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JSS Investmentfonds SICAV

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

Unaudited semi-annual report
31 December 2023

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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 31.12.2023

	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 (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 acc-	LU2427701961	O/S
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.
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 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

* please refer to Note 16

Information* (continued)

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	Class Name	ISIN	Benchmark
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 GBP dist hedged	LU1629314581	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
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

* please refer to Note 16

Information* (continued)

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	Class Name	ISIN	Benchmark
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	-I CHF acc-	LU2668234284	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	-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	-I EUR acc-	LU1111704018	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 Climate Paris Aligned Net Return
JSS Sustainable Equity - Global Climate 2035	-C EUR acc-	LU0950592443	MSCI World Climate Paris Aligned Net Return
JSS Sustainable Equity - Global Climate 2035	-C USD acc-	LU1111704364	MSCI World Climate Paris Aligned Net Return
JSS Sustainable Equity - Global Climate 2035	-I EUR acc-	LU1111704521	MSCI World Climate Paris Aligned Net Return
JSS Sustainable Equity - Global Climate 2035	-M CHF acc-	LU2499280894	MSCI World Climate Paris Aligned Net Return
JSS Sustainable Equity - Global Climate 2035	-M EUR acc-	LU0749004452	MSCI World Climate Paris Aligned Net Return
JSS Sustainable Equity - Global Climate 2035	-P EUR dist-	LU0097427784	MSCI World Climate Paris Aligned Net Return
JSS Sustainable Equity - Global Climate 2035	-P USD acc-	LU1111704448	MSCI World Climate Paris Aligned Net Return
JSS Sustainable Equity - Real Estate Global	-C EUR acc-	LU0950592872	S&P Developed Property NR Index EUR
JSS Sustainable Equity - Real Estate Global	-C EUR dist-	LU1991392827	S&P Developed Property NR Index EUR
JSS Sustainable Equity - Real Estate Global	-I EUR acc-	LU0950592955	S&P Developed Property NR Index EUR
JSS Sustainable Equity - Real Estate Global	-P EUR acc-	LU0288928376	S&P Developed Property NR Index EUR
JSS Sustainable Equity - Real Estate Global	-P EUR dist-	LU1991392074	S&P Developed Property NR Index EUR
JSS Sustainable Equity - Real Estate Global	-P USD acc-	LU1111705098	S&P Developed Property NR Index USD
JSS Sustainable Equity - USA	-C USD acc-	LU0950593094	MSCI USA NR Index
JSS Sustainable Equity - USA	-I USD dist-	LU2076232961	MSCI USA NR Index
JSS Sustainable Equity - USA	-10 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

* please refer to Note 16

Information* (continued)

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	Class Name	ISIN	Benchmark
JSS Sustainable Multi Asset - Global Opportunities	-C CHF H2 acc-	LU1111702152	None
JSS Sustainable Multi Asset - Global Opportunities	-C CHF H2 dist-	LU2273130307	None
JSS Sustainable Multi Asset - Global Opportunities	-C EUR acc-	LU0950593177	None
JSS Sustainable Multi Asset - Global Opportunities	-C USD H2 dist-	LU2273130489	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 CHF H2 dist-	LU2273130133	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 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
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

* please refer to Note 16

Information* (continued)

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	Class Name	ISIN	Benchmark
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 USD (BRL hedged) acc	LU1842717883	None
JSS Sustainable Equity - Tech Disruptors	-I USD acc	LU1752458551	None
JSS Sustainable Equity - Tech Disruptors	-10 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
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

* please refer to Note 16

Information* (continued)

as of 31.12.2023

	Class Name	ISIN	Benchmark
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
JSS Sustainable Equity - Swiss SME Plus	-C CHF acc-	LU2611736625	SPI Swiss Small & Middle Companies CHF TR
JSS Sustainable Equity - Swiss SME Plus	-C EUR acc-	LU2611736971	SPI Swiss Small & Middle Companies CHF TR
JSS Sustainable Equity - Swiss SME Plus	-C USD acc hedged-	LU2611736112	SPI Swiss Small & Middle Companies CHF TR
JSS Sustainable Equity - Swiss SME Plus	-I CHF acc-	LU2611735734	SPI Swiss Small & Middle Companies CHF TR
JSS Sustainable Equity - Swiss SME Plus	-P CHF acc-	LU2611734414	SPI Swiss Small & Middle Companies CHF TR

* please refer to Note 16

Information* (continued)

Total expense ratio as at 31.12.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - Emerging Markets Corporate IG -C CHF acc hedged-	LU1073944271	1.19	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C EUR acc hedged-	LU1073944354	1.19	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD acc-	LU1073944198	1.19	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD dist-	LU1210450364	1.20	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I CHF acc hedged-	LU1073944511	1.04	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD acc-	LU1073944438	1.00	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD dist-	LU1210450448	1.00	-
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	1.64	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR dist hedged-	LU1244594351	1.64	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD acc-	LU1073943620	1.64	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD dist-	LU1210450281	1.64	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF acc hedged-	LU1201473821	0.84	-
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	0.84	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR dist hedged-	LU1244595085	0.84	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y GBP dist hedged-	LU1545798859	0.84	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD acc-	LU1201474126	0.84	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD dist-	LU1210450521	0.84	-
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	1.28	-
JSS Sustainable Equity - Global Dividend -C EUR dist-	LU1732170649	1.28	-
JSS Sustainable Equity - Global Dividend -C GBP acc-	LU1354468743	1.28	-
JSS Sustainable Equity - Global Dividend -C H1 GBP dist-	LU2592797984	1.28	-
JSS Sustainable Equity - Global Dividend -C USD acc-	LU1111702822	1.28	-
JSS Sustainable Equity - Global Dividend -C USD dist-	LU2076226567	1.28	-
JSS Sustainable Equity - Global Dividend -E USD acc-	LU2076227615	1.58	-
JSS Sustainable Equity - Global Dividend -E USD dist-	LU2076227532	1.59	-
JSS Sustainable Equity - Global Dividend -I USD acc-	LU1111703044	0.99	-
JSS Sustainable Equity - Global Dividend -I10 EUR acc-	LU2569393635	0.84	-
JSS Sustainable Equity - Global Dividend -M USD acc-	LU2076228340	0.24	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	LU0533812276	1.78	-
JSS Sustainable Equity - Global Dividend -P EUR dist-	LU0375216479	1.78	-
JSS Sustainable Equity - Global Dividend -P USD acc-	LU1096892549	1.78	-
JSS Sustainable Equity - Global Dividend -P USD dist-	LU1732170565	1.78	-
JSS Sustainable Equity - Global Dividend -S EUR acc-	LU1842717297	1.03	-
JSS Sustainable Equity - Global Dividend -S EUR dist-	LU1842717370	1.03	-
JSS Sustainable Equity - Global Dividend -Y EUR dist-	LU2076227706	0.88	-
JSS Sustainable Equity - Global Dividend -Y USD acc-	LU2076228001	0.88	-
JSS Sustainable Equity - Global Dividend -Y USD dist-	LU2076227961	0.88	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR acc-	LU0950589068	1.33	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR dist-	LU1732171027	1.33	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR acc-	LU2427701961	1.86	-
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 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	1.23	-
JSS Twelve Sustainable Insurance Bond -I CHF acc hedged-	LU1111709322	0.63	-
JSS Twelve Sustainable Insurance Bond -I EUR acc-	LU1111709249	0.63	-
JSS Twelve Sustainable Insurance Bond -I USD acc hedged-	LU1111709595	0.63	-
JSS Twelve Sustainable Insurance Bond -I USD dist hedged-	LU1244595754	0.59	-
JSS Twelve Sustainable Insurance Bond -I10 CHF acc hedged-	LU2075973177	0.58	-
JSS Twelve Sustainable Insurance Bond -I10 EUR acc-	LU2075973334	0.58	-
JSS Twelve Sustainable Insurance Bond -I3 CHF acc hedged-	LU2075972286	0.63	-
JSS Twelve Sustainable Insurance Bond -I30 CHF acc hedged-	LU1629314078	0.53	-
JSS Twelve Sustainable Insurance Bond -I30 EUR acc-	LU1629313856	0.53	-
JSS Twelve Sustainable Insurance Bond -I30 GBP dist hedged-	LU1629314581	0.53	-

* please refer to Note 16

Information* (continued)

Total expense ratio as at 31.12.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Twelve Sustainable Insurance Bond -I30 USD dist hedged-	LU1629314318	0.52	-
JSS Twelve Sustainable Insurance Bond -I23 CHF acc hedged-	LU2075975206	0.62	-
JSS Twelve Sustainable Insurance Bond -I23 EUR acc-	LU2075975461	0.63	-
JSS Twelve Sustainable Insurance Bond -I23 EUR dist-	LU2075975545	0.63	-
JSS Twelve Sustainable Insurance Bond -I210 USD acc hedged-	LU2075977087	0.58	-
JSS Twelve Sustainable Insurance Bond -I210 CHF acc hedged-	LU2075976600	0.58	-
JSS Twelve Sustainable Insurance Bond -I210 GBP acc hedged-	LU2075977327	0.58	-
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	1.53	-
JSS Sustainable Equity - Global Thematic -C EUR acc-	LU0950589498	1.53	-
JSS Sustainable Equity - Global Thematic -C EUR dist-	LU1732171373	1.53	-
JSS Sustainable Equity - Global Thematic -C GBP acc-	LU2076229405	1.53	-
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	1.07	-
JSS Sustainable Equity - Global Thematic -I USD acc-	LU1111703390	1.40	-
JSS Sustainable Equity - Global Thematic -I USD dist-	LU1991390706	1.39	-
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	LU2008796604	0.90	-
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	0.84	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	LU2076230247	1.39	-
JSS Sustainable Equity - Global Thematic -M CHF acc-	LU2499280977	0.37	-
JSS Sustainable Equity - Global Thematic -M EUR acc-	LU0950589571	0.37	-
JSS Sustainable Equity - Global Thematic -P EUR acc-	LU0480508919	2.03	-
JSS Sustainable Equity - Global Thematic -P EUR dist-	LU0229773345	2.03	-
JSS Sustainable Equity - Global Thematic -P SGD acc-	LU2361429579	2.03	-
JSS Sustainable Equity - Global Thematic -P USD acc-	LU1111703473	2.03	-
JSS Sustainable Equity - Global Thematic -P USD dist-	LU1732171290	2.04	-
JSS Sustainable Equity - Global Thematic -S EUR dist-	LU2076230833	1.03	-
JSS Sustainable Equity - Global Thematic -Y EUR acc-	LU1205684001	0.88	-
JSS Sustainable Equity - Global Thematic -Y USD dist-	LU2161043588	0.89	-
JSS Sustainable Bond - Global Short-term -C CHF acc hedged-	LU1073945245	0.99	-
JSS Sustainable Bond - Global Short-term -C EUR acc hedged-	LU1073945328	0.99	-
JSS Sustainable Bond - Global Short-term -C EUR dist hedged-	LU1244596133	0.97	-
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	1.09	-
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	0.69	-
JSS Sustainable Bond CHF -C CHF acc-	LU0950591809	0.82	-
JSS Sustainable Bond CHF -I CHF acc-	LU2668234284	0.65	-
JSS Sustainable Bond CHF -M CHF acc-	LU0950591981	0.43	-
JSS Sustainable Bond CHF -P CHF dist-	LU0121751324	1.07	-
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	LU2076224786	0.78	-
JSS Sustainable Bond - Euro Broad -C EUR acc-	LU0950592104	0.78	-
JSS Sustainable Bond - Euro Broad -C EUR dist-	LU1732171969	0.78	-
JSS Sustainable Bond - Euro Broad -I EUR acc-	LU2076225163	0.56	-
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	LU2076224273	1.03	-
JSS Sustainable Bond - Euro Broad -P EUR acc-	LU2076223622	1.03	-
JSS Sustainable Bond - Euro Broad -P EUR dist-	LU0158938935	1.03	-
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged-	LU2076226054	0.63	-
JSS Sustainable Bond - Euro Broad -Y EUR acc-	LU1752454568	0.70	-
JSS Sustainable Bond - Euro Broad -Y EUR dist-	LU1752454485	0.68	-

* please refer to Note 16

Information* (continued)

Total expense ratio as at 31.12.2023

	ISIN number	TER with performance fee	% of performance fee
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	1.33	-
JSS Sustainable Equity - Europe -I EUR acc-	LU1111704018	1.05	-
JSS Sustainable Equity - Europe -P EUR acc-	LU0484532444	1.68	-
JSS Sustainable Equity - Europe -P EUR dist-	LU0058891119	1.68	-
JSS Sustainable Equity - Europe -P USD acc-	LU1096900078	1.68	-
JSS Sustainable Equity - Europe -Y EUR acc-	LU1205683888	0.73	-
JSS Sustainable Equity - Global Climate 2035 -C CHF acc-	LU2273127774	1.29	-
JSS Sustainable Equity - Global Climate 2035 -C EUR acc-	LU0950592443	1.29	-
JSS Sustainable Equity - Global Climate 2035 -C USD acc-	LU1111704364	1.29	-
JSS Sustainable Equity - Global Climate 2035 -I EUR acc-	LU1111704521	1.05	-
JSS Sustainable Equity - Global Climate 2035 -M CHF acc-	LU2499280894	0.25	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	LU0749004452	0.23	-
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	LU0097427784	1.79	-
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	LU1111704448	1.79	-
JSS Sustainable Equity - Real Estate Global -C EUR acc-	LU0950592872	1.33	-
JSS Sustainable Equity - Real Estate Global -C EUR dist-	LU1991392827	1.33	-
JSS Sustainable Equity - Real Estate Global -I EUR acc-	LU0950592955	1.18	-
JSS Sustainable Equity - Real Estate Global -P EUR acc-	LU0288928376	1.84	-
JSS Sustainable Equity - Real Estate Global -P EUR dist-	LU1991392074	1.83	-
JSS Sustainable Equity - Real Estate Global -P USD acc-	LU1111705098	1.83	-
JSS Sustainable Equity - USA -C USD acc-	LU0950593094	1.29	-
JSS Sustainable Equity - USA -I USD dist-	LU2076232961	0.94	-
JSS Sustainable Equity - USA -I10 USD acc-	LU2427700138	0.84	-
JSS Sustainable Equity - USA -P USD acc-	LU0526864581	1.69	-
JSS Sustainable Equity - USA -P USD dist-	LU2076232706	1.68	-
JSS Sustainable Equity - USA -Y USD acc-	LU1629314664	0.69	-
JSS Sustainable Multi Asset - Global Opportunities -C CHF H2 acc-	LU1111702152	1.26	-
JSS Sustainable Multi Asset - Global Opportunities -C CHF H2 dist-	LU2273130307	1.25	-
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc-	LU0950593177	1.24	-
JSS Sustainable Multi Asset - Global Opportunities -C USD H2 dist-	LU2273130489	1.24	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR acc-	LU1842720168	0.88	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR dist-	LU1842720242	0.87	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	LU2273130562	0.88	-
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc-	LU1842720325	0.88	-
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc-	LU1111702079	1.72	-
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 dist-	LU2273130133	1.74	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc-	LU1111705338	1.73	-
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	1.63	-
JSS Sustainable Equity - Green Planet -C EUR acc-	LU0950593250	1.63	-
JSS Sustainable Equity - Green Planet -C EUR dist-	LU1732172694	1.63	-
JSS Sustainable Equity - Green Planet -C USD acc-	LU1111705684	1.63	-
JSS Sustainable Equity - Green Planet -C USD dist-	LU1732172777	1.63	-
JSS Sustainable Equity - Green Planet -I CHF acc-	LU1965939850	1.06	-
JSS Sustainable Equity - Green Planet -I EUR acc-	LU0333595519	1.05	-
JSS Sustainable Equity - Green Planet -I EUR dist-	LU1732172850	1.04	-
JSS Sustainable Equity - Green Planet -I10 EUR acc-	LU2427703074	0.95	-
JSS Sustainable Equity - Green Planet -P CHF H1 acc -	LU1111702319	2.03	-
JSS Sustainable Equity - Green Planet -P EUR acc-	LU0707700596	2.03	-
JSS Sustainable Equity - Green Planet -P EUR dist-	LU0333595436	2.03	-
JSS Sustainable Equity - Green Planet -P GBP dist-	LU1545800341	2.03	-
JSS Sustainable Equity - Green Planet -P USD H1 acc-	LU1120832198	2.03	-
JSS Sustainable Equity - Green Planet -P USD dist-	LU0950593417	2.03	-
JSS Sustainable Equity - Green Planet -S EUR dist-	LU1842716729	1.29	-
JSS Sustainable Equity - Green Planet -Y EUR acc-	LU1205684183	0.88	-

* please refer to Note 16

Information* (continued)

Total expense ratio as at 31.12.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Bond - USD High Yield -C EUR acc hedged-	LU1184841341	1.43	-
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 USD acc-	LU1184841770	1.20	-
JSS Bond - USD High Yield -I USD dist-	LU1210450018	1.20	-
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	0.75	-
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	1.29	-
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	1.59	-
JSS Sustainable Equity - Next-Gen Consumer -C EUR dist-	LU1752455615	1.64	-
JSS Sustainable Equity - Next-Gen Consumer -C USD acc-	LU1752455375	1.57	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR acc-	LU2161045799	1.77	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR dist-	LU2161045872	1.74	-
JSS Sustainable Equity - Next-Gen Consumer -I USD acc-	LU1752455888	1.13	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR acc-	LU1752454998	2.19	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR dist-	LU1752455292	2.18	-
JSS Sustainable Equity - Next-Gen Consumer -P USD acc-	LU1752454642	2.18	-
JSS Sustainable Equity - Next-Gen Consumer -P USD dist-	LU1752454725	2.17	-
JSS Sustainable Equity - Next-Gen Consumer -Y USD acc-	LU1752456001	1.01	-
JSS Sustainable Equity - Next-Gen Consumer -Y USD dist-	LU1752456266	1.00	-
JSS Sustainable Equity - Tech Disruptors -C CHF acc-	LU1842718345	1.28	-
JSS Sustainable Equity - Tech Disruptors -C EUR acc-	LU1752457405	1.28	-
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	1.58	-
JSS Sustainable Equity - Tech Disruptors -E USD dist-	LU1842717537	1.58	-
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	LU1842718691	1.04	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	LU1842717883	1.12	-
JSS Sustainable Equity - Tech Disruptors -I USD acc-	LU1752458551	1.04	-
JSS Sustainable Equity - Tech Disruptors -I10 USD acc-	LU2273126701	0.95	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	LU1842718006	0.33	-
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	LU1842718261	1.88	-
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	LU1752456696	1.88	-
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	LU1752456852	1.88	-
JSS Sustainable Equity - Tech Disruptors -P USD acc-	LU1752456340	1.88	-
JSS Sustainable Equity - Tech Disruptors -P USD dist-	LU1752456423	1.88	-
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	LU1752458049	0.89	-
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	LU1752458478	0.89	-
JSS Sustainable Bond - Emerging Markets Local Currency -C USD acc-	LU1835934479	1.42	-
JSS Sustainable Bond - Emerging Markets Local Currency -C USD dist-	LU1835934552	1.42	-

* please refer to Note 16

Information* (continued)

Total expense ratio as at 31.12.2023

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - Emerging Markets Local Currency -I USD acc-	LU1835934636	0.90	-
JSS Sustainable Bond - Emerging Markets Local Currency -I USD dist-	LU1835934719	0.90	-
JSS Sustainable Bond - Emerging Markets Local Currency -M USD acc-	LU1835935013	0.51	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD acc-	LU1835934123	1.92	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD dist-	LU1835934396	1.92	-
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD acc-	LU1835934800	0.91	-
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD dist-	LU1835934982	0.91	-
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	1.25	-
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	1.13	-
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	-
JSS Sustainable Equity - Swiss SME Plus -C CHF acc-	LU2611736625	1.15	-
JSS Sustainable Equity - Swiss SME Plus -C EUR acc-	LU2611736971	1.22	-
JSS Sustainable Equity - Swiss SME Plus -C USD acc hedged-	LU2611736112	1.13	-
JSS Sustainable Equity - Swiss SME Plus -I CHF acc-	LU2611735734	1.00	-
JSS Sustainable Equity - Swiss SME Plus -P CHF acc-	LU2611734414	1.63	-

* please refer to Note 16

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 Equity - Global Thematic,
JSS Sustainable Equity - Real Estate Global,
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

VV Vermögensverwaltung AG, Zug.

Chamerstrasse 12c,
CH-6300 Zug, Switzerland

Sub-funds under management:

JSS Sustainable Equity - Swiss SME Plus

Organisation and Management (continued)

Depository & Paying Agent

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

Central Administration, Domiciliary, Registrar and Transfer Agent

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

Paying agent for Switzerland

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

Representative in Switzerland

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

Paying Agents in Italy

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

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

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

Centralizing Correspondent in France

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

Information Agent in Gibraltar

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

Facility and Paying Agent in Great Britain

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

Paying Agent in Sweden

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

Cabinet de révision agréé

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

Legal Advisor

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

Comparative net asset value table

Comparative net asset value table

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Bond - Emerging Markets Corporate IG -C CHF acc hedged- LU1073944271			
Net assets	33 156.00	236 696.70	232 947.71
Net asset value per share	82.89	81.15	82.70
Shares Outstanding	400.00	2 916.78	2 816.78
JSS Sustainable Bond - Emerging Markets Corporate IG -C EUR acc hedged- LU1073944354			
Net assets	905 055.92	177 452.45	149 841.24
Net asset value per share	84.70	82.16	82.93
Shares Outstanding	10 685.43	2 159.84	1 806.84
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD acc- LU1073944198			
Net assets	4 724 830.48	4 855 260.09	5 348 950.51
Net asset value per share	117.95	113.02	110.81
Shares Outstanding	40 057.91	42 959.30	48 271.37
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD dist- LU1210450364			
Net assets	1 288 792.42	5 693 192.56	6 142 307.32
Net asset value per share	90.95	88.72	89.76
Shares Outstanding	14 170.34	64 170.34	68 430.34
JSS Sustainable Bond - Emerging Markets Corporate IG -I CHF acc hedged- LU1073944511			
Net assets	-	-	3 909 120.00
Net asset value per share	-	-	81.44
Shares Outstanding	-	-	48 000.00
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD acc- LU1073944438			
Net assets	146 305 076.57	149 749 914.79	155 342 446.64
Net asset value per share	120.30	115.16	112.70
Shares Outstanding	1 216 168.55	1 300 363.97	1 378 371.31
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD dist- LU1210450448			
Net assets	1 189 463.72	6 369 063.63	8 855 326.13
Net asset value per share	88.41	86.28	87.30
Shares Outstanding	13 453.95	73 818.54	101 435.58
JSS Sustainable Bond - Emerging Markets Corporate IG -P CHF acc hedged- LU1073943893			
Net assets	2 303 620.60	2 880 454.09	3 058 591.44
Net asset value per share	77.40	75.96	77.77
Shares Outstanding	29 762.54	37 920.67	39 328.68
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR acc hedged- LU1073943976			
Net assets	9 839 667.04	9 363 509.00	10 087 627.48
Net asset value per share	76.01	73.79	74.80
Shares Outstanding	129 452.27	126 894.01	134 861.33
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR dist hedged- LU1244594351			
Net assets	642 558.61	641 543.80	668 790.84
Net asset value per share	76.12	75.11	78.30
Shares Outstanding	8 441.39	8 541.39	8 541.39
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD acc- LU1073943620			
Net assets	45 412 532.92	53 295 788.75	60 619 004.64
Net asset value per share	113.36	108.86	107.22
Shares Outstanding	400 604.56	489 581.01	565 370.31
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD dist- LU1210450281			
Net assets	12 326 543.49	17 571 906.76	19 105 492.68
Net asset value per share	90.57	88.35	89.37
Shares Outstanding	136 099.63	198 889.72	213 779.71

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF acc hedged- LU1201473821			
Net assets	23 194 475.57	26 209 814.83	33 939 048.75
Net asset value per share	83.05	81.15	82.41
Shares Outstanding	279 283.27	322 979.85	411 831.68
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF dist hedged- LU1244594948			
Net assets	3 273 826.92	2 303 464.06	3 101 706.87
Net asset value per share	76.57	76.39	80.44
Shares Outstanding	42 756.00	30 154.00	38 559.26
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR acc hedged- LU1201474043			
Net assets	39 478 272.22	40 869 945.96	44 894 927.63
Net asset value per share	81.56	78.85	79.31
Shares Outstanding	484 039.63	518 325.25	566 068.94
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR dist hedged- LU1244595085			
Net assets	602 217.00	629 261.50	612 256.00
Net asset value per share	78.21	77.21	80.56
Shares Outstanding	7 700.00	8 150.00	7 600.00
JSS Sustainable Bond - Emerging Markets Corporate IG -Y GBP dist hedged- LU1545798859			
Net assets	4 116 300.87	5 097 029.74	4 508 423.11
Net asset value per share	81.26	79.45	81.53
Shares Outstanding	50 655.93	64 153.93	55 297.72
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD acc- LU1201474126			
Net assets	1 317 062.88	2 393 686.60	3 770 007.00
Net asset value per share	121.59	116.30	113.64
Shares Outstanding	10 832.00	20 582.00	33 175.00
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD dist- LU1210450521			
Net assets	48 236 935.78	48 882 079.19	59 794 094.59
Net asset value per share	83.26	81.25	82.22
Shares Outstanding	579 353.06	601 625.59	727 245.13
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc- LU0950588334			
Net assets	397 059.31	785 417.61	864 552.64
Net asset value per share	259.91	257.71	266.18
Shares Outstanding	1 527.68	3 047.68	3 248.00
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist- LU1732170136			
Net assets	502 949.96	516 140.89	540 248.81
Net asset value per share	70.25	69.66	71.95
Shares Outstanding	7 159.43	7 409.43	7 508.67
JSS Sustainable Equity - Systematic Emerging Markets -I USD acc- LU1111702400			
Net assets	11 168 142.12	10 579 347.04	9 249 455.52
Net asset value per share	68.13	67.46	69.48
Shares Outstanding	163 924.00	156 824.00	133 124.00
JSS Sustainable Equity - Systematic Emerging Markets -M USD acc- LU1860229043			
Net assets	5 871 405.00	1 930 690.00	-
Net asset value per share	95.47	94.18	-
Shares Outstanding	61 500.00	20 500.00	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist- LU0068337053			
Net assets	24 623 257.48	26 729 237.39	29 420 041.67
Net asset value per share	246.37	244.91	254.22
Shares Outstanding	99 944.22	109 139.02	115 726.70

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Global Dividend -C EUR acc- LU0950588763			
Net assets	14 123 075.64	11 331 754.10	10 257 113.64
Net asset value per share	143.67	136.97	125.59
Shares Outstanding	98 302.19	82 731.65	81 671.42
JSS Sustainable Equity - Global Dividend -C EUR dist- LU1732170649			
Net assets	7 272 560.92	6 955 618.07	2 987 789.42
Net asset value per share	138.88	134.31	124.62
Shares Outstanding	52 365.79	51 787.79	23 975.20
JSS Sustainable Equity - Global Dividend -C GBP acc- LU1354468743			
Net assets	530 300.00	500 750.00	-
Net asset value per share	106.06	100.15	-
Shares Outstanding	5 000.00	5 000.00	-
JSS Sustainable Equity - Global Dividend -C H1 GBP dist- LU2592797984			
Net assets	1 089 300.00	1 032 200.00	-
Net asset value per share	108.93	103.22	-
Shares Outstanding	10 000.00	10 000.00	-
JSS Sustainable Equity - Global Dividend -C USD acc- LU1111702822			
Net assets	8 228 037.72	7 438 954.71	7 843 358.45
Net asset value per share	130.64	123.01	108.09
Shares Outstanding	62 982.53	60 474.39	72 563.22
JSS Sustainable Equity - Global Dividend -C USD dist- LU2076226567			
Net assets	1 949 958.84	1 626 481.43	779 416.07
Net asset value per share	117.95	112.66	100.16
Shares Outstanding	16 532.08	14 437.08	7 781.71
JSS Sustainable Equity - Global Dividend -E USD acc- LU2076227615			
Net assets	3 388 860.29	3 322 351.51	3 982 416.63
Net asset value per share	140.80	132.77	117.01
Shares Outstanding	24 068.61	25 023.36	34 034.84
JSS Sustainable Equity - Global Dividend -E USD dist- LU2076227532			
Net assets	2 188 717.85	2 087 532.00	5 217 464.88
Net asset value per share	138.22	131.83	116.18
Shares Outstanding	15 835.03	15 835.03	44 908.46
JSS Sustainable Equity - Global Dividend -I USD acc- LU1111703044			
Net assets	3 675 288.89	10 354 475.28	261 957.00
Net asset value per share	109.66	103.10	90.33
Shares Outstanding	33 515.31	100 431.38	2 900.00
JSS Sustainable Equity - Global Dividend -I10 EUR acc- LU2569393635			
Net assets	14 845 494.94	10 862 774.52	-
Net asset value per share	107.43	102.19	-
Shares Outstanding	138 187.61	106 299.78	-
JSS Sustainable Equity - Global Dividend -M USD acc- LU2076228340			
Net assets	34 710 278.40	33 415 657.50	23 256 074.40
Net asset value per share	111.08	104.05	90.48
Shares Outstanding	312 480.00	321 150.00	257 030.00
JSS Sustainable Equity - Global Dividend -P EUR acc- LU0533812276			
Net assets	19 518 929.99	20 896 891.19	14 691 789.48
Net asset value per share	309.36	295.67	272.47
Shares Outstanding	63 094.55	70 676.40	53 920.76

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Global Dividend -P EUR dist- LU0375216479			
Net assets	8 669 215.20	8 852 598.46	8 173 382.08
Net asset value per share	265.84	256.49	237.79
Shares Outstanding	32 610.65	34 514.40	34 372.27
JSS Sustainable Equity - Global Dividend -P USD acc- LU1096892549			
Net assets	30 678 711.65	31 136 233.76	36 253 295.32
Net asset value per share	341.73	322.57	284.85
Shares Outstanding	89 774.71	96 525.51	127 271.53
JSS Sustainable Equity - Global Dividend -P USD dist- LU1732170565			
Net assets	3 135 717.12	5 407 564.83	6 635 233.22
Net asset value per share	113.90	108.54	95.84
Shares Outstanding	27 530.44	49 820.94	69 232.40
JSS Sustainable Equity - Global Dividend -S EUR acc- LU1842717297			
Net assets	1 722 062.54	1 654 075.32	1 517 445.25
Net asset value per share	157.96	150.41	137.57
Shares Outstanding	10 901.89	10 997.11	11 030.35
JSS Sustainable Equity - Global Dividend -S EUR dist- LU1842717370			
Net assets	3 248 620.11	3 162 041.73	3 219 065.11
Net asset value per share	147.06	142.41	132.17
Shares Outstanding	22 090.44	22 203.79	24 355.49
JSS Sustainable Equity - Global Dividend -Y EUR dist- LU2076227706			
Net assets	1 800 943.50	1 319 220.00	-
Net asset value per share	108.95	104.70	-
Shares Outstanding	16 530.00	12 600.00	-
JSS Sustainable Equity - Global Dividend -Y USD acc- LU2076228001			
Net assets	73 032 185.93	87 644 244.74	65 590 956.03
Net asset value per share	151.22	142.10	124.36
Shares Outstanding	482 953.22	616 778.64	527 428.08
JSS Sustainable Equity - Global Dividend -Y USD dist- LU2076227961			
Net assets	83 527 808.55	83 662 273.75	31 608 484.93
Net asset value per share	172.50	165.10	146.88
Shares Outstanding	484 219.18	506 736.97	215 199.38
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR acc- LU0950589068			
Net assets	9 026 548.00	9 446 825.84	15 074 842.94
Net asset value per share	397.84	384.52	382.73
Shares Outstanding	22 688.89	24 567.84	39 387.67
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR dist- LU1732171027			
Net assets	931 637.38	1 042 694.82	884 446.54
Net asset value per share	92.11	89.02	88.61
Shares Outstanding	10 114.40	11 713.04	9 981.34
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR acc- LU2427701961			
Net assets	18 819 226.49	-	-
Net asset value per share	209.32	-	-
Shares Outstanding	89 906.49	-	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR dist- LU0058893917			
Net assets	33 718 743.99	36 575 711.74	40 712 522.64
Net asset value per share	374.71	363.07	363.20
Shares Outstanding	89 986.24	100 740.11	112 093.95

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -S EUR acc- LU1842716646			
Net assets	345 596.18	333 607.98	331 261.09
Net asset value per share	108.97	105.19	104.45
Shares Outstanding	3 171.48	3 171.48	3 171.48
JSS Twelve Sustainable Insurance Bond -C CHF acc hedged- LU1111708860			
Net assets	8 177 815.89	8 264 418.83	1 879 495.97
Net asset value per share	129.47	123.49	125.03
Shares Outstanding	63 163.79	66 923.79	15 032.36
JSS Twelve Sustainable Insurance Bond -C EUR acc- LU1111708787			
Net assets	5 196 663.67	5 316 336.27	5 671 515.74
Net asset value per share	115.24	108.56	108.35
Shares Outstanding	45 094.27	48 971.41	52 344.40
JSS Twelve Sustainable Insurance Bond -C GBP acc hedged- LU1111709082			
Net assets	446 871.60	463 753.56	863 235.48
Net asset value per share	89.95	84.12	82.86
Shares Outstanding	4 968.00	5 513.00	10 418.00
JSS Twelve Sustainable Insurance Bond -C USD acc hedged- LU1111708944			
Net assets	683 952.50	2 538 702.69	3 283 592.66
Net asset value per share	163.85	153.18	149.42
Shares Outstanding	4 174.26	16 573.33	21 975.59
JSS Twelve Sustainable Insurance Bond -I CHF acc hedged- LU1111709322			
Net assets	21 012 064.27	20 067 178.42	21 735 277.74
Net asset value per share	132.53	126.03	126.86
Shares Outstanding	158 545.72	159 225.41	171 332.79
JSS Twelve Sustainable Insurance Bond -I EUR acc- LU1111709249			
Net assets	35 128 142.91	34 037 550.93	25 262 906.06
Net asset value per share	118.41	111.21	110.37
Shares Outstanding	296 665.34	306 065.56	228 892.87
JSS Twelve Sustainable Insurance Bond -I USD acc hedged- LU1111709595			
Net assets	3 486 596.45	3 612 268.19	3 810 061.27
Net asset value per share	169.61	158.01	153.29
Shares Outstanding	20 556.55	22 861.01	24 855.25
JSS Twelve Sustainable Insurance Bond -I USD dist hedged- LU1244595754			
Net assets	4 572 304.26	4 447 746.10	4 472 125.81
Net asset value per share	103.15	100.34	100.89
Shares Outstanding	44 326.75	44 326.75	44 326.75
JSS Twelve Sustainable Insurance Bond -I10 CHF acc hedged- LU2075973177			
Net assets	31 180 587.00	29 640 548.49	25 804 122.26
Net asset value per share	105.08	99.89	100.51
Shares Outstanding	296 731.89	296 731.89	256 731.89
JSS Twelve Sustainable Insurance Bond -I10 EUR acc- LU2075973334			
Net assets	58 271 545.88	53 192 272.26	27 353 367.10
Net asset value per share	96.73	90.82	90.10
Shares Outstanding	602 414.41	585 688.97	303 588.98
JSS Twelve Sustainable Insurance Bond -I3 CHF acc hedged- LU2075972286			
Net assets	5 584 200.19	5 309 999.62	5 345 329.31
Net asset value per share	105.90	100.70	101.37
Shares Outstanding	52 730.88	52 730.88	52 730.88

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Twelve Sustainable Insurance Bond -I30 CHF acc hedged- LU1629314078			
Net assets	51 715 023.03	49 151 261.26	47 033 871.13
Net asset value per share	103.48	98.35	98.91
Shares Outstanding	499 758.63	499 758.63	475 521.90
JSS Twelve Sustainable Insurance Bond -I30 EUR acc- LU1629313856			
Net assets	129 175 962.96	109 826 126.27	80 758 247.98
Net asset value per share	106.50	99.97	99.12
Shares Outstanding	1 212 919.84	1 098 590.84	814 752.30
JSS Twelve Sustainable Insurance Bond -I30 EUR dist- LU1629313930			
Net assets	-	-	1 880 030.90
Net asset value per share	-	-	93.14
Shares Outstanding	-	-	20 185.00
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
Net asset value per share	-	-	95.46
Shares Outstanding	-	-	740.00
JSS Twelve Sustainable Insurance Bond -I30 USD dist hedged- LU1629314318			
Net assets	-	-	23 535 407.92
Net asset value per share	-	-	95.92
Shares Outstanding	-	-	245 364.97
JSS Twelve Sustainable Insurance Bond -IZ3 CHF acc hedged- LU2075975206			
Net assets	8 436 151.92	9 147 805.24	20 572 047.30
Net asset value per share	102.36	97.35	98.00
Shares Outstanding	82 416.49	93 968.21	209 918.85
JSS Twelve Sustainable Insurance Bond -IZ3 EUR acc- LU2075975461			
Net assets	2 336 964.58	4 627 935.45	4 290 790.04
Net asset value per share	105.95	99.51	98.77
Shares Outstanding	22 057.24	46 507.24	43 442.24
JSS Twelve Sustainable Insurance Bond -IZ3 EUR dist- LU2075975545			
Net assets	6 537 216.76	6 342 942.26	6 147 072.00
Net asset value per share	90.83	89.06	92.16
Shares Outstanding	71 972.00	71 221.00	66 700.00
JSS Twelve Sustainable Insurance Bond -IZ10 USD acc hedged- LU2075977087			
Net assets	7 279 755.00	6 780 340.00	6 572 195.00
Net asset value per share	109.47	101.96	98.83
Shares Outstanding	66 500.00	66 500.00	66 500.00
JSS Twelve Sustainable Insurance Bond -IZ10 CHF acc hedged- LU2075976600			
Net assets	8 395 994.18	7 981 878.41	7 533 910.81
Net asset value per share	103.40	98.30	98.87
Shares Outstanding	81 199.17	81 199.17	76 200.17
JSS Twelve Sustainable Insurance Bond -IZ10 GBP acc hedged- LU2075977327			
Net assets	1 241 574.00	1 157 328.00	1 132 932.00
Net asset value per share	108.91	101.52	99.38
Shares Outstanding	11 400.00	11 400.00	11 400.00

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Twelve Sustainable Insurance Bond -P CHF acc hedged- LU1111708431			
Net assets	10 939 806.14	12 546 093.04	15 111 631.19
Net asset value per share	127.64	121.80	123.42
Shares Outstanding	85 708.29	103 005.69	122 440.70
JSS Twelve Sustainable Insurance Bond -P EUR acc- LU1111708357			
Net assets	15 910 874.05	17 458 734.96	23 999 528.66
Net asset value per share	113.87	107.32	107.22
Shares Outstanding	139 728.41	162 679.23	223 834.44
JSS Twelve Sustainable Insurance Bond -P EUR dist- LU1210451099			
Net assets	4 431 707.85	4 060 187.94	4 869 069.36
Net asset value per share	90.53	88.48	91.44
Shares Outstanding	48 952.92	45 888.20	53 248.79
JSS Twelve Sustainable Insurance Bond -P USD acc hedged- LU1111708514			
Net assets	12 784 369.24	14 235 167.20	14 249 389.87
Net asset value per share	162.77	152.17	148.55
Shares Outstanding	78 542.54	93 547.79	95 923.19
JSS Twelve Sustainable Insurance Bond -P USD dist hedged- LU1244595242			
Net assets	13 519 628.18	15 069 474.36	17 748 891.44
Net asset value per share	108.75	105.40	105.99
Shares Outstanding	124 318.42	142 974.14	167 458.17
JSS Sustainable Equity - Global Thematic -C CHF acc- LU2076229074			
Net assets	5 847 975.05	6 602 333.96	6 500 660.32
Net asset value per share	100.94	104.29	99.20
Shares Outstanding	57 935.16	63 307.45	65 530.85
JSS Sustainable Equity - Global Thematic -C EUR acc- LU0950589498			
Net assets	29 447 126.55	37 579 051.62	41 146 227.18
Net asset value per share	293.64	288.99	268.05
Shares Outstanding	100 283.09	130 035.82	153 502.06
JSS Sustainable Equity - Global Thematic -C EUR dist- LU1732171373			
Net assets	4 945 447.99	8 934 947.19	13 196 756.33
Net asset value per share	160.65	158.10	146.65
Shares Outstanding	30 783.99	56 514.53	89 988.11
JSS Sustainable Equity - Global Thematic -C GBP acc- LU2076229405			
Net assets	694 380.54	676 784.41	-
Net asset value per share	104.18	101.54	-
Shares Outstanding	6 665.20	6 665.20	-
JSS Sustainable Equity - Global Thematic -C USD acc- LU1111703127			
Net assets	11 042 715.09	11 814 297.28	14 105 993.31
Net asset value per share	129.59	125.96	111.95
Shares Outstanding	85 212.71	93 794.04	126 002.62
JSS Sustainable Equity - Global Thematic -I EUR acc- LU0405184523			
Net assets	76 273 957.98	78 831 838.32	75 381 279.41
Net asset value per share	306.96	301.88	279.62
Shares Outstanding	248 481.75	261 136.34	269 584.72
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc- LU2067136072			
Net assets	68 772 608.66	86 729 555.78	206 959 685.84
Net asset value per share	187.03	178.77	134.97
Shares Outstanding	367 708.97	485 146.03	1 533 375.46

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Global Thematic -I USD acc- LU1111703390			
Net assets	40 681 798.14	37 421 287.46	46 413 446.65
Net asset value per share	130.37	126.62	112.40
Shares Outstanding	312 048.77	295 540.10	412 931.02
JSS Sustainable Equity - Global Thematic -I USD dist- LU1991390706			
Net assets	106 297.15	147 553.30	180 389.16
Net asset value per share	130.33	126.59	112.35
Shares Outstanding	815.60	1 165.60	1 605.60
JSS Sustainable Equity - Global Thematic -I10 CHF acc- LU2008796604			
Net assets	249 270.00	256 725.00	23 246 309.71
Net asset value per share	118.70	122.25	115.55
Shares Outstanding	2 100.00	2 100.00	201 179.66
JSS Sustainable Equity - Global Thematic -I10 EUR acc- LU2008796273			
Net assets	50 763 707.07	39 253 679.07	36 177 784.34
Net asset value per share	127.75	125.32	115.50
Shares Outstanding	397 367.57	313 227.57	313 227.57
JSS Sustainable Equity - Global Thematic -I10 USD acc- LU2008796430			
Net assets	1 097 069.87	1 667 026.72	3 934 467.85
Net asset value per share	95.78	92.80	81.95
Shares Outstanding	11 454.06	17 963.65	48 010.59
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	189 749 850.58	184 783 298.05	143 574 982.38
Net asset value per share	1 098.51	1 079.90	984.44
Shares Outstanding	172 733.84	171 111.49	145 844.32
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	11 740 556.44	17 025 299.20	13 174 107.50
Net asset value per share	101.39	99.20	90.95
Shares Outstanding	115 796.00	171 626.00	144 850.00
JSS Sustainable Equity - Global Thematic -P EUR acc- LU0480508919			
Net assets	149 286 800.46	151 450 740.05	155 559 343.40
Net asset value per share	278.70	274.97	256.33
Shares Outstanding	535 654.11	550 790.05	606 871.39
JSS Sustainable Equity - Global Thematic -P EUR dist- LU0229773345			
Net assets	319 407 916.03	323 866 107.08	314 026 993.39
Net asset value per share	278.41	274.68	256.06
Shares Outstanding	1 147 257.34	1 179 066.94	1 226 380.51
JSS Sustainable Equity - Global Thematic -P SGD acc- LU2361429579			
Net assets	1 867 972.93	1 344 190.00	1 452 600.00
Net asset value per share	79.09	79.07	72.63
Shares Outstanding	23 618.32	17 000.00	20 000.00

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Global Thematic -P USD acc- LU1111703473			
Net assets	91 351 476.32	97 689 186.62	115 217 183.25
Net asset value per share	133.21	129.81	115.95
Shares Outstanding	685 770.41	752 555.17	993 679.89
JSS Sustainable Equity - Global Thematic -P USD dist- LU1732171290			
Net assets	4 325 840.33	5 265 302.87	15 492 629.94
Net asset value per share	126.80	123.57	110.38
Shares Outstanding	34 115.46	42 609.88	140 357.22
JSS Sustainable Equity - Global Thematic -S EUR dist- LU2076230833			
Net assets	1 074 685.60	1 780 219.60	1 376 465.22
Net asset value per share	131.08	128.68	118.76
Shares Outstanding	8 198.70	13 834.47	11 590.31
JSS Sustainable Equity - Global Thematic -Y EUR acc- LU1205684001			
Net assets	6 989 474.91	8 766 561.99	635 334.67
Net asset value per share	178.48	175.08	161.37
Shares Outstanding	39 161.11	50 071.75	3 937.13
JSS Sustainable Equity - Global Thematic -Y USD dist- LU2161043588			
Net assets	51 929 594.83	60 862 449.78	54 982 275.91
Net asset value per share	95.84	92.86	81.99
Shares Outstanding	541 836.34	655 421.60	670 597.34
JSS Sustainable Bond - Global Short-term -C CHF acc hedged- LU1073945245			
Net assets	412 836.64	406 936.40	409 143.36
Net asset value per share	91.66	90.35	90.84
Shares Outstanding	4 504.00	4 504.00	4 504.00
JSS Sustainable Bond - Global Short-term -C EUR acc hedged- LU1073945328			
Net assets	4 923 495.93	5 215 904.53	4 420 221.91
Net asset value per share	97.22	94.78	94.37
Shares Outstanding	50 642.83	55 031.70	46 839.27
JSS Sustainable Bond - Global Short-term -C EUR dist hedged- LU1244596133			
Net assets	157 483.65	156 446.65	5 200 546.62
Net asset value per share	89.60	89.01	90.70
Shares Outstanding	1 757.63	1 757.63	57 337.89
JSS Sustainable Bond - Global Short-term -C USD acc- LU1073945161			
Net assets	10 394 385.54	10 133 539.89	14 007 597.68
Net asset value per share	117.63	113.52	109.87
Shares Outstanding	88 365.09	89 266.56	127 492.47
JSS Sustainable Bond - Global Short-term -C USD dist- LU1210452063			
Net assets	131 779 573.63	130 531 946.81	152 566 731.57
Net asset value per share	93.98	92.35	91.72
Shares Outstanding	1 402 208.70	1 413 448.26	1 663 396.55
JSS Sustainable Bond - Global Short-term -I USD acc- LU1073945591			
Net assets	3 140 764.17	3 331 349.07	3 269 469.83
Net asset value per share	119.60	115.34	111.48
Shares Outstanding	26 260.57	28 882.86	29 327.86
JSS Sustainable Bond - Global Short-term -P CHF acc hedged- LU1073944941			
Net assets	4 510 788.09	4 869 108.30	6 977 831.36
Net asset value per share	79.55	78.45	79.01
Shares Outstanding	56 703.81	62 066.39	88 315.80

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Bond - Global Short-term -P EUR acc hedged- LU1073945088			
Net assets	40 071 127.95	40 757 053.09	16 285 499.58
Net asset value per share	75.79	73.91	73.69
Shares Outstanding	528 712.60	551 441.66	221 000.13
JSS Sustainable Bond - Global Short-term -P USD acc- LU1073944867			
Net assets	43 665 364.64	48 117 327.13	61 011 057.45
Net asset value per share	116.43	112.42	108.91
Shares Outstanding	375 035.34	428 013.94	560 197.02
JSS Sustainable Bond - Global Short-term -P USD dist- LU1210451842			
Net assets	6 906 935.82	9 543 890.72	11 847 167.18
Net asset value per share	94.45	92.80	92.18
Shares Outstanding	73 127.96	102 843.65	128 522.10
JSS Sustainable Bond - Global Short-term -Y CHF acc hedged- LU1201473581			
Net assets	93 829.90	92 349.45	185 048.40
Net asset value per share	91.90	90.45	90.71
Shares Outstanding	1 021.00	1 021.00	2 040.00
JSS Sustainable Bond - Global Short-term -Y EUR acc hedged- LU1201473664			
Net assets	1 281 781.29	1 998 370.75	2 640 883.41
Net asset value per share	93.78	91.30	90.64
Shares Outstanding	13 667.96	21 887.96	29 135.96
JSS Sustainable Bond - Global Short-term -Y USD dist- LU1210452659			
Net assets	1 046 197.23	1 028 096.55	1 480 202.41
Net asset value per share	94.79	93.15	92.53
Shares Outstanding	11 037.00	11 037.00	15 997.00
JSS Sustainable Bond CHF -C CHF acc- LU0950591809			
Net assets	4 026 181.27	3 152 398.28	2 171 724.38
Net asset value per share	150.89	146.25	145.94
Shares Outstanding	26 682.89	21 554.86	14 880.94
JSS Sustainable Bond CHF -I CHF acc- LU2668234284			
Net assets	3 810 956.77	-	-
Net asset value per share	101.77	-	-
Shares Outstanding	37 446.76	-	-
JSS Sustainable Bond CHF -M CHF acc- LU0950591981			
Net assets	2 093 201.89	2 024 938.24	1 267 904.88
Net asset value per share	96.59	93.44	92.88
Shares Outstanding	21 671.00	21 671.00	13 651.00
JSS Sustainable Bond CHF -P CHF dist- LU0121751324			
Net assets	10 851 539.56	15 539 561.03	16 860 241.49
Net asset value per share	145.12	140.83	140.89
Shares Outstanding	74 776.32	110 342.69	119 669.54
JSS Sustainable Bond - Euro Broad -C CHF acc hedged- LU2076224786			
Net assets	979 043.14	944 851.78	432 101.80
Net asset value per share	85.33	82.35	87.47
Shares Outstanding	11 473.61	11 473.61	4 940.00
JSS Sustainable Bond - Euro Broad -C EUR acc- LU0950592104			
Net assets	2 967 606.68	3 495 549.41	2 762 118.29
Net asset value per share	114.95	109.62	114.92
Shares Outstanding	25 816.50	31 887.88	24 035.14

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Bond - Euro Broad -C EUR dist- LU1732171969			
Net assets	3 718 196.67	3 661 337.73	2 344 792.31
Net asset value per share	88.70	84.59	88.68
Shares Outstanding	41 918.79	43 283.34	26 441.05
JSS Sustainable Bond - Euro Broad -I EUR acc- LU2076225163			
Net assets	20 360 592.69	20 795 317.10	19 384 192.41
Net asset value per share	91.47	87.13	91.10
Shares Outstanding	222 593.12	238 670.00	212 779.28
JSS Sustainable Bond - Euro Broad -P CHF dist hedged- LU2076224273			
Net assets	19 186 587.00	18 823 971.48	20 182 667.01
Net asset value per share	83.40	80.58	85.83
Shares Outstanding	230 055.00	233 606.00	235 147.00
JSS Sustainable Bond - Euro Broad -P EUR acc- LU2076223622			
Net assets	9 050 804.61	9 094 426.46	-
Net asset value per share	119.33	113.94	-
Shares Outstanding	75 846.85	79 817.68	-
JSS Sustainable Bond - Euro Broad -P EUR dist- LU0158938935			
Net assets	48 168 060.39	48 311 487.70	58 865 225.30
Net asset value per share	108.98	104.06	109.37
Shares Outstanding	441 989.91	464 265.69	538 220.95
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged- LU2076226054			
Net assets	192 984.00	186 142.00	12 413 559.63
Net asset value per share	87.72	84.61	89.86
Shares Outstanding	2 200.00	2 200.00	138 143.33
JSS Sustainable Bond - Euro Broad -Y EUR acc- LU1752454568			
Net assets	56 703 512.05	9 808 052.40	7 699 267.42
Net asset value per share	97.51	92.95	97.35
Shares Outstanding	581 514.84	105 519.66	79 088.52
JSS Sustainable Bond - Euro Broad -Y EUR dist- LU1752454485			
Net assets	2 596 500.00	2 474 700.00	2 661 120.00
Net asset value per share	86.55	82.49	86.40
Shares Outstanding	30 000.00	30 000.00	30 800.00
JSS Sustainable Bond - EUR Corporates -C EUR acc- LU0950591718			
Net assets	5 015 873.26	4 996 408.32	3 664 968.51
Net asset value per share	101.96	96.77	97.74
Shares Outstanding	49 194.52	51 631.79	37 497.12
JSS Sustainable Bond - EUR Corporates -C EUR dist- LU1732172009			
Net assets	664 567.87	640 385.58	505 702.00
Net asset value per share	89.59	86.33	87.19
Shares Outstanding	7 417.88	7 417.88	5 800.00
JSS Sustainable Bond - EUR Corporates -I EUR acc- LU0734492860			
Net assets	5 643 321.82	4 767 280.80	6 555 255.98
Net asset value per share	179.66	170.40	171.86
Shares Outstanding	31 411.12	27 977.00	38 143.00
JSS Sustainable Bond - EUR Corporates -M EUR acc- LU0776582891			
Net assets	3 748 369.00	3 549 867.20	5 410 762.50
Net asset value per share	187.70	177.76	178.75
Shares Outstanding	19 970.00	19 970.00	30 270.00

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Bond - EUR Corporates -P EUR dist- LU0045164786			
Net assets	28 504 235.38	29 477 289.70	30 806 612.11
Net asset value per share	148.73	143.14	144.93
Shares Outstanding	191 650.88	205 933.28	212 562.01
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged- LU2312587103			
Net assets	14 113 286.95	14 767 005.76	16 456 811.98
Net asset value per share	85.82	83.77	85.71
Shares Outstanding	164 452.19	176 280.36	192 005.74
JSS Sustainable Bond - EUR Corporates -Y EUR acc- LU1205683706			
Net assets	47 299 140.40	28 402 416.03	29 956 638.77
Net asset value per share	98.48	93.40	94.19
Shares Outstanding	480 291.84	304 094.39	318 044.79
JSS Sustainable Equity - Europe -C EUR acc- LU0950592369			
Net assets	756 210.28	735 765.67	637 162.68
Net asset value per share	126.26	122.56	106.49
Shares Outstanding	5 989.31	6 003.31	5 983.31
JSS Sustainable Equity - Europe -I EUR acc- LU1111704018			
Net assets	441 596.88	-	-
Net asset value per share	101.42	-	-
Shares Outstanding	4 354.14	-	-
JSS Sustainable Equity - Europe -P EUR acc- LU0484532444			
Net assets	11 079 395.98	11 310 237.44	10 047 685.70
Net asset value per share	124.54	121.10	105.59
Shares Outstanding	88 962.55	93 395.85	95 157.55
JSS Sustainable Equity - Europe -P EUR dist- LU0058891119			
Net assets	20 666 996.35	21 063 657.74	19 866 715.55
Net asset value per share	116.05	112.84	99.89
Shares Outstanding	178 087.00	186 668.36	198 885.93
JSS Sustainable Equity - Europe -P USD acc- LU1096900078			
Net assets	2 573 834.67	2 508 661.32	2 483 352.94
Net asset value per share	130.75	125.57	104.91
Shares Outstanding	19 685.16	19 978.19	23 671.27
JSS Sustainable Equity - Europe -Y EUR acc- LU1205683888			
Net assets	2 552 487.08	2 315 855.97	3 022 775.76
Net asset value per share	128.92	124.77	107.76
Shares Outstanding	19 799.00	18 561.00	28 051.00
JSS Sustainable Equity - Global Climate 2035 -C CHF acc- LU2273127774			
Net assets	329 474.71	432 109.04	384 486.87
Net asset value per share	92.11	92.46	83.46
Shares Outstanding	3 576.97	4 673.47	4 606.84
JSS Sustainable Equity - Global Climate 2035 -C EUR acc- LU0950592443			
Net assets	1 931 100.98	1 753 613.84	2 123 919.64
Net asset value per share	243.43	232.76	204.90
Shares Outstanding	7 932.88	7 534.00	10 365.64
JSS Sustainable Equity - Global Climate 2035 -C USD acc- LU1111704364			
Net assets	2 916 121.65	2 702 502.39	3 097 151.02
Net asset value per share	105.92	100.02	84.38
Shares Outstanding	27 531.36	27 019.62	36 704.80

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Global Climate 2035 -I EUR acc- LU1111704521			
Net assets	4 430 400.00	5 076 960.00	-
Net asset value per share	110.76	105.77	-
Shares Outstanding	40 000.00	48 000.00	-
JSS Sustainable Equity - Global Climate 2035 -M CHF acc- LU2499280894			
Net assets	5 331 966.38	5 324 217.93	-
Net asset value per share	103.22	103.07	-
Shares Outstanding	51 656.33	51 656.33	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc- LU0749004452			
Net assets	10 233 529.08	353 029.61	596 242.60
Net asset value per share	268.00	254.93	222.08
Shares Outstanding	38 184.81	1 384.81	2 684.81
JSS Sustainable Equity - Global Climate 2035 -P EUR dist- LU0097427784			
Net assets	65 007 877.89	63 920 231.29	58 991 654.58
Net asset value per share	229.19	219.69	194.37
Shares Outstanding	283 641.86	290 956.49	303 501.85
JSS Sustainable Equity - Global Climate 2035 -P USD acc- LU1111704448			
Net assets	9 280 345.96	9 239 321.41	8 676 821.42
Net asset value per share	168.96	159.95	135.61
Shares Outstanding	54 926.29	57 763.81	63 983.64
JSS Sustainable Equity - Real Estate Global -C EUR acc- LU0950592872			
Net assets	2 353 654.72	2 190 240.76	2 489 115.99
Net asset value per share	158.15	141.97	166.84
Shares Outstanding	14 882.42	15 427.49	14 919.18
JSS Sustainable Equity - Real Estate Global -C EUR dist- LU1991392827			
Net assets	63 115.36	57 618.24	67 710.08
Net asset value per share	83.93	76.62	90.04
Shares Outstanding	752.00	752.00	752.00
JSS Sustainable Equity - Real Estate Global -I EUR acc- LU0950592955			
Net assets	12 837 428.95	13 026 733.93	9 169 543.75
Net asset value per share	91.52	82.10	96.35
Shares Outstanding	140 269.11	158 669.11	95 169.11
JSS Sustainable Equity - Real Estate Global -P EUR acc- LU0288928376			
Net assets	14 574 317.87	13 497 169.66	16 112 652.61
Net asset value per share	150.16	135.14	159.60
Shares Outstanding	97 058.59	99 875.46	100 956.47
JSS Sustainable Equity - Real Estate Global -P EUR dist- LU1991392074			
Net assets	1 403 101.04	1 281 009.12	1 730 605.40
Net asset value per share	88.00	80.09	94.59
Shares Outstanding	15 944.33	15 994.62	18 295.86
JSS Sustainable Equity - Real Estate Global -P USD acc- LU1111705098			
Net assets	304 808.45	298 889.69	344 945.97
Net asset value per share	87.39	77.67	87.90
Shares Outstanding	3 487.91	3 848.20	3 924.30
JSS Sustainable Equity - USA -C USD acc- LU0950593094			
Net assets	7 668 773.59	7 131 409.63	19 671 050.72
Net asset value per share	376.60	348.32	296.42
Shares Outstanding	20 363.18	20 473.73	66 362.09

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - USA -I USD acc- LU1111705254			
Net assets	-	-	6 730 755.00
Net asset value per share	-	-	154.73
Shares Outstanding	-	-	43 500.00
JSS Sustainable Equity - USA -I USD dist- LU2076232961			
Net assets	5 166 659.70	2 659 595.89	1 501 544.35
Net asset value per share	197.58	182.43	154.74
Shares Outstanding	26 149.71	14 578.72	9 703.66
JSS Sustainable Equity - USA -I10 USD acc- LU2427700138			
Net assets	65 596 580.48	34 245 334.88	32 247 671.96
Net asset value per share	108.43	100.06	84.79
Shares Outstanding	604 967.08	342 248.00	380 324.00
JSS Sustainable Equity - USA -P USD acc- LU0526864581			
Net assets	45 519 076.07	43 731 238.06	44 062 371.59
Net asset value per share	363.54	336.91	287.88
Shares Outstanding	125 210.64	129 800.95	153 058.12
JSS Sustainable Equity - USA -P USD dist- LU2076232706			
Net assets	3 848 629.24	4 198 048.30	5 803 852.37
Net asset value per share	192.37	178.28	152.34
Shares Outstanding	20 006.39	23 547.50	38 098.02
JSS Sustainable Equity - USA -Y USD acc- LU1629314664			
Net assets	113 884 992.53	89 059 560.07	62 056 757.37
Net asset value per share	180.47	166.41	140.78
Shares Outstanding	631 046.67	535 181.54	440 806.63
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc- LU0950593177			
Net assets	5 838 880.80	5 557 872.43	4 760 344.25
Net asset value per share	128.52	123.74	126.30
Shares Outstanding	45 431.69	44 915.73	37 690.77
JSS Sustainable Multi Asset - Global Opportunities -I EUR acc- LU1842720168			
Net assets	17 742 371.90	16 031 565.35	-
Net asset value per share	104.17	100.11	-
Shares Outstanding	170 321.32	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
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist- LU2273130562			
Net assets	899 909.06	904 990.30	1 919 138.55
Net asset value per share	85.01	85.49	90.16
Shares Outstanding	10 585.92	10 585.92	21 285.92
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc- LU1842720325			
Net assets	951 687.00	904 266.00	892 287.00
Net asset value per share	96.13	91.34	90.13
Shares Outstanding	9 900.00	9 900.00	9 900.00
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc- LU1111702079			
Net assets	1 441 455.96	1 519 017.85	1 786 704.63
Net asset value per share	207.04	206.30	215.64
Shares Outstanding	6 962.21	7 363.15	8 285.59

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Multi Asset - Global Opportunities - P EUR acc- LU1111705338			
Net assets	272 321.53	737 787.96	818 957.17
Net asset value per share	89.93	86.77	88.99
Shares Outstanding	3 028.15	8 502.80	9 202.80
JSS Sustainable Multi Asset - Global Opportunities - P EUR dist- LU0058892943			
Net assets	171 527 677.82	170 073 743.44	184 871 748.82
Net asset value per share	219.90	213.34	220.76
Shares Outstanding	780 025.82	797 195.76	837 433.18
JSS Sustainable Multi Asset - Global Opportunities - P USD H2 acc- LU1842719665			
Net assets	356 904.24	340 554.68	338 795.08
Net asset value per share	97.36	92.90	92.42
Shares Outstanding	3 665.82	3 665.82	3 665.82
JSS Sustainable Multi Asset - Global Opportunities - C CHF H2 acc- LU1111702152			
Net assets	6 103 369.39	-	-
Net asset value per share	403.46	-	-
Shares Outstanding	15 127.57	-	-
JSS Sustainable Multi Asset - Global Opportunities - C CHF H2 dist- LU2273130307			
Net assets	3 692 424.29	-	-
Net asset value per share	95.99	-	-
Shares Outstanding	38 466.76	-	-
JSS Sustainable Multi Asset - Global Opportunities - C USD H2 dist- LU2273130489			
Net assets	9 896 320.00	-	-
Net asset value per share	105.28	-	-
Shares Outstanding	94 000.00	-	-
JSS Sustainable Multi Asset - Global Opportunities - P CHF H2 dist- LU2273130133			
Net assets	96 565 901.33	-	-
Net asset value per share	419.08	-	-
Shares Outstanding	230 423.55	-	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc- LU1111702236			
Net assets	6 897 198.59	6 167 458.39	5 832 463.75
Net asset value per share	156.30	156.71	134.63
Shares Outstanding	44 127.95	39 355.87	43 322.17
JSS Sustainable Equity - Green Planet -C EUR acc- LU0950593250			
Net assets	22 125 988.33	23 712 542.37	23 624 828.52
Net asset value per share	304.84	301.66	258.36
Shares Outstanding	72 582.30	78 606.85	91 441.51
JSS Sustainable Equity - Green Planet -C EUR dist- LU1732172694			
Net assets	2 751 418.87	3 159 329.37	2 789 661.05
Net asset value per share	134.30	132.90	113.82
Shares Outstanding	20 487.11	23 772.23	24 509.41
JSS Sustainable Equity - Green Planet -C USD acc- LU1111705684			
Net assets	2 633 153.60	2 653 266.42	3 101 270.50
Net asset value per share	102.08	99.77	81.88
Shares Outstanding	25 795.00	26 593.83	37 875.80
JSS Sustainable Equity - Green Planet -C USD dist- LU1732172777			
Net assets	1 445 284.08	1 412 462.44	1 655 188.00
Net asset value per share	102.16	99.84	81.94
Shares Outstanding	14 147.26	14 147.26	20 200.00

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Green Planet -I CHF acc- LU1965939850			
Net assets	1 585 277.36	1 633 964.70	2 712 600.41
Net asset value per share	110.60	114.56	100.02
Shares Outstanding	14 333.43	14 262.96	27 120.58
JSS Sustainable Equity - Green Planet -I EUR acc- LU0333595519			
Net assets	11 892 918.70	12 754 794.40	5 313 032.96
Net asset value per share	311.49	307.34	261.68
Shares Outstanding	38 180.74	41 500.60	20 303.55
JSS Sustainable Equity - Green Planet -I EUR dist- LU1732172850			
Net assets	1 580 180.57	1 404 165.29	1 069 955.60
Net asset value per share	138.90	137.04	116.68
Shares Outstanding	11 376.39	10 246.39	9 170.00
JSS Sustainable Equity - Green Planet -I10 EUR acc- LU2427703074			
Net assets	65 173 860.91	33 186 009.78	-
Net asset value per share	107.14	105.66	-
Shares Outstanding	608 305.59	314 083.00	-
JSS Sustainable Equity - Green Planet -P CHF H1 acc - LU1111702319			
Net assets	12 154 480.00	11 810 865.77	10 020 107.68
Net asset value per share	150.80	151.50	130.65
Shares Outstanding	80 600.00	77 959.51	76 694.28
JSS Sustainable Equity - Green Planet -P EUR acc- LU0707700596			
Net assets	34 931 630.60	35 820 077.13	35 663 124.35
Net asset value per share	277.47	275.13	236.58
Shares Outstanding	125 893.36	130 193.28	150 744.46
JSS Sustainable Equity - Green Planet -P EUR dist- LU0333595436			
Net assets	136 070 316.86	139 937 199.12	123 338 485.32
Net asset value per share	277.47	275.12	236.57
Shares Outstanding	490 396.50	508 640.59	521 361.48
JSS Sustainable Equity - Green Planet -P GBP dist- LU1545800341			
Net assets	799 421.16	791 670.68	1 148 334.81
Net asset value per share	109.95	107.96	93.13
Shares Outstanding	7 270.77	7 333.00	12 330.45
JSS Sustainable Equity - Green Planet -P USD H1 acc- LU1120832198			
Net assets	14 905 830.17	16 041 836.75	18 671 428.20
Net asset value per share	192.28	188.62	155.07
Shares Outstanding	77 521.48	85 048.44	120 406.45
JSS Sustainable Equity - Green Planet -P USD dist- LU0950593417			
Net assets	19 587 993.50	20 877 001.25	18 716 186.07
Net asset value per share	305.15	298.84	246.23
Shares Outstanding	64 191.36	69 860.13	76 010.99
JSS Sustainable Equity - Green Planet -S EUR dist- LU1842716729			
Net assets	2 052 038.24	2 847 613.90	2 511 739.92
Net asset value per share	153.41	151.54	129.33
Shares Outstanding	13 376.17	18 791.17	19 421.17
JSS Sustainable Equity - Green Planet -Y EUR acc- LU1205684183			
Net assets	49 285 866.93	45 080 731.49	36 103 983.78
Net asset value per share	205.32	202.42	172.07
Shares Outstanding	240 044.16	222 708.88	209 821.49

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Bond - USD High Yield -C EUR acc hedged- LU1184841341			
Net assets	2 628 941.00	2 576 987.77	2 511 983.10
Net asset value per share	119.36	112.31	108.36
Shares Outstanding	22 025.31	22 945.31	23 181.83
JSS Bond - USD High Yield -C USD acc- LU1184840962			
Net assets	7 620 367.54	7 510 974.83	7 446 916.19
Net asset value per share	139.52	130.10	121.77
Shares Outstanding	54 618.46	57 732.32	61 155.59
JSS Bond - USD High Yield -C USD dist- LU1210450109			
Net assets	9 657 302.97	9 131 830.92	8 329 069.64
Net asset value per share	98.41	94.29	92.55
Shares Outstanding	98 133.35	96 848.35	89 995.35
JSS Bond - USD High Yield -I CHF acc hedged- LU1184841937			
Net assets	-	-	31 310.93
Net asset value per share	-	-	101.99
Shares Outstanding	-	-	307.00
JSS Bond - USD High Yield -I USD acc- LU1184841770			
Net assets	2 680 356.25	13 120 039.31	12 510 893.72
Net asset value per share	142.55	132.77	123.97
Shares Outstanding	18 802.92	98 817.80	100 918.72
JSS Bond - USD High Yield -I USD dist- LU1210450018			
Net assets	741 022.77	843 411.74	6 022 295.46
Net asset value per share	98.54	94.41	92.69
Shares Outstanding	7 520.02	8 933.50	64 972.44
JSS Bond - USD High Yield -P CHF acc hedged- LU1184840293			
Net assets	919 905.74	866 199.31	1 434 288.04
Net asset value per share	110.89	105.69	103.29
Shares Outstanding	8 295.66	8 195.66	13 886.03
JSS Bond - USD High Yield -P CHF dist hedged- LU1184840459			
Net assets	672 595.35	658 614.16	521 028.22
Net asset value per share	80.82	79.14	81.13
Shares Outstanding	8 322.14	8 322.14	6 422.14
JSS Bond - USD High Yield -P EUR acc hedged- LU1184840533			
Net assets	4 609 265.21	4 435 787.55	6 263 660.91
Net asset value per share	116.64	110.05	106.42
Shares Outstanding	39 517.02	40 307.02	58 857.93
JSS Bond - USD High Yield -P EUR dist hedged- LU1184840707			
Net assets	2 421 772.47	2 472 941.25	2 475 807.33
Net asset value per share	83.85	81.25	82.38
Shares Outstanding	28 882.20	30 436.20	30 053.50
JSS Bond - USD High Yield -P USD acc- LU1184840020			
Net assets	84 016 063.97	84 364 820.97	100 186 756.41
Net asset value per share	135.94	126.96	119.19
Shares Outstanding	618 037.84	664 499.22	840 563.44
JSS Bond - USD High Yield -P USD dist- LU1210449945			
Net assets	60 186 258.17	60 445 051.74	65 311 068.93
Net asset value per share	96.61	90.23	92.42
Shares Outstanding	622 981.66	669 899.72	706 676.79

