacture of food products	1.46%
	Manufacture of machinery and equipment n.e.c.	7.13%
	Manufacture of motor vehicles, trailers and semi-trailers	3.93%
	Manufacture of paper and paperboard	1.01%
	Manufacture of pharmaceutical preparations	16.10%
	Manufacture of refined petroleum products	1.49%
	Manufacture of soap and detergents, cleaning and polishing preparations	3.58%
	Manufacture of wiring devices	1.65%
Professional, scientific and technical activities	Other research and experimental development on natural sciences and engineering	1.73%
Transporting and storage	Postal activities under universal service obligation	1.16%
	Postal and courier activities	3.12%
	Warehousing and support activities for transportation	1.49%
Wholesale and retail trade;repair of motor vehicles and motorcycles	Retail sale in non-specialised stores with food, beverages or tobacco predominating	1.52%
	Retail trade, except of motor vehicles and motorcycles	6.18%

The fossil fuel exposure of this financial product was 5%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

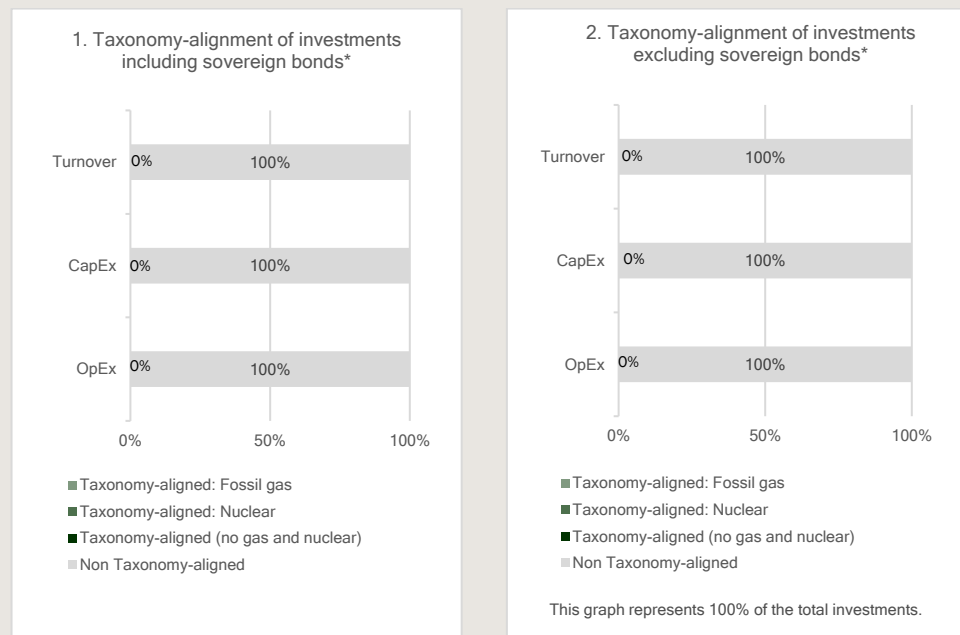
Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes

in fossil gas in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 49%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 47%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Multi Asset - Thematic Balanced (CHF)

Legal entity identifier:

5493002QQC13UGTJE062

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 88% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 94% of the product's investments were A-rated and 5% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 1.89% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Universal Declaration of Human Rights,
The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 1.89% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.
8	Emissions to water		x			In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.
9	Hazardous waste		x			In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
GERMANY 4.75% 98-04.07.28	DE	General public administration activities	4.83%
GERMANY 4.75% 03-04.07.34	DE	General public administration activities	4.30%
GERMANY 5.5% 00-04.01.31	DE	General public administration activities	3.36%
GERMANY 4.25% 07-04.07.39	DE	General public administration activities	2.93%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

FRANCE 2.25% 13-25.05.24 /OAT	FR	Public administration and defence; compulsory social security	2.59%
MICROSOFT CORP.	US	Other software publishing	2.35%
AMAZON COM INC	US	Retail sale via mail order houses or via Internet	2.34%
GERMANY 2% 13-15.08.23	DE	General public administration activities	2.11%
AIA GROUP LTD	HK	Life insurance	2.03%
FRANCE 2.75% 25.10.27 OAT REGS	FR	Public administration and defence; compulsory social security	1.92%
MASTERCARD INC. SHS-A-	US	Other activities auxiliary to financial services, except insurance and pension funding	1.75%
QUAER C ARGON -B- EUR/CAP	LU	Trusts, funds and similar financial entities	1.53%
MERCK	US	Manufacture of pharmaceutical preparations	1.50%
CME GROUP INC	US	Administration of financial markets	1.48%
SPAIN 5.9% 11-30.7.26	ES	General public administration activities	1.39%



Asset allocation

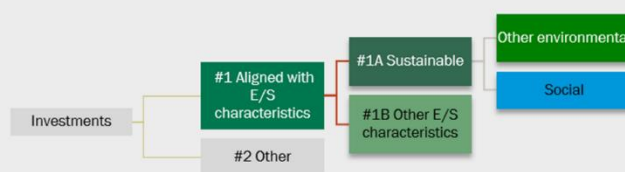
describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 88%. 42% of the investments of the financial product were environmentally sustainable investments and 46% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 98%. The category "#1A Sustainable" consisted of 88% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 42%. The share of investments of the financial product in the subcategory "Social" was 46%. The category "#1B Other E/S characteristics" consisted of 10% of the product's investments. The proportion of investments included in "#2 Other" was 2%. The proportions are calculated based on the market value of all positions in the portfolio.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

Investments were made in the following sectors:

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Food and beverage service activities	1.38%
Activities of extraterritorial organisations and bodies	Activities of extraterritorial organisations and bodies	0.51%
Electricity, gas, steam and air conditioning supply	Distribution of electricity	0.51%
	Production of electricity	0.23%
	Trade of electricity	0.78%
	Transmission of electricity	1.17%
Financial and insurance activities	Activities of holding companies	1.26%
	Administration of financial markets	3.12%
	Financial leasing	0.91%
	Life insurance	3.11%
	Other activities auxiliary to financial services, except insurance and pension funding	1.43%
	Other credit granting	1.37%
	Other financial service activities, except insurance and pension funding n.e.c.	1.04%
	Other monetary intermediation	5.98%
	Real estate activities	0.55%
	Trusts, funds and similar financial entities	3.06%
Information and communication	Computer consultancy activities	0.81%
	Computer programming activities	1.14%
	Other publishing activities	1.21%
	Other software publishing	2.17%
	Publishing activities	1.05%
	Satellite telecommunications activities	0.56%
	Television programming and broadcasting activities	0.68%
	Web portals	2.58%
	Wired telecommunications activities	0.45%
	Wireless telecommunications activities	0.75%
Manufacturing	Manufacture of agricultural and forestry machinery	0.85%
	Manufacture of chemicals and chemical products	1.47%
	Manufacture of computer, electronic and optical products	1.37%
	Manufacture of electronic components	1.84%
	Manufacture of engines and turbines, except aircraft, vehicle and cycle engines	0.73%
	Manufacture of instruments and appliances for measuring, testing and navigation	0.99%
	Manufacture of irradiation, electromedical and electrotherapeutic equipment	0.15%
	Manufacture of lifting and handling equipment	1.02%
	Manufacture of luggage, handbags and the like, saddlery and harness	1.12%
	Manufacture of machinery and equipment n.e.c.	0.81%
	Manufacture of medical and dental instruments and supplies	0.70%
	Manufacture of other chemical products n.e.c.	0.82%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Manufacture of other electrical equipment	0.81%
	Manufacture of other special-purpose machinery n.e.c.	1.42%
	Manufacture of paper and paper products	4.49%
	Manufacture of pharmaceutical preparations	2.72%
	Manufacture of soap and detergents, cleaning and polishing preparations	1.23%
	Other manufacturing	1.64%
Mining and quarrying	Extraction of crude petroleum and natural gas	1.08%
Other services activities	Funeral and related activities	0.85%
Professional, scientific and technical activities	Engineering activities and related technical consultancy	0.67%
Public administration and defence; compulsory social security	General public administration activities	23.17%
	Public administration and defence; compulsory social security	7.56%
Transporting and storage	Service activities incidental to air transportation	1.04%
	Transport via pipeline	0.60%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	2.58%

The fossil fuel exposure of this financial product was 4%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

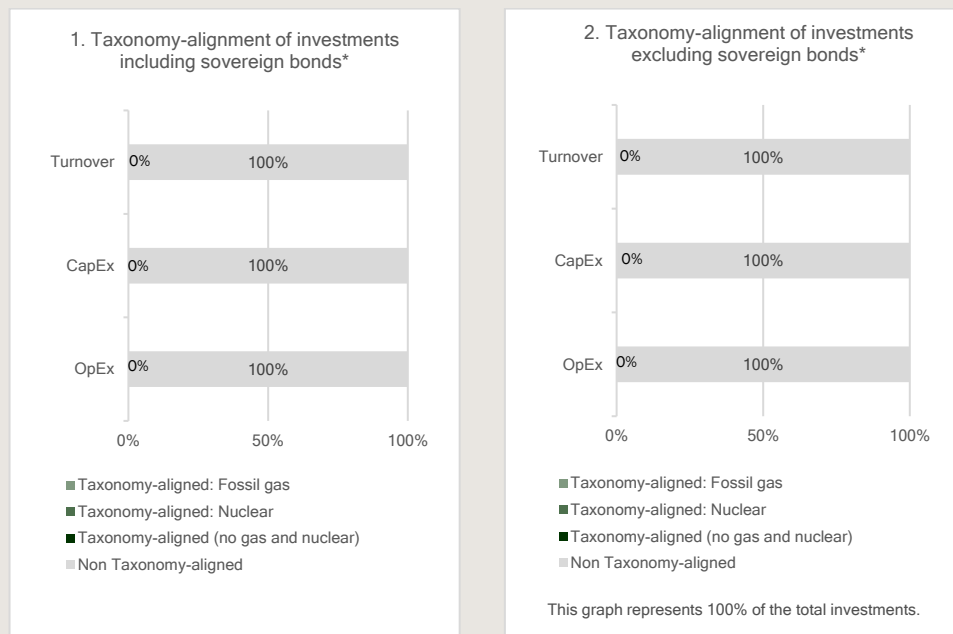
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 42%. These investments may be aligned with the EU Taxonomy but the Investment manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 46%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The product's investment strategy followed a strict process, throughout which ESG considerations were integrated. The investment manager's investment process embedded two major ESG considerations.

The first major element of the investment strategy used to select the investments to attain each of the environmental or social characteristics was analysis of the significant unsustainable activities of the entity, identified using the Investment manager's proprietary Sarasin Sustainability Impact Matrix (SSIM).

The second major element was the engagement and voting strategy to encourage the entity to transition to a more sustainable approach. Timescales for transition vary but, for example where the investee entity was classified as having a high climate risk and lacked an explicit commitment and credible transition plan, the investment manager engaged to support the entity in adopting a net zero-aligned strategy. Entities that failed to transition create significant financial risk for shareholders and their holdings in the product may ultimately be sold by the Investment manager.

Screening of holdings using the J. Safra Sustainability Matrix to ensure an above-average industry ESG profile was also applied. This product did not invest in C- or D-rated issuers as defined by that Matrix.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Multi Asset - Thematic Balanced (EUR)

Legal entity identifier:

5493009IXDIFQEFKEV17

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
Yes	No
<input type="checkbox"/> It made sustainable investments with an environmental objective : ___% <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 90% of sustainable investments <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective : ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 94% of the product's investments were A-rated and 5% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 2.58% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

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Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Universal Declaration of Human Rights,
The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 2.58% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.</p>
2	Carbon footprint	x	x			<p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p>
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			<p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an</p>

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x			assessment of a company's renewable capacity.
7	Activities negatively affecting biodiversity.		x			In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.
8	Emissions to water		x			In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.
9	Hazardous waste		x			In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
GERMANY 4.25% 07-04.07.39	DE	General public administration activities	3.73%
GERMANY 2% 13-15.08.23	DE	General public administration activities	3.25%
GERMANY 4.75% 03-04.07.34	DE	General public administration activities	3.16%
FRANCE 2.75% 25.10.27 OAT REGS	FR	Public administration and defence; compulsory social security	2.63%
SPAIN 5.9% 11-30.7.26	ES	General public administration activities	2.36%
AMAZON COM INC	US	Retail sale via mail order houses or via Internet	2.32%
MICROSOFT CORP.	US	Other software publishing	2.32%
AIA GROUP LTD	HK	Life insurance	2.01%
GERMANY 4.75% 98-04.07.28	DE	General public administration activities	1.96%
GERMANY 5.5% 00-04.01.31	DE	General public administration activities	1.82%
MASTERCARD INC. SHS-A-	US	Other activities auxiliary to financial services, except insurance and pension funding	1.74%
QUAER C ARGON -B- EUR/CAP	LU	Trusts, funds and similar financial entities	1.56%
MERCK	US	Manufacture of pharmaceutical preparations	1.49%
FRANCE 4.75% 04-25.4.35 OAT	FR	Public administration and defence; compulsory social security	1.49%
CME GROUP INC	US	Administration of financial markets	1.47%



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 90%. 42% of the investments of the financial product were environmentally sustainable investments and 48% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

● What was the asset allocation?

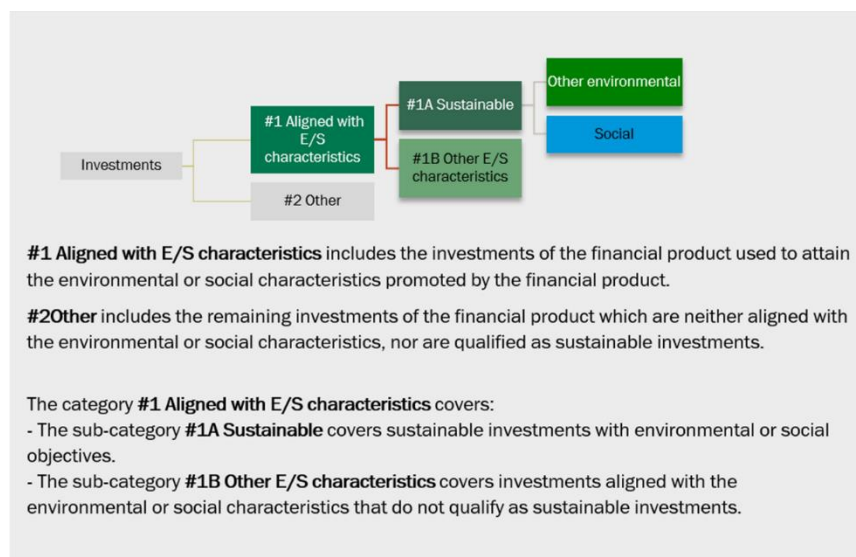
The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 97%. The category "#1A Sustainable" consisted of 90% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 42%. The share of investments of the financial product in the subcategory "Social" was 48%. The category "#1B Other E/S characteristics" consisted of 7% of the product's

Asset allocation describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

investments. The proportion of investments included in “#2 Other” was 3%. The proportions are calculated based on the market value of all positions in the portfolio.



● In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Food and beverage service activities	1.39%
Activities of extraterritorial organisations and bodies	Activities of extraterritorial organisations and bodies	0.47%
Electricity, gas, steam and air conditioning supply	Distribution of electricity	1.33%
	Production of electricity	0.44%
	Transmission of electricity	0.55%
Financial and insurance activities	Activities of holding companies	0.58%
	Administration of financial markets	3.17%
	Financial leasing	0.49%
	Life insurance	3.45%
	Other activities auxiliary to financial services, except insurance and pension funding	1.44%
	Other credit granting	0.72%
	Other financial service activities, except insurance and pension funding n.e.c.	2.33%
	Other monetary intermediation	6.03%
	Real estate activities	0.66%
Trusts, funds and similar financial entities	3.05%	
Information and communication	Computer consultancy activities	0.81%
	Computer programming activities	1.15%
	Other publishing activities	1.21%
	Other software publishing	2.18%
	Publishing activities	1.06%
	Satellite telecommunications activities	0.54%
	Television programming and broadcasting activities	0.68%
	Web portals	2.57%
Wired telecommunications activities	0.33%	
Wireless telecommunications activities	1.51%	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Manufacturing	Manufacture of agricultural and forestry machinery	0.86%	
	Manufacture of chemicals and chemical products	1.48%	
	Manufacture of computer, electronic and optical products	1.38%	
	Manufacture of electronic components	1.83%	
	Manufacture of engines and turbines, except aircraft, vehicle and cycle engines	0.73%	
	Manufacture of instruments and appliances for measuring, testing and navigation	0.99%	
	Manufacture of irradiation, electromedical and electrotherapeutic equipment	0.60%	
	Manufacture of lifting and handling equipment	1.03%	
	Manufacture of luggage, handbags and the like, saddlery and harness	1.13%	
	Manufacture of machinery and equipment n.e.c.	0.51%	
	Manufacture of medical and dental instruments and supplies	0.71%	
	Manufacture of other chemical products n.e.c.	0.83%	
	Manufacture of other electrical equipment	0.81%	
	Manufacture of other special-purpose machinery n.e.c.	1.43%	
	Manufacture of paper and paper products	4.51%	
	Manufacture of pharmaceutical preparations	2.85%	
	Manufacture of soap and detergents, cleaning and polishing preparations	1.24%	
	Other manufacturing	1.62%	
	Mining and quarrying	Extraction of crude petroleum and natural gas	1.09%
	Other services activities	Funeral and related activities	0.86%
Professional, scientific and technical activities	Engineering activities and related technical consultancy	0.66%	
Public administration and defence; compulsory social security	General public administration activities	21.61%	
	Public administration and defence; compulsory social security	7.77%	
Transporting and storage	Passenger rail transport, interurban	0.30%	
	Service activities incidental to land transportation	1.07%	
	Transport via pipeline	0.58%	
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	2.58%	

The fossil fuel exposure of this financial product was 4%.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

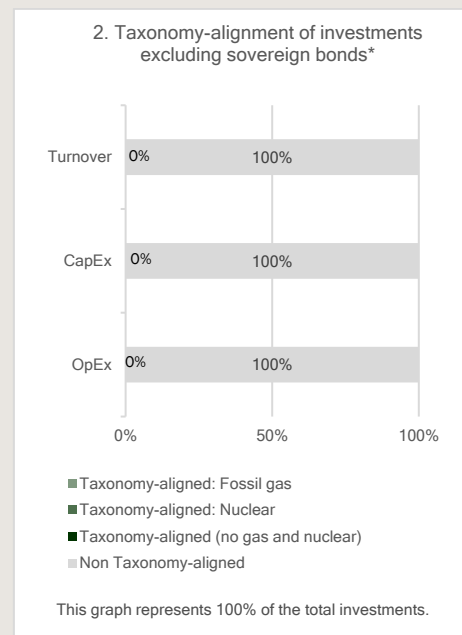
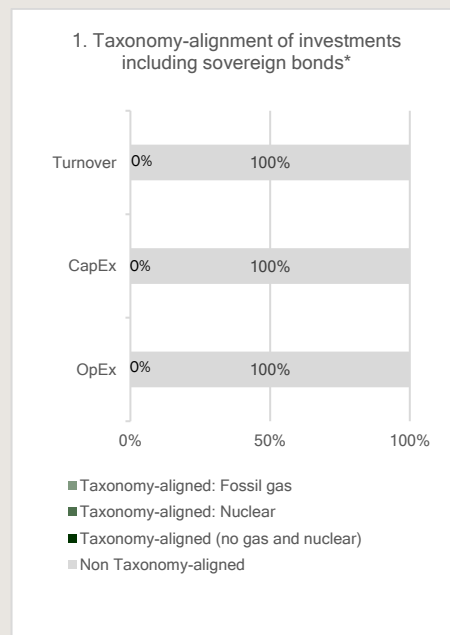
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 42%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.

What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 48%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The product's investment strategy followed a strict process, throughout which ESG considerations were integrated. The investment manager's investment process embedded two major ESG considerations.

The first major element of the investment strategy used to select the investments to attain each of the environmental or social characteristics was analysis of the significant unsustainable activities of the entity, identified using the investment manager's proprietary Sarasin Sustainability Impact Matrix (SSIM).

The second major element was the engagement and voting strategy to encourage the entity to transition to a more sustainable approach. Timescales for transition vary but, for example where the investee entity was classified as having a high climate risk and lacked an explicit commitment and credible transition plan, the investment manager engaged to support the entity in adopting a net zero-aligned strategy. Entities that failed to transition create significant financial risk for shareholders and their holdings in the product may ultimately be sold by the investment manager.

Screening of holdings using the J. Safra Sustainability Matrix to ensure an above-average industry ESG profile was also applied. This product did not invest in C- or D-rated issuers as defined by that Matrix.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Multi Asset - Thematic Growth (EUR)

Legal entity identifier:

549300X6SDDZ1HKVOE31

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 87% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals (“SDG”), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 96% of the product’s investments were A-rated and 3% of the product’s investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 3.38% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Universal Declaration of Human Rights,
The Children's Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 3.38% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p> <p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p> <p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management.</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			
8	Emissions to water		x			
9	Hazardous waste		x			

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
AMAZON COM INC	US	Retail sale via mail order houses or via Internet	3.47%
MICROSOFT CORP.	US	Other software publishing	3.46%
AIA GROUP LTD	HK	Life insurance	3.03%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

MASTERCARD INC. SHS-A-	US	Other activities auxiliary to financial services, except insurance and pension funding	2.77%
MERCK	US	Manufacture of pharmaceutical preparations	2.44%
QUAER C ARGON -B-EUR/CAP	LU	Trusts, funds and similar financial entities	2.31%
CME GROUP INC	US	Administration of financial markets	2.30%
MEDTRONIC HOLDINGS LIMITED	IE	Other manufacturing	2.11%
ALPHABET INC -A-	US	Web portals	1.99%
ASML HOLDING NV	NL	Manufacture of other special-purpose machinery n.e.c.	1.97%
WALT DISNEY	US	Television programming and broadcasting activities	1.86%
SAMSONITE INTERNATIONAL	LU	Manufacture of luggage, handbags and the like, saddlery and harness	1.85%
OTIS WORLDWIDE CORPORATION	US	Manufacture of lifting and handling equipment	1.85%
TENCENT HOLDINGS LTD	KY	Other publishing activities	1.77%
ILLUMINA INC	US	Manufacture of instruments and appliances for measuring, testing and navigation	1.76%



Asset allocation

describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

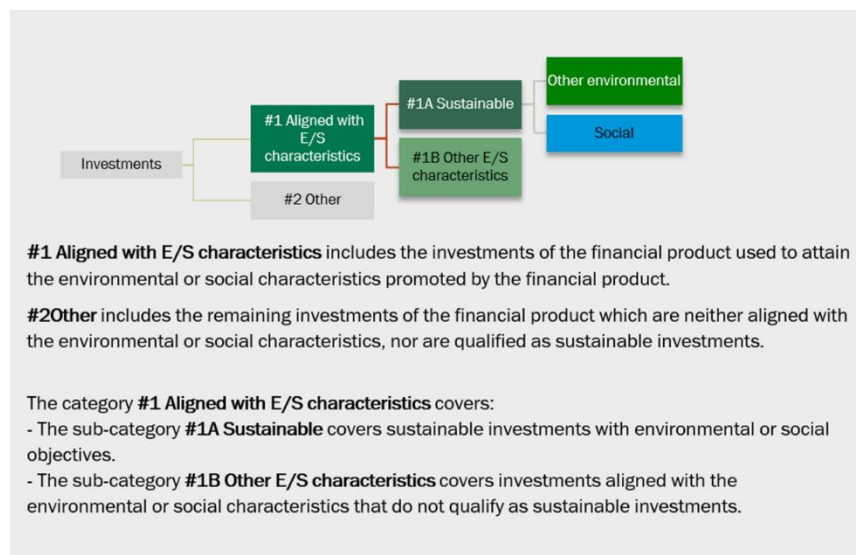
The proportion of sustainability-related investments was 87%. 39% of the investments of the financial product were environmentally sustainable investments and 48% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

● What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 97%. The category "#1A Sustainable" consisted of 87% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 39%. The share of investments of the financial product in the subcategory "Social" was 48%. The category "#1B Other E/S characteristics" consisted of 10% of the product's investments. The proportion of investments included in "#2 Other" was 3%. The proportions are calculated based on the market value of all positions in the portfolio.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Food and beverage service activities	2.20%
Electricity, gas, steam and air conditioning supply	Distribution of electricity	1.55%
	Transmission of electricity	0.41%
Financial and insurance activities	Activities of holding companies	1.61%
	Administration of financial markets	4.14%
	Life insurance	2.91%
	Other activities auxiliary to financial services, except insurance and pension funding	2.27%
	Other credit granting	0.43%
	Other financial service activities, except insurance and pension funding n.e.c.	0.03%
	Other monetary intermediation	3.88%
	Real estate activities	0.56%
Information and communication	Trusts, funds and similar financial entities	2.72%
	Computer consultancy activities	1.29%
	Computer programming activities	1.78%
	Information service activities	0.03%
	Other publishing activities	1.89%
	Other software publishing	3.31%
	Publishing activities	1.72%
	Television programming and broadcasting activities	1.33%
Manufacturing	Web portals	4.15%
	Wireless telecommunications activities	0.39%
	Manufacture of agricultural and forestry machinery	1.34%
	Manufacture of chemicals and chemical products	2.45%
	Manufacture of computer, electronic and optical products	2.09%
	Manufacture of electronic components	2.91%
	Manufacture of engines and turbines, except aircraft, vehicle and cycle engines	1.49%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Manufacture of instruments and appliances for measuring, testing and navigation	1.50%
	Manufacture of lifting and handling equipment	1.69%
	Manufacture of luggage, handbags and the like, saddlery and harness	1.83%
	Manufacture of machinery and equipment n.e.c.	0.84%
	Manufacture of medical and dental instruments and supplies	1.13%
	Manufacture of other chemical products n.e.c.	1.37%
	Manufacture of other electrical equipment	1.27%
	Manufacture of other special-purpose machinery n.e.c.	2.21%
	Manufacture of paper and paper products	7.09%
	Manufacture of pharmaceutical preparations	3.83%
	Manufacture of soap and detergents, cleaning and polishing preparations	1.89%
	Other manufacturing	2.67%
Mining and quarrying	Extraction of crude petroleum and natural gas	1.76%
Other services activities	Funeral and related activities	1.42%
Professional, scientific and technical activities	Engineering activities and related technical consultancy	1.05%
Public administration and defence; compulsory social security	General public administration activities	10.13%
	Public administration and defence; compulsory social security	4.78%
Transporting and storage	Transport via pipeline	0.46%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	4.03%

The fossil fuel exposure of this financial product was 5%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

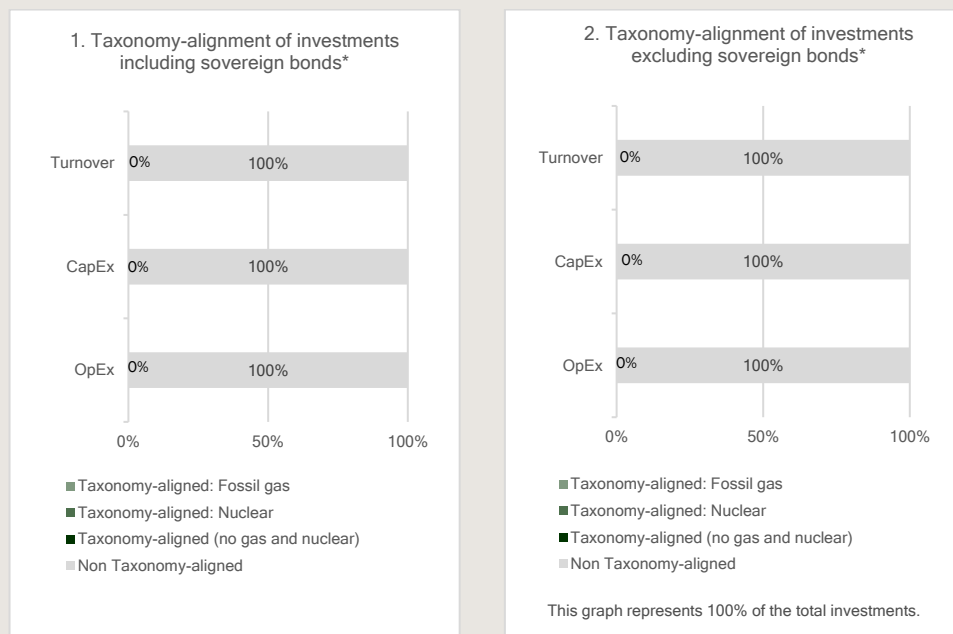
Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes

in fossil gas in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 39%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 48%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The product's investment strategy followed a strict process, throughout which ESG considerations were integrated. The investment manager's investment process embedded two major ESG considerations.

The first major element of the investment strategy used to select the investments to attain each of the environmental or social characteristics was analysis of the significant unsustainable activities of the entity, identified using the investment manager's proprietary Sarasin Sustainability Impact Matrix (SSIM).

The second major element was the engagement and voting strategy to encourage the entity to transition to a more sustainable approach. Timescales for transition vary but, for example where the investee entity was classified as having a high climate risk and lacked an explicit commitment and credible transition plan, the investment manager engaged to support the entity in adopting a net zero-aligned strategy. Entities that failed to transition create significant financial risk for shareholders and their holdings in the product may ultimately be sold by the investment manager.

Screening of holdings using the J. Safra Sustainability Matrix to ensure an above-average industry ESG profile was also applied. This product did not invest in C- or D-rated issuers as defined by that Matrix.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Twelve Sustainable Insurance Bond

Legal entity identifier:

5493007PBLH88KG1CD22

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 76% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 97% of the product's investments were A-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe. In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3). In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.
8	Emissions to water		x			In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.
9	Hazardous waste		x			In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
FONDIARIA 5.75% 14-PERP	IT	Non-life insurance	4.28%
SANPAOLO VI 4.75%/FRN 14-PERP	IT	Life insurance	2.99%
AXA 5.453% (FRN) 14-PERP	FR	Life insurance	2.83%
CRDT AGR AS 4.75% 16-27.09.48	FR	Risk and damage evaluation	2.75%

Sustainable Finance Disclosure Regulation (unaudited) (continued)

LA MONDIALE 5.05% 14-PERP	FR	Life insurance	2.72%
AXA 3.875% 14-PERP	FR	Life insurance	2.59%
ASR 5.125% 15-29.09.45	NL	Non-life insurance	2.52%
ROTHESAY LI 8% 15-30.10.25 REGS	GB	Non-life insurance	2.32%
CATTOL ASS 4.25% 17-14.12.47	IT	Life insurance	2.27%
PHOENIX GR 4.375% 18-24.01.29	GB	Life insurance	2.18%
HISCOX LTD 6.125% 15-24.11.45	BM	Non-life insurance	2.13%
PENSION INS 8% 16-23.11.26 REGS	GB	Reinsurance	2.09%
NN GROUP 4.5% 14-PERP	NL	Life insurance	2.07%
NN GROUP 4.625% 17-13.01.48	NL	Life insurance	2.02%
JUST GRP 7.0% 20-15.04.31	GB	Life insurance	1.77%



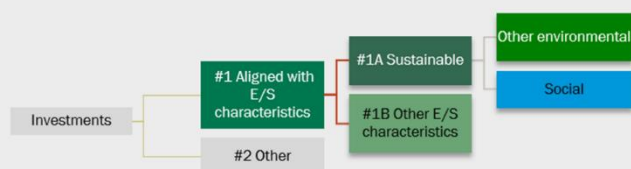
Asset allocation
describes the share of
investments in specific
assets.

What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 76%. 33% of the investments of the financial product were environmentally sustainable investments and 43% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 93%. The category "#1A Sustainable" consisted of 76% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 33%. The share of investments of the financial product in the subcategory "Social" was 43%. The category "#1B Other E/S characteristics" consisted of 17% of the product's investments. The proportion of investments included in "#2 Other" was 7%. The proportions are calculated based on the market value of all positions in the portfolio.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Accommodation and food service activities	1.04%

Sustainable Finance Disclosure Regulation (unaudited) (continued)

	Activities of holding companies	4.67%
	Fund management activities	2.53%
	Life insurance	47.95%
Financial and insurance activities	Non-life insurance	26.12%
	Other monetary intermediation	0.01%
	Reinsurance	8.33%
	Risk and damage evaluation	3.88%
	Trusts, funds and similar financial entities	1.70%

The fossil fuel exposure of this financial product was 2%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

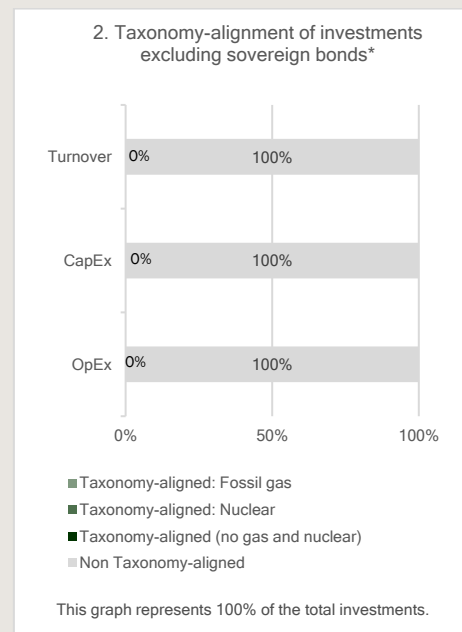
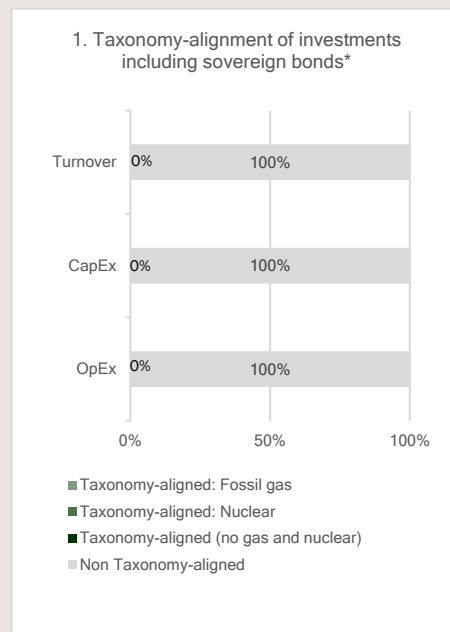
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 33%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 43%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The product's investment strategy followed a strict process whereby ESG considerations were integrated throughout. The investment manager considered the following criteria in its strategy:

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

(a) Avoiding controversial exposures according to the JSS exclusion policy. In addition, the financial product excluded issuers with non-conventional oil & gas activities (tar sands and fracking) if the revenue generated from these activities is >5%;

(b) Mitigating ESG risks and harnessing ESG opportunities. Issuers which are A or B- rated were excluded if their E, S or G score is smaller than -2 standard deviations away from the sub-industry. This ensures that issuers perform well across all material ESG factors and do not fall below defined thresholds;

(c) To achieve an above-average ESG profile, this product did not invest in C- or D-rated issuers;

(d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN Sustainable Development Goals or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Global Thematic

Legal entity identifier:

549300VK5TIMLG877860

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
Yes	No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 87% of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 91% of the product's investments were A-rated and 9% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Universal Declaration of Human Rights,
The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p> <p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p> <p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			
8	Emissions to water		x			
9	Hazardous waste		x			

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
ACTIVISION BLIZZARD INC	US	Publishing of computer games	4.85%
AMAZON COM INC	US	Retail sale via mail order houses or via Internet	4.52%
ALPHABET INC -A-	US	Web portals	4.02%
MICROSOFT CORP.	US	Other software publishing	3.83%
RECKITT BENCKISER GROUP PLC	GB	Manufacture of paper and paper products	3.61%
AIA GROUP LTD	HK	Life insurance	3.49%
META PLATFORMS REGISTERD SHS A	US	Information service activities	3.42%
WALT DISNEY	US	Television programming and broadcasting activities	3.29%
LSE GROUP	GB	Administration of financial markets	3.19%
SMITH AND NEPHEW PLC	GB	Other manufacturing	2.91%
TELEFLEX INC	US	Other manufacturing	2.90%
MEDTRONIC HOLDINGS LIMITED	IE	Other manufacturing	2.79%
SPLUNK INC	US	Other software publishing	2.71%
SHISEIDO CO.LTD	JP	Manufacture of paper and paper products	2.44%
SERVICENOW INC	US	Computer programming activities	2.39%



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 87%. 40% of the investments of the financial product were environmentally sustainable investments and 47% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation describes the share of investments in specific assets.

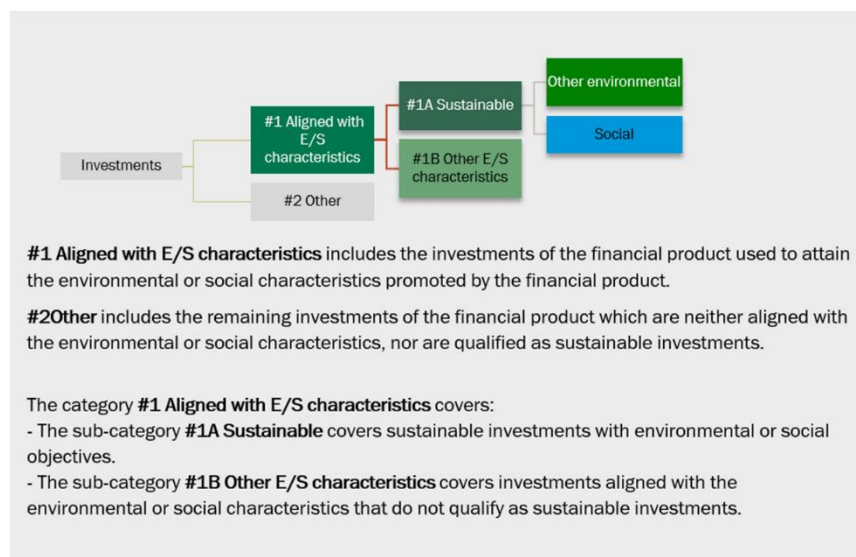


What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 97%. The category "#1A Sustainable" consisted of 87% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 40%. The share of investments of the financial product in the subcategory "Social" was 47%. The category "#1B Other E/S characteristics" consisted of 10% of the product's investments. The proportion of investments included in "#2 Other" was 3%. The proportions are calculated based on the market value of all positions in the portfolio.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Food and beverage service activities	1.94%
Administrative and support service activities	Other reservation service and related activities	1.76%
Financial and insurance activities	Administration of financial markets	5.49%
	Life insurance	5.11%
	Other monetary intermediation	0.29%
Information and communication	Computer programming activities	2.02%
	Information service activities	4.06%
	Other software publishing	6.00%
	Publishing of computer games	3.13%
	Television programming and broadcasting activities	2.60%
	Web portals	4.29%
Manufacturing	Manufacture of soft drinks;production of mineral waters and other bottled waters	2.03%
	Manufacture of agricultural and forestry machinery	1.41%
	Manufacture of basic pharmaceutical products and pharmaceutical preparations	1.76%
	Manufacture of chemicals and chemical products	1.60%
	Manufacture of computer, electronic and optical products	4.71%
	Manufacture of electronic components	2.16%
	Manufacture of engines and turbines, except aircraft, vehicle and cycle engines	1.68%
	Manufacture of instruments and appliances for measuring, testing and navigation	1.69%
	Manufacture of lifting and handling equipment	1.52%
	Manufacture of machinery and equipment n.e.c.	1.09%
	Manufacture of medical and dental instruments and supplies	1.28%
Manufacture of other chemical products n.e.c.	1.20%	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Manufacture of other electrical equipment	1.58%
	Manufacture of other outerwear	1.65%
	Manufacture of other special-purpose machinery n.e.c.	2.03%
	Manufacture of other transport equipment	1.49%
	Manufacture of paper and paper products	7.45%
	Manufacture of pharmaceutical preparations	2.12%
	Manufacture of soap and detergents, cleaning and polishing preparations	3.47%
	Other manufacturing	8.08%
Mining and quarrying	Extraction of crude petroleum and natural gas	1.89%
Professional, scientific and technical activities	Engineering activities and related technical consultancy	2.06%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	6.69%

The fossil fuel exposure of this financial product was 8%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

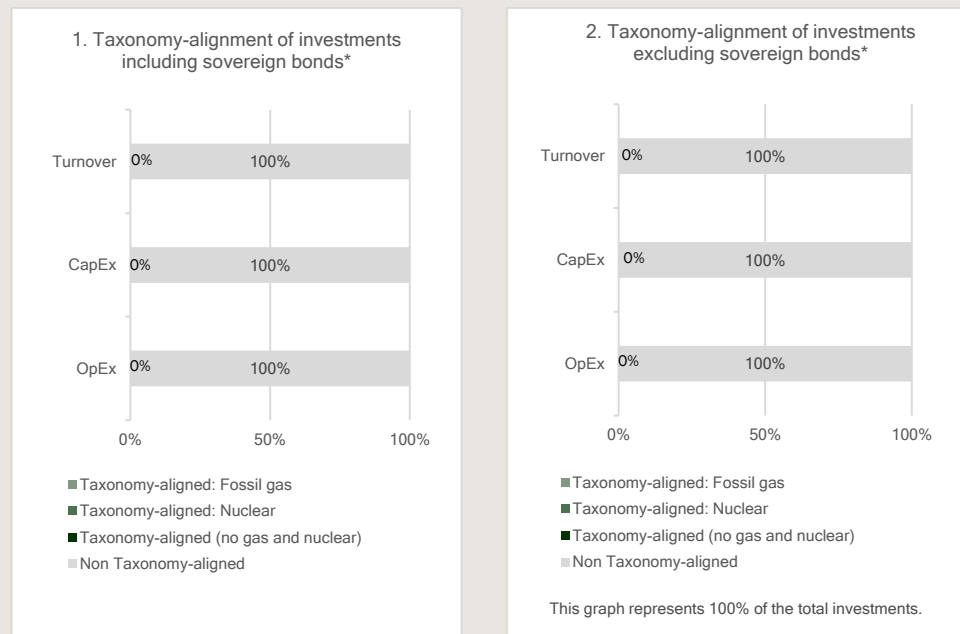
Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes

in fossil gas in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 40%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 47%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The product's investment strategy followed a strict process whereby ESG considerations were integrated throughout. The investment manager considered the following criteria in its strategy:

(a) Avoiding controversial exposures according to the JSS exclusion policy. In addition, the financial product excluded issuers with non-conventional oil & gas activities (tar sands and fracking) if the revenue generated from these activities is >5%;

(b) Mitigating ESG risks and harnessing ESG opportunities. Issuers which are A or B- rated were excluded if their E, S or G score is smaller than -2 standard deviations away from the sub-industry. This ensures that issuers perform well across all material ESG factors and do not fall below defined thresholds;

(c) To achieve an above-average ESG profile, this product did not invest in C- or D-rated issuers;

(d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN Sustainable Development Goals or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Bond - Global Short-term

Legal entity identifier:

549300RNF CXJVV1C4M46

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<input type="checkbox"/> It made sustainable investments with an environmental objective : ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 70% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective : ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 44% of the product's investments were A-rated and 46% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**
The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**
The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.65% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Universal Declaration of Human Rights,
The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.65% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p> <p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p> <p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			
8	Emissions to water		x			
9	Hazardous waste		x			

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap					Currently not addressed for this product. JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity					Currently not addressed for this product. JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
BANCOLOMBIA 3.0% 20-29.01.25	CO	Other monetary intermediation	1.26%

Sustainable Finance Disclosure Regulation (unaudited) (continued)

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

INVERSIONES 4.75% 14-15.09.24	CL	Manufacture of paper and paper products	1.21%
BK CN MACAU FRN 22-28.04.25	MO	Other monetary intermediation	1.15%
REC LTD 5.25% 18-13.11.23 REGS	IN	Financial leasing	1.15%
ST BK INDIA 4.375% 24.1.24 REGS	GB	Other monetary intermediation	1.14%
WOORI BK 4.75% 14-30.04.24	KR	Other monetary intermediation	1.14%
FIBRIA 4% 17-14.01.25	KY	Manufacture of paper and paper products	1.14%
SANTANDER 5.375% 20-17.4.25 REGS	MX	Other monetary intermediation	1.14%
TRUST F 5.25% 14-15.12.24 REGS	MX	Real estate activities	1.12%
GS-CALTEX 4.50% 22-05.01.26	KR	Electricity, gas, steam and air conditioning supply	1.12%
BOC AVIATIO 3.25% 20-29.04.25 REGS	SG	Financial leasing	1.10%
KOREAREHABN 4.125% 22- 20.04.27	KR	Security and commodity contracts brokerage	1.09%
AFRICA FINA 3.125% 20-16.06.25	NG	Public administration and defence; compulsory social security	1.07%
CENCOSUD 5.15% 15-12.02.25	CL	Retail trade, except of motor vehicles and motorcycles	1.06%
ARAUCO 4.5% 14-01.08.24	CL	Manufacture of paper and paper products	1.04%



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 70%. 33% of the investments of the financial product were environmentally sustainable investments and 37% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

● What was the asset allocation?