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Bond - Total Return Global -C CHF acc hedged- LU1332517405			
Net assets	3 377 214.54	3 555 104.20	3 750 624.28
Net asset value per share	87.31	85.39	86.34
Shares Outstanding	38 680.73	41 633.73	43 440.17
JSS Sustainable Bond - Total Return Global -C EUR acc hedged- LU1332517660			
Net assets	7 229 193.52	10 639 579.77	9 225 457.32
Net asset value per share	92.16	89.18	89.12
Shares Outstanding	78 441.77	119 304.55	103 517.25
JSS Sustainable Bond - Total Return Global -C USD acc- LU1332517231			
Net assets	17 667 971.21	18 387 052.85	16 504 770.46
Net asset value per share	109.08	104.37	101.24
Shares Outstanding	161 972.60	176 171.82	163 026.18
JSS Sustainable Bond - Total Return Global -C USD dist- LU1332517314			
Net assets	1 614 285.41	1 580 747.94	1 589 095.46
Net asset value per share	94.03	89.98	92.08
Shares Outstanding	17 167.77	17 567.77	17 257.77
JSS Sustainable Bond - Total Return Global -I CHF acc hedged- LU1332518122			
Net assets	26 050 230.61	24 825 311.19	26 213 775.16
Net asset value per share	95.47	93.26	94.06
Shares Outstanding	272 863.00	266 194.63	278 692.06
JSS Sustainable Bond - Total Return Global -I EUR acc hedged- LU1332518478			
Net assets	9 952 071.93	9 619 047.89	6 615 115.18
Net asset value per share	96.33	93.07	92.86
Shares Outstanding	103 312.28	103 352.83	71 237.51
JSS Sustainable Bond - Total Return Global -I EUR dist hedged- LU1332518551			
Net assets	2 560 858.50	2 377 930.00	2 300 987.99
Net asset value per share	83.01	80.20	84.49
Shares Outstanding	30 850.00	29 650.00	27 233.85
JSS Sustainable Bond - Total Return Global -I USD acc- LU1332517827			
Net assets	16 267 492.12	16 388 528.09	15 478 048.47
Net asset value per share	118.96	113.72	110.10
Shares Outstanding	136 747.58	144 112.98	140 581.73
JSS Sustainable Bond - Total Return Global -I USD dist- LU1332518049			
Net assets	16 231 910.63	15 517 126.55	15 819 075.91
Net asset value per share	95.15	90.96	92.73
Shares Outstanding	170 592.86	170 592.86	170 592.86
JSS Sustainable Bond - Total Return Global -M CHF acc hedged- LU1332518635			
Net assets	31 129 903.02	30 668 366.70	37 839 819.31
Net asset value per share	98.99	96.54	97.00
Shares Outstanding	314 475.23	317 675.23	390 101.23
JSS Sustainable Bond - Total Return Global -P CHF acc hedged- LU1332516852			
Net assets	14 950 858.77	13 795 639.77	12 696 088.30
Net asset value per share	91.88	90.04	91.18
Shares Outstanding	162 721.58	153 216.79	139 242.03
JSS Sustainable Bond - Total Return Global -P EUR acc hedged- LU1332517074			
Net assets	18 041 128.39	19 028 909.12	16 052 013.49
Net asset value per share	95.81	92.80	93.04
Shares Outstanding	188 301.10	205 052.90	172 528.09

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Bond - Total Return Global -P EUR dist hedged- LU1332517157			
Net assets	4 436 114.60	4 423 604.63	3 730 320.31
Net asset value per share	81.52	80.55	82.18
Shares Outstanding	54 417.50	54 917.50	45 392.07
JSS Sustainable Bond - Total Return Global -P USD acc- LU1332516696			
Net assets	54 315 221.98	57 096 383.58	78 791 267.17
Net asset value per share	113.97	109.25	106.34
Shares Outstanding	476 574.73	522 621.36	740 937.25
JSS Sustainable Bond - Total Return Global -P USD dist- LU1332516779			
Net assets	15 404 655.83	17 158 955.32	17 255 196.29
Net asset value per share	101.72	99.41	98.22
Shares Outstanding	151 441.76	172 607.94	175 679.05
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged- LU1405747244			
Net assets	17 234 514.92	27 761 023.14	20 714 199.66
Net asset value per share	90.61	88.45	89.10
Shares Outstanding	190 205.44	313 861.20	232 482.60
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged- LU1405747327			
Net assets	35 114 961.00	51 530 245.89	36 066 882.05
Net asset value per share	94.54	91.30	90.92
Shares Outstanding	371 429.67	564 405.76	396 688.10
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged- LU1405749539			
Net assets	3 591 536.08	6 267 324.42	4 857 638.18
Net asset value per share	87.56	84.93	86.54
Shares Outstanding	41 018.00	73 794.00	56 131.71
JSS Sustainable Bond - Total Return Global -Y USD acc- LU1405747087			
Net assets	14 623 956.14	16 877 619.72	16 322 190.55
Net asset value per share	109.41	104.53	101.09
Shares Outstanding	133 661.97	161 461.97	161 461.97
JSS Sustainable Bond - Total Return Global -Y USD dist- LU1405747160			
Net assets	57 696 998.85	60 956 804.28	52 775 696.71
Net asset value per share	95.31	92.33	92.39
Shares Outstanding	605 361.44	660 205.83	571 227.37
JSS Sustainable Equity - Next-Gen Consumer -C EUR acc- LU1752455532			
Net assets	2 431 627.21	2 288 119.51	2 474 888.44
Net asset value per share	136.54	133.31	111.13
Shares Outstanding	17 808.90	17 163.90	22 270.21
JSS Sustainable Equity - Next-Gen Consumer -C EUR dist- LU1752455615			
Net assets	294 140.50	823 395.60	686 370.30
Net asset value per share	122.05	119.16	99.33
Shares Outstanding	2 410.00	6 910.00	6 910.00
JSS Sustainable Equity - Next-Gen Consumer -C USD acc- LU1752455375			
Net assets	1 741 034.38	1 629 861.42	1 532 898.08
Net asset value per share	129.23	124.61	99.54
Shares Outstanding	13 472.37	13 079.70	15 399.82
JSS Sustainable Equity - Next-Gen Consumer -E EUR acc- LU2161045799			
Net assets	523 530.63	511 618.77	427 326.47
Net asset value per share	115.15	112.53	93.99
Shares Outstanding	4 546.51	4 546.51	4 546.51

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Next-Gen Consumer -E EUR dist- LU2161045872			
Net assets	549 047.40	536 554.70	317 856.00
Net asset value per share	121.74	118.97	99.33
Shares Outstanding	4 510.00	4 510.00	3 200.00
JSS Sustainable Equity - Next-Gen Consumer -I USD acc- LU1752455888			
Net assets	915 657.24	1 036 614.67	-
Net asset value per share	138.34	133.23	-
Shares Outstanding	6 618.89	7 780.64	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR acc- LU1752454998			
Net assets	1 664 091.77	1 895 885.98	1 792 082.41
Net asset value per share	132.08	129.33	108.46
Shares Outstanding	12 599.12	14 659.29	16 522.98
JSS Sustainable Equity - Next-Gen Consumer -P EUR dist- LU1752455292			
Net assets	1 289 539.56	1 393 807.45	1 607 466.85
Net asset value per share	132.05	129.30	108.44
Shares Outstanding	9 765.54	10 779.64	14 823.56
JSS Sustainable Equity - Next-Gen Consumer -P USD acc- LU1752454642			
Net assets	4 215 694.30	4 444 342.14	4 914 166.14
Net asset value per share	124.96	120.85	97.12
Shares Outstanding	33 736.35	36 775.69	50 598.91
JSS Sustainable Equity - Next-Gen Consumer -P USD dist- LU1752454725			
Net assets	1 000 099.87	1 570 193.17	1 261 871.42
Net asset value per share	124.96	120.85	97.12
Shares Outstanding	8 003.36	12 992.91	12 992.91
JSS Sustainable Equity - Next-Gen Consumer -Y USD acc- LU1752456001			
Net assets	25 342 825.21	23 974 611.36	-
Net asset value per share	113.56	109.28	-
Shares Outstanding	223 166.83	219 387.00	-
JSS Sustainable Equity - Next-Gen Consumer -Y USD dist- LU1752456266			
Net assets	17 501 548.67	13 038 055.76	-
Net asset value per share	96.91	93.26	-
Shares Outstanding	180 595.90	139 803.30	-
JSS Sustainable Equity - Tech Disruptors -C CHF acc- LU1842718345			
Net assets	16 231 204.19	15 507 542.38	13 515 443.77
Net asset value per share	161.60	152.95	129.99
Shares Outstanding	100 440.62	101 389.62	103 972.95
JSS Sustainable Equity - Tech Disruptors -C EUR acc- LU1752457405			
Net assets	17 812 785.56	13 196 752.59	10 967 192.24
Net asset value per share	195.80	176.53	146.30
Shares Outstanding	90 974.39	74 756.43	74 963.72
JSS Sustainable Equity - Tech Disruptors -C USD acc- LU1752456936			
Net assets	39 854 989.61	36 082 396.35	33 724 051.97
Net asset value per share	185.29	164.98	131.03
Shares Outstanding	215 095.20	218 707.70	257 376.57
JSS Sustainable Equity - Tech Disruptors -C USD dist- LU1752457157			
Net assets	4 570 672.28	5 998 623.17	4 815 220.96
Net asset value per share	167.14	148.82	118.20
Shares Outstanding	27 346.37	40 307.91	40 737.91

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Tech Disruptors -E USD acc- LU1842717453			
Net assets	15 898 640.68	15 226 532.25	13 396 397.06
Net asset value per share	184.87	164.86	131.32
Shares Outstanding	85 999.03	92 360.38	102 013.38
JSS Sustainable Equity - Tech Disruptors -E USD dist- LU1842717537			
Net assets	4 711 352.06	4 787 815.85	4 615 058.74
Net asset value per share	178.00	158.73	126.44
Shares Outstanding	26 468.27	30 163.27	36 499.99
JSS Sustainable Equity - Tech Disruptors -I CHF acc- LU1842718691			
Net assets	2 981 533.50	2 807 204.40	2 377 800.00
Net asset value per share	98.89	93.48	79.26
Shares Outstanding	30 150.00	30 030.00	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	1 399 846.99	1 538 071.83	1 959 472.42
Net asset value per share	133.26	116.73	79.55
Shares Outstanding	10 504.63	13 176.32	24 631.96
JSS Sustainable Equity - Tech Disruptors -I USD acc- LU1752458551			
Net assets	27 959 409.22	17 459 665.57	13 079 811.68
Net asset value per share	187.82	167.04	132.35
Shares Outstanding	148 862.79	104 523.86	98 827.44
JSS Sustainable Equity - Tech Disruptors -I10 USD acc- LU2273126701			
Net assets	15 224 067.60	15 337 137.50	15 743 344.68
Net asset value per share	94.22	83.75	66.29
Shares Outstanding	161 580.00	183 130.00	237 492.00
JSS Sustainable Equity - Tech Disruptors -M USD acc- LU1842718006			
Net assets	150 373.33	133 286.85	11 104 438.80
Net asset value per share	171.35	151.88	129.35
Shares Outstanding	877.58	877.58	85 848.00
JSS Sustainable Equity - Tech Disruptors -P CHF dist- LU1842718261			
Net assets	8 980 809.39	8 629 928.98	7 738 472.33
Net asset value per share	159.61	151.53	129.55
Shares Outstanding	56 267.21	56 951.95	59 733.48
JSS Sustainable Equity - Tech Disruptors -P EUR acc- LU1752456696			
Net assets	13 880 455.12	12 673 238.68	22 371 819.67
Net asset value per share	189.35	171.22	142.76
Shares Outstanding	73 305.81	74 017.28	156 709.30
JSS Sustainable Equity - Tech Disruptors -P EUR dist- LU1752456852			
Net assets	15 126 510.67	12 703 349.94	9 791 029.54
Net asset value per share	189.35	171.23	142.77
Shares Outstanding	79 886.51	74 188.81	68 579.04
JSS Sustainable Equity - Tech Disruptors -P USD acc- LU1752456340			
Net assets	74 580 634.32	75 059 834.11	74 131 790.96
Net asset value per share	179.18	160.02	127.85
Shares Outstanding	416 233.03	469 065.33	579 834.11

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Sustainable Equity - Tech Disruptors -P USD dist- LU1752456423			
Net assets	12 021 220.98	11 579 457.14	11 114 120.54
Net asset value per share	179.19	160.03	127.86
Shares Outstanding	67 086.45	72 358.04	86 924.14
JSS Sustainable Equity - Tech Disruptors -Y USD acc- LU1752458049			
Net assets	266 093.10	132 528.60	25 542 534.78
Net asset value per share	194.94	173.24	137.04
Shares Outstanding	1 365.00	765.00	186 387.44
JSS Sustainable Equity - Tech Disruptors -Y USD dist- LU1752458478			
Net assets	749 106.75	665 701.05	12 493 161.28
Net asset value per share	169.75	150.85	119.31
Shares Outstanding	4 413.00	4 413.00	104 711.77
JSS Sustainable Bond - Emerging Markets Local Currency -C USD acc- LU1835934479			
Net assets	4 707 969.43	7 430 564.76	8 003 106.95
Net asset value per share	88.91	86.63	80.89
Shares Outstanding	52 952.08	85 778.56	98 938.15
JSS Sustainable Bond - Emerging Markets Local Currency -C USD dist- LU1835934552			
Net assets	1 187 486.89	1 623 048.70	1 742 427.44
Net asset value per share	73.27	73.55	72.78
Shares Outstanding	16 207.00	22 065.58	23 941.02
JSS Sustainable Bond - Emerging Markets Local Currency -I USD acc- LU1835934636			
Net assets	905 600.00	880 056.00	817 400.00
Net asset value per share	90.56	88.01	81.74
Shares Outstanding	10 000.00	10 000.00	10 000.00
JSS Sustainable Bond - Emerging Markets Local Currency -I USD dist- LU1835934719			
Net assets	1 047 045.37	1 051 689.25	1 039 924.55
Net asset value per share	73.52	73.84	73.02
Shares Outstanding	14 241.64	14 241.64	14 241.64
JSS Sustainable Bond - Emerging Markets Local Currency -M USD acc- LU1835935013			
Net assets	270 506.00	262 355.87	579 420.00
Net asset value per share	87.26	84.63	78.30
Shares Outstanding	3 100.00	3 100.00	7 400.00
JSS Sustainable Bond - Emerging Markets Local Currency -P USD acc- LU1835934123			
Net assets	5 337 452.98	5 423 704.45	5 407 189.36
Net asset value per share	86.92	84.89	79.67
Shares Outstanding	61 406.50	63 888.97	67 869.83
JSS Sustainable Bond - Emerging Markets Local Currency -P USD dist- LU1835934396			
Net assets	1 940 460.51	2 625 725.79	4 079 871.85
Net asset value per share	73.01	73.26	72.47
Shares Outstanding	26 578.01	35 840.84	56 297.39
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD acc- LU1835934800			
Net assets	67 536.74	3 922 920.80	4 267 799.03
Net asset value per share	90.43	87.89	81.66
Shares Outstanding	746.84	44 637.57	52 263.03
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD dist- LU1835934982			
Net assets	473 684.59	6 164 873.11	8 244 466.78
Net asset value per share	73.32	73.63	72.84
Shares Outstanding	6 460.51	83 730.82	113 185.98

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Equity - All China -C CHF acc- LU1965940783			
Net assets	10 257 388.00	15 109 916.24	23 811 076.52
Net asset value per share	66.48	79.36	118.31
Shares Outstanding	154 292.84	190 397.13	201 260.05
JSS Equity - All China -C EUR acc- LU1965940510			
Net assets	13 919 633.33	17 958 609.89	27 252 201.63
Net asset value per share	78.15	88.85	129.18
Shares Outstanding	178 114.31	202 122.79	210 963.01
JSS Equity - All China -C USD acc- LU1900873875			
Net assets	24 067 438.71	34 293 064.85	58 570 502.44
Net asset value per share	77.39	86.89	121.07
Shares Outstanding	310 989.00	394 672.17	483 773.87
JSS Equity - All China -C USD dist- LU1900873958			
Net assets	3 099 967.89	3 541 367.92	4 957 300.95
Net asset value per share	77.39	86.90	121.08
Shares Outstanding	40 056.44	40 752.22	40 942.36
JSS Equity - All China -I CHF acc- LU1965941161			
Net assets	4 900 410.25	5 839 219.57	9 640 892.93
Net asset value per share	67.44	80.36	119.39
Shares Outstanding	72 663.26	72 663.26	80 751.26
JSS Equity - All China -I EUR acc- LU1965940940			
Net assets	1 062 084.00	1 205 464.00	1 812 004.00
Net asset value per share	79.26	89.96	130.36
Shares Outstanding	13 400.00	13 400.00	13 900.00
JSS Equity - All China -I USD acc- LU1900874097			
Net assets	18 871 653.61	25 964 714.16	66 245 813.95
Net asset value per share	78.51	88.00	122.18
Shares Outstanding	240 372.61	295 053.57	542 198.51
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	8 291 104.73	10 450 617.40	16 378 211.41
Net asset value per share	65.41	78.23	117.10
Shares Outstanding	126 755.92	133 588.36	139 865.17
JSS Equity - All China -P CHF dist- LU1965940437			
Net assets	1 114 109.14	1 430 313.26	2 227 678.13
Net asset value per share	65.42	78.24	117.11
Shares Outstanding	17 030.10	18 281.10	19 022.10
JSS Equity - All China -P EUR acc- LU1965940197			
Net assets	9 464 773.78	12 142 542.14	22 718 739.62
Net asset value per share	76.89	87.59	127.87
Shares Outstanding	123 094.99	138 629.32	177 670.60
JSS Equity - All China -P USD acc- LU1900873529			
Net assets	104 286 348.24	126 605 988.23	204 584 531.27
Net asset value per share	76.15	85.67	119.85
Shares Outstanding	1 369 485.86	1 477 833.41	1 707 004.85

Comparative net asset value table (continued)

	31.12.2023	30.06.2023	30.06.2022
JSS Equity - All China -P USD dist- LU1900873792			
Net assets	9 671 393.44	11 349 112.69	17 277 976.30
Net asset value per share	76.15	85.67	119.85
Shares Outstanding	127 004.51	132 474.76	144 163.34
JSS Sustainable Equity - Swiss SME Plus -C CHF acc- LU2611736625			
Net assets	4 057 552.35	-	-
Net asset value per share	99.37	-	-
Shares Outstanding	40 832.77	-	-
JSS Sustainable Equity - Swiss SME Plus -C EUR acc- LU2611736971			
Net assets	580 807.50	-	-
Net asset value per share	101.01	-	-
Shares Outstanding	5 750.00	-	-
JSS Sustainable Equity - Swiss SME Plus -C USD acc hedged- LU2611736112			
Net assets	596 520.00	-	-
Net asset value per share	99.42	-	-
Shares Outstanding	6 000.00	-	-
JSS Sustainable Equity - Swiss SME Plus -I CHF acc- LU2611735734			
Net assets	2 797 075.12	-	-
Net asset value per share	99.39	-	-
Shares Outstanding	28 142.42	-	-
JSS Sustainable Equity - Swiss SME Plus -P CHF acc- LU2611734414			
Net assets	710 424.00	-	-
Net asset value per share	99.36	-	-
Shares Outstanding	7 150.00	-	-

Fund performance**/**

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2022-31.12.2023) (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	2.38	-17.20	-2.48	.*
JSS Sustainable Bond - Emerging Markets Corporate IG -C EUR acc hedged-	EUR	4.16	-16.97	-2.31	.*
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD acc-	USD	6.84	-15.06	-1.37	7.38
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD dist-	USD	6.87	-15.06	-1.37	7.41
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD acc-	USD	7.04	-14.89	-1.17	7.60
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD dist-	USD	7.02	-14.90	-1.17	7.61
JSS Sustainable Bond - Emerging Markets Corporate IG -P CHF acc hedged-	CHF	1.91	-17.59	-2.87	4.74
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR acc hedged-	EUR	3.85	-17.34	-2.75	4.76
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR dist hedged-	EUR	3.84	-17.35	-2.71	4.80
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD acc-	USD	6.36	-15.43	-1.82	6.93
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD dist-	USD	6.36	-15.44	-1.81	6.93
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF acc hedged-	CHF	2.77	-16.93	-2.12	5.57
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF dist hedged-	CHF	2.73	-16.95	-	.*
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR acc hedged-	EUR	4.67	-16.65	-1.99	5.60
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR dist hedged-	EUR	4.67	-16.67	-	.*
JSS Sustainable Bond - Emerging Markets Corporate IG -Y GBP dist hedged-	GBP	6.34	-15.26	-	.*
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD acc-	USD	7.20	-14.75	-1.03	7.77
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD dist-	USD	7.21	-14.76	-	.*
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc-	USD	3.82	-23.72	-12.16	5.14
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist-	USD	3.81	-23.73	-12.16	5.13
JSS Sustainable Equity - Systematic Emerging Markets -I USD acc-	USD	4.11	-23.51	-	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist-	USD	3.30	-24.11	-12.60	4.54
JSS Sustainable Equity - Global Dividend -C EUR acc-	EUR	8.30	-0.27	28.26	.*
JSS Sustainable Equity - Global Dividend -C EUR dist-	EUR	8.31	-0.28	28.27	-1.56
JSS Sustainable Equity - Global Dividend -C USD acc-	USD	12.09	-6.41	19.22	.*
JSS Sustainable Equity - Global Dividend -C USD dist-	USD	12.10	-6.41	-	.*
JSS Sustainable Equity - Global Dividend -E USD acc-	USD	11.76	-6.69	18.87	.*
JSS Sustainable Equity - Global Dividend -E USD dist-	USD	11.76	-6.68	18.86	.*
JSS Sustainable Equity - Global Dividend -I USD acc-	USD	12.43	-	-	-
JSS Sustainable Equity - Global Dividend -M USD acc-	USD	13.27	-	-	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	EUR	7.76	-0.78	27.63	-2.21
JSS Sustainable Equity - Global Dividend -P EUR dist-	EUR	7.76	-0.77	27.63	-2.06
JSS Sustainable Equity - Global Dividend -P USD acc-	USD	11.54	-6.88	18.62	6.59
JSS Sustainable Equity - Global Dividend -P USD dist-	USD	11.53	-6.87	-	.*
JSS Sustainable Equity - Global Dividend -S EUR acc-	EUR	8.57	-0.03	28.59	-1.49
JSS Sustainable Equity - Global Dividend -S EUR dist-	EUR	8.57	-0.03	28.59	-1.22
JSS Sustainable Equity - Global Dividend -Y USD acc-	USD	12.55	-6.04	19.69	.*
JSS Sustainable Equity - Global Dividend -Y USD dist-	USD	12.55	-6.04	19.69	.*
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR acc-	EUR	7.69	-19.58	4.85	7.48
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -C EUR dist-	EUR	7.69	-19.58	4.85	-
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -P EUR dist-	EUR	7.15	-19.98	4.33	6.96
JSS Sustainable Multi Asset - Thematic Balanced (EUR) -S EUR acc-	EUR	7.96	-19.38	5.11	7.77
JSS Twelve Sustainable Insurance Bond -C CHF acc hedged-	CHF	4.50	-13.14	0.69	0.32
JSS Twelve Sustainable Insurance Bond -C EUR acc-	EUR	6.82	-12.57	1.02	0.69
JSS Twelve Sustainable Insurance Bond -C GBP acc hedged-	GBP	8.19	-11.49	1.53	0.66
JSS Twelve Sustainable Insurance Bond -C USD acc hedged-	USD	8.79	-11.03	1.68	2.15
JSS Twelve Sustainable Insurance Bond -I CHF acc hedged-	CHF	5.14	-12.68	1.18	0.45
JSS Twelve Sustainable Insurance Bond -I EUR acc-	EUR	7.46	-12.11	1.53	1.12
JSS Twelve Sustainable Insurance Bond -I USD acc hedged-	USD	9.50	-10.59	2.18	2.61
JSS Twelve Sustainable Insurance Bond -I USD dist hedged-	USD	9.52	-10.50	2.29	.*
JSS Twelve Sustainable Insurance Bond -I10 EUR acc-	EUR	7.51	-12.07	1.74	.*
JSS Twelve Sustainable Insurance Bond -I3 CHF acc hedged-	CHF	5.13	-12.66	1.33	.*
JSS Twelve Sustainable Insurance Bond -I30 CHF acc hedged-	CHF	5.24	-12.60	1.44	.*
JSS Twelve Sustainable Insurance Bond -I30 EUR acc-	EUR	7.56	-12.01	1.78	1.42
JSS Twelve Sustainable Insurance Bond -I23 CHF acc hedged-	CHF	5.09	-12.67	1.34	.*
JSS Twelve Sustainable Insurance Bond -I23 EUR acc-	EUR	7.44	-12.10	1.69	.*
JSS Twelve Sustainable Insurance Bond -I23 EUR dist-	EUR	7.46	-12.11	1.69	.*

* 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 16

Fund performance**/** (continued)

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2022-31.12.2023) (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 -I10 CHF acc hedged-	CHF	5.20	-12.18	1.38	-
JSS Twelve Sustainable Insurance Bond -I210 CHF acc hedged-	CHF	5.19	-	-	-
JSS Twelve Sustainable Insurance Bond -I210 USD acc hedged-	USD	9.55	-	-	-
JSS Twelve Sustainable Insurance Bond -I210 GBP acc hedged-	GBP	8.88	-	-	-
JSS Twelve Sustainable Insurance Bond -P CHF acc hedged-	CHF	4.40	-13.21	0.60	-0.04
JSS Twelve Sustainable Insurance Bond -P EUR acc-	EUR	6.71	-12.65	0.93	0.60
JSS Twelve Sustainable Insurance Bond -P EUR dist-	EUR	6.72	-12.66	0.93	0.60
JSS Twelve Sustainable Insurance Bond -P USD acc hedged-	USD	8.73	-11.12	1.60	2.04
JSS Twelve Sustainable Insurance Bond -P USD dist hedged-	USD	8.73	-11.14	1.58	2.04
JSS Sustainable Equity - Global Thematic -C CHF acc-	CHF	7.30	-26.39	14.70	-*
JSS Sustainable Equity - Global Thematic -C EUR acc-	EUR	13.96	-22.75	19.73	15.62
JSS Sustainable Equity - Global Thematic -C EUR dist-	EUR	13.97	-22.76	19.74	15.64
JSS Sustainable Equity - Global Thematic -C USD acc-	USD	17.96	-27.50	11.28	26.06
JSS Sustainable Equity - Global Thematic -I EUR acc-	EUR	14.12	-22.65	19.90	15.80
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	USD	35.87	-17.08	7.13	-*
JSS Sustainable Equity - Global Thematic -I USD acc-	USD	18.13	-27.41	11.43	26.22
JSS Sustainable Equity - Global Thematic -I USD dist-	USD	18.13	-27.41	11.43	26.23
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	CHF	8.00	-25.93	15.44	-*
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	EUR	14.70	-22.26	20.50	16.34
JSS Sustainable Equity - Global Thematic -I10 USD acc-	USD	18.72	-27.05	-	-*
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	NOK	15.61	-27.50	12.52	-*
JSS Sustainable Equity - Global Thematic -M EUR acc-	EUR	15.29	-21.85	-	-*
JSS Sustainable Equity - Global Thematic -P EUR acc-	EUR	13.39	-23.14	19.14	15.06
JSS Sustainable Equity - Global Thematic -P EUR dist-	EUR	13.40	-23.14	19.14	15.07
JSS Sustainable Equity - Global Thematic -P SGD acc-	EUR	15.44	-28.25	-*	-
JSS Sustainable Equity - Global Thematic -P USD acc-	USD	17.37	-27.86	10.72	25.43
JSS Sustainable Equity - Global Thematic -P USD dist-	USD	17.36	-27.87	10.72	25.42
JSS Sustainable Equity - Global Thematic -S EUR dist-	EUR	14.53	-22.36	20.33	-*
JSS Sustainable Equity - Global Thematic -Y EUR acc-	EUR	14.70	-22.26	20.50	16.40
JSS Sustainable Equity - Global Thematic -Y USD dist-	USD	18.72	-27.03	-	-*
JSS Sustainable Bond - Global Short-term -C CHF acc hedged-	CHF	1.67	-8.57	-1.40	-*
JSS Sustainable Bond - Global Short-term -C EUR acc hedged-	EUR	3.57	-8.29	-1.23	-*
JSS Sustainable Bond - Global Short-term -C EUR dist hedged-	EUR	3.74	-8.11	-1.23	-*
JSS Sustainable Bond - Global Short-term -C USD acc-	USD	6.00	-6.28	-0.29	3.39
JSS Sustainable Bond - Global Short-term -C USD dist-	USD	6.01	-6.28	-0.29	3.38
JSS Sustainable Bond - Global Short-term -I USD acc-	USD	6.14	-6.14	-0.17	3.52
JSS Sustainable Bond - Global Short-term -P CHF acc hedged-	CHF	1.52	-8.67	-1.49	1.43
JSS Sustainable Bond - Global Short-term -P EUR acc hedged-	EUR	3.52	-8.48	-1.34	1.60
JSS Sustainable Bond - Global Short-term -P USD acc-	USD	5.89	-6.37	-0.40	3.28
JSS Sustainable Bond - Global Short-term -P USD dist-	USD	5.90	-6.37	-0.39	3.27
JSS Sustainable Bond - Global Short-term -Y CHF acc hedged-	CHF	1.95	-8.26	-1.23	1.78
JSS Sustainable Bond - Global Short-term -Y EUR acc hedged-	EUR	3.88	-8.00	-0.90	1.99
JSS Sustainable Bond - Global Short-term -Y USD dist-	USD	6.32	-6.00	-	3.68
JSS Sustainable Bond CHF -C CHF acc-	CHF	4.61	-7.96	-1.42	-0.15
JSS Sustainable Bond CHF -M CHF acc-	CHF	5.02	-7.60	-1.03	0.24
JSS Sustainable Bond CHF -P CHF dist-	CHF	4.35	-8.19	-1.67	-0.41
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	CHF	3.96	-17.53	-3.26	-*
JSS Sustainable Bond - Euro Broad -C EUR acc-	EUR	6.22	-17.07	-2.95	5.61
JSS Sustainable Bond - Euro Broad -C EUR dist-	EUR	6.21	-17.06	-2.96	-*
JSS Sustainable Bond - Euro Broad -I EUR acc-	EUR	6.46	-16.84	-2.73	-*
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	CHF	3.72	-17.80	-	-*
JSS Sustainable Bond - Euro Broad -P EUR acc-	EUR	5.96	-	-	-
JSS Sustainable Bond - Euro Broad -P EUR dist-	EUR	5.95	-17.28	-3.20	5.35
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged-	CHF	3.91	-17.45	-3.14	-*
JSS Sustainable Bond - Euro Broad -Y EUR acc-	EUR	6.32	-16.99	-2.86	5.74
JSS Sustainable Bond - Euro Broad -Y EUR dist-	EUR	6.33	-16.99	-2.87	-*
JSS Sustainable Bond - EUR Corporates -C EUR acc-	EUR	6.66	-14.98	-0.71	4.05

* 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 16

Fund performance**/** (continued)

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2022-31.12.2023) (current period)	(31.12.2021-31.12.2022)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)
JSS Sustainable Bond - EUR Corporates -C EUR dist-	EUR	6.66	-14.98	-0.70	-*
JSS Sustainable Bond - EUR Corporates -I EUR acc-	EUR	6.81	-14.86	-0.56	4.20
JSS Sustainable Bond - EUR Corporates -M EUR acc-	EUR	7.13	-14.61	-0.27	4.52
JSS Sustainable Bond - EUR Corporates -P EUR dist-	EUR	6.39	-15.19	-0.95	3.79
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged-	CHF	4.55	-15.51	-	-*
JSS Sustainable Bond - EUR Corporates -Y EUR acc-	EUR	6.82	-14.85	-0.56	4.21
JSS Sustainable Equity - Europe -C EUR acc-	EUR	13.01	-11.61	20.73	-4.04
JSS Sustainable Equity - Europe -P EUR acc-	EUR	12.62	-11.93	20.31	-4.55
JSS Sustainable Equity - Europe -P EUR dist-	EUR	12.62	-11.92	20.31	-4.55
JSS Sustainable Equity - Europe -P USD acc-	USD	16.56	-17.34	11.82	4.23
JSS Sustainable Equity - Europe -Y EUR acc-	EUR	13.69	-11.09	21.47	-3.63
JSS Sustainable Equity - Global Climate 2035 -C CHF acc-	CHF	10.10	-21.29	-	-*
JSS Sustainable Equity - Global Climate 2035 -C EUR acc-	EUR	16.93	-17.41	26.15	5.69
JSS Sustainable Equity - Global Climate 2035 -C USD acc-	USD	21.01	-22.48	-	-*
JSS Sustainable Equity - Global Climate 2035 -I EUR acc-	EUR	17.21	-	-	-
JSS Sustainable Equity - Global Climate 2035 -M CHF acc-	CHF	11.24	-	-	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	EUR	18.14	-16.54	27.48	6.81
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	EUR	16.35	-17.82	25.22	5.03
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	USD	20.43	-22.87	16.39	14.70
JSS Sustainable Equity - Real Estate Global -C EUR acc-	EUR	7.56	-24.70	29.67	-15.77
JSS Sustainable Equity - Real Estate Global -C EUR dist-	EUR	7.56	-27.78	29.64	-15.77
JSS Sustainable Equity - Real Estate Global -I EUR acc-	EUR	7.71	-24.59	29.83	-15.66
JSS Sustainable Equity - Real Estate Global -P EUR acc-	EUR	7.03	-25.07	29.02	-16.19
JSS Sustainable Equity - Real Estate Global -P EUR dist-	EUR	7.02	-25.06	29.01	-16.19
JSS Sustainable Equity - Real Estate Global -P USD acc-	USD	10.79	-29.68	19.58	-8.66
JSS Sustainable Equity - USA -C USD acc-	USD	24.92	-19.00	25.36	20.72
JSS Sustainable Equity - USA -I USD dist-	USD	25.34	-18.72	25.55	-*
JSS Sustainable Equity - USA -I10 USD acc-	USD	25.47	-	-	-
JSS Sustainable Equity - USA -P USD acc-	USD	24.41	-19.32	24.74	20.12
JSS Sustainable Equity - USA -P USD dist-	USD	24.41	-19.32	24.74	-*
JSS Sustainable Equity - USA -Y USD acc-	USD	25.67	-18.51	26.12	21.22
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc-	EUR	4.25	-12.01	-*	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	CHF	0.34	-13.81	-	-*
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc-	USD	7.41	-13.74	-	-*
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc-	CHF	-0.50	-14.49	10.36	4.39
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc-	EUR	3.79	-12.42	-*	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist-	EUR	3.77	-12.43	13.15	4.72
JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc-	USD	6.51	-21.80	-*	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc-	CHF	10.49	-21.80	26.11	16.15
JSS Sustainable Equity - Green Planet -C EUR acc-	EUR	12.01	-17.43	29.96	16.52
JSS Sustainable Equity - Green Planet -C EUR dist-	EUR	12.00	-17.43	29.96	-
JSS Sustainable Equity - Green Planet -C USD acc-	USD	15.93	-22.51	-	-*
JSS Sustainable Equity - Green Planet -C USD dist-	USD	15.93	-22.51	-	-*
JSS Sustainable Equity - Green Planet -I CHF acc-	CHF	6.09	-20.85	-	-*
JSS Sustainable Equity - Green Planet -I EUR acc-	EUR	12.66	-16.94	30.30	16.66
JSS Sustainable Equity - Green Planet -I EUR dist-	EUR	12.67	-16.94	30.28	-*
JSS Sustainable Equity - Green Planet -P CHF H1 acc-	CHF	10.06	-22.14	25.33	15.36
JSS Sustainable Equity - Green Planet -P EUR acc-	EUR	11.56	-17.79	29.12	15.73
JSS Sustainable Equity - Green Planet -P EUR dist-	EUR	11.56	-17.79	29.12	15.73
JSS Sustainable Equity - Green Planet -P GBP dist-	GBP	8.96	-13.13	-	-*
JSS Sustainable Equity - Green Planet -P USD H1 acc-	USD	15.21	-19.24	26.79	17.63
JSS Sustainable Equity - Green Planet -P USD dist-	USD	15.47	-22.85	20.01	26.39
JSS Sustainable Equity - Green Planet -S EUR dist-	EUR	12.40	-17.14	30.42	16.89
JSS Sustainable Equity - Green Planet -Y EUR acc-	EUR	12.84	-16.81	30.74	17.13
JSS Bond - USD High Yield -C EUR acc hedged-	EUR	9.96	-14.94	5.82	4.61
JSS Bond - USD High Yield -C USD acc-	USD	12.43	-12.65	6.83	6.56
JSS Bond - USD High Yield -C USD dist-	USD	12.41	-12.65	6.83	6.56

* 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 16

Fund performance**/** (continued)

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2022-31.12.2023) (current period)	(31.12.2021-31.12.2022)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)
JSS Bond - USD High Yield -I USD acc-	USD	12.70	-12.45	7.09	6.81
JSS Bond - USD High Yield -I USD dist-	USD	12.69	-12.44	7.09	6.81
JSS Bond - USD High Yield -P CHF acc hedged-	CHF	7.46	-15.30	5.26	3.93
JSS Bond - USD High Yield -P CHF dist hedged-	CHF	7.40	-15.49	5.33	3.96
JSS Bond - USD High Yield -P EUR acc hedged-	EUR	9.49	-14.97	5.56	4.18
JSS Bond - USD High Yield -P EUR dist hedged-	EUR	9.47	-15.09	5.49	4.03
JSS Bond - USD High Yield -P USD acc-	USD	12.08	-12.91	6.51	6.24
JSS Bond - USD High Yield -P USD dist-	USD	12.09	-12.92	6.52	6.24
JSS Sustainable Bond - Total Return Global -C CHF acc hedged-	CHF	2.43	-13.29	-3.36	4.30
JSS Sustainable Bond - Total Return Global -C EUR acc hedged-	EUR	4.42	-12.96	-3.19	4.53
JSS Sustainable Bond - Total Return Global -C USD acc-	USD	7.03	-10.84	-2.21	6.23
JSS Sustainable Bond - Total Return Global -C USD dist-	USD	7.02	-10.84	-2.21	6.24
JSS Sustainable Bond - Total Return Global -I CHF acc hedged-	CHF	2.69	-13.12	-3.18	4.34
JSS Sustainable Bond - Total Return Global -I EUR acc hedged-	EUR	4.70	-12.84	-3.02	4.52
JSS Sustainable Bond - Total Return Global -I EUR dist hedged-	EUR	4.73	-12.76	-2.99	4.83
JSS Sustainable Bond - Total Return Global -I USD acc-	USD	7.23	-10.68	-2.03	6.44
JSS Sustainable Bond - Total Return Global -I USD dist-	USD	7.22	-10.67	-2.03	6.44
JSS Sustainable Bond - Total Return Global -M CHF acc hedged-	CHF	3.08	-12.84	-2.81	4.80
JSS Sustainable Bond - Total Return Global -P CHF acc hedged-	CHF	2.19	-13.56	-3.69	3.79
JSS Sustainable Bond - Total Return Global -P EUR acc hedged-	EUR	4.18	-13.24	-3.54	4.12
JSS Sustainable Bond - Total Return Global -P EUR dist hedged-	EUR	4.16	-13.25	-3.57	4.15
JSS Sustainable Bond - Total Return Global -P USD acc-	USD	6.64	-11.14	-2.55	5.87
JSS Sustainable Bond - Total Return Global -P USD dist-	USD	6.65	-11.14	-2.56	5.86
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged-	CHF	2.83	-13.05	-3.07	4.54
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged-	EUR	4.85	-12.63	-2.91	4.69
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged-	GBP	6.53	-11.37	-2.24	5.68
JSS Sustainable Bond - Total Return Global -Y USD acc-	USD	7.34	-10.56	-1.93	6.50
JSS Sustainable Bond - Total Return Global -Y USD dist-	USD	7.33	-10.57	-1.92	6.51
JSS Sustainable Equity - Next-Gen Consumer -C EUR acc-	EUR	20.71	-22.93	20.25	15.53
JSS Sustainable Equity - Next-Gen Consumer -C EUR dist-	EUR	20.72	-	-	-
JSS Sustainable Equity - Next-Gen Consumer -C USD acc-	USD	24.94	-27.66	11.75	26.20
JSS Sustainable Equity - Next-Gen Consumer -E EUR acc-	EUR	20.49	-	-	-
JSS Sustainable Equity - Next-Gen Consumer -E EUR dist-	EUR	20.51	-	-	-
JSS Sustainable Equity - Next-Gen Consumer -P EUR acc-	EUR	20.00	-23.38	19.52	14.87
JSS Sustainable Equity - Next-Gen Consumer -P EUR dist-	EUR	20.00	-23.38	19.51	14.84
JSS Sustainable Equity - Next-Gen Consumer -P USD acc-	USD	24.20	-28.10	11.09	25.42
JSS Sustainable Equity - Next-Gen Consumer -P USD dist-	USD	24.20	-28.10	11.08	25.43
JSS Sustainable Equity - Tech Disruptors -C CHF acc-	CHF	39.05	-37.27	19.57	35.92
JSS Sustainable Equity - Tech Disruptors -C EUR acc-	EUR	47.67	-34.17	24.81	36.44
JSS Sustainable Equity - Tech Disruptors -C USD acc-	USD	52.85	-38.22	16.00	49.02
JSS Sustainable Equity - Tech Disruptors -C USD dist-	USD	52.85	-38.22	16.00	49.02
JSS Sustainable Equity - Tech Disruptors -E USD acc-	USD	52.39	-38.40	15.65	48.57
JSS Sustainable Equity - Tech Disruptors -E USD dist-	USD	52.40	-38.40	15.65	48.57
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	CHF	39.38	-37.12	-	-*
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	USD	75.07	-29.81	-	-*
JSS Sustainable Equity - Tech Disruptors -I USD acc-	USD	53.22	-38.08	16.28	49.37
JSS Sustainable Equity - Tech Disruptors -I10 USD acc-	USD	53.38	-38.01	-*	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	USD	54.31	-42.41	17.04	50.41
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	CHF	38.21	-37.64	18.86	35.09
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	EUR	46.79	-34.56	24.06	35.63
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	EUR	46.78	-34.56	24.06	35.63
JSS Sustainable Equity - Tech Disruptors -P USD acc-	USD	51.94	-38.58	15.30	48.13
JSS Sustainable Equity - Tech Disruptors -P USD dist-	USD	51.95	-38.59	15.31	48.13
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	USD	53.46	-37.97	16.44	49.61
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	USD	53.45	-37.96	16.46	-*
JSS Sust. Bond - Emerging Markets Local Currency -C USD acc-	USD	3.87	-12.47	-10.09	2.46
JSS Sust. Bond - Emerging Markets Local Currency -C USD dist-	USD	3.87	-12.47	-10.09	2.46

* 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 16

Fund performance**/** (continued)

Share class performance in % per calendar year

	Currency of the share class	(31.12.2022-31.12.2023) (current period)	(31.12.2021-31.12.2022)	(31.12.2020-31.12.2021)	(31.12.2019-31.12.2020)
JSS Sust. Bond - Emerging Markets Local Currency -I USD acc-	USD	4.42	-12.07	-9.79	2.80
JSS Sust. Bond - Emerging Markets Local Currency -I USD dist-	USD	4.42	-12.08	-9.79	2.81
JSS Sust. Bond - Emerging Markets Local Currency -M USD acc-	USD	4.83	-11.66	-*	-
JSS Sust. Bond - Emerging Markets Local Currency -P USD acc-	USD	3.37	-12.91	-10.54	1.95
JSS Sust. Bond - Emerging Markets Local Currency -P USD dist-	USD	3.37	-12.91	-10.53	1.94
JSS Sust. Bond - Emerging Markets Local Currency -Y USD acc-	USD	4.40	-12.07	-9.73	2.87
JSS Sust. Bond - Emerging Markets Local Currency -Y USD dist-	USD	4.39	-12.07	-9.73	2.86
JSS Equity - All China -C CHF acc-	CHF	-25.24	-31.44	-11.40	46.28
JSS Equity - All China -C EUR acc-	EUR	-20.60	-28.10	-7.06	46.25
JSS Equity - All China -C USD acc-	USD	-17.81	-32.28	-14.38	60.55
JSS Equity - All China -C USD dist-	USD	-17.82	-32.28	-14.38	60.56
JSS Equity - All China -I CHF acc-	CHF	-24.98	-31.19	-11.07	46.79
JSS Equity - All China -I EUR acc-	EUR	-20.33	-27.86	-6.73	46.75
JSS Equity - All China -I USD acc-	USD	-17.52	-32.05	-14.08	61.12
JSS Equity - All China -P CHF acc-	CHF	-25.54	-31.70	-11.75	45.66
JSS Equity - All China -P CHF dist-	CHF	-25.53	-31.70	-11.75	45.67
JSS Equity - All China -P EUR acc-	EUR	-20.91	-28.39	-7.43	45.64
JSS Equity - All China -P USD acc-	USD	-18.14	-32.56	-14.73	59.90
JSS Equity - All China -P USD dist-	USD	-18.14	-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 16

Statement of net assets

as of 31.12.2023

	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	4 595 372 141.77	334 491 043.49	42 020 988.84
Cash at banks	128 768 746.50	16 513 554.75	558 225.39
Receivable on sales of securities	7 817 421.66	-	-
Receivable on issues of shares	638 009.15	93 225.60	-
Swap interest receivable	5 874.36	-	-
Income receivable on portfolio	26 350 106.99	4 183 196.46	52 349.60
Interest receivable on bank accounts	346 731.10	47 417.53	1 777.37
Net unrealised gain on futures contracts	933 488.15	-	-
Net unrealised gain on forward foreign exchange contracts	10 049 226.39	2 370 946.10	-
Other receivables	291 965.23	-	-
TOTAL ASSETS	4 770 573 711.30	357 699 383.93	42 633 341.20
LIABILITIES			
Bank overdraft and liabilities	1 262 502.43	-	-
Payable on purchases of securities	5 801 170.62	-	-
Payable on redemptions of shares	2 030 466.10	144 174.04	-
Net unrealised loss on futures contracts	1 509.34	-	-
Net unrealised loss on forward foreign exchange contracts	351 147.21	-	-
Net unrealised loss on swaps transactions	779 758.23	-	-
Other liabilities	5 882 145.38	420 795.74	69 993.59
TOTAL LIABILITIES	16 108 699.31	564 969.78	69 993.59
NET ASSETS at the end of the period	4 754 465 011.99	357 134 414.15	42 563 347.61

Statement of net assets (continued)

as of 31.12.2023

	JSS Sustainable Equity - Global Dividend	JSS Sustainable Multi Asset - Thematic Balanced (EUR)	JSS Twelve Sustainable Insurance Bond
	(in USD)	(in EUR)	(in EUR)
ASSETS			
Investments in securities and options contracts at market value	320 084 663.37	61 723 142.36	426 512 650.46
Cash at banks	4 300 855.56	672 880.08	19 775 987.60
Receivable on sales of securities	-	2 026 128.73	-
Receivable on issues of shares	280 081.66	375.46	-
Swap interest receivable	-	-	-
Income receivable on portfolio	739 105.13	499 996.06	6 768 519.26
Interest receivable on bank accounts	9 743.99	1 192.51	28 837.96
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	38 560.56	54 738.16	1 432 589.33
Other receivables	85 017.62	3 415.16	-
TOTAL ASSETS	325 538 027.89	64 981 868.52	454 518 584.61
LIABILITIES			
Bank overdraft and liabilities	-	-	645.35
Payable on purchases of securities	-	2 022 324.95	-
Payable on redemptions of shares	8 540.83	196.38	455 858.09
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	301 795.21	117 009.34	374 705.69
TOTAL LIABILITIES	310 336.04	2 139 530.67	831 209.13
NET ASSETS at the end of the period	325 227 691.85	62 842 337.85	453 687 375.48

Statement of net assets (continued)

as of 31.12.2023

	JSS Sustainable Equity - Global Thematic (in EUR)	JSS Sustainable Bond - Global Short-term (in USD)	JSS Sustainable Bond CHF (in CHF)
ASSETS			
Investments in securities and options contracts at market value	906 605 691.84	245 918 726.96	19 362 929.50
Cash at banks	11 120 622.68	4 353 135.99	1 349 170.16
Receivable on sales of securities	-	-	-
Receivable on issues of shares	27 849.44	-	2 775.00
Swap interest receivable	-	-	-
Income receivable on portfolio	960 748.61	3 218 775.62	113 620.03
Interest receivable on bank accounts	53 097.06	10 994.72	778.07
Net unrealised gain on futures contracts	-	135 156.25	-
Net unrealised gain on forward foreign exchange contracts	2 116 219.96	939 016.62	-
Other receivables	17 302.52	-	-
TOTAL ASSETS	920 901 532.11	254 575 806.16	20 829 272.76
LIABILITIES			
Bank overdraft and liabilities	-	135 156.25	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	206 730.39	-	18 372.65
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	1 411 646.23	260 879.91	29 224.13
TOTAL LIABILITIES	1 618 376.62	396 036.16	47 596.78
NET ASSETS at the end of the period	919 283 155.49	254 179 770.00	20 781 675.98

Statement of net assets (continued)

as of 31.12.2023

	JSS Sustainable Bond - Euro Broad (in EUR)	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Equity - Europe (in EUR)
ASSETS			
Investments in securities and options contracts at market value	159 873 049.55	97 019 244.65	37 170 306.78
Cash at banks	4 478 897.60	7 557 783.90	664 810.81
Receivable on sales of securities	-	-	-
Receivable on issues of shares	222.07	61 070.40	1 068.38
Swap interest receivable	5 874.36	-	-
Income receivable on portfolio	1 326 286.48	1 264 640.60	8 401.34
Interest receivable on bank accounts	8 957.08	18 668.83	800.18
Net unrealised gain on futures contracts	257 284.28	-	-
Net unrealised gain on forward foreign exchange contracts	692 221.69	224 186.51	-
Other receivables	-	-	43 530.41
TOTAL ASSETS	166 642 793.11	106 145 594.89	37 888 917.90
LIABILITIES			
Bank overdraft and liabilities	257 284.18	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	11 287.86	10 943.93	1 113.12
Net unrealised loss on futures contracts	-	1 509.34	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Net unrealised loss on swaps transactions	779 758.23	-	-
Other liabilities	128 365.51	78 943.85	61 953.46
TOTAL LIABILITIES	1 176 695.78	91 397.12	63 066.58
NET ASSETS at the end of the period	165 466 097.33	106 054 197.77	37 825 851.32

Statement of net assets (continued)

as of 31.12.2023

	JSS Sustainable Equity - Global Climate 2035 (in EUR)	JSS Sustainable Equity - Real Estate Global (in EUR)	JSS Sustainable Equity - USA (in USD)
ASSETS			
Investments in securities and options contracts at market value	97 897 052.92	30 503 835.63	238 414 172.44
Cash at banks	803 534.42	1 031 104.25	3 358 212.60
Receivable on sales of securities	-	-	-
Receivable on issues of shares	63 238.16	1 120.57	1 510.00
Swap interest receivable	-	-	-
Income receivable on portfolio	77 800.97	45 380.45	116 799.83
Interest receivable on bank accounts	2 091.04	2 301.67	9 447.31
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	-
Other receivables	12 375.06	-	-
TOTAL ASSETS	98 856 092.57	31 583 742.57	241 900 142.18
LIABILITIES			
Bank overdraft and liabilities	-	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	101.08	18 019.73	19 266.77
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	84.99	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	121 880.65	57 714.34	200 246.04
TOTAL LIABILITIES	121 981.73	75 819.06	219 512.81
NET ASSETS at the end of the period	98 734 110.84	31 507 923.51	241 680 629.37

Statement of net assets (continued)

as of 31.12.2023

	JSS Sustainable Multi Asset - Global Opportunities (in EUR)	JSS Sustainable Equity - Green Planet (in EUR)	JSS Bond - USD High Yield (in USD)
ASSETS			
Investments in securities and options contracts at market value	316 091 551.77	373 265 456.62	168 989 852.35
Cash at banks	3 839 032.71	10 194 589.95	5 558 731.73
Receivable on sales of securities	-	-	-
Receivable on issues of shares	15 895.97	5 550.11	-
Swap interest receivable	-	-	-
Income receivable on portfolio	1 516 875.31	333 552.48	2 854 762.47
Interest receivable on bank accounts	9 205.34	22 645.79	17 523.63
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	1 446 061.50	637 504.02	438 106.22
Other receivables	69 455.75	28 216.33	-
TOTAL ASSETS	322 988 078.35	384 487 515.30	177 858 976.40
LIABILITIES			
Bank overdraft and liabilities	-	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	44 934.71	45 766.51	98 372.79
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	502 804.42	538 684.46	292 998.37
TOTAL LIABILITIES	547 739.13	584 450.97	391 371.16
NET ASSETS at the end of the period	322 440 339.22	383 903 064.33	177 467 605.24

Statement of net assets (continued)

as of 31.12.2023

	JSS Sustainable Bond - Total Return Global (in USD)	JSS Sustainable Equity - Next-Gen Consumer (in USD)	JSS Sustainable Equity - Tech Disruptors (in USD)
ASSETS			
Investments in securities and options contracts at market value	381 801 831.50	53 267 343.22	270 275 582.50
Cash at banks	7 478 844.28	4 967 887.28	12 728 455.12
Receivable on sales of securities	2 588 853.72	-	3 808 498.02
Receivable on issues of shares	61 513.16	810.00	40 580.30
Swap interest receivable	-	-	-
Income receivable on portfolio	3 307 661.05	8 614.18	42 776.23
Interest receivable on bank accounts	21 935.53	6 922.63	46 367.54
Net unrealised gain on futures contracts	611 812.35	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	19 668.77
Other receivables	-	-	44 966.54
TOTAL ASSETS	395 872 451.59	58 251 577.31	287 006 895.02
LIABILITIES			
Bank overdraft and liabilities	974 545.20	-	-
Payable on purchases of securities	-	-	3 925 116.15
Payable on redemptions of shares	258 958.01	10 895.45	101 557.21
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	296 224.36	-	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	322 494.16	64 034.62	379 137.35
TOTAL LIABILITIES	1 852 221.73	74 930.07	4 405 810.71
NET ASSETS at the end of the period	394 020 229.86	58 176 647.24	282 601 084.31

Statement of net assets (continued)

as of 31.12.2023

	JSS Sustainable Bond - Emerging Markets Local Currency (in USD)	JSS Equity - All China (in USD)	JSS Sustainable Equity - Swiss SME Plus* (in CHF)
ASSETS			
Investments in securities and options contracts at market value	13 688 176.13	206 339 439.03	7 571 443.37
Cash at banks	2 203 226.11	10 778 232.71	1 186 064.36
Receivable on sales of securities	-	-	-
Receivable on issues of shares	-	28 909.16	-
Swap interest receivable	-	-	-
Income receivable on portfolio	243 743.94	62 912.50	-
Interest receivable on bank accounts	5 749.75	40 254.79	583.09
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	-
Other receivables	-	-	-
TOTAL ASSETS	16 140 895.93	217 249 748.19	8 758 090.82
LIABILITIES			
Bank overdraft and liabilities	-	-	-
Payable on purchases of securities	88 991.21	-	134 827.76
Payable on redemptions of shares	-	699 693.34	1 281.93
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	77 879.29	164.22	11 390.06
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	36 544.76	361 276.20	3 311.09
TOTAL LIABILITIES	203 415.26	1 061 133.76	150 810.84
NET ASSETS at the end of the period	15 937 480.67	216 188 614.43	8 607 279.98

* please refer to Note 16

Statement of operations and changes in net assets

For the period from 01.07.2023 to 31.12.2023

	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 period	4 786 959 018.32	387 029 426.36	40 540 256.47
INCOME			
Dividends, net	15 223 763.47	-	331 474.49
Interest on bonds and other debt securities	40 304 464.27	8 511 808.36	-
Interest on bank accounts	2 147 862.76	225 535.23	16 885.23
Swap interest income	53 853.16	-	-
Other income	544 095.52	17 240.60	4 964.82
Total income	58 274 039.18	8 754 584.19	353 324.54
EXPENSES			
Management Company fees	24 059 360.95	1 374 538.2	231 664.16
Depository fees	258 104.27	23 428.15	4 290.17
Transaction fees	452 219.66	9 557.58	10 551.03
Central Administration fees	3 966 101.88	364 025.90	40 937.94
Audit fees	73 717.77	7 566.89	2 803.04
Subscription fees ("taxe d'abonnement")	920 108.69	60 817.28	6 983.78
Swap interest expense	77 764.08	-	-
Other expenses*	1 242 544.27	137 414.22	13 604.04
Total expenses	31 049 921.57	1 977 348.22	310 834.16
NET INVESTMENT INCOME/LOSS	27 224 117.61	6 777 235.97	42 490.38
Net realised gain / loss			
- on securities portfolio	-112 489 819.75	-7 527 548.01	-6 353 908.76
- on options/warrants	-2 055 853.13	-	-
- on swap transactions	1 267 170.50	-	-
- on futures contracts and CFDs	-17 803.34	-34 750.48	-
- on forward foreign exchange contracts	7 449 335.46	-746 236.74	6 533.79
- on foreign exchange	1 081 219.33	98 604.61	-15 114.66
REALISED RESULT	-77 541 633.32	-1 432 694.65	-6 319 999.25
Net change in unrealised appreciation/depreciation			
- on securities portfolio	243 808 066.96	15 928 805.93	6 636 011.80
- on options/warrants	1 104 851.59	-	-
- on swap transactions	-1 006 475.24	-	-
- on futures contracts and CFDs	1 319 369.56	-33 593.75	-
- on forward foreign exchange contracts	3 924 375.26	1 514 158.59	-0.01
RESULT OF OPERATIONS	171 608 554.81	15 976 676.12	316 012.54
Dividends paid	-25 478 034.98	-1 377 960.40	-
Net inflow/outflow from subscriptions and redemptions	-159 741 103.07	-44 493 727.93	1 707 078.60
TOTAL CHANGES IN NET FUND ASSETS	-13 610 583.24	-29 895 012.21	2 023 091.14
Reevaluation difference	-18 883 423.09	-	-
TOTAL NET ASSETS at the end of the period	4 754 465 011.99	357 134 414.15	42 563 347.61

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

Statement of operations and changes in net assets (continued)

For the period from 01.07.2023 to 31.12.2023

	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 period	339 003 245.65	118 839 993.22	47 399 259.68
INCOME			
Dividends, net	3 623 911.93	235 391.06	218 071.98
Interest on bonds and other debt securities	-	488 184.62	344 399.67
Interest on bank accounts	81 103.56	13 560.78	5 469.59
Swap interest income	-	-	-
Other income	-	1 237.70	133.60
Total income	3 705 015.49	738 374.16	568 074.84
EXPENSES			
Management Company fees	1 263 903.36	523 138.78	351 631.7
Depository fees	16 500.23	6 775.09	1 694.49
Transaction fees	13 717.28	1 867.61	5 558.63
Central Administration fees	319 607.98	70 489.69	57 874.91
Audit fees	2 803.04	2 870.47	2 590.16
Subscription fees ("taxe d'abonnement")	70 692.66	16 586.21	12 323.42
Swap interest expense	-	-	-
Other expenses*	33 336.07	10 564.46	7 773.85
Total expenses	1 720 560.62	632 292.31	439 447.16
NET INVESTMENT INCOME/LOSS	1 984 454.87	106 081.85	128 627.68
Net realised gain / loss			
- on securities portfolio	6 014 667.17	-15 832 555.60	47 198.68
- on options/warrants	480 179.00	-154 178.62	-61 662.84
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-33 312.57	1 445 469.14	48 463.71
- on foreign exchange	16 221.66	-165 170.38	-9 680.98
REALISED RESULT	8 462 210.13	-14 600 353.61	152 946.25
Net change in unrealised appreciation/depreciation			
- on securities portfolio	11 894 048.44	9 332 051.08	2 582 984.29
- on options/warrants	-	59 126.46	-34 157.72
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	14 906.56	-330 854.92	-7 044.70
RESULT OF OPERATIONS	20 371 165.13	-5 540 030.99	2 694 728.12
Dividends paid	-1 839 418.86	-14 760 886.56	-
Net inflow/outflow from subscriptions and redemptions	-32 307 300.07	-98 539 075.67	12 748 350.05
TOTAL CHANGES IN NET FUND ASSETS	-13 775 553.80	-118 839 993.22	15 443 078.17
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the period	325 227 691.85	-	62 842 337.85

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

** please refer to Note 16

Statement of operations and changes in net assets (continued)

For the period from 01.07.2023 to 31.12.2023

	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 period	19 951 497.41	425 152 140.94	981 578 470.46
INCOME			
Dividends, net	64 506.65	-	5 404 177.61
Interest on bonds and other debt securities	35 830.99	10 843 649.88	-
Interest on bank accounts	4 835.97	169 715.48	400 036.13
Swap interest income	-	-	-
Other income	36.15	273.51	463 492.40
Total income	105 209.76	11 013 638.87	6 267 706.14
EXPENSES			
Management Company fees	96 630.51	1 163 813.45	6 497 183.94
Depository fees	2 378.25	13 946.57	55 772.16
Transaction fees	2 097.78	1 860.77	1 432.25
Central Administration fees	14 094.71	73 408.95	945 620.78
Audit fees	1 750.49	2 834.04	2 590.16
Subscription fees ("taxe d'abonnement")	3 023.48	36 922.19	177 353.13
Swap interest expense	-	-	-
Other expenses*	2 605.35	227 189.79	122 443.02
Total expenses	122 580.57	1 519 975.76	7 802 395.44
NET INVESTMENT INCOME/LOSS	-17 370.81	9 493 663.11	-1 534 689.30
Net realised gain / loss			
- on securities portfolio	1 283 843.61	-7 407 700.78	-50 443 844.88
- on options/warrants	-15 264.39	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-152 683.24	1 090 720.76	1 677 024.73
- on foreign exchange	2 184.21	1 146 084.06	34 221.16
REALISED RESULT	1 100 709.38	4 322 767.15	-50 267 288.29
Net change in unrealised appreciation/depreciation			
- on securities portfolio	-2 148 233.66	25 017 138.57	64 387 460.71
- on options/warrants	5 609.08	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-44 449.67	3 629 348.53	-391 859.30
RESULT OF OPERATIONS	-1 086 364.87	32 969 254.25	13 728 313.12
Dividends paid	-	-1 104 828.49	-
Net inflow/outflow from subscriptions and redemptions	-18 865 132.54	-3 329 191.22	-76 023 628.09
TOTAL CHANGES IN NET FUND ASSETS	-19 951 497.41	28 535 234.54	-62 295 314.97
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the period	-	453 687 375.48	919 283 155.49

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

** please refer to Note 16

Statement of operations and changes in net assets (continued)

For the period from 01.07.2023 to 31.12.2023

	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 period	261 194 360.18	20 717 397.37	118 083 230.03
INCOME			
Dividends, net	-	-	-
Interest on bonds and other debt securities	5 862 422.49	123 666.85	1 321 834.06
Interest on bank accounts	97 287.44	2 738.31	110 148.49
Swap interest income	-	-	53 853.16
Other income	68.00	547.38	-
Total income	5 959 777.93	126 952.54	1 485 835.71
EXPENSES			
Management Company fees	932 549.27	57 360.96	381 939.38
Depository fees	13 682.76	-	15 613.67
Transaction fees	2 253.62	600.38	25 187.74
Central Administration fees	248 983.49	24 896.77	48 697.22
Audit fees	7 566.89	2 714.43	2 834.04
Subscription fees ("taxe d'abonnement")	62 322.53	4 383.42	34 917.17
Swap interest expense	-	-	50 112.25
Other expenses*	25 289.65	3 534.73	139 654.74
Total expenses	1 292 648.21	93 490.69	698 956.21
NET INVESTMENT INCOME/LOSS	4 667 129.72	33 461.85	786 879.50
Net realised gain / loss			
- on securities portfolio	-800 154.54	-532 750.67	-2 873 619.36
- on options/warrants	-	-	-392 290.29
- on swap transactions	-	-	1 125 847.20
- on futures contracts and CFDs	-	-	-13 184.14
- on forward foreign exchange contracts	-478 898.78	-14.25	18 418.00
- on foreign exchange	106 097.92	903.30	227.01
REALISED RESULT	3 494 174.32	-498 399.77	-1 347 722.08
Net change in unrealised appreciation/depreciation			
- on securities portfolio	5 229 563.72	1 066 011.99	9 950 730.55
- on options/warrants	-	-	-
- on swap transactions	-	-	-811 146.38
- on futures contracts and CFDs	135 156.25	-	265 302.99
- on forward foreign exchange contracts	410 602.74	-	763 331.89
RESULT OF OPERATIONS	9 269 497.03	567 612.22	8 820 496.97
Dividends paid	-2 484 129.14	-	-
Net inflow/outflow from subscriptions and redemptions	-13 799 958.07	-503 333.61	38 562 370.33
TOTAL CHANGES IN NET FUND ASSETS	-7 014 590.18	64 278.61	47 382 867.30
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the period	254 179 770.00	20 781 675.98	165 466 097.33

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

Statement of operations and changes in net assets (continued)

For the period from 01.07.2023 to 31.12.2023

	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Equity - Europe (in EUR)	JSS Sustainable Equity - Global Climate 2035 (in EUR)
TOTAL NET ASSETS at the beginning of the period	86 962 536.60	37 725 133.92	87 946 471.48
INCOME			
Dividends, net	-	264 603.93	377 693.63
Interest on bonds and other debt securities	1 274 618.34	-	-
Interest on bank accounts	58 219.53	3 562.05	11 210.65
Swap interest income	-	-	-
Other income	13.81	-	831.18
Total income	1 332 851.68	268 165.98	389 735.46
EXPENSES			
Management Company fees	218 514.82	233 565.16	574 813.11
Depository fees	7 925.54	2 731.90	-
Transaction fees	5 664.00	1 543.25	3 023.75
Central Administration fees	99 700.92	40 370.75	92 801.24
Audit fees	2 834.04	2 590.16	2 590.20
Subscription fees ("taxe d'abonnement")	22 280.39	9 158.46	20 082.17
Swap interest expense	-	-	-
Other expenses*	10 001.08	4 674.68	9 821.75
Total expenses	366 920.79	294 634.36	703 132.21
NET INVESTMENT INCOME/LOSS	965 930.89	-26 468.38	-313 396.75
Net realised gain / loss			
- on securities portfolio	-1 374 580.89	1 134 642.50	121 524.21
- on options/warrants	-43 240.00	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	98 885.23	-	-
- on forward foreign exchange contracts	266 527.96	291.72	-578.47
- on foreign exchange	-310.56	-3 480.64	-3 948.00
REALISED RESULT	-86 787.37	1 104 985.20	-196 399.01
Net change in unrealised appreciation/depreciation			
- on securities portfolio	5 564 851.95	-80 432.97	4 517 726.39
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	134.75	-	-
- on forward foreign exchange contracts	284 885.24	-	-
RESULT OF OPERATIONS	5 763 084.57	1 024 552.23	4 321 327.38
Dividends paid	-588 335.06	-	-
Net inflow/outflow from subscriptions and redemptions	13 916 911.66	-923 834.83	6 466 311.98
TOTAL CHANGES IN NET FUND ASSETS	19 091 661.17	100 717.40	10 787 639.36
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the period	106 054 197.77	37 825 851.32	98 734 110.84

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

Statement of operations and changes in net assets (continued)

For the period from 01.07.2023 to 31.12.2023

	JSS Sustainable Equity - Real Estate Global (in EUR)	JSS Sustainable Equity - USA (in USD)	JSS Sustainable Multi Asset - Global Opportunities (in EUR)
TOTAL NET ASSETS at the beginning of the period	30 326 940.40	181 027 396.73	196 614 944.70
INCOME			
Dividends, net	371 989.86	735 630.83	699 724.56
Interest on bonds and other debt securities	-	-	1 686 198.83
Interest on bank accounts	18 961.32	29 353.49	78 399.45
Swap interest income	-	-	-
Other income	2 071.33	309.40	1 379.80
Total income	393 022.51	765 293.72	2 465 702.64
EXPENSES			
Management Company fees	182 165.18	680 420.53	1 637 100.69
Depository fees	-	5 715.70	15 576.88
Transaction fees	1 840.25	2 799.24	29 594.55
Central Administration fees	34 082.52	184 587.84	16 586.53
Audit fees	2 590.16	2 802.99	3 077.52
Subscription fees ("taxe d'abonnement")	5 120.69	41 027.94	55 329.74
Swap interest expense	-	-	-
Other expenses*	4 049.57	18 562.65	236 891.36
Total expenses	229 848.37	935 916.89	1 994 157.27
NET INVESTMENT INCOME/LOSS	163 174.14	-170 623.17	471 545.37
Net realised gain / loss			
- on securities portfolio	-467 318.83	4 948 764.67	1 048 659.23
- on options/warrants	-	-	-1 878 958.92
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-172.57	33.99	571 458.42
- on foreign exchange	-7 955.66	-303.27	-351 174.81
REALISED RESULT	-312 272.92	4 777 872.22	-138 470.71
Net change in unrealised appreciation/depreciation			
- on securities portfolio	3 535 097.40	11 764 360.27	12 240 876.52
- on options/warrants	-	-	1 069 804.86
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-99.55	-	1 266 875.19
RESULT OF OPERATIONS	3 222 724.93	16 542 232.49	14 439 085.86
Dividends paid	-14 832.68	-	-884 614.23
Net inflow/outflow from subscriptions and redemptions	-2 026 909.14	44 111 000.15	112 270 922.89
TOTAL CHANGES IN NET FUND ASSETS	1 180 983.11	60 653 232.64	125 825 394.52
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the period	31 507 923.51	241 680 629.37	322 440 339.22

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

Statement of operations and changes in net assets (continued)

For the period from 01.07.2023 to 31.12.2023

	JSS Sustainable Equity - Green Planet (in EUR)	JSS Bond - USD High Yield (in USD)	JSS Sustainable Bond - Total Return Global (in USD)
TOTAL NET ASSETS at the beginning of the period	356 485 094.29	187 466 007.32	430 886 055.43
INCOME			
Dividends, net	1 234 616.93	38 367.58	-
Interest on bonds and other debt securities	-	5 377 833.93	5 961 547.45
Interest on bank accounts	210 049.95	102 611.44	170 083.32
Swap interest income	-	-	-
Other income	2 789.36	56 017.87	-
Total income	1 447 456.24	5 574 830.82	6 131 630.77
EXPENSES			
Management Company fees	2 416 731.47	1 180 130.34	1 144 101.5
Depository fees	3 090.66	-	27 757.86
Transaction fees	4 113.00	5 592.15	35 867.32
Central Administration fees	341 081.46	175 633.03	405 353.65
Audit fees	3 077.91	3 594.45	3 594.48
Subscription fees ("taxe d'abonnement")	77 648.18	42 741.10	78 450.35
Swap interest expense	-	-	30 545.59
Other expenses*	34 999.07	67 427.87	40 745.23
Total expenses	2 880 741.75	1 475 118.94	1 766 415.98
NET INVESTMENT INCOME/LOSS	-1 433 285.51	4 099 711.88	4 365 214.79
Net realised gain / loss			
- on securities portfolio	1 753 416.33	-3 261 593.61	-10 473 276.33
- on options/warrants	-	-	73 687.09
- on swap transactions	-	-	156 112.78
- on futures contracts and CFDs	-	-	-58 140.37
- on forward foreign exchange contracts	33 105.68	-457 679.07	4 201 650.37
- on foreign exchange	-130 091.38	-1 027.45	551 800.78
REALISED RESULT	223 145.12	379 411.75	-1 182 950.89
Net change in unrealised appreciation/depreciation			
- on securities portfolio	3 387 598.31	11 157 099.73	25 716 660.36
- on options/warrants	-	-	-
- on swap transactions	-	-	-215 770.02
- on futures contracts and CFDs	-	-	1 054 694.53
- on forward foreign exchange contracts	645 614.65	553 483.66	-4 318 934.74
RESULT OF OPERATIONS	4 256 358.08	12 089 995.14	21 053 699.24
Dividends paid	-	-346 288.83	-1 295 074.89
Net inflow/outflow from subscriptions and redemptions	23 161 611.96	-21 742 108.39	-56 624 449.92
TOTAL CHANGES IN NET FUND ASSETS	27 417 970.04	-9 998 402.08	-36 865 825.57
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the period	383 903 064.33	177 467 605.24	394 020 229.86

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

Statement of operations and changes in net assets (continued)

For the period from 01.07.2023 to 31.12.2023

	JSS Sustainable Equity - Next-Gen Consumer (in USD)	JSS Sustainable Equity - Tech Disruptors (in USD)	JSS Sustainable Bond - Emerging Markets Local Currency (in USD)
TOTAL NET ASSETS at the beginning of the period	53 822 658.01	256 202 566.94	29 384 938.73
INCOME			
Dividends, net	166 274.34	529 521.67	-
Interest on bonds and other debt securities	-	-	952 457.53
Interest on bank accounts	49 086.77	211 704.64	25 275.98
Swap interest income	-	-	-
Other income	-	-	-
Total income	215 361.11	741 226.31	977 733.51
EXPENSES			
Management Company fees	236 607.09	1 605 722.92	139 262.22
Depository fees	10 343.05	4 972.65	9 874.52
Transaction fees	85 046.37	203 367.84	16 660.37
Central Administration fees	64 364.58	251 057.29	8 813.63
Audit fees	2 802.99	2 802.99	3 067.04
Subscription fees ("taxe d'abonnement")	14 841.50	56 946.17	5 756.66
Swap interest expense	-	-	-
Other expenses*	27 235.43	27 724.82	39 949.84
Total expenses	441 241.01	2 152 594.68	223 384.28
NET INVESTMENT INCOME/LOSS	-225 879.90	-1 411 368.37	754 349.23
Net realised gain / loss			
- on securities portfolio	203 867.55	19 742 672.31	-2 857 735.54
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-21 445.32
- on forward foreign exchange contracts	1.91	53 243.89	50 200.12
- on foreign exchange	4 249.75	167 793.39	-77 389.09
REALISED RESULT	-17 760.69	18 552 341.22	-2 152 020.60
Net change in unrealised appreciation/depreciation			
- on securities portfolio	1 721 748.36	11 369 314.76	689 470.99
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	7 968.75
- on forward foreign exchange contracts	-	-32 483.57	-189 762.12
RESULT OF OPERATIONS	1 703 987.67	29 889 172.41	-1 644 342.98
Dividends paid	-	-	-399 483.96
Net inflow/outflow from subscriptions and redemptions	2 650 001.56	-3 490 655.04	-13 463 852.58
TOTAL CHANGES IN NET FUND ASSETS	4 353 989.23	26 398 517.37	-15 507 679.52
Reevaluation difference	-	-	2 060 221.46**
TOTAL NET ASSETS at the end of the period	58 176 647.24	282 601 084.31	15 937 480.67

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

** please refer to Note 16

Statement of operations and changes in net assets (continued)

For the period from 01.07.2023 to 31.12.2023

	JSS Equity - All China (in USD)	JSS Sustainable Equity - Swiss SME Plus** (in CHF)
TOTAL NET ASSETS at the beginning of the period	294 470 045.34	-
INCOME		
Dividends, net	1 572 993.29	-
Interest on bonds and other debt securities	-	-
Interest on bank accounts	161 003.27	583.09
Swap interest income	-	-
Other income	-	-
Total income	1 733 996.56	583.09
EXPENSES		
Management Company fees	1 902 828.71	1 913.78
Depositary fees	29 294.79	42.09
Transaction fees	20 710.85	-
Central Administration fees	255 418.33	69.06
Audit fees	2 803.36	132.34
Subscription fees ("taxe d'abonnement")	48 281.35	787.02
Swap interest expense	-	-
Other expenses*	28 963.61	9 877.68
Total expenses	2 288 301.00	12 821.97
NET INVESTMENT INCOME/LOSS	-554 304.44	-12 238.88
Net realised gain / loss		
- on securities portfolio	-41 291 892.99	-
- on options/warrants	-	-
- on swap transactions	-	-
- on futures contracts and CFDs	-	-
- on forward foreign exchange contracts	-8 387.90	-
- on foreign exchange	-198 034.71	-8 570.52
REALISED RESULT	-42 052 620.04	-20 809.40
Net change in unrealised appreciation/depreciation		
- on securities portfolio	12 448 343.62	-32 187.88
- on options/warrants	-	-
- on swap transactions	-	-
- on futures contracts and CFDs	-	-
- on forward foreign exchange contracts	-118.58	-11 390.06
RESULT OF OPERATIONS	-29 604 395.00	-64 387.34
Dividends paid	-	-
Net inflow/outflow from subscriptions and redemptions	-48 677 035.91	8 671 667.32
TOTAL CHANGES IN NET FUND ASSETS	-78 281 430.91	8 607 279.98
Reevaluation difference	-	-
TOTAL NET ASSETS at the end of the period	216 188 614.43	8 607 279.98

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

** please refer to Note 16

JSS Sustainable Bond - Emerging Markets Corporate IG

Statement of investments and other net assets as of 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Abengoa 6.875% 30.04.43 /Pool Regs	6.875	30.04.43	USD	1 500 000	-	-	1 500 000	1 373 818.50	0.38
Abq Finance 2.0% 21-06.07.26	2.000	06.07.26	USD	300 000	-	-	300 000	275 571.00	0.08
Adcb 5.5% 23-12.01.29	5.500	12.01.29	USD	-	1 500 000	-	1 500 000	1 531 024.50	0.43
Aeropuerto 4.0% 11.08.41 /P	4.000	11.08.41	USD	1 500 000	-	-1 500 000	-	-	0.00
Afrexbk 2.634% 21-17.05.26 Regs	2.634	17.05.26	USD	-	2 000 000	-	2 000 000	1 849 600.00	0.52
Afrexbk 3.798% 21-17.05.31 Regs	3.798	17.05.31	USD	3 595 000	-	-1 595 000	2 000 000	1 700 934.00	0.48
Afrexbk 4.125% 17-20.06.24	4.125	20.06.24	USD	-	2 000 000	-	2 000 000	1 982 580.00	0.56
Afrexbk 5.25% 18-11.10.23	5.250	11.10.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Africa Fina 3.125% 20-16.06.25	3.125	16.06.25	USD	2 000 000	1 000 000	-1 000 000	2 000 000	1 914 454.00	0.54
Africa Fina 3.75% 19-30.10.29	3.750	30.10.29	USD	-	1 500 000	-	1 500 000	1 314 690.00	0.37
Africa Fina 4.375% 19-17.04.26	4.375	17.04.26	USD	2 200 000	-	-2 200 000	-	-	0.00
Aia Group 4.95% 23-04.04.33	4.950	04.04.33	USD	1 500 000	200 000	-	1 700 000	1 716 039.50	0.48
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	1 318 599.62	0.37
Alibaba Grp 3.6% 15-28.11.24	3.600	28.11.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Alibaba Grp 4.2% 17-06.12.47	4.200	06.12.47	USD	2 850 000	-	-1 350 000	1 500 000	1 231 056.17	0.34
Alpek 4.25% 19-18.09.29 Regs	4.250	18.09.29	USD	2 000 000	-	-2 000 000	-	-	0.00
Amer Movil 3.625% 19-22.04.29	3.625	22.04.29	USD	2 500 000	-	-2 500 000	-	-	0.00
Amer Movil 4.375% 19-22.04.49	4.375	22.04.49	USD	1 700 000	-	-	1 700 000	1 521 787.81	0.43
Amer Movil 6.125% 10-30.03.40	6.125	30.03.40	USD	2 000 000	-	-	2 000 000	2 190 836.60	0.61
Angl Ash Hd 3.75% 20-01.10.30	3.750	01.10.30	USD	-	2 000 000	-1 000 000	1 000 000	871 482.01	0.24
Angl Ash Hd 6.5% 10-15.04.40	6.500	15.04.40	USD	-	1 500 000	-	1 500 000	1 471 195.80	0.41
Anglo Amer 4.75% 22-16.03.52	4.750	16.03.52	USD	1 000 000	-	-	1 000 000	862 534.10	0.24
Anglo Amer 5.50% 02.05.33 Regs	5.500	02.05.33	USD	2 000 000	-	-	2 000 000	2 026 620.40	0.57
Anglo Amer 5.625% 20-01.04.30	5.625	01.04.30	USD	3 000 000	-	-	3 000 000	3 052 787.70	0.85
Antofagasta 5.625% 13.05.32 Regs	5.625	13.05.32	USD	1 500 000	1 500 000	-3 000 000	-	-	0.00
Anz Bk Nz 5.548% 22-11.08.32	5.548	11.08.32	USD	-	200 000	-200 000	-	-	0.00
Arauco 5.15% 19-29.01.50	5.150	29.01.50	USD	-	1 500 000	-1 500 000	-	-	0.00
Banco 4.375% 11.04.27 Regs	4.375	11.04.27	USD	2 000 000	-	-	2 000 000	1 935 145.20	0.54
Banco De 3.5% 17-12.10.27	3.500	12.10.27	USD	2 000 000	-	-1 000 000	1 000 000	946 564.80	0.27
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	2 500 000	-	-2 500 000	-	-	0.00
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	1 650 000	-	-1 650 000	-	-	0.00
Bangkok Bk 3.466% 21-23.09.36	3.466	23.09.36	USD	-	2 000 000	-	2 000 000	1 683 185.90	0.47
Bangkok Bk 5.5% 23-21.09.33	5.500	21.09.33	USD	-	2 000 000	-	2 000 000	2 055 493.20	0.58
Bank Mandir 2.0% 21-19.04.26	2.000	19.04.26	USD	500 000	-	-500 000	-	-	0.00
Bank Mandir 4.75% 20-13.05.25	4.750	13.05.25	USD	700 000	-	-700 000	-	-	0.00
Bank Mandir 5.50% 23-04.04.26	5.500	04.04.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Bank Pekao 5.5% 23-23.11.27	5.500	23.11.27	EUR	-	3 000 000	-	3 000 000	3 398 058.05	0.95
Bank Philip 2.50% 19-10.09.24	2.500	10.09.24	USD	1 000 000	-	-	1 000 000	977 050.00	0.27
Bbltb 3.733% 19-25.09.34	3.733	25.09.34	USD	1 500 000	-	-	1 500 000	1 333 226.75	0.37
Bea 4.0% 20-29.05.30	4.000	29.05.30	USD	-	400 000	-400 000	-	-	0.00
Bgaria-Flir 4.50% 23-27.01.33	4.500	27.01.33	EUR	-	1 500 000	-	1 500 000	1 744 054.01	0.49
Bharat Petr	4.000	08.05.25	USD	1 100 000	-	-1 100 000	-	-	0.00
Bharti Airt 4.375% 15-10.06.25	4.375	10.06.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Bk Hapoalim 3.255% 21-21.01.32	3.255	21.01.32	USD	2 000 000	-	-2 000 000	-	-	0.00
Bk Leumi 3.275% 20-29.01.31	3.275	29.01.31	USD	3 000 000	1 500 000	-2 000 000	2 500 000	2 266 125.00	0.63
Bk Leumi 7.129% 23-18.07.33	7.129	18.07.33	USD	-	1 000 000	-1 000 000	-	-	0.00
Bnk Gosp K 5.375% 22.05.33 Regs	5.375	22.05.33	USD	1 500 000	-	-1 500 000	-	-	0.00
Boad 4.7% 19-22.10.31	4.700	22.10.31	USD	-	1 500 000	-	1 500 000	1 281 885.00	0.36
Boad 5% 17-27.07.27 Regs	5.000	27.07.27	USD	2 500 000	-	-2 500 000	-	-	0.00
Boc Aviat 2.625% 17.09.30 Regs	2.625	17.09.30	USD	1 200 000	-	-1 200 000	-	-	0.00
Boc Aviat 3.875% 16-27.04.26	3.875	27.04.26	USD	1 000 000	-	-	1 000 000	973 549.21	0.27
Boc Aviatio 2.75% 20-02.12.23	2.750	02.12.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Boc Aviatio 3% 19-11.09.29	3.000	11.09.29	USD	1 200 000	-	-1 200 000	-	-	0.00
Boc Aviatio 4.875% 23-03.05.33	4.875	03.05.33	USD	1 000 000	-	-	1 000 000	981 391.13	0.27

* 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 Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Bprl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	2 000 000	-	-	2 000 000	1 952 574.80	0.55
Celeo Rede 5.2% 22.06.47 /Pool	5.200	22.06.47	USD	500 000	-	-	500 000	420 033.11	0.12
Cencosud 4.375% 17-17.07.27	4.375	17.07.27	USD	-	2 000 000	-	2 000 000	1 930 931.20	0.54
Cencosud 5.15% 15-12.02.25	5.150	12.02.25	USD	3 150 000	-	-	3 150 000	3 116 279.57	0.87
Cencosud 6.625% 15-12.02.45	6.625	12.02.45	USD	1 500 000	1 151 000	-1 500 000	1 151 000	1 169 542.84	0.33
Cerro 4.125% 17-16.08.27 Regs	4.125	16.08.27	USD	2 000 000	-	-	2 000 000	1 913 218.20	0.54
Ceska Spo 5.737% 23-08.03.28	5.737	08.03.28	EUR	-	1 500 000	-	1 500 000	1 712 707.35	0.48
China O&G 4.70% 21-30.06.26	4.700	30.06.26	USD	-	300 000	-300 000	-	-	0.00
China Overs 2.45% 21-09.02.26	2.450	09.02.26	USD	-	500 000	-500 000	-	-	0.00
Ck Hutchiso 2.50% 08.05.30 Regs	2.500	08.05.30	USD	3 000 000	-	-	3 000 000	2 619 353.25	0.73
Ck Hutchiso 4.875% 23-21.04.33	4.875	21.04.33	USD	400 000	-	-400 000	-	-	0.00
Cn Life 5.35% (Frn)15.08.33 Regs	5.350	15.08.33	USD	-	2 000 000	-2 000 000	-	-	0.00
Cofide 4.75% 15-15.07.25	4.750	15.07.25	USD	2 500 000	-	-2 500 000	-	-	0.00
Cofide 5.25% 14-15.07.29	5.250	15.07.29	USD	-	2 000 000	-	2 000 000	1 983 290.00	0.56
Colombia 3.875% 21-15.02.61	3.875	15.02.61	USD	2 000 000	1 000 000	-3 000 000	-	-	0.00
Colombia 8.0% 22-20.04.33	8.000	20.04.33	USD	-	1 000 000	-	1 000 000	1 092 525.10	0.31
Compet Team 3.75% 19-12.03.24	3.750	12.03.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Compet Team 4.25% 19-12.03.29	4.250	12.03.29	USD	500 000	-	-500 000	-	-	0.00
Credito 3.125% 20-01.07.30	3.125	01.07.30	USD	2 000 000	-	-	2 000 000	1 907 755.00	0.53
Croatia 6% 13-26.01.24	6.000	26.01.24	USD	-	3 000 000	-3 000 000	-	-	0.00
Dbs Group 3.30% 20-Perp	3.300	31.12.99	USD	2 500 000	-	-	2 500 000	2 414 730.50	0.68
Dp World	6.850	02.07.37	USD	2 500 000	-	-	2 500 000	2 765 925.00	0.77
Ecopetrol 4.125% 14-16.01.25	4.125	16.01.25	USD	2 500 000	-	-	2 500 000	2 444 113.00	0.68
Ecopetrol 8.875% 23-13.01.33	8.875	13.01.33	USD	2 000 000	2 000 000	-4 000 000	-	-	0.00
Edo Sukuk L 5.875% 23-21.09.33	5.875	21.09.33	USD	-	2 500 000	-2 500 000	-	-	0.00
Eibk 4.50% 22-15.09.32	4.500	15.09.32	USD	2 000 000	-	-2 000 000	-	-	0.00
Eibk 5.125% 23-11.01.33	5.125	11.01.33	USD	600 000	-	-600 000	-	-	0.00
Emaar Sukuk 3.70% 21-06.07.31	3.700	06.07.31	USD	-	1 500 000	-	1 500 000	1 342 257.00	0.38
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	1 050 000	-	-	1 050 000	1 019 564.70	0.29
Emirates Nbdfrn 5.875% 11.10.28	5.875	11.10.28	USD	-	1 500 000	-1 500 000	-	-	0.00
Empresa Nac 3.75% 16-05.08.26	3.750	05.08.26	USD	3 000 000	-	-3 000 000	-	-	0.00
Empresa Nac 6.15% 23-10.05.33	6.150	10.05.33	USD	200 000	1 300 000	-1 500 000	-	-	0.00
Ena Master 4% 20-19.05.48 Pool Regs	4.000	19.05.49	USD	500 000	-	-500 000	-	-	0.00
Eners Chi 4.875% 18-12.06.28	4.875	12.06.28	USD	1 400 000	-	-	1 400 000	1 384 634.72	0.39
Eximbank 6% 23-16.05.29	6.000	16.05.29	EUR	-	1 500 000	-	1 500 000	1 762 673.44	0.49
Far East Ho 4.25% 21-26.10.26	4.250	26.10.26	USD	-	300 000	-300 000	-	-	0.00
Fermaca 6.375% 30.03.38 /Pool	6.375	30.03.38	USD	1 583 000	1 500 000	-	3 083 000	2 237 486.43	0.63
Fibria 5.5% 17-17.01.27	5.500	17.01.27	USD	2 000 000	-	-2 000 000	-	-	0.00
Flex Ltd 4.875% 19-15.06.29	4.875	15.06.29	USD	1 150 000	-	-	1 150 000	1 130 588.58	0.32
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	1 400 000	-	-	1 400 000	1 377 193.34	0.39
Flextronics 4.75% 15-15.06.25	4.750	15.06.25	USD	200 000	-	-	200 000	197 720.33	0.06
Formosa	3.375	22.04.25	USD	750 000	-	-750 000	-	-	0.00
Foxcon 2.50% 20-28.10.30	2.500	28.10.30	USD	2 160 000	-	-2 160 000	-	-	0.00
Franshion B 4.25% 19-23.07.29	4.250	23.07.29	USD	-	500 000	-500 000	-	-	0.00
Freeport Id 5.315% 22-14.04.32	5.315	14.04.32	USD	-	2 000 000	-	2 000 000	1 966 160.00	0.55
Freeport Id 6.20% 22-14.04.52	6.200	14.04.52	USD	-	1 500 000	-	1 500 000	1 490 625.00	0.42
Fresnillo 4.25% 20-02.10.50	4.250	02.10.50	USD	2 000 000	-	-	2 000 000	1 529 897.80	0.43
Galaxy 2.94% 30.09.40/Pool Regs	2.940	30.09.40	USD	2 000 000	-	-	2 000 000	1 541 198.38	0.43
Galaxy 3.25% 20-30.09.40/Pool	3.250	30.09.40	USD	2 000 000	-	-	2 000 000	1 572 610.72	0.44
Galaxy Pipe 2.625% 31.03.36Pool	2.625	31.03.36	USD	2 500 000	-	-	2 500 000	2 072 197.25	0.58
Galaxy Pipe2.16%31.03.34 /Pool	2.160	31.03.34	USD	-	2 000 000	-	2 000 000	1 477 824.27	0.41
Gc Treas C 2.98% 21-18.03.31	2.980	18.03.31	USD	1 000 000	-	-1 000 000	-	-	0.00
Gc Treas C 5.20% 22-30.03.52	5.200	30.03.52	USD	3 000 000	-	-3 000 000	-	-	0.00
Genm Capita 3.882% 21-19.04.31	3.882	19.04.31	USD	1 000 000	500 000	-	1 500 000	1 283 200.89	0.36
Gnl Quinter 4.634% 14-29 /Pool	4.634	31.07.29	USD	2 500 000	-	-	2 500 000	1 739 963.65	0.49
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	2 900 000	-	-	2 900 000	2 793 240.59	0.78
Greenko 3.85% 29.03.26 /Pool	3.850	29.03.26	USD	-	400 000	-400 000	-	-	0.00
Greensaif 6.129% 23.02.38 /Pool	6.129	23.02.38	USD	1 200 000	-	-1 200 000	-	-	0.00
Grp Televis 6.125% 15-31.01.46	6.125	31.01.46	USD	1 500 000	-	-636 000	864 000	899 714.22	0.25
Grupo Energ 4.875% 20-15.05.30 Regs	4.875	15.05.30	USD	1 000 000	-	-	1 000 000	946 671.80	0.27

* 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 Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Grupo Energ 7.85% 23-09.11.33	7.850	09.11.33	USD	-	1 800 000	-	1 800 000	1 959 480.00	0.55
Gtl Trade F 7.25% 14-16.04.44	7.250	16.04.44	USD	2 000 000	-	-2 000 000	-	-	0.00
Hindustan P 4% 17-12.07.27	4.000	12.07.27	USD	2 000 000	-	-2 000 000	-	-	0.00
Hk Land Fin 5.25% 23-14.07.33	5.250	14.07.33	USD	-	1 500 000	-1 500 000	-	-	0.00
Hkt Capital 3.0% 22-18.01.32	3.000	18.01.32	USD	1 500 000	-	-	1 500 000	1 293 080.79	0.36
Hkt Capital 3.625% 15-02.04.25	3.625	02.04.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Hungary 5.375% 23-12.09.33	5.375	12.09.33	EUR	-	3 000 000	-1 500 000	1 500 000	1 774 744.50	0.50
Hunt 6.375% 18-01.06.28 /Pool Regs	6.375	01.06.28	USD	900 000	1 100 000	-2 000 000	-	-	0.00
Hunt Oil Pe 8.55% 23-18.09.33 /Pool	8.550	18.09.33	USD	-	3 500 000	-	3 500 000	3 830 617.00	1.07
Hut Wha Int 7.45% 24.11.33 Regs	7.450	24.11.33	USD	500 000	1 500 000	-	2 000 000	2 369 701.00	0.66
Hysan 2.82% 19-04.09.29	2.820	04.09.29	USD	-	1 000 000	-	1 000 000	873 560.00	0.24
Hyund Cap 2.375% 20-15.10.27	2.375	15.10.27	USD	1 670 000	-	-	1 670 000	1 506 338.00	0.42
Hyund Cap 5.60% 23-30.03.28	5.600	30.03.28	USD	1 500 000	-	-	1 500 000	1 524 508.95	0.43
Hyund Cap 5.80% 23-01.04.30 Regs	5.800	01.04.30	USD	1 000 000	-	-	1 000 000	1 031 852.80	0.29
Hyundai Mtr 1.75% 21-06.05.26	1.750	06.05.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Icici Bk 3.8% 17-14.12.27 Regs	3.800	14.12.27	USD	2 000 000	-	-	2 000 000	1 919 820.42	0.54
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	1 700 000	-	-	1 700 000	1 663 309.84	0.47
Ind Penoles 4.15% 19-12.09.29 Regs	4.150	12.09.29	USD	3 000 000	-	-	3 000 000	2 810 307.30	0.79
Indian Rail 3.249% 20-13.02.30	3.249	13.02.30	USD	500 000	1 500 000	-	2 000 000	1 809 589.98	0.51
Indian Rail 3.95% 20-13.02.50	3.950	13.02.50	USD	2 000 000	-	-2 000 000	-	-	0.00
Indofood 3.398% 21-09.06.31	3.398	09.06.31	USD	3 000 000	400 000	-1 400 000	2 000 000	1 732 935.36	0.49
Indofood 4.805% 21-27.04.52	4.805	27.04.52	USD	1 500 000	-	-500 000	1 000 000	817 073.42	0.23
Indonesia 4.20% 20-15.10.50	4.200	15.10.50	USD	2 000 000	-	-2 000 000	-	-	0.00
Indonesia 4.85% 23-11.01.33	4.850	11.01.33	USD	1 000 000	-	-1 000 000	-	-	0.00
Indonesia 5.65% 23-11.01.53	5.650	11.01.53	USD	500 000	-	-500 000	-	-	0.00
Interchile 4.50% 21-30.06.56	4.500	30.06.56	USD	1 500 000	-	-1 500 000	-	-	0.00
Inver Cmpc 6.125% 23-23.06.33	6.125	23.06.33	USD	2 000 000	2 000 000	-2 000 000	2 000 000	2 072 055.00	0.58
Inversiones 4.75% 14-15.09.24	4.750	15.09.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Israel Chem 6.375% 18-31.05.38	6.375	31.05.38	USD	2 000 000	-	-500 000	1 500 000	1 436 929.50	0.40
Kazmunay 5.375% 18-24.04.30 Regs	5.375	24.04.30	USD	2 700 000	-	-2 700 000	-	-	0.00
Kazmunay 6.375% 18-24.10.48 Regs	6.375	24.10.48	USD	1 000 000	-	-	1 000 000	943 800.00	0.26
Kazmunaygas 4.75% 19-04.27 Regs	4.750	19.04.27	USD	1 000 000	-	-	1 000 000	974 495.00	0.27
Kazmunaygas 5.75% 19-04.47 Regs	5.750	19.04.47	USD	3 500 000	-	-1 000 000	2 500 000	2 197 740.00	0.62
Kbank Hk 5.275% 20-Perp	5.275	31.12.99	USD	-	300 000	-300 000	-	-	0.00
Kmg Fin 3.50% 20-14.04.33	3.500	14.04.33	USD	1 000 000	-	-	1 000 000	833 567.00	0.23
Korea Gas 6.25% 12-20.01.42	6.250	20.01.42	USD	500 000	-	-	500 000	577 165.65	0.16
Kyobo Life 5.90% 22-Perp	5.900	31.12.99	USD	2 140 000	-	-	2 140 000	2 125 020.00	0.59
Lima Me 5.875% 05.07.34 /Pool	5.875	05.07.34	USD	2 000 000	-	-	2 000 000	880 138.59	0.25
Lima Metro 4.35% 19-05.04.36 Regs	4.350	05.04.36	USD	250 000	1 000 000	-	1 250 000	1 004 295.92	0.28
Longfor Ppt 3.95% 19-16.09.29	3.950	16.09.29	USD	-	300 000	-300 000	-	-	0.00
Mashreqbk 7.875% 22-24.02.33	7.875	24.02.33	USD	1 300 000	1 000 000	-	2 300 000	2 393 265.00	0.67
Mauritius C 7.95% 23-26.04.28	7.950	26.04.28	USD	2 000 000	2 000 000	-2 000 000	2 000 000	2 114 600.00	0.59
Meituan Dnp 3.05% 20-28.10.30	3.050	28.10.30	USD	2 000 000	2 000 000	-2 000 000	2 000 000	1 689 929.96	0.47
Mexico Airp 5.5% 17-31.07.47 Regs	5.500	31.07.47	USD	1 500 000	-	-1 500 000	-	-	0.00
Mexico Cete 6.338% 23-04.05.53	6.338	04.05.53	USD	250 000	-	-250 000	-	-	0.00
Mexico Cete 6.35% 23-09.02.35	6.350	09.02.35	USD	2 000 000	2 000 000	-2 000 000	2 000 000	2 100 175.80	0.59
Mfb Hd Bk 6.50% 23-29.06.28	6.500	29.06.28	USD	2 000 000	-	-	2 000 000	2 062 460.00	0.58
Misc Cap 3.75% 22-06.04.27 Regs	3.750	06.04.27	USD	3 000 000	-	-	3 000 000	2 892 326.64	0.81
Mit Uf 5.063% (Frn) 22-12.09.25	5.063	12.09.25	USD	-	300 000	-300 000	-	-	0.00
Mivivi 4.265% 22-12.04.27 Regs	4.265	12.04.27	USD	2 000 000	-	-2 000 000	-	-	0.00
Morocco 5.95% 23-08.03.28 Regs	5.950	08.03.28	USD	-	2 000 000	-2 000 000	-	-	0.00
Muang Thai 3.552% 21-27.01.37	3.552	27.01.37	USD	1 950 000	550 000	-1 462 000	1 038 000	955 790.40	0.27
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	3 075 000	-	-	3 075 000	2 974 751.93	0.83
Nakilat 6.067% 06-31.12.33 Regs	6.067	31.12.33	USD	2 500 000	-	-2 500 000	-	-	0.00
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	800 000	-	-800 000	-	-	0.00
Nissan Moto 4.345% 20-17.09.27	4.345	17.09.27	USD	-	400 000	-400 000	-	-	0.00
Ocbc 1.832% 20-10.09.30	1.832	10.09.30	USD	1 000 000	-	-	1 000 000	941 070.00	0.26
Ocbc 4.25% 14-19.06.24	4.250	19.06.24	USD	500 000	-	-500 000	-	-	0.00
Office Cher 5.125% 21-23.06.51	5.125	23.06.51	USD	1 000 000	1 000 000	-	2 000 000	1 523 358.00	0.43
Office Cher 6.875% 14-25.04.44	6.875	25.04.44	USD	1 000 000	-	-1 000 000	-	-	0.00

* 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 Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Ooredoo Int	3.750	22.06.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Ooredoo Int 2.625% 21-08.04.31	2.625	08.04.31	USD	1 000 000	1 500 000	-	2 500 000	2 184 242.50	0.61
Otp Bank 7.50% 23-25.05.27	7.500	25.05.27	USD	2 500 000	-	-	2 500 000	2 586 862.50	0.72
Panama 6.40% 22-14.02.35	6.400	14.02.35	USD	1 500 000	-	-1 500 000	-	-	0.00
Panama 6.875% 23-31.01.36	6.875	31.01.36	USD	-	1 500 000	-1 500 000	-	-	0.00
Pertamina 2.30% 21-09.02.31	2.300	09.02.31	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	2 027 744.00	0.57
Peru 3.60% 21-15.01.72	3.600	15.01.72	USD	-	1 500 000	-1 500 000	-	-	0.00
Pingan Real 3.45% 21-29.07.26	3.450	29.07.26	USD	-	500 000	-500 000	-	-	0.00
Pla Adm 4.962% 19-18.07.29 Regs	4.962	18.07.29	USD	1 000 000	-	-	1 000 000	955 197.80	0.27
Poland 4.875% 23-04.10.33	4.875	04.10.33	USD	-	2 000 000	-2 000 000	-	-	0.00
Pow Fin 3.9% 19-16.09.29	3.900	16.09.29	USD	-	300 000	-	300 000	280 470.00	0.08
Prosus 3.061% 21-13.07.31 Regs	3.061	13.07.31	USD	2 000 000	-	-1 000 000	1 000 000	809 700.54	0.23
Prosus 3.68% 20-21.01.30	3.680	21.01.30	USD	1 000 000	-	-	1 000 000	877 491.59	0.25
Prosus 3.832% 20-08.02.51 Regs	3.832	08.02.51	USD	3 000 000	-	-2 500 000	500 000	315 919.30	0.09
Prosus 4.027% 20-03.08.50 Regs	4.027	03.08.50	USD	2 000 000	-	-	2 000 000	1 313 161.64	0.37
Prosus 4.193% 22-19.01.32	4.193	19.01.32	USD	2 000 000	-	-	2 000 000	1 728 609.44	0.48
Prudential 2.95% 21-03.11.33	2.950	03.11.33	USD	5 000 000	-	-	5 000 000	4 403 470.00	1.23
Psa Trea 2.25% 20-30.04.30	2.250	30.04.30	USD	-	2 000 000	-2 000 000	-	-	0.00
Pt Pertamina 6% 12-03.05.42 Regs	6.000	03.05.42	USD	1 500 000	-	-	1 500 000	1 583 247.30	0.44
Pttrep Treas 3.903% 19-06.12.59	3.903	06.12.59	USD	700 000	-	-	700 000	557 366.86	0.16
Qatar 5.103% 18-23.04.48 Regs	5.103	23.04.48	USD	2 000 000	-	-2 000 000	-	-	0.00
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	2 000 000	-	-	2 000 000	1 850 228.00	0.52
Qnb Fin 2.75% 20-12.02.27	2.750	12.02.27	USD	700 000	-	-	700 000	654 089.80	0.18
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 500 000	-	-	1 500 000	1 492 213.50	0.42
Qtel Int Fi 4.5% 13-31.01.43	4.500	31.01.43	USD	1 000 000	-	-1 000 000	-	-	0.00
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	-	2 000 000	-	2 000 000	1 995 942.20	0.56
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Reliance 3.625% 22-12.01.52 Regs	3.625	12.01.52	USD	1 870 000	-	-	1 870 000	1 378 658.47	0.39
Reliance In 2.875% 22-12.01.32	2.875	12.01.32	USD	3 500 000	-	-	3 500 000	3 002 355.97	0.84
Rep.Panama 7.125% 05-29.01.26	7.125	29.01.26	USD	-	2 000 000	-	2 000 000	2 050 390.00	0.57
Riyad Bank 3.174% 20-25.02.30	3.174	25.02.30	USD	-	2 000 000	-	2 000 000	1 931 554.00	0.54
Romania 7.125% 23-17.01.33 Regs	7.125	17.01.33	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	-	-	0.00
Rural Elec 5.625% 23-11.04.28	5.625	11.04.28	USD	2 000 000	-	-	2 000 000	2 032 929.60	0.57
Ruwais Pow 6% 13-31.08.36 /Pool	6.000	31.08.36	USD	2 000 000	-	-	2 000 000	2 000 000.00	0.56
Sabic Ca 4.5% 18-10.10.28 Regs	4.500	10.10.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Samba Fdg 2.75% 19-02.10.24	2.750	02.10.24	USD	2 000 000	-	-	2 000 000	1 953 636.00	0.55
Sands China 3.1% 22-08.03.29	3.100	08.03.29	USD	-	2 000 000	-	2 000 000	1 746 097.00	0.49
Sands China 3.75% 22-08.08.31	3.750	08.08.31	USD	-	3 000 000	-	3 000 000	2 516 326.20	0.70
Sands China 5.125% 18-08.08.25	5.125	08.08.25	USD	-	2 500 000	-	2 500 000	2 467 131.00	0.69
Sands China 5.4% 18-08.08.28	5.400	08.08.28	USD	-	2 000 000	-	2 000 000	1 985 481.00	0.56
Santander 5.375% 20-17.04.25 Regs	5.375	17.04.25	USD	3 000 000	-	-2 000 000	1 000 000	999 341.00	0.28
Santos Fin 3.649% 21-29.04.31	3.649	29.04.31	USD	-	500 000	-500 000	-	-	0.00
Saud Arabia 4.875% 23-18.07.33	4.875	18.07.33	USD	1 500 000	-	-1 500 000	-	-	0.00
Saudi Oil 2.25% 20-24.11.30	2.250	24.11.30	USD	-	2 000 000	-2 000 000	-	-	0.00
Saudi Oil 3.25% 20-24.11.50 Regs	3.250	24.11.50	USD	1 650 000	-	-	1 650 000	1 175 143.20	0.33
Saudi Oil 3.5% 19-16.04.29	3.500	16.04.29	USD	1 500 000	-	-1 500 000	-	-	0.00
Saudi Oil 4.25% 19-16.04.39 Regs	4.250	16.04.39	USD	2 000 000	-	-	2 000 000	1 793 372.00	0.50
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
Scentr 4.375% 20-28.05.30 Regs	4.375	28.05.30	USD	-	400 000	-400 000	-	-	0.00
Serbia T-Bo 6.25% 23-26.05.28	6.250	26.05.28	USD	1 250 000	-	-	1 250 000	1 282 056.25	0.36
Serbia T-Bo 6.50% 23-26.09.33	6.500	26.09.33	USD	800 000	-	-800 000	-	-	0.00
Shinhan Bk	3.875	24.03.26	USD	2 300 000	-	-	2 300 000	2 217 061.77	0.62
Sigma 4.125% 16-02.05.26	4.125	02.05.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Singapore Tele. 7.375% 01-31	7.375	01.12.31	USD	500 000	-	-	500 000	587 606.35	0.16
Singtel Grp 2.375% 16-03.10.26	2.375	03.10.26	USD	300 000	-	-	300 000	281 067.36	0.08
Sk Brdband 4.875% 23-28.06.28	4.875	28.06.28	USD	500 000	200 000	-700 000	-	-	0.00
Sk Hynix 1.50% 21-19.01.26	1.500	19.01.26	USD	200 000	-	-200 000	-	-	0.00
Sk Hynix 6.50% 23-17.01.33	6.500	17.01.33	USD	2 000 000	400 000	-1 000 000	1 400 000	1 481 819.50	0.41

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JSS Sustainable Bond - Emerging Markets Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Sk On Co Lt 5.375% 23-11.05.26	5.375	11.05.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Slovenska S 5.375% 23-04.10.28	5.375	04.10.28	EUR	-	2 000 000	-	2 000 000	2 284 162.13	0.64
Softbank 4.625% 21-06.07.28	4.625	06.07.28	USD	-	300 000	-300 000	-	-	0.00
Soquimich 6.5% 07.11.33 Regs	6.500	07.11.33	USD	-	1 500 000	-1 500 000	-	-	0.00
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	2 500 000	-	-2 500 000	-	-	0.00
St Bk India 4.375% 24.01.24 Regs	4.375	24.01.24	USD	1 705 000	-	-	1 705 000	1 703 900.28	0.48
St Bk India 4.875% 23-05.05.28	4.875	05.05.28	USD	2 000 000	-	-	2 000 000	1 999 570.00	0.56
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	2 000 000	-	-	2 000 000	2 027 668.00	0.57
Std Chart 3.516% 19-12.02.30	3.516	12.02.30	USD	3 725 000	-	-3 725 000	-	-	0.00
Std Chart 6.17% 23-09.01.27	6.170	09.01.27	USD	1 000 000	-	-	1 000 000	1 015 799.50	0.28
Std Chart 7.767% 22-16.11.28	7.767	16.11.28	USD	4 000 000	-	-	4 000 000	4 332 029.60	1.21
Std Chart 7.776% 22-16.11.25	7.776	16.11.25	USD	2 000 000	-	-	2 000 000	2 039 369.20	0.57
Suam Fin 4.875% 14-17.04.24	4.875	17.04.24	USD	-	1 775 000	-	1 775 000	1 764 248.12	0.49
Summit Di 2.875% 12.08.31 Regs	2.875	12.08.31	USD	2 000 000	-	-	2 000 000	1 644 660.10	0.46
Sunshine 4.5% 16-20.04.26	4.500	20.04.26	USD	-	300 000	-300 000	-	-	0.00
Suzano Aust 2.50% 21-15.09.28	2.500	15.09.28	USD	500 000	-	-	500 000	439 318.90	0.12
Suzano Aust 3.125% 21-15.01.32	3.125	15.01.32	USD	-	1 000 000	-	1 000 000	830 301.50	0.23
Suzano Aust 5% 19-15.01.30	5.000	15.01.30	USD	800 000	-	-	800 000	774 240.80	0.22
Suzano Intl Fin 5.5% 17.01.27	5.500	17.01.27	USD	-	2 000 000	-	2 000 000	2 026 500.00	0.57
Tencent 3.29% 20-03.06.60 Regs	3.290	03.06.60	USD	2 000 000	-	-	2 000 000	1 274 481.14	0.36
Tencent Hol 3.24% 20-03.06.50	3.240	03.06.50	USD	1 500 000	-	-	1 500 000	1 005 874.58	0.28
Thaioil Trs 3.50% 19-17.10.49	3.500	17.10.49	USD	1 550 000	-	-	1 550 000	1 050 234.20	0.29
Thaioil Trs 3.75% 20-18.06.50	3.750	18.06.50	USD	1 000 000	1 577 000	-	2 577 000	1 818 175.81	0.51
Thaioil Trs 4.875% 18-23.01.43	4.875	23.01.43	USD	1 200 000	-	-	1 200 000	1 039 021.78	0.29
Tms Issuer 5.78% 23.08.32/Pool	5.780	23.08.32	USD	1 300 000	-	-1 300 000	-	-	0.00
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	2 700 000	-	-	2 700 000	2 517 544.91	0.70
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	500 000	-	-	500 000	491 246.82	0.14
Trans Peru 4.25% 30.04.28 Regs	4.250	30.04.28	USD	1 000 000	-	-1 000 000	-	-	0.00
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	-	2 000 000	-	2 000 000	1 966 754.60	0.55
Trust 4.869% 20-15.01.30	4.869	15.01.30	USD	500 000	1 500 000	-500 000	1 500 000	1 359 503.55	0.38
Trust F 5.25% 14-15.12.24 Regs	5.250	15.12.24	USD	2 000 000	-	-	2 000 000	1 980 179.20	0.55
Tsmc Arizon 2.50% 21-25.10.31	2.500	25.10.31	USD	4 000 000	-	-	4 000 000	3 451 534.08	0.97
Tsmc Arizon 3.25% 21-25.10.51	3.250	25.10.51	USD	-	2 500 000	-	2 500 000	1 991 020.70	0.56
Tsmc Global 1.375% 20-28.09.30	1.375	28.09.30	USD	3 000 000	200 000	-	3 200 000	2 601 118.08	0.73
Uobsp 1.75% 20-16.03.31	1.750	16.03.31	USD	1 000 000	-	-	1 000 000	923 298.38	0.26
Uobsp 3.75% 19-15.04.29 Regs	3.750	15.04.29	USD	700 000	-	-700 000	-	-	0.00
Uobsp 3.875% 17-Perp	3.875	31.12.99	USD	1 500 000	-	-1 500 000	-	-	0.00
Uobsp Frn 22-07.10.32	0.000	07.10.32	USD	-	1 500 000	-	1 500 000	1 436 191.76	0.40
Uruguay 5.1% 14-18.06.50 /Pool	5.100	18.06.50	USD	-	1 500 000	-1 500 000	-	-	0.00
Usa 3.625% 23-15.05.53 /Tbo	3.625	15.05.53	USD	-	3 000 000	-3 000 000	-	-	0.00
Usa 3.875% 23-15.08.33 Tbo	3.875	15.08.33	USD	-	6 000 000	-6 000 000	-	-	0.00
Vesta 3.625% 21-13.05.31	3.625	13.05.31	USD	-	1 500 000	-	1 500 000	1 289 827.65	0.36
Vietnam 4.8% 14-19.11.24	4.800	19.11.24	USD	2 000 000	-	-	2 000 000	1 979 999.38	0.55
Votorantim 7.25% 11-05.04.41	7.250	05.04.41	USD	-	1 000 000	-	1 000 000	1 121 308.00	0.31
Vtb Cap 6.95% 12-17.10.22	6.950	17.10.22	USD	200 000	-	-	200 000	4 000.00	0.00
Woori Bk	4.750	30.04.24	USD	3 000 000	200 000	-	3 200 000	3 189 792.00	0.89
Xiaomi Best 2.875% 21-14.07.31	2.875	14.07.31	USD	-	400 000	-400 000	-	-	0.00
								278 530 454.13	77.99

Treasury Bills

Usa 0% 23-16.11.23 Tb		16.11.23	USD	-	20 000 000	-20 000 000	-	-	0.00
								-	0.00

Total transferable securities listed on an official stock exchange

278 530 454.13 77.99

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	937 658.00	0.26
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* 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 Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	2 300 000	-	-	2 300 000	2 259 248.14	0.63
Adcb 4.50% 22-14.09.27	4.500	14.09.27	USD	1 000 000	-	-1 000 000	-	-	0.00
Aldar Inves 4.875% 23-24.05.33	4.875	24.05.33	USD	2 000 000	-	-2 000 000	-	-	0.00
Anglo 4.75% 22-16.03.52 144A	4.750	16.03.52	USD	1 000 000	-	-	1 000 000	862 534.10	0.24
Arauco 4.20% 19-29.01.30	4.200	29.01.30	USD	-	2 000 000	-	2 000 000	1 849 500.00	0.52
Bbl Tb 9.025% 97-15.03.29	9.025	15.03.29	USD	2 500 000	-	-	2 500 000	2 875 468.25	0.81
Bbva 5.862% 22-14.09.26	5.862	14.09.26	USD	-	2 600 000	-	2 600 000	2 614 260.22	0.73
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	3 000 000	-	-3 000 000	-	-	0.00
Bea 4.875% 22-22.04.32	4.875	22.04.32	USD	-	1 150 000	-	1 150 000	1 041 356.34	0.29
Bk Leumi 5.125% 22-27.07.27	5.125	27.07.27	USD	3 000 000	-	-3 000 000	-	-	0.00
Boc Aviatio 1.625% 21-29.04.24	1.625	29.04.24	USD	1 000 000	-	-	1 000 000	987 407.75	0.28
Boc Aviatio 1.75% 21-21.01.26	1.750	21.01.26	USD	500 000	-	-500 000	-	-	0.00
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	1 700 000	-	-	1 700 000	1 654 582.34	0.46
Boc Aviatio 5.75% 23-09.11.28	5.750	09.11.28	USD	-	2 000 000	-	2 000 000	2 066 739.00	0.58
Ck Hutchiso 2.75% 19-06.09.29	2.750	06.09.29	USD	950 000	-	-	950 000	853 797.33	0.24
Colombia 8% 23-14.11.35	8.000	14.11.35	USD	-	1 000 000	-	1 000 000	1 095 979.70	0.31
Colombia 8.75% 23-14.11.53	8.750	14.11.53	USD	-	500 000	-	500 000	576 127.15	0.16
Cometa 6.375% 24.04.35 /Pool	6.375	24.04.35	USD	-	1 000 000	-	1 000 000	778 392.17	0.22
Credito 2.875% 21-14.10.31	2.875	14.10.31	USD	2 000 000	-	-2 000 000	-	-	0.00
Ctr Plaz Dv 3.85% 20-17.07.25	3.850	14.07.25	USD	-	300 000	-300 000	-	-	0.00
Dbs Group 1.822% 21-10.03.31	1.822	10.03.31	USD	2 000 000	-	-	2 000 000	1 855 180.02	0.52
Dp World Cr 5.5% 23-13.09.33	5.500	13.09.33	USD	-	1 500 000	-1 500 000	-	-	0.00
Empresa De 3.83% 21-14.09.61	3.830	14.09.61	USD	3 000 000	2 000 000	-3 000 000	2 000 000	1 375 854.78	0.39
Enn Energy 2.625% 20-17.09.30 Regs	2.625	17.09.30	USD	1 500 000	1 000 000	-2 500 000	-	-	0.00
First 6.32% 23-04.04.34 Regs	6.320	04.04.34	USD	-	5 000 000	-3 500 000	1 500 000	1 547 287.50	0.43
Hdfc Bk 5.686% 23-02.03.26	5.686	02.03.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Hk Mtg Co 4.875% 23-13.09.28	4.875	13.09.28	USD	-	2 000 000	-2 000 000	-	-	0.00
Inver Cmpc 3.85% 20-13.01.30	3.850	13.01.30	USD	1 000 000	-	-	1 000 000	928 664.70	0.26
Israel Dis 5.375% 23-26.01.28	5.375	26.01.28	USD	1 500 000	-	-	1 500 000	1 459 662.00	0.41
Kallpa 4.875% 16-24.05.26	4.875	24.05.26	USD	1 000 000	-	-	1 000 000	990 870.00	0.28
Kdb 2.0% 21-25.10.31	2.000	25.10.31	USD	2 000 000	-	-2 000 000	-	-	0.00
Khazannah Ca 4.876% 23-01.06.33	4.876	01.06.33	USD	2 000 000	-	-2 000 000	-	-	0.00
Korea Gas 4.875% 23-05.07.28	4.875	05.07.28	USD	2 500 000	1 000 000	-3 500 000	-	-	0.00
Korearehabn 4.125% 22-20.04.27	4.125	20.04.27	USD	3 000 000	-	-3 000 000	-	-	0.00
Maf Gib Sec 7.875% 22-Perp	7.875	31.12.99	USD	2 000 000	-	-	2 000 000	2 045 310.00	0.57
Majid Al Fu 5.0% 23-01.06.33	5.000	01.06.33	USD	3 000 000	-	-3 000 000	-	-	0.00
Masdar Abu 4.875% 23-25.07.33	4.875	25.07.33	USD	-	3 000 000	-3 000 000	-	-	0.00
Misc Cap Two 3.625% 22-06.04.25	3.625	06.04.25	USD	-	1 200 000	-1 200 000	-	-	0.00
Nanyang Com 3.8% 19-20.11.29	3.800	20.11.29	USD	2 000 000	-	-2 000 000	-	-	0.00
Ocbc 4.602% 22-15.06.32	4.602	15.06.32	USD	2 500 000	-	-	2 500 000	2 470 800.00	0.69
Pldt 2.50% 20-23.01.31	2.500	23.01.31	USD	2 500 000	-	-	2 500 000	2 085 489.43	0.58
Pow Fin 4.50% 19-18.06.29	4.500	18.06.29	USD	1 650 000	-	-	1 650 000	1 599 955.50	0.45
Ptt Treasur 4.50% 19-25.10.42	4.500	25.10.42	USD	2 500 000	-	-	2 500 000	2 236 151.10	0.63
Pttep Treas 2.993% 20-15.01.30	2.993	15.01.30	USD	1 500 000	-	-	1 500 000	1 354 672.53	0.38
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	1 500 000	-	-	1 500 000	1 515 945.00	0.42
Saudi Elec 5.684% 23-11.04.53	5.684	11.04.53	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	-	-	0.00
Sk Hynix 2.375% 21-19.01.31	2.375	19.01.31	USD	1 000 000	-	-	1 000 000	812 002.84	0.23
Sk Telecom 6.625% 07-20.07.27	6.625	20.07.27	USD	800 000	200 000	-	1 000 000	1 058 722.00	0.30
Std Chart 6.187% 23-06.07.27	6.187	06.07.27	USD	3 000 000	-	-	3 000 000	3 052 075.20	0.85
Std Chart 6.296% 23-06.07.34	6.296	06.07.34	USD	3 000 000	-	-	3 000 000	3 157 692.30	0.88
Tencent Hol 2.39% 20-03.06.30 Regs	2.390	03.06.30	USD	3 000 000	-	-	3 000 000	2 561 022.15	0.72
Transmanta 4.7% 19-16.04.34	4.700	16.04.34	USD	1 600 000	1 000 000	-	2 600 000	2 464 627.88	0.69
Union 2.125% 20-22.10.25	2.125	22.10.25	USD	1 000 000	-	-	1 000 000	935 553.94	0.26

* 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 Corporate IG (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Westwood Gr 3.80% 21-20.01.31	3.800	20.01.31	USD	-	300 000	-300 000	-	-	0.00
Zg O P&C 3.50% 20-08.03.26	3.500	08.03.26	USD	-	400 000	-400 000	-	-	0.00
								55 960 589.36	15.67
Total transferable securities dealt on another regulated market								55 960 589.36	15.67
TOTAL SECURITIES PORTFOLIO INVESTMENTS								334 491 043.49	93.66
Liquidities and deposits								16 513 554.75	4.62
Other assets								6 129 815.91	1.72
TOTAL NET ASSETS								357 134 414.15	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
3Sbio Inc			HKD	210 000	21 000	-	231 000	222 464.27	0.52
Abb Ltd India			INR	-	3 963	-	3 963	222 632.12	0.52
Accton Technology Corp			TWD	22 000	1 000	-10 000	13 000	221 531.82	0.52
Adani Green Energy Ltd			INR	7 000	5 000	-12 000	-	-	0.00
Adani Tot Rgr			INR	4 000	-	-4 000	-	-	0.00
Advantech Co Ltd			TWD	17 000	3 697	-	20 697	250 865.77	0.59
Airtac International Group			TWD	-	7 000	-	7 000	230 361.81	0.54
Alibaba Group Holding Ltd			HKD	118 300	-	-118 300	-	-	0.00
Alibaba Healt Info Technology			HKD	351 000	-	-351 000	-	-	0.00
Ambev Sa			BRL	-	65 600	-65 600	-	-	0.00
Amorepacific Corp			KRW	1 600	712	-	2 312	260 146.24	0.61
Anglo American Platinum Ltd			ZAR	2 500	-	-2 500	-	-	0.00
Apollo Hosp			INR	2 500	-	-2 500	-	-	0.00
Asian Paints			INR	19 000	1 734	-1 800	18 934	774 147.66	1.82
Astral Poly Technik Ltd Vs			INR	-	8 817	-	8 817	202 112.34	0.47
Au Small Finance Bank Ltd			INR	-	23 777	-	23 777	224 982.39	0.53
Axis Bank Ltd			INR	17 500	16 402	-17 500	16 402	217 266.45	0.51
B3 Sa - Brasil Bolsa Balcao			BRL	69 900	46 674	-	116 574	349 174.88	0.82
Baidu Rg-A			HKD	-	26 300	-	26 300	391 037.51	0.92
Bajaj Finance Ltd			INR	1 940	196	-	2 136	188 090.97	0.44
Banco Do Brasil Sa			BRL	31 000	-	-31 000	-	-	0.00
Bandhan Bank Ltd			INR	-	82 159	-13 800	68 359	198 302.88	0.47
Bco Bradesco Sa /Pref.			BRL	52 000	-	-52 000	-	-	0.00
Bharti Airtel Ltd/Demat			INR	-	18 700	-18 700	-	-	0.00
Bid Corporation Limited			ZAR	8 900	897	-	9 797	228 564.75	0.54
Bidvest Group Ltd			ZAR	14 800	-	-14 800	-	-	0.00
Boc Aviation Pte Ltd			HKD	-	25 000	-25 000	-	-	0.00
Bosideng Internation. Hldg Ltd			HKD	-	628 000	-	628 000	282 291.12	0.66
Byd Company Limited -H-			HKD	6 500	2 500	-	9 000	247 114.22	0.58
Byd Electronic Co Ltd			HKD	-	45 000	-	45 000	210 923.06	0.50
Cathay Financial Holding			TWD	129 000	-	-129 000	-	-	0.00
Chailease			TWD	35 280	-	-35 280	-	-	0.00
Chang Hwa Commercial Bank			TWD	340 000	43 500	-	383 500	223 670.89	0.53
China Development Fin. Hld Co			TWD	400 000	-	-400 000	-	-	0.00
China Everbright Intl Ltd			HKD	487 000	49 000	-	536 000	174 352.81	0.41
China Galaxy Securities -H-			HKD	-	220 000	-	220 000	116 359.86	0.27
China Lesso Group Holdings Ltd			HKD	309 000	-	-309 000	-	-	0.00
China Literature Ltd 144A /Regs			HKD	43 800	-	-43 800	-	-	0.00
China Medical System Holdings			HKD	120 000	12 000	-	132 000	233 959.39	0.55
China Merchants Bank -H-			HKD	-	48 500	-	48 500	168 943.35	0.40
China Minsheng Bk -H-			HKD	-	618 500	-	618 500	209 901.74	0.49
China Oilfield Services -H-			HKD	200 000	16 000	-46 000	170 000	173 732.98	0.41
China Overseas Land+Investment			HKD	89 600	-	-89 600	-	-	0.00
China Overseas Property Hld Ltd			HKD	220 000	20 000	-45 000	195 000	146 339.88	0.34
China Resources Land			HKD	55 000	6 000	-	61 000	218 735.02	0.51
China Vanke -H-			HKD	160 300	-	-160 300	-	-	0.00
Cholamandalam Investment Fin			INR	-	13 210	-	13 210	199 986.41	0.47
Chunghwa Telecom Co Ltd			TWD	-	55 000	-55 000	-	-	0.00
Cia De Concessoes Rodoviaras			BRL	142 000	69 353	-	211 353	616 968.43	1.45
Cia Energ Minas Gerais /Pref			BRL	88 009	7 762	-11 000	84 771	200 339.92	0.47
Cipla Ltd /Demat.			INR	15 900	1 361	-2 400	14 861	222 570.03	0.52
Citic Securities -H- Shares			HKD	125 500	9 500	-30 000	105 000	214 342.39	0.50
Cn Intl Cap /H			HKD	108 000	-	-108 000	-	-	0.00
Colgate-Palmolive (India) Ltd			INR	10 500	756	-3 000	8 256	250 977.49	0.59
Country Garden Holdings			HKD	800 000	358 000	-1 158 000	-	-	0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Coway Co Ltd			KRW	3 600	2 124	-	5 724	254 072.33	0.60
Cspc Pharmaceut – Shs			HKD	140 000	276 000	-140 000	276 000	256 611.52	0.60
Ctbc Financial Holding Co Ltd			TWD	200 000	-	-200 000	-	-	0.00
Cummins India Ltd			INR	-	9 687	-	9 687	228 620.83	0.54
Dabur India Ltd/Dematerialised			INR	32 400	2 913	-3 500	31 813	213 015.79	0.50
Daqo New Energy/Sadr			USD	3 700	1 200	-4 900	-	-	0.00
Delta Electronic Industrial			TWD	20 000	19 000	-20 000	19 000	194 080.64	0.46
Discovery Shs			ZAR	14 413	-	-14 413	-	-	0.00
Dif Limited			INR	-	29 722	-	29 722	259 447.76	0.61
Dongbu Insurance Co Ltd			KRW	4 400	323	-1 200	3 523	228 823.08	0.54
Dongfeng Motor -H-			HKD	-	440 000	-	440 000	219 196.05	0.51
Doosan Enerbili Rg Shs			KRW	-	18 152	-	18 152	223 966.64	0.53
E Sun Financial Holding Ltd			TWD	-	274 090	-	274 090	230 411.40	0.54
East Buy Holding Limited 144A			HKD	30 000	26 800	-	56 800	202 219.76	0.47
Eclat Textile Co Ltd			TWD	11 000	1 000	-	12 000	219 739.75	0.52
Engie Brasil Energia Sa			BRL	-	22 300	-22 300	-	-	0.00
Enn Energy Holdings			HKD	-	17 300	-17 300	-	-	0.00
Far East Horizon			HKD	308 000	-	-308 000	-	-	0.00
Far Eastone Telecom. Co Ltd			TWD	-	97 000	-11 000	86 000	223 610.61	0.53
First Financial Holding Comp.			TWD	-	235 870	-235 870	-	-	0.00
Firstrand Ltd /New			ZAR	70 000	5 645	-14 000	61 645	247 792.79	0.58
Fomento Eco.Mexicano Sab /Units			MXN	23 500	18 714	-23 500	18 714	244 731.11	0.57
Fosun International Ltd			HKD	260 000	-	-260 000	-	-	0.00
Fubon Financial Holding Co Ltd			TWD	100 800	5 040	-105 840	-	-	0.00
Gcl Tech – Registered Shs			HKD	700 000	360 000	-1 060 000	-	-	0.00
Genscript Biotech Corp			HKD	54 000	-	-54 000	-	-	0.00
Giant Manufacture Co Ltd			TWD	27 000	3 000	-	30 000	179 858.16	0.42
Greentown China Holdings Ltd			HKD	-	104 500	-	104 500	106 393.20	0.25
Grupo Bimbo Sab De Cv -A-			MXN	-	44 582	-	44 582	226 036.04	0.53
Grupo Fin Banorte -O-			MXN	22 000	17 974	-7 500	32 474	328 105.15	0.77
Guodian Nari Technology Co -A-			CNH	28 800	10 000	-	38 800	122 108.53	0.29
Haier Smart Home Co Ltd H			HKD	-	85 800	-	85 800	242 284.89	0.57
Haitan Intl Hldgs Ltd			HKD	-	56 000	-	56 000	138 556.08	0.33
Haitong Sec -H-			HKD	-	176 000	-	176 000	93 989.46	0.22
Hana Financial Group Inc			KRW	-	6 385	-	6 385	215 036.58	0.51
Hanmi Pharm *Opr*			KRW	-	864	-	864	236 338.56	0.56
Hanon Systems			KRW	-	30 272	-	30 272	171 249.91	0.40
Hanwha Chemical Corp			KRW	19 774	14 361	-3 000	31 135	954 350.02	2.24
Hanwha Galleria Rg			KRW	19 256	-	-19 256	-	-	0.00
Havells India Ltd			INR	10 500	-	-10 500	-	-	0.00
Hcl Technologies /Demat.			INR	14 900	13 210	-14 900	13 210	232 735.41	0.55
Hdfc Bank Ltd			INR	-	31 003	-13 500	17 503	359 512.62	0.84
Hindustan Unilever Ltd			INR	7 000	615	-900	6 715	214 965.19	0.50
Hotai Motor Co Ltd			TWD	-	10 200	-	10 200	235 633.74	0.55
Housing Devt Fin Corp			INR	17 500	-	-17 500	-	-	0.00
Hua Nan Financial Holding Co			TWD	258 146	-	-258 146	-	-	0.00
Huatai Securities Co Ltd			HKD	182 800	14 600	-38 600	158 800	200 520.08	0.47
Hygeia Healthc Rg			HKD	28 000	2 800	-	30 800	139 237.39	0.33
Hz Tigermed C-H Rg			HKD	30 800	-	-30 800	-	-	0.00
Icici			INR	11 600	1 169	-	12 769	217 907.35	0.51
Impala Platinum Holdings Ltd			ZAR	23 000	-	-23 000	-	-	0.00
Indus Towers Rg Registered Shs			INR	80 600	-	-80 600	-	-	0.00
Info Edge India Ltd			INR	3 000	1 018	-	4 018	248 188.58	0.58
Infosys – Shs			INR	38 700	2 893	-10 000	31 593	585 766.74	1.38
Innovent Biologics. Inc.			HKD	-	39 500	-	39 500	216 253.76	0.51
Itau Holding /Pref			BRL	-	33 100	-33 100	-	-	0.00
Jd Health Intl			HKD	-	40 300	-	40 300	201 795.86	0.47
Jd.Com Rg-A			HKD	32 600	-	-32 600	-	-	0.00
Jiangsu Expressway Co -H-			HKD	-	220 000	-	220 000	197 783.59	0.46
Jiumaojiu Intl Rg			HKD	-	194 000	-	194 000	151 552.12	0.36

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Kingboard Laminates Hldgs Ltd			HKD	145 000	-	-145 000	-	-	0.00
Kingdee Int Software Gr.Co Ltd			HKD	113 000	167 000	-113 000	167 000	243 382.41	0.57
Klabin Riocell Sa			BRL	70 400	-	-70 400	-	-	0.00
Kotak Mahind			INR	9 400	947	-	10 347	237 252.96	0.56
Kuaishou Tech Rg-B			HKD	28 000	-	-28 000	-	-	0.00
Kumba Iron Ore Ltd			ZAR	7 000	706	-	7 706	259 055.68	0.61
Largan Precision Co Ltd			TWD	-	3 000	-	3 000	280 539.63	0.66
Lg Chem Ltd /Pfd Shs /I01			KRW	2 530	475	-	3 005	725 214.68	1.70
Lg Chemical Ltd			KRW	1 250	654	-	1 904	737 274.50	1.73
Lg Electronics Inc			KRW	-	2 100	-2 100	-	-	0.00
Lg Energy Solu Rg			KRW	350	233	-	583	193 404.42	0.45
Lg Household & Healthcare Ltd			KRW	-	642	-	642	176 858.16	0.42
Li Auto Inc - A - Shs			HKD	15 000	14 300	-15 000	14 300	269 388.57	0.63
Lite-On Technology Corpor.			TWD	-	55 000	-	55 000	209 671.61	0.49
Localiza Renta A Car			BRL	30 000	24 334	-7 000	47 334	619 738.70	1.46
Lojas Renner Sa			BRL	50 000	79 257	-50 000	79 257	284 226.18	0.67
Longfor Ppt			HKD	96 000	9 500	-	105 500	168 885.72	0.40
Ltimindtree Limited			INR	3 358	3 082	-3 358	3 082	233 142.25	0.55
Marico Ltd/Demat			INR	-	29 171	-	29 171	192 275.53	0.45
Media Tek Incorporation			TWD	-	10 000	-1 000	9 000	297 645.71	0.70
Mega Financial Holding Company			TWD	-	183 336	-16 000	167 336	213 730.51	0.50
Meituan Dianping			HKD	52 810	-	-52 810	-	-	0.00
Microport Scientific Corp			HKD	93 000	-	-93 000	-	-	0.00
Micro-Star Intl			TWD	-	36 000	-36 000	-	-	0.00
Miniso Grp /Sadr			USD	-	10 127	-	10 127	206 590.80	0.49
Momo.Com Inc			TWD	7 000	5 700	-	12 700	210 626.29	0.49
Mphasis Ltd /Demat.			INR	-	6 825	-	6 825	224 703.40	0.53
Mr. Price Group Limited			ZAR	15 700	-	-15 700	-	-	0.00
Nan Ya Pcb			TWD	24 000	-	-24 000	-	-	0.00
Naspers Ltd -N-			ZAR	1 430	-	-1 430	-	-	0.00
Naspers Rg			ZAR	-	1 543	-310	1 233	210 898.85	0.50
Naver Corp - Shs			KRW	-	1 420	-	1 420	246 830.08	0.58
Ncsoft Corporation			KRW	560	-	-560	-	-	0.00
Nedbank Group			ZAR	18 700	-	-18 700	-	-	0.00
Nestle India /Dematerialised			INR	1 040	69	-360	749	239 242.18	0.56
Netease Rg			HKD	15 000	8 900	-2 700	21 200	381 725.91	0.90
Nien Made Enterprise Co Ltd			TWD	19 000	2 000	-	21 000	241 537.78	0.57
Nio Inc			USD	-	29 722	-	29 722	269 578.54	0.63
Old Mutual Limited			ZAR	290 000	-	-290 000	-	-	0.00
Phar Rg-H 144A-S			HKD	46 200	-	-46 200	-	-	0.00
Ping An Hlthcare Tech Co			HKD	78 300	-	-78 300	-	-	0.00
Ping An Insur.(Grp) Co -H-			HKD	94 700	7 000	-23 000	78 700	356 282.59	0.84
Pop Mart Intl Rg			HKD	-	55 000	-	55 000	142 632.39	0.33
Posco Daewoo Corp			KRW	-	5 900	-5 900	-	-	0.00
President Chain Store Corp.			TWD	22 000	2 000	-	24 000	210 746.84	0.50
Psbc /H			HKD	-	412 000	-	412 000	196 805.17	0.46
Raia Drogasil			BRL	-	36 326	-	36 326	219 858.47	0.52
Rights Localiza 10.11.23 Sous			BRL	-	168	-168	-	-	0.00
Sabesp-Rg Shs			BRL	19 000	1 522	-3 900	16 622	257 905.20	0.61
Samsung Electr. /Pfd N-Vot.			KRW	5 100	514	-	5 614	271 407.71	0.64
Samsung Electro-Mechanics Co			KRW	-	1 800	-1 800	-	-	0.00
Samsung Electronics Co Ltd			KRW	32 000	2 742	-4 800	29 942	1 823 946.87	4.29
Samsung Fire&Marine Insur.			KRW	1 500	101	-500	1 101	224 700.89	0.53
Samsung Life Insurance Co Ltd			KRW	-	4 073	-	4 073	218 400.78	0.51
Samsung Sdi Co Ltd			KRW	-	517	-	517	189 362.62	0.44
Sanlam Ltd			ZAR	-	57 241	-	57 241	227 867.81	0.54
Santander Br /Units (55Sh+50Pfd)			BRL	33 000	16 316	-	49 316	327 920.57	0.77
Sany Heavy Eq			HKD	-	128 000	-	128 000	123 762.02	0.29
Sh C&S Bk			TWD	-	161 000	-	161 000	245 506.39	0.58
Shinhan Financial Group			KRW	5 000	7 595	-5 000	7 595	236 632.86	0.56