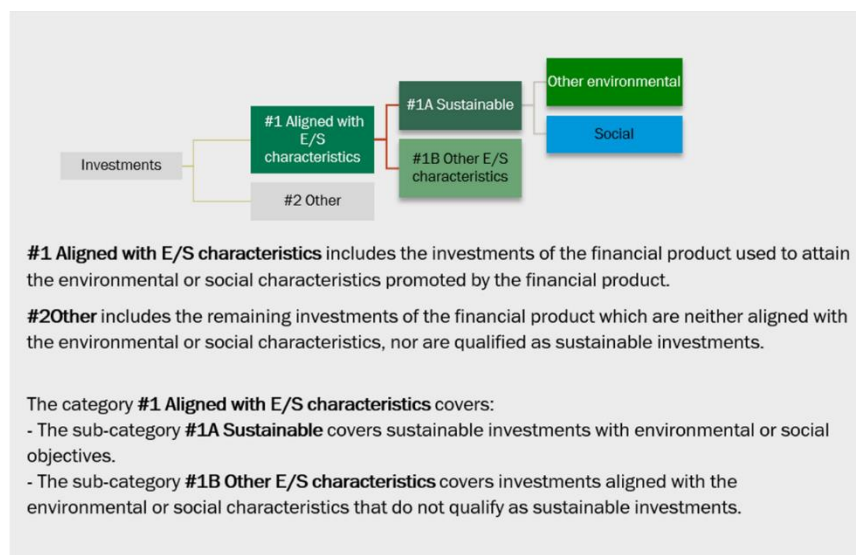
The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 91%. The category "#1A Sustainable" consisted of 70% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 33%. The share of investments of the financial product in the subcategory "Social" was 37%. The category "#1B Other E/S characteristics" consisted of 21% of the product's investments. The proportion of investments included in "#2 Other" was 9%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation

describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



● In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Water supply;sewerage;waste management and remediation activities	Water collection, treatment and supply	0.37%
Construction	Construction of utility projects for electricity and telecommunications	0.92%
Electricity, gas, steam and air conditioning supply	Electricity, gas, steam and air conditioning supply	2.92%
	Production of electricity	0.73%
Financial and insurance activities	Activities of holding companies	4.05%
	Central banking	6.36%
	Financial leasing	5.81%
	Other activities auxiliary to financial services, except insurance and pension funding	0.96%
	Other monetary intermediation	30.55%
	Real estate activities	2.51%
	Renting and operating of own or leased real estate	0.38%
	Security and commodity contracts brokerage	1.09%
	Trusts, funds and similar financial entities	0.71%
Information and communication	Information service activities	0.76%
	Other publishing activities	2.66%
	Programming and broadcasting activities	2.52%
	Telecommunications	2.32%
	Wireless telecommunications activities	0.87%
Manufacturing	Manufacture of chemicals and chemical products	1.77%
	Manufacture of computer, electronic and optical products	0.79%
	Manufacture of food products	1.80%
	Manufacture of machinery and equipment n.e.c.	0.38%
	Manufacture of paper and paper products	3.95%
	Manufacturing	2.71%
Mining and quarrying	Extraction of crude petroleum and natural gas	1.66%
	Mining of metal ores	0.67%

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Public administration and defence;compulsory social security	General public administration activities	1.09%
	Public administration and defence;compulsory social security	13.03%
Transporting and storage	Service activities incidental to water transportation	0.18%
	Transporting and storage	1.92%
Wholesale and retail trade;repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	0.74%
	Retail trade, except of motor vehicles and motorcycles	2.99%
	Wholesale trade, except of motor vehicles and motorcycles	0.44%

The fossil fuel exposure of this financial product was 7%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

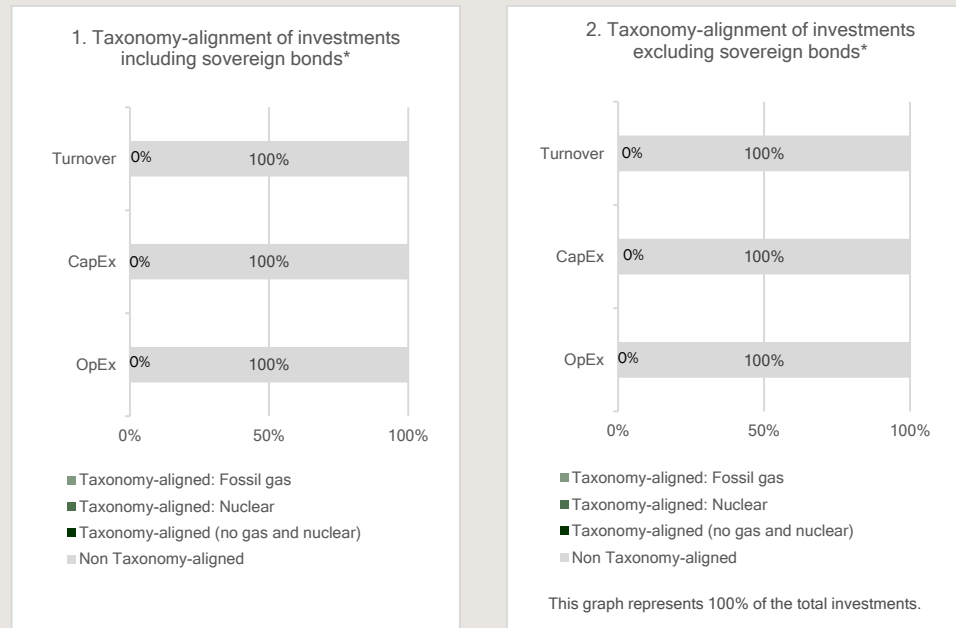
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 33%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 37%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. Over the period, the product's investee companies were not in scope of the investment manager's engagement activities.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Bond CHF

Legal entity identifier:

549300EPS53HD8OG4G84

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** ___%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 83% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 91% of the product's investments were A-rated and 9% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

The Children’s Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a</p>
2	Carbon footprint	x	x		x	
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x		x	<p>company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO₂e per \$M EVIC.</p>
7	Activities negatively affecting biodiversity.		x			<p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p>
8	Emissions to water		x			<p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p>
9	Hazardous waste		x			<p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.</p>
10	Violations of UNGC principles	x				<p>JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.</p>

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
ICO 3.25% 07-28.6.24 EMTN	ES	Other credit granting	2.51%
UNIBAIL ROD 2% 13-20.11.23	FR	Renting and operating of own or leased real estate	2.45%
AT&T INC 1.375% 14-04.12.24	US	Wireless telecommunications activities	2.44%
WPLAU 1% 16-11.12.23	AU	Extraction of crude petroleum	2.44%
NBADUH 0.3225% 18-27.09.23	AE	Other monetary intermediation	2.44%
AUCHAN 1.5% 14-03.06.24	FR	Retail trade, except of motor vehicles and motorcycles	2.42%
BEI 3.125% 06-30.06.36	LU	Other monetary intermediation	2.29%
KFW 2.5% 05-25.08.25	DE	Other monetary intermediation	2.28%
CELLNEX TEL 0.775% 20-18.02.27	ES	Wireless telecommunications activities	2.25%
MUNHYP 0.35% 18-12.12.23	DE	Other monetary intermediation	1.94%
CBQ FINANCE 0.735% 20-27.11.24	BM	Other monetary intermediation	1.91%
MUNHYP 0.25% 19-10.05.30	DE	Other monetary intermediation	1.74%
ELI LILLY 0.15% 16-24.05.24	US	Manufacture of pharmaceutical preparations	1.69%
TRANSURBAN 0.875% 21-19.11.31	AU	Activities of holding companies	1.69%
KOMMKRDT 2.875% 06-13.10.31	DK	Other financial service activities, except insurance and pension funding n.e.c.	1.60%



Asset allocation describes the share of investments in specific assets.

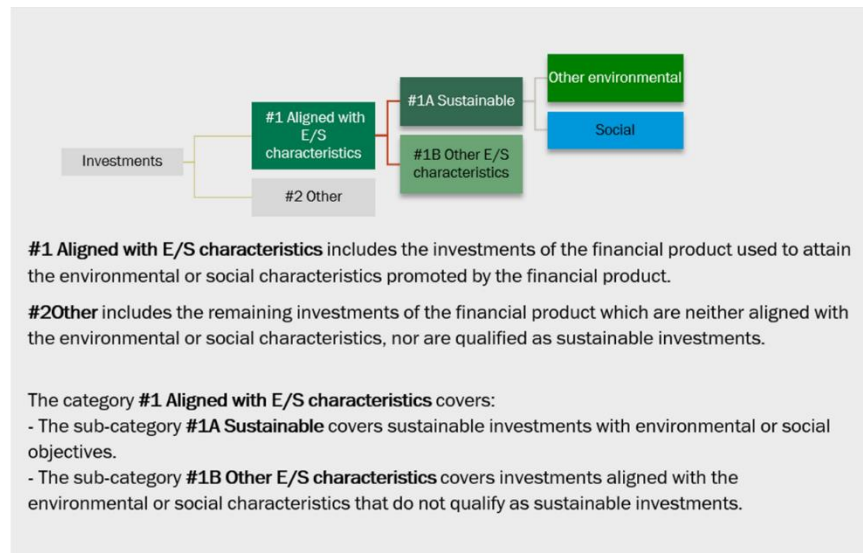
What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 83%. 41% of the investments of the financial product were environmentally sustainable investments and 42% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

● What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 99%. The category "#1A Sustainable" consisted of 83% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 41%. The share of investments of the financial product in the subcategory "Social" was 42%. The category "#1B Other E/S characteristics" consisted of 16% of the product's investments. The proportion of investments included in "#2 Other" was 1%. The proportions are calculated based on the market value of all positions in the portfolio.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



● In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Electricity, gas, steam and air conditioning supply	Production of electricity	0.98%
Financial and insurance activities	Activities of holding companies	3.77%
	Central banking	2.31%
	Other credit granting	4.34%
	Other financial service activities, except insurance and pension funding n.e.c.	2.59%
	Other monetary intermediation	49.22%
	Renting and operating of own or leased real estate	2.44%
	Security and commodity contracts brokerage	5.09%
	Trusts, funds and similar financial entities	4.40%
Information and communication	Wireless telecommunications activities	6.54%
Manufacturing	Manufacture of communication equipment	0.95%
	Manufacture of pharmaceutical preparations	2.08%
Mining and quarrying	Extraction of crude petroleum	2.41%
Public administration and defence; compulsory social security	Public administration and defence; compulsory social security	5.17%
	Regulation of the activities of providing health care, education, cultural services and other social services, excluding social security	3.29%
Transporting and storage	Service activities incidental to air transportation	0.95%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail trade, except of motor vehicles and motorcycles	2.38%

The fossil fuel exposure of this financial product was 3%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

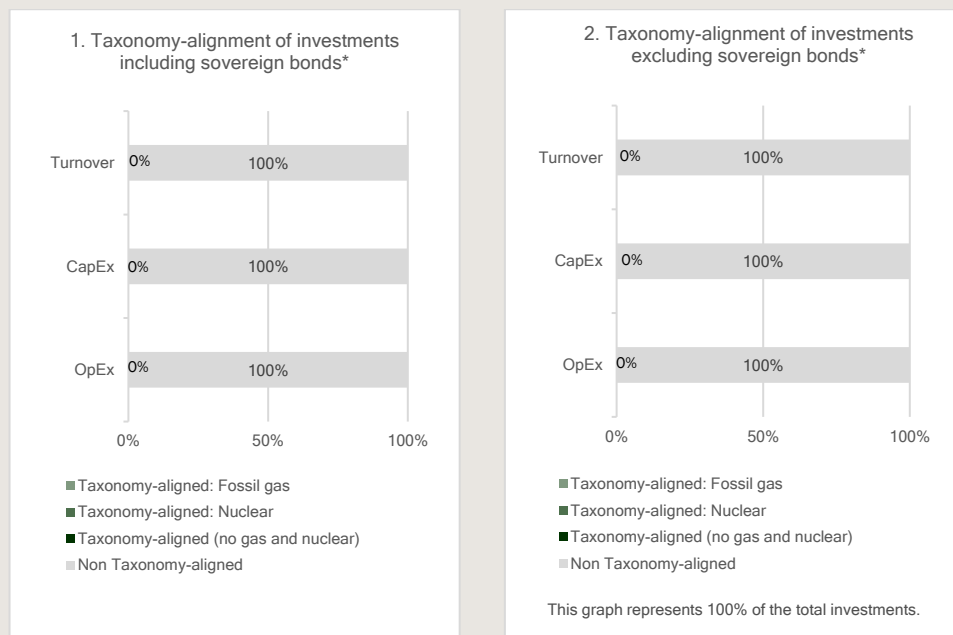
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 41%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 42%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Bond - Euro Broad

Legal entity identifier:

5493000W9WO226KD5J14

Sustainable investment objective

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes		<input type="radio"/> <input type="radio"/> <input type="checkbox"/> No	
<input checked="" type="checkbox"/>	It made sustainable investments with an environmental objective : 42%	<input type="checkbox"/>	It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments
<input type="checkbox"/>	<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/>	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/>	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input checked="" type="checkbox"/>	It made sustainable investments with a social objective : 51%	<input type="checkbox"/>	<input type="checkbox"/> with a social objective
<input type="checkbox"/>		<input type="checkbox"/>	It promoted E/S characteristics, but did not make any sustainable investments



To what extent was the sustainable investment objective of this financial product met?

The objective of the product is to contribute to climate change mitigation 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 ("JSS") 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) -30% below the comparable market's carbon footprint. Additionally, for corporate issuers, the product aims to achieve an initial carbon footprint that is at least 30% lower than carbon footprint of the current Benchmark in 2020. Each year until 2030, the threshold should be reduced by at least 7% on average, in line with or beyond the decarbonisation trajectory from the Intergovernmental Panel on Climate Change (IPCC)'s 1.5°C scenario (with no or limited overshoot). From 2030 to 2035, the product's carbon footprint aims at falling to (net-)zero.

To achieve its objective, the product invested in green labelled bonds and social and/or sustainable labelled bonds as defined by market standards, such as Green Bond, Social Bond, Sustainability Bond and Sustainability-linked Principles and official regulations such as the EU Regulation on Green Bonds. These bonds are issued to finance or refinance specific green projects that have positive environmental, social, and/or climate benefits. The financial product

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the sustainable objectives of this financial product are attained.

aimed 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, and to the social objective of social cohesion.

Moreover, the product aimed for an above-average environmental, social or governance ("ESG") profile for the entire portfolio based on the JSS Sustainability Matrix. The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities).

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

This financial product falls under the scope of the JSS Climate Pledge, which aims to reduce the carbon footprint of JSS' investment portfolios. As at 30.06.2023, the carbon footprint of the portfolio was in line with the imposed transition pathway under the pledge, with a carbon emission intensity of 16.92 tons of CO₂ per million USD invested, compared to the financial benchmark with 52.47 tons of CO₂ per million USD invested.

All figures are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

● How did the sustainability indicators perform?

- Proportion of A- and B-rated assets and average rating of portfolio companies: The ESG screening analysis of a company is composed of two elements, a company rating

Sustainable Finance Disclosure Regulation (unaudited) (continued)

and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals (“SDG”), carbon metrics and other relevant sustainability-related data and results in a score from 0 (low) to 5 (high). The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 99% of the product’s investments were A- rated and the average company rating was 3.6. The average company rating for the financial benchmark was 3.5.

- Carbon footprint as measured by claims on carbon emissions per million USD invested. Over the period, the carbon footprint was 16.92 tons of CO2 per million USD invested. Over the same period, the financial benchmark had a carbon footprint of 52.47 tons of CO2 per million USD invested.

- Proportion of green-labelled bonds: 34.43%

- Proportion of social and/or sustainable labelled bonds: 19.75%

● ...and compared to previous periods?

Not applicable

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 0.98% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

The Children’s Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 0.98% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.
2	Carbon footprint	x	x		x	In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	In sectors where opportunities in renewable energy is considered to be

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x		x	<p>a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO₂e per \$M EVIC.</p>
7	Activities negatively affecting biodiversity.		x			<p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p>
8	Emissions to water		x			<p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p>
9	Hazardous waste		x			<p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.</p>
10	Violations of UNGC principles	x				<p>JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.</p>

Sustainable Finance Disclosure Regulation (unaudited) (continued)

11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

What were the top investments of this financial product?



The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
NETHER GOVE 0.5% 19-15.1.40	NL	General public administration activities	4.88%
KFW 1.375% 22-07.06.32	DE	Other monetary intermediation	4.45%
NTH RHINE-W 0% 19-26.11.29	DE	General public administration activities	3.50%
EU 0.0% 21-02.06.28	BE	Activities of extraterritorial organisations and bodies	2.91%
NETHER GOVE 0.50% 22-15.07.32	NL	General public administration activities	2.62%
CPPIB CAPIT 0.875% 19-06.02.29	CA	Fund management activities	2.26%
NRW BK 0.0% 20-18.02.30	DE	Other monetary intermediation	2.06%
CASSA DEPO 1.0% 20-11.02.30	IT	Other financial service activities, except insurance and pension funding n.e.c.	2.04%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

CASSA DEPO 1.0% 20-21.09.28	IT	Other financial service activities, except insurance and pension funding n.e.c.	2.01%
ITALY 0.50% 20-01.02.26 /BTP	IT	General public administration activities	1.93%
AUCKLAND CO 0.25% 21-17.11.31	NZ	General public administration activities	1.82%
ITALY 4.0% 22-30.04.35 /BTP	IT	General public administration activities	1.73%
NTH RHINE-W 0.0% 20-12.10.35	DE	General public administration activities	1.72%
COM.DI MILANO 4.019%05-29.6.35	IT	General public administration activities	1.58%
FRANCE O.A. 0% 16-25.05.52	FR	General public administration activities	1.52%



Asset allocation

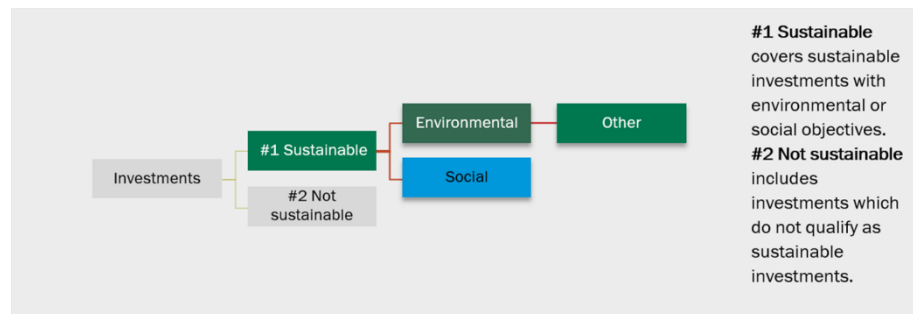
describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 93%. 42% of the investments of the financial product were environmentally sustainable investments and 51% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

What was the asset allocation?

The category "#1 Sustainable" consisted of 93% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Environmental" was 42%. The share of investments of the financial product in the subcategory "Social" was 51%. The proportion of investments included in "#2 Not sustainable" was 7%. The proportions are calculated based on the market value of all positions in the portfolio.



In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Activities of extraterritorial organisations and bodies	Activities of extraterritorial organisations and bodies	3.63%
Administrative and support service activities	Other business support service activities n.e.c.	0.29%
Construction	Construction of railways and underground railways	2.05%
	Construction of roads and motorways	0.17%
Electricity, gas, steam and air conditioning supply	Distribution of electricity	0.65%
	Distribution of gaseous fuels through mains	0.15%
	Electricity, gas, steam and air conditioning supply	0.68%
	Production of electricity	0.08%
	Trade of electricity	0.62%
	Trade of gas through mains	0.19%
	Transmission of electricity	0.17%

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Financial and insurance activities	Activities of holding companies	0.72%	
	Fund management activities	2.41%	
	Life insurance	2.04%	
	Non-life insurance	1.32%	
	Other activities auxiliary to financial services, except insurance and pension funding	0.27%	
	Other credit granting	4.43%	
	Other financial service activities, except insurance and pension funding n.e.c.	7.41%	
	Other monetary intermediation	24.76%	
	Reinsurance	0.19%	
	Security and commodity contracts brokerage	0.35%	
	Trusts, funds and similar financial entities	3.81%	
	Information and communication	Computer consultancy activities	0.36%
		Publishing activities	0.17%
Satellite telecommunications activities		0.38%	
Telecommunications		0.15%	
Wired telecommunications activities		0.20%	
Wireless telecommunications activities		0.14%	
Manufacturing	Manufacture of rubber tyres and tubes; retreading and rebuilding of rubber tyres	0.09%	
	Manufacture of soft drinks; production of mineral waters and other bottled waters	0.12%	
	Distilling, rectifying and blending of spirits	0.23%	
	Manufacture of bearings, gears, gearing and driving elements	0.20%	
	Manufacture of beverages	0.09%	
	Manufacture of communication equipment	0.30%	
	Manufacture of food products	0.07%	
	Manufacture of footwear	0.08%	
	Manufacture of grain mill products	0.28%	
	Manufacture of irradiation, electromedical and electrotherapeutic equipment	0.60%	
	Manufacture of jewellery and related articles	0.09%	
	Manufacture of other outerwear	0.15%	
	Manufacture of paper and paper products	0.08%	
	Manufacture of pharmaceutical preparations	0.37%	
	Public administration and defence; compulsory social security	General public administration activities	35.61%
Public administration and defence; compulsory social security		2.05%	
Regulation of and contribution to more efficient operation of businesses		0.15%	
Transporting and storage	Service activities incidental to land transportation	0.12%	
	Transporting and storage	0.62%	
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail trade, except of motor vehicles and motorcycles	0.09%	

The fossil fuel exposure of this financial product was 2%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

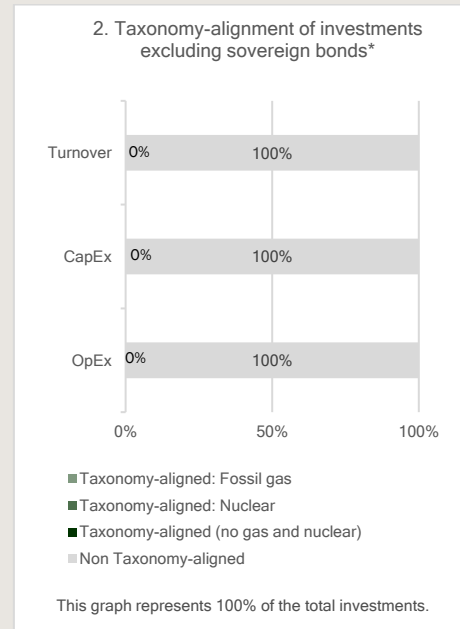
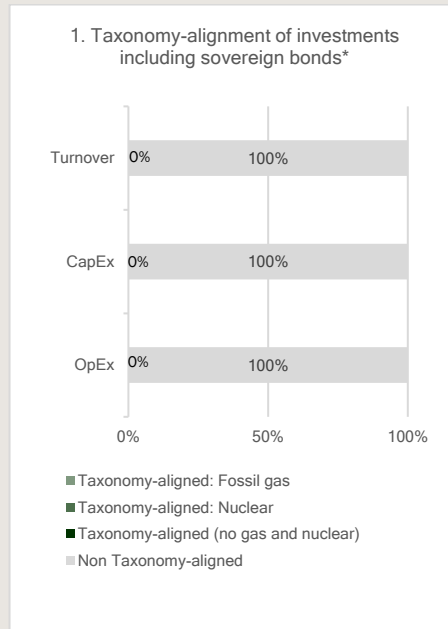
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● What was the share of investments made in transitional and enabling activities?

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)


The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

- **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable

What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 42%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 51%.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under “#2 not sustainable” the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Also included are the remainder of the product's investments. These investments were A-rated according to the JSS Sustainability Matrix, but do not yet meet the criteria to be classified as sustainable investments.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



What actions have been taken to attain the sustainable investment objective during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Excluding investments in controversial business activities according to the JSS Exclusion Policy. In addition, the following exclusions were applied: tar sands, fracking and conventional coal, oil and gas if the revenue generated from these activities was >5%;
- (b) Mitigating ESG risks and harnessing ESG opportunities. Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensures that issuers perform well across all material ESG factors and do not fall below defined thresholds;
- (c) Achieving an above-average ESG profile. This product only invested in A-rated issuers. At least 30% of the product's net assets must have been in green labelled bonds and either social or sustainable labelled bonds;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN Sustainable Development Goals or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote the sustainable investment objective.



How did this financial product perform compared to the reference sustainable benchmark?

Not applicable

- **How did the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Bond - EUR Corporates

Legal entity identifier:

549300ODE4AHUU0FOY34

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
Yes	No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 82% of sustainable investments <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 98% of the product's investments were A-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.
- **...and compared to previous periods?**
Not applicable
- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**
The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.
- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**
The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.47% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?
The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:
Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Sustainable Finance Disclosure Regulation (unaudited) (continued)

The Children's Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.47% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an</p>
2	Carbon footprint	x	x		x	
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x		x	assessment of a company's renewable capacity. In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO ₂ e per \$M EVIC.
7	Activities negatively affecting biodiversity.		x			In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.
8	Emissions to water		x			In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.
9	Hazardous waste		x			In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
DEUTSCH 1.375% 18-28.03.31 REGS	NL	Trusts, funds and similar financial entities	2.02%
JNJ 1.15% 16-20.11.28	US	Manufacture of pharmaceutical preparations	1.85%
FONDIARIA 5.75% 14-PERP	IT	Non-life insurance	1.74%
E.ON 1.625% 22-29.03.31	DE	Trade of electricity	1.50%
VR-GROUP PL 2.375% 22-30.05.29	FI	Transporting and storage	1.49%
GN ST NORD 0.875% 21-25.11.24	DK	Manufacture of irradiation, electromedical and electrotherapeutic equipment	1.48%
MACQUARIE G 0.95% 21-21.05.31	AU	Other monetary intermediation	1.33%
SWISS LIFE 4.375% 15-PERP	NL	Trusts, funds and similar financial entities	1.32%
MEDTRNC 1.375% 20-15.10.40	LU	Other financial service activities, except insurance and pension funding n.e.c.	1.18%
SEB 1.375% (FRN) 16-31.10.28	SE	Other monetary intermediation	1.15%
KBC 1.50%(FRN) 22-29.03.26	BE	Other monetary intermediation	1.12%
BFCM 2.625% 22-06.11.29	FR	Other monetary intermediation	1.06%
ABBOTT IL F 0.375% 19-19.11.27	IE	Trusts, funds and similar financial entities	1.03%
GLBWR RE ES 3% 18-29.03.25 REGS	GG	Other activities auxiliary to financial services, except insurance and pension funding	1.02%
MADRILENA R 2.25% 17-11.04.29	NL	Electricity, gas, steam and air conditioning supply	1.00%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 82%. 40% of the investments of the financial product were environmentally sustainable investments and 42% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.



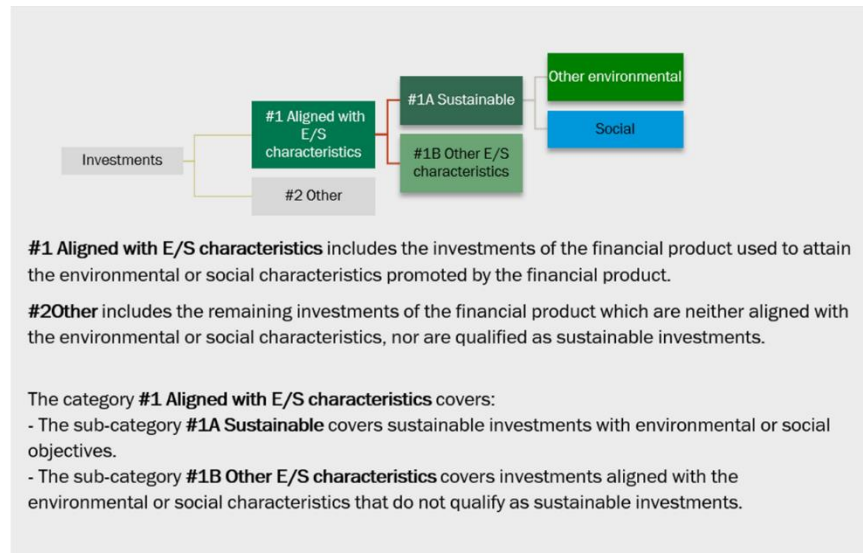
What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 96%. The category "#1A Sustainable" consisted of 82% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 40%. The share of investments of the financial product in the subcategory "Social" was 42%. The category "#1B Other E/S characteristics" consisted of 14% of the product's investments. The proportion of investments included in "#2 Other" was 4%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



● In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Food and beverage service activities	0.21%
	Hotels and similar accommodation	0.56%
Administrative and support service activities	Office administrative, office support and other business support activities	0.50%
	Other business support service activities n.e.c.	0.45%
	Services to buildings and landscape activities	0.48%
Construction	Civil engineering	0.82%
	Construction of roads and motorways	0.55%
Electricity, gas, steam and air conditioning supply	Distribution of electricity	0.40%
	Electricity, gas, steam and air conditioning supply	3.32%
	Trade of electricity	1.84%
	Trade of gas through mains	0.29%
	Transmission of electricity	0.23%
Financial and insurance activities	Activities of holding companies	2.04%
	Financial leasing	1.04%
	Life insurance	4.14%
	Non-life insurance	2.29%
	Other activities auxiliary to financial services, except insurance and pension funding	2.26%
	Other credit granting	0.77%
	Other financial service activities, except insurance and pension funding n.e.c.	3.86%
	Other monetary intermediation	30.83%
	Real estate activities	2.53%
	Reinsurance	0.44%
Renting and operating of own or leased real estate	0.65%	
Information and communication	Computer consultancy activities	0.49%
	Information service activities	0.29%
	Security and commodity contracts brokerage	0.70%
	Trusts, funds and similar financial entities	9.82%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Programming and broadcasting activities	0.42%
	Publishing activities	0.46%
	Satellite telecommunications activities	1.06%
	Telecommunications	0.95%
	Wired telecommunications activities	2.14%
	Wireless telecommunications activities	0.38%
Manufacturing	Manufacture of rubber tyres and tubes;retreading and rebuilding of rubber tyres	0.23%
	Manufacture of soft drinks;production of mineral waters and other bottled waters	0.48%
	Distilling, rectifying and blending of spirits	0.51%
	Manufacture of basic pharmaceutical products and pharmaceutical preparations	1.13%
	Manufacture of bearings, gears, gearing and driving elements	0.27%
	Manufacture of beverages	1.10%
	Manufacture of chemicals and chemical products	0.82%
	Manufacture of communication equipment	1.29%
	Manufacture of food products	0.50%
	Manufacture of footwear	0.23%
	Manufacture of grain mill products	0.38%
	Manufacture of industrial gases	0.19%
	Manufacture of irradiation, electromedical and electrotherapeutic equipment	1.62%
	Manufacture of jewellery and related articles	0.23%
	Manufacture of machinery and equipment n.e.c.	2.07%
	Manufacture of other outerwear	0.40%
	Manufacture of paper and paper products	1.42%
	Manufacture of pharmaceutical preparations	1.72%
	Manufacture of refined petroleum products	0.73%
	Manufacture of wiring devices	0.53%
	Manufacturing	0.23%
Mining and quarrying	Mining support service activities	0.80%
Professional, scientific and technical activities	Activities of head offices;management consultancy activities	0.54%
	Architectural and engineering activities;technical testing and analysis	0.59%
Public administration and defence;compulsory social security	General public administration activities	0.00%
Transporting and storage	Land transport and transport via pipelines	0.51%
	Service activities incidental to land transportation	0.42%
	Transporting and storage	1.47%
	Warehousing and support activities for transportation	0.50%
Wholesale and retail trade;repair of motor vehicles and motorcycles	Retail trade, except of motor vehicles and motorcycles	0.35%

The fossil fuel exposure of this financial product was 7%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

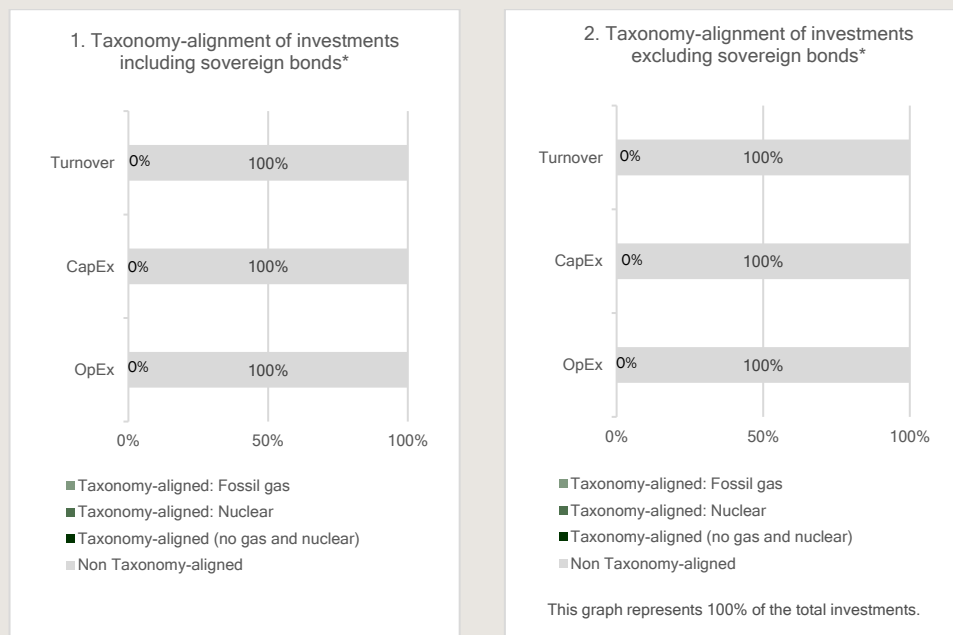
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 40%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.

What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 42%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The product's investment strategy followed a strict process whereby ESG considerations were integrated throughout. The investment manager considered the following criteria in its strategy:

(a) Avoiding controversial exposures according to the JSS exclusion policy. In addition, the financial product excluded issuers with non-conventional oil & gas activities (tar sands and fracking) if the revenue generated from these activities is >5%;

(b) Mitigating ESG risks and harnessing ESG opportunities. Issuers which are A or B- rated were excluded if their E, S or G score is smaller than -2 standard deviations away from the sub-industry. This ensures that issuers perform well across all material ESG factors and do not fall below defined thresholds;

(c) To achieve an above-average ESG profile, this product did not invest in C- or D-rated issuers;

(d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN Sustainable Development Goals or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Europe

Legal entity identifier:

549300Q02Q3MPXCK2Y95

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 95% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**

- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 100% of the product's investments were A-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**

Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.84% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Children's Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.84% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a</p>
2	Carbon footprint	x	x		x	
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x		x	<p>company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO₂e per \$M EVIC.</p>
7	Activities negatively affecting biodiversity.		x			<p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p>
8	Emissions to water		x			<p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p>
9	Hazardous waste		x			<p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.</p>
10	Violations of UNGC principles	x				<p>JSS excludes companies involved in severe violations of human rights for</p>

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
NESTLE / ACT NOM	CH	Manufacture of food products	5.46%
ASML HOLDING NV	NL	Manufacture of other special-purpose machinery n.e.c.	5.07%
LVMH ACT.	FR	Manufacture of other outerwear	4.98%
ROCHE HOLDING AG /GENUSSSCHEIN	CH	Manufacture of pharmaceutical preparations	3.77%
NORDEA BANK ABP	FI	Other monetary intermediation	3.59%
L OREAL	FR	Manufacture of perfumes and toilet preparations	3.43%
ALLIANZ SE/NAM.VINKULIERT	DE	Life insurance	3.12%
AIR LIQUIDE	FR	Manufacture of chemicals and chemical products	3.08%
SCHNEIDER ELECTRIC SE	FR	Manufacture of wiring devices	2.94%
VINCI.	FR	Construction of roads and motorways	2.76%
NOVO NORDISK A/S /-B-	DK	Manufacture of pharmaceutical preparations	2.68%
ATLAS COPCO RG-A	SE	Manufacture of machinery and equipment n.e.c.	2.67%
UNIV MU GR BR RG	NL	Sound recording and music publishing activities	2.57%
RECKITT BENCKISER GROUP PLC	GB	Manufacture of paper and paper products	2.56%
DEUTSCHE POST AG	DE	Postal activities under universal service obligation	2.53%

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 01.07.2022 – 30.06.2023



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 95%. 51% of the investments of the financial product were environmentally sustainable investments and 44% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

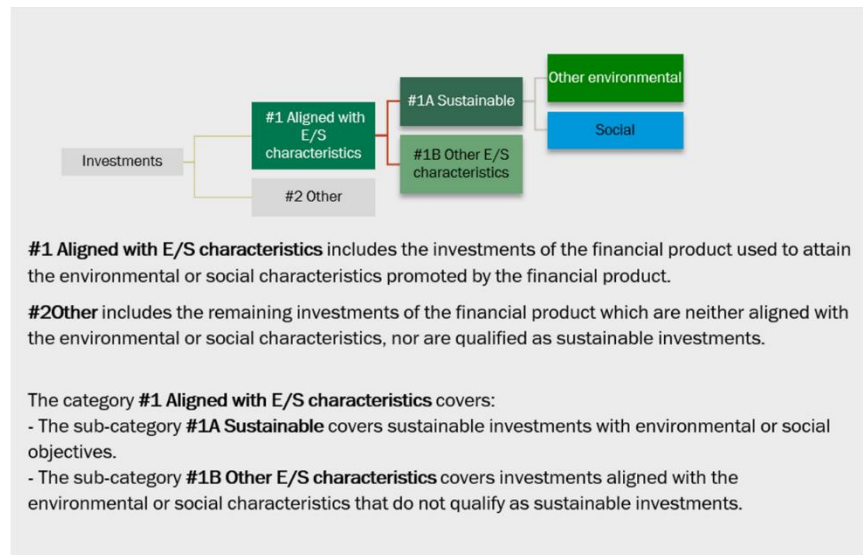
What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 99%. The category "#1A Sustainable" consisted of 95% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 51%. The share of investments of the financial product in the subcategory "Social" was 44%. The category "#1B Other E/S characteristics" consisted of 4% of the product's investments. The proportion of investments included in "#2 Other" was 1%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Water supply;sewerage;waste management and remediation activities	Collection of non-hazardous waste	1.15%
Construction	Construction of buildings	1.90%
	Construction of roads and motorways	1.95%
Electricity, gas, steam and air conditioning supply	Electricity, gas, steam and air conditioning supply	1.52%
Financial and insurance activities	Life insurance	5.26%
	Non-life insurance	1.42%
	Other activities auxiliary to financial services, except insurance and pension funding	2.24%
	Other monetary intermediation	7.27%
Information and communication	Computer consultancy activities	3.14%
	Sound recording and music publishing activities	2.41%
Manufacturing	Manufacture of beverages	1.04%
	Manufacture of chemicals and chemical products	3.40%
	Manufacture of computer, electronic and optical products	1.92%
	Manufacture of corrugated paper and paperboard and of containers of paper and paperboard	2.44%
	Manufacture of food products	5.26%
	Manufacture of glues	2.49%
	Manufacture of machinery and equipment n.e.c.	5.28%
	Manufacture of medical and dental instruments and supplies	2.29%
	Manufacture of other outerwear	5.49%
	Manufacture of other special-purpose machinery n.e.c.	5.78%
	Manufacture of paper and paper products	2.48%
	Manufacture of perfumes and toilet preparations	3.74%
	Manufacture of pharmaceutical preparations	12.92%
	Manufacture of refined petroleum products	2.93%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Manufacture of wearing apparel	1.72%
	Manufacture of wiring devices	3.53%
	Other manufacturing	0.92%
Mining and quarrying	Mining of metal ores	2.32%
Professional, scientific and technical activities	Advertising agencies	0.72%
Transporting and storage	Postal activities under universal service obligation	2.81%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail trade, except of motor vehicles and motorcycles	1.85%

The fossil fuel exposure of this financial product was 5%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

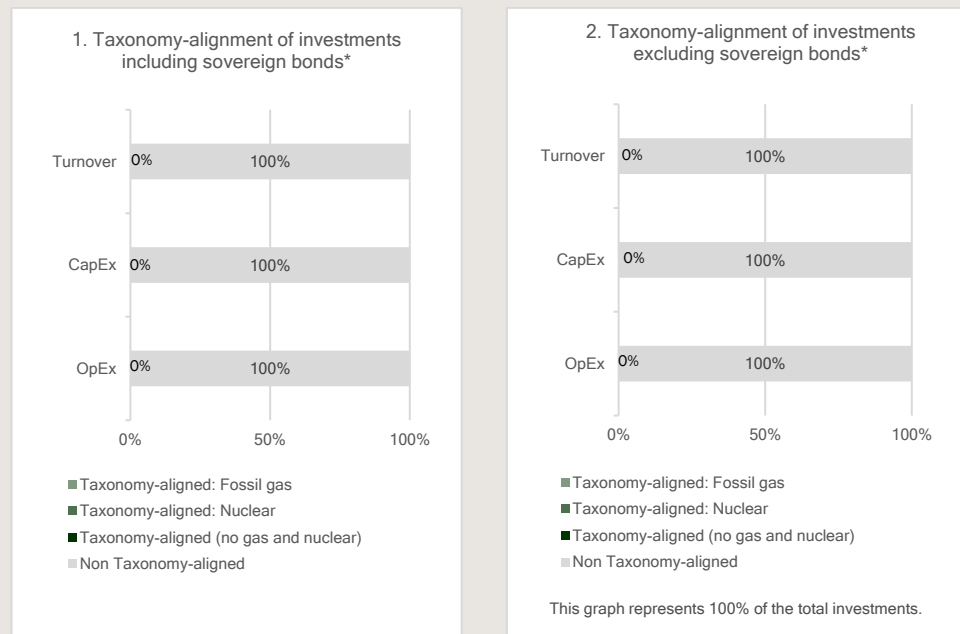
Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes

in fossil gas in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 51%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.