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Shriram Finance Limited			INR	11 000	827	-2 800	9 027	222 736.77	0.52
Siemens Ltd /Dematerialised			INR	7 000	444	-2 600	4 844	234 279.19	0.55
Sinopac Holdings			TWD	300 000	37 000	-	337 000	216 315.28	0.51
Sinotruk (Hong Kong) Ltd			HKD	-	109 500	-	109 500	214 834.16	0.50
Sk Biopharmac Rg			KRW	3 630	-	-3 630	-	-	0.00
Sk Hynix Inc			KRW	4 000	302	-1 000	3 302	362 572.81	0.85
Sk Square Rg			KRW	-	6 275	-	6 275	256 130.44	0.60
Taiwan Semicond.Manufact			TWD	142 000	30 000	-27 000	145 000	2 801 649.26	6.58
Tata Consultancy Serv/Demat.			INR	10 000	952	-560	10 392	473 722.31	1.11
Tata Elxsi Ltd			INR	2 500	214	-380	2 334	245 513.95	0.58
Telefonica Brasil Sa			BRL	-	23 000	-23 000	-	-	0.00
Tencent Holdings Ltd			HKD	44 400	4 300	-2 200	46 500	1 748 394.61	4.11
Tencent Mus			USD	23 000	-	-23 000	-	-	0.00
The Foschini Group			ZAR	45 200	-	-45 200	-	-	0.00
Titan Com Shs			INR	6 500	484	-1 700	5 284	233 383.09	0.55
Tongcheng Tra-Rg Shs S /144A			HKD	-	121 200	-	121 200	224 130.14	0.53
Totvs Sa			BRL	32 600	-	-32 600	-	-	0.00
Travelsky Technology Ltd -H-			HKD	-	154 000	-	154 000	266 247.14	0.63
Ultrapar Participacoes Sa			BRL	111 600	-	-111 600	-	-	0.00
Unimicron Technology Corp			TWD	37 000	-	-37 000	-	-	0.00
United Microelectronic Corp			TWD	-	135 000	-135 000	-	-	0.00
Vipshop Hldg Sp Adrrepr 1/5Th			USD	14 500	1 462	-	15 962	283 485.12	0.67
Vodacom			ZAR	-	36 326	-	36 326	210 556.10	0.49
Voltron Pow			TWD	3 000	-	-	3 000	167 150.79	0.39
Wal-Mart De Mexico Sab Decv			MXN	55 000	-	-55 000	-	-	0.00
Walsin Lihwa Corporation			TWD	112 000	-	-112 000	-	-	0.00
Weg Sa			BRL	46 000	32 157	-	78 157	593 868.41	1.40
Weichai Power Co Ltd -H-			HKD	112 000	11 000	-	123 000	205 406.01	0.48
Weifu Hi-Tech Group Co Ltd -A-			CNH	20 000	-	-20 000	-	-	0.00
Wipro Ltd /Dematerialised			INR	-	40 729	-	40 729	230 673.26	0.54
Woolworths Hld Ltd			ZAR	-	51 500	-51 500	-	-	0.00
Wuxi Apptec Co.. Ltd.			HKD	20 000	1 500	-5 100	16 400	166 866.13	0.39
Wuxi Biologics Rg			HKD	36 000	3 000	-7 000	32 000	121 303.17	0.28
Xinjiang Goldwind -H-			HKD	286 000	-	-286 000	-	-	0.00
Xpeng Rg-A			HKD	-	31 400	-	31 400	228 004.36	0.54
Xtep International Hldgs Ltd			HKD	-	284 000	-	284 000	160 393.73	0.38
Yadea Group Holdings Ltd			HKD	100 000	40 000	-	140 000	245 987.25	0.58
Yuhan Corp			KRW	-	4 999	-1 300	3 699	197 485.17	0.46
Yum China Holdings Inc			USD	3 630	1 214	-	4 844	205 530.92	0.48
Zhejiang Supor Cookware Co -A-			CNH	5 000	-	-	5 000	37 372.13	0.09
Zomat Rg 144A Reg S			INR	243 900	-	-243 900	-	-	0.00
								41 356 841.85	97.17

Bonds

Wuxi Biologics (Cayman) Inc. Usd 0.0	0.000	31.12.99	HKD	-	61	-61	-	-	0.00
									0.00

Options on securities

Right Localiza Re 05.02.24 /Sous		31.12.99	BRL	-	169	-	169	695.82	0.00
								695.82	0.00

Total transferable securities listed on an official stock exchange

41 357 537.67 97.17

Transferable securities dealt on another regulated market

Shares

E Ink Holdings Inc			TWD	30 000	-	-30 000	-	-	0.00
Jyp Entertainment Corp			KRW	-	2 532	-	2 532	199 037.48	0.47

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Pharmaessentia 1 Rg			TWD	-	19 000	-	19 000	214 200.64	0.50
Vanguard Intl.Semiconduct			TWD	63 000	-	-63 000	-	-	0.00
								413 238.12	0.97
Total transferable securities dealt on another regulated market								413 238.12	0.97
Other transferable securities									
Shares									
Akeso Rg			HKD	-	42 000	-	42 000	249 573.07	0.59
								249 573.07	0.59
Options on securities									
Mega Fin		31.12.99	TWD	-	3 168	-	3 168	639.98	0.00
								639.98	0.00
Total other transferable securities								250 213.05	0.59
TOTAL SECURITIES PORTFOLIO INVESTMENTS								42 020 988.84	98.73
Liquidities and deposits								558 225.39	1.31
Other liabilities								-15 866.62	-0.04
TOTAL NET ASSETS								42 563 347.61	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Allianz Se/Nam.Vinkuliert			EUR	21 927	1 134	-3 339	19 722	5 271 100.27	1.62
Amgen Inc			USD	37 326	2 265	-6 443	33 148	9 547 286.96	2.94
Asr Nederland Nv			EUR	108 434	5 691	-16 179	97 946	4 619 971.29	1.42
Axa			EUR	242 617	17 195	-61 985	197 827	6 444 437.77	1.98
Bristol Myers Squibb Co			USD	173 491	5 026	-31 689	146 828	7 533 744.68	2.32
Caterpillar Inc.			USD	50 072	2 712	-9 181	43 603	12 892 099.01	3.96
Cme Group Inc			USD	67 806	2 226	-25 951	44 081	9 283 458.60	2.85
Darden Restaurants			USD	85 094	4 985	-19 566	70 513	11 585 285.90	3.56
Deutsche Post Ag			EUR	80 674	47 045	-30 088	97 631	4 837 525.82	1.49
Deutsche Telekom /Nam.			EUR	275 240	23 100	-89 020	209 320	5 029 151.10	1.55
Emerson Electric Co.			USD	131 181	10 160	-26 181	115 160	11 208 522.80	3.45
Ferrovial Intl Rg			EUR	163 527	27 540	-43 675	147 392	5 376 203.23	1.65
Gilead Sciences Inc.			USD	76 197	87 750	-36 563	127 384	10 319 377.84	3.17
Home Depot Inc.			USD	40 327	2 310	-6 207	36 430	12 624 816.50	3.88
Ibm			USD	85 954	4 766	-18 971	71 749	11 734 548.95	3.61
Illinois Tool Works			USD	-	46 998	-3 054	43 944	11 510 691.36	3.54
Inditex			EUR	217 964	12 232	-102 138	128 058	5 577 739.00	1.72
Johnson & Johnson			USD	60 530	3 354	-9 262	54 622	8 561 452.28	2.63
Koninklijke Ahold Delhaize N.V.			EUR	151 084	8 763	-23 199	136 648	3 926 917.77	1.21
Kuehne +Nagel International			CHF	17 103	2 965	-4 577	15 491	5 333 916.14	1.64
Mcdonald S Corp.			USD	44 702	1 529	-11 852	34 379	10 193 717.29	3.13
Merck			USD	101 161	5 473	-15 229	91 405	9 964 973.10	3.06
Michelin Sa Shs			EUR	152 417	8 145	-23 310	137 252	4 921 436.59	1.51
Nestle / Act Nom			CHF	41 020	2 084	-6 007	37 097	4 297 899.88	1.32
Novartis Ag Basel/Nam.			CHF	42 217	2 344	-6 500	38 061	3 837 980.33	1.18
Novo Nordisk A/S /-B-			DKK	29 500	1 643	-31 143	-	-	0.00
Novo Nordisk As -B-			DKK	-	47 005	-8 918	38 087	3 939 995.43	1.21
Paccar Inc.			USD	159 318	7 000	-50 811	115 507	11 279 258.55	3.47
Pepsico Inc			USD	62 016	3 501	-9 535	55 982	9 507 982.88	2.92
Pnc Financial Services Gp			USD	64 815	3 775	-9 995	58 595	9 073 435.75	2.79
Procter & Gamble Co.			USD	79 899	9 177	-20 604	68 472	10 033 886.88	3.09
Rockwell Automation			USD	32 558	1 722	-4 923	29 357	9 114 761.36	2.80
Royal Bank Of Canada			CAD	125 187	15 044	-28 333	111 898	11 371 401.50	3.50
Sandoz Group N			CHF	-	7 992	-7 992	-	-	0.00
Sanofi			EUR	41 957	2 052	-6 299	37 710	3 739 074.11	1.15
Schneider Electric Se			EUR	30 711	2 566	-5 461	27 816	5 585 543.95	1.72
Skf Ab -B-			SEK	-	321 164	-31 680	289 484	5 782 326.06	1.78
Sodexo			EUR	56 939	3 263	-16 916	43 286	4 763 417.96	1.47
Te Connectivity /Reg Shs			USD	42 891	2 457	-6 594	38 754	5 444 937.00	1.67
Texas Instruments Inc			USD	70 886	3 895	-10 906	63 875	10 888 132.50	3.35
Total Sa			EUR	88 024	4 689	-24 183	68 530	4 663 222.53	1.43
Upm-Kymmene Corp			EUR	115 161	5 601	-17 185	103 577	3 897 020.30	1.20
Utd Parcel Service Inc B			USD	59 083	3 105	-8 887	53 301	8 380 516.23	2.58
Vodafone Group Plc			GBP	3 370 646	150 516	-2 022 588	1 498 574	1 309 757.99	0.40
Zurich Insurance Group /Nam			CHF	5 149	5 080	-894	9 335	4 875 737.93	1.50
								320 084 663.37	98.42

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Index options									
Caterpillar Inc.		17.11.23	USD	-	243	-243	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								320 084 663.37	98.42
TOTAL SECURITIES PORTFOLIO INVESTMENTS								320 084 663.37	98.42
Liquidities and deposits								4 300 855.56	1.32
Other assets								842 172.92	0.26
TOTAL NET ASSETS								325 227 691.85	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Accenture Plc			USD	-	3 205	-474	2 731	867 546.47	1.38
Aia Group Ltd			HKD	95 600	44 200	-80 200	59 600	470 197.32	0.75
Air Liquide			EUR	2 716	1 811	-730	3 797	668 727.64	1.06
Alphabet Inc -A-			USD	11 111	6 590	-4 529	13 172	1 665 682.96	2.65
Amazon Com Inc			USD	10 236	6 849	-2 932	14 153	1 946 686.12	3.10
American Tower Corp			USD	-	3 252	-	3 252	635 533.21	1.01
Amgen Inc			USD	1 987	1 363	-539	2 811	732 923.75	1.17
Apple Inc			USD	-	4 929	-935	3 994	696 116.25	1.11
Aramark Holdings Corp			USD	16 658	357	-17 015	-	-	0.00
Asml Holding Nv			EUR	1 021	675	-271	1 425	971 422.50	1.55
Broadcom Inc			USD	-	1 233	-324	909	918 545.47	1.46
Cme Group Inc			USD	4 466	3 833	-1 568	6 731	1 283 255.87	2.04
Colgate-Palmolive Co.			USD	6 116	7 910	-2 265	11 761	848 657.32	1.35
Compass Group Plc			GBP	-	33 710	-5 447	28 263	699 947.29	1.11
Costco Wholesale Corp			USD	-	934	-375	559	334 028.62	0.53
D S Smith Plc			GBP	59 324	41 176	-100 500	-	-	0.00
Daikin Industries Ltd			JPY	1 300	2 200	-500	3 000	442 775.18	0.70
Deere & Co.			USD	1 096	1 185	-431	1 850	669 677.73	1.07
Dsm-Firmenich Ltd			EUR	3 995	2 818	-6 813	-	-	0.00
Ecolab Inc.			USD	3 445	2 740	-921	5 264	945 199.29	1.50
Edwards Lifesciences			USD	7 550	4 926	-2 019	10 457	721 808.94	1.15
Equinix Inc /Reit			USD	535	10	-545	-	-	0.00
Equinor Asa			NOK	19 340	29 918	-14 863	34 395	987 687.28	1.57
Essilor International			EUR	1 940	1 325	-526	2 739	497 402.40	0.79
Home Depot Inc.			USD	-	2 643	-425	2 218	695 829.36	1.11
Housing Devt. Fin. Corp /Adr			USD	5 804	3 928	-1 572	8 160	495 738.56	0.79
Hydro One Ltd			CAD	-	24 200	-3 100	21 100	575 089.10	0.92
Illumina Inc			USD	2 731	57	-2 788	-	-	0.00
Intl Flavors Frag			USD	3 515	74	-3 589	-	-	0.00
Keyence Corp			JPY	-	1 100	-300	800	319 108.92	0.51
Lilly (Eli) & Co			USD	-	834	-	834	440 098.93	0.70
Lse Group			GBP	4 658	99	-4 757	-	-	0.00
Lvmh Act.			EUR	-	511	-80	431	316 181.60	0.50
Mastercard Inc. Shs-A-			USD	1 892	1 005	-847	2 050	791 513.60	1.26
Medtronic Holdings Limited			USD	9 538	204	-9 742	-	-	0.00
Merck			USD	6 678	4 495	-1 806	9 367	924 446.97	1.47
Microsoft Corp			USD	3 314	3 514	-1 276	5 552	1 889 986.95	3.01
Middleby Corp			USD	2 840	60	-2 900	-	-	0.00
Moody S Corp			USD	-	2 453	-	2 453	867 282.56	1.38
Nvidia Corp.			USD	-	1 994	-107	1 887	845 951.33	1.35
Otis Worldwide Corporation			USD	5 969	4 201	-1 640	8 530	690 878.65	1.10
Palo Alto Networks Inc			USD	2 136	44	-2 180	-	-	0.00
Prologis Inc			USD	-	7 023	-917	6 106	736 821.44	1.17
Reckitt Benckiser Group Plc			GBP	9 684	6 455	-8 402	7 737	483 937.46	0.77
Samsonite International			HKD	206 700	3 900	-210 600	-	-	0.00
Service Corp International			USD	6 905	7 010	-1 899	12 016	744 575.39	1.19
Servicenow Inc			USD	1 058	647	-583	1 122	717 586.37	1.14
Shiseido Co.Ltd			JPY	15 000	300	-15 300	-	-	0.00
Siemens Ag /Nam.			EUR	2 280	1 964	-678	3 566	605 934.72	0.96
Siemens Healthineers Ag			EUR	-	26 836	-12 861	13 975	735 085.00	1.17
Taiwan Semiconduct. Manuf/Sadr			USD	9 394	6 397	-10 603	5 188	488 437.06	0.78
Takeda Pharmaceutical Co Ltd			JPY	-	18 900	-3 000	15 900	413 902.81	0.66
Tencent Holdings Ltd			HKD	14 800	9 800	-13 100	11 500	391 434.99	0.62
Tetra Tech Inc.			USD	2 076	2 050	-561	3 565	538 727.61	0.86
Texas Instruments Inc			USD	-	2 070	-	2 070	319 424.43	0.51

* 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) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Unilever Plc			EUR	4 851	3 081	-1 285	6 647	291 504.19	0.46
Walt Disney /Disney Ser			USD	3 967	2 168	-1 670	4 465	364 952.56	0.58
								32 688 252.17	52.02

Bonds

Aib Grp 2.875% 20-30.05.31	2.875	30.05.31	EUR	-	540 000	-	540 000	518 413.99	0.83
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	600 000	-	-	600 000	452 848.80	0.72
Alpha Train	2.064	30.06.25	EUR	250 000	100 000	-	350 000	334 434.45	0.53
Amer Movil 2.125% 16-10.03.28	2.125	10.03.28	EUR	200 000	570 000	-	770 000	738 454.64	1.18
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	390 000	140 000	-390 000	140 000	120 093.12	0.19
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	100 000	-	-	100 000	79 369.60	0.13
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	-	100 000	-	100 000	96 278.80	0.15
Bng 0.625% 17-19.06.27 Regs	0.625	19.06.27	EUR	300 000	-	-	300 000	282 346.07	0.45
Bnp Par 1.125% 20-15.01.32 Regs	1.125	15.01.32	EUR	500 000	500 000	-	1 000 000	913 271.00	1.45
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	530 000	250 000	-	780 000	682 444.62	1.09
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	265 000	-	-	265 000	219 695.34	0.35
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	200 000	-	-	200 000	168 634.40	0.27
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	113 000	820 000	-	933 000	745 055.55	1.19
Eib	3.500	15.04.27	EUR	490 000	-	-	490 000	507 613.54	0.81
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	320 000	-	-	320 000	233 627.20	0.37
Fer D Stato 1.5% 17-27.06.25	1.500	27.06.25	EUR	150 000	-	-	150 000	145 848.63	0.23
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	400 000	100 000	-	500 000	451 833.88	0.72
Fluxys	2.750	27.11.29	EUR	300 000	100 000	-	400 000	373 496.40	0.59
France	2.750	25.10.27	EUR	1 175 000	785 000	-960 000	1 000 000	1 018 730.00	1.62
France 2.25% 13-25.05.24 /Oat	2.250	25.05.24	EUR	820 000	160 000	-980 000	-	-	0.00
France 4% 04-25.04.55 Oat	4.000	25.04.55	EUR	350 000	1 190 000	-300 000	1 240 000	1 466 643.48	2.33
France 4.75% 04-25.04.35 Oat	4.750	25.04.35	EUR	575 000	110 000	-	685 000	825 206.21	1.31
Germany	5.500	04.01.31	EUR	680 000	630 000	-300 000	1 010 000	1 244 968.93	1.98
Germany	4.750	04.07.34	EUR	1 150 000	-	-100 000	1 050 000	1 314 622.26	2.09
Germany	4.750	04.07.28	EUR	880 000	690 000	-1 570 000	-	-	0.00
Germany 2% 13-15.08.23	2.000	15.08.23	EUR	933 447	-	-933 447	-	-	0.00
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	1 550 000	1 100 000	-975 000	1 675 000	2 109 367.70	3.36
Gldm Sachs G 3.375% 27.03.25	3.375	27.03.25	EUR	550 000	-	-	550 000	549 095.80	0.87
Iberdrola 1.825% 21-Perp	1.825	31.12.99	EUR	-	500 000	-	500 000	426 860.00	0.68
Ihg Finance 4.375% 23-28.11.29	4.375	28.11.29	EUR	-	100 000	-	100 000	103 767.46	0.17
Ireland 2.4% 14-15.05.30	2.400	15.05.30	EUR	430 000	260 000	-	690 000	697 582.13	1.11
Italy 5.25% 98-29 Btp	5.250	01.11.29	EUR	500 000	100 000	-600 000	-	-	0.00
Kkr Group Fin 1.625% 22.05.29	1.625	22.05.29	EUR	-	200 000	-	200 000	180 834.26	0.29
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	217 000	-	-	217 000	213 240.26	0.34
Lse 0.875% 17-19.09.24	0.875	19.09.24	EUR	300 000	-	-	300 000	293 963.10	0.47
Merck	1.875	15.10.26	EUR	250 000	-	-	250 000	243 513.25	0.39
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	165 000	100 000	-	265 000	228 077.46	0.36
Morgan Stan 4.813% 22-25.10.28	4.813	25.10.28	EUR	-	900 000	-900 000	-	-	0.00
Netherlands	4.000	15.01.37	EUR	480 000	590 000	-	1 070 000	1 249 575.96	1.99
Orange 1.625% 20-07.04.32	1.625	07.04.32	EUR	100 000	-	-	100 000	90 874.50	0.15
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	200 000	-	-	200 000	177 766.00	0.28
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	350 000	-	-	350 000	335 387.50	0.53
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	230 000	50 000	-	280 000	318 292.80	0.51
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	400 000	-	-	400 000	369 123.20	0.59
Rbs Group 0.75% 19-15.11.25	0.750	15.11.25	EUR	-	100 000	-100 000	-	-	0.00
Rff 4.5% 09-30.01.24	4.500	30.01.24	EUR	150 000	-	-	150 000	150 055.50	0.24
Rff 5% 03-10.10.33	5.000	10.10.33	EUR	300 000	-	-	300 000	350 842.20	0.56
Rte	2.000	18.04.36	EUR	-	100 000	-	100 000	86 805.96	0.14
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	700 000	-	-	700 000	597 117.76	0.95
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	600 000	550 000	-	1 150 000	1 112 915.87	1.77
Spain 5.9% 11-30.07.26	5.900	30.07.26	EUR	970 000	-	-200 000	770 000	832 362.30	1.32
Spbk Bolikr 0.5% 18-30.01.25	0.500	30.01.25	EUR	450 000	-	-	450 000	436 406.85	0.69
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	292 000	-	-	292 000	246 290.32	0.39
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	500 000	210 000	-710 000	-	-	0.00
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	200 000	313 000	-	513 000	488 011.77	0.78

* 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) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	152 000	-	-	152 000	147 213.09	0.23
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	300 000	-	-	300 000	275 548.20	0.44
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	302 000	-	-	302 000	291 597.31	0.46
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	300 000	-	-	300 000	215 858.10	0.34
Verizon Com 1.85% 20-18.05.40	1.850	18.05.40	EUR	730 000	990 000	-770 000	950 000	748 757.70	1.19
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	420 000	200 000	-	620 000	616 225.44	0.98
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	125 000	-	-	125 000	118 686.97	0.19
								27 235 947.63	43.34
Warrants									
Wt Carbon Perp Cert		31.12.99	GBP	9 345	5 173	-	14 518	373 367.74	0.59
								373 367.74	0.59
Index options									
Euro Stoxx 50 Pr		15.09.23	EUR	-17	17	-	-	-	0.00
Euro Stoxx 50 Pr		15.09.23	EUR	17	-	-17	-	-	0.00
Spx - S&P 500 Indices		15.03.24	USD	-	-	-7	-7	-3 231.79	-0.01
Spx - S&P 500 Indices		15.03.24	USD	-	7	-	7	16 304.71	0.03
Spx - S&P 500 Indices		15.12.23	USD	-6	6	-	-	-	0.00
Spx - S&P 500 Indices		15.09.23	USD	2	-	-2	-	-	0.00
Spx - S&P 500 Indices		15.09.23	USD	-2	2	-	-	-	0.00
Spx - S&P 500 Indices		15.09.23	USD	-	2	-2	-	-	0.00
Spx - S&P 500 Indices		15.12.23	USD	6	-	-6	-	-	0.00
Spx - S&P 500 Indices		15.09.23	USD	-	2	-2	-	-	0.00
								13 072.92	0.02
Total transferable securities listed on an official stock exchange								60 310 640.46	95.97
Transferable securities dealt on another regulated market									
Bonds									
Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	330 000	255 000	-	585 000	548 526.42	0.87
								548 526.42	0.87
Total transferable securities dealt on another regulated market								548 526.42	0.87
Other transferable securities									
Investment Funds									
Quaer C Argon -B- Eur/Cap			EUR	2 303	1 420	-713	3 010	863 975.48	1.38
								863 975.48	1.38
Total other transferable securities								863 975.48	1.38
TOTAL SECURITIES PORTFOLIO INVESTMENTS								61 723 142.36	98.22
Liquidities and deposits								672 880.08	1.07
Other assets								446 315.41	0.71
TOTAL NET ASSETS								62 842 337.85	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	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	6 000 000	-	-	6 000 000	5 189 364.00	1.14
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	5 034 000	-	-2 000 000	3 034 000	3 015 037.50	0.66
Achmea Bv 4.625% 19-Perp Regs	4.625	31.12.99	EUR	3 781 000	-	-	3 781 000	3 218 757.74	0.71
Achmea Bv 6.75% 23-26.12.43	6.750	26.12.43	EUR	1 550 000	-	-	1 550 000	1 688 514.20	0.37
Admiral Gro 8.5% 06.01.34 Regs	8.500	06.01.34	GBP	-	2 100 000	-	2 100 000	2 666 940.22	0.59
Aegon 5.185% 96-..	5.185	31.12.99	NLG	15 980 000	15 980 000	-15 980 000	15 980 000	4 865 694.67	1.07
Aegon Nv 1.506%-.. /Stp-Dwn	1.506	31.12.99	NLG	11 460 000	-	-	11 460 000	4 082 252.20	0.90
Aegon Nv 4.26%	4.260	31.12.99	NLG	7 500 000	-	-	7 500 000	2 146 493.87	0.47
Ag Insur 3.5% 15-30.06.47	3.500	30.06.47	EUR	8 500 000	100 000	-	8 600 000	8 280 269.20	1.83
Ageas Fin 1.875% 20-24.11.51	1.875	24.11.51	EUR	1 000 000	-	-	1 000 000	803 518.00	0.18
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	-	2 400 000	-	2 400 000	1 811 395.20	0.40
Allianz 4.252% 22-05.07.52	4.252	05.07.52	EUR	1 000 000	-	-	1 000 000	993 723.00	0.22
Allianz 4.597% 22-07.09.38	4.597	07.09.38	EUR	-	5 000 000	-1 000 000	4 000 000	4 103 527.60	0.90
Allianz Se	3.375	31.12.99	EUR	4 200 000	-	-	4 200 000	4 160 482.20	0.92
Asr	5.125	29.09.45	EUR	9 440 000	-	-9 440 000	-	-	0.00
Asr 3.375% 19-02.05.49	3.375	02.05.49	EUR	-	3 600 000	-	3 600 000	3 351 738.13	0.74
Asr 7.0% 22-07.12.43	7.000	07.12.43	EUR	7 900 000	100 000	-	8 000 000	9 049 744.00	2.00
Assgen	5.500	27.10.47	EUR	4 050 000	150 000	-	4 200 000	4 379 214.00	0.97
Assgen 5.399% 23-20.04.33	5.399	20.04.33	EUR	1 300 000	200 000	-	1 500 000	1 600 399.50	0.35
Assicuraz Gen.06.269% 06-..Perp	6.269	31.12.99	GBP	2 550 000	-	-	2 550 000	2 941 398.83	0.65
Athora Hold 6.625% 23-16.06.28	6.625	16.06.28	EUR	4 200 000	2 150 000	-	6 350 000	6 571 138.75	1.45
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	2 277 000	100 000	-2 377 000	-	-	0.00
Aviva 3.375% 15-04.12.45	3.375	04.12.45	EUR	3 000 000	-	-	3 000 000	2 930 694.00	0.65
Aviva 3.875% 14-03.07.44	3.875	03.07.44	EUR	-	3 000 000	-	3 000 000	2 975 864.31	0.66
Aviva 6.875% (Frn) 23-27.11.53	6.875	27.11.53	GBP	-	3 900 000	-	3 900 000	4 729 698.30	1.04
Aviva 6.875% 22-Perp	6.875	31.12.99	GBP	1 300 000	-	-	1 300 000	1 370 319.12	0.30
Axa	3.875	31.12.99	EUR	10 000 000	-	-	10 000 000	9 900 000.00	2.18
Axa	0.000	31.12.99	EUR	2 033 000	-	-	2 033 000	1 623 035.39	0.36
Axa 3.25% 18-28.05.49	3.250	28.05.49	EUR	-	5 000 000	-1 000 000	4 000 000	3 847 951.36	0.85
Axa 3.941% (Frn) 14-Perp	3.941	31.12.99	EUR	4 600 000	-	-	4 600 000	4 557 082.00	1.00
Axa 5.453% (Frn) 14-Perp	5.453	31.12.99	GBP	9 500 000	-	-	9 500 000	10 850 260.00	2.39
Axa 6.6862% 06-Perp	6.686	31.12.99	GBP	2 500 000	-	-2 500 000	-	-	0.00
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	8 400 000	300 000	-	8 700 000	8 648 739.60	1.91
Chesnara Pl 4.75% 22-04.08.32	4.750	04.08.32	GBP	5 800 000	-	-	5 800 000	4 966 435.20	1.09
Cloverie 5.625% 16-24.06.46	5.625	24.06.46	USD	4 000 000	-	-4 000 000	-	-	0.00
Cnp Assuran 1.875% 21-12.10.53	1.875	12.10.53	EUR	-	900 000	-	900 000	709 812.00	0.16
Cnp Assurances	0.000	31.12.99	EUR	5 921 000	-	-	5 921 000	4 833 489.93	1.07
Coface 5.75% 23-28.11.33	5.750	28.11.33	EUR	-	4 900 000	-	4 900 000	5 088 973.40	1.12
Crdt Agr As	4.750	27.09.48	EUR	8 700 000	-	-8 700 000	-	-	0.00
Crdt Agr As 4.25% 15-Perp	4.250	31.12.99	EUR	4 000 000	-	-4 000 000	-	-	0.00
Crdt Agr As 4.5% 14-Perp	4.500	31.12.99	EUR	3 800 000	-	-3 800 000	-	-	0.00
Direct Line 4.0% 20-05.06.32	4.000	05.06.32	GBP	4 760 000	-	-	4 760 000	4 483 736.23	0.99
Direct Line 4.75% 17-Perp Regs	4.750	31.12.99	GBP	5 990 000	280 000	-1 200 000	5 070 000	4 584 769.72	1.01
Elm Bv 2.6% 15-Perp Regs	2.600	31.12.99	EUR	-	8 950 000	-	8 950 000	8 668 209.25	1.91
Elm Bv 4.5% 16-Perp	4.500	31.12.99	EUR	-	4 000 000	-	4 000 000	3 976 790.00	0.88
Esure	6.750	19.12.24	GBP	340 000	-	-340 000	-	-	0.00
Ethias Sa 6.75% 05.05.33 Regs	6.750	05.05.33	EUR	7 000 000	100 000	-1 500 000	5 600 000	5 782 056.00	1.27
Fidelidade 4.25% 21-04.09.31	4.250	04.09.31	EUR	7 500 000	300 000	-	7 800 000	7 023 088.80	1.55
Fondiaría	5.750	31.12.99	EUR	16 152 000	200 000	-6 352 000	10 000 000	10 024 600.00	2.21
Fondiaría 3.875% 18-01.03.28	3.875	01.03.28	EUR	3 950 000	-	-3 950 000	-	-	0.00
Groupama 6.375% (Frn) 14-Perp	6.375	31.12.99	EUR	-	2 200 000	-2 200 000	-	-	0.00
Hanno Rueck 5.875% 22-26.08.43	5.875	26.08.43	EUR	9 000 000	2 100 000	-3 000 000	8 100 000	9 062 523.00	2.00
Hiscox Ltd	6.125	24.11.45	GBP	6 397 000	-	-2 500 000	3 897 000	4 427 050.23	0.98
Just Grp 5% (Frn) 21-Perp Regs	5.000	31.12.99	GBP	5 000 000	500 000	-	5 500 000	4 296 652.44	0.95
Just Grp 8.125% 19-26.10.29	8.125	26.10.29	GBP	3 700 000	-	-	3 700 000	4 321 878.40	0.95

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
L&G Grp 5.25% (Frn) 17-21.03.47	5.250	21.03.47	USD	4 831 000	-	-	4 831 000	4 225 731.00	0.93
L&G Grp Plc 5.125% 18-14.11.48	5.125	14.11.48	GBP	3 500 000	-	-	3 500 000	3 954 247.51	0.87
L&G Grp Plc 5.375% 15-27.10.45	5.375	27.10.45	GBP	2 500 000	100 000	-	2 600 000	2 983 833.13	0.66
La Mondiale	5.050	31.12.99	EUR	10 080 000	-	-3 000 000	7 080 000	7 103 718.00	1.57
La Mondiale 4.375% 19-Perp	4.375	31.12.99	EUR	-	2 500 000	-	2 500 000	2 257 285.00	0.50
La Mondiale 5.875% 17-26.01.47	5.875	26.01.47	USD	-	3 000 000	-	3 000 000	2 636 165.30	0.58
Mapfre 4.375% (Frn) 17-31.03.47	4.375	31.03.47	EUR	5 500 000	300 000	-	5 800 000	5 731 596.25	1.26
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	1 500 000	-	-	1 500 000	1 248 178.50	0.28
Munich Re 3.25% 18-26.05.49	3.250	26.05.49	EUR	4 800 000	-	-	4 800 000	4 659 724.80	1.03
Nn Group	4.500	31.12.99	EUR	9 600 000	-	-	9 600 000	9 594 000.00	2.11
Nn Group 4.625% 17-13.01.48	4.625	13.01.48	EUR	8 482 000	100 000	-	8 582 000	8 635 637.50	1.90
Pension Ins	8.000	23.11.26	GBP	6 711 000	-	-6 711 000	-	-	0.00
Pension Ins 7.375% 19-Perp	7.375	31.12.99	GBP	1 000 000	-	-	1 000 000	1 085 100.44	0.24
Pension Ins 8% 23-13.11.33	8.000	13.11.33	GBP	-	3 350 000	-	3 350 000	4 149 249.37	0.91
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	9 737 000	200 000	-	9 937 000	9 522 130.25	2.10
Phoenix Gr 5.75% 18-Perp	5.750	31.12.99	GBP	2 000 000	200 000	-	2 200 000	2 163 749.84	0.48
Qbe Ins 2.50% 13.09.38 Regs	2.500	13.09.38	GBP	7 450 000	-	-	7 450 000	7 303 798.31	1.61
Qbe Ins 5.875% 16-17.06.46	5.875	17.06.46	USD	2 000 000	-	-	2 000 000	1 777 294.73	0.39
Quilter 8.625% 23-18.04.33	8.625	18.04.33	GBP	2 600 000	-	-	2 600 000	3 052 274.07	0.67
Rothsay Li	8.000	30.10.25	GBP	7 420 000	200 000	-	7 620 000	9 072 641.66	2.00
Rothsay Li 3.375% 19-12.07.26 Regs	3.375	12.07.26	GBP	6 760 000	-	-	6 760 000	7 373 559.66	1.63
Rothsay Li 5.5% 19-17.09.29 Regs	5.500	17.09.29	GBP	5 000 000	-	-	5 000 000	5 710 593.92	1.26
Rothsay Li 6.875% 18-Perp	6.875	31.12.99	GBP	2 848 000	-	-	2 848 000	2 970 090.01	0.65
Sanpaolo Vi 4.75% /Frn 14-Perp	4.750	31.12.99	EUR	11 300 000	2 200 000	-	13 500 000	13 438 278.00	2.96
Scor Se	3.000	08.06.46	EUR	4 900 000	-	-4 900 000	-	-	0.00
Scor Se 3.25% 15-05.06.47	3.250	05.06.47	EUR	-	4 000 000	-	4 000 000	3 815 120.00	0.84
Scor Se 3.875% 14-Perp	3.875	31.12.99	EUR	3 700 000	200 000	-	3 900 000	3 813 517.50	0.84
Scor Se 5.25% 18-Perp	5.250	31.12.99	USD	2 200 000	-	-2 200 000	-	-	0.00
Sogecap Sa 4.125%/Frn 14-Perp	4.125	31.12.99	EUR	6 800 000	100 000	-	6 900 000	6 823 065.00	1.50
Sogecap Sa 6.5% 23-16.05.44	6.500	16.05.44	EUR	-	4 700 000	-	4 700 000	5 084 309.60	1.12
Swiss Life	4.375	31.12.99	EUR	5 000 000	3 000 000	-	8 000 000	7 948 800.00	1.75
Talanx 1.75% 21-01.12.42	1.750	01.12.42	EUR	1 500 000	-	-	1 500 000	1 245 328.50	0.27
Unipolsai 6.375% 20-Perp	6.375	31.12.99	EUR	6 900 000	-	-	6 900 000	6 691 275.00	1.48
Uniqa 2.375% 21-09.12.41	2.375	09.12.41	EUR	6 000 000	5 900 000	-	11 900 000	9 679 376.70	2.13
Uniqa 3.25% 20-09.10.35	3.250	09.10.35	EUR	6 400 000	-	-	6 400 000	6 183 712.00	1.36
Utmost Grp 4.0% 21-15.12.31	4.000	15.12.31	GBP	6 800 000	-	-	6 800 000	6 006 053.47	1.32
Utmost Grp 6.125% 22-Perp	6.125	31.12.99	GBP	8 056 000	250 000	-	8 306 000	7 410 696.06	1.63
Vivat Nv 5.375% 22-31.08.32	5.375	31.08.32	EUR	7 000 000	4 100 000	-	11 100 000	10 650 583.20	2.35
Zuerich Ver	3.500	01.10.46	EUR	4 000 000	-	-	4 000 000	3 947 096.00	0.87
								408 551 121.77	90.05
Total transferable securities listed on an official stock exchange								408 551 121.77	90.05

Transferable securities dealt on another regulated market

Bonds

Assgen 5.272% 23-12.09.33	5.272	12.09.33	EUR	-	4 000 000	-	4 000 000	4 228 296.00	0.93
Axa 4.25% 22-10.03.43	4.250	10.03.43	EUR	-	2 500 000	-	2 500 000	2 478 009.18	0.55
Beazley Re 5.50% 19-10.09.29	5.500	10.09.29	USD	5 150 000	-	-5 150 000	-	-	0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Just Grp 7.0% 20-15.04.31	7.000	15.04.31	GBP	5 950 000	100 000	-	6 050 000	6 953 574.12	1.53
RI Fin 6 10.125% 23-Perp	10.125	31.12.99	GBP	3 500 000	-	-	3 500 000	4 301 649.39	0.95
								17 961 528.69	3.96
Total transferable securities dealt on another regulated market								17 961 528.69	3.96
TOTAL SECURITIES PORTFOLIO INVESTMENTS								426 512 650.46	94.01
Liquidities and deposits								19 775 987.60	4.36
Other assets								7 398 737.42	1.63
TOTAL NET ASSETS								453 687 375.48	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 - Global Thematic

Statement of investments and other net assets as of 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	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	21 548 566.51	2.34
Activision Blizzard Inc			USD	397 579	-	-397 579	-	-	0.00
Aia Group Ltd			HKD	3 547 800	-	-524 200	3 023 600	23 853 835.68	2.59
Alibaba Group Holding Ltd			HKD	1 980 400	-	-1 980 400	-	-	0.00
Alphabet Inc -A-			USD	384 164	-	-63 240	320 924	40 582 875.63	4.41
Alstom			EUR	534 346	-	-534 346	-	-	0.00
Amazon Com Inc			USD	392 476	16 443	-	408 919	56 245 102.85	6.12
Aramark Holdings Corp			USD	481 409	183 994	-	665 403	16 926 469.29	1.84
Asml Holding Nv			EUR	30 002	-	-	30 002	20 452 363.40	2.22
Booking Holdings Inc			USD	6 998	-	-1 656	5 342	17 154 075.26	1.87
Cme Group Inc			USD	129 997	-	-	129 997	24 783 748.88	2.70
Daikin Industries Ltd			JPY	57 505	31 400	-	88 905	13 121 642.55	1.43
Dassault Systemes			EUR	-	381 224	-	381 224	16 863 443.64	1.83
Deere & Co.			USD	37 231	-	-	37 231	13 477 173.74	1.47
Dsm-Firmenich Ltd			EUR	119 370	72 290	-	191 660	17 632 720.00	1.92
Ecolab Inc.			USD	198 809	-	-	198 809	35 697 972.34	3.88
Edwards Lifesciences			USD	176 118	-	-	176 118	12 156 789.48	1.32
Entegris Inc			USD	147 962	51 778	-42 800	156 940	17 023 084.96	1.85
Essilor International			EUR	73 036	-	-14 077	58 959	10 706 954.40	1.16
Facebook Inc -A-			USD	151 549	-	-111 199	40 350	12 929 240.94	1.41
Fomento Economico Mexicano / ADR			USD	195 711	-	-45 559	150 152	17 718 112.71	1.93
Illumina Inc			USD	96 292	-	-96 292	-	-	0.00
Intl Flavors Frag			USD	215 627	-	-215 627	-	-	0.00
Keyence Corp			JPY	37 100	-	-	37 100	14 798 676.11	1.61
Lilly (Eli) & Co			USD	-	16 030	-	16 030	8 458 975.78	0.92
Lse Group			GBP	326 132	-	-	326 132	34 904 214.05	3.80
Medtronic Holdings Limited			USD	336 028	-	-	336 028	25 059 509.02	2.73
Mercadolibre Inc			USD	-	11 697	-	11 697	16 640 839.52	1.81
Merck			USD	196 316	-	-44 907	151 409	14 942 840.88	1.63
Microsoft Corp			USD	122 199	-	-	122 199	41 598 435.67	4.53
Middleby Corp			USD	114 388	48 128	-	162 516	21 651 636.01	2.36
Nvidia Corp.			USD	-	28 330	-	28 330	12 700 477.62	1.38
Otis Worldwide Corporation			USD	182 753	-	-	182 753	14 801 892.83	1.61
Prudential Plc			GBP	1 345 036	430 246	-	1 775 282	18 176 331.75	1.98
Reckitt Benckiser Group Plc			GBP	530 920	-	-	530 920	33 208 230.14	3.61
Servicenow Inc			USD	38 568	-	-9 470	29 098	18 609 918.09	2.02
Shiseido Co.Ltd			JPY	523 296	-	-179 100	344 196	9 397 591.94	1.02
Siemens Ag /Nam.			EUR	108 004	-	-	108 004	18 352 039.68	2.00
Siemens Healthineers Ag			EUR	-	277 383	-	277 383	14 590 345.80	1.59
Smith And Nephew Plc			GBP	1 718 572	-	-404 873	1 313 699	16 350 588.05	1.78
Splunk Inc			USD	213 264	-	-99 332	113 932	15 713 158.19	1.71
Statoil Asa			NOK	696 177	147 984	-	844 161	24 240 938.47	2.64
Te Connectivity /Reg Shs			USD	-	76 196	-	76 196	9 691 339.34	1.05
Teleflex Inc			USD	120 809	-	-120 809	-	-	0.00
Tencent Holdings Ltd			HKD	-	543 200	-	543 200	18 489 346.84	2.01
Tetra Tech Inc.			USD	134 764	-	-	134 764	20 364 961.32	2.22
Thermo Fisher Scientific Inc			USD	-	32 138	-	32 138	15 442 474.10	1.68
Under Armour Inc /-A-			USD	2 451 302	-	-	2 451 302	19 505 675.63	2.12
Unilever Plc			EUR	315 368	-	-	315 368	13 830 463.64	1.50
Vestis Corporation			USD	-	240 704	-240 704	-	-	0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Walt Disney /Disney Ser			USD	312 059	-	-55 098	256 961	21 003 040.50	2.28
Zoetis Inc -A-			USD	109 303	31 780	-	141 083	25 207 578.61	2.74
								906 605 691.84	98.62
Total transferable securities listed on an official stock exchange								906 605 691.84	98.62
TOTAL SECURITIES PORTFOLIO INVESTMENTS								906 605 691.84	98.62
Liquidities and deposits								11 120 622.68	1.21
Other assets								1 556 840.97	0.17
TOTAL NET ASSETS								919 283 155.49	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Adcb 5.5% 23-12.01.29	5.500	12.01.29	USD	-	1 500 000	-	1 500 000	1 531 024.50	0.60
Afrexbk 2.634% 21-17.05.26 Regs	2.634	17.05.26	USD	-	2 000 000	-	2 000 000	1 849 600.00	0.73
Afrexbk 4.125% 17-20.06.24	4.125	20.06.24	USD	-	2 000 000	-	2 000 000	1 982 580.00	0.78
Afrexbk 5.25% 18-11.10.23	5.250	11.10.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Africa Fina 1.205% 20-30.09.25	1.205	30.09.25	CHF	-	1 000 000	-	1 000 000	1 155 171.06	0.45
Africa Fina 3.125% 20-16.06.25	3.125	16.06.25	USD	3 000 000	-	-2 500 000	500 000	478 613.50	0.19
Alibaba Grp 3.6% 15-28.11.24	3.600	28.11.24	USD	2 000 000	-	-	2 000 000	1 962 540.98	0.77
Axiata Spv2 4.357% 16-24.03.26	4.357	24.03.26	USD	500 000	-	-	500 000	493 256.45	0.19
B Latinam C 2.375% 20-14.09.25	2.375	14.09.25	USD	2 000 000	-	-	2 000 000	1 859 680.00	0.73
Baidu Inc 3.875% 18-29.09.23	3.875	29.09.23	USD	2 180 000	-	-2 180 000	-	-	0.00
Baidu Inc 4.375% 18-14.05.24	4.375	14.05.24	USD	3 400 000	-	-	3 400 000	3 386 298.00	1.33
Banco 4.375% 11.04.27 Regs	4.375	11.04.27	USD	800 000	-	-	800 000	774 058.08	0.30
Banco De 3.5% 17-12.10.27 Regs	3.500	12.10.27	USD	1 800 000	-	-	1 800 000	1 703 816.64	0.67
Banco Inbur 4.125% 14-06.06.24	4.125	06.06.24	USD	1 000 000	-	-	1 000 000	991 791.70	0.39
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Banco Peru 6.625 (Frn) 19.03.29	6.625	19.03.29	USD	-	2 000 000	-	2 000 000	1 992 380.00	0.78
Banco Vot 4.375% 29.07.25 Regs	4.375	29.07.25	USD	2 000 000	-	-	2 000 000	1 953 433.40	0.77
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	3 500 000	-	-3 500 000	-	-	0.00
Bank Mandiri 2.0% 21-19.04.26	2.000	19.04.26	USD	500 000	-	-	500 000	464 214.06	0.18
Bank Mandiri 4.75% 20-13.05.25	4.750	13.05.25	USD	800 000	-	-	800 000	795 012.09	0.31
Bank Mandiri 5.50% 23-04.04.26	5.500	04.04.26	USD	500 000	-	-	500 000	501 860.75	0.20
Bank Pekao 5.5% 23-23.11.27	5.500	23.11.27	EUR	-	1 500 000	-	1 500 000	1 699 029.03	0.67
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Banort 0.50% 20-06.12.24	0.500	06.12.24	CHF	1 000 000	-	-	1 000 000	1 164 616.79	0.46
Bbva Bancom 4.375% 14-10.04.24	4.375	10.04.24	USD	4 300 000	-	-	4 300 000	4 277 427.15	1.68
Bharat Petr	4.000	08.05.25	USD	800 000	-	-	800 000	787 472.00	0.31
Bharti Airt 4.375% 15-10.06.25	4.375	10.06.25	USD	2 320 000	-	-2 320 000	-	-	0.00
Bk Of China	5.000	13.11.24	USD	2 850 000	-	-	2 850 000	2 835 107.90	1.12
Bnk Gosp Kr 6.25% 23-31.10.28	6.250	31.10.28	USD	-	600 000	-	600 000	634 428.60	0.25
Boad 5% 17-27.07.27 Regs	5.000	27.07.27	USD	1 000 000	1 000 000	-2 000 000	-	-	0.00
Boc Aviatio 2.625% 20-17.01.25	2.625	17.01.25	USD	300 000	-	-	300 000	291 256.09	0.11
Bprl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	2 000 000	-	-	2 000 000	1 952 574.80	0.77
Bradesco 3.20% 20-27.01.25	3.200	27.01.25	USD	1 500 000	-	-	1 500 000	1 458 372.00	0.57
Cencosud 4.375% 17-17.07.27	4.375	17.07.27	USD	-	1 100 000	-	1 100 000	1 062 012.16	0.42
Cencosud 5.15% 15-12.02.25	5.150	12.02.25	USD	3 100 000	-	-1 100 000	2 000 000	1 978 590.20	0.78
Cnac HK Fin 1.125% 20-22.09.24	1.125	22.09.24	EUR	2 000 000	-	-	2 000 000	2 158 441.91	0.85
Cofide 4.75% 15-15.07.25	4.750	15.07.25	USD	2 500 000	-	-	2 500 000	2 469 087.50	0.97
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Compet Team 3.75% 19-12.03.24	3.750	12.03.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Croatia 6% 13-26.01.24	6.000	26.01.24	USD	2 000 000	3 000 000	-1 000 000	4 000 000	4 004 696.00	1.58
Dbs Group 4.52% 18-11.12.28	4.520	11.12.28	USD	2 000 000	-	-2 000 000	-	-	0.00
Dbs Group 5.479% 12.09.25 Regs	5.479	12.09.25	USD	-	1 400 000	-900 000	500 000	506 197.75	0.20
Doha Fin 2.375% 21-31.03.26	2.375	31.03.26	USD	2 000 000	-	-	2 000 000	1 847 602.00	0.73
Dp World Sa 6.0% 20-Perp	6.000	31.12.99	USD	1 500 000	-	-1 500 000	-	-	0.00
Ecopetrol 4.125% 14-16.01.25	4.125	16.01.25	USD	1 000 000	-	-	1 000 000	977 645.20	0.38
Ecopetrol 5.375% 15-26.06.26	5.375	26.06.26	USD	1 500 000	-	-	1 500 000	1 471 813.80	0.58
Emg Sukuk	4.564	18.06.24	USD	1 000 000	-	-	1 000 000	993 579.00	0.39
Emirate20 370-S Frn 5.625% 22-21.10.27	5.625	21.10.27	USD	2 000 000	-	-2 000 000	-	-	0.00
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	300 000	-	-	300 000	291 304.20	0.11
Emirates Nbdfrn 5.875% 11.10.28	5.875	11.10.28	USD	-	1 500 000	-	1 500 000	1 552 560.00	0.61
Empresa Nac 3.75% 16-05.08.26	3.750	05.08.26	USD	2 000 000	-	-	2 000 000	1 904 317.80	0.75
Eximbank 6% 23-16.05.29	6.000	16.05.29	EUR	-	1 000 000	-	1 000 000	1 175 115.62	0.46
Eximbank 6.125% 23-04.12.27	6.125	04.12.27	USD	500 000	-	-500 000	-	-	0.00
Fibra 4% 17-14.01.25	4.000	14.01.25	USD	3 800 000	-	-3 800 000	-	-	0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
First 5.125% 22-13.10.27	5.125	13.10.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Flex Ltd 4.875% 19-15.06.29	4.875	15.06.29	USD	-	1 500 000	-	1 500 000	1 474 680.75	0.58
Formosa	3.375	22.04.25	USD	750 000	-	-	750 000	731 917.63	0.29
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	-	2 000 000	-	2 000 000	1 922 649.98	0.76
Gf Orogen 5.125% 19-15.05.24	5.125	15.05.24	USD	1 750 000	700 000	-2 450 000	-	-	0.00
Gf Orogen 6.125% 19-15.05.29	6.125	15.05.29	USD	-	2 450 000	-	2 450 000	2 519 844.11	0.99
Gnl Quinter 4.634% 14-29 /Pool	4.634	31.07.29	USD	1 500 000	-	-	1 500 000	1 043 978.19	0.41
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	2 000 000	-	-	2 000 000	1 926 372.82	0.76
Grp Televis 4.625% 15-30.01.26	4.625	30.01.26	USD	3 145 000	-	-3 145 000	-	-	0.00
Gruma 4.875% 14-01.12.24	4.875	01.12.24	USD	1 575 000	-	-	1 575 000	1 569 534.44	0.62
Grupo Energ 4.875% 20-15.05.30 Regs	4.875	15.05.30	USD	-	2 000 000	-	2 000 000	1 893 343.60	0.74
Gs-Caltex 4.50% 22-05.01.26	4.500	05.01.26	USD	3 000 000	-	-	3 000 000	2 961 987.60	1.17
Guatemala 4.5% 16-03.05.26	4.500	03.05.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Hana Bank 4.375% 14-30.09.24	4.375	30.09.24	USD	3 500 000	-	-	3 500 000	3 461 762.50	1.36
Hpht Fi 2.875% 19-05.11.24	2.875	05.11.24	USD	500 000	-	-	500 000	489 785.00	0.19
Hungary 5.75% 13-22.11.23	5.750	22.11.23	USD	1 000 000	-	-1 000 000	-	-	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	1 500 000	2 500 000	-2 000 000	2 000 000	1 559 043.04	0.61
Hyund Cap 2.65% 20-10.02.25	2.650	10.02.25	USD	500 000	-	-500 000	-	-	0.00
Hyund Cap 5.50% 23-30.03.26	5.500	30.03.26	USD	3 000 000	-	-1 500 000	1 500 000	1 509 056.55	0.59
Hyund Cap 5.60% 23-30.03.28	5.600	30.03.28	USD	1 500 000	-	-	1 500 000	1 524 508.95	0.60
Hyundai Mtr 1.75% 21-06.05.26	1.750	06.05.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	2 300 000	-	-	2 300 000	2 250 360.37	0.89
Indofood 3.398% 21-09.06.31	3.398	09.06.31	USD	-	1 500 000	-	1 500 000	1 299 701.52	0.51
Inversiones 4.75% 14-15.09.24	4.750	15.09.24	USD	3 250 000	-	-	3 250 000	3 227 199.95	1.27
Johnson Ele 4.125% 19-30.07.24	4.125	30.07.24	USD	1 000 000	-	-	1 000 000	991 305.00	0.39
Kalpa Gn 4.125% 17-16.08.27 Reg	4.125	16.08.27	USD	2 000 000	-	-	2 000 000	1 913 218.20	0.75
Kazmunaygas 4.75% 19.04.27 Regs	4.750	19.04.27	USD	2 000 000	1 000 000	-	3 000 000	2 923 485.00	1.15
Kbank Hk 3.256% 18-12.07.23 Regs	3.256	12.07.23	USD	300 000	-	-300 000	-	-	0.00
Kbank Hk 5.458% 23-07.03.28	5.458	07.03.28	USD	500 000	-	-	500 000	510 030.00	0.20
Korea Exch 4.25% 14-14.10.24	4.250	14.10.24	USD	500 000	-	-	500 000	494 627.50	0.19
Koroil 4.75% 23-03.04.26	4.750	03.04.26	USD	2 000 000	-	-1 000 000	1 000 000	995 344.61	0.39
Kr Watr Res 3.50% 22-27.04.25	3.500	27.04.25	USD	1 000 000	-	-	1 000 000	980 550.00	0.39
Kt Corp 4.0% 22-08.08.25	4.000	08.08.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Lenovo Grp 5.875% 20-24.04.25	5.875	24.04.25	USD	-	1 000 000	-	1 000 000	1 005 503.50	0.40
Lotte P&D 4.50% 22-01.08.25	4.500	01.08.25	USD	1 400 000	-	-	1 400 000	1 382 173.55	0.54
Mashreqbk 7.875% 22-24.02.33	7.875	24.02.33	USD	1 000 000	-	-	1 000 000	1 040 550.00	0.41
Mauritius C 7.95% 23-26.04.28	7.950	26.04.28	USD	2 000 000	-	-2 000 000	-	-	0.00
Mexico Cete 5.40% 23-09.02.28	5.400	09.02.28	USD	2 000 000	-	-2 000 000	-	-	0.00
Millicom Ic 6.625% 18-15.10.26	6.625	15.10.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Misc Cap 3.75% 22-06.04.27 Regs	3.750	06.04.27	USD	1 345 000	-	-	1 345 000	1 296 726.44	0.51
Mivivi 4.265% 22-12.04.27 Regs	4.265	12.04.27	USD	1 500 000	-	-	1 500 000	1 466 934.68	0.58
Morocco 5.95% 23-08.03.28 Regs	5.950	08.03.28	USD	1 500 000	-	-1 500 000	-	-	0.00
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	3 500 000	-	-	3 500 000	3 385 896.50	1.33
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	500 000	-	-500 000	-	-	0.00
Nbk Tier 2 2.50% 20-24.11.30	2.500	24.11.30	USD	-	1 000 000	-	1 000 000	937 356.00	0.37
Nccc 2.50% 20-21.10.27	2.500	21.10.27	USD	-	1 000 000	-	1 000 000	895 495.00	0.35
Nonghyup Bk 4.25% 22-06.07.27	4.250	06.07.27	USD	1 000 000	-	-1 000 000	-	-	0.00
Nova Ljubl 7.125% 23-27.06.27	7.125	27.06.27	EUR	1 500 000	-	-	1 500 000	1 749 659.06	0.69
Office Cher 4.5% 15-22.10.25	4.500	22.10.25	USD	-	1 000 000	-	1 000 000	976 721.00	0.38
Office Cher 5.625% 14-25.04.24	5.625	25.04.24	USD	2 500 000	-	-	2 500 000	2 498 025.00	0.98
Otp Bank 7.50% 23-25.05.27	7.500	25.05.27	USD	2 500 000	-	-	2 500 000	2 586 862.50	1.02
Panama 8.875% 97-30.09.27	8.875	30.09.27	USD	2 426 000	-	-1 226 000	1 200 000	1 313 052.00	0.52
Per Pe Sbsn 4.40% 22-06.06.27	4.400	06.06.27	USD	1 000 000	-	-	1 000 000	995 625.08	0.39
Pertamina 1.40% 21-09.02.26	1.400	09.02.26	USD	2 000 000	-	-	2 000 000	1 856 089.28	0.73
Philippine N 3.28% 19-27.09.24	3.280	27.09.24	USD	1 500 000	-	-	1 500 000	1 467 375.00	0.58
Pko Bank 5.625% 23-01.02.26	5.625	01.02.26	EUR	1 200 000	-	-	1 200 000	1 342 688.60	0.53
Qtel Int Fi 5% 10-19.10.25 Reg-S	5.000	19.10.25	USD	1 500 000	-	-	1 500 000	1 497 127.50	0.59
Raiffeisenb 7.125% 23-19.01.26	7.125	19.01.26	EUR	1 700 000	-	-	1 700 000	1 904 522.43	0.75
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	-	2 000 000	-	2 000 000	1 995 942.20	0.79

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Rakfunding 4.125% 19-09.04.24	4.125	09.04.24	USD	2 300 000	-	-	2 300 000	2 288 028.50	0.90
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Reliance In	4.125	28.01.25	USD	2 000 000	-	-	2 000 000	1 975 680.76	0.78
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	1 500 000	-	-	1 500 000	1 470 637.50	0.58
Romania 5.0% 22-27.09.26	5.000	27.09.26	EUR	2 500 000	-	-1 500 000	1 000 000	1 135 952.47	0.45
Rural Elec 3.375% 19-25.07.24	3.375	25.07.24	USD	500 000	-	-500 000	-	-	0.00
Rural Elec 5.625% 23-11.04.28	5.625	11.04.28	USD	1 500 000	2 500 000	-1 200 000	2 800 000	2 846 101.44	1.12
Samba Fdg 2.75% 19-02.10.24	2.750	02.10.24	USD	-	3 000 000	-	3 000 000	2 930 454.00	1.15
Sands China 3.75% 22-08.08.31	3.750	08.08.31	USD	-	1 500 000	-	1 500 000	1 258 163.10	0.49
Sands China 5.125% 18-08.08.25	5.125	08.08.25	USD	-	2 000 000	-	2 000 000	1 973 704.80	0.78
Santander 5.375% 20-17.04.25 Regs	5.375	17.04.25	USD	3 000 000	-	-	3 000 000	2 998 023.00	1.18
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
Shinhan Bk 3.875% 16-24.03.26	3.875	24.03.26	USD	2 000 000	-	-	2 000 000	1 927 879.80	0.76
Sigma 2.625% 17-07.02.24 Regs	2.625	07.02.24	EUR	2 000 000	-	-	2 000 000	2 204 839.42	0.87
Sigma 4.125% 16-02.05.26	4.125	02.05.26	USD	1 000 000	1 500 000	-1 000 000	1 500 000	1 462 958.10	0.58
Sk Hynix 6.25% 23-17.01.26	6.250	17.01.26	USD	2 000 000	-	-	2 000 000	2 022 060.00	0.80
Sk On Co Lt 5.375% 23-11.05.26	5.375	11.05.26	USD	1 000 000	-	-	1 000 000	1 006 915.00	0.40
Slovenska S 5.375% 23-04.10.28	5.375	04.10.28	EUR	-	2 000 000	-	2 000 000	2 284 162.13	0.90
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Spdb Hk Frn 20-27.07.23	0.000	27.07.23	USD	1 000 000	-	-1 000 000	-	-	0.00
St Bk India 4.375% 24.01.24 Regs	4.375	24.01.24	USD	3 000 000	-	-	3 000 000	2 998 065.00	1.18
St Bk India 4.875% 23-05.05.28	4.875	05.05.28	USD	1 000 000	-	-	1 000 000	999 785.00	0.39
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	2 204 000	-	-	2 204 000	2 234 490.14	0.88
Std Chart 6.17% 23-09.01.27	6.170	09.01.27	USD	3 000 000	-	-	3 000 000	3 047 398.50	1.20
Std Chart 7.776% 22-16.11.25	7.776	16.11.25	USD	3 000 000	-	-	3 000 000	3 059 053.80	1.20
Suam Fin 4.875% 14-17.04.24	4.875	17.04.24	USD	2 000 000	-	-	2 000 000	1 987 885.20	0.78
Susano Aust 5.75% 16-14.07.26	5.750	14.07.26	USD	300 000	-	-	300 000	302 980.20	0.12
Suzano Inter 4.0% 17-14.01.25	4.000	14.01.25	USD	-	3 800 000	-	3 800 000	3 719 649.00	1.46
Swire Pac 3.875% 15-21.09.25	3.875	21.09.25	USD	1 700 000	-	-	1 700 000	1 663 756.00	0.65
Swire Pac 4.5% 13-09.10.23	4.500	09.10.23	USD	500 000	-	-500 000	-	-	0.00
Tencent Hol 1.81% 20-26.01.26	1.810	26.01.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	1 500 000	-	-	1 500 000	1 398 636.06	0.55
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	1 000 000	-	-	1 000 000	982 493.64	0.39
Trinidad & 4.375% 13-16.01.24	4.375	16.01.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Trust F 5.25% 14-15.12.24 Regs	5.250	15.12.24	USD	3 000 000	-	-	3 000 000	2 970 268.80	1.17
Usa 4.75% 23-31.07.25 /Tbo	4.750	31.07.25	USD	-	10 000 000	-5 000 000	5 000 000	5 024 121.00	1.98
Vietnam 4.8% 14-19.11.24	4.800	19.11.24	USD	2 500 000	-	-2 500 000	-	-	0.00
Weibo 3.5% 19-05.07.24	3.500	05.07.24	USD	2 000 000	-	-	2 000 000	1 978 710.00	0.78
Woori Bk	4.750	30.04.24	USD	3 000 000	-	-	3 000 000	2 990 430.00	1.18
								198 330 473.70	78.03

Total transferable securities listed on an official stock exchange **198 330 473.70** **78.03**

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	1 875 316.00	0.74
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 500 000	-	-	1 500 000	1 473 422.70	0.58
Arauco	4.500	01.08.24	USD	3 000 000	-	-	3 000 000	2 966 543.76	1.17
Bangkok Bk 4.30% 22-15.06.27	4.300	15.06.27	USD	1 500 000	-	-1 500 000	-	-	0.00
Bbva 5.862% 22-14.09.26	5.862	14.09.26	USD	-	2 400 000	-	2 400 000	2 413 163.28	0.95
Bco Con Sae 2.75% 20-10.12.25 Regs	2.750	10.12.25	USD	1 000 000	-	-	1 000 000	938 995.80	0.37
Bco Dest Cl 2.704% 20-09.01.25	2.704	09.01.25	USD	2 000 000	-	-	2 000 000	1 935 806.80	0.76
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Bk Cn Macau Frn 22-28.04.25	0.000	28.04.25	USD	3 000 000	-	-	3 000 000	3 003 850.20	1.18
Bk Leumi 5.125% 22-27.07.27	5.125	27.07.27	USD	2 000 000	-	-2 000 000	-	-	0.00
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	3 000 000	-	-2 000 000	1 000 000	973 283.73	0.38
Boc Aviatio 5.75% 23-09.11.28	5.750	09.11.28	USD	-	1 000 000	-	1 000 000	1 033 369.50	0.41
Bocom Leasi Frn 20-02.03.25	0.000	02.03.25	USD	1 000 000	-	-	1 000 000	999 540.00	0.39

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Ccbl 1.99% 20-21.07.25	1.990	21.07.25	USD	2 000 000	-	-	2 000 000	1 906 243.22	0.75
Credicorp 2.75% 20-17.06.25 Regs	2.750	17.06.25	USD	2 000 000	-	-	2 000 000	1 908 617.42	0.75
Hdfc Bk 5.686% 23-02.03.26	5.686	02.03.26	USD	3 000 000	-	-3 000 000	-	-	0.00
Hk Mtg Co 4.875% 23-13.09.28	4.875	13.09.28	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	2 011 726.40	0.79
Israel Dis 5.375% 23-26.01.28	5.375	26.01.28	USD	1 500 000	-	-	1 500 000	1 459 662.00	0.58
Korea Gas 4.875% 23-05.07.28	4.875	05.07.28	USD	1 500 000	1 500 000	-	3 000 000	3 032 389.50	1.19
Korearehabn 4.125% 22-20.04.27	4.125	20.04.27	USD	3 000 000	-	-	3 000 000	2 908 211.79	1.14
Koroil Frn 23-14.11.26	0.000	14.11.26	USD	-	800 000	-	800 000	804 973.76	0.32
Misc Cap Two 3.625% 22-06.04.25	3.625	06.04.25	USD	1 700 000	800 000	-	2 500 000	2 445 616.73	0.96
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	1 300 000	-	-	1 300 000	1 313 819.00	0.52
Shinhan Bk Frn 20-24.04.25 Regs	0.000	24.04.25	USD	200 000	-	-	200 000	202 828.84	0.08
Sk Telecom 6.625% 07-20.07.27	6.625	20.07.27	USD	1 560 000	-	-	1 560 000	1 651 606.32	0.65
Std Chart Frn 23-06.07.27	0.000	06.07.27	USD	3 500 000	-	-	3 500 000	3 517 398.85	1.38
Ultra Int	5.250	06.10.26	USD	-	2 000 000	-	2 000 000	1 943 900.00	0.77
Vivo Energy 5.125% 20-24.09.27	5.125	24.09.27	USD	-	2 000 000	-	2 000 000	1 877 500.00	0.74
Warba Sukuk 2.982% 19-24.09.24	2.982	24.09.24	USD	500 000	-	-	500 000	488 733.50	0.19
Wharf Reic 2.375% 20-07.05.25	2.375	07.05.25	USD	1 300 000	-	-	1 300 000	1 250 014.16	0.49
								46 336 533.26	18.23
Total transferable securities dealt on another regulated market								46 336 533.26	18.23
Other transferable securities									
Bonds									
Csn Res 8.875% 23-05.12.30	8.875	05.12.30	USD	-	1 200 000	-	1 200 000	1 251 720.00	0.49
								1 251 720.00	0.49
Total other transferable securities								1 251 720.00	0.49
TOTAL SECURITIES PORTFOLIO INVESTMENTS								245 918 726.96	96.75
Liquidities and deposits								4 353 135.99	1.71
Other assets								3 907 907.05	1.54
TOTAL NET ASSETS								254 179 770.00	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Aadb Ky 0.50% 19-29.11.24	0.500	29.11.24	CHF	300 000	-	-	300 000	295 290.00	1.42
Afd 2.625% 12-18.02.25	2.625	18.02.25	CHF	300 000	-	-300 000	-	-	0.00
Akademiska 0.3% 17-08.10.29	0.300	08.10.29	CHF	200 000	-	-	200 000	188 900.00	0.91
Akademiska 0.65% 18-08.02.44	0.650	08.02.44	CHF	300 000	-	-100 000	200 000	174 484.71	0.84
Akademiska 1.992% 23-14.03.33	1.992	14.03.33	CHF	150 000	-	-	150 000	159 075.00	0.77
Apple Inc	0.375	25.11.24	CHF	200 000	-	-200 000	-	-	0.00
At&T Inc 1.375% 14-04.12.24	1.375	04.12.24	CHF	500 000	-	-300 000	200 000	199 460.00	0.96
Auchan	1.500	03.06.24	CHF	500 000	-	-200 000	300 000	298 470.00	1.44
Auckland Co 1.56% 23-30.11.29	1.560	30.11.29	CHF	-	200 000	-	200 000	203 019.42	0.98
Bawag Psk 2.052% 23-14.04.28	2.052	14.04.28	CHF	200 000	-	-	200 000	204 692.16	0.98
Bc Sant Cl 0.33% 21-22.06.27	0.330	22.06.27	CHF	200 000	-	-	200 000	188 750.00	0.91
Bco Chile 0.575% 17-07.04.27	0.575	07.04.27	CHF	300 000	-	-	300 000	283 950.00	1.37
Bei 3.125% 06-30.06.36	3.125	30.06.36	CHF	400 000	-	-200 000	200 000	248 600.00	1.20
Bfcm 1.50% 22-01.06.27	1.500	01.06.27	CHF	300 000	-	-	300 000	298 350.00	1.44
Bk Scotia 0.278% 22-01.04.27	0.278	01.04.27	CHF	200 000	-	-	200 000	193 350.00	0.93
Bk Scotia 0.385% 22-01.02.29	0.385	01.02.29	CHF	200 000	-	-	200 000	187 400.00	0.90
Bk Scotia 2.142% 23-03.05.30	2.142	03.05.30	CHF	-	200 000	-	200 000	209 500.00	1.01
Black Sea T 0.35% 21-15.03.27	0.350	15.03.27	CHF	300 000	-	-	300 000	249 075.00	1.20
Bnp Par 2.412% 23-13.01.28	2.412	13.01.28	CHF	200 000	-	-	200 000	206 200.00	0.99
Ca Home Ln 1.825% 23-26.05.28	1.825	26.05.28	CHF	200 000	-	-	200 000	204 400.00	0.98
Cabei 0.17% 21-29.09.31	0.170	29.09.31	CHF	300 000	-	-	300 000	261 750.00	1.26
Cbq Finance 0.735% 20-27.11.24	0.735	27.11.24	CHF	400 000	-	-200 000	200 000	197 340.00	0.95
Cellnex Tel 0.775% 20-18.02.27	0.775	18.02.27	CHF	500 000	-	-300 000	200 000	193 800.00	0.93
Cibc 0.968% 22-26.04.29	0.968	26.04.29	CHF	-	300 000	-	300 000	293 925.00	1.41
Co Fin 1.903% 23-16.06.28	1.903	16.06.28	CHF	200 000	-	-	200 000	205 100.00	0.99
Comzkb 3.80% 23-03.05.28	3.800	03.05.28	CHF	-	200 000	-	200 000	211 640.00	1.02
Corp Andina 0.45% 22-24.02.27	0.450	24.02.27	CHF	200 000	-	-	200 000	191 300.00	0.92
Corp Andina 0.70% 20-04.09.25	0.700	04.09.25	CHF	300 000	-	-300 000	-	-	0.00
Corp Andina 2.428% 23-15.02.30	2.428	15.02.30	CHF	200 000	-	-	200 000	205 270.00	0.99
Cred Agric 3.042% 22-29.09.27	3.042	29.09.27	CHF	200 000	200 000	-	400 000	418 200.00	2.01
Credito 0.599% 22-26.04.27	0.599	26.04.27	CHF	300 000	-	-	300 000	287 325.00	1.38
Deutsch Bah 0.5% 18-18.07.28	0.500	18.07.28	CHF	300 000	-	-	300 000	290 325.00	1.40
Dnb Bank As 1.168% 22-03.06.27	1.168	03.06.27	CHF	200 000	-	-	200 000	196 350.00	0.94
Dt Bahn Fin 2.285% 22-28.11.42	2.285	28.11.42	CHF	400 000	-	-200 000	200 000	232 200.00	1.12
Dz Bk Zentr 2.625% 23-27.08.29	2.625	27.08.29	CHF	200 000	-	-	200 000	205 615.62	0.99
Ebn	0.875	22.09.26	CHF	250 000	-	-	250 000	246 812.50	1.19
Eibk 2.018% 23-14.11.28	2.018	14.11.28	CHF	-	200 000	-	200 000	204 850.00	0.99
Eli Lilly	0.150	24.05.24	CHF	200 000	-	-200 000	-	-	0.00
Eli Lilly	0.450	24.05.28	CHF	250 000	-	-250 000	-	-	0.00
Enel Fin 0.55% 17-03.09.24	0.550	03.09.24	CHF	-	300 000	-	300 000	297 510.00	1.43
Erste Bk 0.25% 21-02.10.28	0.250	02.10.28	CHF	200 000	-	-	200 000	186 450.00	0.90
First 0.205% 19-04.12.25	0.205	04.12.25	CHF	300 000	-	-	300 000	291 075.00	1.40
Heathrow Fd 1.80% 22-27.05.27	1.800	27.05.27	CHF	200 000	-	-	200 000	200 350.00	0.96
Hypo Noe Gr 0.10% 19-27.11.24	0.100	27.11.24	CHF	200 000	-	-	200 000	197 060.00	0.95
Hyucap 2.748% 23-11.05.26	2.748	11.05.26	CHF	-	200 000	-	200 000	204 700.00	0.98
Ico	3.250	28.06.24	CHF	500 000	-	-500 000	-	-	0.00
Itau Bba In 0.56% 22-17.02.25	0.560	17.02.25	CHF	200 000	-	-	200 000	196 670.00	0.95
Jackson Nat 0.125% 20-14.07.28	0.125	14.07.28	CHF	200 000	-	-	200 000	181 450.00	0.87
Kfw	2.500	25.08.25	CHF	300 000	-	-300 000	-	-	0.00
Kfw 2.75% 07-16.02.37	2.750	16.02.37	CHF	100 000	-	-100 000	-	-	0.00
Kommkrdt	2.875	13.10.31	CHF	300 000	-	-100 000	200 000	224 900.00	1.08
Kommunalbk 1.275% 22-22.12.27	1.275	22.12.27	CHF	200 000	-	-	200 000	200 750.00	0.97
Kr Hous Fin 2.465% 22-14.10.27	2.465	14.10.27	CHF	200 000	-	-	200 000	207 550.00	1.00
Macquarie G 0.395% 21-20.07.28	0.395	20.07.28	CHF	300 000	-	-	300 000	282 450.00	1.36
Met Life 0.15% 21-25.09.29	0.150	25.09.29	CHF	-	300 000	-	300 000	276 600.00	1.33

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in CHF	% of net assets
Munhyp 0.25% 19-10.05.30	0.250	10.05.30	CHF	400 000	-	-	400 000	373 600.00	1.80
Munhyp 0.35% 18-12.12.23	0.350	12.12.23	CHF	400 000	-	-400 000	-	-	0.00
Munhyp 0.55% 19-15.03.34	0.550	15.03.34	CHF	200 000	-	-	200 000	184 097.97	0.89
Muni Fin	1.375	08.06.27	CHF	300 000	-	-	300 000	302 400.00	1.45
N Brunswick 0.2% 16-07.11.31	0.200	07.11.31	CHF	-	200 000	-	200 000	182 250.00	0.88
Nat Bui Soc 1.520% 22-17.12.29	1.520	17.12.29	CHF	200 000	-	-	200 000	202 100.00	0.97
Natl Bk 1.958% 22-03.11.27	1.958	03.11.27	CHF	200 000	-	-	200 000	204 650.00	0.98
Natwest Mar 0.898% 22-04.04.25	0.898	04.04.25	CHF	200 000	-	-	200 000	198 010.40	0.95
Nbaduh 0.3225% 18-27.09.23	0.322	27.09.23	CHF	400 000	-	-400 000	-	-	0.00
Nordea Bank 1.81% 22-15.06.27	1.810	15.06.27	CHF	200 000	-	-	200 000	200 800.00	0.97
North Am 0.55% 20-27.05.33	0.550	27.05.33	CHF	300 000	-	-	300 000	277 725.00	1.34
Nwb 0.235% 22-14.04.27	0.235	14.04.27	CHF	200 000	-	-	200 000	194 250.00	0.93
Ny Life Gbl 0.125% 20-11.09.29	0.125	11.09.29	CHF	-	300 000	-	300 000	276 750.00	1.33
Oekb	2.875	25.02.30	CHF	300 000	-	-	300 000	331 275.00	1.59
Quebec (Prov Of) 2.04% 09.05.33	2.040	09.05.33	CHF	-	200 000	-	200 000	213 800.00	1.03
Rbc 0.20% 21-22.09.31	0.200	22.09.31	CHF	200 000	-	-	200 000	178 600.00	0.86
Rbc 0.40% 22-05.10.26	0.400	05.10.26	CHF	200 000	-	-	200 000	195 000.00	0.94
Rbc 2.085% 23-31.03.28	2.085	31.03.28	CHF	200 000	-	-	200 000	206 150.00	0.99
San Con 2.732% 23-04.07.25	2.732	04.07.25	CHF	-	200 000	-	200 000	203 011.72	0.98
Santander 0.31% 21-09.06.28	0.310	09.06.28	CHF	-	300 000	-	300 000	282 900.00	1.36
Shb 1.25% 22-24.05.27	1.250	24.05.27	CHF	200 000	-	-	200 000	198 600.00	0.96
Socgen 2.618% 23-27.02.30	2.618	27.02.30	CHF	200 000	-	-	200 000	208 250.00	1.00
Socgen 2.682% 23-19.10.29	2.682	19.10.29	CHF	-	200 000	-	200 000	207 800.00	1.00
Spbk 1 0.125% 19-11.12.25	0.125	11.12.25	CHF	300 000	-	-	300 000	291 750.00	1.40
Spbk Bolikr 0.508% 22-06.04.27	0.508	06.04.27	CHF	200 000	-	-	200 000	194 750.00	0.94
Toyota NI 2.12% 23-26.10.29	2.120	26.10.29	CHF	-	200 000	-	200 000	207 950.00	1.00
Transpw Nz 0.038% 21-16.03.29	0.038	16.03.29	CHF	-	200 000	-	200 000	188 100.00	0.90
Transurban 0.875% 21-19.11.31	0.875	19.11.31	CHF	400 000	-	-200 000	200 000	186 300.00	0.90
Ubs Ag Lond 2.33% 22-14.11.25	2.330	14.11.25	CHF	200 000	-	-	200 000	202 650.00	0.97
Unibail Rod	2.000	20.11.23	CHF	500 000	-	-500 000	-	-	0.00
Verizon Com 1% 17-30.11.27	1.000	30.11.27	CHF	200 000	-	-	200 000	196 100.00	0.94
Vodafone 0.375% 16-03.12.24	0.375	03.12.24	CHF	200 000	-	-	200 000	197 500.00	0.95
Westpac Bk 1.802% 22-21.09.29	1.802	21.09.29	CHF	200 000	-	-	200 000	205 100.00	0.99
Westpac Bk0.3% 17-28.11.25 Regs	0.300	28.11.25	CHF	-	200 000	-	200 000	196 150.00	0.94
Wplau	1.000	11.12.23	CHF	500 000	-	-500 000	-	-	0.00
								17 670 654.50	85.03
Total transferable securities listed on an official stock exchange								17 670 654.50	85.03
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	207 200.00	1.00
Bnp Par 0.528% 22-20.01.28	0.528	20.01.28	CHF	-	200 000	-	200 000	189 450.00	0.91
Cibc 0.18% 21-20.04.29	0.180	20.04.29	CHF	200 000	-	-	200 000	184 550.00	0.89
Cibc 0.282% 22-03.02.27	0.282	03.02.27	CHF	200 000	-	-	200 000	192 150.00	0.92
Engie 2.49% 23-04.07.31	2.490	04.07.31	CHF	200 000	-	-	200 000	210 250.00	1.01
Lloyds Bk 0.6025% 22-09.02.29	0.603	09.02.29	CHF	200 000	-	-	200 000	186 850.00	0.90
								1 170 450.00	5.63
Total transferable securities dealt on another regulated market								1 170 450.00	5.63

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	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	211 250.00	1.02
Comwlth Ny 1.94% 23-26.06.30	1.940	26.06.30	CHF	300 000	-	-	300 000	310 575.00	1.49
								521 825.00	2.51
Total other transferable securities								521 825.00	2.51
TOTAL SECURITIES PORTFOLIO INVESTMENTS								19 362 929.50	93.17
Liquidities and deposits								1 349 170.16	6.49
Other assets								69 576.32	0.34
TOTAL NET ASSETS								20 781 675.98	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	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	646 050.28	0.39
Aareal Bk 4.50% 22-25.07.25	4.500	25.07.25	EUR	300 000	-	-	300 000	301 104.00	0.18
Abb Fin Bv 3.375% 23-16.01.31	3.375	16.01.31	EUR	200 000	-	-	200 000	205 388.40	0.12
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	1 000 000	-	-	1 000 000	917 523.00	0.55
Acciona Ene 5.125% 23-23.04.31	5.125	23.04.31	EUR	-	300 000	-	300 000	317 283.30	0.19
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	500 000	-	-	500 000	496 875.00	0.30
Adidas 3.125% 22-21.11.29 Regs	3.125	21.11.29	EUR	100 000	-	-	100 000	102 006.38	0.06
Adif Alta V 0.55% 20-30.04.30	0.550	30.04.30	EUR	1 300 000	-	-	1 300 000	1 111 557.20	0.67
Adif Alta V 0.95% 19-30.04.27	0.950	30.04.27	EUR	1 500 000	-	-	1 500 000	1 410 382.50	0.85
Aegon 5.625% 19-Perp	5.625	31.12.99	EUR	-	700 000	-	700 000	652 655.50	0.39
Ald Sa 4.875% 23-06.10.28	4.875	06.10.28	EUR	-	700 000	-	700 000	741 694.10	0.45
Alpha Bank 6.875% 23-27.06.29	6.875	27.06.29	EUR	500 000	-	-500 000	-	-	0.00
Apple Inc 1.375% 17-24.05.29	1.375	24.05.29	EUR	300 000	-	-200 000	100 000	94 117.20	0.06
Asr 3.625% 23-12.12.28	3.625	12.12.28	EUR	-	100 000	-	100 000	101 408.80	0.06
Athora Hold 6.625% 23-16.06.28	6.625	16.06.28	EUR	700 000	-	-700 000	-	-	0.00
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	100 000	-	-100 000	-	-	0.00
Auckland Co 0.25% 21-17.11.31	0.250	17.11.31	EUR	2 800 000	-	-	2 800 000	2 300 541.60	1.39
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	2 500 000	-	-304 000	2 196 000	1 742 956.42	1.05
Axa Frn 03-..Perp.Emtn	0.000	31.12.99	EUR	-	500 000	-	500 000	405 337.50	0.25
Banco Cred 7.5% 23-14.09.29	7.500	14.09.29	EUR	-	100 000	-	100 000	105 092.40	0.06
Bank Pekao 5.5% 23-23.11.27	5.500	23.11.27	EUR	-	300 000	-	300 000	307 614.00	0.19
Bankinter 4.875% 23-13.09.31	4.875	13.09.31	EUR	-	300 000	-	300 000	314 758.80	0.19
Bayern 0.01% 20-18.01.35	0.010	18.01.35	EUR	2 500 000	-	-2 000 000	500 000	375 945.00	0.23
Bco Sab 5.125% 22-10.11.28	5.125	10.11.28	EUR	200 000	-	-	200 000	210 517.00	0.13
Bco Sab 6.00% 23-16.08.33 Regs	6.000	16.08.33	EUR	200 000	-	-200 000	-	-	0.00
Bcp 5.625% 23-02.10.26 Regs	5.625	02.10.26	EUR	-	500 000	-	500 000	514 139.00	0.31
Belfius Bk 3.875% 23-12.06.28	3.875	12.06.28	EUR	400 000	-	-	400 000	409 998.00	0.25
Belfius Bk 4.125% 23-12.09.29	4.125	12.09.29	EUR	-	200 000	-	200 000	207 213.60	0.13
Belgium 1.40% 22-22.06.53	1.400	22.06.53	EUR	2 500 000	-	-	2 500 000	1 677 927.50	1.01
Berlin 2.75% 23-14.02.33	2.750	14.02.33	EUR	400 000	-	-	400 000	405 928.80	0.25
Bfcm 0.01% 21-07.03.25	0.010	07.03.25	EUR	500 000	-	-	500 000	479 207.00	0.29
Bfcm 2.625% 22-06.11.29	2.625	06.11.29	EUR	500 000	-	-	500 000	475 862.00	0.29
Bfcm 4.125% 23-18.09.30	4.125	18.09.30	EUR	-	200 000	-	200 000	210 261.80	0.13
Bmw Fin 3.25% 23-22.07.30	3.250	22.07.30	EUR	400 000	-	-350 000	50 000	51 237.15	0.03
Bng 0.875% 19-17.10.35	0.875	17.10.35	EUR	2 000 000	-	-2 000 000	-	-	0.00
Bng 1.25% 22-30.03.37	1.250	30.03.37	EUR	-	2 000 000	-	2 000 000	1 634 484.00	0.99
Bng 3.25% 23-29.08.33	3.250	29.08.33	EUR	-	800 000	-	800 000	836 448.08	0.51
Bnp Par 4.125% 23-26.09.32 Regs	4.125	26.09.32	EUR	-	500 000	-	500 000	524 522.50	0.32
Bnp Par 4.375% 23-13.01.29	4.375	13.01.29	EUR	-	500 000	-	500 000	518 322.50	0.31
Bnp Par 4.75% 23-13.11.32	4.750	13.11.32	EUR	-	400 000	-	400 000	424 882.80	0.26
Bnp Par 7.375% 23-Perp	7.375	31.12.99	EUR	-	1 000 000	-	1 000 000	1 067 280.00	0.65
Bpce Sfh 1.75% 22-27.05.32	1.750	27.05.32	EUR	600 000	-	-	600 000	550 862.40	0.33
Bpifrance 3.5% 23-27.09.27	3.500	27.09.27	EUR	-	300 000	-	300 000	309 485.70	0.19
Bqe Postale 0.75% 21-02.08.32	0.750	02.08.32	EUR	400 000	-	-	400 000	352 355.59	0.21
Brenntag 0.50% 21-06.10.29	0.500	06.10.29	EUR	100 000	-	-	100 000	85 747.10	0.05
Bupa Fin 5% 23-12.10.30 Regs	5.000	12.10.30	EUR	-	700 000	-	700 000	753 598.65	0.46
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	600 000	-	-	600 000	518 677.19	0.31
By Lbk 3.75% 23-07.02.29	3.750	07.02.29	EUR	100 000	-	-	100 000	101 039.90	0.06
By Lbk 4.25% 23-21.06.27	4.250	21.06.27	EUR	300 000	-	-	300 000	307 459.95	0.19
By Lbk 7% 23-05.01.34 Regs	7.000	05.01.34	EUR	-	400 000	-	400 000	415 065.60	0.25
Cabei 4.125% 22-16.11.37	4.125	16.11.37	EUR	-	1 500 000	-	1 500 000	1 571 242.50	0.95
Caixabank 5% 23-19.07.29	5.000	19.07.29	EUR	-	300 000	-300 000	-	-	0.00
Caixabank 6.125% (Frn) 23-30.05.34	6.125	30.05.34	EUR	-	400 000	-400 000	-	-	0.00
Carls 4.25% 23-05.10.33 Regs	4.250	05.10.33	EUR	-	200 000	-	200 000	213 020.80	0.13
Cassa Depo 1.0% 20-11.02.30	1.000	11.02.30	EUR	3 000 000	-	-	3 000 000	2 586 330.00	1.56

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Cassa Depo 1.0% 20-21.09.28	1.000	21.09.28	EUR	2 800 000	-	-	2 800 000	2 514 506.40	1.52
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	300 000	-	-	300 000	298 232.40	0.18
Ceska Spo 5.737% 23-08.03.28	5.737	08.03.28	EUR	-	100 000	-	100 000	103 363.50	0.06
Cnp Assuran 1.25% 27.01.29 Regs	1.250	27.01.29	EUR	100 000	-	-	100 000	88 449.60	0.05
Co Fin 0.50% 22-16.03.28	0.500	16.03.28	EUR	2 000 000	-	-	2 000 000	1 821 998.00	1.10
Co Fin 2.375% 22-15.03.30	2.375	15.03.30	EUR	1 000 000	-	-	1 000 000	978 129.97	0.59
Co Fin 3.625% 23-16.01.29	3.625	16.01.29	EUR	-	200 000	-	200 000	208 296.38	0.13
Coca Cola 0.375% 20-15.03.33	0.375	15.03.33	EUR	100 000	-	-	100 000	79 839.70	0.05
Com.Di Milano 4.019% 05-29.06.35	4.019	29.06.35	EUR	2 500 000	-	-	2 500 000	2 481 095.70	1.50
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	300 000	-	-	300 000	252 951.60	0.15
Continental 3.625% 22-30.11.27	3.625	30.11.27	EUR	100 000	-	-	100 000	101 689.60	0.06
Covivio Sa 4.625% 23-05.06.32	4.625	05.06.32	EUR	-	200 000	-	200 000	207 863.20	0.13
Cppib Capit 0.875% 19-06.02.29	0.875	06.02.29	EUR	3 250 000	-	-	3 250 000	2 978 454.38	1.80
Cred Agric 4.125% 07.03.30 Regs	4.125	07.03.30	EUR	300 000	-	-300 000	-	-	0.00
Credem It 4.875% 23-26.03.30	4.875	26.03.30	EUR	-	500 000	-	500 000	516 882.20	0.31
Dbj 3.125% 23-13.04.28	3.125	13.04.28	EUR	200 000	-	-	200 000	203 292.60	0.12
De Volksban 1.75% 20-22.10.30	1.750	22.10.30	EUR	-	100 000	-	100 000	94 239.87	0.06
Delta Lloyd	4.375	31.12.99	EUR	151 000	-	-	151 000	150 669.01	0.09
Deut Kredbk 0.01% 21-23.02.26	0.010	23.02.26	EUR	965 000	-	-	965 000	895 413.85	0.54
Deutschlan 0.10% 15.04.33 /Infl	0.100	15.04.33	EUR	-	4 500 000	-4 400 000	100 000	119 555.23	0.07
Deutschland 0.0% 21-15.08.52	0.000	15.08.52	EUR	-	2 000 000	-	2 000 000	1 067 418.00	0.65
Dgz Dekabk 4.125% 23-03.08.28	4.125	03.08.28	EUR	-	200 000	-	200 000	206 233.20	0.12
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	1 000 000	-	-500 000	500 000	441 071.00	0.27
Dnb Bank As 4.5% 19.07.28 Regs	4.500	19.07.28	EUR	-	500 000	-	500 000	517 309.60	0.31
Dt Gen Hyp 3.0% 23-30.11.32	3.000	30.11.32	EUR	200 000	-	-	200 000	204 333.12	0.12
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	100 000	-	-	100 000	91 445.74	0.06
E.On 1.625% 22-29.03.31	1.625	29.03.31	EUR	500 000	-	-	500 000	452 487.50	0.27
E.On 3.75% 23-01.03.29	3.750	01.03.29	EUR	-	100 000	-	100 000	103 563.30	0.06
East Japan 4.389% 23-05.09.43	4.389	05.09.43	EUR	-	250 000	-	250 000	272 262.50	0.16
Edp 3.875% 23-26.06.28	3.875	26.06.28	EUR	100 000	-	-	100 000	102 898.90	0.06
Edp Servici 4.375% 23-04.04.32	4.375	04.04.32	EUR	-	100 000	-	100 000	106 757.50	0.06
Eib 1.5% 17-15.11.47	1.500	15.11.47	EUR	1 000 000	-	-	1 000 000	752 808.00	0.46
Eli Lilly 0.625% 19-01.11.31	0.625	01.11.31	EUR	100 000	-	-	100 000	85 945.59	0.05
Elia Group 5.85% 23-Perp	5.850	31.12.99	EUR	100 000	-	-	100 000	101 882.00	0.06
Elisa Corp 4% 23-27.01.29	4.000	27.01.29	EUR	-	400 000	-300 000	100 000	103 636.18	0.06
Elm Bv 3.375% 17-29.09.47 Regs	3.375	29.09.47	EUR	400 000	-	-400 000	-	-	0.00
Elo 6% 23-22.03.29	6.000	22.03.29	EUR	-	300 000	-	300 000	305 000.10	0.18
Enel Fin 1% 17-16.09.24	1.000	16.09.24	EUR	200 000	-	-	200 000	196 091.80	0.12
Enexis 0.75% 19-02.07.31 Regs	0.750	02.07.31	EUR	400 000	-	-	400 000	343 186.40	0.21
Enexis 3.625% 23-12.06.34	3.625	12.06.34	EUR	100 000	-	-	100 000	105 652.50	0.06
Eq 2.875% 22-06.04.32	2.875	06.04.32	EUR	400 000	-	-	400 000	357 727.67	0.22
Ericsson 1.125% 22-08.02.27	1.125	08.02.27	EUR	100 000	-	-	100 000	92 578.72	0.06
Ericsson 5.375% 23-29.05.28	5.375	29.05.28	EUR	-	200 000	-	200 000	209 193.56	0.13
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Erste Bk 4.0% 23-16.01.31	4.000	16.01.31	EUR	200 000	-	-	200 000	207 189.36	0.13
Erste Bk 5.125% 19-Perp Regs	5.125	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
Erste Bk 8.5% 23-Perp	8.500	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	100 000	-	-	100 000	88 925.80	0.05
Eu 0.0% 21-02.06.28	0.000	02.06.28	EUR	4 000 000	-	-	4 000 000	3 611 328.00	2.18
Eu 0.40% 21-04.02.37	0.400	04.02.37	EUR	1 200 000	-	-	1 200 000	888 870.00	0.54
Eurofima 0.15% 19-10.10.34	0.150	10.10.34	EUR	600 000	-	-	600 000	457 801.80	0.28
Eurogrid 3.279% 22-05.09.31	3.279	05.09.31	EUR	100 000	-	-	100 000	99 655.04	0.06
First 1.625% 22-7.04.27 Regs	1.625	07.04.27	EUR	-	200 000	-	200 000	189 528.00	0.11
Fondiaris 5.75% 14-Perp	5.750	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
France 0.1% 21-25.07.38 /Infl	0.100	25.07.38	EUR	-	3 000 000	-3 000 000	-	-	0.00
France O.A. 0% 21-25.11.31 /Oat	0.000	25.11.31	EUR	-	2 000 000	-	2 000 000	1 662 924.00	1.01
France O.A. 0.75% 21-25.05.53	0.750	25.05.53	EUR	1 000 000	-	-	1 000 000	562 696.00	0.34
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	100 000	1 000 000	-	1 100 000	1 100 000.00	0.67
Gn St Nord 0.875% 21-25.11.24	0.875	25.11.24	EUR	750 000	-	-	750 000	718 905.71	0.43
Grenke Fin 7.875% 23-06.04.27	7.875	06.04.27	EUR	-	100 000	-	100 000	108 032.50	0.07

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
H Lundbeck 0.875% 20-14.10.27	0.875	14.10.27	EUR	200 000	-	-	200 000	181 437.00	0.11
H&M Fin 4.875% 23-25.10.31	4.875	25.10.31	EUR	-	200 000	-	200 000	214 066.00	0.13
Hbos 4.5% 05-18.03.30	4.500	18.03.30	EUR	-	600 000	-	600 000	600 302.40	0.36
Heineken Nv 3.875% 23-23.09.30	3.875	23.09.30	EUR	100 000	-	-	100 000	104 916.80	0.06
Hellenic 4.25% 23-15.06.33	4.250	15.06.33	EUR	-	1 700 000	-	1 700 000	1 866 284.82	1.13
Hera Spa 0.875% 19-05.07.27	0.875	05.07.27	EUR	200 000	-	-	200 000	185 753.40	0.11
Hessen 2.875% 23-04.07.33	2.875	04.07.33	EUR	1 500 000	-	-	1 500 000	1 538 119.50	0.93
Hsbc Hldg 4.752% 10.03.28 Regs	4.752	10.03.28	EUR	400 000	-	-400 000	-	-	0.00
Hsbc Hldg 4.787% 10.03.32 Regs	4.787	10.03.32	EUR	500 000	-	-500 000	-	-	0.00
Hungary 5.375% 23-12.09.33	5.375	12.09.33	EUR	-	750 000	-	750 000	803 306.25	0.49
lbb 2.75% 22-04.10.27	2.750	04.10.27	EUR	1 000 000	-	-	1 000 000	1 009 426.00	0.61
lbn Corp 0.30% 20-11.02.28	0.300	11.02.28	EUR	500 000	-	-400 000	100 000	90 207.30	0.05
lco 1.30% 22-31.10.26	1.300	31.10.26	EUR	1 500 000	-	-	1 500 000	1 442 724.24	0.87
lco 2.65% 22-31.01.28	2.650	31.01.28	EUR	1 000 000	-	-	1 000 000	996 726.00	0.60
Investec 0.50% 21-17.02.27	0.500	17.02.27	EUR	600 000	-	-600 000	-	-	0.00
lren 0.25% 20-17.01.31	0.250	17.01.31	EUR	100 000	-	-	100 000	79 630.90	0.05
lren 1.95% 18-19.09.25	1.950	19.09.25	EUR	150 000	-	-	150 000	146 688.45	0.09
lsp 4.125% 20-Perp	4.125	31.12.99	EUR	-	600 000	-600 000	-	-	0.00
lsp 4.875% 23-19.05.30 Regs	4.875	19.05.30	EUR	-	200 000	-	200 000	210 715.00	0.13
lsp 5.0% 23-08.03.28	5.000	08.03.28	EUR	150 000	-	-	150 000	155 346.45	0.09
lsp 5.625% 23-08.03.33	5.625	08.03.33	EUR	250 000	-	-	250 000	269 568.25	0.16
Italy 0.25% 21-15.03.28 /Btp	0.250	15.03.28	EUR	1 422 000	-	-	1 422 000	1 275 027.77	0.77
Italy 0.50% 20-01.02.26 /Btp	0.500	01.02.26	EUR	1 500 000	-	-	1 500 000	1 429 807.50	0.86
Italy 1.50% 20-30.04.45 /Btp	1.500	30.04.45	EUR	1 000 000	-	-	1 000 000	633 700.00	0.38
Italy 2.80% 22-15.06.29 /Btp	2.800	15.06.29	EUR	-	1 000 000	-	1 000 000	985 968.00	0.60
Italy 2.95% 17-01.09.38 /Btp	2.950	01.09.38	EUR	-	2 000 000	-	2 000 000	1 775 049.60	1.07
Italy 4.0% 22-30.04.35 /Btp	4.000	30.04.35	EUR	1 000 000	-	-	1 000 000	1 021 685.00	0.62
Italy 4.50% 01.10.53 /Btp 144A	4.500	01.10.53	EUR	1 000 000	-	-	1 000 000	1 031 816.60	0.62
Jnj 1.15% 16-20.11.28	1.150	20.11.28	EUR	100 000	-	-	100 000	94 282.51	0.06
John Deere 2.50% 22-14.09.26	2.500	14.09.26	EUR	100 000	-	-	100 000	98 976.90	0.06
Jyske Bk 4.625% 22-11.04.26	4.625	11.04.26	EUR	500 000	-	-	500 000	504 745.00	0.31
Jyske Bk 4.875% 23-10.11.29	4.875	10.11.29	EUR	-	100 000	-	100 000	104 169.40	0.06
Jyske Bk 5.50% 16-11.27 Regs	5.500	16.11.27	EUR	200 000	-	-	200 000	209 991.20	0.13
Kbc 1.50% (Frn) 22-29.03.26	1.500	29.03.26	EUR	500 000	-	-	500 000	486 572.50	0.29
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	-	1 000 000	-	1 000 000	923 930.00	0.56
Kbc 4.375% 22-23.11.27 Regs	4.375	23.11.27	EUR	400 000	-	-	400 000	409 826.00	0.25
Kellogg Co 0.50% 21-20.05.29	0.500	20.05.29	EUR	400 000	-	-	400 000	347 423.20	0.21
Kfw 0.01% 19-05.05.27	0.010	05.05.27	EUR	500 000	-	-	500 000	462 164.00	0.28
Kfw 1.375% 22-07.06.32	1.375	07.06.32	EUR	5 000 000	-	-	5 000 000	4 581 551.40	2.77
Kommkrdt 0.75% 18-05.07.28	0.750	05.07.28	EUR	200 000	-	-	200 000	185 890.60	0.11
Kommunalbk 2.75% 22-29.11.27	2.750	29.11.27	EUR	800 000	-	-	800 000	805 605.36	0.49
Kr Hous Fin 4.082% 23-25.09.27	4.082	25.09.27	EUR	-	900 000	-	900 000	930 393.90	0.56
Kvinn Spbk 4.875% 23-24.08.28	4.875	24.08.28	EUR	-	300 000	-	300 000	316 147.80	0.19
Landsbknn 6.375% 12.03.27 Regs	6.375	12.03.27	EUR	-	100 000	-	100 000	103 705.20	0.06
Lbk Htg 4.0% 23-04.02.30	4.000	04.02.30	EUR	200 000	-	-	200 000	207 344.60	0.13
Ldkr B-W 0.375% 19-29.07.26	0.375	29.07.26	EUR	100 000	-	-	100 000	92 070.97	0.06
Ldkr B-W 4.0% 19-Perp	4.000	31.12.99	EUR	400 000	-	-400 000	-	-	0.00
Liberty Mut 4.625% 22-02.12.30	4.625	02.12.30	EUR	500 000	-	-400 000	100 000	104 919.50	0.06
Lietuvos En 2% 17-14.07.27 Regs	2.000	14.07.27	EUR	100 000	-	-	100 000	94 986.50	0.06
Lloy 4.75% Frn 23-21.09.31 Regs	4.750	21.09.31	EUR	-	100 000	-	100 000	105 809.90	0.06
Luxemburg 0.0% 20-14.09.32	0.000	14.09.32	EUR	2 000 000	-	-500 000	1 500 000	1 219 717.50	0.74
Lvmh 0.125% 20-11.02.28 Regs	0.125	11.02.28	EUR	200 000	-	-	200 000	181 064.40	0.11
Lvmh 3.25 23-07.09.29 Regs	3.250	07.09.29	EUR	-	200 000	-	200 000	203 959.40	0.12
Madrid 0.42% 21-30.04.31	0.420	30.04.31	EUR	1 000 000	-	-	1 000 000	831 150.00	0.50
Madrid 1.723% 22-30.04.32	1.723	30.04.32	EUR	1 500 000	-	-	1 500 000	1 350 322.77	0.82
Madrid 3.362% 23-31.10.28	3.362	31.10.28	EUR	100 000	-	-	100 000	102 846.40	0.06
Madrid 3.596% 23-30.04.33	3.596	30.04.33	EUR	800 000	-	-	800 000	829 707.20	0.50
Mbank 8.375% 23-11.09.27	8.375	11.09.27	EUR	-	200 000	-	200 000	211 190.40	0.13
Medtrnc 1.375% 20-15.10.40	1.375	15.10.40	EUR	200 000	-	-200 000	-	-	0.00
Morgan Stan 4.656% 23-02.03.29	4.656	02.03.29	EUR	400 000	-	-400 000	-	-	0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Munhyp 0.01% 21-19.10.39	0.010	19.10.39	EUR	2 400 000	-	-	2 400 000	1 512 112.80	0.91
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	300 000	-	-	300 000	249 635.70	0.15
Natwest 4.699% 23-14.03.28	4.699	14.03.28	EUR	200 000	-	-	200 000	206 061.20	0.12
Neste Oil 3.875% 23-16.03.29	3.875	16.03.29	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	38 813.90	0.02
Nestle Fin 0.875% 22-29.03.27	0.875	29.03.27	EUR	50 000	-	-	50 000	47 438.34	0.03
Nether Gove 0.5% 19-15.01.40	0.500	15.01.40	EUR	8 250 000	-	-	8 250 000	6 117 226.50	3.70
Nether Gove 0.50% 22-15.07.32	0.500	15.07.32	EUR	2 000 000	-	-	2 000 000	1 729 184.78	1.05
Nether Gove 2.50% 23-15.07.33	2.500	15.07.33	EUR	300 000	-	-	300 000	304 635.30	0.18
Netherlands 3.25% 23-15.01.44	3.250	15.01.44	EUR	-	6 000 000	-	6 000 000	6 684 456.00	4.04
Nn Group 6.0% 23-03.11.43 Regs	6.000	03.11.43	EUR	100 000	-	-	100 000	106 991.70	0.06
Nordd Lbk 4.875% 23-11.07.28	4.875	11.07.28	EUR	-	300 000	-300 000	-	-	0.00
Nordea Bank 4.875% 23-23.02.34	4.875	23.02.34	EUR	-	300 000	-	300 000	312 109.59	0.19
Nrw Bk 0.0% 20-18.02.30	0.000	18.02.30	EUR	3 000 000	-	-2 500 000	500 000	429 167.50	0.26
Nth Rhine 2.90% 15-01.53 Regs	2.900	15.01.53	EUR	3 000 000	-	-2 500 000	500 000	485 764.00	0.29
Nth Rhine-W 0% 19-26.11.29	0.000	26.11.29	EUR	5 045 000	-	-	5 045 000	4 367 093.26	2.64
Nth Rhine-W 0.0% 20-12.10.35	0.000	12.10.35	EUR	3 000 000	-	-	3 000 000	2 179 362.00	1.32
Nth Rhine-W 1.375% 15-01.20 Regs	1.375	15.01.20	EUR	-	500 000	-	500 000	264 290.50	0.16
Nth Rhine-W 1.45% 22-19.01.22	1.450	19.01.22	EUR	1 000 000	500 000	-1 500 000	-	-	0.00
Orange 0.125% 20-16.09.29	0.125	16.09.29	EUR	100 000	-	-	100 000	86 370.50	0.05
Orange 0.50% 19-04.09.32	0.500	04.09.32	EUR	100 000	-	-	100 000	81 862.60	0.05
Orange 1.375% 18-20.03.28 Regs	1.375	20.03.28	EUR	100 000	-	-	100 000	94 394.90	0.06
Orange 5.375% 23-Perp Regs	5.375	31.12.99	EUR	200 000	-	-	200 000	209 828.80	0.13
Otp Bank 5.50% 22-13.07.25	5.500	13.07.25	EUR	100 000	-	-	100 000	100 728.70	0.06
Otp Bank 6.125% 05-10.27 Regs	6.125	05.10.27	EUR	-	400 000	-400 000	-	-	0.00
Otp Bank 7.35% 22-04.03.26	7.350	04.03.26	EUR	100 000	-	-100 000	-	-	0.00
Pandora 4.50% 23-10.04.28	4.500	10.04.28	EUR	100 000	-	-	100 000	103 932.13	0.06
Pepsico 0.875% 19-16.10.39	0.875	16.10.39	EUR	100 000	-	-	100 000	72 890.55	0.04
Pernod Ric 1.375% 07-04.29 Regs	1.375	07.04.29	EUR	300 000	-	-	300 000	278 204.05	0.17
Pko Bank 5.625% 23-01.02.26	5.625	01.02.26	EUR	200 000	-	-200 000	-	-	0.00
Portugal 0.475% 20-18.10.30	0.475	18.10.30	EUR	-	500 000	-	500 000	439 923.60	0.27
Prorho 6.0% 16-06.05.26	6.000	06.05.26	EUR	1 000 000	-	-	1 000 000	949 210.00	0.57
R Bosch Inv 2.625% 13-24.05.28	2.625	24.05.28	EUR	500 000	-	-200 000	300 000	297 200.10	0.18
Raiffeisen 7% 23-12.10.27	7.000	12.10.27	EUR	-	400 000	-	400 000	414 500.00	0.25
Raiffeisen 0.375% 19-25.09.26	0.375	25.09.26	EUR	-	200 000	-	200 000	183 182.56	0.11
Raiffeisen 6% (Frm) 23-15.09.28	6.000	15.09.28	EUR	-	300 000	-	300 000	313 316.10	0.19
Raiffeisen 6.0% 20-Perp	6.000	31.12.99	EUR	200 000	1 000 000	-200 000	1 000 000	916 325.00	0.55
Raiffeisenb 7.125% 23-19.01.26	7.125	19.01.26	EUR	200 000	-	-	200 000	202 834.80	0.12
Red Ele Co 4.625% 23-Perp	4.625	31.12.99	EUR	200 000	-	-	200 000	204 027.00	0.12
Red Elec Fi 0.50% 21-24.05.33	0.500	24.05.33	EUR	200 000	-	-200 000	-	-	0.00
Regiao Dos 1.095% 21-27.09.36	1.095	27.09.36	EUR	1 000 000	-	-	1 000 000	749 946.01	0.45
Romania 5.0% 22-27.09.26	5.000	27.09.26	EUR	500 000	-	-500 000	-	-	0.00
Romania 6.625% 22-27.09.29	6.625	27.09.29	EUR	500 000	-	-500 000	-	-	0.00
Sage Grp 3.82% 23-15.02.28 Regs	3.820	15.02.28	EUR	200 000	-	-	200 000	205 983.26	0.12
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	100 000	-	-	100 000	84 407.60	0.05
Sanofi 1.125% 16-05.04.28	1.125	05.04.28	EUR	100 000	-	-	100 000	94 113.60	0.06
Sartorius F 4.5% 14-09.32 Regs	4.500	14.09.32	EUR	-	100 000	-	100 000	104 479.90	0.06
Sartorius F 4.875% 23-14.09.35	4.875	14.09.35	EUR	-	100 000	-	100 000	105 765.90	0.06
Saxony Anth 2.95% 23-20.06.33	2.950	20.06.33	EUR	1 000 000	-	-	1 000 000	1 031 217.00	0.62
Sbab Bk Ab 4.875% 23-26.06.26	4.875	26.06.26	EUR	-	400 000	-	400 000	404 320.40	0.24
Seb 0.75% 22-09.08.27	0.750	09.08.27	EUR	-	400 000	-	400 000	364 178.00	0.22
Seb 4.125% 23-29.06.27	4.125	29.06.27	EUR	800 000	-	-	800 000	824 502.40	0.50
Seb 5% 23-17.08.33	5.000	17.08.33	EUR	-	333 000	-	333 000	346 578.41	0.21
Shb 0.01% 20-02.12.27	0.010	02.12.27	EUR	-	200 000	-	200 000	177 112.72	0.11
Shb 2.625% 22-05.09.29	2.625	05.09.29	EUR	-	100 000	-	100 000	97 828.00	0.06
Shb 3.75% 22-01.11.27 Regs	3.750	01.11.27	EUR	200 000	-	-200 000	-	-	0.00
Shb 5% 23-16.08.34	5.000	16.08.34	EUR	-	100 000	-	100 000	105 040.30	0.06
Siemens Ene 4.0% 23-05.04.26	4.000	05.04.26	EUR	-	400 000	-	400 000	395 700.40	0.24
Siemens Ene 4.25% 23-05.04.29	4.250	05.04.29	EUR	-	200 000	-	200 000	195 635.20	0.12
Siemens Fin 1.375% 18-06.09.30	1.375	06.09.30	EUR	-	500 000	-	500 000	459 837.50	0.28

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Siemens Fin 2.75% 22-09.09.30	2.750	09.09.30	EUR	200 000	-	-	200 000	199 369.20	0.12
Slovenska S 5.375% 23-04.10.28	5.375	04.10.28	EUR	-	100 000	-	100 000	103 388.50	0.06
Smiths Grou 2% 17-23.02.27	2.000	23.02.27	EUR	250 000	-	-	250 000	242 229.00	0.15
Sncf Reseau 0.75% 19-25.05.36	0.750	25.05.36	EUR	200 000	-	-	200 000	152 238.00	0.09
Snr 2.375% 22-06.04.28	2.375	06.04.28	EUR	300 000	-	-	300 000	283 876.65	0.17
Socgen 5.625% 23-02.06.33	5.625	02.06.33	EUR	-	400 000	-300 000	100 000	106 923.40	0.06
Socgen 7.875% 23-Perp	7.875	31.12.99	EUR	-	1 100 000	-500 000	600 000	620 298.60	0.38
Societe Par 1.125% 18-22.10.28	1.125	22.10.28	EUR	200 000	-	-	200 000	186 868.53	0.11
Sogecap Sa 4.125% /Frn 14-Perp	4.125	31.12.99	EUR	100 000	-	-	100 000	98 885.00	0.06
Sogecap Sa 6.5% 23-16.05.44	6.500	16.05.44	EUR	-	200 000	-	200 000	216 353.60	0.13
Spanish Gov 0.0% 21-31.01.28	0.000	31.01.28	EUR	750 000	-	-	750 000	677 892.29	0.41
Spanish Gov 0.85% 21-30.07.37	0.850	30.07.37	EUR	-	1 000 000	-	1 000 000	738 473.62	0.45
Spanish Gov 1.0% 21-30.07.42	1.000	30.07.42	EUR	500 000	500 000	-	1 000 000	671 470.00	0.41
Spanish Gov 3.55% 23-31.10.33	3.550	31.10.33	EUR	-	2 000 000	-	2 000 000	2 097 084.00	1.27
Spbk Bolikr 0.5% 18-30.01.25	0.500	30.01.25	EUR	200 000	-	-	200 000	193 958.60	0.12
Sse 0.875% 17-06.09.25 Regs	0.875	06.09.25	EUR	200 000	-	-	200 000	192 203.43	0.12
Sse 2.875% 22-01.08.29 Regs	2.875	01.08.29	EUR	150 000	-	-	150 000	148 615.50	0.09
Stedin Hold 2.375% 03.06.30 Regs	2.375	03.06.30	EUR	-	200 000	-	200 000	190 988.80	0.12
Svensk Expo 2.0% 22-30.06.27	2.000	30.06.27	EUR	1 500 000	-	-	1 500 000	1 467 007.50	0.89
Swedbank 4.375% 23-05.09.30	4.375	05.09.30	EUR	-	500 000	-	500 000	519 044.20	0.31
Swiss Life 4.375% 15-Perp	4.375	31.12.99	EUR	500 000	-	-	500 000	496 800.00	0.30
Sydbank 4.75% 22-30.09.25	4.750	30.09.25	EUR	500 000	-	-	500 000	501 707.50	0.30
Sydbank 5.125% 23-06.09.28	5.125	06.09.28	EUR	-	250 000	-	250 000	258 547.25	0.16
Telefonica 1.201% 20-21.08.27	1.201	21.08.27	EUR	100 000	-	-	100 000	93 496.40	0.06
Telefonica 1.807% 20-21.05.32	1.807	21.05.32	EUR	100 000	-	-	100 000	90 082.75	0.05
Tor Dom 1.952% 22-08.04.30 B Regs	1.952	08.04.30	EUR	550 000	-	-	550 000	505 835.00	0.31
Ubs Group F 0.25% 21-03.11.26	0.250	03.11.26	EUR	250 000	-	-250 000	-	-	0.00
Ubs Group F 4.75% 23-17.03.32	4.750	17.03.32	EUR	100 000	200 000	-300 000	-	-	0.00
Unibail Rod 4.125% 23-11.12.30	4.125	11.12.30	EUR	-	100 000	-	100 000	103 207.00	0.06
Unilev Cap 3.40% 23-06.06.33	3.400	06.06.33	EUR	100 000	-	-	100 000	103 233.63	0.06
Unilever 1.375% 18-04.09.30	1.375	04.09.30	EUR	200 000	-	-	200 000	182 962.60	0.11
Verizon Com 0.75% 21-22.03.32	0.750	22.03.32	EUR	100 000	-	-	100 000	82 259.60	0.05
Verizon Com 1.375% 16-02.11.28	1.375	02.11.28	EUR	100 000	-	-	100 000	92 814.29	0.06
Vivat Nv 7% 18-Perp Regs	7.000	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Vodafone In 3.25% 22-02.03.29	3.250	02.03.29	EUR	150 000	-	-	150 000	152 110.65	0.09
Vodafone In 3.75% 22-02.12.34	3.750	02.12.34	EUR	200 000	-	-	200 000	207 013.00	0.13
Volksbank 4.75% 23-15.03.27	4.750	15.03.27	EUR	400 000	-	-	400 000	410 658.00	0.25
Volksbank 7.75% 19-Perp	7.750	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Wienerber 4.875% 04.10.28 Regs	4.875	04.10.28	EUR	-	400 000	-	400 000	424 388.00	0.26
Zuercher Kb 0.0% 21-15.05.26	0.000	15.05.26	EUR	1 500 000	-	-	1 500 000	1 399 419.00	0.85
								144 163 832.66	87.12

Index options

Euro Bund	25.08.23	EUR	-	150	-150	-	-	-	0.00
Euro Bund	25.08.23	EUR	-	150	-150	-	-	-	0.00
Euro Bund	25.08.23	EUR	-	100	-100	-	-	-	0.00
Euro Bund	22.09.23	EUR	-	250	-250	-	-	-	0.00
Euro Bund	22.09.23	EUR	-	350	-350	-	-	-	0.00
Euro Bund	27.10.23	EUR	-	300	-300	-	-	-	0.00
Euro Bund	27.10.23	EUR	-	150	-150	-	-	-	0.00
Euro Bund	27.10.23	EUR	-	150	-150	-	-	-	0.00
Euro Bund	27.10.23	EUR	-	100	-100	-	-	-	0.00
Euro Bund	24.11.23	EUR	-	275	-275	-	-	-	0.00
Euro Bund	22.12.23	EUR	-	100	-100	-	-	-	0.00
Euro Bund	22.12.23	EUR	-	100	-100	-	-	-	0.00
Euro Bund	22.12.23	EUR	-	150	-150	-	-	-	0.00
									0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Treasury Bills									
Deutschland 0% 22-19.07.23 Tb		19.07.23	EUR	100	-	-100	-	-	0.00
Deutschland 0% 23-13.12.23 Tb		13.12.23	EUR	100	3 000 000	-3 000 100	-	-	0.00
Deutschland 0% 23-15.05.24 Tb		15.05.24	EUR	100	2 000 000	-	2 000 100	1 973 270.58	1.19
Deutschland 0% 23-17.01.24 Tb		17.01.24	EUR	100	2 000 000	-	2 000 100	1 997 102.13	1.21
Deutschland 0% 23-17.07.24 Tb		17.07.24	EUR	-	2 000 100	-	2 000 100	1 962 402.94	1.19
Deutschland 0% 23-19.06.24 Tb		19.06.24	EUR	100	2 000 000	-	2 000 100	1 966 988.60	1.19
Deutschland 0% 23-20.03.24 Tb		20.03.24	EUR	100	2 000 000	-	2 000 100	1 984 231.31	1.20
Deutschland 0% 23-21.02.24 Tb		21.02.24	EUR	100	2 000 000	-	2 000 100	1 989 786.42	1.20
								11 873 781.98	7.18
Total transferable securities listed on an official stock exchange								156 037 614.64	94.30
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	209 888.20	0.13
Banca Ifis 6.125% 23-19.01.27	6.125	19.01.27	EUR	150 000	-	-150 000	-	-	0.00
Bpce 4.125% 23-10.07.28	4.125	10.07.28	EUR	200 000	-	-	200 000	207 591.90	0.12
Cassa Depo 4.75% 18.10.30 Regs	4.750	18.10.30	EUR	-	300 000	-	300 000	317 397.60	0.19
Jfm 0.05% 20-12.02.27	0.050	12.02.27	EUR	1 000 000	-	-	1 000 000	919 462.60	0.56
Kommuninv 3.125% 23-08.12.27	3.125	08.12.27	EUR	-	100 000	-	100 000	102 712.90	0.06
Ldkr B-W 0.25% 21-21.07.28	0.250	21.07.28	EUR	300 000	-	-	300 000	257 641.20	0.16
Munhvp 7.125% 23-31.10.28 Regs	7.125	31.10.28	EUR	-	300 000	-	300 000	312 320.43	0.19
Orsted 5.25% 22-08.12.22	5.250	08.12.22	EUR	200 000	-	-200 000	-	-	0.00
Socgen 4.25% 22-06.12.30	4.250	06.12.30	EUR	500 000	-	-400 000	100 000	101 742.40	0.06
Spain 0% 17-30.07.48 /Stp Io	0.000	30.07.48	EUR	1 000 000	-	-1 000 000	-	-	0.00
Telefonica 6.75% 23-Perp	6.750	31.12.99	EUR	-	200 000	-	200 000	214 047.40	0.13
Vr-Group Pl 2.375% 22-30.05.29	2.375	30.05.29	EUR	800 000	-	-	800 000	766 104.00	0.46
								3 408 908.63	2.06
Total transferable securities dealt on another regulated market								3 408 908.63	2.06
Other transferable securities									
Bonds									
East J 3.976% 23-05.09.32 Regs	3.976	05.09.32	EUR	-	400 000	-	400 000	426 526.28	0.26
								426 526.28	0.26
Total other transferable securities								426 526.28	0.26
TOTAL SECURITIES PORTFOLIO INVESTMENTS								159 873 049.55	96.62
Liquidities and deposits								4 478 897.60	2.71
Other assets								1 114 150.18	0.67
TOTAL NET ASSETS								165 466 097.33	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	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	646 050.28	0.61
Aareal Bk 4.50% 22-25.07.25	4.500	25.07.25	EUR	300 000	-	-	300 000	301 104.00	0.28
Ab Inbev 2% 18-23.01.35	2.000	23.01.35	EUR	1 000 000	-	-	1 000 000	899 474.00	0.85
Abanca Co 5.875% (Frn) 02.04.30	5.875	02.04.30	EUR	-	1 500 000	-	1 500 000	1 597 911.75	1.51
Abb Fin Bv 3.375% 23-16.01.31	3.375	16.01.31	EUR	400 000	-	-	400 000	410 776.80	0.39
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	1 000 000	-	-	1 000 000	917 523.00	0.87
Abertis	1.375	20.05.26	EUR	300 000	-	-300 000	-	-	0.00
Abertis 1.25% 20-07.02.28	1.250	07.02.28	EUR	100 000	-	-	100 000	92 360.60	0.09
Acciona Ene 5.125% 23-23.04.31	5.125	23.04.31	EUR	-	400 000	-	400 000	423 044.40	0.40
Accor 1.75% 19-04.02.26	1.750	04.02.26	EUR	500 000	-	-500 000	-	-	0.00
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	500 000	-	-	500 000	496 875.00	0.47
Adidas 3.125% 22-21.11.29 Regs	3.125	21.11.29	EUR	200 000	-	-	200 000	204 012.76	0.19
Aegon 4% 14-25.04.44	4.000	25.04.44	EUR	500 000	-	-	500 000	497 750.00	0.47
Air Liquide 0.375% 21-27.05.31	0.375	27.05.31	EUR	200 000	-	-	200 000	169 289.60	0.16
Akzo Nobel 1.625% 20-14.04.30	1.625	14.04.30	EUR	200 000	-	-200 000	-	-	0.00
Alpha Bank 6.875% 23-27.06.29	6.875	27.06.29	EUR	1 000 000	-	-	1 000 000	1 065 155.00	1.00
Amp Tech Hd 0.75% 20-04.05.26	0.750	04.05.26	EUR	500 000	-	-	500 000	474 657.50	0.45
Amp Tech Hd 2% 18-08.10.28	2.000	08.10.28	EUR	500 000	-	-500 000	-	-	0.00
Apple Inc 0.50% 19-15.11.31	0.500	15.11.31	EUR	500 000	-	-	500 000	427 518.00	0.40
Apple Inc 1.375% 17-24.05.29	1.375	24.05.29	EUR	700 000	-	-	700 000	658 820.40	0.62
Apt Pipelin 2.0% 20-15.07.30	2.000	15.07.30	EUR	800 000	-	-	800 000	722 300.21	0.68
Aroundtown 1.625% 21-Perp	1.625	31.12.99	EUR	1 300 000	-	-	1 300 000	417 612.00	0.39
Asr 3.625% 23-12.12.28	3.625	12.12.28	EUR	-	100 000	-	100 000	101 408.80	0.10
Athora Hold 6.625% 23-16.06.28	6.625	16.06.28	EUR	1 000 000	-	-	1 000 000	1 034 825.00	0.98
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	100 000	-	-100 000	-	-	0.00
Bank Pekao 5.5% 23-23.11.27	5.500	23.11.27	EUR	-	500 000	-	500 000	512 690.00	0.48
Bankinter 4.875% 23-13.09.31	4.875	13.09.31	EUR	-	500 000	-	500 000	524 598.00	0.49
Bbva 0.50% 20-14.01.27	0.500	14.01.27	EUR	700 000	-	-	700 000	646 373.00	0.61
Bco Sab 5.125% 22-10.11.28	5.125	10.11.28	EUR	200 000	-	-	200 000	210 517.00	0.20
Bco Sab 6.00% 23-16.08.33 Regs	6.000	16.08.33	EUR	400 000	-	-400 000	-	-	0.00
Bcp 5.625% 23-02.10.26 Regs	5.625	02.10.26	EUR	-	400 000	-	400 000	411 311.20	0.39
Belfius Bk 3.875% 23-12.06.28	3.875	12.06.28	EUR	400 000	-	-	400 000	409 998.00	0.39
Belfius Bk 4.125% 23-12.09.29	4.125	12.09.29	EUR	-	400 000	-	400 000	414 427.20	0.39
Bfcm 0.01% 21-07.03.25	0.010	07.03.25	EUR	100 000	-	-	100 000	95 841.40	0.09
Bfcm 2.625% 22-06.11.29	2.625	06.11.29	EUR	1 000 000	-	-	1 000 000	951 724.00	0.90
Bfcm 3.75% 22-01.02.33	3.750	01.02.33	EUR	300 000	-	-	300 000	306 908.70	0.29
Bfcm 4.125% 23-18.09.30	4.125	18.09.30	EUR	-	100 000	-	100 000	105 130.90	0.10
Bmw Fin 3.25% 23-22.07.30	3.250	22.07.30	EUR	800 000	-	-	800 000	819 794.40	0.77
Bnp Par 4.125% 23-26.09.32 Regs	4.125	26.09.32	EUR	-	600 000	-	600 000	629 427.00	0.59
Bnp Par 4.75% 23-13.11.32	4.750	13.11.32	EUR	-	600 000	-	600 000	637 324.20	0.60
Bpce 1% 19-01.04.25	1.000	01.04.25	EUR	600 000	-	-	600 000	581 635.66	0.55
Bqe Postale 0.75% 21-02.08.32	0.750	02.08.32	EUR	400 000	-	-	400 000	352 355.59	0.33
Brenntag 0.50% 21-06.10.29	0.500	06.10.29	EUR	100 000	-	-	100 000	85 747.10	0.08
Brisa C Rod 2.375% 17-10.05.27	2.375	10.05.27	EUR	500 000	-	-	500 000	486 578.00	0.46
Britel 1.5% 17-23.06.27	1.500	23.06.27	EUR	500 000	-	-	500 000	473 480.50	0.45
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	600 000	-	-	600 000	518 677.19	0.49
By Lbk 3.75% 23-07.02.29	3.750	07.02.29	EUR	500 000	-	-	500 000	505 199.50	0.48
By Lbk 4.25% 23-21.06.27	4.250	21.06.27	EUR	500 000	-	-	500 000	512 433.25	0.48
Caixabank 5% 23-19.07.29	5.000	19.07.29	EUR	-	400 000	-400 000	-	-	0.00
Caixabank 6.125% (Frn) 23-30.05.34	6.125	30.05.34	EUR	-	400 000	-400 000	-	-	0.00
Castellum 0.75% 19-04.09.26	0.750	04.09.26	EUR	400 000	-	-	400 000	362 494.00	0.34
Castellum 2.125% 18-20.11.23 Regs	2.125	20.11.23	EUR	400 000	-	-400 000	-	-	0.00
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	300 000	-	-	300 000	298 232.40	0.28
Ceska Spo 5.737% 23-08.03.28	5.737	08.03.28	EUR	-	200 000	-	200 000	206 727.00	0.19
Cfcm 4.125% 23-02.04.31	4.125	02.04.31	EUR	-	200 000	-	200 000	209 902.40	0.20

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Cnp Assuran 1.25% 27.01.29 Regs	1.250	27.01.29	EUR	100 000	-	-	100 000	88 449.60	0.08
Coca Cola 0.375% 20-15.03.33	0.375	15.03.33	EUR	100 000	-	-	100 000	79 839.70	0.08
Comcast 0.0% 21-14.09.26	0.000	14.09.26	EUR	200 000	-	-	200 000	184 605.57	0.17
Comcast 0.25% 20-20.05.27	0.250	20.05.27	EUR	500 000	-	-	500 000	458 867.50	0.43
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	1 000 000	-	-1 000 000	-	-	0.00
Continental 3.625% 22-30.11.27	3.625	30.11.27	EUR	200 000	-	-	200 000	203 379.20	0.19
Covivio Sa 4.625% 23-05.06.32	4.625	05.06.32	EUR	-	500 000	-	500 000	519 658.00	0.49
Cred Agric 4.125% 07.03.30 Regs	4.125	07.03.30	EUR	1 000 000	-	-1 000 000	-	-	0.00
Credem It 4.875% 23-26.03.30	4.875	26.03.30	EUR	-	500 000	-	500 000	516 882.20	0.49
De Volksban 1.75% 20-22.10.30	1.750	22.10.30	EUR	-	200 000	-	200 000	188 479.74	0.18
Dell Bank 0.50% 27.10.26 Regs	0.500	27.10.26	EUR	500 000	-	-	500 000	463 201.20	0.44
Delta Lloyd	4.375	31.12.99	EUR	151 000	-	-	151 000	150 669.01	0.14
Deut Kredbk 0.75% 17-26.09.24	0.750	26.09.24	EUR	200 000	-	-	200 000	195 363.00	0.18
Deut Tel 1.375% 19-05.07.34 Regs	1.375	05.07.34	EUR	200 000	-	-	200 000	173 603.04	0.16
Deutsch 1.375% 18-28.03.31 Regs	1.375	28.03.31	EUR	2 000 000	-	-	2 000 000	1 823 536.00	1.72
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	1 000 000	-	-	1 000 000	882 142.00	0.83
Dnb Bank As 4.5% 19.07.28 Regs	4.500	19.07.28	EUR	-	500 000	-	500 000	517 309.60	0.49
Dnb Bank As 4.625% 23-01.11.29	4.625	01.11.29	EUR	-	200 000	-	200 000	210 426.20	0.20
Ds Smith 0.875% 12.09.26 Regs	0.875	12.09.26	EUR	400 000	-	-	400 000	373 794.80	0.35
Dt Bahn Fin 0.625% 20-08.12.50	0.625	08.12.50	EUR	1 000 000	-	-	1 000 000	553 281.00	0.52
Dtch Wohnen 1.0% 20-30.04.25	1.000	30.04.25	EUR	600 000	-	-	600 000	575 197.20	0.54
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	100 000	-	-	100 000	91 445.74	0.09
E.On 1.625% 22-29.03.31	1.625	29.03.31	EUR	1 500 000	-	-500 000	1 000 000	904 975.00	0.85
East Japan 4.389% 23-05.09.43	4.389	05.09.43	EUR	-	500 000	-	500 000	544 525.00	0.51
East Japan 0.773% 15.09.34 Regs	0.773	15.09.34	EUR	600 000	-	-	600 000	473 488.35	0.45
Edp 3.875% 23-26.06.28	3.875	26.06.28	EUR	100 000	-	-	100 000	102 898.90	0.10
Eli Lilly 0.625% 19-01.11.31	0.625	01.11.31	EUR	300 000	-	-	300 000	257 836.76	0.24
Elia Group 5.85% 23-Perp	5.850	31.12.99	EUR	100 000	-	-	100 000	101 882.00	0.10
Elisa Corp 4% 23-27.01.29	4.000	27.01.29	EUR	-	600 000	-	600 000	621 817.08	0.59
Elm Bv 3.375% 17-29.09.47 Regs	3.375	29.09.47	EUR	500 000	-	-500 000	-	-	0.00
Elo 6% 23-22.03.29	6.000	22.03.29	EUR	-	600 000	-	600 000	610 000.20	0.58
Emerson El 1.25% 19-15.10.25	1.250	15.10.25	EUR	700 000	-	-	700 000	677 425.00	0.64
Enexis 3.625% 23-12.06.34	3.625	12.06.34	EUR	200 000	-	-	200 000	211 305.00	0.20
Eqt 2.875% 22-06.04.32	2.875	06.04.32	EUR	750 000	-	-	750 000	670 739.39	0.63
Ericsson 1.125% 22-08.02.27	1.125	08.02.27	EUR	100 000	-	-100 000	-	-	0.00
Ericsson 5.375% 23-29.05.28	5.375	29.05.28	EUR	-	300 000	-	300 000	313 790.34	0.30
Erste Bk 0.10% 20-16.11.28	0.100	16.11.28	EUR	1 000 000	-	-	1 000 000	884 223.00	0.83
Erste Bk 4.0% 23-16.01.31	4.000	16.01.31	EUR	600 000	-	-	600 000	621 568.08	0.59
Eurbnk 5.875% (Frn) 28.11.29 Regs	5.875	28.11.29	EUR	-	300 000	-	300 000	310 966.80	0.29
Eurofins 3.75% 20-17.07.26	3.750	17.07.26	EUR	500 000	-	-500 000	-	-	0.00
Eurogrid 3.279% 22-05.09.31	3.279	05.09.31	EUR	200 000	-	-	200 000	199 310.07	0.19
Fastighets 1.25% 20-28.01.28	1.250	28.01.28	EUR	600 000	-	-	600 000	490 367.40	0.46
Fondiaría	5.750	31.12.99	EUR	1 600 000	-	-	1 600 000	1 603 936.00	1.51
France 2.5% 24.09.26/ Oat Regs	2.500	24.09.26	EUR	-	2 000 000	-2 000 000	-	-	0.00
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	400 000	-	-	400 000	400 000.00	0.38
Glbwr Re Es 3% 18-29.03.25 Regs	3.000	29.03.25	EUR	1 000 000	-	-	1 000 000	916 050.00	0.86
Gn St Nord 0.875% 21-25.11.24	0.875	25.11.24	EUR	1 500 000	-	-	1 500 000	1 437 811.41	1.36
Grenke Fin 7.875% 23-06.04.27	7.875	06.04.27	EUR	-	100 000	-	100 000	108 032.50	0.10
H Lundbeck 0.875% 20-14.10.27	0.875	14.10.27	EUR	200 000	-	-	200 000	181 437.00	0.17
H&M Fin 4.875% 23-25.10.31	4.875	25.10.31	EUR	-	200 000	-	200 000	214 066.00	0.20
Hbos 4.5% 05-18.03.30	4.500	18.03.30	EUR	-	600 000	-	600 000	600 302.40	0.57
Heineken Nv 3.875% 23-23.09.30	3.875	23.09.30	EUR	100 000	-	-	100 000	104 916.80	0.10
Hld Inf Tr 2.5% 20-04.05.27	2.500	04.05.27	EUR	300 000	-	-	300 000	291 771.00	0.28
Hld Inf Tra 1.625% 20-18.09.29	1.625	18.09.29	EUR	500 000	-	-	500 000	450 444.00	0.42
Hsbc Hldg 4.752% 10.03.28 Regs	4.752	10.03.28	EUR	800 000	-	-800 000	-	-	0.00
Hsbc Hldg 4.787% 10.03.32 Regs	4.787	10.03.32	EUR	800 000	-	-800 000	-	-	0.00
Iberdrola I 2.625% 18-Perp	2.625	31.12.99	EUR	100 000	-	-	100 000	99 750.00	0.09
Ibm Corp 0.30% 20-11.02.28	0.300	11.02.28	EUR	500 000	-	-100 000	400 000	360 829.20	0.34
Imerys 1.0% 21-15.07.31	1.000	15.07.31	EUR	500 000	-	-	500 000	394 365.00	0.37
In Justitia 9.25% 22-15.03.28	9.250	15.03.28	EUR	500 000	-	-	500 000	458 709.00	0.43