What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 44%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Global Climate 2035

Legal entity identifier:

54930008UKU4KUKTFM60

Sustainable investment objective

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<input checked="" type="checkbox"/> It made sustainable investments with an environmental objective : 49%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments
<input checked="" type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input checked="" type="checkbox"/> It made sustainable investments with a social objective : 45%	<input type="checkbox"/> with a social objective
	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent was the sustainable investment objective of this financial product met?

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 ("JSS") 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) -30% below the comparable market's carbon footprint. Each year until 2030, the threshold should be reduced by at least 7% on average, in line with or beyond the decarbonisation trajectory from the Intergovernmental Panel on Climate Change (IPCC)'s 1.5°C scenario (with no or limited overshoot). From 2030 to 2035, the product's carbon footprint aims at falling to (net-)zero.

To achieve its objective, the product invested 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 allowed investors to harness opportunities and mitigate risks stemming from the climate transition. The portfolio consisted of issuers on a temperature trajectory below 2°C, that have high exposure to green revenues, and no exposure to stranded assets. Moreover, the product aimed for an above-average environmental, social or governance ("ESG") profile for the entire portfolio based on the JSS Sustainability Matrix. The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities).

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The financial benchmark "5% ICE BofA USD 3 M Deposit Bid Rate Average TR, 95% MSCI World NR" is used to compare and evaluate the product's financial performance. The benchmark can also be used as reference point for comparing the sustainability aspects of the financial product with the respective market.

Sustainability indicators measure how the sustainable objectives of this financial product are attained.

This financial product falls under the scope of the JSS Climate Pledge, which aims to reduce the carbon footprint of JSS' investment portfolios. As at 30.06.2023, the carbon footprint of the portfolio was in line with the imposed transition pathway under the pledge, with a carbon emission intensity of 14.6 tons of CO₂ per million USD invested, compared to the financial benchmark with 43.48 tons of CO₂ per million USD invested.

All figures are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

● **How did the sustainability indicators perform?**

- Proportion of A- and B-rated assets and average rating of portfolio companies: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data and results in a score from 0 (low) to 5 (high). The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 100% of the product's investments were A- rated and the average company rating was 3.4. The average company rating for the financial benchmark was 2.9.

- Carbon footprint as measured by claims on carbon emissions per million USD invested: At the end of the period, the product's carbon footprint was 14.56 tons of CO₂ per million USD invested and the financial benchmark had a carbon footprint of 43.48 tons of CO₂ per million USD invested.

- Green revenues as measured by the proportion of the issuers' revenues from products and services that enable emissions reduction through innovative solutions such as renewable energy: At the end of the period, the proportion of green revenues was 28.59%. At the end of the same period, the financial benchmark's proportion of green revenues was 7.47%.

- Portfolio climate trajectory of below 2°C: The portfolio's temperature trajectory at the end of the period was 1.72°C, whereas the trajectory of the financial benchmark was 2.74°C.

● **...and compared to previous periods?**

Not applicable

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

The Children's Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.</p>
2	Carbon footprint	x	x		x	<p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be</p>
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x		x	<p>a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO₂e per \$M EVIC.</p>
7	Activities negatively affecting biodiversity.		x			<p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p>
8	Emissions to water		x			<p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p>
9	Hazardous waste		x			<p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.</p>
10	Violations of UNGC principles	x				<p>JSS excludes companies involved in severe violations of human rights for</p>

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
MICROSOFT CORP.	US	Other software publishing	5.22%
STANTEC INC	CA	Civil engineering	3.74%
ALPHABET INC -A-	US	Web portals	3.43%
SCHNEIDER ELECTRIC SE	FR	Manufacture of wiring devices	3.20%
CADENCE DESIGN SYSTEMS	US	Publishing activities	3.19%
ARCH CAPITAL GP LTD BERMUDA	BM	Non-life insurance	2.98%
MOTOROLA SOLTN/EX-DISTR	US	Manufacture of computer, electronic and optical products	2.76%
COLGATE-PALMOLIVE CO.	US	Manufacture of paper and paper products	2.39%
CARRIER GLOBAL CORPORATION	US	Manufacture of non-domestic cooling and ventilation equipment	2.32%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

ARISTA NETWORKS INC	US	Manufacture of computer, electronic and optical products	2.28%
FLEX LTD	SG	Manufacture of computer, electronic and optical products	2.25%
LKQ	US	Manufacture of non-domestic cooling and ventilation equipment	2.24%
FORTIVE CORP	US	Manufacture of instruments and appliances for measuring, testing and navigation	2.22%
SHIMANO INC.	JP	Other manufacturing	2.14%
NORDEA BANK ABP	FI	Other monetary intermediation	2.11%



Asset allocation

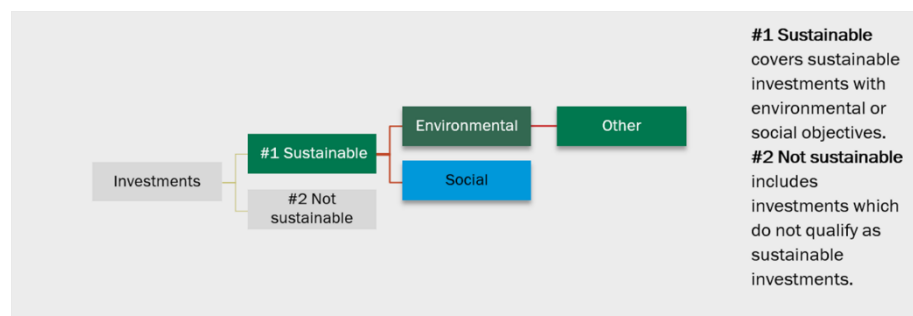
describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 94%. 49% of the investments of the financial product were environmentally sustainable investments and 45% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

● What was the asset allocation?

The category "#1 Sustainable" consisted of 94% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Environmental" was 49%. The share of investments of the financial product in the subcategory "Social" was 45%. The proportion of investments included in "#2 Not sustainable" was 6%. The proportions are calculated based on the market value of all positions in the portfolio.



● In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Water supply;sewerage;waste management and remediation activities	Water collection, treatment and supply	1.68%
Construction	Civil engineering	4.01%
Electricity, gas, steam and air conditioning supply	Electricity, gas, steam and air conditioning supply	2.16%
Financial and insurance activities	Life insurance	2.00%
	Non-life insurance	3.14%
	Other activities auxiliary to financial services, except insurance and pension funding	3.27%
	Other monetary intermediation	3.59%
	Reinsurance	1.57%
Information and communication	Other software publishing	5.78%
	Publishing activities	5.13%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Web portals	3.53%	
Manufacturing	Manufacture of soft drinks; production of mineral waters and other bottled waters	2.46%	
	Manufacture of basic pharmaceutical products and pharmaceutical preparations	1.85%	
	Manufacture of chemicals and chemical products	1.49%	
	Manufacture of communication equipment	1.31%	
	Manufacture of computer, electronic and optical products	12.72%	
	Manufacture of electronic components	3.14%	
	Manufacture of engines and turbines, except aircraft, vehicle and cycle engines	0.97%	
	Manufacture of instruments and appliances for measuring, testing and navigation	2.25%	
	Manufacture of leather and related products	1.43%	
	Manufacture of motor vehicles	1.48%	
	Manufacture of non-domestic cooling and ventilation equipment	2.40%	
	Manufacture of other chemical products n.e.c.	0.99%	
	Manufacture of other non-metallic mineral products n.e.c.	2.41%	
	Manufacture of paper and paper products	6.70%	
	Manufacture of pharmaceutical preparations	6.18%	
	Manufacture of wiring devices	3.47%	
	Manufacturing	1.73%	
	Other manufacturing	3.36%	
	Professional, scientific and technical activities	Engineering activities and related technical consultancy	1.22%
		Other research and experimental development on natural sciences and engineering	1.52%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail trade, except of motor vehicles and motorcycles	2.00%	
	Wholesale and retail trade and repair of motor vehicles and motorcycles	2.18%	

The fossil fuel exposure of this financial product was 1%.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

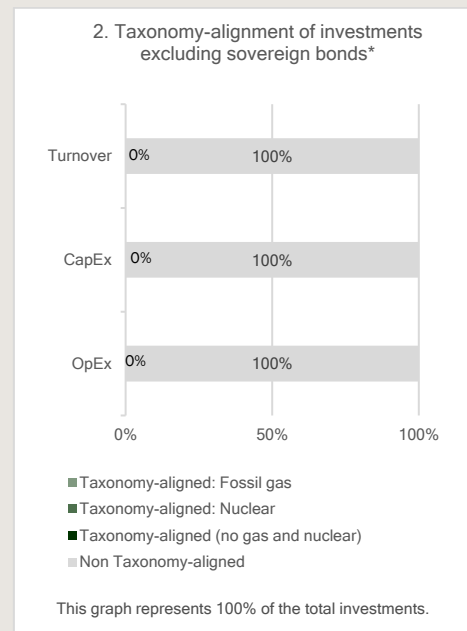
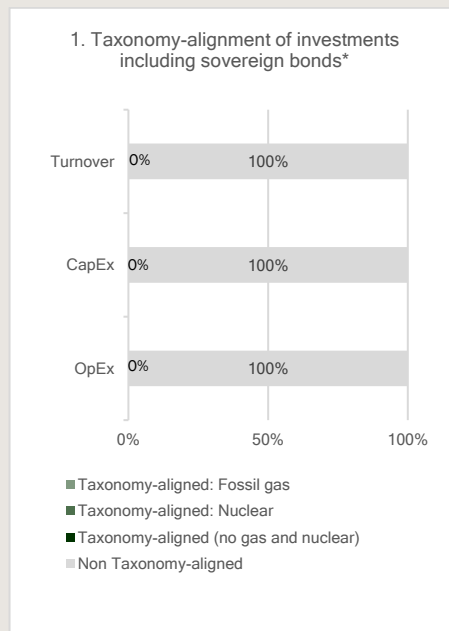
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

- **What was the share of investments made in transitional and enabling activities?**
The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.
- **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 49%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 45%.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 not sustainable" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Also included are the remainder of the product's investments. These investments were A-rated according to the JSS Sustainability Matrix, but do not yet meet the criteria to be classified as sustainable investments.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to attain the sustainable investment objective during the reference period?

The investment manager applied the following binding criteria in its strategy:

(a) Excluding investments in controversial business activities according to the JSS Exclusion Policy: In addition, the following exclusions were applied: tar sands, fracking and conventional coal, oil and gas if the revenue generated from these activities was >5%;

(b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;

(c) Achieving an above-average ESG profile: This product only invested in A-rated issuers. Invested issuers were either “Green Champions”, companies enabling substantial emissions reduction through innovative solutions, or “Climate Pledgers”, companies on a temperature trajectory below 2°C, in line with the Paris Agreement. The share of green revenues and reduction of the portfolio’s carbon footprint are expected to improve over time;

(d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers’ revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote the sustainable investment objective.



How did this financial product perform compared to the reference sustainable benchmark?

Not applicable

- **How did the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Real Estate Global

Legal entity identifier:

549300Y84OCE7K6X4L62

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 83% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 100% of the product's investments were A-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on</p>
2						
3	Carbon footprint	x	x		x	
4	GHG intensity	x	x		x	
5	Companies active in the fossil fuel sector	x	x		x	
	Share of non-renewable energy consumption and production	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x		x	renewable energy. This includes an assessment of a company's renewable capacity. In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO2e per \$M EVIC.
7	Activities negatively affecting biodiversity.		x			In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.
8	Emissions to water		x			In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.
9	Hazardous waste		x			In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			X		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
PROLOGIS INC	US	Real estate activities	8.92%
CTP BR RG	NL	Renting and operating of own or leased real estate	5.07%
GOODMAN GROUP	AU	Real estate activities	4.90%
VONOVIA SE /NAMEN	DE	Renting and operating of own or leased real estate	4.73%
MITSUI FUDOSAN CO	JP	Real estate activities	4.36%
EQUINIX INC /REIT	US	Computer consultancy activities	4.19%
ALEXANDRIA REAL ESTATE EQ.	US	Real estate activities	4.02%
MITSUBISHI ESTATE CO.	JP	Real estate activities	4.01%
LEG IMMOBILIEN SE	DE	Real estate activities	3.77%
HEALTHPEAK PROPERTIES INC /REIT	US	Real estate activities	3.62%
SEGRO PLC /REIT	GB	Real estate activities	3.61%
MID-AMERICA APARTMENT COMMUN.	US	Real estate activities	3.49%
DERWENT LONDON PLC REIT	GB	Real estate activities	3.13%
LINK REIT — UNITS	HK	Real estate activities	3.02%
EQUITY RESIDENTIAL SBI	US	Real estate activities	2.98%



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 83%. 50% of the investments of the financial product were environmentally sustainable investments and 33% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

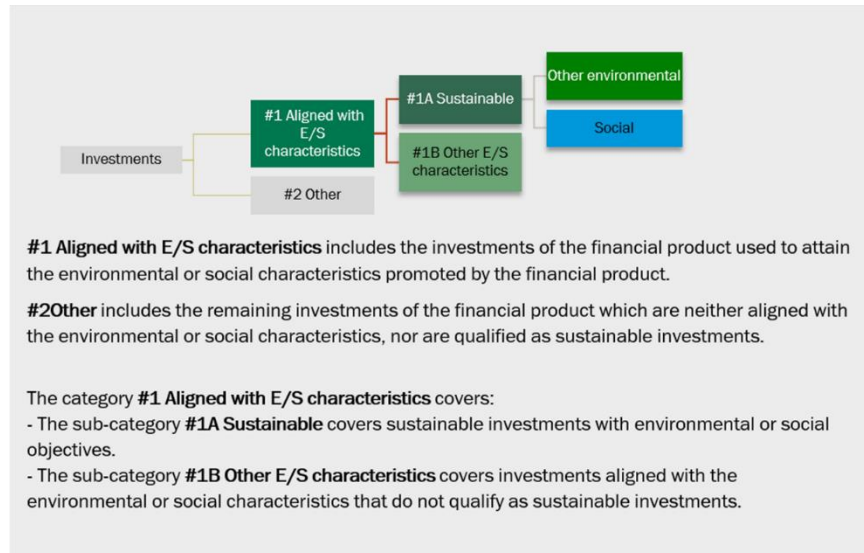
● What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 95%. The category "#1A Sustainable" consisted of 83% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 50%. The share of investments of the financial product in the subcategory "Social" was 33%. The category "#1B Other E/S characteristics" consisted of 12% of the product's investments. The proportion of investments included in "#2 Other" was 5%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation

describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



● **In which economic sectors were the investments made?**

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Financial and insurance activities	Real estate activities	82.36%
	Renting and operating of own or leased real estate	9.27%
Information and communication	Computer consultancy activities	3.29%

This financial product was not exposed to fossil fuel activities.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

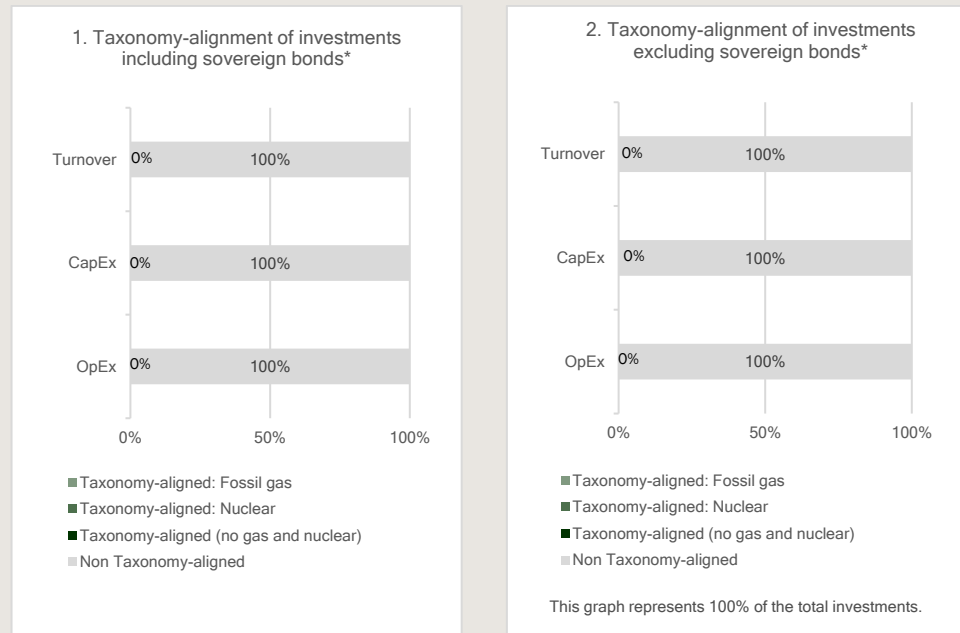
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 50%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 33%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - USA

Legal entity identifier:

5493003LS78C3WGH5Z33

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 92% of sustainable investments

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It made **sustainable investments with a social objective:** ___%

It promoted E/S characteristics, but **did not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 100% of the product's investments were A-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 3.99% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Sustainable Finance Disclosure Regulation (unaudited) (continued)

The Children's Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 3.99% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO2e per \$M EVIC.</p>
2	Carbon footprint	x	x		x	
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	
6	Energy consumption intensity per high impact climate sector	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

7	Activities negatively affecting biodiversity.		x			In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.
8	Emissions to water		x			In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.
9	Hazardous waste		x			In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
MICROSOFT CORP.	US	Other software publishing	8.46%
APPLE INC	US	Manufacture of communication equipment	5.77%
ALPHABET INC -C-	US	Web portals	4.72%
ARCH CAPITAL GP LTD BERMUDA	BM	Non-life insurance	3.39%
CADENCE DESIGN SYSTEMS	US	Publishing activities	3.23%
PNC FINANCIAL SERVICES GP	US	Other monetary intermediation	3.07%
AMAZON COM INC	US	Retail sale via mail order houses or via Internet	2.71%
MOTOROLA SOLTN/EX-DISTR	US	Manufacture of computer, electronic and optical products	2.71%
CARRIER GLOBAL CORPORATION	US	Manufacture of non-domestic cooling and ventilation equipment	2.61%
DEERE & CO.	US	Manufacture of agricultural and forestry machinery	2.57%
MONDELEZ INTERNATIONAL INC WI	US	Manufacture of rusks and biscuits; manufacture of preserved pastry goods and cakes	2.45%
MASTERCARD INC. SHS-A-	US	Other activities auxiliary to financial services, except insurance and pension funding	2.39%
CONOCOPHILLIPS	US	Extraction of crude petroleum and natural gas	2.37%
ARISTA NETWORKS INC	US	Manufacture of computer, electronic and optical products	2.35%
APPLIED MATERIALS INC	US	Manufacture of computer, electronic and optical products	2.32%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 92%. 46% of the investments of the financial product were environmentally sustainable investments and 46% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

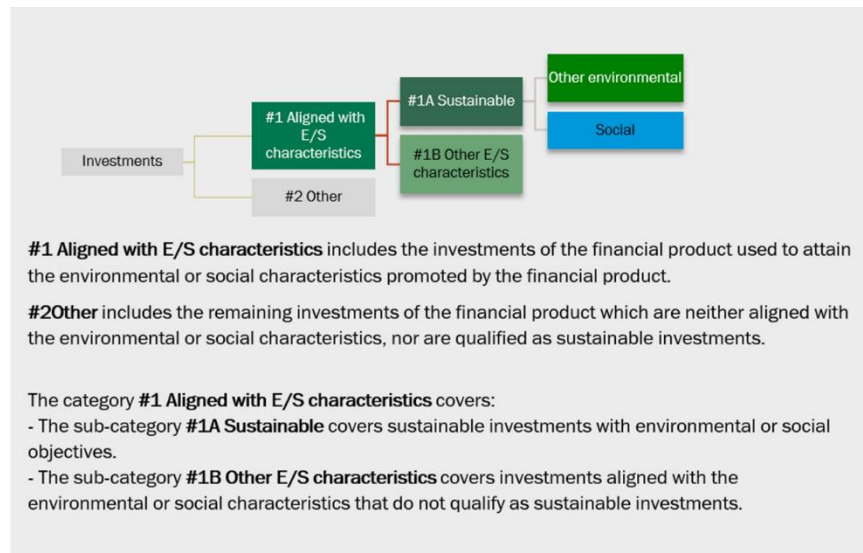


What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 99%. The category "#1A Sustainable" consisted of 92% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 46%. The share of investments of the financial product in the subcategory "Social" was 46%. The category "#1B Other E/S characteristics" consisted of 7% of the product's investments. The proportion of investments included in "#2 Other" was 1%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited) (continued)