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Ing Groep 1.125% 18-14.02.25	1.125	14.02.25	EUR	-	700 000	-	700 000	681 964.50	0.64
Investec 0.50% 21-17.02.27	0.500	17.02.27	EUR	1 200 000	-	-700 000	500 000	457 058.50	0.43
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	300 000	-	-	300 000	261 419.49	0.25
Isp 5.0% 23-08.03.28	5.000	08.03.28	EUR	300 000	-	-	300 000	310 692.90	0.29
Isp 5.625% 23-08.03.33	5.625	08.03.33	EUR	500 000	-	-	500 000	539 136.50	0.51
Italy 0.0% 21-15.12.24 /Btp	0.000	15.12.24	EUR	-	1 000 000	-1 000 000	-	-	0.00
Italy 3.6% 23-29.09.25 /Btp	3.600	29.09.25	EUR	-	2 000 000	-2 000 000	-	-	0.00
Itv 1.375% 19-26.09.26	1.375	26.09.26	EUR	400 000	-	-	400 000	377 170.00	0.36
Jnj 1.15% 16-20.11.28	1.150	20.11.28	EUR	1 000 000	-	-	1 000 000	942 825.14	0.89
John Deere 1.375% 20-02.04.24	1.375	02.04.24	EUR	300 000	-	-	300 000	298 065.60	0.28
John Deere 2.50% 22-14.09.26	2.500	14.09.26	EUR	200 000	-	-	200 000	197 953.80	0.19
Jyske Bk 4.625% 22-11.04.26	4.625	11.04.26	EUR	500 000	-	-	500 000	504 745.00	0.48
Jyske Bk 4.875% 23-10.11.29	4.875	10.11.29	EUR	-	300 000	-	300 000	312 508.20	0.29
Jyske Bk 5.50% 16.11.27 Regs	5.500	16.11.27	EUR	500 000	-	-	500 000	524 978.00	0.50
Kbc 1.50% (Frn) 22-29.03.26	1.500	29.03.26	EUR	1 000 000	-	-	1 000 000	973 145.00	0.92
Kbc 4.375% 22-23.11.27 Regs	4.375	23.11.27	EUR	500 000	-	-	500 000	512 282.50	0.48
Kellogg Co 0.50% 21-20.05.29	0.500	20.05.29	EUR	400 000	-	-	400 000	347 423.20	0.33
Klepierre 1.375% 17-16.02.27	1.375	16.02.27	EUR	100 000	-	-	100 000	94 870.50	0.09
Kpn 0.875% 20-14.12.32 Regs	0.875	14.12.32	EUR	200 000	-	-	200 000	163 577.00	0.15
Kvinn Spbk 4.875% 23-24.08.28	4.875	24.08.28	EUR	-	300 000	-	300 000	316 147.80	0.30
Landsbknn 6.375% 12.03.27 Regs	6.375	12.03.27	EUR	-	200 000	-	200 000	207 410.40	0.20
Lbk Bw 3.625% 15-16.06.25	3.625	16.06.25	EUR	500 000	-	-	500 000	494 784.50	0.47
Lbk Htg 4.0% 23-04.02.30	4.000	04.02.30	EUR	200 000	-	-	200 000	207 344.60	0.20
Ldkr B-W 0.375% 29.07.26 Regs	0.375	29.07.26	EUR	200 000	-	-	200 000	184 141.94	0.17
Ldkr B-W 4.0% 19-Perp	4.000	31.12.99	EUR	600 000	-	-600 000	-	-	0.00
Leg Immobi 0.75% 21-30.06.31	0.750	30.06.31	EUR	100 000	-	-	100 000	79 541.94	0.08
Liberty Mut 4.625% 22-02.12.30	4.625	02.12.30	EUR	500 000	-	-	500 000	524 597.50	0.49
Linde Fin 0.55% 20-19.05.32	0.550	19.05.32	EUR	200 000	-	-	200 000	166 237.34	0.16
Lvmh 0.125% 20-11.02.28 Regs	0.125	11.02.28	EUR	400 000	-	-	400 000	362 128.80	0.34
Lvmh 3.25 23-07.09.29 Regs	3.250	07.09.29	EUR	-	400 000	-	400 000	407 918.80	0.38
Macquarie G 0.95% 21-21.05.31	0.950	21.05.31	EUR	1 500 000	-	-	1 500 000	1 248 184.50	1.18
Madrilena R 1.375% 17-11.04.25	1.375	11.04.25	EUR	600 000	-	-	600 000	579 115.20	0.55
Madrilena R 2.25% 17-11.04.29	2.250	11.04.29	EUR	1 000 000	-	-	1 000 000	897 035.99	0.85
Manpower 1.75% 18-22.06.26	1.750	22.06.26	EUR	500 000	-	-	500 000	484 516.01	0.46
Mbank 8.375% 23-11.09.27	8.375	11.09.27	EUR	-	300 000	-	300 000	316 785.60	0.30
Medtrnc 1.125% 19-07.03.27	1.125	07.03.27	EUR	900 000	-	-900 000	-	-	0.00
Medtrnc 1.375% 20-15.10.40	1.375	15.10.40	EUR	1 500 000	-	-1 500 000	-	-	0.00
Met Life 3.75% 23-07.12.31 Regs	3.750	07.12.31	EUR	-	250 000	-	250 000	257 187.00	0.24
Metsa Board 2.75% 17-29.09.27	2.750	29.09.27	EUR	700 000	-	-	700 000	679 332.50	0.64
Morgan Stan 4.656% 23-02.03.29	4.656	02.03.29	EUR	600 000	100 000	-600 000	100 000	103 910.68	0.10
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	500 000	-	-	500 000	416 059.50	0.39
Nat Bui Soc 1.5% 18-08.03.26	1.500	08.03.26	EUR	700 000	-	-	700 000	681 538.90	0.64
Natwest 4.699% 23-14.03.28	4.699	14.03.28	EUR	400 000	-	-	400 000	412 122.40	0.39
Neste Oil 3.875% 23-16.03.29	3.875	16.03.29	EUR	200 000	-	-	200 000	206 395.80	0.19
Neste Oil 4.25% 23-16.03.33	4.250	16.03.33	EUR	100 000	-	-	100 000	107 286.10	0.10
Nestle 3.75% 23-14.11.35 Regs	3.750	14.11.35	EUR	-	500 000	-	500 000	534 731.10	0.50
Nestle Fin 0.0% 20-03.03.33	0.000	03.03.33	EUR	200 000	-	-	200 000	155 255.60	0.15
Nestle Fin 0.875% 22-29.03.27	0.875	29.03.27	EUR	200 000	-	-	200 000	189 753.36	0.18
Nestle Fin 3.75% 23-13.03.33	3.750	13.03.33	EUR	100 000	-	-	100 000	107 516.40	0.10
Nn Group 6.0% 23-03.11.43 Regs	6.000	03.11.43	EUR	200 000	-	-	200 000	213 983.40	0.20
Nordd Lbk 4.875% 23-11.07.28	4.875	11.07.28	EUR	-	400 000	-400 000	-	-	0.00
Ntt Leasing 0.082% 21-13.12.25	0.082	13.12.25	EUR	500 000	-	-	500 000	471 269.00	0.44
Omv 0.75% 20-16.06.30	0.750	16.06.30	EUR	400 000	-	-	400 000	348 574.27	0.33
Omv Ag 1% 19-03.07.34 Regs	1.000	03.07.34	EUR	400 000	-	-	400 000	320 922.40	0.30
Orange 0.0% 21-29.06.26	0.000	29.06.26	EUR	100 000	-	-	100 000	93 189.20	0.09
Orange 0.125% 20-16.09.29	0.125	16.09.29	EUR	200 000	-	-	200 000	172 741.00	0.16
Orange 0.50% 19-04.09.32	0.500	04.09.32	EUR	100 000	-	-	100 000	81 862.60	0.08
Orange 1.375% 18-20.03.28 Regs	1.375	20.03.28	EUR	100 000	-	-	100 000	94 394.90	0.09
Orange 5.375% 23-Perp Regs	5.375	31.12.99	EUR	500 000	-	-	500 000	524 572.00	0.49
Otp Bank 5.50% 22-13.07.25	5.500	13.07.25	EUR	700 000	-	-	700 000	705 100.90	0.66

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JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Otp Bank 7.35% 22-04.03.26	7.350	04.03.26	EUR	400 000	-	-	400 000	411 622.40	0.39
Pandora 4.50% 23-10.04.28	4.500	10.04.28	EUR	200 000	-	-	200 000	207 864.26	0.20
Pepsico 0.875% 19-16.10.39	0.875	16.10.39	EUR	500 000	-	-	500 000	364 452.76	0.34
Pernod Ric 1.375% 07-04.29 Regs	1.375	07.04.29	EUR	500 000	-	-	500 000	463 673.41	0.44
Pko Bank 5.625% 23-01.02.26	5.625	01.02.26	EUR	400 000	-	-400 000	-	-	0.00
Prologis In 2.375% 18-14.11.30	2.375	14.11.30	EUR	100 000	-	-	100 000	92 213.60	0.09
R Bosch 4.0% 23-02.06.35	4.000	02.06.35	EUR	200 000	-	-	200 000	212 407.40	0.20
R Bosch Inv 2.625% 13-24.05.28	2.625	24.05.28	EUR	800 000	-	-	800 000	792 533.60	0.75
Raiffeisen 6.125% 17-Perp	6.125	31.12.99	EUR	600 000	-	-	600 000	573 108.00	0.54
Raiffeisen 0.375% 19-25.09.26	0.375	25.09.26	EUR	-	400 000	-	400 000	366 365.12	0.35
Raiffeisen 6% (Frn) 23-15.09.28	6.000	15.09.28	EUR	-	300 000	-	300 000	313 316.10	0.30
Raiffeisen 6.0% 20-Perp	6.000	31.12.99	EUR	400 000	-	-400 000	-	-	0.00
Raiffeisenb 7.125% 23-19.01.26	7.125	19.01.26	EUR	300 000	-	-	300 000	304 252.20	0.29
Red Ele Co 4.625% 23-Perp	4.625	31.12.99	EUR	200 000	-	-	200 000	204 027.00	0.19
Rentokil In 0.50% 20-14.10.28	0.500	14.10.28	EUR	500 000	-	-	500 000	443 392.50	0.42
Roche Fin 3.586% 23-04.12.36	3.586	04.12.36	EUR	-	200 000	-	200 000	212 027.52	0.20
Sagax 2.25% 19-13.03.25	2.250	13.03.25	EUR	400 000	-	-	400 000	389 466.40	0.37
Sage Grp 3.82% 23-15.02.28 Regs	3.820	15.02.28	EUR	400 000	-	-	400 000	411 966.52	0.39
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	400 000	-	-	400 000	337 630.40	0.32
Sanofi 1.125% 16-05.04.28	1.125	05.04.28	EUR	200 000	-	-	200 000	188 227.20	0.18
Sartorius F 4.5% 14-09.32 Regs	4.500	14.09.32	EUR	-	100 000	-	100 000	104 479.90	0.10
Schneid El 1.5% 19-15.01.28	1.500	15.01.28	EUR	500 000	-	-	500 000	477 261.08	0.45
Seb 4.125% 23-29.06.27	4.125	29.06.27	EUR	800 000	-	-	800 000	824 502.40	0.78
Seb 5% 23-17.08.33	5.000	17.08.33	EUR	-	334 000	-	334 000	347 619.18	0.33
Shb 2.625% 22-05.09.29	2.625	05.09.29	EUR	-	200 000	-	200 000	195 656.00	0.18
Shb 3.75% 22-01.11.27 Regs	3.750	01.11.27	EUR	400 000	-	-400 000	-	-	0.00
Shb 5% 23-16.08.34	5.000	16.08.34	EUR	-	100 000	-	100 000	105 040.30	0.10
Siemens Ene 4.0% 23-05.04.26	4.000	05.04.26	EUR	-	400 000	-	400 000	395 700.40	0.37
Siemens Ene 4.25% 23-05.04.29	4.250	05.04.29	EUR	-	500 000	-	500 000	489 088.00	0.46
Siemens Fin 2.75% 22-09.09.30	2.750	09.09.30	EUR	200 000	-	-	200 000	199 369.20	0.19
Siemens Fin 2.875% 13-10.03.28	2.875	10.03.28	EUR	500 000	-	-500 000	-	-	0.00
Signify N.V. 2.375% 20-11.05.27	2.375	11.05.27	EUR	300 000	-	-	300 000	291 265.62	0.27
Smithkline	1.375	02.12.24	EUR	500 000	-	-	500 000	490 003.50	0.46
Smiths Grou 2% 17-23.02.27	2.000	23.02.27	EUR	250 000	-	-	250 000	242 229.00	0.23
Snr 2.375% 22-06.04.28	2.375	06.04.28	EUR	100 000	-	-	100 000	94 625.55	0.09
Socgen 5.625% 23-02.06.33	5.625	02.06.33	EUR	-	500 000	-	500 000	534 617.00	0.50
Sodexo 1.0% 20-17.07.28	1.000	17.07.28	EUR	200 000	-	-200 000	-	-	0.00
Sogecap Sa 4.125% /Frn 14-Perp	4.125	31.12.99	EUR	100 000	-	-	100 000	98 885.00	0.09
Sogecap Sa 6.5% 23-16.05.44	6.500	16.05.44	EUR	-	200 000	-	200 000	216 353.60	0.20
Sse 2.875% 22-01.08.29 Regs	2.875	01.08.29	EUR	150 000	-	-	150 000	148 615.50	0.14
Stedin Hold 2.375% 03-06.30 Regs	2.375	03.06.30	EUR	600 000	-	-	600 000	572 966.40	0.54
Swedbank 4.375% 23-05.09.30	4.375	05.09.30	EUR	-	500 000	-	500 000	519 044.20	0.49
Swiss Life 4.375% 15-Perp	4.375	31.12.99	EUR	1 300 000	-	-	1 300 000	1 291 680.00	1.22
Sydbank 4.75% 22-30.09.25	4.750	30.09.25	EUR	500 000	-	-	500 000	501 707.50	0.47
Sydbank 5.125% 23-06.09.28	5.125	06.09.28	EUR	-	250 000	-	250 000	258 547.25	0.24
Tapestry 5.35% 23-27.11.25	5.350	27.11.25	EUR	-	500 000	-	500 000	510 485.05	0.48
Telefonica 1.201% 20-21.08.27	1.201	21.08.27	EUR	100 000	-	-	100 000	93 496.40	0.09
Telefonica 1.807% 20-21.05.32	1.807	21.05.32	EUR	100 000	-	-	100 000	90 082.75	0.08
Telenor	2.625	06.12.24	EUR	500 000	-	-	500 000	495 046.50	0.47
Tor Dom 1.952% 22-08.04.30 B Regs	1.952	08.04.30	EUR	750 000	-	-400 000	350 000	321 895.00	0.30
Totalen Cap 1.491% 20-08.04.27	1.491	08.04.27	EUR	500 000	-	-	500 000	478 581.00	0.45
Totalen Cap 1.618% 20-18.05.40	1.618	18.05.40	EUR	300 000	-	-	300 000	236 593.50	0.22
Transurban 1.45% 19-16.05.29	1.450	16.05.29	EUR	500 000	-	-	500 000	456 368.50	0.43
Tyco Intl	1.375	25.02.25	EUR	600 000	-	-	600 000	576 759.00	0.54
Ubs Group F 0.25% 21-03.11.26	0.250	03.11.26	EUR	500 000	-	-	500 000	469 354.50	0.44
Unibail Rod 4.125% 23-11.12.30	4.125	11.12.30	EUR	-	200 000	-	200 000	206 414.00	0.19
Unilev Cap 3.40% 23-06.06.33	3.400	06.06.33	EUR	200 000	-	-	200 000	206 467.26	0.19
Unilever 1.375% 18-04.09.30	1.375	04.09.30	EUR	400 000	-	-	400 000	365 925.20	0.35
Verizon Com 0.75% 21-22.03.32	0.750	22.03.32	EUR	100 000	-	-	100 000	82 259.60	0.08
Verizon Com 1.375% 16-02.11.28	1.375	02.11.28	EUR	100 000	-	-	100 000	92 814.29	0.09

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Vivat Nv 7% 18-Perp Regs	7.000	31.12.99	EUR	500 000	-	-	500 000	489 910.00	0.46
Vodafone In 3.25% 22-02.03.29	3.250	02.03.29	EUR	200 000	-	-	200 000	202 814.20	0.19
Vodafone In 3.75% 22-02.12.34	3.750	02.12.34	EUR	200 000	-	-	200 000	207 013.00	0.20
Volksbank 4.75% 23-15.03.27	4.750	15.03.27	EUR	800 000	-	-	800 000	821 316.00	0.77
Wolters Klu 0.75% 20-03.07.30	0.750	03.07.30	EUR	300 000	-	-	300 000	261 015.60	0.25
Zuercher Kb 0.0% 21-15.05.26	0.000	15.05.26	EUR	200 000	-	-	200 000	186 589.20	0.18
Zuercher2.02% 22-13.04.28 Regs	2.020	13.04.28	EUR	-	1 000 000	-	1 000 000	947 994.11	0.89
								90 038 069.06	84.90
Index options									
Euro Bund		25.08.23	EUR	-	80	-80	-	-	0.00
Euro Bund		25.08.23	EUR	-	80	-80	-	-	0.00
								-	0.00
Treasury Bills									
Deutschland 0% 22-19.07.23 Tb		19.07.23	EUR	100	-	-100	-	-	0.00
Deutschland 0% 23-13.12.23 Tb		13.12.23	EUR	100	-	-100	-	-	0.00
Deutschland 0% 23-15.05.24 Tb		15.05.24	EUR	100	-	-	100	98.66	0.00
Deutschland 0% 23-17.01.24 Tb		17.01.24	EUR	100	-	-	100	99.85	0.00
Deutschland 0% 23-17.07.24 Tb		17.07.24	EUR	-	1 000 100	-	1 000 100	981 250.53	0.92
Deutschland 0% 23-18.09.24 Tb		18.09.24	EUR	-	1 000 000	-	1 000 000	976 122.95	0.92
Deutschland 0% 23-19.06.24 Tb		19.06.24	EUR	100	-	-	100	98.34	0.00
Deutschland 0% 23-20.03.24 Tb		20.03.24	EUR	100	-	-	100	99.21	0.00
Deutschland 0% 23-21.02.24 Tb		21.02.24	EUR	100	-	-	100	99.48	0.00
								1 957 869.02	1.84
Total transferable securities listed on an official stock exchange								91 995 938.08	86.74
Transferable securities dealt on another regulated market									
Bonds									
Apt Pipelin 2% 15-22.03.27 Regs	2.000	22.03.27	EUR	-	200 000	-	200 000	191 351.79	0.18
Banca Ifis 6.125% 23-19.01.27	6.125	19.01.27	EUR	600 000	-	-600 000	-	-	0.00
Bpce 4.125% 23-10.07.28	4.125	10.07.28	EUR	200 000	-	-	200 000	207 591.90	0.20
Bqe Postale 0.75% 21-23.06.31	0.750	23.06.31	EUR	600 000	-	-	600 000	493 269.60	0.46
Munhyp 7.125% 23-31.10.28 Regs	7.125	31.10.28	EUR	-	800 000	-	800 000	832 854.48	0.79
Orsted 5.25% 22-08.12.22	5.250	08.12.22	EUR	200 000	-	-	200 000	200 596.80	0.19
Seb	1.375	31.10.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Socgen 4.25% 22-06.12.30	4.250	06.12.30	EUR	800 000	-	-	800 000	813 939.20	0.77
Takeda Phar 1.375% 20-09.07.32	1.375	09.07.32	EUR	600 000	-	-	600 000	514 926.00	0.49
Telefonica 6.75% 23-Perp	6.750	31.12.99	EUR	-	400 000	-	400 000	428 094.80	0.40
Vr-Group Pl 2.375% 22-30.05.29	2.375	30.05.29	EUR	1 400 000	-	-	1 400 000	1 340 682.00	1.26
								5 023 306.57	4.74
Total transferable securities dealt on another regulated market								5 023 306.57	4.74
TOTAL SECURITIES PORTFOLIO INVESTMENTS								97 019 244.65	91.48
Liquidities and deposits								7 557 783.90	7.13
Other assets								1 477 169.22	1.39
TOTAL NET ASSETS								106 054 197.77	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Air Liquide			EUR	7 810	-	-1 310	6 500	1 144 780.00	3.03
Allianz Se /Nam.Vinkuliert			EUR	5 530	-	-530	5 000	1 209 750.00	3.20
Amadeus It – Shs-A-			EUR	17 000	-	-	17 000	1 102 960.00	2.92
Antofagasta Plc			GBP	51 500	-	-51 500	-	-	0.00
Ashtead Group Plc			GBP	-	14 000	-	14 000	882 464.19	2.33
Asml Holding Nv			EUR	3 290	-	-494	2 796	1 906 033.20	5.04
Asr Nederland Nv			EUR	-	21 000	-	21 000	896 700.00	2.37
Astrazeneca Plc			GBP	8 400	4 073	-	12 473	1 525 787.83	4.03
Atlas Copco Rg-A			SEK	84 452	-	-14 452	70 000	1 091 269.96	2.88
Bankinter Sa			EUR	125 000	-	-	125 000	724 500.00	1.92
Befesa S.A.			EUR	12 350	-	-	12 350	434 720.00	1.15
Berkeley Grp Rg			GBP	15 699	-	-	15 699	849 330.95	2.25
Coca-Cola Hbc			GBP	14 400	-	-	14 400	383 045.87	1.01
Cond Hldgs Rg-Unty			GBP	100 000	-	-	100 000	541 240.39	1.43
Deutsche Post Ag			EUR	23 700	-	-	23 700	1 063 063.50	2.81
Diploma Plc			GBP	-	10 000	-	10 000	413 373.79	1.09
Drax Group Plc			GBP	85 000	-	-85 000	-	-	0.00
Essilor International			EUR	5 000	-	-5 000	-	-	0.00
Gsk Plc			GBP	52 000	-	-	52 000	870 259.16	2.30
Julius Baer Grp *Opr*			CHF	14 650	-	-7 500	7 150	362 603.00	0.96
L Oreal			EUR	3 300	-	-	3 300	1 487 145.00	3.93
Logitech Intl Sa			CHF	13 298	-	-8 298	5 000	428 942.23	1.13
Lvmh Act.			EUR	2 400	-	-220	2 180	1 599 248.00	4.23
Neste Oil Oyj			EUR	19 800	-	-	19 800	637 758.00	1.69
Nestle / Act Nom			CHF	18 010	-	-	18 010	1 888 889.36	4.99
Nordea Bank Abp			SEK	134 000	-	-	134 000	1 501 241.09	3.97
Novo Nordisk A/S /-B-			DKK	6 650	-	-6 650	-	-	0.00
Novo Nordisk As -B-			DKK	-	7 888	-	7 888	738 688.19	1.95
Osb Grp Rg			GBP	125 947	-	-	125 947	675 280.78	1.78
Puma Se			EUR	11 750	-	-	11 750	593 610.00	1.57
Qiagen N.V.			EUR	10 800	-	-10 800	-	-	0.00
Reckitt Benckiser Group Plc			GBP	13 600	-	-	13 600	850 659.10	2.25
Roche Holding Ag /Genussschein			CHF	2 700	-	-	2 700	710 045.66	1.88
Schneider Electric Se			EUR	8 000	-	-1 500	6 500	1 181 570.00	3.12
Shell Rg Registered Shs			GBP	40 500	-	-	40 500	1 201 873.92	3.18
Sig Combibloc Group Ag			CHF	36 440	-	-5 000	31 440	654 345.56	1.73
Sika Ltd			CHF	3 580	-	-	3 580	1 053 905.03	2.79
Straumann Hldg N			CHF	2 340	3 188	-	5 528	806 253.06	2.13
Stroeer Akt			EUR	6 100	4 900	-	11 000	591 250.00	1.56
Swiss Life Holding /Nam			CHF	1 500	-	-200	1 300	816 582.09	2.16
Tecan Group Sa /Nam.			CHF	-	1 000	-	1 000	369 354.97	0.98
Ucb			EUR	9 200	-	-	9 200	725 880.00	1.92
Unilever Plc			EUR	-	30 000	-	30 000	1 315 650.00	3.48
Univ Mu Gr Br Rg			EUR	44 690	-	-	44 690	1 153 448.90	3.05

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Vinci			EUR	6 920	-	-	6 920	786 804.00	2.08
Weir Group Plc			GBP	43 000	-	-43 000	-	-	0.00
								37 170 306.78	98.27
Total transferable securities listed on an official stock exchange								37 170 306.78	98.27
TOTAL SECURITIES PORTFOLIO INVESTMENTS								37 170 306.78	98.27
Liquidities and deposits								664 810.81	1.76
Other liabilities								-9 266.27	-0.03
TOTAL NET ASSETS								37 825 851.32	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 Equity - Global Climate 2035

Statement of investments and other net assets as of 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Abbott Laboratories Inc			USD	9 666	12 199	-330	21 535	2 145 799.53	2.17
Allianz Se /Nam.Vinkuliert			EUR	8 265	698	-137	8 826	2 135 450.70	2.16
Alphabet Inc -A-			USD	28 285	2 390	-1 499	29 176	3 689 490.28	3.74
American Water Works Co Inc			USD	11 316	956	-12 272	-	-	0.00
Ameriprise Financ. /Wh.I			USD	3 699	2 394	-92	6 001	2 063 422.65	2.09
Apple Inc			USD	6 470	2 698	-138	9 030	1 573 843.21	1.59
Arch Capital Gp Ltd Bermuda			USD	40 261	3 401	-8 387	35 275	2 371 678.13	2.40
Arista Networks Inc			USD	13 934	1 177	-4 007	11 104	2 367 358.93	2.40
Asm International Reg Nv			EUR	3 972	336	-66	4 242	1 993 527.90	2.02
Astrazeneca Plc			GBP	12 533	1 059	-208	13 384	1 637 227.95	1.66
Avery Dennison Corp			USD	8 342	705	-9 047	-	-	0.00
Byd Company Limited -H-			HKD	-	39 500	-	39 500	981 810.41	0.99
Cadence Design Systems			USD	12 208	1 031	-200	13 039	3 214 984.32	3.26
Carrier Global Corporation			USD	46 383	3 919	-11 816	38 486	2 001 557.69	2.03
Coca-Cola Co.			USD	39 152	2 283	-41 435	-	-	0.00
Colgate-Palmolive Co.			USD	27 247	2 302	-446	29 103	2 100 031.80	2.13
Danaher Corp			USD	4 093	346	-4 439	-	-	0.00
Deere & Co.			USD	-	4 991	-75	4 916	1 779 532.81	1.80
Dsm-Firmenich Ltd			EUR	8 823	-	-8 823	-	-	0.00
Ecolab Inc.			USD	-	13 222	-111	13 111	2 354 199.84	2.38
Eisai Co.Ltd			JPY	26 427	2 200	-432	28 195	1 276 738.37	1.29
Electronic Arts			USD	-	15 001	-226	14 775	1 829 871.68	1.85
Equinix Inc /Reit			USD	-	3 282	-	3 282	2 392 875.55	2.42
Ferguson Newco Plc			USD	10 581	5 194	-238	15 537	2 715 546.63	2.75
Flextronics Intl Ltd			USD	82 971	7 010	-1 358	88 623	2 443 721.16	2.48
Fortive Corp			USD	28 830	2 436	-31 266	-	-	0.00
Gilead Sciences Inc.			USD	18 891	1 596	-309	20 178	1 479 762.62	1.50
Hologic Inc			USD	12 967	1 096	-212	13 851	895 898.20	0.91
Humana Inc.			USD	-	4 415	-45	4 370	1 811 098.27	1.83
Hydro One Ltd			CAD	31 093	2 627	-509	33 211	905 179.34	0.92
Infineon Technologies /Nam.			EUR	54 126	4 574	-896	57 804	2 184 991.20	2.21
Lkq			USD	35 815	3 026	-586	38 255	1 655 009.69	1.68
Lowe S Companies Inc.			USD	8 517	720	-139	9 098	1 832 942.47	1.86
Mastercard Inc. Shs-A-			USD	4 847	409	-79	5 177	1 998 861.42	2.02
Microsoft Corp			USD	16 291	1 376	-267	17 400	5 923 229.98	6.00
Motorola Soltm /Ex-Distr			USD	8 963	757	-147	9 573	2 713 267.16	2.75
National Grid Plc			GBP	89 356	7 549	-1 462	95 443	1 165 325.12	1.18
Nike Inc -B-			USD	12 420	1 049	-203	13 266	1 303 842.50	1.32
Nordea Bank Abp			SEK	177 560	15 004	-2 841	189 723	2 125 522.11	2.15
Owens Corning Inc			USD	17 736	1 498	-290	18 944	2 542 044.20	2.58
Pnc Financial Services Gp			USD	12 050	1 018	-197	12 871	1 804 258.68	1.83
Power Integrations Inc			USD	24 896	2 103	-407	26 592	1 976 616.23	2.00
Reckitt Benckiser Group Plc			GBP	19 093	1 613	-312	20 394	1 275 613.36	1.29
Reinsurance Grp America Inc			USD	10 892	920	-178	11 634	1 703 841.51	1.73
Schneider Electric Se			EUR	18 339	989	-6 832	12 496	2 271 522.88	2.30
Sealed Air Corp (New)			USD	36 393	3 075	-39 468	-	-	0.00
Shimano Inc.			JPY	13 109	1 100	-214	13 995	1 962 201.52	1.99
Solaredge Technologies Inc			USD	2 909	-	-2 909	-	-	0.00
Stantec Inc			CAD	58 881	4 218	-9 771	53 328	3 894 730.90	3.95
Tesla Mtrs			USD	5 438	459	-89	5 808	1 306 451.67	1.32
Tetra Tech Inc.			USD	7 123	602	-117	7 608	1 149 688.53	1.16
Ucb			EUR	20 389	1 723	-338	21 774	1 717 968.60	1.74
Unicharm Corp			JPY	38 828	3 200	-634	41 394	1 355 048.17	1.37
Vertex Pharmaceuticals			USD	3 607	305	-59	3 853	1 419 225.25	1.44

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Vestas Wind Br/Rg			DKK	34 944	2 953	-572	37 325	1 072 997.24	1.09
Workday Inc - Class A			USD	9 098	4 639	-207	13 530	3 381 244.56	3.42
								97 897 052.92	99.15
Total transferable securities listed on an official stock exchange								97 897 052.92	99.15
TOTAL SECURITIES PORTFOLIO INVESTMENTS								97 897 052.92	99.15
Liquidities and deposits								803 534.42	0.81
Other assets								33 523.50	0.04
TOTAL NET ASSETS								98 734 110.84	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Alexandria Real Estate Eq.			USD	8 579	628	-370	8 837	1 014 137.05	3.22
American Tower Corp			USD	3 280	2 365	-226	5 419	1 059 026.59	3.36
Avalonbay Communities Inc.			USD	4 908	-	-514	4 394	744 710.70	2.36
Boston Properties			USD	11 280	-	-3 678	7 602	482 897.15	1.53
Camden Property Tr./Benef.Int.			USD	9 002	-	-361	8 641	776 684.82	2.46
City Developments Ltd			SGD	185 400	50 100	-9 500	226 000	1 031 401.77	3.27
Ck Asset Hldgs			HKD	124 000	82 000	-8 500	197 500	897 550.56	2.85
Cofinimmo Sa			EUR	4 547	5 494	-403	9 638	688 153.20	2.18
Crown Castle International Shs			USD	5 755	4 038	-393	9 400	980 207.31	3.11
Ctp Br Rg			EUR	133 451	-	-34 939	98 512	1 505 263.36	4.78
Derwent London Plc Reit			GBP	38 723	7 087	-1 841	43 969	1 197 501.18	3.80
Equinix Inc /Reit			USD	1 390	-	-422	968	705 759.76	2.24
Equity Residential Sbi			USD	15 248	-	-3 812	11 436	633 165.04	2.01
Essex Property Trust			USD	3 790	-	-1 237	2 553	573 023.87	1.82
Goodman Group			AUD	132 766	-	-47 555	85 211	1 331 676.34	4.23
Healthpeak Properties Inc /Reit			USD	59 707	8 003	-2 721	64 989	1 164 877.74	3.70
Hysan Development Co			HKD	370 000	169 000	-22 000	517 000	929 026.28	2.95
Kilroy Realty Corporation			USD	21 372	-	-10 924	10 448	376 814.67	1.20
Leg Immobilien			EUR	21 384	-	-1 551	19 833	1 573 153.56	4.99
Life Storage Inc /Reit			USD	3 756	-	-3 756	-	-	0.00
Mid-America Apartment Commun.			USD	7 315	658	-625	7 348	894 411.88	2.84
Mitsubishi Estate Co.			JPY	99 200	9 900	-4 400	104 700	1 306 282.15	4.14
Mitsui Fudosan Co			JPY	72 400	-	-22 700	49 700	1 103 567.46	3.50
Prologis Inc			USD	23 185	3 316	-3 765	22 736	2 743 591.91	8.71
Public Storage			USD	3 070	-	-123	2 947	813 683.07	2.58
Segro Plc /Reit			GBP	129 001	14 233	-25 361	117 873	1 205 761.58	3.83
Sino Land Co Ltd			HKD	572 000	96 000	-28 000	640 000	629 931.64	2.00
The Link Reit			HKD	162 840	78 600	-9 700	231 740	1 178 084.27	3.74
Unite Group Plc /Reit			GBP	40 556	24 248	-2 604	62 200	749 390.60	2.38
Vonovia Se /Namen			EUR	68 298	-	-6 241	62 057	1 771 106.78	5.62
Welltower Inc /Reit			USD	7 899	-	-2 472	5 427	442 993.34	1.41
							30 503 835.63	96.81	
Total transferable securities listed on an official stock exchange								30 503 835.63	96.81
TOTAL SECURITIES PORTFOLIO INVESTMENTS								30 503 835.63	96.81
Liquidities and deposits								1 031 104.25	3.27
Other liabilities								-27 016.37	-0.08
TOTAL NET ASSETS								31 507 923.51	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Abbott Laboratories Inc			USD	37 800	9 117	-678	46 239	5 089 526.73	2.11
Activision Blizzard Inc			USD	41 306	-	-41 306	-	-	0.00
Alphabet Inc -C-			USD	74 454	17 958	-1 335	91 077	12 835 481.61	5.31
Amazon Com Inc			USD	40 535	26 109	-959	65 685	9 980 178.90	4.13
American Tower Corp			USD	13 403	3 233	-240	16 396	3 539 568.48	1.46
Ameriprise Financ. /Wh.I			USD	9 644	6 329	-173	15 800	6 001 314.00	2.48
Apple Inc			USD	59 673	11 770	-11 747	59 696	11 493 270.88	4.75
Applied Materials Inc			USD	37 564	9 063	-660	45 967	7 449 871.69	3.08
Arch Capital Gp Ltd Bermuda			USD	76 481	31 519	-34 192	73 808	5 481 720.16	2.27
Arista Networks Inc			USD	27 117	4 819	-7 495	24 441	5 756 099.91	2.38
Biogen Inc			USD	10 701	2 581	-192	13 090	3 387 299.30	1.40
Booking Holdings Inc			USD	1 051	254	-19	1 286	4 561 724.92	1.89
Cadence Design Systems			USD	27 264	6 575	-489	33 350	9 083 539.50	3.76
Calix Networks			USD	41 142	-	-41 142	-	-	0.00
Carrier Global Corporation			USD	98 319	18 224	-24 111	92 432	5 310 218.40	2.20
Coca-Cola Co.			USD	74 295	17 918	-1 332	90 881	5 355 617.33	2.22
Colgate-Palmolive Co.			USD	39 952	31 600	-716	70 836	5 646 337.56	2.34
Conocophillips			USD	35 931	-	-35 931	-	-	0.00
Deere & Co.			USD	10 503	2 533	-188	12 848	5 137 529.76	2.13
Ecolab Inc.			USD	-	15 097	-218	14 879	2 951 249.65	1.22
Electronic Arts			USD	-	33 673	-486	33 187	4 540 313.47	1.88
Ferguson Newco Plc			USD	19 746	15 092	-503	34 335	6 629 058.45	2.74
Flextronics Intl Ltd			USD	156 441	37 731	-2 805	191 367	5 829 038.82	2.41
Gilead Sciences Inc.			USD	40 189	9 692	-721	49 160	3 982 451.60	1.65
Global Payments Inc			USD	30 740	7 414	-551	37 603	4 775 581.00	1.98
Hess Corp			USD	24 499	5 909	-439	29 969	4 320 331.04	1.79
Hologic Inc			USD	29 796	7 186	-534	36 448	2 604 209.60	1.08
Humana Inc.			USD	-	8 273	-	8 273	3 787 462.13	1.57
Lilly (Eli) & Co			USD	7 086	1 708	-127	8 667	5 052 167.64	2.09
Lkq			USD	60 197	14 518	-1 079	73 636	3 519 064.44	1.46
Lowe S Companies Inc.			USD	15 760	3 800	-283	19 277	4 290 096.35	1.77
Mastercard Inc. Shs-A-			USD	9 090	2 192	-163	11 119	4 742 364.69	1.96
Microsoft Corp			USD	46 111	10 390	-3 807	52 694	19 815 051.76	8.20
Mondelez International Inc Wi			USD	60 083	-	-60 083	-	-	0.00
Motorola Soltn/Ex-Distr			USD	15 323	6 656	-275	21 704	6 795 305.36	2.81
Nike Inc B			USD	24 241	5 846	-437	29 650	3 219 100.50	1.33
Nvidia Corp.			USD	-	7 436	-107	7 329	3 629 467.38	1.50
Occidental Petroleum Corp			USD	-	83 508	-1 206	82 302	4 914 252.42	2.03
Owens Corning Inc			USD	31 847	7 681	-571	38 957	5 774 596.11	2.39
Pnc Financial Services Gp			USD	35 003	8 442	-628	42 817	6 630 212.45	2.74
Power Integrations Inc			USD	46 588	11 236	-835	56 989	4 679 366.79	1.94
Reinsurance Grp America Inc			USD	19 522	4 709	-350	23 881	3 863 468.18	1.60
Sealed Air Corp (New)			USD	66 261	-	-66 261	-	-	0.00
Unitedhealth Group Inc			USD	7 383	1 245	-2 315	6 313	3 323 605.11	1.37

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Vertex Pharmaceuticals			USD	8 871	2 139	-159	10 851	4 415 163.39	1.83
Workday Inc - Class A			USD	17 601	12 498	-316	29 783	8 221 894.98	3.40
								238 414 172.44	98.65
Total transferable securities listed on an official stock exchange								238 414 172.44	98.65
TOTAL SECURITIES PORTFOLIO INVESTMENTS								238 414 172.44	98.65
Liquidities and deposits								3 358 212.60	1.39
Other liabilities								-91 755.67	-0.04
TOTAL NET ASSETS								241 680 629.37	100.00

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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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
3I Group Plc			GBP	19 409	15 295	-526	34 178	954 901.98	0.30
3M Co			USD	2 757	114	-2 871	-	-	0.00
A.P. Moeller - Maersk A/S B			DKK	-	341	-	341	555 328.14	0.17
Accenture Plc			USD	605	489	-	1 094	347 526.85	0.11
Activision Blizzard Inc			USD	8 192	339	-8 531	-	-	0.00
Adecco Group Sa /Act.Nom.			CHF	8 915	5 581	-3 286	11 210	497 603.85	0.15
Adidas Ag			EUR	-	4 837	-347	4 490	826 878.40	0.26
Adobe Systems			USD	432	1 840	-202	2 070	1 117 966.78	0.35
Advance Auto Parts Inc			USD	4 183	173	-4 356	-	-	0.00
Aercap Holdings Nv			USD	4 785	3 806	-942	7 649	514 618.82	0.16
Agilent Technologies			USD	-	3 058	-	3 058	384 876.42	0.12
Aib Group Plc			EUR	111 270	4 601	-115 871	-	-	0.00
Air Liquide			EUR	1 107	5 776	-2 115	4 768	839 740.16	0.26
Alcon Inc.			CHF	-	11 013	-	11 013	777 531.27	0.24
Ally Financial Inc			USD	10 015	9 873	-1 462	18 426	582 479.45	0.18
Alnylam Pharmaceuticals Inc			USD	2 447	101	-2 548	-	-	0.00
Alphabet Inc -A-			USD	5 290	4 221	-472	9 039	1 143 038.89	0.35
Alphabet Inc -C-			USD	1 505	7 445	-	8 950	1 141 830.90	0.35
American Water Works Co Inc			USD	-	7 030	-621	6 409	765 784.56	0.24
Ameriprise Financ. /Wh.I			USD	-	2 602	-119	2 483	853 770.78	0.26
Ametek Inc			USD	1 250	1 010	-	2 260	337 347.94	0.10
Analog Devices Inc			USD	-	2 979	-	2 979	535 472.99	0.17
Annaly Cap /Reit			USD	14 412	13 364	-	27 776	487 051.21	0.15
Anthem Inc			USD	600	545	-	1 145	488 784.86	0.15
Aon Plc -A-			USD	600	3 031	-	3 631	956 586.81	0.30
Apple Inc			USD	1 041	841	-	1 882	328 014.72	0.10
Applied Materials Inc			USD	3 499	2 711	-159	6 051	887 779.45	0.28
Arc Resources Ltd			CAD	15 033	8 500	-23 533	-	-	0.00
Arch Capital Gp Ltd Bermuda			USD	9 301	6 611	-2 272	13 640	917 071.29	0.28
Archer-Daniels Midland Co			USD	3 927	2 610	-6 537	-	-	0.00
Argen-X N.V.			EUR	1 172	48	-1 220	-	-	0.00
Arista Networks Inc			USD	2 899	120	-3 019	-	-	0.00
Arrow Electronics Inc.			USD	2 194	1 535	-3 729	-	-	0.00
Asm International Reg Nv			EUR	-	2 008	-162	1 846	867 527.70	0.27
Asml Holding Nv			EUR	262	275	-537	-	-	0.00
Astrazeneca Plc			GBP	3 246	134	-3 380	-	-	0.00
At & T			USD	18 581	768	-19 349	-	-	0.00
Atlas Copco Rg-B			SEK	14 885	14 137	-	29 022	389 482.08	0.12
Atmos Energy Corp			USD	4 113	170	-4 283	-	-	0.00
Auto Trader Group Plc			GBP	24 732	19 984	-	44 716	372 268.63	0.12
Automatic Data Proces.			USD	870	537	-1 407	-	-	0.00
Autozone Inc			USD	-	334	-11	323	756 033.16	0.23
Avalonbay Communities Inc.			USD	1 040	841	-	1 881	318 798.55	0.10
Axon Enterprise			USD	2 437	101	-2 538	-	-	0.00
Baker Hughes A Ge Company			USD	15 924	10 817	-2 783	23 958	741 306.69	0.23
Bank Of Ny Mellon Corp Shs			USD	6 613	5 288	-849	11 052	520 759.15	0.16
Barry Callebaut Ag /Nam.			CHF	229	9	-238	-	-	0.00
Bath&Body Works Rg			USD	7 495	7 806	-	15 301	597 828.42	0.19
Bco Bilbao Viz.Argentaria/Nam.			EUR	40 689	84 585	-125 274	-	-	0.00
Beiersdorf A.G.			EUR	3 654	2 938	-220	6 372	864 680.40	0.27
Bentley System-B			USD	-	16 881	-	16 881	797 402.42	0.25
Best Buy Co Inc.			USD	3 860	3 481	-	7 341	520 213.17	0.16
Blackrock Inc			USD	691	535	-720	506	371 856.06	0.12
Bmw Ag /Vorzug.			EUR	2 665	2 694	-	5 359	482 042.05	0.15
Bmw-Bayer.Motorenwerke			EUR	2 504	2 459	-	4 963	500 171.14	0.16

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JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Bnp Paribas			EUR	-	8 211	-	8 211	513 926.49	0.16
Boc Hong Kong Holdings Ltd			HKD	92 000	93 500	-	185 500	455 916.73	0.14
Booking Holdings Inc			USD	251	167	-127	291	934 450.75	0.29
Bristol Myers Squibb Co			USD	4 304	5 164	-	9 468	439 780.09	0.14
Broadcom Inc			USD	232	163	-395	-	-	0.00
Brown & Brown Inc			USD	7 384	5 369	-811	11 942	768 746.32	0.24
Bt Group Plc			GBP	-	347 352	-23 255	324 097	462 286.10	0.14
Builders Firstsource Inc			USD	-	4 218	-274	3 944	596 036.17	0.18
Bunge Global N			USD	-	12 518	-	12 518	1 143 975.11	0.35
Bunge Ltd			USD	3 063	8 705	-11 768	-	-	0.00
Burberry Group Plc			GBP	6 988	6 973	-13 961	-	-	0.00
Cadence Design Systems			USD	820	3 952	-138	4 634	1 142 590.49	0.35
Camden Property Tr./Benef.Int.			USD	1 751	1 825	-	3 576	321 424.02	0.10
Canad.Imper.Bk Of Commerce			CAD	6 620	6 080	-12 700	-	-	0.00
Canadian T.Corp A N-Vot.			CAD	-	4 712	-	4 712	455 222.04	0.14
Capcom Co Ltd			JPY	11 400	13 100	-	24 500	716 749.35	0.22
Caterpillar Inc.			USD	-	2 078	-	2 078	556 196.32	0.17
Choe Global Markets Inc			USD	-	5 240	-322	4 918	794 964.99	0.25
Centene Corp. De			USD	4 253	176	-4 429	-	-	0.00
Check Point Software Techno			USD	1 519	1 119	-147	2 491	344 543.42	0.11
Chiba Bank			JPY	-	116 400	-4 200	112 200	733 789.34	0.23
Cigna Corporation			USD	1 100	776	-267	1 609	436 169.87	0.14
Cintas			USD	-	2 399	-148	2 251	1 228 070.12	0.38
Cisco Systems Inc.			USD	9 417	6 927	-925	15 419	705 171.67	0.22
Citizens Financial Group Inc			USD	10 170	9 333	-	19 503	585 098.83	0.18
Clarivate Rg Shs			USD	35 284	39 974	-75 258	-	-	0.00
Clorox Co			USD	2 919	121	-3 040	-	-	0.00
Coca-Cola Europ Prntr			USD	7 420	6 439	-	13 859	837 323.73	0.26
Coca-Cola Hbc			GBP	15 898	15 352	-	31 250	831 262.73	0.26
Cognizant Technology Sol A			USD	4 433	3 310	-368	7 375	504 262.66	0.16
Colgate-Palmolive Co.			USD	2 478	2 001	-	4 479	323 198.38	0.10
Comcast Corp/-A-			USD	19 231	13 713	-2 480	30 464	1 209 293.80	0.37
Commerzbank Akt Nach Kap			EUR	27 430	1 134	-28 564	-	-	0.00
Conagra Brands Inc			USD	-	17 983	-	17 983	466 566.59	0.14
Conocophillips			USD	1 841	76	-1 917	-	-	0.00
Consolidated Edison Inc			USD	5 133	4 771	-650	9 254	762 084.26	0.24
Copart Inc			USD	7 491	19 497	-1 582	25 406	1 126 957.86	0.35
Corning Inc.			USD	-	17 688	-	17 688	487 574.89	0.15
Costco Wholesale Corp			USD	368	1 683	-	2 051	1 225 568.35	0.38
Credit Agricole Sa. Paris			EUR	24 206	1 001	-25 207	-	-	0.00
Cummins Inc			USD	1 298	3 069	-2 159	2 208	478 858.06	0.15
Cyber-Ark Software Ltd			USD	-	5 239	-614	4 625	917 128.73	0.28
Daito Trust Construct.			JPY	1 900	1 400	-3 300	-	-	0.00
Darling Ingred – Shs			USD	4 412	6 647	-	11 059	498 963.98	0.15
Davita Inc – Shs			USD	2 862	13 923	-	16 785	1 591 813.33	0.49
Deckers Outdoor Corp.			USD	-	1 615	-219	1 396	844 727.54	0.26
Deere & Co.			USD	-	1 384	-	1 384	500 991.34	0.16
Dell Technologies Inc			USD	5 979	13 676	-469	19 186	1 328 682.39	0.41
Discover Fin Svc			USD	-	5 700	-	5 700	579 984.61	0.18
Dollarama Inc			CAD	-	4 740	-	4 740	310 740.89	0.10
Dufry Ag Basel			CHF	-	13 613	-	13 613	484 354.12	0.15
E.On - Namen Akt.			EUR	38 837	34 201	-4 410	68 628	833 830.20	0.26
Eaton Corporation Public Ltd			USD	-	3 957	-	3 957	862 648.57	0.27
Ebay Inc			USD	10 611	12 158	-11 093	11 676	461 057.46	0.14
Ecolab Inc.			USD	-	1 907	-	1 907	342 419.27	0.11
Edwards Lifesciences			USD	2 208	2 261	-4 469	-	-	0.00
Eiffage Sa			EUR	-	5 588	-323	5 265	510 810.30	0.16
Eisai Co.Ltd			JPY	6 800	8 300	-	15 100	683 764.83	0.21
Elanco Animal Health Inc			USD	30 653	-	-30 653	-	-	0.00
Electronic Arts			USD	5 165	7 637	-3 785	9 017	1 116 748.08	0.35

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JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Element Fleet Management Corp			CAD	30 797	28 258	-	59 055	874 113.05	0.27
Elisa Corporation A			EUR	3 365	3 804	-	7 169	300 166.03	0.09
Equinix Inc /Reit			USD	870	234	-671	433	315 696.26	0.10
Equity Lifestyle			USD	-	4 912	-	4 912	313 667.21	0.10
Ericsson Tel. B			SEK	54 307	42 758	-97 065	-	-	0.00
Erste Group Bank Ag			EUR	8 444	6 449	-1 408	13 485	495 304.05	0.15
Essex Property Trust			USD	-	1 535	-	1 535	344 532.57	0.11
Eurazeo Act.			EUR	-	8 531	-	8 531	612 952.35	0.19
Everest Group Rg Registered Shs			USD	-	3 489	-82	3 407	1 090 523.75	0.34
Exact Sciences Corp			USD	5 618	6 992	-	12 610	844 509.84	0.26
Expeditors Intl Wash.			USD	1 653	1 335	-	2 988	344 066.99	0.11
Experian Plc			GBP	5 220	4 268	-9 488	-	-	0.00
Extra Space Storage Inc			USD	-	3 117	-	3 117	452 404.48	0.14
F5 Networks Inc.			USD	-	3 246	-	3 246	525 930.46	0.16
Factset Research System Inc			USD	472	341	-55	758	327 347.03	0.10
Fair Isaac Corp			USD	596	25	-621	-	-	0.00
Fast Retailing Co Ltd			JPY	1 900	100	-2 000	-	-	0.00
Fastenal			USD	3 403	2 715	-543	5 575	326 884.31	0.10
Ferguson Newco Plc			USD	-	2 120	-	2 120	370 532.20	0.11
Fifth Third Bancorp			USD	10 891	9 733	-1 723	18 901	590 137.59	0.18
First Horizon – Registered Shs			USD	-	44 995	-44 995	-	-	0.00
First Solar Inc			USD	2 278	3 191	-	5 469	852 939.23	0.26
Firstservice – Registered Shs			CAD	1 275	1 030	-	2 305	339 675.32	0.11
Fiserv Inc.			USD	-	7 422	-449	6 973	838 540.10	0.26
Fortescue Metals Group Ltd			AUD	56 042	18 049	-40 995	33 096	593 274.14	0.18
Fortinet			USD	9 679	13 437	-	23 116	1 224 803.77	0.38
Fortrea Rg-Wi			USD	-	1 303	-1 303	-	-	0.00
Fortune Brands Home & Security			USD	4 395	3 449	-7 844	-	-	0.00
Franco-Nevada Corp			USD	-	2 674	-	2 674	268 235.13	0.08
Fresenius Medical Care Ag			EUR	-	23 968	-	23 968	909 825.28	0.28
Galp Energia Sgps Sa -B- Shrs			EUR	-	58 110	-3 115	54 995	733 633.30	0.23
Garmin			USD	1 770	1 411	-297	2 884	335 589.88	0.10
Gartner Inc. *Opa*			USD	1 365	56	-1 421	-	-	0.00
Geberit Ag/Namen-Aktien			CHF	-	644	-	644	373 351.83	0.12
General Mills Inc			USD	5 569	1 130	-6 699	-	-	0.00
Gilead Sciences Inc.			USD	3 629	2 906	-406	6 129	449 472.95	0.14
Graco Inc			USD	8 264	2 276	-5 979	4 561	358 224.20	0.11
Gsk Plc			GBP	-	48 373	-	48 373	809 558.59	0.25
H.K.Exchanges And Clearing Ltd			HKD	4 800	3 900	-	8 700	270 308.56	0.08
Hca Healthcare Inc			USD	2 748	3 029	-	5 777	1 415 578.11	0.44
Henry Jack & Associates Inc.			USD	1 234	997	-	2 231	330 030.06	0.10
Henry Schein Inc.			USD	-	8 014	-	8 014	549 259.89	0.17
Hermes International			EUR	318	90	-226	182	349 221.60	0.11
Hess Corp			USD	3 524	2 493	-483	5 534	722 202.91	0.22
Hewlett Packard Ent Co			USD	18 545	65 171	-	83 716	1 286 830.83	0.40
Hologic Inc			USD	5 958	246	-6 204	-	-	0.00
Home Depot Inc.			USD	637	3 330	-	3 967	1 244 524.37	0.39
Honda Motor Co.Ltd			JPY	9 500	40 300	-2 300	47 500	447 141.61	0.14
Hongkong Land Hlds Ltd Reg			USD	65 600	2 700	-68 300	-	-	0.00
Horizon Pharma Shs			USD	-	4 099	-4 099	-	-	0.00
Hoya Corp			JPY	-	3 200	-	3 200	362 156.77	0.11
Hp Inc			USD	9 251	9 744	-	18 995	517 412.35	0.16
Humana Inc.			USD	1 447	491	-922	1 016	421 069.99	0.13
Huntington Bancshares Inc			USD	25 953	24 240	-3 103	47 090	542 239.44	0.17
Ibm			USD	2 134	1 375	-3 509	-	-	0.00
Idex Corp			USD	901	630	-1 531	-	-	0.00
Idexx Laboratories Inc.			USD	-	2 718	-	2 718	1 365 704.88	0.42
Igo Registered Shs			AUD	-	79 637	-	79 637	445 190.58	0.14
Illinois Tool Works			USD	822	664	-	1 486	352 367.57	0.11
Incyte Corporation			USD	-	9 289	-	9 289	528 001.00	0.16

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JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Inditex			EUR	5 501	26 435	-	31 936	1 259 236.48	0.39
Infineon Technologies /Nam.			EUR	12 325	510	-12 835	-	-	0.00
Ing Group Nv			EUR	-	63 017	-	63 017	852 367.94	0.26
Inpex Corp			JPY	25 500	72 700	-6 200	92 000	1 125 087.53	0.35
Insulet Corp			USD	1 676	669	-2 345	-	-	0.00
Intercont Exch			USD	4 362	180	-4 542	-	-	0.00
Interpublic Group			USD	12 181	17 083	-1 257	28 007	827 545.81	0.26
Intertek Group Plc			GBP	3 559	2 876	-	6 435	315 315.92	0.10
Intesa Sanpaolo Spa			EUR	310 354	259 873	-395 754	174 473	461 219.38	0.14
Intuit			USD	1 094	45	-1 139	-	-	0.00
Intuitive Surgical Inc			USD	1 509	3 054	-1 571	2 992	913 756.50	0.28
Invesco Ltd			USD	18 521	15 788	-34 309	-	-	0.00
Jabil Inc			USD	-	10 386	-	10 386	1 197 824.11	0.37
Japan Exchange Group Inc			JPY	28 000	1 200	-29 200	-	-	0.00
Jazz Pharmaceuticals Plc			USD	2 202	1 779	-	3 981	443 274.34	0.14
Johnson & Johnson			USD	-	2 203	-	2 203	312 586.09	0.10
Juniper Networks Inc.			USD	-	17 682	-	17 682	471 882.82	0.15
Kajima Corp.			JPY	-	54 300	-5 300	49 000	741 448.57	0.23
Keycorp			USD	27 493	21 866	-5 452	43 907	572 363.01	0.18
Keyera			CAD	20 207	16 210	-1 840	34 577	760 337.52	0.24
Kimberly Clark Corp			USD	4 846	1 363	-3 465	2 744	301 836.27	0.09
Kla Tencor Corporation			USD	1 028	43	-1 071	-	-	0.00
Koninklijke Kpn /Eur 0.04			EUR	-	97 137	-	97 137	302 873.17	0.09
Kroger Co.			USD	6 155	4 972	-	11 127	460 431.06	0.14
Kuehne +Nagel International			CHF	653	528	-	1 181	368 122.13	0.11
L Oreal			EUR	-	771	-	771	347 451.15	0.11
La Francaise Des Jeux Saem			EUR	4 825	4 953	-9 778	-	-	0.00
Laboratory Corp Of Amer.Hld			USD	1 303	1 172	-	2 475	509 249.76	0.16
Lam Research Corp			USD	-	1 338	-	1 338	948 718.49	0.29
Lear Corp			USD	-	3 812	-	3 812	487 296.90	0.15
Lennox International Inc.			USD	1 579	65	-1 644	-	-	0.00
Liberty Global Plc -A-			USD	17 414	720	-18 134	-	-	0.00
Liberty Global Plc -C-			USD	16 547	684	-17 231	-	-	0.00
Liberty Live Rg-C			USD	-	2 609	-2 609	-	-	0.00
Liberty Media Corp			USD	10 015	-	-10 015	-	-	0.00
Liberty Media Corp			USD	10 022	414	-10 436	-	-	0.00
Liberty-C-Sirxm Rg			USD	-	20 989	-819	20 170	525 499.12	0.16
Lilly (Eli) & Co			USD	1 065	705	-302	1 468	774 658.54	0.24
Linde Plc			EUR	1 829	-	-1 393	436	160 709.60	0.05
Linde Plc			USD	-	400	-	400	148 720.41	0.05
Lindt & Spruengli / Reg			CHF	-	7	-	7	767 965.77	0.24
Live Nation Entertainment Inc			USD	-	5 974	-5 974	-	-	0.00
Lkq			USD	14 022	5 818	-8 712	11 128	481 425.90	0.15
Lloyds Banking Group Plc			GBP	501 107	398 558	-899 665	-	-	0.00
Lowe S Companies Inc.			USD	-	4 132	-	4 132	832 459.69	0.26
Lululemon Athletica Inc			USD	1 805	1 391	-336	2 860	1 323 758.11	0.41
Lvmh Act.			EUR	749	192	-941	-	-	0.00
M&T Bank Corporation			USD	-	4 115	-	4 115	510 645.18	0.16
Manhattan Associates Inc			USD	-	1 597	-	1 597	311 289.58	0.10
Manulife Financial Corp			CAD	14 673	11 764	-26 437	-	-	0.00
Markel Corp.			USD	346	14	-360	-	-	0.00
Marketaxess Holding Inc			USD	669	948	-	1 617	428 677.36	0.13
Marsh & McLennan Cos Inc			USD	3 738	898	-2 883	1 753	300 675.25	0.09
Martin Marietta Materials Inc.			USD	-	2 036	-154	1 882	849 996.49	0.26
Masco Corp.			USD	5 491	4 386	-799	9 078	550 440.81	0.17
Mastercard Inc. Shs-A-			USD	504	2 457	-	2 961	1 143 254.52	0.35
Mcdonald S Corp.			USD	-	1 245	-	1 245	334 182.73	0.10
Medibank Private Ltd			AUD	280 212	67 773	-347 985	-	-	0.00
Medical Properties Trust Inc			USD	34 258	-	-34 258	-	-	0.00
Mercadolibre Inc			USD	-	669	-68	601	855 017.92	0.27

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JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Metlife Inc			USD	5 336	3 220	-8 556	-	-	0.00
Metso Rg Registered Shs			EUR	41 331	1 709	-43 040	-	-	0.00
Mettler Toledo Intl Inc.			USD	-	323	-	323	354 669.88	0.11
Microchip Technology Inc.			USD	6 102	6 600	-6 234	6 468	528 026.29	0.16
Microsoft Corp			USD	1 966	522	-1 543	945	321 692.66	0.10
Mid-America Apartment Commun.			USD	1 251	1 372	-	2 623	319 276.31	0.10
Mineral Resources Ltd			AUD	-	20 652	-	20 652	892 981.90	0.28
Mitsubishi Corp			JPY	6 600	4 300	-10 900	-	-	0.00
Mitsubishi Electric Corp			JPY	33 900	1 400	-35 300	-	-	0.00
Mitsui & Co Ltd			JPY	14 000	600	-14 600	-	-	0.00
Mohawk Industries			USD	2 923	2 801	-5 724	-	-	0.00
Molina Healthcare Inc			USD	-	1 482	-	1 482	484 734.01	0.15
Moncler S.P.A.			EUR	2 778	3 048	-	5 826	324 508.20	0.10
Mondelez International Inc Wi			USD	6 342	262	-6 604	-	-	0.00
Mongodb Inc -A-			USD	-	2 494	-	2 494	923 072.38	0.29
Monotaro Co Ltd			JPY	-	34 300	-	34 300	339 071.53	0.11
Moody S Corp			USD	1 441	1 066	-1 501	1 006	355 681.31	0.11
Motorola Soltn /Ex-Distr			USD	1 666	69	-1 735	-	-	0.00
Msci Inc -A-			USD	394	1 187	-913	668	342 057.85	0.11
Natwest Grp Rg			GBP	85 938	128 061	-	213 999	541 833.35	0.17
Nec Corp			JPY	-	16 700	-	16 700	895 406.94	0.28
Next Plc			GBP	-	3 699	-	3 699	346 537.90	0.11
Ngk Insulators Ltd			JPY	22 800	15 300	-38 100	-	-	0.00
Nike Inc B			USD	1 748	1 523	-3 271	-	-	0.00
Nintendo Co.Ltd			JPY	4 400	3 600	-	8 000	378 030.03	0.12
Nippon Express H Rg			JPY	4 900	5 000	-	9 900	509 450.56	0.16
Nitto Denko Corp			JPY	-	5 200	-	5 200	352 268.10	0.11
Nordson Corp			USD	-	1 494	-	1 494	357 267.04	0.11
Nortonlifelock Rg			USD	15 710	12 694	-	28 404	586 773.44	0.18
Novartis Ag Basel/Nam.			CHF	4 766	197	-4 963	-	-	0.00
Novo Nordisk A/S /-B-			DKK	4 232	175	-4 407	-	-	0.00
Novo Nordisk As -B-			DKK	-	14 092	-5 699	8 393	785 979.97	0.24
Nucor Corp.			USD	-	3 284	-	3 284	517 401.31	0.16
Nutrien Ltd			CAD	5 159	3 892	-374	8 677	444 694.32	0.14
Nvidia Corp.			USD	1 198	856	-153	1 901	852 227.60	0.26
Nxp Semiconductor			USD	1 556	1 354	-155	2 755	572 822.52	0.18
Omnicom Group Inc			USD	-	11 374	-640	10 734	840 626.75	0.26
On Semiconductor Corp			USD	5 425	7 208	-5 649	6 984	528 107.11	0.16
Oneok Inc (New)			USD	8 019	5 939	-1 488	12 470	792 688.54	0.25
Oracle Corp			USD	4 448	3 574	-308	7 714	736 239.55	0.23
Otis Worldwide Corporation			USD	2 201	1 540	-3 741	-	-	0.00
Owens Corning Inc			USD	2 490	1 986	-399	4 077	547 081.62	0.17
Paccar Inc.			USD	10 282	2 930	-7 305	5 907	522 173.13	0.16
Palo Alto Networks Inc			USD	2 168	1 595	-341	3 422	913 483.33	0.28
Panasonic Hldgs Registered Shs			JPY	-	53 700	-	53 700	481 540.41	0.15
Paychex Inc.			USD	1 709	1 299	-112	2 896	312 264.12	0.10
Paycom Software Inc			USD	642	548	-1 190	-	-	0.00
Pentair Plc			USD	-	13 087	-	13 087	861 409.29	0.27
Pepsico Inc			USD	1 024	948	-	1 972	303 195.11	0.09
Pfizer Inc.			USD	-	15 998	-	15 998	416 948.73	0.13
Pnc Financial Services Gp			USD	2 287	1 849	-	4 136	579 785.09	0.18
Pool Corp			USD	577	437	-39	975	351 914.41	0.11
Power Corp.Canada			CAD	-	19 535	-	19 535	508 159.67	0.16
Ppg Industries Inc.			USD	3 375	3 055	-	6 430	870 507.85	0.27
Procter & Gamble Co.			USD	1 286	1 038	-	2 324	308 295.80	0.10
Progressive Corp			USD	-	5 899	-563	5 336	769 400.33	0.24
Prologis Inc			USD	-	3 130	-	3 130	377 702.44	0.12
Prudential Financial Inc			USD	3 403	2 446	-414	5 435	510 264.65	0.16
Public Storage			USD	-	1 317	-	1 317	363 631.01	0.11
Qualcomm Inc.			USD	2 444	1 975	-	4 419	578 572.37	0.18

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JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Quanta Services Inc			USD	-	4 884	-	4 884	954 118.68	0.30
Quest Diagnostics Inc.			USD	-	7 567	-3 855	3 712	463 323.73	0.14
Rational Ag. Landsberg Am Lech			EUR	-	1 359	-	1 359	950 620.50	0.29
Rb Global Inc Shs			CAD	3 462	2 097	-5 559	-	-	0.00
Rea Group Ltd			AUD	2 070	1 546	-173	3 443	385 263.50	0.12
Recruit Holdings Co.Ltd.			JPY	5 900	4 100	-10 000	-	-	0.00
Regions Financial Corp			USD	15 649	14 653	-	30 302	531 618.85	0.16
Relx Plc			GBP	5 903	4 360	-556	9 707	348 387.67	0.11
Renesas Electronics Corp			JPY	26 600	33 500	-27 700	32 400	530 313.10	0.16
Rentokil Initial Plc			GBP	-	150 949	-	150 949	767 872.62	0.24
Robert Half Intl Inc.			USD	6 741	4 621	-6 995	4 367	347 573.11	0.11
Roche Holding Ag /Genussschein			CHF	586	648	-	1 234	324 517.17	0.10
Rockwell Automation			USD	-	3 160	-	3 160	888 169.83	0.28
Rockwool International A/S B			DKK	1 114	944	-622	1 436	380 643.13	0.12
Saint-Gobain			EUR	4 795	3 874	-	8 669	577 875.54	0.18
Salesforce – Registered Shs			USD	2 211	1 928	-	4 139	985 956.15	0.31
Sandoz Group N			CHF	-	992	-992	-	-	0.00
Sba Communications Corp/Reit			USD	835	802	-1 637	-	-	0.00
Scentre Group /Reit			AUD	157 042	149 051	-306 093	-	-	0.00
Sensata Tec			USD	6 582	7 901	-14 483	-	-	0.00
Servicenow Inc			USD	-	550	-	550	351 758.02	0.11
Shell Rg Registered Shs			EUR	16 170	669	-16 839	-	-	0.00
Sherwin-Williams Co			USD	-	1 329	-	1 329	375 245.64	0.12
Shimano Inc.			JPY	1 100	1 200	-2 300	-	-	0.00
Shin-Etsu Chemical Co			JPY	-	10 300	-	10 300	391 341.86	0.12
Siemens Ag /Nam.			EUR	2 775	115	-2 890	-	-	0.00
Sirius Xm Holdings Inc			USD	78 945	3 264	-82 209	-	-	0.00
Skyworks Solutions Inc			USD	2 689	2 803	-	5 492	558 919.69	0.17
Solaredge Technologies Inc			USD	1 618	1 167	-2 785	-	-	0.00
Solvay Sa			EUR	4 280	177	-4 457	-	-	0.00
Splunk Inc			USD	-	5 667	-	5 667	781 575.57	0.24
Standard Chartered Plc			GBP	-	64 006	-	64 006	492 383.35	0.15
Start Today			JPY	9 000	400	-9 400	-	-	0.00
State Street Corp			USD	3 950	3 710	-	7 660	537 132.67	0.17
Ste Gen.Paris -A-			EUR	11 682	9 439	-	21 121	507 432.03	0.16
Steris Plc			USD	-	3 790	-	3 790	754 294.57	0.23
Suncorp Group Ltd			AUD	-	96 878	-	96 878	828 814.68	0.26
Svenska Handelsbanken Ab			SEK	-	56 233	-	56 233	552 861.77	0.17
Swisscom /Nam.			CHF	300	209	-509	-	-	0.00
Synchrony Financial			USD	8 554	8 502	-	17 056	589 660.65	0.18
Synopsys Inc.			USD	1 468	1 140	-217	2 391	1 114 515.74	0.35
T Rowe Price Group Inc.			USD	1 699	1 409	-3 108	-	-	0.00
Talanx Ag - Namen-Akt			EUR	-	13 211	-	13 211	854 091.15	0.26
Taylor Wimpey Plc			GBP	192 553	134 715	-327 268	-	-	0.00
Te Connectivity /Reg Shs			USD	-	3 976	-	3 976	505 705.88	0.16
Tesla Mtrs			USD	881	525	-1 406	-	-	0.00
Texas Instruments Inc			USD	1 075	903	-1 978	-	-	0.00
The Kraft Heinz Company			USD	-	15 141	-	15 141	506 870.21	0.16
The Swatch Group Ag			CHF	967	983	-	1 950	479 462.33	0.15
Tjx Companies Inc			USD	8 443	5 918	-1 537	12 824	1 089 050.32	0.34
T-Mobile Us Inc			USD	3 591	148	-3 739	-	-	0.00
Toyota Tsusho Corp.			JPY	6 100	4 200	-1 900	8 400	448 118.92	0.14
Tractor Supply Co			USD	3 123	721	-3 844	-	-	0.00
Travelers Companies Inc *Opr*			USD	2 690	111	-2 801	-	-	0.00
Truist Finl Rg			USD	8 810	9 311	-2 087	16 034	535 893.98	0.17
Ubs Group Ag			CHF	14 207	39 773	-20 080	33 900	951 664.47	0.30
Ulta Beauty Inc			USD	1 561	370	-1 931	-	-	0.00
United Rentals Inc.			USD	782	456	-1 238	-	-	0.00
Univ Mu Gr Br Rg			EUR	9 324	5 805	-2 350	12 779	329 825.99	0.10
Uss Co Ltd Tokai			JPY	11 400	9 100	-2 200	18 300	333 253.58	0.10

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JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Valeo Sa			EUR	-	31 786	-31 786	-	-	0.00
Veeva Systems Inc			USD	966	741	-54	1 653	288 087.23	0.09
Ventas Inc.			USD	-	20 521	-1 612	18 909	853 143.13	0.26
Venture Corporation Ltd			SGD	26 000	1 100	-27 100	-	-	0.00
Verbund Ag/-A-			EUR	-	3 624	-	3 624	304 597.20	0.09
Verisign Inc			USD	830	815	-	1 645	306 707.28	0.10
Verisk Anlytcs			USD	851	632	-74	1 409	304 670.02	0.09
Verizon Communications Inc			USD	8 173	7 249	-1 538	13 884	473 839.50	0.15
Vertex Pharmaceuticals			USD	1 976	1 490	-364	3 102	1 142 599.72	0.35
Visa Inc -A			USD	2 882	733	-2 168	1 447	341 036.93	0.11
Vmware Inc			USD	3 416	1 974	-5 390	-	-	0.00
Vodafone Group Plc			GBP	294 980	238 338	-	533 318	421 963.04	0.13
Walgreens Boots Alliance Inc			USD	9 061	12 950	-	22 011	520 261.81	0.16
Walmart Inc			USD	-	5 200	-	5 200	742 117.41	0.23
Webster Financial (Conn)			USD	7 518	5 021	-12 539	-	-	0.00
Welltower Inc /Reit			USD	-	10 371	-947	9 424	769 259.11	0.24
West Pharmaceutical Services			USD	548	502	-54	996	317 486.55	0.10
Westrock Co			USD	-	10 309	-10 309	-	-	0.00
Weyerhaeuser Co			USD	6 535	5 215	-1 026	10 724	337 548.98	0.10
Wix.Com Ltd			USD	6 154	254	-6 408	-	-	0.00
Wolters Kluwer Nv			EUR	1 566	1 266	-	2 832	364 478.40	0.11
Woodside Petrole Rg			AUD	-	15 180	-	15 180	291 243.15	0.09
Workday Inc - Class A			USD	-	3 980	-163	3 817	953 895.82	0.30
Wp Carey Inc Reit			USD	6 671	276	-6 947	-	-	0.00
Ww Grainger Inc			USD	973	241	-780	434	325 579.56	0.10
Yum Brands Shs			USD	1 401	1 129	-2 530	-	-	0.00
Zensho Holdings Co Ltd			JPY	-	18 900	-3 500	15 400	730 674.41	0.23
Zoetis Inc -A-			USD	-	5 138	-	5 138	918 016.62	0.28
								167 257 604.88	51.87

Bonds

1St Am Fin 4.6% 14-15.11.24	4.600	15.11.24	USD	1 100 000	-	-	1 100 000	985 646.32	0.31
Ab Inbev 4% 13-24.09.25 Emtn	4.000	24.09.25	GBP	1 200 000	-	-	1 200 000	1 375 738.45	0.43
Affil Mngrs 3.5% 15-01.08.25	3.500	01.08.25	USD	1 100 000	-	-	1 100 000	966 295.40	0.30
Alcon Finan 3% 19-23.09.29	3.000	23.09.29	USD	-	800 000	-	800 000	660 301.22	0.20
Alibaba Grp 3.6% 15-28.11.24	3.600	28.11.24	USD	1 100 000	-	-1 100 000	-	-	0.00
Alim Couche 1.875% 16-06.05.26	1.875	06.05.26	EUR	-	1 600 000	-	1 600 000	1 545 395.66	0.48
Amadeus It 2.50% 20-20.05.24	2.500	20.05.24	EUR	1 000 000	-	-	1 000 000	994 204.40	0.31
Arrow Elect 6.125% 23-01.03.26	6.125	01.03.26	USD	-	1 700 000	-	1 700 000	1 540 945.31	0.48
Ashtead Cap 1.5% 21-12.08.26	1.500	12.08.26	USD	-	1 900 000	-	1 900 000	1 561 039.32	0.48
Ashtead Cap 4.25% 19-01.11.29	4.250	01.11.29	USD	1 100 000	-	-	1 100 000	932 015.18	0.29
Auchan 2.875% 20-29.01.26	2.875	29.01.26	EUR	1 500 000	-	-	1 500 000	1 460 674.50	0.45
Aus 1.5% Notes 21.06.31 1.75%	1.500	21.06.31	AUD	22 700 000	13 000 000	-	35 700 000	13 037 367.29	4.04
Avery Denn 1.25% 17-03.03.25	1.250	03.03.25	EUR	1 470 000	-	-	1 470 000	1 427 620.72	0.44
Avnet 4.625% 16-15.04.26	4.625	15.04.26	USD	-	1 700 000	-	1 700 000	1 515 525.83	0.47
Baidu Inc 4.375% 18-14.05.24	4.375	14.05.24	USD	1 100 000	-	-	1 100 000	991 777.49	0.31
Banco De 3.5% 17-12.10.27	3.500	12.10.27	USD	-	700 000	-700 000	-	-	0.00
Bank Mandir 3.75% 19-11.04.24	3.750	11.04.24	USD	1 490 000	-	-1 490 000	-	-	0.00
Bankinter 0.875% 19-08.07.26	0.875	08.07.26	EUR	-	700 000	-	700 000	659 287.90	0.20
Bankinter 1% 15-05.02.25	1.000	05.02.25	EUR	-	1 100 000	-	1 100 000	1 069 415.60	0.33
Barry Calbt 2.375% 16-24.05.24	2.375	24.05.24	EUR	1 380 000	-	-	1 380 000	1 370 374.50	0.42
Bbva 1.125% 20-18.09.25	1.125	18.09.25	USD	-	800 000	-	800 000	676 098.90	0.21
Bco Sab 0.625% 19-07.11.25	0.625	07.11.25	EUR	1 000 000	-	-	1 000 000	972 074.00	0.30
Bcp 1.75% 21-07.04.28	1.750	07.04.28	EUR	-	500 000	-	500 000	467 759.13	0.15
Belfius Bk 3.125% 16-11.05.26	3.125	11.05.26	EUR	-	1 600 000	-	1 600 000	1 581 140.80	0.49
Bfcm 1.25% 20-05.12.25	1.250	05.12.25	GBP	1 300 000	-	-	1 300 000	1 406 025.59	0.44
Bg Energy 5.125% 10-01.12.25	5.125	01.12.25	GBP	1 200 000	-	-	1 200 000	1 402 767.14	0.43
Biogen Idec 4.05% 15-15.09.25	4.050	15.09.25	USD	-	1 700 000	-	1 700 000	1 514 960.91	0.47
Biogen Inc 2.25% 20-01.05.30	2.250	01.05.30	USD	-	800 000	-	800 000	618 938.03	0.19
Bk Scotia 3.45% 22-11.04.25	3.450	11.04.25	USD	1 100 000	-	-	1 100 000	975 201.77	0.30

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JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Bnpp 4.375% 15-28.09.25 Regs	4.375	28.09.25	USD	-	1 700 000	-	1 700 000	1 506 475.98	0.47
Bnpp 4.4% 18-14.08.28	4.400	14.08.28	USD	-	700 000	-	700 000	618 494.55	0.19
Boardwalk 5.95% 16-01.06.26	5.950	01.06.26	USD	-	1 600 000	-	1 600 000	1 470 016.82	0.46
Bqe Postale 3% 16-09.06.28	3.000	09.06.28	EUR	-	700 000	-	700 000	692 568.10	0.21
Britel 5.125% 18-04.12.28	5.125	04.12.28	USD	-	1 100 000	-	1 100 000	1 011 244.20	0.31
Ca Ln 1.0% 20-22.04.26	1.000	22.04.26	EUR	-	1 100 000	-1 100 000	-	-	0.00
Caixabank 1.625% 22-13.04.26	1.625	13.04.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Campbell S 3.95% 18-15.03.25	3.950	15.03.25	USD	-	1 700 000	-	1 700 000	1 516 321.36	0.47
Cdb Leasing 2.875% 20-28.09.30	2.875	28.09.30	USD	-	500 000	-500 000	-	-	0.00
Cfcm 3.5% 17-09.02.29	3.500	09.02.29	EUR	-	600 000	-	600 000	594 192.64	0.18
Cibc 0.375% 19-03.05.24	0.375	03.05.24	EUR	1 430 000	-	-	1 430 000	1 412 865.74	0.44
Comztk 1.125% 17-19.09.25	1.125	19.09.25	EUR	1 100 000	-	-1 100 000	-	-	0.00
Couche-Tard 2.95% 20-25.01.30	2.950	25.01.30	USD	-	800 000	-	800 000	649 732.56	0.20
De Volksban 0.25% 21-22.06.26	0.250	22.06.26	EUR	-	1 700 000	-	1 700 000	1 566 267.80	0.49
De Volksban 0.375% 21-03.03.28	0.375	03.03.28	EUR	-	800 000	-	800 000	696 703.21	0.22
De Volksban 4.875% 23-07.03.30	4.875	07.03.30	EUR	-	400 000	-	400 000	417 610.64	0.13
Depfa 0.10% 21-02.02.26	0.100	02.02.26	EUR	-	700 000	-	700 000	628 545.40	0.19
Depfa 0.25% 22-17.01.25	0.250	17.01.25	EUR	-	1 100 000	-	1 100 000	1 042 444.70	0.32
Deutschland 1.80% 22-15.08.53	1.800	15.08.53	EUR	5 700 000	2 900 000	-8 600 000	-	-	0.00
Dnb Bank As 2.625% 22-10.06.26	2.625	10.06.26	GBP	-	1 400 000	-	1 400 000	1 559 371.41	0.48
Dover Corp 1.25% 16-09.11.26	1.250	09.11.26	EUR	-	1 100 000	-1 100 000	-	-	0.00
Dxc Tech 1.75% 18-15.01.26	1.750	15.01.26	EUR	1 500 000	-	-	1 500 000	1 451 109.00	0.45
Ebay 3.6% 17-05.06.27	3.600	05.06.27	USD	1 300 000	-	-1 300 000	-	-	0.00
Eib 4.25% 20-19.06.24	4.250	19.06.24	MXN	20 000 000	10 750 000	-	30 750 000	1 595 138.76	0.49
Entel 3.05% 21-14.09.32 /Pool	3.050	14.09.32	USD	-	900 000	-	900 000	650 889.87	0.20
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	1 760 000	-	-	1 760 000	525 841.13	0.16
Erste Bk 1.0% 19-10.06.30	1.000	10.06.30	EUR	-	400 000	-	400 000	378 000.80	0.12
Eutelsat 1.50% 20-13.10.28	1.500	13.10.28	EUR	-	1 300 000	-1 300 000	-	-	0.00
Fiserv 2.25% 19-01.07.25	2.250	01.07.25	GBP	1 200 000	-	-	1 200 000	1 330 801.88	0.41
Goodman Aus 1.375% 17-27.09.25	1.375	27.09.25	EUR	1 500 000	-	-	1 500 000	1 451 448.00	0.45
Haitong Int 3.375% 19-19.07.24	3.375	19.07.24	USD	1 700 000	-	-	1 700 000	1 519 789.07	0.47
Hasbro Inc 3.55% 19-19.11.26	3.550	19.11.26	USD	-	1 200 000	-	1 200 000	1 031 525.79	0.32
Hkt Capital 3.625% 15-02.04.25	3.625	02.04.25	USD	1 600 000	-	-	1 600 000	1 421 525.37	0.44
Hld Inf Tr 2.5% 20-04.05.27	2.500	04.05.27	EUR	-	1 100 000	-	1 100 000	1 069 827.00	0.33
Illumina 5.75% 22-13.12.27	5.750	13.12.27	USD	-	700 000	-	700 000	650 746.15	0.20
Ing Groe 4.625% 18-06.01.26 Regs	4.625	06.01.26	USD	-	700 000	-	700 000	629 923.14	0.20
Ing Groep 3% 19-18.02.26	3.000	18.02.26	GBP	1 300 000	-	-	1 300 000	1 447 236.42	0.45
Isp 4.0% 23-19.05.26	4.000	19.05.26	EUR	-	1 500 000	-	1 500 000	1 522 683.00	0.47
Itv 1.375% 19-26.09.26	1.375	26.09.26	EUR	-	1 700 000	-	1 700 000	1 602 972.50	0.50
Janus Cap 4.875% 15-01.08.25	4.875	01.08.25	USD	1 100 000	-	-	1 100 000	985 396.61	0.31
Jnj 0.65% 16-20.05.24	0.650	20.05.24	EUR	1 420 000	-	-	1 420 000	1 403 587.64	0.44
Johnson&Johns 5.5% 07-06.11.24	5.500	06.11.24	GBP	1 100 000	-	-	1 100 000	1 274 147.42	0.40
Jyske Bk 4.625% 22-11.04.26	4.625	11.04.26	EUR	-	1 000 000	-	1 000 000	1 009 490.00	0.31
Kbc 5.796% 23-19.01.29	5.796	19.01.29	USD	-	400 000	-	400 000	368 833.02	0.11
Kellogg Co 1% 16-17.05.24	1.000	17.05.24	EUR	1 420 000	-	-	1 420 000	1 404 387.10	0.44
Kellogg Co 4.3% 18-15.05.28	4.300	15.05.28	USD	-	700 000	-	700 000	628 456.88	0.19
Keurig Dr P 3.20% 20-01.05.30	3.200	01.05.30	USD	-	800 000	-	800 000	667 157.72	0.21
Keysight 4.55% 15-30.10.24	4.550	30.10.24	USD	1 000 000	-	-	1 000 000	896 900.67	0.28
Kpn 5.625% 09-30.09.24	5.625	30.09.24	EUR	1 310 000	-	-	1 310 000	1 325 803.84	0.41
Kwinn Spbk 4.875% 23-24.08.28	4.875	24.08.28	EUR	-	600 000	-	600 000	632 295.60	0.20
Lab Corp 1.55% 21-01.06.26	1.550	01.06.26	USD	-	1 800 000	-	1 800 000	1 506 666.99	0.47
Lbk Bw 2.875% 16-28.09.26	2.875	28.09.26	EUR	-	1 700 000	-	1 700 000	1 652 233.40	0.51
Ldkr B-W 0.375% 19-24.05.24	0.375	24.05.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ldkr B-W 1.50% 20-03.02.25	1.500	03.02.25	GBP	1 300 000	-	-1 300 000	-	-	0.00
Lennox Int 1.35% 20-01.08.25	1.350	01.08.25	USD	1 100 000	-	-	1 100 000	937 409.30	0.29
Lenovo Grp 3.421% 20-02.11.30	3.421	02.11.30	USD	1 700 000	-	-900 000	800 000	640 555.09	0.20
Lg Chem 3.25% 19-15.10.24	3.250	15.10.24	USD	1 600 000	-	-	1 600 000	1 425 431.69	0.44
Lkq Italia 3.875% 16-01.04.24	3.875	01.04.24	EUR	1 360 000	-	-	1 360 000	1 359 170.40	0.42
Lloyds Bk 4.375% 18-22.03.28	4.375	22.03.28	USD	-	500 000	-	500 000	443 265.98	0.14
Lloyds Bk 4.582% 16-10.12.25	4.582	10.12.25	USD	-	1 700 000	-	1 700 000	1 507 806.26	0.47

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Lloyds Bk 4.65% 16-24.03.26	4.650	24.03.26	USD	-	1 100 000	-	1 100 000	975 734.69	0.30
Lundin Ener 2.0% 21-15.07.26	2.000	15.07.26	USD	1 200 000	-	-	1 200 000	1 002 063.31	0.31
Macquarie G 1.201% 21-14.10.25	1.201	14.10.25	USD	-	1 100 000	-	1 100 000	961 059.03	0.30
Mastercard 2.0% 19-03.03.25	2.000	03.03.25	USD	1 200 000	-	-1 200 000	-	-	0.00
Meituan Dnp 3.05% 20-28.10.30	3.050	28.10.30	USD	-	900 000	-900 000	-	-	0.00
Molnycke H 1.75% 15-28.02.24	1.750	28.02.24	EUR	1 000 000	-	-	1 000 000	996 183.00	0.31
Motorola Sol. 7.5% 95-15.05.25	7.500	15.05.25	USD	1 000 000	-	-	1 000 000	928 548.14	0.29
Natwest 4.269% 19-22.03.25	4.269	22.03.25	USD	1 100 000	-	-	1 100 000	992 465.08	0.31
Natwest Mar 0.125% 21-12.11.25	0.125	12.11.25	EUR	1 100 000	-	-1 100 000	-	-	0.00
Nibc Bk Nv 0.875% 19-08.07.25	0.875	08.07.25	EUR	1 500 000	-	-	1 500 000	1 435 962.00	0.45
Nibc Bk Nv 6.375% 23-01.12.25	6.375	01.12.25	EUR	-	600 000	-	600 000	628 582.20	0.19
Otp Bank 7.50% 23-25.05.27	7.500	25.05.27	USD	-	700 000	-	700 000	655 702.26	0.20
P&G 1.125% 15-02.11.23	1.125	02.11.23	EUR	1 400 000	-	-1 400 000	-	-	0.00
Raiffeisen 0.375% 19-25.09.26	0.375	25.09.26	EUR	-	1 800 000	-	1 800 000	1 648 643.02	0.51
Raiffeisen 4.84% 23-03.11.28	4.840	03.11.28	EUR	-	600 000	-	600 000	627 322.20	0.19
Rural Elec 3.50% 19-12.12.24	3.500	12.12.24	USD	1 800 000	-	-	1 800 000	1 598 434.24	0.50
Rural Elec 5.625% 23-11.04.28	5.625	11.04.28	USD	-	700 000	-	700 000	644 118.37	0.20
Schneid El 0.875% 15-11.03.25	0.875	11.03.25	EUR	1 400 000	-	-	1 400 000	1 364 363.00	0.42
Seb 0.25% 17-20.06.24	0.250	20.06.24	EUR	1 440 000	-	-	1 440 000	1 416 651.84	0.44
Shinhan Fg 3.34% 19-05.02.30	3.340	05.02.30	USD	-	700 000	-	700 000	617 544.92	0.19
Signify N.V 2.0% 20-11.05.24	2.000	11.05.24	EUR	1 400 000	-	-	1 400 000	1 388 674.00	0.43
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	1 580 000	-	-1 580 000	-	-	0.00
Sk Hynix 3% 19-17.09.24	3.000	17.09.24	USD	2 000 000	-	-	2 000 000	1 779 586.29	0.55
Snr 2.375% 22-06.04.28	2.375	06.04.28	EUR	-	700 000	-	700 000	662 378.85	0.21
Socgen 1.125% 20-21.04.26	1.125	21.04.26	EUR	-	1 100 000	-	1 100 000	1 062 144.60	0.33
Socgen 4.25% 16-19.08.26 Regs	4.250	19.08.26	USD	-	700 000	-	700 000	609 336.81	0.19
Swedbank 0.20% 21-12.01.28	0.200	12.01.28	EUR	-	700 000	-	700 000	611 072.70	0.19
Sydbank 4.75% 22-30.09.25	4.750	30.09.25	EUR	-	1 000 000	-	1 000 000	1 003 415.00	0.31
Sysco Corp 5.95% 20-01.04.30	5.950	01.04.30	USD	-	700 000	-	700 000	675 018.49	0.21
Tapestry Inc 4.25% 15-01.04.25	4.250	01.04.25	USD	1 000 000	-	-	1 000 000	893 070.08	0.28
Tele2 Ab 1.125% 18-15.05.24	1.125	15.05.24	EUR	1 000 000	-	-	1 000 000	989 615.00	0.31
Teleperf 1.875% 18-02.07.25	1.875	02.07.25	EUR	-	1 600 000	-	1 600 000	1 552 049.60	0.48
Tencent Music 2% 20-03.09.30	2.000	03.09.30	USD	-	900 000	-	900 000	662 223.56	0.21
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	1 350 000	-	-700 000	650 000	578 640.52	0.18
Tyco Elect 3.45% 14-01.08.24	3.450	01.08.24	USD	1 100 000	-	-	1 100 000	984 071.30	0.31
Verisign 5.25% 15-01.04.25	5.250	01.04.25	USD	-	1 700 000	-1 700 000	-	-	0.00
Verizon Com Frn 18-15.05.25	0.000	15.05.25	USD	1 100 000	-	-	1 100 000	1 001 840.35	0.31
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 600 000	-	-	1 600 000	1 403 748.07	0.44
Vmware Inc 4.50% 20-15.05.25	4.500	15.05.25	USD	1 100 000	-	-	1 100 000	986 813.49	0.31
Volksbank 0.875% 21-23.03.26	0.875	23.03.26	EUR	-	1 700 000	-	1 700 000	1 583 155.60	0.49
Xylem 1.95% 20-30.01.28	1.950	30.01.28	USD	1 500 000	-	-1 500 000	-	-	0.00
								130 360 131.57	40.43

Investment Funds

Jss In Sseq Sem Shs I Usd Acc Cap	31.12.99	USD	156 824	7 100	-	163 924	10 083 407.23	3.13
							10 083 407.23	3.13

Index options

Euro Stoxx 50 Pr	15.12.23	EUR	-140	236	-96	-	-	0.00
Euro Stoxx 50 Pr	15.12.23	EUR	-140	140	-	-	-	0.00
Euro Stoxx 50 Pr	15.12.23	EUR	140	96	-236	-	-	0.00
Spx - S&P 500 Indices	19.04.24	USD	-	100	-	100	715 158.65	0.22
Spx - S&P 500 Indices	19.04.24	USD	-	-	-100	-100	-163 852.80	-0.05
Spx - S&P 500 Indices	19.04.24	USD	-	-	-100	-100	-495 451.05	-0.15
Spx - S&P 500 Indices	15.12.23	USD	-110	110	-	-	-	0.00
Spx - S&P 500 Indices	15.12.23	USD	110	62	-172	-	-	0.00
Spx - S&P 500 Indices	15.12.23	USD	-110	110	-	-	-	0.00

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JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Spx - S&P 500 Indices		19.04.24	USD	-	100	-100	-	-	0.00
Spx - S&P 500 Indices		19.04.24	USD	-	100	-100	-	-	0.00
								55 854.80	0.02
Total transferable securities listed on an official stock exchange								307 756 998.48	95.45
Transferable securities dealt on another regulated market									
Bonds									
Bbva 5.862% 22-14.09.26	5.862	14.09.26	USD	-	1 000 000	-	1 000 000	910 229.21	0.28
Bpce 4.875% 16-01.04.26	4.875	01.04.26	USD	-	1 700 000	-	1 700 000	1 509 332.00	0.47
Cgi Inc 1.45% 22-14.09.26	1.450	14.09.26	USD	-	1 900 000	-	1 900 000	1 558 768.25	0.48
Natl Bk 3.75% 22-09.06.25	3.750	09.06.25	USD	1 100 000	-	-	1 100 000	987 198.55	0.31
Promigas/Ga 3.75% 19-16.10.29 Regs	3.750	16.10.29	USD	1 500 000	-	-700 000	800 000	645 149.72	0.20
Td Synnex 1.25% 22-09.08.24	1.250	09.08.24	USD	1 700 000	-	-	1 700 000	1 500 947.97	0.46
Td Synnex 1.75% 22-09.08.26	1.750	09.08.26	USD	-	700 000	-	700 000	575 777.73	0.18
Telekom Malay. 7.875% 95-25 Reg.S	7.875	01.08.25	USD	690 000	-	-	690 000	647 149.86	0.20
								8 334 553.29	2.58
Total transferable securities dealt on another regulated market								8 334 553.29	2.58
TOTAL SECURITIES PORTFOLIO INVESTMENTS								316 091 551.77	98.03
Liquidities and deposits								3 839 032.71	1.19
Other assets								2 509 754.74	0.78
TOTAL NET ASSETS								322 440 339.22	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 Equity - Green Planet

Statement of investments and other net assets as of 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aalberts – Bearer Shs			EUR	119 106	19 845	-11 128	127 823	5 018 330.98	1.31
Advanced Drainage Systems			USD	56 803	6 970	-	63 773	8 119 345.24	2.11
Agilent Technologies			USD	51 522	3 459	-4 854	50 127	6 308 927.54	1.64
Aker Carbon Rg			NOK	606 625	-	-	606 625	734 321.23	0.19
American Water Works Co Inc			USD	77 304	4 448	-17 290	64 462	7 702 294.28	2.01
Analog Devices Inc			USD	34 547	2 908	-4 317	33 138	5 956 530.38	1.55
Arcadis N.V.			EUR	179 236	16 753	-	195 989	9 572 102.76	2.49
Aurubis Ag			EUR	60 617	10 117	-	70 734	5 252 706.84	1.37
Autodesk Inc.			USD	23 598	8 687	-	32 285	7 116 056.49	1.85
Byd Company Limited -H-			HKD	-	78 000	-	78 000	1 938 764.86	0.50
Cadeler Rg			NOK	506 310	9 113	-	515 423	2 155 697.45	0.56
Carbios Sa			EUR	14 035	6 015	-	20 050	562 402.50	0.15
Cimc Enric Hldg			HKD	3 399 446	-	-3 399 446	-	-	0.00
Clean Harbors Inc			USD	78 185	5 506	-13 526	70 165	11 084 501.11	2.89
Coca-Cola Europ Prntr			USD	147 408	-	-22 687	124 721	7 535 309.41	1.96
Danaher Corp			USD	41 863	2 455	-8 554	35 764	7 489 832.76	1.95
Darling Ingred – Shs			USD	64 514	19 415	-	83 929	3 786 739.11	0.99
Duerr Ag			EUR	59 999	-	-59 999	-	-	0.00
Ebara Corp.			JPY	121 378	2 100	-	123 478	6 618 956.63	1.72
Ecolab Inc.			USD	40 631	10 883	-	51 514	9 249 809.35	2.41
Entegris Inc			USD	48 016	4 487	-	52 503	5 694 934.56	1.48
First Solar Inc			USD	-	13 302	-	13 302	2 074 565.30	0.54
Flsmidth & Co. A/S B			DKK	110 384	15 039	-19 838	105 585	4 067 834.51	1.06
Georg Fischer N			CHF	66 022	2 636	-4 285	64 373	4 230 469.91	1.10
Gfl Environment Inc			USD	-	117 940	-	117 940	3 684 523.97	0.96
Hydro One Ltd			CAD	284 796	71 666	-	356 462	9 715 517.10	2.53
Idex Corp			USD	17 093	1 598	-	18 691	3 673 564.49	0.96
Infineon Technologies /Nam.			EUR	217 526	32 935	-	250 461	9 467 425.80	2.47
Kurita Water Ind.Ltd			JPY	198 558	24 200	-	222 758	7 895 686.50	2.06
Lundin Mining Corp			CAD	496 888	8 945	-505 833	-	-	0.00
Masco Corp.			USD	80 834	-	-	80 834	4 901 336.46	1.28
Microsoft Corp			USD	41 035	7 889	-	48 924	16 654 488.72	4.34
National Grid Plc			GBP	675 693	113 656	-	789 349	9 637 670.82	2.51
On Semiconductor Corp			USD	141 654	12 726	-6 913	147 467	11 150 969.55	2.90
Outotec Oyj			EUR	1 050 018	98 143	-	1 148 161	10 528 636.37	2.74
Pennon Grp Rg			GBP	236 768	-	-236 768	-	-	0.00
Ptc Inc Shs			USD	77 551	7 247	-	84 798	13 430 731.98	3.50
Republic Services Inc.			USD	114 860	14 761	-15 877	113 744	16 980 512.42	4.42
Rohm Co.Ltd			JPY	48 981	164 743	-	213 724	3 708 826.39	0.97
Roper Technologies Inc			USD	24 900	3 149	-	28 049	13 842 822.01	3.61
Rotork Plc			GBP	1 074 113	100 386	-	1 174 499	4 386 099.93	1.14
Samsung Sdi / Sgdr 144A			EUR	38 972	-	-	38 972	3 156 732.00	0.82
Siemens Ag /Nam.			EUR	72 469	9 696	-	82 165	13 961 476.80	3.64
Sika Ltd			CHF	19 489	3 433	-	22 922	6 747 936.03	1.76
Solaredge Technologies Inc			USD	28 791	2 024	-	30 815	2 611 038.79	0.68
Stantec Inc			CAD	169 710	15 861	-19 976	165 595	12 093 983.73	3.15
Stmicroelectronics Nv			EUR	133 815	5 542	-	139 357	6 305 207.47	1.64
Sulzer Ag/ Namensaktien			CHF	57 870	1 042	-	58 912	5 443 028.17	1.42
Tetra Tech Inc.			USD	46 447	4 340	-	50 787	7 674 714.99	2.00
Thermo Fisher Scientific Inc			USD	20 878	1 813	-1 862	20 829	10 008 441.51	2.61
Trimble Navigation Ltd			USD	73 480	5 061	-	78 541	3 782 538.54	0.99
Valeo Sa			EUR	134 059	33 549	-	167 608	2 332 265.32	0.61
Valmont Ind.Inc			USD	25 655	2 398	-	28 053	5 930 073.81	1.54
Veolia Environnement			EUR	416 993	54 694	-	471 687	13 471 380.72	3.51
Veralto Rg-Wi			USD	-	28 433	-	28 433	2 117 320.94	0.55

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in EUR	% of net assets
Vestas Wind Br /Rg			DKK	200 758	26 145	-50 697	176 206	5 065 466.88	1.32
Xylem Inc			USD	89 528	13 196	-	102 724	10 634 605.21	2.77
								373 265 456.62	97.23
Options on securities									
Right Carbios 07.07.23 /Sous		31.12.99	EUR	14 035	-	-14 035	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								373 265 456.62	97.23
TOTAL SECURITIES PORTFOLIO INVESTMENTS								373 265 456.62	97.23
Liquidities and deposits								10 194 589.95	2.66
Other assets								443 017.76	0.11
TOTAL NET ASSETS								383 903 064.33	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
American Axle & Manufact.Hldgs			USD	18 298	2 230	-1 870	18 658	164 376.98	0.09
Ardagh Mp Rg			USD	47 090	5 545	-6 275	46 360	178 022.40	0.10
Boyd Gaming			USD	3 330	945	-415	3 860	241 674.60	0.14
Brinks Co.			USD	4 035	485	-865	3 655	321 457.25	0.18
Caesars Entertainment Inc			USD	6 425	760	-800	6 385	299 328.80	0.17
Callon Petroleum Rg			USD	-	5 050	-	5 050	163 620.00	0.09
Cumulus Media Inc Npv			USD	30 777	2 245	-9 780	23 242	123 647.44	0.07
Dell Technologies Inc			USD	5 190	550	-1 720	4 020	307 530.00	0.17
Devon Energy Corp.(New)			USD	3 080	355	-470	2 965	134 314.50	0.08
Energizer Holdings Inc			USD	8 140	995	-830	8 305	263 102.40	0.15
Enviva Inc			USD	6 520	660	-7 180	-	-	0.00
Gms Inc			USD	4 435	540	-2 555	2 420	199 480.60	0.11
Graphic Packaging Holding Co			USD	14 691	1 675	-2 355	14 011	345 371.15	0.19
Iheartmedia Registered Shs -A-			USD	39 115	4 775	-3 995	39 895	106 519.65	0.06
Interface Inc			USD	-	17 160	-	17 160	216 559.20	0.12
Koppers Holdings Inc			USD	10 245	930	-3 245	7 930	406 174.60	0.23
Lear Corp			USD	1 045	120	-140	1 025	144 740.25	0.08
Lumentum Holdings Inc			USD	4 660	550	-1 180	4 030	211 252.60	0.12
Nrg Energy Inc			USD	7 420	885	-2 030	6 275	324 417.50	0.18
O-I Glass Rg			USD	19 010	2 180	-3 010	18 180	297 788.40	0.17
Pioneer Natural Resources Co			USD	873	100	-973	-	-	0.00
Red Rock Resorts Inc			USD	4 745	580	-485	4 840	258 117.20	0.15
Science Applications Intl Corp			USD	2 640	320	-265	2 695	335 042.40	0.19
Stagwell Rg-A			USD	72 757	8 675	-8 775	72 657	481 715.91	0.27
Suburban Propane Partners Units			USD	18 704	2 015	-2 165	18 554	329 519.04	0.19
Townsquare Media Inc			USD	18 070	-	-18 070	-	-	0.00
Us Foods Holding Corp			USD	6 455	745	-950	6 250	283 812.50	0.16
Vistra Energy Corp			USD	11 725	1 060	-2 775	10 010	385 585.20	0.22
Wesco International Inc			USD	-	1 270	-	1 270	220 827.60	0.12
Westrock Co			USD	3 845	780	-1 240	3 385	140 545.20	0.08
								6 884 543.37	3.88
Bonds									
Ally Fin 5.75% 15-20.11.25	5.750	20.11.25	USD	125 000	100 000	-	225 000	224 548.92	0.13
Amerigas	5.500	20.05.25	USD	350 000	-	-	350 000	345 421.20	0.19
Amerigas Fi	5.875	20.08.26	USD	775 000	-	-300 000	475 000	470 404.52	0.27
Ard Fin 6.5% 19-30.06.27/Pik 144A	6.500	30.06.27	USD	1 154 186	-	-	1 154 186	540 487.99	0.30
Ball Corp 6.0% 23-15.06.29	6.000	15.06.29	USD	125 000	-	-	125 000	127 806.88	0.07
Ball Corp 6.875% 22-15.03.28	6.875	15.03.28	USD	175 000	-	-	175 000	182 045.85	0.10
Bausch 7.25% 19-30.05.29 144A	7.250	30.05.29	USD	650 000	-	-	650 000	297 790.40	0.17
Chen Eng 3.25% 21-31.01.32	3.250	31.01.32	USD	100 000	-	-100 000	-	-	0.00
Csc Hldg 7.5% -01.04.28	7.500	01.04.28	USD	300 000	-	-100 000	200 000	149 809.00	0.08
Dolya Holdc 5.0% 20-15.07.28 144A	5.000	15.07.28	USD	325 000	-	-	325 000	305 564.81	0.17
Eqtd Mdstm 5.5% 18-15.07.28	5.500	15.07.28	USD	475 000	-	-	475 000	470 857.72	0.27
Eqtd Mdstm 6.5% 18-15.07.48	6.500	15.07.48	USD	250 000	-	-250 000	-	-	0.00
Ford Mc 3.375% 20-13.11.25	3.375	13.11.25	USD	675 000	-	-	675 000	646 456.58	0.36
Ford Mc 4.0% 20-13.11.30	4.000	13.11.30	USD	850 000	-	-	850 000	764 764.49	0.43
Ford Mc 4.063% 19-01.11.24	4.063	01.11.24	USD	400 000	-	-	400 000	393 123.18	0.22
Ford Mc 4.125% 20-17.08.27	4.125	17.08.27	USD	350 000	-	-	350 000	331 972.07	0.19
Ford Mc 4.271% 20-09.01.27	4.271	09.01.27	USD	475 000	-	-	475 000	456 123.22	0.26
Ford Mc 4.389% 16-08.01.26	4.389	08.01.26	USD	325 000	-	-	325 000	316 270.97	0.18
Ford Mc 5.113% 19-03.05.29	5.113	03.05.29	USD	500 000	-	-500 000	-	-	0.00
Ford Mc 5.125% 20-16.06.25	5.125	16.06.25	USD	1 800 000	-	-	1 800 000	1 778 464.21	1.00
Graphic Pac 4.75% 19-15.07.27	4.750	15.07.27	USD	175 000	-	-	175 000	169 938.13	0.10
Graphic Packagn 3.5% 20-01.03.29	3.500	01.03.29	USD	75 000	-	-	75 000	67 754.75	0.04

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Grifols 4.75% 21-15.10.28 144A	4.750	15.10.28	USD	925 000	25 000	-	950 000	862 604.75	0.49
Hca	5.875	15.02.26	USD	200 000	-	-50 000	150 000	151 372.59	0.09
Hca	5.375	01.02.25	USD	225 000	-	-	225 000	224 811.25	0.13
Iheartcomm 6.375% 19-01.05.26	6.375	01.05.26	USD	50 000	-	-	50 000	42 681.77	0.02
Iheartcomm 8.375% 19-01.05.27	8.375	01.05.27	USD	1 289 891	-	-125 000	1 164 891	757 179.15	0.43
Iho Verwalt 6% 19-15.05.27 /Pik	6.000	15.05.27	USD	600 000	-	-	600 000	585 239.50	0.33
Intelsat Rg Registered Shs	0.000	31.12.99	USD	-	17	-17	-	-	0.00
Navient 5.50% 21-15.03.29	5.500	15.03.29	USD	725 000	-	-	725 000	669 330.95	0.38
Navient 6.75% 17-25.06.25	6.750	25.06.25	USD	175 000	-	-175 000	-	-	0.00
Navient 6.75% 18-15.06.26	6.750	15.06.26	USD	500 000	-	-	500 000	507 890.50	0.29
Occidental 5.875% 20-01.09.25	5.875	01.09.25	USD	300 000	-	-	300 000	301 875.00	0.17
Occidental 6.125% 20-01.01.31	6.125	01.01.31	USD	150 000	-	-150 000	-	-	0.00
Occidental 6.625% 20-01.09.30	6.625	01.09.30	USD	325 000	-	-325 000	-	-	0.00
Range Resou	4.875	15.05.25	USD	125 000	-	-	125 000	123 535.63	0.07
Schaeff	0.000	15.09.26	USD	650 000	-	-	650 000	623 327.25	0.35
Seagate Hdd 9.625% 22-01.12.32	9.625	01.12.32	USD	666 625	-	-666 625	-	-	0.00
Sm Energy	5.625	01.06.25	USD	275 000	-	-	275 000	271 192.20	0.15
Sm Energy	6.750	15.09.26	USD	400 000	-	-	400 000	399 069.60	0.22
Sprint Corp	7.125	15.06.24	USD	475 000	-	-	475 000	477 374.53	0.27
Sthwest En 4.75% 21-01.02.32	4.750	01.02.32	USD	200 000	-	-	200 000	185 310.80	0.10
Sthwest En 5.375% 21-15.03.30	5.375	15.03.30	USD	125 000	-	-	125 000	122 309.51	0.07
Tenet Hlthc 4.25% 23-01.06.29	4.250	01.06.29	USD	425 000	-	-	425 000	396 433.33	0.22
Transdi 6.375% 17-15.06.26	6.375	15.06.26	USD	400 000	-	-400 000	-	-	0.00
Transdigm 5.50% 20-15.11.27	5.500	15.11.27	USD	650 000	-	-375 000	275 000	269 570.10	0.15
Transdigm 7.50% 19-15.03.27	7.500	15.03.27	USD	550 000	-	-	550 000	552 677.40	0.31
Transdigm U 6.875% 18-15.05.26	6.875	15.05.26	USD	325 000	-	-325 000	-	-	0.00
Trivium Pack 5.5% 19-15.08.26	5.500	15.08.26	USD	200 000	-	-200 000	-	-	0.00
Usacmpr Ptr 6.875% 18-01.04.26	6.875	01.04.26	USD	800 000	-	-175 000	625 000	623 032.06	0.35
Usagm Holdc 9.75% 19-15.07.27	9.750	15.07.27	USD	1 450 000	-	-225 000	1 225 000	1 201 760.53	0.68
Utd Rent Na 3.75% 21-15.01.32	3.750	15.01.32	USD	175 000	-	-	175 000	155 605.47	0.09
Utd Rent Na 3.875% 20-15.02.31	3.875	15.02.31	USD	300 000	-	-	300 000	272 940.00	0.15
Utd Rent Na 4.0% 20-15.07.30	4.000	15.07.30	USD	250 000	-	-	250 000	230 583.53	0.13
Veritas Us 7.50% 20-01.09.25	7.500	01.09.25	USD	500 000	-	-500 000	-	-	0.00
Western Gas 4.5% 18-01.03.28	4.500	01.03.28	USD	150 000	-	-	150 000	145 292.57	0.08
Western Gas 4.65% 16-01.07.26	4.650	01.07.26	USD	50 000	-	-	50 000	49 179.39	0.03
Western Gas 4.75% 18-15.08.28	4.750	15.08.28	USD	125 000	-	-	125 000	122 152.29	0.07
Western Gas 5.3% 18-01.03.48	5.300	01.03.48	USD	425 000	-	-75 000	350 000	305 423.65	0.17
Yum Brands 3.625% 20-15.03.31	3.625	15.03.31	USD	75 000	-	-75 000	-	-	0.00
Yum Brands 4.625% 21-31.01.32	4.625	31.01.32	USD	175 000	-	-	175 000	163 895.38	0.09
Ziggo	6.000	15.01.27	USD	1 000 000	-	-	1 000 000	974 188.50	0.55
Ziggo Bv 4.875% 19-15.01.30	4.875	15.01.30	USD	200 000	-	-200 000	-	-	0.00
								19 807 444.07	11.16

Total transferable securities listed on an official stock exchange **26 691 987.44** **15.04**

Transferable securities dealt on another regulated market

Bonds

1011778 Bc 4.0% 20-15.10.30	4.000	15.10.30	USD	2 425 000	-	-350 000	2 075 000	1 862 978.99	1.05
Academy Ltd 6.0% 20-15.11.27 144A	6.000	15.11.27	USD	425 000	-	-	425 000	417 779.96	0.24
Acushet 7.375% 23-15.10.28 144A	7.375	15.10.28	USD	-	75 000	-	75 000	78 293.63	0.04
Adapthealth 4.625% 21-01.08.29	4.625	01.08.29	USD	500 000	-	-500 000	-	-	0.00
Adapthealth 5.125% 21-01.03.30	5.125	01.03.30	USD	250 000	-	-250 000	-	-	0.00
Adient Glob	4.875	15.08.26	USD	975 000	-	-	975 000	954 273.84	0.54
Adient Glob 7% 23-15.04.28 144A	7.000	15.04.28	USD	100 000	-	-100 000	-	-	0.00
Affinity 6.875% 15.12.28 144A	6.875	15.12.27	USD	675 000	-	-125 000	550 000	490 567.28	0.28
Albertsons 3.50% 20-15.03.29 144A	3.500	15.03.29	USD	225 000	-	-225 000	-	-	0.00
Albertsons 5.875% 15.02.28 144A	5.875	15.02.28	USD	250 000	-	-	250 000	250 556.25	0.14
Albertsons 6.5% 23-15.02.28 144A	6.500	15.02.28	USD	400 000	-	-	400 000	404 366.80	0.23

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JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Albertsons 7.5% 19-15.03.26 144A	7.500	15.03.26	USD	175 000	-	-	175 000	178 321.15	0.10
Albertsons C 3.25% 15.03.26 144A	3.250	15.03.26	USD	175 000	-	-	175 000	165 180.10	0.09
Allied Univ 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	825 000	-	-	825 000	673 278.82	0.38
Amer Bld 4.0% 19-15.01.28 144A	4.000	15.01.28	USD	425 000	-	-	425 000	402 769.61	0.23
Ams 7.0% 20-31.07.25 144A	7.000	31.07.25	USD	300 000	-	-300 000	-	-	0.00
Ams-Osram 12.25% 23-30.03.29	12.250	30.03.29	USD	-	200 000	-	200 000	222 666.00	0.13
Amwins Grou 4.875% 30.06.29 144A	4.875	30.06.29	USD	1 100 000	-	-175 000	925 000	844 735.16	0.48
Antero 5.75% 19-01.03.27 144A	5.750	01.03.27	USD	1 125 000	-	-225 000	900 000	893 677.14	0.50
Antero 5.75% 19-15.01.28	5.750	15.01.28	USD	625 000	-	-	625 000	619 265.50	0.35
Antero 7.625% 21-01.02.29 144A	7.625	01.02.29	USD	110 000	-	-	110 000	112 984.08	0.06
Antero 7.875% 20-15.05.26 144A	7.875	15.05.26	USD	225 000	-	-	225 000	231 035.85	0.13
Antero Mid 5.375% 21-15.07.29	5.375	15.06.29	USD	100 000	-	-100 000	-	-	0.00
Antero Res 5.375% 21-01.03.30	5.375	01.03.30	USD	175 000	-	-	175 000	167 926.52	0.09
Aramark Ser 6.375% 20-01.05.25 144A	6.375	01.05.25	USD	550 000	-	-550 000	-	-	0.00
Archrock 6.25% 19-01.04.28	6.250	01.04.28	USD	725 000	-	-275 000	450 000	443 713.50	0.25
Archrock P 6.875% 19-01.04.27	6.875	01.04.27	USD	750 000	-	-	750 000	752 617.50	0.42
Ardagh Meta 4.0% 21-01.09.29	4.000	01.09.29	USD	250 000	200 000	-	450 000	381 825.36	0.22
Ardagh Pck 5.25% 19-15.08.27 144A	5.250	15.08.27	USD	625 000	-	-	625 000	485 777.81	0.27
Ardagh Pck 5.25% 20-15.08.27 144A	5.250	15.08.27	USD	900 000	-	-200 000	700 000	544 071.15	0.31
Ardent H S 5.75% 21-15.07.29	5.750	15.07.29	USD	325 000	-	-	325 000	283 114.00	0.16
Ardonagh Mi 11.50% 20-15.01.27 144A	11.500	15.01.27	USD	921 438	-	-	921 438	911 834.55	0.51
Asbury Auto 4.625% 21-15.11.29	4.625	15.11.29	USD	250 000	-	-	250 000	231 754.13	0.13
Asbury Auto 5.0% 21-15.02.32	5.000	15.02.32	USD	300 000	-	-	300 000	273 156.45	0.15
Ascent Reso 5.875% 21-30.06.29	5.875	30.06.29	USD	200 000	-	-	200 000	185 960.00	0.10
Ascent Reso 7% 18-01.11.26 144A	7.000	01.11.26	USD	300 000	-	-	300 000	302 557.50	0.17
Ascent Reso 8.25% 20-31.12.28	8.250	31.12.28	USD	250 000	-	-	250 000	251 671.00	0.14
Assuredpart 5.625% 20-15.01.29	5.625	15.01.29	USD	525 000	-	-	525 000	490 617.96	0.28
Assuredpart 7% 17-15.08.25 144A	7.000	15.08.25	USD	200 000	-	-	200 000	200 493.40	0.11
Audacy Capital 6.75% 31.03.29	6.750	31.03.29	USD	450 000	-	-	450 000	9 000.00	0.00
Avantor 4.625% 20-15.07.28 144A	4.625	15.07.28	USD	650 000	-	-	650 000	628 504.44	0.35
Avantor Fdg 3.875% 21-01.11.29	3.875	01.11.29	USD	500 000	-	-175 000	325 000	295 405.24	0.17
Axalta 4.75% 20-15.06.27 144A	4.750	15.06.27	USD	150 000	-	-	150 000	145 910.67	0.08
Axalta Coat 3.375% 20-15.02.29	3.375	15.02.29	USD	150 000	-	-	150 000	134 880.35	0.08
Axalta Coat 7.25% 15.02.31 144A	7.250	15.02.31	USD	-	150 000	-	150 000	158 062.50	0.09
Ball Corp 3.125% 21-15.09.31	3.125	15.09.31	USD	275 000	-	-	275 000	237 617.68	0.13
Bausch 5.0% 19-30.01.28	5.000	30.01.28	USD	200 000	-	-200 000	-	-	0.00
Bausch 5.0% 20-15.02.29	5.000	15.02.29	USD	500 000	-	-75 000	425 000	186 434.33	0.10
Bausch 5.25% 19-30.01.30	5.250	30.01.30	USD	350 000	-	-	350 000	161 712.25	0.09
Bausch 5.25% 20-15.02.31 144A	5.250	15.02.31	USD	350 000	-	-75 000	275 000	120 095.67	0.07
Bausch 6.125% 22-01.02.27	6.125	01.02.27	USD	75 000	-	-	75 000	50 704.50	0.03
Bausch 6.25% 20-15.02.29 144A	6.250	15.02.29	USD	250 000	-	-150 000	100 000	44 367.13	0.02
Bausch HI 5.75% 19-15.08.27	5.750	15.08.27	USD	175 000	-	-	175 000	113 070.13	0.06
Bcpe 7.625% 21-01.05.27 144A	7.625	01.05.27	USD	1 275 000	-	-	1 275 000	1 231 650.33	0.69
Beacon Sup 6.5% 23-01.08.30	6.500	01.08.30	USD	-	100 000	-	100 000	102 343.40	0.06
Bellring Br 7.0% 22-15.03.30	7.000	15.03.30	USD	500 000	-	-	500 000	518 707.50	0.29
Berry Glb 5.625% 19-15.07.27 144A	5.625	15.07.27	USD	575 000	-	-	575 000	571 300.62	0.32
Berry Petr 7% 18-15.02.26	7.000	15.02.26	USD	250 000	-	-	250 000	244 490.00	0.14
Boxer 9.125% 20-01.03.26 144A	9.125	01.03.26	USD	575 000	-	-	575 000	577 695.31	0.33
Boyd Gam 4.75% 19-01.12.27 144A	4.750	01.12.27	USD	250 000	-	-	250 000	240 962.23	0.14
Boyd Gam 4.75% 21-15.06.31	4.750	15.06.31	USD	150 000	-	-	150 000	137 937.48	0.08
Broadstreet 5.875% 21-15.04.29	5.875	15.04.29	USD	1 750 000	-	-200 000	1 550 000	1 448 230.72	0.82
Bway 7.875% 23-15.08.26	7.875	15.08.26	USD	425 000	-	-100 000	325 000	331 010.55	0.19
Caesars 4.625% 21-15.10.29 144A	4.625	15.10.29	USD	225 000	-	-	225 000	203 169.31	0.11
Caesars25 5.75% 20-01.07.25 144A	5.750	01.07.25	USD	300 000	-	-	300 000	300 084.99	0.17
Callon Petr 6.375% 18-01.07.26	6.375	01.07.26	USD	100 000	-	-	100 000	99 813.64	0.06
Callon Petroleum Co 7.5% 144A	7.500	15.06.30	USD	175 000	-	-	175 000	176 702.75	0.10
Calpine 4.50% 19-15.02.28	4.500	15.02.28	USD	150 000	-	-	150 000	142 654.11	0.08
Calpine 4.625% 20-01.02.29 144A	4.625	01.02.29	USD	225 000	-	-225 000	-	-	0.00
Calpine 5.0% 20-01.02.31	5.000	01.02.31	USD	225 000	-	-	225 000	206 590.16	0.12
Calpine 5.125% 19-15.03.28 144A	5.125	15.03.28	USD	275 000	-	-	275 000	263 854.33	0.15

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Calpine 5.25% 16-01.06.26 144A	5.250	01.06.26	USD	125 000	-	-	125 000	123 321.96	0.07
Camelot Ret 8.75% 22-01.08.28	8.750	01.08.28	USD	350 000	-	-	350 000	355 713.44	0.20
Capstone 8.0% 23-15.06.30	8.000	15.06.30	USD	475 000	-	-	475 000	494 698.25	0.28
Carnival 7% 23-15.08.29	7.000	15.08.29	USD	-	100 000	-	100 000	104 525.90	0.06
Carrizo 8.25% 17-15.07.25	8.250	15.07.25	USD	100 000	-	-100 000	-	-	0.00
Cars.Com 6.375% 20-01.11.28	6.375	01.11.28	USD	600 000	-	-100 000	500 000	481 345.00	0.27
Cbs Out Am 4.625% 19-15.03.30	4.625	15.03.30	USD	150 000	-	-	150 000	133 986.17	0.08
Cbs Out Am 5% 19-15.08.27	5.000	15.08.27	USD	225 000	-	-	225 000	217 883.13	0.12
Cbs Out Am 7.375% 23-15.02.31	7.375	15.02.31	USD	-	50 000	-	50 000	52 608.84	0.03
Cbs Radio I 6.5% 19-01.05.27 144A	6.500	01.05.27	USD	750 000	-	-	750 000	14 062.50	0.01
Ccm Merger 6.375% 20-01.05.26	6.375	01.05.26	USD	75 000	-	-	75 000	73 297.88	0.04
Cco Hldgs 4.25% 20-01.02.31 144A	4.250	01.02.31	USD	575 000	-	-	575 000	503 333.90	0.28
Cco Hldgs 4.25% 21-15.01.34 144A	4.250	15.01.34	USD	575 000	-	-	575 000	468 203.93	0.26
Cco Hldgs 4.50% 20-01.05.32	4.500	01.05.32	USD	650 000	-	-	650 000	557 308.57	0.31
Cco Hldgs 4.50% 20-15.08.30	4.500	15.08.30	USD	425 000	-	-200 000	225 000	203 146.56	0.11
Cco Hldgs 4.50% 21-01.06.33	4.500	01.06.33	USD	325 000	-	-	325 000	275 543.87	0.16
Cco Hldgs 4.75% 19-01.03.30 144A	4.750	01.03.30	USD	225 000	-	-	225 000	205 881.89	0.12
Cco Hldgs 5% 17-01.02.28 144A	5.000	01.02.28	USD	800 000	-	-	800 000	766 332.88	0.43
Cco Hldgs 5.125% 01.05.27 144A	5.125	01.05.27	USD	425 000	-	-	425 000	410 398.83	0.23
Cco Hldgs 5.375% 19-01.06.29 144A	5.375	01.06.29	USD	100 000	-	-	100 000	94 429.99	0.05
Centene Esc 4.25% 19-15.12.27	4.250	15.12.27	USD	550 000	-	-	550 000	530 587.33	0.30
Centenn 5.375% 17-15.01.26 144A	5.375	15.01.26	USD	125 000	-	-	125 000	123 436.96	0.07
Centennial 6.875% 01.04.27 144A	6.875	01.04.27	USD	575 000	-	-125 000	450 000	450 270.72	0.25
Central Par 7.25% 22-15.06.29	7.250	15.06.29	USD	550 000	225 000	-	775 000	792 578.55	0.45
Central Par 8% 23-15.06.29	8.000	15.06.29	USD	-	175 000	-	175 000	182 792.75	0.10
Cheever Esc 7.125% 22-01.10.27	7.125	01.10.27	USD	200 000	-	-	200 000	200 379.00	0.11
Chen Eng 4.0% 21-01.03.31	4.000	01.03.31	USD	300 000	-	-300 000	-	-	0.00
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	325 000	-	-	325 000	310 615.11	0.17
Cheniere En 4.625% 21-15.10.28	4.625	15.10.28	USD	275 000	-	-	275 000	268 306.03	0.15
Chs 5.25% 22-15.05.30	5.250	15.05.30	USD	200 000	-	-	200 000	167 995.30	0.09
Chs 6.0% 20-15.01.29 144A	6.000	15.01.29	USD	75 000	125 000	-	200 000	180 254.00	0.10
Chs 6.125% 21-01.04.30	6.125	01.04.30	USD	175 000	-	-	175 000	113 526.00	0.06
Chs 6.875% 21-15.04.29	6.875	15.04.29	USD	950 000	-	-	950 000	623 537.25	0.35
Chs 8% 19-15.03.26 144A	8.000	15.03.26	USD	350 000	-	-177 000	173 000	172 586.96	0.10
Chs 8.0% 19-15.12.27	8.000	15.12.27	USD	125 000	-	-125 000	-	-	0.00
Churchill 6.75% 23-01.05.31	6.750	01.05.31	USD	175 000	150 000	-	325 000	330 260.26	0.19
Civitas 8.625% 23-01.11.30 144A	8.625	01.11.30	USD	-	125 000	-	125 000	132 664.50	0.07
Civitas Res 8.375% 01.07.28 144A	8.375	01.07.28	USD	150 000	100 000	-	250 000	261 316.25	0.15
Civitas Res 8.75% 01.07.31 144A	8.750	01.07.31	USD	75 000	-	-	75 000	79 958.70	0.04
Clarivate 4.875% 21-01.07.29 144A	4.875	01.07.29	USD	725 000	125 000	-	850 000	798 510.77	0.45
Clearwat	5.375	01.02.25	USD	400 000	-	-400 000	-	-	0.00
Cleveland 4.625% 21-01.03.29 144A	4.625	01.03.29	USD	425 000	-	-	425 000	395 474.52	0.22
Clydesdale 8.75% 22-15.04.30 -144A	8.750	15.04.30	USD	2 075 000	-	-225 000	1 850 000	1 727 116.90	0.97
Cm New Hold 6.75% 19-01.07.26	6.750	01.07.26	USD	250 000	-	-250 000	-	-	0.00
Cmp Cmfc 7.375% 23-01.02.31 144A	7.375	01.02.31	USD	300 000	-	-	300 000	315 468.21	0.18
Cndo M 7.375% 22-15.02.30 144A	7.375	15.02.30	USD	1 800 000	-	-	1 800 000	1 646 929.62	0.93
Cnx Mdstrm 4.75% 21-15.04.30	4.750	15.04.30	USD	400 000	-	-	400 000	360 061.12	0.20
Coeur Minin 5.125% 21-15.02.29	5.125	15.02.29	USD	525 000	-	-	525 000	484 246.88	0.27
Colt Merger Sub 6.25% 1.07.25 144A	6.250	01.07.25	USD	400 000	-	-	400 000	401 419.60	0.23
Colt Merger Sub 8.125% 1.07.27 144A	8.125	01.07.27	USD	675 000	-	-	675 000	692 591.18	0.39
Comstock Re 6.75% 21-01.03.29	6.750	01.03.29	USD	700 000	-	-100 000	600 000	549 592.44	0.31
Consensus 6.0% 21-15.10.26 144A	6.000	15.10.26	USD	375 000	-	-	375 000	356 928.75	0.20
Consensus 6.50% 21-15.10.28 144A	6.500	15.10.28	USD	575 000	-	-	575 000	522 149.34	0.29
Cornerstone 6.125% 20-15.01.29 144A	6.125	15.01.29	USD	250 000	-	-250 000	-	-	0.00
Cp Atlas Bu 7.0% 20-01.12.28 144A	7.000	01.12.28	USD	900 000	-	-150 000	750 000	653 835.00	0.37
Crrock 5.0% 21-01.05.29	5.000	01.05.29	USD	100 000	-	-100 000	-	-	0.00
Crrock 5.625% 17-15.10.25 144A	5.625	15.10.25	USD	825 000	-	-	825 000	824 418.38	0.46
Csc Hld 4.125% 20-01.12.30 144A	4.125	01.12.30	USD	900 000	-	-	900 000	685 728.00	0.39
Csc Hld 4.5% 21-15.11.31 144A	4.500	15.11.31	USD	375 000	-	-	375 000	283 985.59	0.16
Csc Hld 4.625% 20-01.12.30 144A	4.625	01.12.30	USD	400 000	-	-75 000	325 000	196 201.85	0.11

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JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Csc Hld Inc 3.375% 15.02.31 144A	3.375	15.02.31	USD	200 000	-	-	200 000	146 195.02	0.08
Csc Hld Inc 5.0% 21-15.11.31	5.000	15.11.31	USD	300 000	-	-	300 000	181 836.00	0.10
Csc Hld Inc 5.75% 19-15.01.30	5.750	15.01.30	USD	1 225 000	-	-	1 225 000	763 836.50	0.43
Csc Hldg	5.500	15.04.27	USD	825 000	-	-375 000	450 000	416 470.23	0.23
Dana Fin Lu 5.75% 17-15.04.25	5.750	15.04.25	USD	201 000	-	-	201 000	200 688.84	0.11
Dana Inc 4.50% 21-15.02.32	4.500	15.02.32	USD	175 000	-	-175 000	-	-	0.00
Diamond Bc 4.625% 21-01.10.29	4.625	01.10.29	USD	1 025 000	-	-1 025 000	-	-	0.00
Diamond Spo 5.375% 15.08.26 Regs	5.375	15.08.26	USD	225 000	-	-	225 000	11 531.25	0.01
Directv 5.875% 21-15.08.27	5.875	15.08.27	USD	300 000	-	-300 000	-	-	0.00
Dish Dbs	7.750	01.07.26	USD	300 000	-	-	300 000	209 262.00	0.12
Dish Dbs 5.125% 21-01.06.29	5.125	01.06.29	USD	1 100 000	-	-	1 100 000	568 067.50	0.32
Dish Dbs 5.75% 21-01.12.28	5.750	01.12.28	USD	125 000	-	-	125 000	99 934.38	0.06
Dish Dbs 7.375% 20-01.07.28	7.375	01.07.28	USD	300 000	-	-	300 000	179 625.86	0.10
Dish Netwrk 11.75% 22-15.11.27	11.750	15.11.27	USD	350 000	-	-225 000	125 000	130 969.25	0.07
Dornoch Deb 6.625% 21-15.10.29	6.625	15.10.29	USD	1 075 000	-	-275 000	800 000	722 255.36	0.41
Dt Midstrea 4.375% 21-15.06.31	4.375	15.06.31	USD	275 000	-	-	275 000	248 282.27	0.14
Dun Brads 5.0% 21-15.12.29 144A	5.000	15.12.29	USD	250 000	100 000	-	350 000	326 868.50	0.18
Edgewell Pe 4.125% 21-01.04.29	4.125	01.04.29	USD	400 000	-	-	400 000	364 492.00	0.21
Elastic 4.125% 21-15.07.29	4.125	15.07.29	USD	650 000	-	-	650 000	597 549.42	0.34
Eldorado 7.0% 23-15.02.30	7.000	15.02.30	USD	225 000	-	-	225 000	230 777.33	0.13
Elem Sol 3.875% 20-01.09.28 144A	3.875	01.09.28	USD	350 000	-	-	350 000	322 612.22	0.18
Embecta 6.75% 22-15.02.30 144A	6.750	15.02.30	USD	275 000	-	-	275 000	239 614.38	0.13
Embecta Cor 5.0% 22-15.02.30	5.000	15.02.30	USD	150 000	-	-	150 000	127 434.75	0.07
Emerald Deb 6.625% 23-15.12.30	6.625	15.12.30	USD	800 000	-	-	800 000	818 096.00	0.46
Energizer 4.375% 20-31.03.29	4.375	31.03.29	USD	500 000	-	-	500 000	450 072.50	0.25
Energizer 4.75% 20-15.06.28	4.750	15.06.28	USD	600 000	-	-	600 000	559 044.00	0.31
Energizer 6.50% 22-31.12.27	6.500	31.12.27	USD	175 000	-	-	175 000	175 180.39	0.10
Entegris 4.75% 22-15.04.29 144A	4.750	15.04.29	USD	-	200 000	-	200 000	192 841.82	0.11
Entegris 5.95% 15.06.30 144A	5.950	15.06.30	USD	550 000	50 000	-	600 000	596 501.22	0.34
Enviva 6.50% 19-15.01.26 144A	6.500	15.01.26	USD	1 025 000	-	-522 000	503 000	248 286.23	0.14
Eqd Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	325 000	-	-	325 000	307 450.75	0.17
Eqd Mdstm 4.75% 21-15.01.31	4.750	15.01.31	USD	475 000	-	-	475 000	442 689.36	0.25
Eqd Mdstm 6.0% 20-01.07.25	6.000	01.07.25	USD	92 000	-	-	92 000	92 035.36	0.05
Eqd Mdstm 6.50% 20-01.07.27	6.500	01.07.27	USD	550 000	-	-	550 000	560 293.80	0.32
Eqd Mdstm 7.50% 22-01.06.27	7.500	01.06.27	USD	125 000	-	-	125 000	128 661.63	0.07
Found 6.0% 21-01.03.29	6.000	01.03.29	USD	1 050 000	-	-25 000	1 025 000	922 664.00	0.52
Gap Inc 3.625% 21-01.10.29	3.625	01.10.29	USD	375 000	-	-	375 000	321 059.10	0.18
Gap Inc 3.875% 21-01.10.31	3.875	01.10.31	USD	150 000	-	-	150 000	123 611.82	0.07
Garda Ws 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	650 000	-	-	650 000	583 670.49	0.33
Garda Ws 7.75% 23-15.02.28	7.750	15.02.28	USD	75 000	-	-	75 000	77 672.19	0.04
Garden Spin 8.625% 22-20.07.30	8.625	20.07.30	USD	125 000	-	-	125 000	133 916.23	0.08
Gartner Inc 4.50% 20-01.07.28	4.500	01.07.28	USD	150 000	-	-	150 000	142 298.03	0.08
Gates Glob 6.25% 19-15.01.26	6.250	15.01.26	USD	1 300 000	-	-	1 300 000	1 294 917.00	0.73
Glb Med Res 6.50% 20-01.10.25	6.500	01.10.25	USD	400 000	-	-400 000	-	-	0.00
Go Daddy Op 5.25% 19-01.12.27	5.250	01.12.27	USD	525 000	-	-	525 000	514 932.17	0.29
Graphic Pac 3.75% 21-01.02.30	3.750	01.02.30	USD	75 000	-	-	75 000	67 601.63	0.04
Gray 4.75% 20-15.10.30 144A	4.750	15.10.30	USD	175 000	-	-100 000	75 000	56 563.24	0.03
Gray Escrow 5.375% 21-15.11.31	5.375	15.11.31	USD	650 000	-	-225 000	425 000	322 421.70	0.18
Gray Tel Ic	5.875	15.07.26	USD	775 000	-	-200 000	575 000	561 182.75	0.32
Gtrc Ap Fin 8% 19-15.05.27 144A	8.000	15.05.27	USD	1 100 000	-	-175 000	925 000	935 646.75	0.53
Gtrc W-2 7.5% 23-15.01.31 144A	7.500	15.01.31	USD	-	275 000	-	275 000	290 777.38	0.16
Gw B-Cr 9.50% 19-01.11.27	9.500	01.11.27	USD	1 495 000	-	-200 000	1 295 000	1 307 057.75	0.74
Gyp Hldgs I 4.625% 21-01.05.29	4.625	01.05.29	USD	400 000	-	-	400 000	367 479.34	0.21
H&E Equip 3.875% 15.12.28 144A	3.875	15.12.28	USD	750 000	-	-150 000	600 000	545 712.17	0.31
Hb Fuller 4.25% 20-15.10.28	4.250	15.10.28	USD	150 000	-	-	150 000	140 427.53	0.08
Healtheq 4.50% 01.10.29 144A	4.500	01.10.29	USD	675 000	-	-	675 000	627 899.72	0.35
Helios Soft 4.625% 21-01.05.28 144A	4.625	01.05.28	USD	525 000	50 000	-	575 000	528 471.36	0.30
Herens Hold 4.75% 15.05.28 144A	4.750	15.05.28	USD	875 000	-	-	875 000	718 804.01	0.40
Hess Midstr 4.25% 21-15.02.30	4.250	15.02.30	USD	250 000	-	-	250 000	230 287.50	0.13
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	350 000	-	-	350 000	338 008.21	0.19