● In which economic sectors were the investments made? Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Administrative and support service activities	Other reservation service and related activities	1.57%
Financial and insurance activities	Non-life insurance	5.12%
	Other activities auxiliary to financial services, except insurance and pension funding	3.74%
	Other credit granting	1.67%
	Other monetary intermediation	2.44%
	Real estate activities	1.44%
	Reinsurance	1.50%
Information and communication	Other software publishing	8.67%
	Publishing activities	5.73%
	Publishing of computer games	1.92%
	Web portals	4.98%
Manufacturing	Manufacture of rusks and biscuits; manufacture of preserved pastry goods and cakes	2.42%
	Manufacture of soft drinks; production of mineral waters and other bottled waters	2.47%
	Manufacture of agricultural and forestry machinery	2.35%
	Manufacture of communication equipment	6.39%
	Manufacture of computer, electronic and optical products	12.73%
	Manufacture of leather and related products	1.48%
	Manufacture of non-domestic cooling and ventilation equipment	2.70%
	Manufacture of other non-metallic mineral products n.e.c.	2.30%
	Manufacture of paper and paper products	3.16%
	Manufacture of pharmaceutical preparations	5.84%
	Manufacturing	2.85%
	Other manufacturing	1.33%
	Mining and quarrying	Extraction of crude petroleum and natural gas

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Professional, scientific and technical activities	Other research and experimental development on natural sciences and engineering	3.39%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	2.92%
	Retail trade, except of motor vehicles and motorcycles	1.96%
	Wholesale and retail trade and repair of motor vehicles and motorcycles	1.94%

The fossil fuel exposure of this financial product was 4%.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

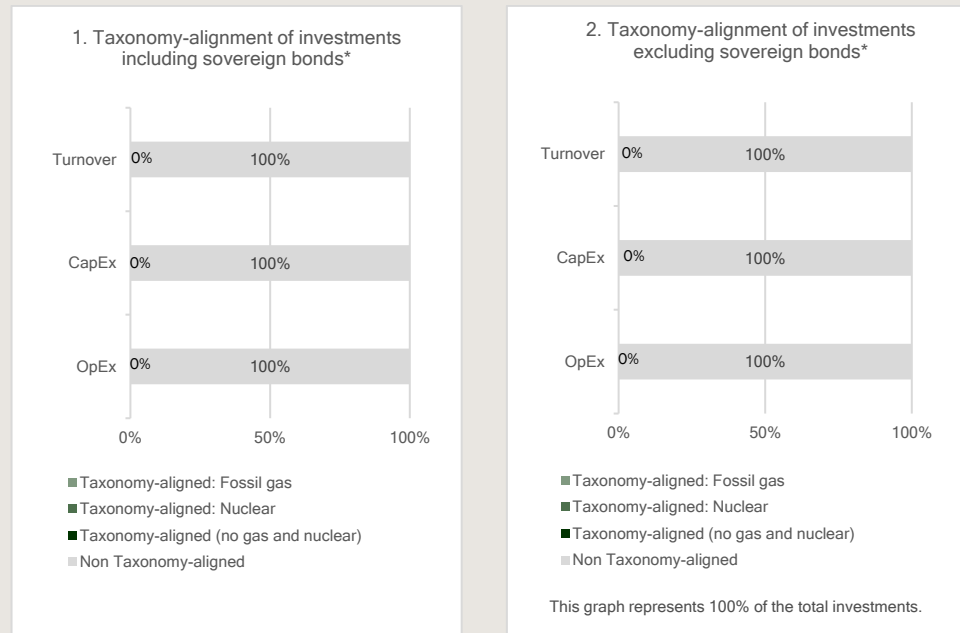
Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes

in fossil gas in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 46%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.

What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 46%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Multi Asset - Global Opportunities

Legal entity identifier:

549300TS1TXQUMDN1071

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 93% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 100% of the product's investments were A-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Children’s Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p> <p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p> <p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			
8	Emissions to water		x			
9	Hazardous waste		x			

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
AUS 1.5 % NOTES 21.6.31 1.75%	AU	Public administration and defence; compulsory social security	5.80%
JSS IN SUEQ SEM SHS I USD ACC CAP	LU	Trusts, funds and similar financial entities	4.71%
DEUTSCHLAND 0% 22-20.09.23 TB	DE	General public administration activities	2.70%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

DEUTSCHLAND 0% 22-22.11.23 TB	DE	General public administration activities	2.49%
AUSTRALIA 1.25% 19-21.05.32	AU	General public administration activities	1.88%
SK HYNIX 3% 19-17.09.24	KR	Manufacture of computer, electronic and optical products	1.00%
RURAL ELEC 3.50% 19-12.12.24	IN	Financial leasing	0.90%
HAITONG INT 3.375% 19-19.07.24	BM	Security and commodity contracts brokerage	0.85%
SK BRDBAND 3.875% 18-13.08.23	KR	Manufacturing	0.82%
LG CHEM 3.25% 19-15.10.24	KR	Manufacture of chemicals and chemical products	0.81%
DEUTSCHLAND 0% 23-17.01.24 TB	DE	General public administration activities	0.81%
HKT CAPITAL 3.625% 15-02.04.25	VG	Wired telecommunications activities	0.80%
DEUTSCHLAND 0% 23-20.03.24 TB	DE	General public administration activities	0.80%
VMWARE INC 3.9% 17-21.08.27	US	Publishing activities	0.78%
BANK MANDIR 3.75% 19-11.04.24	ID	Other monetary intermediation	0.76%



Asset allocation

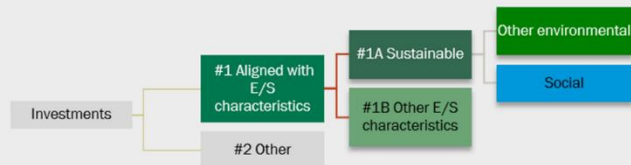
describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 93%. 46% of the investments of the financial product were environmentally sustainable investments and 47% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 97%. The category "#1A Sustainable" consisted of 93% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 46%. The share of investments of the financial product in the subcategory "Social" was 47%. The category "#1B Other E/S characteristics" consisted of 4% of the product's investments. The proportion of investments included in "#2 Other" was 3%. The proportions are calculated based on the market value of all positions in the portfolio.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Food and beverage service activities	0.09%
Administrative and support service activities	Activities of collection agencies and credit bureaus	0.23%
	Activities of employment placement agencies	0.14%
	Other reservation service and related activities	0.32%
	Rental and leasing activities	0.77%
Arts, entertainment and recreation	Gambling and betting activities	0.09%
Construction	Civil engineering	0.09%
	Construction of buildings	0.12%
Electricity, gas, steam and air conditioning supply	Distribution of gaseous fuels through mains	0.60%
	Electricity, gas, steam and air conditioning supply	1.15%
	Trade of electricity	0.23%
Financial and insurance activities	Activities of holding companies	1.02%
	Activities of insurance agents and brokers	0.66%
	Administration of financial markets	0.54%
	Central banking	0.13%
	Financial leasing	0.81%
	Fund management activities	1.17%
	Life insurance	0.72%
	Management of real estate on a fee or contract basis	0.09%
	Non-life insurance	1.69%
	Other activities auxiliary to financial services, except insurance and pension funding	1.22%
	Other credit granting	1.03%
	Other monetary intermediation	11.97%
	Real estate activities	1.07%
	Renting and operating of own or leased real estate	0.71%
	Security and commodity contracts brokerage	0.78%
	Trusts, funds and similar financial entities	4.91%
Human health and social work activities	General medical practice activities	0.14%
	Human health activities	0.67%
	Other human health activities	0.13%
Information and communication	Computer consultancy activities	0.95%
	Computer programming activities	0.65%
	Computer programming, consultancy and related activities	0.94%
	Information service activities	1.25%
	Other publishing activities	0.51%
	Other software publishing	0.70%
	Programming and broadcasting activities	0.47%
	Publishing activities	3.58%
	Publishing of computer games	0.32%
	Sound recording and music publishing activities	0.10%
	Telecommunications	2.69%
	Web portals	0.38%
	Wired telecommunications activities	1.18%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Wireless telecommunications activities	0.94%
Manufacturing	Manufacture of rusks and biscuits; manufacture of preserved pastry goods and cakes	0.22%
	Manufacture of soft drinks; production of mineral waters and other bottled waters	0.09%
	Manufacture of basic pharmaceutical products and pharmaceutical preparations	0.59%
	Manufacture of beverages	1.14%
	Manufacture of chemicals and chemical products	1.67%
	Manufacture of communication equipment	0.59%
	Manufacture of computer, electronic and optical products	3.95%
	Manufacture of computers and peripheral equipment	0.28%
	Manufacture of electronic components	2.14%
	Manufacture of engines and turbines, except aircraft, vehicle and cycle engines	0.22%
	Manufacture of fabricated metal products, except machinery and equipment	0.22%
	Manufacture of food products	1.23%
	Manufacture of grain mill products	0.84%
	Manufacture of industrial gases	0.33%
	Manufacture of instruments and appliances for measuring, testing and navigation	0.14%
	Manufacture of leather and related products	0.09%
	Manufacture of lifting and handling equipment	0.09%
	Manufacture of luggage, handbags and the like, saddlery and harness	0.46%
	Manufacture of machinery and equipment n.e.c.	2.54%
	Manufacture of medical and dental instruments and supplies	0.10%
	Manufacture of motor vehicles	0.53%
	Manufacture of motor vehicles, trailers and semi-trailers	1.37%
	Manufacture of other non-metallic mineral products n.e.c.	0.15%
	Manufacture of other outerwear	0.33%
	Manufacture of other special-purpose machinery n.e.c.	0.32%
	Manufacture of paper and paper products	0.62%
	Manufacture of perfumes and toilet preparations	0.23%
	Manufacture of pharmaceutical preparations	3.05%
	Manufacture of plastics in primary forms	0.22%
	Manufacture of refined petroleum products	0.23%
	Manufacture of soap and detergents, cleaning and polishing preparations	0.80%
	Manufacture of textiles	0.13%
	Manufacture of wearing apparel	0.54%
	Manufacture of wiring devices	0.68%
	Manufacturing	2.53%
	Other manufacturing	1.17%
	Production of abrasive products	0.13%
Mining and quarrying	Extraction of crude petroleum and natural gas	1.25%
	Mining of metal ores	0.39%
	Mining support service activities	0.47%
Professional, scientific and technical activities	Accounting, bookkeeping and auditing activities; tax consultancy	0.09%

Sustainable Finance Disclosure Regulation (unaudited) (continued)

	Activities of head offices;management consultancy activities	0.32%
	Advertising and market research	0.22%
	Architectural and engineering activities;technical testing and analysis	0.09%
	Legal and accounting activities	0.09%
	Other research and experimental development on natural sciences and engineering	0.13%
	Scientific research and development	0.43%
Public administration and defence;compulsory social security	General public administration activities	2.58%
	Public administration and defence;compulsory social security	4.11%
Transporting and storage	Land transport and transport via pipelines	0.83%
	Warehousing and support activities for transportation	0.18%
Wholesale and retail trade;repair of motor vehicles and motorcycles	Dispensing chemist in specialised stores	0.12%
	Other retail sale in non-specialised stores	0.09%
	Retail sale via mail order houses or via Internet	1.29%
	Retail trade, except of motor vehicles and motorcycles	3.49%
	Wholesale and retail trade and repair of motor vehicles and motorcycles	1.06%
	Wholesale of wood, construction materials and sanitary equipment	0.14%
	Wholesale trade, except of motor vehicles and motorcycles	1.23%

The fossil fuel exposure of this financial product was 6%.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

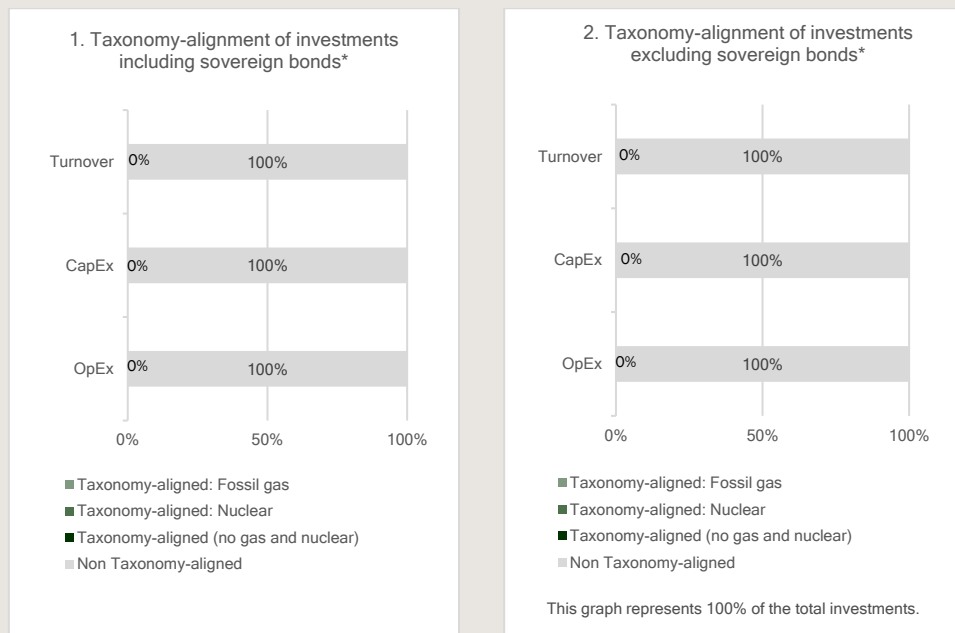
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited) (continued)

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 46%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 47%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Green Planet

Legal entity identifier:

549300CV5RVE3YTN2353

Sustainable investment objective

Did this financial product have a sustainable investment objective?	
Yes	No
<input checked="" type="checkbox"/> It made sustainable investments with an environmental objective : 61% <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input checked="" type="checkbox"/> It made sustainable investments with a social objective : 36%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent was the sustainable investment objective of this financial product met?

The objective of the product is to support the green transition by investing in companies that contribute to the development of green solutions.

To this end, the product invested in “Green Winners”, namely companies that provide solutions to major environmental issues facing the planet today and early stage businesses developing ground-breaking environmental technologies. The product focused on companies with an exposure to “green” revenues. The product aimed to achieve an average share of “green” to total revenues of 30% across the portfolio. The financial product aimed 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.

Moreover, the product aimed for an above-average environmental, social or governance (“ESG”) profile for the entire portfolio based on the JSS Sustainability Matrix. The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities).

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

Sustainability indicators measure how the sustainable objectives of this financial product are attained.

- **Controversial Weapons:** Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);

- **Defense and Armament:** Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);

- **Nuclear Energy:** Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);

- **Coal:** Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);

- **Genetically-modified organisms in agriculture:** Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);

- **Genetically-modified organisms in medicine:** Human cloning and other manipulations of the human gene line (revenue threshold: 0%);

- **Tobacco:** Producers of tobacco products (revenue threshold: 5%);

- **Adult Entertainment:** Producers of adult entertainment materials (revenue threshold: 5%);

- **Violation of Human Rights and other Global Compact Principles:** Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

● **How did the sustainability indicators perform?**

- **Proportion of A- and B-rated assets and average rating of portfolio companies:** The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data and results in a score from 0 (low) to 5 (high). The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 91% of the product's investments were A- rated and the average company rating was 3.4. The average company rating for the financial benchmark was 2.9.

- **Carbon footprint as measured by claims on carbon emissions per million USD invested.** Over the period, the carbon footprint was 61.65 tons of CO₂ per million USD invested. Over the same period, the financial benchmark had a carbon footprint of 43.48 tons of CO₂ per million USD invested.

- **Green revenues as measured by the proportion of the issuers' revenues from products and services that enable emissions reduction through innovative solutions such as renewable energy.** Over the period, the proportion of green revenues was

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

47.45%. For the same period, the financial benchmark had a proportion of 7.47% of green revenues.

- **...and compared to previous periods?**

Not applicable

- **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

The Children's Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.
2	Carbon footprint	x	x		x	
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).
6	Energy consumption intensity per high impact climate sector	x	x		x	<p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO₂e per \$M EVIC.</p>
7	Activities negatively affecting biodiversity.		x			In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on

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(continued)

						biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.
8	Emissions to water		x			In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.
9	Hazardous waste		x			In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
REPUBLIC SERVICES INC.	US	Waste collection, treatment and disposal activities;materials recovery	4.49%
DANAHER CORP	US	Manufacture of computer, electronic and optical products	3.63%
MICROSOFT CORP.	US	Other software publishing	3.52%
ON SEMICONDUCTOR CORP	US	Manufacture of electronic components	3.38%
THERMO FISHER SCIENTIFIC INC	US	Manufacture of irradiation, electromedical and electrotherapeutic equipment	3.37%
AMERICAN WATER WORKS CO INC	US	Water collection, treatment and supply	3.18%
CLEAN HARBORS INC	US	Waste collection, treatment and disposal activities;materials recovery	3.07%
ROPER TECHNOLOGIES INC	US	Manufacture of machinery and equipment n.e.c.	3.01%
METSO OUTOTEC RG REGISTERED SHS	FI	Manufacture of machinery and equipment n.e.c.	3.01%
SIEMENS AG /NAM.	DE	Manufacture of engines and turbines, except aircraft, vehicle and cycle engines	2.95%
VEOLIA ENVIRONNEMENT	FR	Water collection, treatment and supply	2.94%
PTC INC SHS	US	Publishing activities	2.76%
STANTEC INC	CA	Civil engineering	2.64%
VALMONT IND.INC	US	Manufacture of fabricated metal products, except machinery and equipment	2.47%
COCA-COLA EUROPACIFIC PARTNERS PLC	GB	Manufacture of beverages	2.40%



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 97%. 61% of the investments of the financial product were environmentally sustainable investments and 36% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

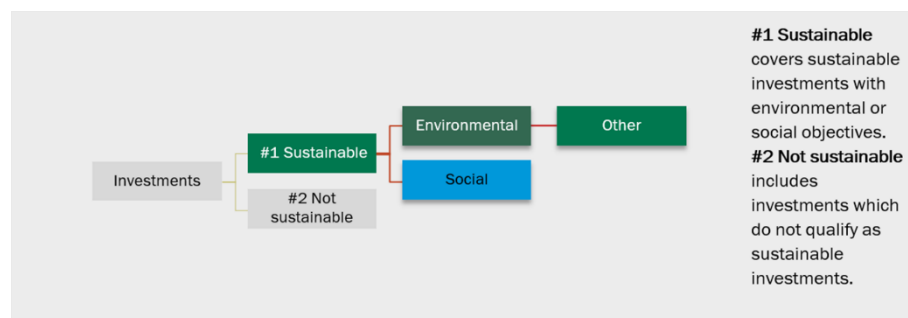
● What was the asset allocation?

The category "#1 Sustainable" consisted of 97% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Environmental" was 61%. The share of investments of the financial product in the subcategory "Social" was 36%. The proportion of investments included in "#2 Not sustainable" was 3%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



● In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Water supply;sewerage;waste management and remediation activities	Waste collection, treatment and disposal activities;materials recovery	7.83%
	Water collection, treatment and supply	6.77%
Accommodation and food service activities	Accommodation and food service activities	0.20%
Construction	Civil engineering	4.78%
Electricity, gas, steam and air conditioning supply	Electricity, gas, steam and air conditioning supply	4.39%
Financial and insurance activities	Other monetary intermediation	0.00%
Information and communication	Other software publishing	4.83%
	Publishing activities	2.84%
Manufacturing	Manufacture of beverages	2.44%
	Manufacture of computer, electronic and optical products	9.55%
	Manufacture of electronic components	10.63%
	Manufacture of engines and turbines, except aircraft, vehicle and cycle engines	4.47%
	Manufacture of fabricated metal products, except machinery and equipment	1.92%
	Manufacture of food products	1.06%
	Manufacture of glues	1.43%
	Manufacture of irradiation, electromedical and electrotherapeutic equipment	2.80%
	Manufacture of machinery and equipment n.e.c.	17.64%
	Manufacture of other machine tools	0.50%
	Manufacture of other parts and accessories for motor vehicles	0.74%
	Manufacture of rubber and plastic products	1.66%
	Manufacture of soap and detergents, cleaning and polishing preparations	1.95%
	Manufacturing	0.15%
Mining and quarrying	Mining of metal ores	1.00%
	Mining of other non-ferrous metal ores	1.34%
	Mining support service activities	0.78%
Professional, scientific and technical activities	Architectural and engineering activities;technical testing and analysis	1.94%
	Engineering activities and related technical consultancy	1.96%
Wholesale and retail trade;repair of motor vehicles and motorcycles	Retail trade, except of motor vehicles and motorcycles	1.19%

The fossil fuel exposure of this financial product was 6%.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

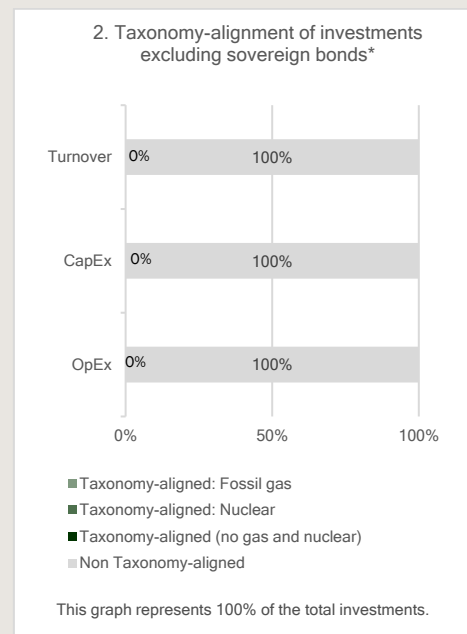
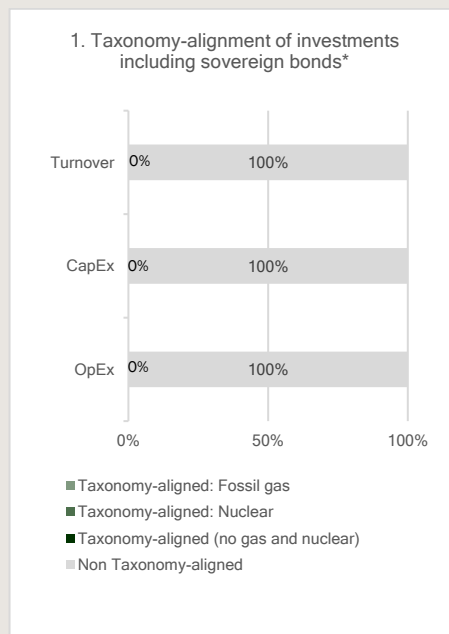
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

- **What was the share of investments made in transitional and enabling activities?**
The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.
- **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 61%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 36%.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 not sustainable" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Also included are the remainder of the product's investments. These investments were A-rated according to the JSS Sustainability Matrix, but do not yet meet the criteria to be classified as sustainable investments.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to attain the sustainable investment objective during the reference period?