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JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Hilton Dome 4.875% 19-15.01.30	4.875	15.01.30	USD	175 000	-	-	175 000	169 855.25	0.10
Hilton Dome 5.75% 20-01.05.28	5.750	01.05.28	USD	350 000	-	-	350 000	350 463.05	0.20
Holly 6.375% 22-15.04.27 144A	6.375	15.04.27	USD	100 000	-	-100 000	-	-	0.00
Holly En 5.0% 20-01.02.28	5.000	01.02.28	USD	400 000	-	-400 000	-	-	0.00
Hub Inter 5.625% 21-01.12.29	5.625	01.12.29	USD	900 000	-	-	900 000	861 187.86	0.49
Hub Inter 7% 18-01.05.26 144A	7.000	01.05.26	USD	2 475 000	-	-550 000	1 925 000	1 934 673.13	1.09
Hub Inter 7.25% 23-15.06.30	7.250	15.06.30	USD	275 000	-	-	275 000	290 648.88	0.16
Iheartcomm 4.75% 19-15.01.28	4.750	15.01.28	USD	250 000	-	-	250 000	192 560.00	0.11
Iheartcomm 5.25% 15.08.27 144A	5.250	15.08.27	USD	125 000	-	-	125 000	99 442.74	0.06
Iho Ver 6.375% 15.05.29 /Pik	6.375	15.05.29	USD	300 000	100 000	-	400 000	392 998.52	0.22
ii-Vi Inc 5% 21-15.12.29 144A	5.000	15.12.29	USD	675 000	-	-	675 000	641 790.00	0.36
Ims Health	5.000	15.10.26	USD	425 000	-	-	425 000	421 279.81	0.24
Interface 5.50% 20-01.12.28	5.500	01.12.28	USD	325 000	50 000	-	375 000	347 146.17	0.20
Iron 7.0% 23-15.02.29	7.000	15.02.29	USD	425 000	-	-	425 000	437 110.38	0.25
Jazz 4.375% 21-15.01.29 144A	4.375	15.01.29	USD	475 000	-	-	475 000	442 762.80	0.25
Jb Poin 8.75% 23-15.12.31 144A	8.750	15.12.31	USD	-	175 000	-	175 000	178 666.25	0.10
Jones 10.50% 22-15.12.30	10.500	15.12.30	USD	475 000	-	-	475 000	501 394.18	0.28
Jones 8.50% 23-15.03.30 144A	8.500	15.03.30	USD	500 000	-	-	500 000	525 697.50	0.30
Kar Auct 5.125% 17-01.06.25 144A	5.125	01.06.25	USD	77 000	-	-77 000	-	-	0.00
Kfc Pizza 4.75% 17-01.06.27	4.750	01.06.27	USD	575 000	-	-	575 000	566 789.00	0.32
Kontoor 4.125% 21-15.11.29	4.125	15.11.29	USD	175 000	-	-	175 000	158 415.25	0.09
Lamar Media 3.625% 21-15.01.31	3.625	15.01.31	USD	125 000	-	-	125 000	111 183.75	0.06
Lamar Media 4.875% 20-15.01.29	4.875	15.01.29	USD	150 000	-	-	150 000	145 606.92	0.08
Lcm Investm 4.875% 01.05.29 144A	4.875	01.05.29	USD	-	150 000	-	150 000	139 500.72	0.08
Lcm Investm 8.25% 23-01.08.31	8.250	01.08.31	USD	-	100 000	-	100 000	104 472.42	0.06
Lender Pro 3.625% 20-01.09.28	3.625	01.09.28	USD	475 000	-	-475 000	-	-	0.00
Lifepoint 6.75% 20-15.04.25 144A	6.750	15.04.25	USD	400 000	-	-400 000	-	-	0.00
Lifepoint 9.75% 18-01.12.26	9.750	01.12.26	USD	100 000	-	-100 000	-	-	0.00
Light Wonde 7.5% 01.09.31 144A	7.500	01.09.31	USD	-	250 000	-	250 000	260 884.50	0.15
Logan Merge 5.50% 20-01.09.27 144A	5.500	01.09.27	USD	925 000	-	-125 000	800 000	387 738.08	0.22
Madison laq 5.875% 21-30.06.29	5.875	30.06.29	USD	1 525 000	-	-175 000	1 350 000	1 191 494.34	0.67
Match 4.125% 20-01.08.30 144A	4.125	01.08.30	USD	350 000	-	-	350 000	317 950.92	0.18
Match 4.625% 20-01.06.28 144A	4.625	01.06.28	USD	150 000	-	-150 000	-	-	0.00
Match Group 5% 17-15.12.27 144A	5.000	15.12.27	USD	450 000	-	-	450 000	440 007.53	0.25
Match Grp H 3.625% 21-01.10.31	3.625	01.10.31	USD	350 000	-	-	350 000	302 734.25	0.17
Mauser 9.25% 23-15.04.27 144A	9.250	15.04.27	USD	375 000	-	-	375 000	368 477.66	0.21
Midas 5.625% 21-15.08.29 144A	5.625	15.08.29	USD	1 075 000	-	-	1 075 000	990 107.04	0.56
Midwest Gam 4.875% 21-01.05.29	4.875	01.05.29	USD	375 000	-	-	375 000	349 164.38	0.20
Millenni 6.625% 21-01.08.26 144A	6.625	01.08.26	USD	350 000	-	-	350 000	248 839.50	0.14
Minerva Mer 6.50% 22-15.02.30	6.500	15.02.30	USD	1 825 000	-	-100 000	1 725 000	1 568 295.65	0.88
Miwd Hld /Mi 5.50% 22-01.02.30	5.500	01.02.30	USD	100 000	-	-	100 000	88 617.00	0.05
Moheg Gam 8.0% 21-01.02.26	8.000	01.02.26	USD	1 025 000	-	-150 000	875 000	826 533.75	0.47
Mozart Debt 3.875% 21-01.04.29	3.875	01.04.29	USD	500 000	-	-	500 000	452 605.95	0.25
Mozart Debt 5.25% 21-01.10.29	5.250	01.10.29	USD	1 800 000	-	-175 000	1 625 000	1 533 532.33	0.86
Mph Merger	5.750	01.11.28	USD	175 000	-	-175 000	-	-	0.00
Nabors Ind 7.25% 20-15.01.26 144A	7.250	15.01.26	USD	350 000	-	-100 000	250 000	240 555.00	0.14
Nabors Ind 7.375% 21-15.05.27	7.375	15.05.27	USD	50 000	-	-	50 000	49 037.17	0.03
Nabors Ind 7.50% 20-15.01.28 144A	7.500	15.01.28	USD	150 000	-	-	150 000	130 467.75	0.07
Nabors Ind 9.125% 23-31.01.30 144A	9.125	31.01.30	USD	-	75 000	-	75 000	75 369.38	0.04
Nationl Fin 6.875% 20-15.08.28	6.875	15.08.28	USD	1 925 000	-	-250 000	1 675 000	1 703 642.00	0.96
Nationl Fin 7.50% 22-01.10.30	7.500	01.10.30	USD	250 000	-	-	250 000	266 083.25	0.15
Ncl 5.875% 20-15.03.26 144A	5.875	15.03.26	USD	-	225 000	-	225 000	219 819.70	0.12
Ncl 7.75% 22-15.02.29	7.750	15.02.29	USD	-	50 000	-	50 000	50 282.60	0.03
Ncl 8.125% 23-15.01.29 144A	8.125	15.01.29	USD	-	175 000	-	175 000	182 852.95	0.10
Ncl Finance 6.125% 21-15.03.28	6.125	15.03.28	USD	-	100 000	-	100 000	95 603.40	0.05
Ncr Atleos 9.5% 23-01.04.29 144A	9.500	01.04.29	USD	-	350 000	-	350 000	372 179.78	0.21
Ncr Corp 5.0% 20-01.10.28	5.000	01.10.28	USD	250 000	-	-	250 000	236 686.00	0.13
Ncr Corp 5.125% 21-15.04.29 144A	5.125	15.04.29	USD	300 000	200 000	-	500 000	475 808.25	0.27
Ncr Corp 5.25% 20-01.10.30	5.250	01.10.30	USD	325 000	-	-	325 000	298 800.74	0.17
Ncr Corp 5.75% 19-01.09.27 144A	5.750	01.09.27	USD	375 000	-	-375 000	-	-	0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Ncr Corp 6.125% 19-01.09.29 144A	6.125	01.09.29	USD	150 000	-	-150 000	-	-	0.00
Nexstar 5.625% 19-15.07.27 144A	5.625	15.07.27	USD	925 000	-	-	925 000	895 113.16	0.50
Nexstar Bro 4.75% 20-01.11.28	4.750	01.11.28	USD	175 000	-	-175 000	-	-	0.00
Nrg Energy 3.875% 15.02.32	3.875	15.02.32	USD	600 000	-	-546 000	54 000	46 290.15	0.03
Nrg Energy 6.625% 17-15.01.27	6.625	15.01.27	USD	122 000	-	-	122 000	122 329.64	0.07
Nxtera Oper 7.25% 23-15.01.29	7.250	15.01.29	USD	-	225 000	-	225 000	235 463.02	0.13
Oasis Midst 8.0% 01.04.29 144A	8.000	01.04.29	USD	350 000	-	-	350 000	364 428.75	0.21
Oasis Ptrlm 6.375% 01.06.26 144A	6.375	01.06.26	USD	100 000	-	-	100 000	100 101.00	0.06
Oi European 4.75% 15.02.30 144A	4.750	15.02.30	USD	450 000	-	-	450 000	421 354.01	0.24
Olympus Wat 4.25% 21-01.10.28	4.250	01.10.28	USD	425 000	-	-	425 000	382 844.29	0.22
Olympus Wat 6.25% 21-01.10.29	6.250	01.10.29	USD	575 000	-	-	575 000	511 158.46	0.29
Olympus Wat 9.75% 23-15.11.28	9.750	15.11.28	USD	325 000	75 000	-	400 000	424 822.40	0.24
Onex Usi 7.5% 23-15.01.32	7.500	15.01.32	USD	-	525 000	-	525 000	536 812.50	0.30
Ontario Gam 8% 23-01.08.30	8.000	01.08.30	USD	-	450 000	-	450 000	464 386.50	0.26
Open 4.125% 21-01.12.31 144A	4.125	01.12.31	USD	525 000	-	-	525 000	465 239.04	0.26
Open Text 3.875% 20-15.02.28 144A	3.875	15.02.28	USD	100 000	-	-	100 000	93 035.87	0.05
Open Text 6.90% 22-01.12.27	6.900	01.12.27	USD	175 000	-	-	175 000	182 066.50	0.10
Organon 4.125% 21-30.04.28 144A	4.125	30.04.28	USD	200 000	-	-200 000	-	-	0.00
Organon Fin 5.125% 21-30.04.31	5.125	30.04.31	USD	550 000	-	-	550 000	471 139.68	0.27
Outfrnt Md 4.25% 21-15.01.29 144A	4.250	15.01.29	USD	125 000	-	-	125 000	112 916.88	0.06
Ow Br 7.25% 23-15.05.31 144A	7.250	15.05.31	USD	375 000	-	-	375 000	380 677.50	0.21
Ow-Br GlS	6.375	15.08.25	USD	50 000	-	-	50 000	50 353.09	0.03
Ow-Br GlS 6.625% 20-13.05.27 144A	6.625	13.05.27	USD	169 000	-	-	169 000	169 210.79	0.10
Panther Bf 8.5% 19-15.05.27 144A	8.500	15.05.27	USD	2 125 000	-	-225 000	1 900 000	1 910 130.80	1.08
Pdc Energy 5.75% 18-15.05.26	5.750	15.05.26	USD	400 000	-	-400 000	-	-	0.00
Pdc Energy 6.125% 17-15.09.24	6.125	15.09.24	USD	87 000	-	-87 000	-	-	0.00
Penn 4.125% 21-01.07.29	4.125	01.07.29	USD	350 000	-	-	350 000	300 718.25	0.17
Penn 5.625% 17-15.01.27 144A	5.625	15.01.27	USD	50 000	-	-	50 000	48 559.34	0.03
Perf Food G 4.25% 21-01.08.29	4.250	01.08.29	USD	350 000	-	-	350 000	321 433.32	0.18
Polar Us Bo 6.75% 21-15.05.26	6.750	15.05.26	USD	425 000	-	-	425 000	138 533.00	0.08
Post Hl 5.625% 17-15.01.28 144A	5.625	15.01.28	USD	325 000	-	-	325 000	322 324.37	0.18
Post Hldg 5.5% 19-15.12.29	5.500	15.12.29	USD	200 000	-	-	200 000	192 947.66	0.11
Post Hldg 5.75% 17-01.03.27 144A	5.750	01.03.27	USD	433 000	-	-	433 000	430 222.78	0.24
Precisn 6.875% 21-15.01.29	6.875	15.01.29	USD	450 000	-	-100 000	350 000	337 895.25	0.19
Precisn 7.125% 17-15.01.26 144A	7.125	15.01.26	USD	75 000	-	-8 000	67 000	67 006.47	0.04
Quicken Loa 3.625% 20-01.03.29	3.625	01.03.29	USD	250 000	-	-	250 000	226 556.30	0.13
Quicken Loa 3.875% 20-01.03.31	3.875	01.03.31	USD	650 000	-	-225 000	425 000	374 084.70	0.21
Quintiles 5% 19-15.05.27 144A	5.000	15.05.27	USD	200 000	-	-	200 000	196 420.22	0.11
Racksp Host 3.50% 21-15.02.28	3.500	15.02.28	USD	550 000	-	-	550 000	221 432.59	0.12
Racksp Host 5.375% 20-01.12.28	5.375	01.12.28	USD	650 000	-	-650 000	-	-	0.00
Range Resou 4.75% 22-15.02.30	4.750	15.02.30	USD	75 000	-	-	75 000	69 412.13	0.04
Range Resou 8.25% 21-15.01.29	8.250	15.01.29	USD	225 000	-	-	225 000	233 062.61	0.13
Raptor Acqn 4.875% 21-01.11.26	4.875	01.11.26	USD	225 000	-	-	225 000	214 404.71	0.12
Redwood 8.75% 22-1.04.30 144A	8.750	01.04.30	USD	825 000	-	-50 000	775 000	775 891.25	0.44
Regional 5.375% 20-15.01.29	5.375	15.01.29	USD	525 000	-	-150 000	375 000	278 293.05	0.16
Rhp 7.25% 23-15.07.28	7.250	15.07.28	USD	100 000	-	-	100 000	104 031.15	0.06
Ritchie Bro 6.75% 15.03.28 144A	6.750	15.03.28	USD	125 000	-	-125 000	-	-	0.00
Ritchie Bro 7.75% 15.03.31 144A	7.750	15.03.31	USD	100 000	-	-100 000	-	-	0.00
RI Hero Mrg 6.25% 21-01.02.29	6.250	01.02.29	USD	900 000	-	-100 000	800 000	690 596.84	0.39
Roblox 3.875% 21-01.05.30	3.875	01.05.30	USD	425 000	-	-	425 000	379 412.38	0.21
Rockcliff E 5.50% 15.10.29 144A	5.500	15.10.29	USD	300 000	-	-	300 000	283 932.84	0.16
Rocket Mort 2.875% 21-15.10.26	2.875	15.10.26	USD	450 000	-	-	450 000	415 505.25	0.23
Rocket Mort 4.0% 15.10.33 144A	4.000	15.10.33	USD	350 000	-	-	350 000	297 972.07	0.17
Rocket Soft 6.50% 21-15.02.29	6.500	15.02.29	USD	1 025 000	-	-	1 025 000	892 841.63	0.50
Royal 5.375% 22-15.07.27 144A	5.375	15.07.27	USD	-	250 000	-	250 000	247 669.23	0.14
Royal 5.50% 21-31.08.26 144A	5.500	31.08.26	USD	-	75 000	-	75 000	74 338.90	0.04
Ryan Specia 4.375% 22-01.02.30	4.375	01.02.30	USD	300 000	-	-	300 000	278 625.00	0.16
Sc Games Hl 6.625% 22-01.03.30	6.625	01.03.30	USD	525 000	-	-	525 000	496 972.88	0.28
Sci Games 7.25% 19-15.11.29	7.250	15.11.29	USD	200 000	-	-200 000	-	-	0.00
Sci Games 8.625% 20-01.07.25	8.625	01.07.25	USD	575 000	-	-575 000	-	-	0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Science App 4.875% 20-01.04.28	4.875	01.04.28	USD	125 000	-	-	125 000	119 560.00	0.07
Scripps Esc 5.375% 15.01.31 144A	5.375	15.01.31	USD	175 000	-	-175 000	-	-	0.00
Scripps Esc 5.875% 15.07.27 144A	5.875	15.07.27	USD	400 000	-	-	400 000	355 746.00	0.20
Seagate Hdd 8.50% 23-15.07.31	8.500	15.07.31	USD	200 000	-	-	200 000	217 228.00	0.12
Seagate Hdd 9.625% 22-01.12.32	9.625	01.12.32	USD	-	666 625	-	666 625	762 852.32	0.43
Sealed Air 4.0% 19-01.12.27	4.000	01.12.27	USD	325 000	-	-	325 000	305 240.03	0.17
Sealed Air 6.125% 23-01.02.28	6.125	01.02.28	USD	100 000	-	-	100 000	100 889.10	0.06
Seaworld Pa 5.25% 21-15.08.29	5.250	15.08.29	USD	900 000	-	-175 000	725 000	677 661.36	0.38
Sensata 4.375% 19-15.02.30 144A	4.375	15.02.30	USD	175 000	-	-	175 000	162 757.89	0.09
Sensata 5.875% 22-01.09.30 144A	5.875	01.09.30	USD	200 000	-	-	200 000	198 881.52	0.11
Sensata Tec 3.75% 20-15.02.31	3.750	15.02.31	USD	75 000	-	-	75 000	66 213.26	0.04
Signal Pare 6.125% 21-01.04.29	6.125	01.04.29	USD	275 000	-	-275 000	-	-	0.00
Sinclair	5.125	15.02.27	USD	525 000	-	-250 000	275 000	245 693.25	0.14
Sinclair 5.5% 19-01.03.30	5.500	01.03.30	USD	550 000	-	-150 000	400 000	300 524.00	0.17
Sirius Xm 3.125% 21-01.09.26	3.125	01.09.26	USD	350 000	-	-	350 000	329 283.81	0.19
Sirius Xm 3.875% 21-01.09.31	3.875	01.09.31	USD	825 000	-	-	825 000	706 787.57	0.40
Sirius Xm 4.0% 21-15.07.28	4.000	15.07.28	USD	300 000	-	-	300 000	277 448.79	0.16
Sirius Xm 4.125% 20-01.07.30	4.125	01.07.30	USD	200 000	-	-200 000	-	-	0.00
Sirius Xm 5.50% 19-01.07.29	5.500	01.07.29	USD	250 000	-	-	250 000	241 978.75	0.14
Sitio Roy / 7.875% 23-01.11.28	7.875	01.11.28	USD	-	150 000	-	150 000	155 559.00	0.09
Six Flags E 7.25% 23-15.05.31	7.250	15.05.31	USD	350 000	-	-	350 000	351 305.50	0.20
Sm Energy 6.625% 18-15.01.27	6.625	15.01.27	USD	75 000	-	-75 000	-	-	0.00
Solaris Mid 7.625% 21-01.04.26	7.625	01.04.26	USD	250 000	-	-	250 000	253 789.50	0.14
Srs Distrib 6.0% 21-01.12.29	6.000	01.12.29	USD	925 000	-	-150 000	775 000	723 513.99	0.41
Srs Distrib 6.125% 01-07.29 144A	6.125	01.07.29	USD	675 000	-	-	675 000	640 733.63	0.36
Ss&C Tech I 5.5% 19-30.09.27 144A	5.500	30.09.27	USD	900 000	-	-	900 000	887 414.76	0.50
Stand Ind 5% 17-15.02.27 144A	5.000	15.02.27	USD	1 150 000	-	-	1 150 000	1 121 936.09	0.63
Standard In 3.375% 20-15.01.31	3.375	15.01.31	USD	300 000	-	-	300 000	258 503.88	0.15
Standard In 4.375% 20-15.07.30	4.375	15.07.30	USD	175 000	-	-175 000	-	-	0.00
Station 4.50% 20-15.02.28	4.500	15.02.28	USD	300 000	-	-	300 000	282 831.74	0.16
Station 4.625% 21-01.12.31	4.625	01.12.31	USD	400 000	-	-	400 000	361 073.78	0.20
Stena Intl 6.125% 20-01.02.25 144A	6.125	01.02.25	USD	425 000	-	-	425 000	423 628.53	0.24
Sthwest En 8.375% 20-15.09.28	8.375	15.09.28	USD	275 000	-	-	275 000	284 998.18	0.16
Suburb Prop 5.0% 21-01.06.31 144A	5.000	01.06.31	USD	375 000	-	-	375 000	343 345.70	0.19
Suburb Prop 5.875% 17-01.03.27	5.875	01.03.27	USD	250 000	-	-	250 000	249 935.25	0.14
Summit Mid 5.75% 17-15.04.25	5.750	15.04.25	USD	325 000	-	-325 000	-	-	0.00
Synaptics 4.0% 21-15.06.29 144A	4.000	15.06.29	USD	150 000	-	-	150 000	134 751.16	0.08
Tap Rock 7.0% 21-01.10.26	7.000	01.10.26	USD	400 000	-	-400 000	-	-	0.00
Targa Res 5.50% 19-01.03.30	5.500	01.03.30	USD	300 000	-	-	300 000	300 306.03	0.17
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	250 000	-	-	250 000	253 456.25	0.14
Tegna 4.625% 20-15.03.28	4.625	15.03.28	USD	75 000	-	-75 000	-	-	0.00
Tegna 5% 19-15.09.29	5.000	15.09.29	USD	900 000	-	-225 000	675 000	619 332.75	0.35
Telenet 5.5% 17-01.03.28	5.500	01.03.28	USD	1 200 000	-	-	1 200 000	1 127 520.00	0.64
Tenet Health 6.125% 01.10.28	6.125	01.10.28	USD	725 000	-	-100 000	625 000	623 781.25	0.35
Tenet Health 6.125% 22-15.06.30	6.125	15.06.30	USD	100 000	-	-	100 000	101 212.20	0.06
Tenet Health 6.25% 01.02.27	6.250	01.02.27	USD	375 000	-	-150 000	225 000	226 259.10	0.13
Tenet Hlthc 4.875% 23-01.01.26	4.875	01.01.26	USD	350 000	-	-	350 000	346 378.34	0.20
Tenet Hlthc 5.125% 19-01.11.27	5.125	01.11.27	USD	425 000	-	-	425 000	415 753.02	0.23
Terraform 4.75% 19-15.01.30	4.750	15.01.30	USD	450 000	-	-	450 000	418 997.25	0.24
Terraform 5% 17-31.01.28 144A	5.000	31.01.28	USD	600 000	-	-	600 000	582 618.53	0.33
Terrier M B 8.875% 19-15.12.27	8.875	15.12.27	USD	1 350 000	-	-475 000	875 000	694 806.88	0.39
Tex Op 5.625% 19-15.02.27 144A	5.625	15.02.27	USD	350 000	-	-	350 000	345 446.85	0.19
Tibco 6.50% 22-31.03.29 144A	6.500	31.03.29	USD	850 000	-	-	850 000	810 599.61	0.46
Tibco Soft 9.0% 23-30.09.29	9.000	30.09.29	USD	425 000	75 000	-	500 000	476 705.08	0.27
Transalta 7.75% 22-15.11.29	7.750	15.11.29	USD	200 000	-	-	200 000	212 385.72	0.12
Transdigm 6.25% 19-15.03.26 144A	6.250	15.03.26	USD	975 000	-	-	975 000	974 244.96	0.55
Transdigm 6.75% 15-08.28 144A	6.750	15.08.28	USD	200 000	-	-	200 000	204 852.80	0.12
Transdigm 6.875% 15.12.30 144A	6.875	15.12.30	USD	-	750 000	-	750 000	772 991.25	0.44
Transmontai 6.125% 18-15.02.26	6.125	15.02.26	USD	300 000	-	-	300 000	272 887.50	0.15
Trivium Pack 8.50% 15.08.27 144A	8.500	15.08.27	USD	1 200 000	-	-	1 200 000	1 178 350.68	0.66

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Ttm Tech 4.0% 21-01.03.29	4.000	01.03.29	USD	400 000	-	-	400 000	363 836.00	0.20
United Shor 5.50% 20-15.11.25	5.500	15.11.25	USD	800 000	-	-75 000	725 000	721 481.21	0.41
United Shor 5.50% 21-15.04.29	5.500	15.04.29	USD	700 000	-	-125 000	575 000	545 028.13	0.31
United Shor 5.75% 21-15.06.27	5.750	15.06.27	USD	250 000	-	-	250 000	245 283.75	0.14
Univis 7.375% 22-30.06.30 144A	7.375	30.06.30	USD	325 000	-	-	325 000	324 468.85	0.18
Univision 4.5% 21-01.05.29 144A	4.500	01.05.29	USD	325 000	-	-	325 000	291 176.57	0.16
Univision 8% 23-15.08.28	8.000	15.08.28	USD	-	150 000	-	150 000	154 881.00	0.09
Upc Broad F 4.875% 21-15.07.31 144A	4.875	15.07.31	USD	1 175 000	-	-	1 175 000	1 035 551.00	0.58
Urban One 7.375% 21-01.02.28 144A	7.375	01.02.28	USD	500 000	-	-	500 000	425 475.00	0.24
Us Foods 4.625% 21-01.06.30	4.625	01.06.30	USD	125 000	-	-	125 000	116 654.85	0.07
Us Foods 4.75% 21-15.02.29	4.750	15.02.29	USD	725 000	-	-	725 000	689 250.61	0.39
Usa Compres 6.875% 19-01.09.27	6.875	01.09.27	USD	450 000	-	-	450 000	445 238.64	0.25
Usagm Holdc 6.625% 19-15.07.26	6.625	15.07.26	USD	150 000	-	-	150 000	149 355.21	0.08
Usis Me 6.875% 17-01.05.25 144A	6.875	01.05.25	USD	1 600 000	-	-1 600 000	-	-	0.00
Valeant 8.5% 18-31.01.27 144A	8.500	31.01.27	USD	200 000	-	-	200 000	111 311.50	0.06
Vertical Ho 7.625% 20-15.07.28 144A	7.625	15.07.28	USD	300 000	-	-300 000	-	-	0.00
Vertical Us 5.25% 20-15.07.27	5.250	15.07.27	USD	450 000	-	-	450 000	442 511.37	0.25
Viavi Solut 3.75% 21-01.10.29	3.750	01.10.29	USD	100 000	-	-	100 000	87 670.00	0.05
Vici Prop 3.5% 20-15.02.25	3.500	15.02.25	USD	50 000	-	-	50 000	48 752.75	0.03
Vici Proper 4.625% 21-15.06.25 144A	4.625	15.06.25	USD	75 000	-	-	75 000	73 715.63	0.04
Vici Proper 5.625% 21-01.05.24 144A	5.625	01.05.24	USD	200 000	-	-	200 000	199 435.28	0.11
Virgin Med 5% 20-15.07.30 144A	5.000	15.07.30	USD	600 000	-	-	600 000	530 286.36	0.30
Vistra Ope 5.5% 18-01.09.26 144A	5.500	01.09.26	USD	250 000	-	-	250 000	247 423.38	0.14
Vistra Oper 5% 19-31.07.27 144A	5.000	31.07.27	USD	225 000	-	-	225 000	219 231.81	0.12
Vmed 4.50% 20-15.08.30 144A	4.500	15.08.30	USD	200 000	-	-	200 000	178 322.00	0.10
Vmed O2 Uk 4.25% 20-31.01.31	4.250	31.01.31	USD	200 000	-	-	200 000	174 875.76	0.10
Vmed O2 Uk 4.75% 15-07.31 144A	4.750	15.07.31	USD	575 000	-	-200 000	375 000	335 429.48	0.19
Vz Secured 5.0% 22-15.01.32	5.000	15.01.32	USD	250 000	-	-	250 000	213 053.45	0.12
Watco Comp 6.50% 20-15.06.27	6.500	15.06.27	USD	600 000	-	-	600 000	600 639.00	0.34
Wesco 7.125% 20-15.06.25 144A	7.125	15.06.25	USD	100 000	-	-100 000	-	-	0.00
Wesco 7.25% 20-15.06.28 144A	7.250	15.06.28	USD	200 000	-	-	200 000	205 664.72	0.12
Western Gas 4.05% 20-01.02.30	4.050	01.02.30	USD	125 000	-	-125 000	-	-	0.00
White Cap B 6.875% 20-15.10.28	6.875	15.10.28	USD	725 000	-	-	725 000	702 714.78	0.40
White Cap P 8.25% 15.03.26/Pik	8.250	15.03.26	USD	425 000	-	-	425 000	423 581.78	0.24
Wmg Acq 3.75% 21-01.12.29	3.750	01.12.29	USD	275 000	-	-	275 000	250 710.78	0.14
Wr Grace Ho 5.625% 21-15.08.29	5.625	15.08.29	USD	375 000	-	-75 000	300 000	265 395.00	0.15
Wr Grace Ho 7.375% 23-01.03.31	7.375	01.03.31	USD	150 000	-	-	150 000	150 285.00	0.08
Yum Brands 4.75% 19-15.01.30	4.750	15.01.30	USD	100 000	-	-	100 000	97 040.50	0.05
Zf Na Cap 6.875% 14.04.28 144A	6.875	14.04.28	USD	150 000	175 000	-	325 000	337 669.48	0.19
Zf Na Capit 7.125% 23-14.04.30	7.125	14.04.30	USD	150 000	-	-	150 000	160 076.85	0.09
Ziprecruite 5% 22-15.01.30 144A	5.000	15.01.30	USD	300 000	-	-	300 000	262 858.67	0.15
								141 273 142.98	79.60

Total transferable securities dealt on another regulated market

141 273 142.98 79.60

Other transferable securities

Shares

Rights Intelsat Ja			USD	893	-	-893	-	-	0.00
									0.00

Bonds

Alnt Hldgs 7% 23-15.01.31	7.000	15.01.31	USD	-	150 000	-	150 000	157 820.25	0.09
Hf Inclair 5% 01.02.28 144A	5.000	01.02.28	USD	-	400 000	-	400 000	385 801.13	0.22
Hf Sin 6.375% 23-15.04.27 144A	6.375	15.04.27	USD	-	100 000	-	100 000	100 890.26	0.06
Illuminate 9.0% 20-01.07.28	9.000	01.07.28	USD	-	150 000	-	150 000	143 609.94	0.08
Int8. 5% 15.10.24 /Escrow Df1t144a	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	-400 000	-	-	0.00
Intelsat Jacks 01.08.23 /Escrow	5.500	01.08.23	USD	425 000	425 000	-850 000	-	-	0.00

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Sealed Air/ 7.25% 23-15.02.31	7.250	15.02.31	USD	-	125 000	-	125 000	132 693.75	0.07
Vistra Oper 7.75% 23-15.10.31	7.750	15.10.31	USD	-	100 000	-	100 000	103 906.60	0.06
								1 024 721.93	0.58
Total other transferable securities								1 024 721.93	0.58
TOTAL SECURITIES PORTFOLIO INVESTMENTS								168 989 852.35	95.22
Liquidities and deposits								5 558 731.73	3.13
Other assets								2 919 021.16	1.65
TOTAL NET ASSETS								177 467 605.24	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	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	1 335 608.70	0.34
7-Eleven In 1.80% 10.02.31 Regs	1.800	10.02.31	USD	3 000 000	-	-	3 000 000	2 443 513.47	0.62
Abertis Fin 2.625% 21-Perp	2.625	31.12.99	EUR	3 000 000	-	-	3 000 000	3 026 418.44	0.77
Acciona Ene 5.125% 23-23.04.31	5.125	23.04.31	EUR	-	2 000 000	-	2 000 000	2 336 579.98	0.59
Alfa	6.875	25.03.44	USD	2 000 000	-	-1 500 000	500 000	498 903.85	0.13
Alibaba Grp	3.600	28.11.24	USD	1 000 000	-	-	1 000 000	981 270.49	0.25
Alibaba Grp 2.70% 21-09.02.41	2.700	09.02.41	USD	5 000 000	-	-3 000 000	2 000 000	1 374 168.04	0.35
Argentum Nethld 5.625% 16-15.08.52	5.625	15.08.52	USD	800 000	-	-	800 000	780 095.20	0.20
Australia 1% 19-21.12.30	1.000	21.12.30	AUD	40 000 000	-	-	40 000 000	22 653 634.88	5.75
Australia 1.25% 19-21.05.32	1.250	21.05.32	AUD	19 700 000	-	-	19 700 000	10 916 877.19	2.77
Australia 1.5% 21.11.31	1.500	21.11.31	AUD	40 000 000	-	-2 000 000	38 000 000	20 916 825.34	5.31
Australia 2.75% 18-21.05.41	2.750	21.05.41	AUD	11 000 000	-	-	11 000 000	6 135 225.35	1.56
Australia 3.75% 14-21.04.37	3.750	21.04.37	AUD	19 000 000	-	-3 000 000	16 000 000	10 550 369.06	2.68
Baidu Inc 1.72% 20-09.04.26	1.720	09.04.26	USD	1 000 000	-	-	1 000 000	928 934.25	0.24
Baidu Inc 2.375% 21-23.08.31	2.375	23.08.31	USD	4 000 000	-	-4 000 000	-	-	0.00
Ball Corp 2.875% 20-15.08.30	2.875	15.08.30	USD	2 000 000	-	-2 000 000	-	-	0.00
Bharat Petr	4.000	08.05.25	USD	1 000 000	-	-	1 000 000	984 340.00	0.25
Boardwalk 4.80% 19-03.05.29	4.800	03.05.29	USD	1 000 000	-	-	1 000 000	981 299.50	0.25
Bpcm 3.25% 20-Perp	3.250	31.12.99	EUR	2 000 000	-	-	2 000 000	2 139 132.63	0.54
Bprl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	1 300 000	-	-	1 300 000	1 269 173.62	0.32
Cat Pac Mtn 4.875% 21-17.08.26	4.875	17.08.26	USD	2 000 000	-	-	2 000 000	1 955 259.08	0.50
Celanese Us 4.777% 22-19.07.26	4.777	19.07.26	EUR	1 000 000	-	-	1 000 000	1 124 975.56	0.29
Celanese Us 5.90% 22-05.07.24	5.900	05.07.24	USD	250 000	-	-250 000	-	-	0.00
Celanese Us 6.165% 22-15.07.27	6.165	15.07.27	USD	1 000 000	-	-	1 000 000	1 025 885.40	0.26
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	1 000 000	-	-	1 000 000	1 014 200.15	0.26
Charter Com 3.50% 21-01.03.42	3.500	01.03.42	USD	2 000 000	-	-2 000 000	-	-	0.00
Cloverie 5.625% 16-24.06.46	5.625	24.06.46	USD	3 000 000	-	-	3 000 000	2 961 750.00	0.75
Cloverie Pl	4.500	11.09.44	USD	400 000	-	-	400 000	395 440.00	0.10
Colombia 3.125% 20-15.04.31	3.125	15.04.31	USD	4 000 000	-	-	4 000 000	3 266 557.28	0.83
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	1 000 000	-	-	1 000 000	1 011 648.60	0.26
Contnm E 4.5% 09.02.27/Pool Regs	4.500	09.02.27	USD	1 000 000	-	-	1 000 000	838 770.79	0.21
Cosan	8.250	29.11.49	USD	1 200 000	800 000	-	2 000 000	1 994 526.12	0.51
Count Gard 6.15% 19-17.09.25	6.150	17.09.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Crown Euro. 3.38% 15-15.05.25	3.380	15.05.25	EUR	1 000 000	-	-	1 000 000	1 097 792.33	0.28
Cvs Health 4.875% 15-20.07.35	4.875	20.07.35	USD	500 000	-	-500 000	-	-	0.00
Demeter Inv 4.625% 17-Perp	4.625	31.12.99	USD	2 300 000	-	-2 300 000	-	-	0.00
Deut Lufth 3.0% 20-29.05.26	3.000	29.05.26	EUR	1 000 000	-	-	1 000 000	1 077 857.82	0.27
Ebrd 0% 22-02.02.32	0.000	02.02.32	BRL	-	13 000 000	-	13 000 000	1 362 115.18	0.35
Ebrd 5.0% 19-05.11.24	5.000	05.11.24	RUB	100 000 000	-	-100 000 000	-	-	0.00
Elm For Fir 3.75% 20-Perp	3.750	31.12.99	EUR	2 000 000	-	-	2 000 000	2 170 526.79	0.55
Enel	8.750	24.09.73	USD	2 000 000	-	-2 000 000	-	-	0.00
Eqtd Mdstm 4.125% 16-01.12.26	4.125	01.12.26	USD	1 500 000	-	-	1 500 000	1 450 440.45	0.37
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	1 000 000	-	-	1 000 000	1 067 518.29	0.27
Fedex Corp 4.05% 18-15.02.48	4.050	15.02.48	USD	1 500 000	-	-1 500 000	-	-	0.00
Frs Med Care 2.375% 16.02.31	2.375	16.02.31	USD	2 300 000	500 000	-	2 800 000	2 170 382.65	0.55
Greenko 3.85% 29.03.26 /Pool	3.850	29.03.26	USD	2 890 000	-	-	2 890 000	2 495 278.38	0.63
Grupo Bimbo	3.875	27.06.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Hunt 6.375% 18-01.06.28 /Pool Regs	6.375	01.06.28	USD	1 500 000	-	-1 500 000	-	-	0.00
Informa 2.125% 20-06.10.25	2.125	06.10.25	EUR	1 000 000	-	-	1 000 000	1 074 636.66	0.27
Intl Bk Rec 0% 23-08.02.38	0.000	08.02.38	BRL	-	15 000 000	-	15 000 000	1 006 592.87	0.26
Intl Bk Rec 5.0% 21-22.01.26	5.000	22.01.26	BRL	15 000 000	-	-	15 000 000	2 911 160.15	0.74
Intl Bk Rec 5.75% 21-14.01.28	5.750	14.01.28	BRL	7 000 000	8 000 000	-	15 000 000	2 769 269.08	0.70
Intl Bk Rec 9.50% 22-09.02.29	9.500	09.02.29	BRL	12 500 000	-	-	12 500 000	2 643 666.91	0.67
Intl Fin 0% 18-22.02.38	0.000	22.02.38	MXN	-	200 000 000	-	200 000 000	3 454 483.50	0.88
Intl Fin 6.5% 19-27.03.26	6.500	27.03.26	BRL	15 000 000	-	-	15 000 000	2 941 196.06	0.75

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Intl Fin 6.75% 19-27.08.24	6.750	27.08.24	BRL	5 000 000	-	-5 000 000	-	-	0.00
Intl Fin 7% 17-20.07.27	7.000	20.07.27	MXN	99 000 000	-	-25 000 000	74 000 000	4 069 570.53	1.03
Jsw Hy 4.125% 18.05.31 /Pool Regs	4.125	18.05.31	USD	2 000 000	-	-	2 000 000	1 404 539.85	0.36
Keppel Corp 2.459% 20-04.06.25	2.459	04.06.25	USD	2 000 000	-	-	2 000 000	1 925 170.00	0.49
Lenovo Grp 5.875% 20-24.04.25	5.875	24.04.25	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	1 827 510.00	0.46
Mdc 3% 17-19.04.24	3.000	19.04.24	USD	1 000 000	-	-	1 000 000	992 561.00	0.25
Mexico 7.5% 06-03.06.27 Bonos	7.500	03.06.27	MXN	420 000	-	-240 000	180 000	1 007 369.91	0.26
Mexico 7.75% 11-29.05.31 Bonos	7.750	29.05.31	MXN	490 000	-	-	490 000	2 700 560.49	0.69
Millicom Ic 5.125% 17-15.01.28	5.125	15.01.28	USD	1 200 000	-	-	1 200 000	1 003 162.75	0.25
Minejesa 4.625% 10.08.30 /Pool	4.625	10.08.30	USD	1 000 000	-	-	1 000 000	951 250.00	0.24
Nat Fin 2.374% 21-Perp	2.374	31.12.99	EUR	2 000 000	-	-	2 000 000	2 019 923.22	0.51
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	4 000 000	-	-1 000 000	3 000 000	3 035 694.00	0.77
Network I2I 5.65% 19-Perp	5.650	31.12.99	USD	1 500 000	-	-	1 500 000	1 485 645.00	0.38
Nomura Hldg 2.172% 21-14.07.28	2.172	14.07.28	USD	1 500 000	-	-	1 500 000	1 318 745.03	0.33
Norway 1.5% 16-19.02.26	1.500	19.02.26	NOK	20 000 000	-	-	20 000 000	1 886 745.88	0.48
Norway 2% 18-26.04.28	2.000	26.04.28	NOK	-	25 000 000	-	25 000 000	2 341 545.26	0.59
Norwegian G 1.25% 21-17.09.31	1.250	17.09.31	NOK	95 000 000	-	-	95 000 000	8 108 363.58	2.06
Norwegian G 1.375% 20-19.08.30	1.375	19.08.30	NOK	82 000 000	-	-	82 000 000	7 175 030.81	1.82
Norwegian G 1.75% 19-06.09.29	1.750	06.09.29	NOK	20 000 000	-	-	20 000 000	1 817 773.69	0.46
Norwegian G 2.125% 22-18.05.32	2.125	18.05.32	NOK	-	40 000 000	-	40 000 000	3 616 759.87	0.92
Oracle Corp	4.000	15.07.46	USD	2 500 000	-	-2 500 000	-	-	0.00
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	31 000 000	-	-	31 000 000	6 243 264.57	1.58
Poland 1.75% 21-25.04.32	1.750	25.04.32	PLN	25 000 000	10 000 000	-	35 000 000	6 926 986.99	1.76
Qatar 3.40% 20-16.04.25 Regs	3.400	16.04.25	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	997 971.10	0.25
San M / Ng 3.50% 21-02.08.28	3.500	02.08.28	USD	2 000 000	-	-	2 000 000	1 722 055.02	0.44
Sappi Papier H 3.625% 15.03.28	3.625	15.03.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Sig Combibl 2.125% 20-18.06.25	2.125	18.06.25	EUR	1 500 000	-	-	1 500 000	1 627 106.37	0.41
Sigma	4.125	02.05.26	USD	2 000 000	-	-	2 000 000	1 950 610.80	0.49
Silgan Hldg 3.25% 17-15.03.25	3.250	15.03.25	EUR	2 000 000	-	-	2 000 000	2 195 631.46	0.56
Singapore 1.625% 21-01.07.31	1.625	01.07.31	SGD	35 000 000	-	-2 000 000	33 000 000	23 178 314.43	5.88
Softbank 2.875% 21-06.01.27	2.875	06.01.27	EUR	2 000 000	-	-2 000 000	-	-	0.00
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	2 000 000	-	-	2 000 000	2 102 193.14	0.53
Swiss I 9.85% 16.07.32 /Pool Regs	9.850	16.07.32	BRL	12 000 000	-	-12 000 000	-	-	0.00
Targa Res 6.875% 19-15.01.29	6.875	15.01.29	USD	500 000	-	-	500 000	516 830.00	0.13
Telefonica	5.875	31.12.99	EUR	1 500 000	-	-1 500 000	-	-	0.00
Telefonica 2.88% 21-Perp	2.880	31.12.99	EUR	1 500 000	-	-	1 500 000	1 512 064.25	0.38
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	1 500 000	-	-1 500 000	-	-	0.00
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	1 000 000	-	-	1 000 000	948 215.40	0.24
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	3 000 000	-	-1 500 000	1 500 000	1 351 935.00	0.34
Uk T Bill 0.25% 20-31.07.31	0.250	31.07.31	GBP	12 000 000	-	-	12 000 000	12 096 959.64	3.07
Uk T Bill 0.625% 20-31.07.35	0.625	31.07.35	GBP	-	3 000 000	-1 000 000	2 000 000	1 813 530.48	0.46
Usa 0.50% 20-30.06.27 /Tbo	0.500	30.06.27	USD	15 000 000	-	-	15 000 000	13 334 765.70	3.38
Usa 0.875% 20-15.11.30 /Tbo	0.875	15.11.30	USD	20 000 000	-	-	20 000 000	16 460 937.60	4.18
Usa 1.125% 20-15.05.40 /Tbo	1.125	15.05.40	USD	20 000 000	-	-4 000 000	16 000 000	10 359 687.52	2.63
Usa 1.25% 21-30.06.28 /Tbo	1.250	30.06.28	USD	25 000 000	-	-	25 000 000	22 319 824.25	5.66
Usa 1.50% 23-15.02.53 /Infl	1.500	15.02.53	USD	-	5 000 000	-2 000 000	3 000 000	2 826 253.59	0.72
Usa 1.625% 19-30.11.26 /Tbo	1.625	30.11.26	USD	11 500 000	-	-6 500 000	5 000 000	4 676 464.85	1.19
Usa 1.75% 19-15.11.29 /Tbo	1.750	15.11.29	USD	17 500 000	5 000 000	-3 000 000	19 500 000	17 430 410.21	4.42
Usa 2.375% 22-15.02.42 /Tbo	2.375	15.02.42	USD	13 000 000	-	-	13 000 000	10 018 378.89	2.54
Usa 3.125% 22-15.08.25 /Tbo	3.125	15.08.25	USD	5 000 000	-	-5 000 000	-	-	0.00
Usa 3.875% 23-15.08.33 Tbo	3.875	15.08.33	USD	-	3 500 000	-	3 500 000	3 503 281.25	0.89
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 000 000	-	-	1 000 000	969 156.44	0.25
Vmware Inc 4.70% 20-15.05.30	4.700	15.05.30	USD	1 000 000	-	-	1 000 000	988 378.84	0.25
Western Dig 4.75% 18-15.02.26	4.750	15.02.26	USD	1 000 000	-	-1 000 000	-	-	0.00
								352 293 428.75	89.41

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Index options									
Usd/Mxn Spot Cross		02.11.23	USD	-	5 555 556	-5 555 556	-	-	0.00
								-	0.00
Treasury Bills									
Usa 0% 22-02.11.23 Tb		02.11.23	USD	-	2 000 000	-2 000 000	-	-	0.00
Usa 0% 22-30.11.23 Tb		30.11.23	USD	-	5 000 000	-5 000 000	-	-	0.00
Usa 0% 23-04.01.24 Tb		04.01.24	USD	-	7 000 000	-	7 000 000	6 997 967.76	1.78
Usa 0% 23-05.12.23 Tb		05.12.23	USD	-	5 000 000	-5 000 000	-	-	0.00
Usa 0% 23-08.08.23 Tb		08.08.23	USD	-	6 000 000	-6 000 000	-	-	0.00
Usa 0% 23-12.09.23 Tb		12.09.23	USD	-	6 000 000	-6 000 000	-	-	0.00
Usa 0% 23-12.10.23 Tb		12.10.23	USD	-	8 000 000	-8 000 000	-	-	0.00
Usa 0% 23-12.12.23 Tb		12.12.23	USD	-	6 000 000	-6 000 000	-	-	0.00
Usa 0% 23-14.11.23 Tb		14.11.23	USD	-	5 000 000	-5 000 000	-	-	0.00
Usa 0% 23-17.08.23 Tb		17.08.23	USD	-	6 000 000	-6 000 000	-	-	0.00
Usa 0% 23-21.12.2023 Tb		21.12.23	USD	-	5 000 000	-5 000 000	-	-	0.00
Usa 0% 23-24.11.23 Tb		24.11.23	USD	-	10 000 000	-10 000 000	-	-	0.00
Usa 0% 23-26.09.23 Tb		26.09.23	USD	-	8 000 000	-8 000 000	-	-	0.00
Usa 0% 23-26.10.23 Tb		26.10.23	USD	-	6 000 000	-6 000 000	-	-	0.00
Usa 0% 23-27.07.23 Tb		27.07.23	USD	10 000 000	-	-10 000 000	-	-	0.00
Usa 0% 23-28.11.23 Tb		28.11.23	USD	-	5 000 000	-5 000 000	-	-	0.00
Usa 0% 23-29.08.23 Tb		29.08.23	USD	-	6 000 000	-6 000 000	-	-	0.00
								6 997 967.76	1.78
Total transferable securities listed on an official stock exchange								359 291 396.51	91.19
Transferable securities dealt on another regulated market									
Bonds									
Allstate	5.750	15.08.53	USD	3 000 000	-	-	3 000 000	2 984 441.25	0.76
Bpcm 4.375% 20-Perp	4.375	31.12.99	USD	1 000 000	-	-	1 000 000	978 015.40	0.25
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	3 500 000	-	-1 500 000	2 000 000	1 911 477.60	0.48
Clearway 4.75% 19-15.03.28 144A	4.750	15.03.28	USD	1 000 000	-	-	1 000 000	963 689.80	0.24
Cosan Lux 7% 16-20.01.27	7.000	20.01.27	USD	2 000 000	-	-2 000 000	-	-	0.00
Count Gard 3.125% 20-22.10.25	3.125	22.10.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Dcp Mid Op 5.125% 19-15.05.29	5.125	15.05.29	USD	2 000 000	-	-	2 000 000	2 000 062.80	0.51
Enlink Midst 6.50% 01.09.30 Regs	6.500	01.09.30	USD	500 000	-	-	500 000	511 372.00	0.13
Entel 3.05% 21-14.09.32 /Pool	3.050	14.09.32	USD	2 000 000	-	-	2 000 000	1 597 790.00	0.40
Eqst Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	1 500 000	-	-1 500 000	-	-	0.00
Flex Ltd 3.75% 20-01.02.26	3.750	01.02.26	USD	1 000 000	-	-	1 000 000	968 709.22	0.25
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	1 000 000	-	-	1 000 000	965 737.75	0.24
Mexico Cete 7.50% 22-26.05.33	7.500	26.05.33	MXN	580 000	50 000	-	630 000	3 372 149.87	0.86
Rural Elec 2.75% 21-13.01.27	2.750	13.01.27	USD	2 000 000	-	-	2 000 000	1 864 919.82	0.47
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Seagate Hdd 9.625% 22-01.12.32	9.625	01.12.32	USD	3 120 000	-	-3 120 000	-	-	0.00
Shriram 4.15% 22-18.07.25 Regs	4.150	18.07.25	USD	1 000 000	-	-	1 000 000	958 750.28	0.24
Targa Res Par 4% 22-15.01.32	4.000	15.01.32	USD	1 500 000	-	-1 500 000	-	-	0.00
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	1 500 000	-	-	1 500 000	1 520 737.50	0.39
Transm 5.20% 11.04.38 /Pool	5.200	11.04.38	USD	1 300 000	-	-1 300 000	-	-	0.00
Western Gas 3.10% 20-01.02.25	3.100	01.02.25	USD	1 000 000	-	-	1 000 000	973 741.80	0.25

* 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 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	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	938 839.90	0.24
Xiaomi Best 3.375% 20-29.04.30	3.375	29.04.30	USD	1 000 000	-	-1 000 000	-	-	0.00
								22 510 434.99	5.71
Total transferable securities dealt on another regulated market								22 510 434.99	5.71
TOTAL SECURITIES PORTFOLIO INVESTMENTS								381 801 831.50	96.90
Liquidities and deposits								7 478 844.28	1.90
Other assets								4 739 554.08	1.20
TOTAL NET ASSETS								394 020 229.86	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Activision Blizzard Inc			USD	19 727	3 012	-22 739	-	-	0.00
Adobe Systems			USD	-	3 366	-1 020	2 346	1 399 623.60	2.41
Alphabet Inc -A-			USD	12 487	2 340	-313	14 514	2 027 460.66	3.49
Amazon Com Inc			USD	21 992	15 516	-925	36 583	5 558 421.02	9.55
Basic-Fit N.V.			EUR	16 615	3 281	-12 120	7 776	241 887.60	0.42
Booking Holdings Inc			USD	462	87	-159	390	1 383 415.80	2.38
Brunello Cucinelli Spa			EUR	-	10 051	-	10 051	983 711.37	1.69
Chipotle Mexican Grill Inc			USD	1 058	356	-294	1 120	2 561 395.20	4.40
Cie Financiere Richemont Nam-Ak			CHF	15 286	5 166	-5 926	14 526	1 997 723.54	3.43
Cts Eventim Akt.			EUR	18 737	3 700	-5 379	17 058	1 179 579.29	2.03
Dav Cam Mil Rg			EUR	25 065	104 031	-2 590	126 506	1 427 493.67	2.45
Deckers Outdoor Corp.			USD	1 479	867	-56	2 290	1 530 704.70	2.63
Dsm-Firmenich Ltd			EUR	9 292	1 741	-232	10 801	1 097 681.87	1.89
Electronic Arts			USD	13 991	10 232	-8 435	15 788	2 159 956.28	3.71
Essilor International			EUR	6 793	1 329	-4 801	3 321	666 207.35	1.15
Ferrari N.V.			EUR	4 370	1 745	-913	5 202	1 753 798.01	3.01
Haleon Rg			GBP	224 031	105 888	-	329 919	1 352 797.95	2.33
Hermes International			EUR	751	140	-20	871	1 846 173.71	3.17
Infineon Technologies /Nam.			EUR	33 098	17 904	-10 030	40 972	1 710 817.41	2.94
Intercontinental Hotels Group Plc			GBP	20 251	3 794	-2 616	21 429	1 936 824.16	3.33
L Occitane International Sa			HKD	326 080	41 002	-367 082	-	-	0.00
L Oreal			EUR	3 405	1 273	-99	4 579	2 279 474.38	3.92
Lilly (Eli) & Co			USD	2 578	483	-2 054	1 007	587 000.44	1.01
Lvmh Act.			EUR	3 649	684	-2 679	1 654	1 340 354.03	2.30
Mastercard Inc. Shs-A-			USD	4 884	1 654	-1 835	4 703	2 005 876.53	3.45
Mercadolibre Inc			USD	809	664	-395	1 078	1 694 120.12	2.91
Microsoft Corp			USD	6 034	1 192	-151	7 075	2 660 483.00	4.57
Mips Ab			SEK	5 479	7 859	-280	13 058	472 289.66	0.81
Moncler S.P.A.			EUR	-	18 779	-374	18 405	1 132 441.34	1.95
Nestle / Act Nom			CHF	12 317	5 280	-554	17 043	1 974 529.15	3.39
Nike Inc B			USD	10 984	7 478	-18 462	-	-	0.00
Novo Nordisk As -B-			DKK	-	6 157	-175	5 982	618 821.45	1.06
Nvidia Corp.			USD	3 048	862	-808	3 102	1 536 172.44	2.64
On Semiconductor Corp			USD	7 577	1 496	-9 073	-	-	0.00
Pernod-Ricard			EUR	5 474	531	-6 005	-	-	0.00
Planet Fitness Inc			USD	21 918	4 106	-26 024	-	-	0.00
Prada – Registered Shs			HKD	166 288	8 800	-175 088	-	-	0.00
Puma Se			EUR	13 986	2 220	-4 897	11 309	631 120.44	1.09
Rightmove Plc			GBP	-	87 872	-	87 872	644 782.66	1.11
Shimano Inc.			JPY	4 324	1 262	-	5 586	865 159.80	1.49
Tencent Holdings Ltd			HKD	22 800	8 746	-31 546	-	-	0.00
The Trade Desk Inc			USD	13 401	8 634	-8 685	13 350	960 666.00	1.65
Univ Mu Gr Br Rg			EUR	41 853	7 207	-12 289	36 771	1 048 378.59	1.80
								53 267 343.22	91.56
Total transferable securities listed on an official stock exchange								53 267 343.22	91.56
TOTAL SECURITIES PORTFOLIO INVESTMENTS								53 267 343.22	91.56
Liquidities and deposits								4 967 887.28	8.54
Other liabilities								-58 583.26	-0.10
TOTAL NET ASSETS								58 176 647.24	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Adobe Systems			USD	8 484	4 633	-4 328	8 789	5 243 517.40	1.86
Advanced Micro Devices Inc			USD	33 917	13 644	-10 991	36 570	5 390 783.70	1.91
Alphabet Inc -A-			USD	90 386	33 697	-	124 083	17 333 154.27	6.13
Altium			AUD	139 560	-	-36 000	103 560	3 310 616.18	1.17
Amazon Com Inc			USD	75 303	54 336	-9 373	120 266	18 273 216.04	6.47
American Tower Corp			USD	13 894	9 777	-	23 671	5 110 095.48	1.81
Analog Devices Inc			USD	52 008	-	-24 324	27 684	5 496 935.04	1.95
Apple Inc			USD	29 037	-	-	29 037	5 590 493.61	1.98
Applied Materials Inc			USD	76 462	-	-21 111	55 351	8 970 736.57	3.17
Coherent Rg			USD	69 429	71 833	-14 619	126 643	5 512 769.79	1.95
Cohu Inc			USD	-	186 331	-	186 331	6 594 254.09	2.33
Elastic B.V.			USD	35 693	-	-	35 693	4 022 601.10	1.42
Facebook Inc -A-			USD	18 597	-	-7 403	11 194	3 962 228.24	1.40
Flsmidth & Co. A/S B			DKK	161 238	-	-67 414	93 824	3 993 003.52	1.41
Intel Corp.			USD	281 672	73 185	-	354 857	17 831 564.25	6.31
Keysight Technologies Inc			USD	38 114	15 652	-21 915	31 851	5 067 175.59	1.79
Kion Group / Eq Usd			EUR	59 403	-	-29 450	29 953	1 279 496.77	0.45
Lundin Mining Corp			CAD	246 162	-	-	246 162	2 023 658.22	0.72
Micron Technology Inc			USD	78 993	15 707	-	94 700	8 081 698.00	2.86
Microsoft Corp			USD	56 141	10 023	-3 743	62 421	23 472 792.84	8.31
Nokia Oy			EUR	773 631	-	-	773 631	2 608 213.21	0.92
Nvidia Corp.			USD	31 484	9 137	-15 097	25 524	12 639 995.28	4.47
Onto Innovation			USD	108 807	-	-48 461	60 346	9 226 903.40	3.27
Outotec Oyj			EUR	622 659	-	-196 837	425 822	4 313 423.78	1.53
Palo Alto Networks Inc			USD	44 181	25 635	-38 180	31 636	9 328 823.68	3.30
Rohm Co.Ltd			JPY	76 495	229 485	-	305 980	5 865 444.75	2.08
Salesforce Com Inc			USD	39 055	-	-15 861	23 194	6 103 269.16	2.16
Samsung El./Sp.Gdr (1/2Vot144a)			USD	2 229	1 585	-	3 814	5 713 372.00	2.02
Servicenow Inc			USD	23 193	843	-6 369	17 667	12 481 558.83	4.42
Stmicroelectronics Nv			EUR	118 405	36 641	-43 823	111 223	5 558 913.23	1.97
Synopsys Inc.			USD	39 714	-	-23 220	16 494	8 492 925.54	3.01
Tencent Holdings Ltd			HKD	154 896	-	-	154 896	5 824 071.63	2.06
The Trade Desk Inc			USD	77 392	24 025	-32 681	68 736	4 946 242.56	1.75
Tokyo Electron Co Ltd			JPY	46 285	-	-	46 285	8 291 437.78	2.93
Twilio Inc -A-			USD	-	37 014	-	37 014	2 808 252.18	0.99
Ubisoft Entertainment			EUR	34 544	-	-34 544	-	-	0.00
Walt Disney Company			USD	51 952	-	-18 693	33 259	3 002 955.11	1.06
Zscaler Inc			USD	22 605	6 773	-	29 378	6 508 989.68	2.30
								270 275 582.50	95.64
Total transferable securities listed on an official stock exchange								270 275 582.50	95.64
TOTAL SECURITIES PORTFOLIO INVESTMENTS								270 275 582.50	95.64
Liquidities and deposits								12 728 455.12	4.50
Other liabilities								-402 953.31	-0.14
TOTAL NET ASSETS								282 601 084.31	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 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Romania 3.875% 15-29.10.35			EUR	-	500 000	-500 000	-	-	0.00
								-	0.00
Bonds									
Adb 0% 16-05.04.46	0.000	05.04.46	ZAR	-	150 000 000	-	150 000 000	914 045.36	5.73
Argentina 15.5% 16-17.10.26	15.500	17.10.26	ARS	241 500 000	395 546 160	-	637 046 160	228 921.58	1.44
Argentina 16% 16-17.10.23	16.000	17.10.23	ARS	35 100 000	-	-35 100 000	-	-	0.00
Brazil 10.0% 22-01.01.33	10.000	01.01.33	BRL	-	7 000	-7 000	-	-	0.00
Brazil 6% 10-15.08.50 /Infl	6.000	15.08.50	BRL	-	2 000	-2 000	-	-	0.00
Brazil 6.0% 23-20.10.33	6.000	20.10.33	USD	500 000	-	-500 000	-	-	0.00
Chile 4.7% 18-01.09.30	4.700	01.09.30	CLP	900 000 000	-	-	900 000 000	993 944.78	6.24
Colombia 7.50% 23-02.02.34	7.500	02.02.34	USD	-	500 000	-500 000	-	-	0.00
Colombia 8.125% 04-21.05.24	8.125	21.05.24	USD	400 000	-	-400 000	-	-	0.00
Colombia 9.85% 07-27 /Int.Usd	9.850	28.06.27	COP	4 600 000 000	-	-	4 600 000 000	1 127 638.02	7.07
Croatia 6% 13-26.01.24	6.000	26.01.24	USD	-	1 600 000	-1 600 000	-	-	0.00
Czech Rep 1.25% 20-14.02.25	1.250	14.02.25	CZK	-	30 000 000	-	30 000 000	1 293 102.49	8.11
Czech Rep 2% 17-13.10.33	2.000	13.10.33	CZK	26 000 000	-	-	26 000 000	1 001 610.10	6.28
Ebrd 4.95% 21-22.01.26	4.950	22.01.26	INR	50 000 000	-	-50 000 000	-	-	0.00
Egypt 8.875% 20-29.05.50 Regs	8.875	29.05.50	USD	500 000	-	-500 000	-	-	0.00
Eib 2.60% 22-29.09.26	2.600	29.09.26	CNH	7 000 000	-	-7 000 000	-	-	0.00
Emp 8.375% 17-08.11.27 Regs	8.375	08.11.27	COP	3 000 000 000	-	-3 000 000 000	-	-	0.00
Far East Ho 4.70% 21-09.02.24	4.700	09.02.24	CNH	9 000 000	-	-9 000 000	-	-	0.00
Hungary 4.0% 21-28.04.51	4.000	28.04.51	HUF	200 000 000	-	-	200 000 000	402 511.87	2.53
Hungary 5.75% 13-22.11.23	5.750	22.11.23	USD	500 000	-	-500 000	-	-	0.00
Hungary 9.5% 23-21.10.26	9.500	21.10.26	HUF	-	130 000 000	-	130 000 000	407 377.14	2.56
Ibrd 0% 15-29.05.35	0.000	29.05.35	ZAR	30 000 000	70 000 000	-100 000 000	-	-	0.00
Indonesia 6.375% 21-15.04.32	6.375	15.04.32	IDR	-	7 500 000 000	-7 500 000 000	-	-	0.00
Indonesia 8.375% 18-15.04.39	8.375	15.04.39	IDR	15 000 000 000	-	-15 000 000 000	-	-	0.00
Intl Bk Rec 2.25% 22-19.01.29	2.250	19.01.29	CNH	5 000 000	-	-5 000 000	-	-	0.00
Intl Bk Rec 6.25% 23-19.01.29	6.250	19.01.29	IDR	15 000 000 000	-	-15 000 000 000	-	-	0.00
Intl Fin 0% 18-22.02.38	0.000	22.02.38	MXN	40 000 000	50 000 000	-90 000 000	-	-	0.00
Mexico	5.750	05.03.26	MXN	-	50 000	-	50 000	272 973.04	1.71
Mexico 10% 05-5.12.24 -M-	10.000	05.12.24	MXN	-	150 000	-100 000	50 000	293 842.22	1.84
Mexico 8% 17-07.11.47	8.000	07.11.47	MXN	60 000	90 000	-	150 000	792 343.37	4.97
Mexico Cete 5% 21-06.03.25	5.000	06.03.25	MXN	-	50 000	-	50 000	280 040.51	1.76
Peru 5.35% 19-12.08.40	5.350	12.08.40	PEN	2 500 000	2 500 000	-5 000 000	-	-	0.00
Poland 1.75% 21-25.04.32	1.750	25.04.32	PLN	3 500 000	-	-	3 500 000	692 698.70	4.35
Poland 2.5% 18-25.04.24	2.500	25.04.24	PLN	-	3 500 000	-3 500 000	-	-	0.00
Poland 3.25% 13-25.07.25	3.250	25.07.25	PLN	-	5 000 000	-	5 000 000	1 238 073.28	7.77
Poland 6.0% 22-25.10.33	6.000	25.10.33	PLN	-	1 500 000	-	1 500 000	404 829.38	2.54
Qnb Fin 6.90% 20-23.01.25	6.900	23.01.25	IDR	4 000 000 000	-	-	4 000 000 000	257 748.42	1.62
Romania 2.75% 21-14.04.41	2.750	14.04.41	EUR	900 000	-	-900 000	-	-	0.00
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	-	-	0.00
South Afr 8.5% 13-31.01.37	8.500	31.01.37	ZAR	27 000 000	-	-27 000 000	-	-	0.00
South Afr 8.75% 14-31.01.44	8.750	31.01.44	ZAR	37 000 000	-	-37 000 000	-	-	0.00
South Africa 4.665% 12-17.01.24	4.665	17.01.24	USD	500 000	-	-500 000	-	-	0.00
South Africa 6.5% 10-28.02.41	6.500	28.02.41	ZAR	30 000 000	-	-30 000 000	-	-	0.00
Swiss I 9.85% 16.07.32 /Pool Regs	9.850	16.07.32	BRL	3 000 000	-	-3 000 000	-	-	0.00
Usa 4.875% 23-30.11.25 /Tbo	4.875	30.11.25	USD	-	600 000	-600 000	-	-	0.00
								10 601 700.26	66.52

* 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 16

JSS Sustainable Bond - Emerging Markets Local Currency (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Treasury Bills									
Usa 0% 23-14.03.24 Tb		14.03.24	USD	-	3 200 000	-3 200 000	-	-	0.00
Usa 0% 23-21.03.24 Tb		21.03.24	USD	-	1 200 000	-	1 200 000	1 186 341.56	7.45
								1 186 341.56	7.45
Total transferable securities listed on an official stock exchange								11 788 041.82	73.97
Transferable securities dealt on another regulated market									
Bonds									
Brazil 10% 20-01.01.31	10.000	01.01.31	BRL	6 000	-	-6 000	-	-	0.00
Dominican R 9.75% 19-05.06.26 Regs	9.750	05.06.26	DOP	20 000 000	-	-20 000 000	-	-	0.00
Ebrd 4.60% 20-09.12.25	4.600	09.12.25	IDR	17 500 000 000	-	-17 500 000 000	-	-	0.00
Malaysia 2.632% 20-15.04.31	2.632	15.04.31	MYR	6 000 000	-	-6 000 000	-	-	0.00
Malaysia 4.065% 20-15.06.50	4.065	15.06.50	MYR	3 000 000	2 000 000	-5 000 000	-	-	0.00
Mexico 8% 19-05.09.24	8.000	05.09.24	MXN	-	150 000	-150 000	-	-	0.00
Mexico Cete 7% 23-03.09.26	7.000	03.09.26	MXN	-	50 000	-	50 000	277 622.37	1.74
Mexico Cete 7.50% 22-26.05.33	7.500	26.05.33	MXN	-	50 000	-	50 000	267 630.94	1.68
Mexico Cete 8% 22-31.07.53	8.000	31.07.53	MXN	140 000	60 000	-	200 000	1 048 981.96	6.58
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 Fin Th 4% 22-17.06.72	4.000	17.06.72	THB	-	10 000 000	-	10 000 000	305 899.04	1.92
Min Of Fin 2.875% 16-17.06.46	2.875	17.06.46	THB	20 000 000	-	-20 000 000	-	-	0.00
Russia 7.1% 17-16.10.24	7.100	16.10.24	RUB	-	-	50 000 000	50 000 000	-	0.00
								1 900 134.31	11.92
Total transferable securities dealt on another regulated market								1 900 134.31	11.92
Other transferable securities									
Bonds									
Malaysia 4.369% 18-31.10.28	4.369	31.10.28	MYR	2 000 000	-	-2 000 000	-	-	0.00
Rabobk Ny 0.50% 14-26.02.29	0.500	26.02.29	HUF	200 000 000	-	-200 000 000	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								13 688 176.13	85.89
Liquidities and deposits								2 203 226.11	13.82
Other assets								46 078.43	0.29
TOTAL NET ASSETS								15 937 480.67	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 16

JSS Equity - All China

Statement of investments and other net assets as of 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Accelink Technologies Co -A-			CNH	510 369	-	-510 369	-	-	0.00
Adv Micro-A Rg			CNH	-	95 686	-	95 686	2 072 333.72	0.96
Agricult Bk China /H-Shares			HKD	-	11 574 000	-	11 574 000	4 461 495.17	2.06
Ah Yingjia Dist -A-			CNH	-	170 500	-	170 500	1 593 648.29	0.74
Alibaba Group Holding Ltd			HKD	708 500	144 600	-349 800	503 300	4 872 806.66	2.25
Anhui Gujing Distillery Co Ltd			CNH	24 190	156 845	-	181 035	5 942 450.89	2.75
Anhui Kouzi Distillery Co Ltd			CNH	451 786	187 800	-639 586	-	-	0.00
Asia-Potash In Rg-A			CNH	-	518 300	-	518 300	1 917 631.34	0.89
Baidu Inc -A-/Adr			USD	8 596	-	-	8 596	1 023 697.64	0.47
Baidu Rg-A			HKD	156 950	-	-	156 950	2 333 586.98	1.08
Bank Of Ningbo Co Ltd			CNH	687 927	1 874 860	-2 562 787	-	-	0.00
Beij Or Ywt			CNH	395 900	-	-395 900	-	-	0.00
Beijing Tongrentang Co Ltd -A-			CNH	-	213 500	-	213 500	1 616 561.55	0.75
Bj Chunliz /H			HKD	1 193 000	-	-1 193 000	-	-	0.00
Bj Kingsoft Rg-A			CNH	21 850	-	-21 850	-	-	0.00
China Construction Bank Co -H-			HKD	-	7 382 000	-	7 382 000	4 395 997.61	2.03
China Cosco Holdings -H-			HKD	2 888 000	970 500	-2 888 000	970 500	975 653.60	0.45
China Cssc Holdings Ltd			CNH	1 644 730	-	-227 800	1 416 930	5 881 746.24	2.72
China Int Travel Serv Corp			CNH	-	49 700	-49 700	-	-	0.00
China Merchants Bank Co -A-			CNH	2 182 147	-	-773 000	1 409 147	5 527 560.45	2.56
China Paci Insu (Group) Ltd -H-			HKD	-	544 400	-544 400	-	-	0.00
China Pacific Insur -A-			CNH	498 500	685 600	-1 184 100	-	-	0.00
China Shenhua Energy Co -H-			HKD	-	1 047 500	-	1 047 500	3 588 461.34	1.66
China State Constr Engineer-A-			CNH	6 830 371	-	-6 830 371	-	-	0.00
China Yangtze Power Co Ltd -A-			CNH	-	3 795 100	-	3 795 100	12 489 473.99	5.78
Chinasoft International			HKD	-	1 180 000	-	1 180 000	905 189.03	0.42
Chong Qing Changan Auto -A-			CNH	-	476 800	-	476 800	1 131 463.20	0.52
Cn Universe			CNH	-	757 026	-757 026	-	-	0.00
Contemp			CNH	437 005	-	-273 600	163 405	3 761 535.91	1.74
Dada Nexus/ Sadr			USD	330 399	-	-330 399	-	-	0.00
Dian Diagnos-A Rg			CNH	-	220 600	-	220 600	740 602.17	0.34
East Money Information Co -A-			CNH	1 808 760	-	-942 300	866 460	1 715 282.67	0.79
Greentown Mgmt Rg			HKD	2 735 000	995 000	-3 402 000	328 000	225 568.57	0.10
H.K.Exchanges And Clearing Ltd			HKD	125 000	-	-125 000	-	-	0.00
Hsbc Holdings Plc			HKD	-	244 400	-	244 400	1 971 842.42	0.91
Icbc -A-			CNH	7 325 193	-	-7 325 193	-	-	0.00
Innovent Biologics. Inc.			HKD	-	684 500	-	684 500	3 747 486.05	1.73
Jiangsu Hendrui Medicine Co-A-			CNH	774 380	907 030	-774 380	907 030	5 784 533.21	2.68
Jsu Yanghe			CNH	151 319	-	-151 319	-	-	0.00
Jushri Techno-A Rg			CNH	-	461 134	-	461 134	980 502.16	0.45
Kingsemi Rg-A			CNH	74 217	-	-74 217	-	-	0.00
Kuashou Tech Rg-B			HKD	-	75 100	-75 100	-	-	0.00
Kweichow Moutai Co Ltd -A-			CNH	97 656	2 600	-13 500	86 756	21 113 507.68	9.77
Lepu Medical Tech -A-			CNH	2 515 236	2 010 300	-2 515 236	2 010 300	4 580 599.46	2.12
Luzhou Old Cellar Co Ltd-A-			CNH	152 400	128 700	-281 100	-	-	0.00
Meituan Dianping			HKD	330 200	135 500	-421 500	44 200	463 592.74	0.21
Midea Group Co Ltd -A-			CNH	606 300	-	-	606 300	4 670 236.26	2.16
Naura Technology Group Co Ltd			CNH	166 700	59 600	-28 700	197 600	6 845 888.97	3.17
Netease Rg			HKD	344 500	273 200	-424 300	193 400	3 482 348.60	1.61
Nx Baofeng Ene-A Rg			CNH	-	1 753 000	-	1 753 000	3 650 753.31	1.69
Petrochina Co Ltd /-H-			HKD	-	6 906 000	-6 906 000	-	-	0.00
Pinduoduo Inc /Adr			USD	288 841	-	-147 602	141 239	20 664 678.09	9.56
Ping An Bank Co -A- Shs -A-			CNH	625 800	-	-625 800	-	-	0.00
Pony Testing Rg-A			CNH	472 702	425 431	-898 133	-	-	0.00
Rigol Techno Rg-A			CNH	312 819	-	-312 819	-	-	0.00

* 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 Equity - All China (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in USD	% of net assets
Shanghai Aiko Rg-A			CNH	6 040 090	1 593 000	-7 633 090	-	-	0.00
Shanxi Xing Hua Cun Wine -A-			CNH	-	184 400	-	184 400	5 999 085.64	2.78
Shenzhen Dynan-A Rg			CNH	-	18 440	-18 440	-	-	0.00
South West Eco Development Ltd			HKD	1 630 000	377 000	-1 150 000	857 000	1 826 268.37	0.85
Sungrow Power Supply Co Ltd			CNH	218 000	205 600	-218 000	205 600	2 539 204.70	1.18
Sz Mindray			CNH	136 754	146 800	-237 454	46 100	1 888 933.26	0.87
Tangshan Port Group Co Ltd			CNH	457 300	-	-457 300	-	-	0.00
Tencent Holdings Ltd			HKD	639 000	12 500	-122 800	528 700	19 879 058.67	9.20
Tjin Zh			CNH	5 643 081	-	-5 643 081	-	-	0.