The investment manager applied the following binding criteria in its strategy:

(a) Excluding investments in controversial business activities according to the JSS Exclusion Policy.

(b) Mitigating ESG risks and harnessing ESG opportunities. Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensures that issuers perform well across all material ESG factors and do not fall below defined thresholds;

(c) Achieving an above-average ESG profile. This product only invested in A-rated issuers. The product focused on companies with an exposure to “green” revenues. The concept of green revenues is based on third party data that JSS procures and curates as well as in house research;

(d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers’ revenues that align with one of the UN Sustainable Development Goals or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote the sustainable investment objective.



How did this financial product perform compared to the reference sustainable benchmark?

Not applicable

- **How did the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Bond - Total Return Global

Legal entity identifier:

222100J1DCHVW8IPFU12

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes
 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 52% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective : ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals (“SDG”), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 45% of the product’s investments were A-rated and 49% of the product’s investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Children’s Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p> <p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p> <p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			
8	Emissions to water		x			
9	Hazardous waste		x			

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
SINGAPORE 1.625% 21-01.07.31	SG	Public administration and defence; compulsory social security	6.02%
AUSTRALIA 1% 19-21.12.30	AU	Public administration and defence; compulsory social security	5.71%
AUSTRALIA 1% 21.11.31	AU	Public administration and defence; compulsory social security	5.57%
USA 1.125% 20-15.05.40 /TBO	US	General public administration activities	4.42%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

USA 1.25% 21-30.06.28 /TBO	US	General public administration activities	3.22%
USA 0.875% 20-15.11.30 /TBO	US	General public administration activities	3.15%
AUSTRALIA 3.75% 14-21.04.37	AU	Public administration and defence; compulsory social security	2.86%
USA 1.625% 19-30.11.26 /TBO	US	General public administration activities	2.78%
USA 0.50% 20-30.06.27 /TBO	US	General public administration activities	2.56%
USA 2.375% 22-15.02.42 /TBO	US	General public administration activities	2.21%
SINGAPORE 2.125% 16-01.06.26	SG	Public administration and defence; compulsory social security	1.96%
NORWEGIAN G 1.25% 21-17.09.31	NO	Public administration and defence; compulsory social security	1.79%
NORWEGIAN G 1.375% 20-19.08.30	NO	Public administration and defence; compulsory social security	1.78%
AUSTRALIA 1.25% 19-21.05.32	AU	Public administration and defence; compulsory social security	1.59%
AUSTRALIA 2.75% 18-21.05.41	AU	Public administration and defence; compulsory social security	1.48%



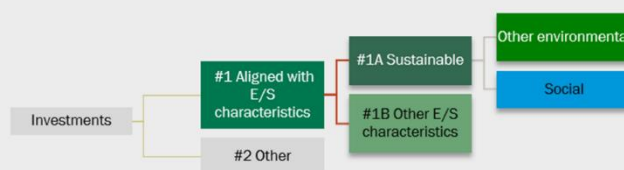
Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 52%. 27% of the investments of the financial product were environmentally sustainable investments and 25% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 91%. The category "#1A Sustainable" consisted of 52% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 27%. The share of investments of the financial product in the subcategory "Social" was 25%. The category "#1B Other E/S characteristics" consisted of 39% of the product's investments. The proportion of investments included in "#2 Other" was 8%. The proportions are calculated based on the market value of all positions in the portfolio.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Accommodation and food service activities	Accommodation and food service activities	0.55%
Activities of extraterritorial organisations and bodies	Activities of extraterritorial organisations and bodies	1.60%
Arts, entertainment and recreation	Arts, entertainment and recreation	0.00%
Construction	Construction of utility projects for electricity and telecommunications	0.22%
Electricity, gas, steam and air conditioning supply	Electricity, gas, steam and air conditioning supply	1.81%
	Production of electricity	0.78%
	Transmission of electricity	0.28%
Financial and insurance activities	Activities of holding companies	3.51%
	Financial leasing	0.42%
	Life insurance	0.69%
	Non-life insurance	0.70%
	Other credit granting	2.48%
	Other financial service activities, except insurance and pension funding n.e.c.	0.30%
	Other monetary intermediation	0.98%
	Real estate activities	0.16%
	Reinsurance	0.68%
	Trusts, funds and similar financial entities	1.05%
Information and communication	Information service activities	0.81%
	Motion picture, video and television programme production, sound recording and music publishing activities	0.32%
	Other publishing activities	0.97%
	Other software publishing	0.46%
	Programming and broadcasting activities	0.25%
	Publishing activities	0.45%
	Telecommunications	1.31%
	Wired telecommunications activities	0.34%
	Wireless telecommunications activities	1.28%
Manufacturing	Manufacture of chemicals and chemical products	1.03%
	Manufacture of coke and refined petroleum products	0.99%
	Manufacture of communication equipment	0.19%
	Manufacture of computer, electronic and optical products	0.68%
	Manufacture of food products	1.43%
	Manufacture of fruit and vegetable juice	0.30%
	Manufacture of paper and paper products	1.37%
	Manufacture of plastics in primary forms	0.47%
Mining and quarrying	Extraction of crude petroleum and natural gas	0.69%
	Mining support service activities	2.99%
Professional, scientific and technical activities	Architectural and engineering activities; technical testing and analysis	0.24%
Public administration and defence; compulsory social security	General public administration activities	26.91%
	Public administration and defence; compulsory social security	34.69%
Transporting and storage	Other postal and courier activities	0.28%
	Passenger air transport	0.24%

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Transport via pipeline	0.22%
	Transporting and storage	0.69%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Dispensing chemist in specialised stores	0.11%
	Retail sale in non-specialised stores with food, beverages or tobacco predominating	0.56%
	Retail sale via mail order houses or via Internet	1.01%
	Retail trade, except of motor vehicles and motorcycles	0.23%

The fossil fuel exposure of this financial product was 9%.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

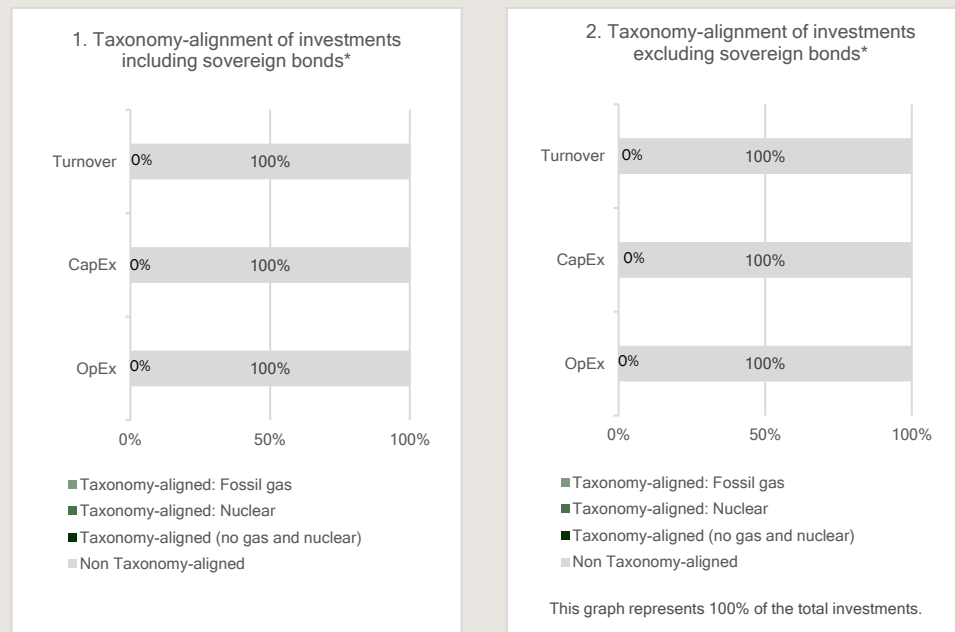
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 27%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 25%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited) (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Next-Gen Consumer

Legal entity identifier:

549300YICDN2YHCAFG20

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 86% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 83% of the product's investments were A-rated and 17% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Universal Declaration of Human Rights,
The Children’s Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.
2	Carbon footprint	x	x		x	In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.
5	Share of non-renewable energy consumption and production	x	x		x	In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO2e per \$M EVIC.
6	Energy consumption intensity per high impact climate sector	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

7	Activities negatively affecting biodiversity.		x			In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.
8	Emissions to water		x			In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.
9	Hazardous waste		x			In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
LVMH ACT.	FR	Manufacture of other outerwear	6.75%
AMAZON COM INC	US	Retail sale via mail order houses or via Internet	4.66%
CHIPOTLE MEXICAN GRILL INC	US	Food and beverage service activities	4.42%
MICROSOFT CORP.	US	Other software publishing	4.28%
CIE FINANCIERE RICHEMONT NAM-AK	CH	Manufacture of wearing apparel	4.10%
HERMES INTERNATIONAL	FR	Manufacture of wearing apparel	3.57%
MASTERCARD INC. SHS-A-	US	Other activities auxiliary to financial services, except insurance and pension funding	3.38%
ELECTRONIC ARTS	US	Publishing activities	3.35%
PLANET FITNESS INC	US	Sports activities and amusement and recreation activities	3.18%
INTERCONTINENTAL HOTELS GROUP PLC	GB	Accommodation	3.16%
ACTIVISION BLIZZARD INC	US	Publishing of computer games	2.98%
NESTLE / ACT NOM	CH	Manufacture of food products	2.94%
L OREAL	FR	Manufacture of perfumes and toilet preparations	2.87%
ALPHABET INC -A-	US	Web portals	2.84%
HALEON RG	GB	Manufacture of pharmaceutical preparations	2.61%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 86%. 40% of the investments of the financial product were environmentally sustainable investments and 46% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

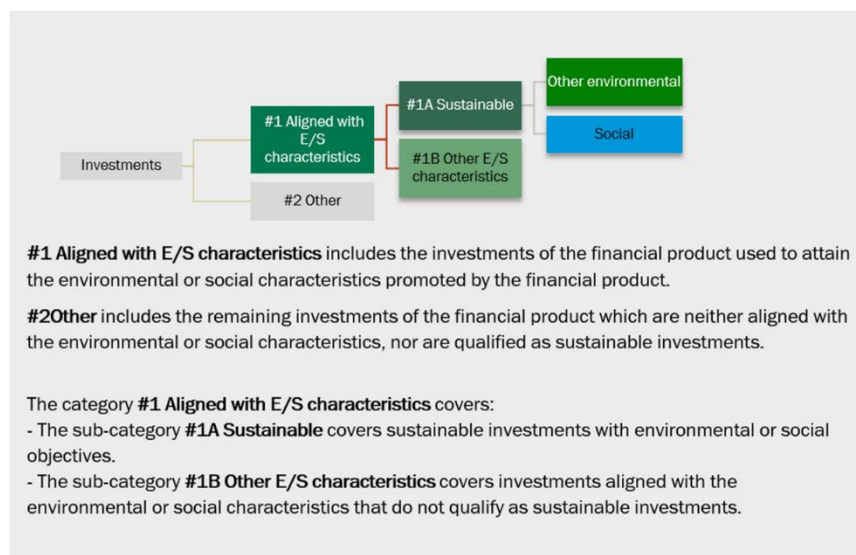
What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 95%. The category "#1A Sustainable" consisted of 86% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 40%. The share of investments of the financial product in the subcategory "Social" was 46%. The category "#1B Other E/S characteristics" consisted of 9% of the product's investments. The proportion of investments included in "#2 Other" was 5%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



● In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector Name	Subsector-Name	Weight in %
Accommodation and food service activities	Accommodation	2.60%
	Food and beverage service activities	4.20%
Administrative and support service activities	Other reservation service and related activities	2.32%
Arts, entertainment and recreation	Sports activities and amusement and recreation activities	6.12%
Financial and insurance activities	Other activities auxiliary to financial services, except insurance and pension funding	3.57%
Information and communication	Other publishing activities	1.79%
	Other software publishing	5.74%
	Publishing activities	3.37%
	Publishing of computer games	3.09%
	Sound recording and music publishing activities	1.73%
	Web portals	2.78%
Manufacturing	Distilling, rectifying and blending of spirits	2.25%
	Manufacture of beverages	0.64%
	Manufacture of electronic components	6.26%
	Manufacture of food products	2.75%
	Manufacture of leather and related products	2.25%
	Manufacture of medical and dental instruments and supplies	2.38%
	Manufacture of motor vehicles, trailers and semi-trailers	2.65%
	Manufacture of other chemical products n.e.c.	1.86%
	Manufacture of other outerwear	6.38%
	Manufacture of paper and paper products	1.46%
	Manufacture of perfumes and toilet preparations	2.95%
	Manufacture of pharmaceutical preparations	3.95%
Manufacture of sports goods	0.50%	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

	Manufacture of wearing apparel	12.93%
	Other manufacturing	1.33%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	5.33%
	Retail trade, except of motor vehicles and motorcycles	1.78%

This financial product was not exposed to fossil fuel activities.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

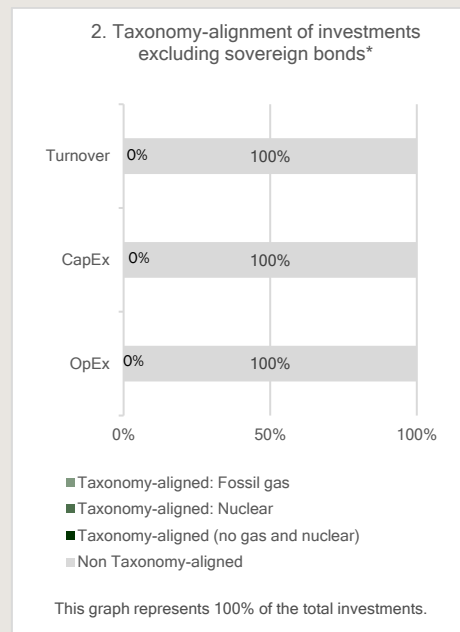
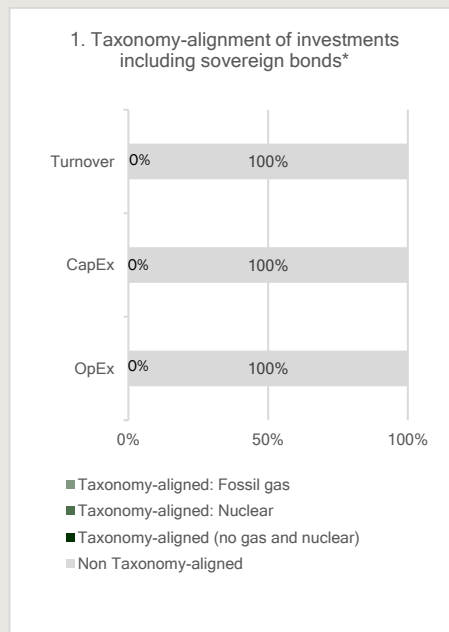
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 40%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.



What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 46%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Equity - Tech Disruptors

Legal entity identifier:

549300SQTZQN0X1QH054

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input checked="" type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 92% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 93% of the product's investments were A-rated and 7% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.
- **...and compared to previous periods?**
Not applicable
- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**
The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.
- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**
The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

How were the indicators for adverse impacts on sustainability factors taken into account?
The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:
Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

The Universal Declaration of Human Rights,
The Children's Rights and Business Principles,
The ILO conventions on labour standards,
The Rio Declaration on Environment and Development,
The UN Convention on Corruption,
The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe. 4.18% of the assets screened using the JSS Sustainability Matrix were excluded from the sustainable investment universe.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x		x	<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive $\geq 5\%$ of their revenues from thermal coal mining, or $\geq 20\%$ from thermal coal power generation, or $\geq 20\%$ from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS</p>
2	Carbon footprint	x	x		x	
3	GHG intensity	x	x		x	
4	Companies active in the fossil fuel sector	x	x		x	
5	Share of non-renewable energy consumption and production	x	x		x	

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

6	Energy consumption intensity per high impact climate sector	x	x		x	<p>Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In May 2020, JSS launched a Climate Pledge aiming for a carbon-neutral outcome by 2035. Controls on GHG emissions are conducted by means of the Carbon Footprint and applicable to a subset of funds. The Climate Pledge is implemented for the sustainable investment strategies and tracked by the backward-looking decarbonisation pathway to mitigate transition risks. The methodology defines the target setting as a 30% reduction of the benchmark's GHG emissions footprint, reducing by 7% in subsequent years. From 2030 onwards the target reduces linearly until net zero is achieved in 2035. The GHG emissions of the portfolio based on the investee companies are expressed in tCO2e per \$M EVIC.</p>
7	Activities negatively affecting biodiversity.		x			<p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p>
8	Emissions to water		x			<p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p>
9	Hazardous waste		x			<p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.</p>
10	Violations of UNGC principles	x				<p>JSS excludes companies involved in severe violations of human rights for</p>

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

						all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap			x		JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity			x		JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What were the top investments of this financial product?

Instrument Name	Country	Sector	Weight
MICROSOFT CORP.	US	Other software publishing	7.74%
SYNOPSYS INC.	US	Publishing activities	7.12%
ANALOG DEVICES INC	US	Manufacture of computer, electronic and optical products	5.64%
SERVICENOW INC	US	Computer programming activities	5.40%
ALPHABET INC -A-	US	Web portals	4.42%
ONTO INNOVATION	US	Manufacture of computer, electronic and optical products	4.26%
APPLIED MATERIALS INC	US	Manufacture of computer, electronic and optical products	4.16%
NVIDIA CORP.	US	Manufacture of computer, electronic and optical products	3.92%
INTEL CORP.	US	Manufacture of electronic components	3.41%
KEYSIGHT TECHNOLOGIES INC	US	Manufacture of computer, electronic and optical products	3.11%
METSO OUTOTEC RG REGISTERED SHS	FI	Manufacture of machinery and equipment n.e.c.	3.11%
STMICROELECTRONICS NV	NL	Manufacture of electronic components	3.11%
ROHM CO.LTD	JP	Manufacture of electronic components	2.94%
AMAZON COM INC	US	Retail sale via mail order houses or via Internet	2.92%
TOKYO ELECTRON CO LTD	JP	Manufacture of computer, electronic and optical products	2.81%

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 01.07.2022 – 30.06.2023



What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 92%. 38% of the investments of the financial product were environmentally sustainable investments and 54% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

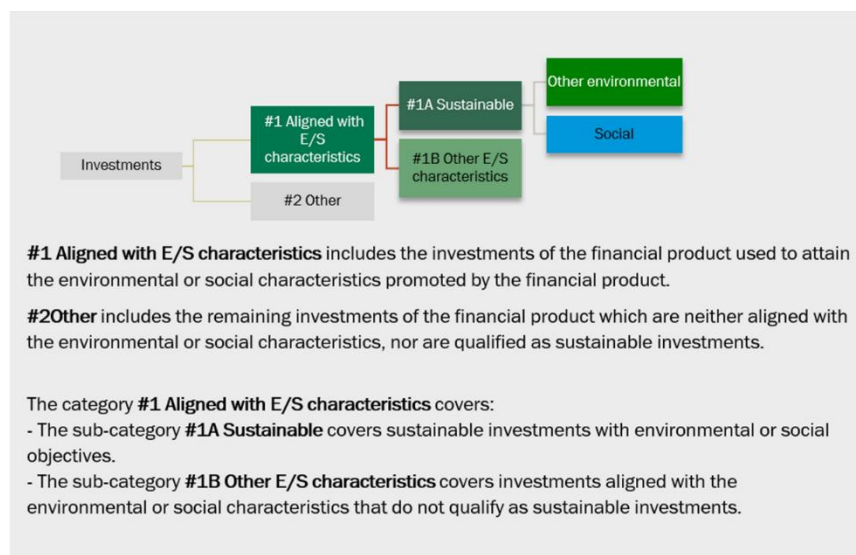
- **What was the asset allocation?**

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 100%. The category "#1A Sustainable" consisted of 92% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 38%. The share of investments of the financial product in the subcategory "Social" was 54%. The category "#1B Other E/S characteristics" consisted of 8% of the product's investments. The proportion of investments included in "#2 Other" was 0%. The proportions are calculated based on the market value of all positions in the portfolio.

Asset allocation describes the share of investments in specific assets.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



● **In which economic sectors were the investments made?**
Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Financial and insurance activities	Activities of holding companies	0.89%
	Other monetary intermediation	0.02%
	Real estate activities	1.05%
Information and communication	Computer programming activities	5.09%
	Information service activities	2.08%
	Other publishing activities	2.56%
	Other software publishing	11.09%
	Publishing activities	16.00%
	Publishing of computer games	0.38%
	Television programming and broadcasting activities	1.81%
	Web portals	4.22%
Manufacturing	Manufacture of communication equipment	3.46%
	Manufacture of computer, electronic and optical products	21.43%
	Manufacture of electronic components	15.47%
	Manufacture of lifting and handling equipment	0.93%
	Manufacture of machinery and equipment n.e.c.	5.97%
	Manufacture of optical instruments and photographic equipment	1.38%
Mining and quarrying	Mining of metal ores	0.75%
Professional, scientific and technical activities	Professional, scientific and technical activities	1.34%
Wholesale and retail trade; repair of motor vehicles and motorcycles	Retail sale via mail order houses or via Internet	3.83%

This financial product was not exposed to fossil fuel activities.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

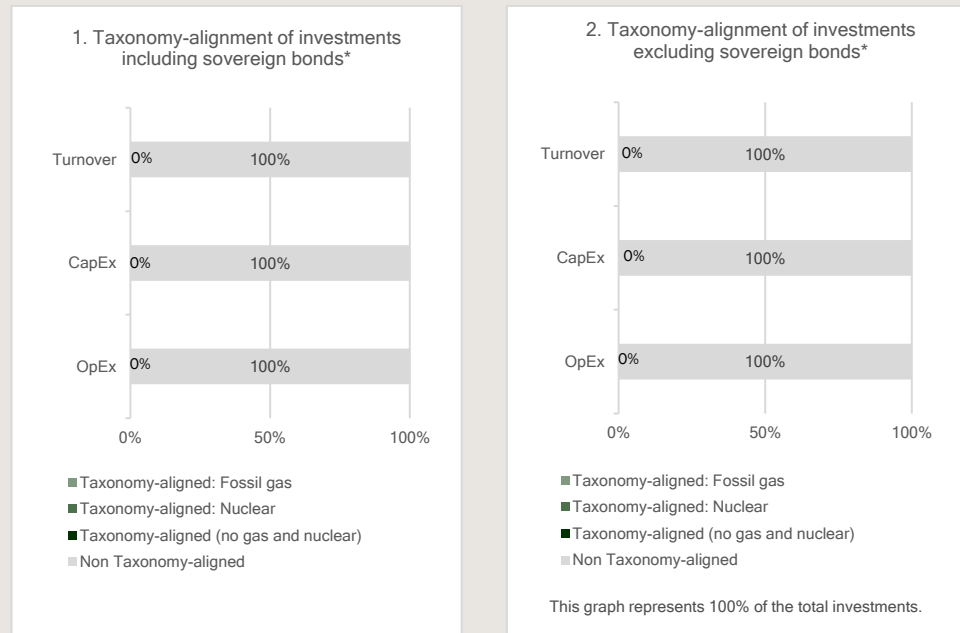
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 38%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.

What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 54%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes.

Sustainable Finance Disclosure Regulation (unaudited)

(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The product's investment strategy followed a strict process whereby ESG considerations were integrated throughout. The investment manager considered the following criteria in its strategy:

(a) Avoiding controversial exposures according to the JSS exclusion policy. In addition, the financial product excluded issuers with non-conventional oil & gas activities (tar sands and fracking) if the revenue generated from these activities is >5%;

(b) Mitigating ESG risks and harnessing ESG opportunities. Issuers which are A or B- rated were excluded if their E, S or G score is smaller than -2 standard deviations away from the sub-industry. This ensures that issuers perform well across all material ESG factors and do not fall below defined thresholds;

(c) To achieve an above-average ESG profile, this product did not invest in C- or D-rated issuers;

(d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN Sustainable Development Goals or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. In addition, the investment manager engaged with selected investee companies to foster a change in behaviour towards sustainable practices and/or to promote environmental or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Sustainable Finance Disclosure Regulation (unaudited)

(continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

JSS Sustainable Bond - Emerging Markets Local Currency

Legal entity identifier:

5493009TYM1SZ3ZRZ921

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 45% of sustainable investments</p> <p><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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(continued)



To what extent were the environmental and/or social characteristics promoted by this financial product met?

This product considers environmental, social and governance aspects ("ESG") along the investment process with the aim of achieving an above average ESG profile for the entire portfolio based on the proprietary J. Safra Sarasin ("JSS") Sustainability Matrix.

The JSS ESG rating assesses issuers relative to their peers and ranges from A-rated issuers, which are considered best in class, to D-rated issuers which may engage in controversial business activities. As part of the sustainable investment process, issuers which are fundamentally misaligned with sustainability practices and hence likely to cause significant harm are rated C (worst performing relative to industry peers) or D (excluded due to controversial business activities). The analysis of sustainability factors also extends to countries, which allows JSS to apply an ESG lens to sovereign credit ratings. JSS measures the sustainable economic performance of a country based on (i) the availability of natural resources and (ii) how efficiently they are used. Sustainability ratings for countries serve as a complementary tool in the financial analysis of their credit ratings.

The following exclusion criteria (with revenue thresholds) were applied to the product over the period:

- Controversial Weapons: Controversial weapons are types of weapons that are categorised as controversial because of their long-term humanitarian impact and/or the large numbers of civilian casualties they cause. They include biological, chemical and nuclear weapons, cluster munitions and anti-personnel mines (revenue threshold: 0%);
- Defense and Armament: Producers of civilian firearms, conventional weapons (systems and critical components) and weapon support systems and services (e.g. weapon control systems, target navigation systems, etc.) (revenue threshold: 5%);
- Nuclear Energy: Companies that own or operate nuclear power plants (utilities) and companies that supply key nuclear-specific products or services to the nuclear power industry (suppliers) (revenue threshold: 5%);
- Coal: Companies that simultaneously have a significant involvement in the coal business and lack a solid transition strategy towards a low-carbon economy (revenue threshold: 5% for coal extraction and 20% for power generation);
- Genetically-modified organisms in agriculture: Companies that genetically modify organisms for agricultural use (revenue threshold: 0%);
- Genetically-modified organisms in medicine: Human cloning and other manipulations of the human gene line (revenue threshold: 0%);
- Tobacco: Producers of tobacco products (revenue threshold: 5%);
- Adult Entertainment: Producers of adult entertainment materials (revenue threshold: 5%);
- Violation of Human Rights and other Global Compact Principles: Companies involved in severe violations of human rights or other breaches of the UN Global Compact Principles, in line with established international standards (revenue threshold: 0%).

All figures within this document are calculated as per the end of the period and represent the model portfolio at this date. Sustainable investments that contribute to both an environmental and a social objective are considered to contribute equally to both.

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(continued)

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- **How did the sustainability indicators perform?**
- Proportion of A- and B-rated assets: The ESG screening analysis of a company is composed of two elements, a company rating and an industry rating. Each rating considers ESG key issues, revenues related to the UN Sustainable Development Goals ("SDG"), carbon metrics and other relevant sustainability-related data. The company rating and industry rating are then combined and displayed in the proprietary JSS Sustainability Matrix which is used to determine the JSS ESG Rating. At the end of the period, 47% of the product's investments were A-rated and 45% of the product's investments were B-rated. Cash was not considered for the calculation of the proportion of A or B rated investments.

- **...and compared to previous periods?**
Not applicable

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The sustainable investments of the product contributed to environmental and/or social objectives including reducing carbon emissions, increasing biodiversity, tackling inequality, and facilitating social cohesion.

Contribution of the sustainable investments to the environmental and/or social objectives was achieved by outperforming at least 75% of peers on material environmental and/or social indicators or through generation of revenues that align with one or more of the following SDGs: no poverty; zero hunger; good health and well-being; quality education; gender equality; clean water and sanitation; affordable and clean energy; decent work and economic growth; industry, innovation and infrastructure; reduced inequalities; responsible consumption and production; climate action, life below water, life on land; peace, justice and strong institutions.

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The do no significant harm (DNSH) test excludes issuers which are fundamentally misaligned with sustainability practices and/or that fail to meet minimum thresholds for adverse impact indicators. In addition and going a step further, issuers with an E, S or G score smaller than -2 standard deviations away from the sub-industry are excluded.

How were the indicators for adverse impacts on sustainability factors taken into account?

The investment manager was required to consider the negative consequences of their investment decisions as indicated by adverse impact indicators, as part of the investment process. As a minimum, and subject to data availability and quality, the mandatory principal adverse impacts were considered by the investment manager. This was achieved through the exclusion of investments which did not meet minimum environmental or social thresholds and by engaging with companies and corporates the product is invested in. Engagement is used to support long-term, sustainable development in order to enhance long-term share-holder value by promoting good corporate governance and strong social and environmental performance.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The ESG screening and universe definition are based on the JSS Sustainable Investment Policy and strategy which integrate the principles of several international conventions and norms, including:

The OECD Guidelines for Multinational Enterprises,

The UN Guiding Principles on Business and Human Rights,

The United Nations Global Compact,

The OECD Principles of Corporate Governance,

The Universal Declaration of Human Rights,

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(continued)

The Children's Rights and Business Principles,

The ILO conventions on labour standards,

The Rio Declaration on Environment and Development,

The UN Convention on Corruption,

The Convention on Cluster Munitions.

The ESG screening helps identify listed companies allegedly involved in breaches of international law and norms on environmental protection, human rights, labour standards and anti-corruption as laid out in the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Such companies are not deemed to be compatible with the above principles and excluded from the JSS sustainable investment universe.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

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How did this financial product consider principal adverse impacts on sustainability factors?

The principal adverse impacts that were considered in the investment process and the measures taken to address them are described below:

#	PAI Indicator	Exclusions	Sustainability Matrix	Engagement and/or Voting	Climate Pledge	Description
Companies						
1	GHG emissions	x	x			<p>The most harmful fossil fuel activities are excluded. From 01.01.2023, companies that derive ≥5% of their revenues from thermal coal mining, or ≥20% from thermal coal power generation, or ≥20% from a combination of thermal coal mining and power generation are excluded from the investible universe.</p> <p>In sectors where carbon emissions are considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on carbon emissions. This includes an assessment of a company's programs or actions to reduce the emissions intensity of core operations, to reduce future energy consumption, or its greenhouse gas (GHG) Emissions (1, 2, 3).</p> <p>In sectors where opportunities in renewable energy is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on renewable energy. This includes an assessment of a company's renewable capacity.</p> <p>In sectors where biodiversity and land use is considered to be a material ESG factor, the JSS Sustainability Matrix captures a company's performance on biodiversity and land use. This includes an impact assessment of a company's operations on biodiversity.</p> <p>In sectors with significant water emissions, the JSS Sustainability Matrix captures a company's performance on water management. Water management includes an assessment on water-efficient production processes, water intensity trends and measurable, time bound targets in water use reduction.</p> <p>In sectors with significant toxic emissions and waste, the JSS Sustainability Matrix captures a company's performance on toxic emissions and waste management. Toxic emissions management</p>
2	Carbon footprint	x	x			
3	GHG intensity	x	x			
4	Companies active in the fossil fuel sector	x	x			
5	Share of non-renewable energy consumption and production	x	x			
6	Energy consumption intensity per high impact climate sector	x	x			
7	Activities negatively affecting biodiversity.		x			
8	Emissions to water		x			
9	Hazardous waste		x			

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						includes an assessment on efforts to control and reduce the amount of toxic and carcinogenic byproducts from operations, trends on toxic releases and measurable, time bound targets in toxic emissions reduction.
10	Violations of UNGC principles	x				JSS excludes companies involved in severe violations of human rights for all its sustainable investment strategies.
11	Lack of processes to monitor UNGC.					This data point is not currently part of the JSS Sustainability Matrix. JSS will integrate this PAI into the sustainable investment process once disclosure rates are sufficient. In the meantime an ESG incident monitoring is in place, which screens for, among others, UNGC Compliance violations on an ongoing basis.
12	Unadjusted gender pay gap					Currently not addressed for this product. JSS addresses remuneration related issues at investee companies through the exercise of its ownership rights, including proxy voting and company engagement activities.
13	Board gender diversity					Currently not addressed for this product. JSS reviews board gender diversity through the exercise of its ownership rights, including proxy voting and company engagement activities.
14	Exposure to controversial weapons	x				JSS actively meets its responsibility when it comes to controversial weapons with a group wide exclusion. JSS will not invest its own funds in securities of companies that are active in the domain of controversial weapons. In addition, JSS will not provide any asset management or investment advisory services to these companies or any services relating to capital markets or mergers and acquisitions.
Sovereigns						
15	GHG intensity		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's' external environmental costs. GHG Emissions per capita is a metric assessed in this context.
16	Investee countries subject to social violations		x			For the Sovereign JSS ESG Rating, the JSS Sustainability Matrix captures a country's performance in the area of basic rights.

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(continued)



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 01.07.2022 – 30.06.2023

Instrument Name	Country	Sector	Weight
SOUTH AFR 8.75% 14-31.01.44	ZA	Public administration and defence; compulsory social security	5.49%
FAR EAST HO 4.70% 21-09.02.24	HK	Financial leasing	4.21%
MALAYSIA 2.632% 20-15.04.31	MY	Public administration and defence; compulsory social security	4.15%
SOUTH AFR 8.5% 13-31.01.37	ZA	Public administration and defence; compulsory social security	4.12%
EBRD 4.60% 20-09.12.25	GB	Public administration and defence; compulsory social security	3.85%
INDONESIA 8.375% 18-15.04.39	ID	Public administration and defence; compulsory social security	3.84%
BRAZIL 10% 20-01.01.31	BR	Public administration and defence; compulsory social security	3.69%
SOUTH AFRICA 6.5% 10-28.02.41	ZA	Public administration and defence; compulsory social security	3.58%
CHILE 4.7% 18-01.09.30	CL	Public administration and defence; compulsory social security	3.50%
MEXICO CETE 8% 22-31.07.53	MX	Public administration and defence; compulsory social security	3.50%
COLOMBIA 9.85% 07-27 /INT.USD	CO	Public administration and defence; compulsory social security	3.24%
SIMPAR FIN 10.75% 12.2.28 REGS	LU	Activities of holding companies	3.16%
CZECH REP 2% 17-13.10.33	CZ	Public administration and defence; compulsory social security	3.08%
MALAYSIA 4.369% 18-31.10.28	MY	Security and commodity contracts brokerage	2.71%
CHINA DV BK 4.3% 12-02.08.32	CN	Public administration and defence; compulsory social security	2.68%

What was the proportion of sustainability-related investments?

The proportion of sustainability-related investments was 45%. 22% of the investments of the financial product were environmentally sustainable investments and 23% of the investments of the financial product were socially sustainable investments. The proportions are calculated based on the market value of all positions in the portfolio.

What was the asset allocation?

The proportion of the investments of the financial product that attained the environmental and social characteristics promoted by the financial product was 85%. The category "#1A Sustainable" consisted of 45% of sustainable investments with environmental and social objectives. The share of investments of the financial product in the subcategory "Other environmental" was 22%. The share of investments of the financial product in the subcategory "Social" was 23%. The category "#1B Other E/S characteristics" consisted of 40% of the product's investments. The proportion of investments included in "#2 Other" was 15%. The proportions are calculated based on the market value of all positions in the portfolio.

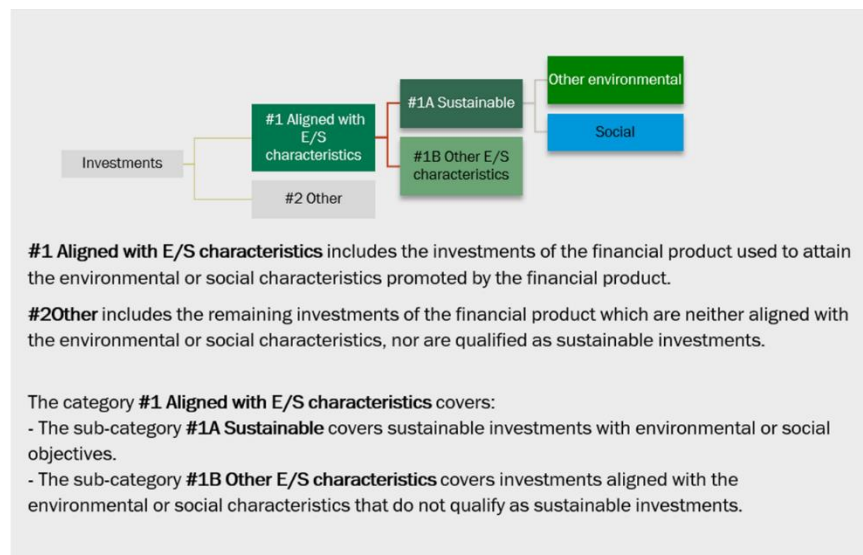
Asset allocation

describes the share of investments in specific assets.



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(continued)



● In which economic sectors were the investments made?

Investments were made in the following sectors:

Sector-Name	Subsector-Name	Weight in %
Activities of extraterritorial organisations and bodies	Activities of extraterritorial organisations and bodies	7.09%
Electricity, gas, steam and air conditioning supply	Electricity, gas, steam and air conditioning supply	1.96%
Financial and insurance activities	Activities of holding companies	4.86%
	Financial leasing	3.91%
	Other credit granting	2.16%
	Other monetary intermediation	5.52%
	Security and commodity contracts brokerage	2.52%
Public administration and defence;compulsory social security	General public administration activities	1.94%
	Public administration and defence;compulsory social security	63.81%

This financial product was not exposed to fossil fuel activities.

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(continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The percentage of investments with an environmental objective aligned with the EU Taxonomy was 0%.

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.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy¹?

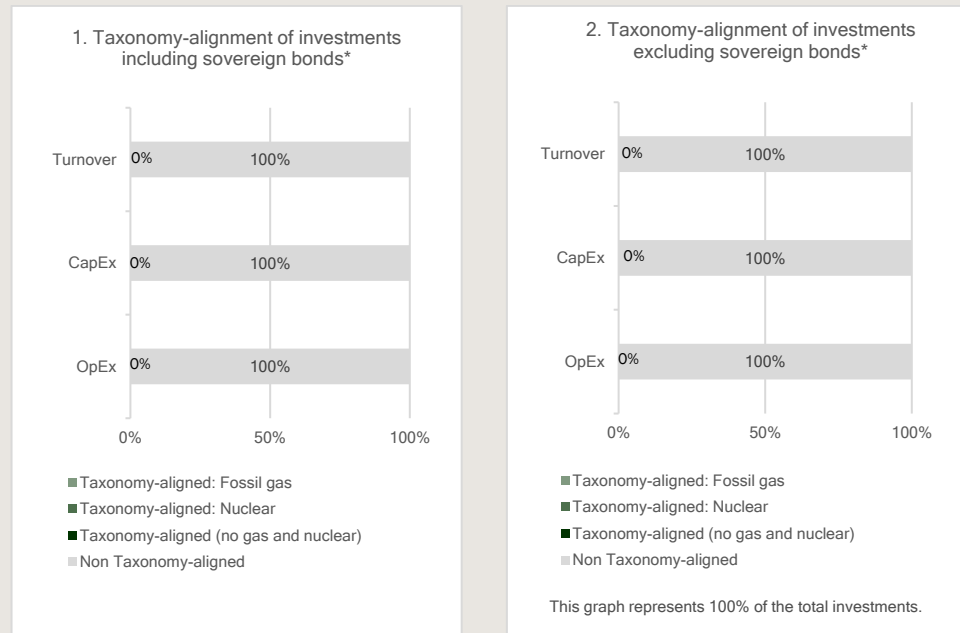
Yes

in fossil gas

in nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

The share of investments made in transitional activities was 0%. The share of investments made in enabling activities was 0%.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

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(continued)



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**
Not applicable

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy was 22%. These investments may be aligned with the EU Taxonomy but the Investment Manager is not currently in a position to specify the exact proportion of the financial product's underlying investments as calculated according to the EU Taxonomy. However, the position will be kept under review as the underlying rules are finalised and the availability of reliable data increases over time.

What was the share of socially sustainable investments?

The share of sustainable investments with a social objective was 22%.

What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

The product's cash balance and derivatives were included under "#2 Other" the primary purpose of which was to hedge risks. There is currently no agreed methodology to consider ESG criteria for these asset classes. Also included were investments that cannot be assessed as aligned with E and S characteristics due to insufficient data. As a minimum safeguard, these investments comply with the JSS exclusion policy and do not breach the defined revenue thresholds.

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(continued)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The investment manager applied the following binding criteria in its strategy:

- (a) Avoiding controversial exposures according to the JSS exclusion policy;
- (b) Mitigating ESG risks and harnessing ESG opportunities: Issuers which were A- or B-rated were excluded if their E, S or G score was smaller than -2 standard deviations away from the sub-industry. This ensured that issuers performed well across all material ESG factors and did not fall below defined thresholds;
- (c) Achieving an above-average ESG profile: This product did not invest in C- or D-rated issuers;
- (d) Intentionally targeting measurable positive outcomes by investing in issuers that promote sustainable products and services as determined by the proportion of the issuers' revenues that align with one of the UN SDGs or if the issuer achieves operational excellence as determined by outperforming at least 75% of its peers on material environmental and/or social indicators. Over the period, the product's investee companies were not in scope of the investment manager's engagement activities.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable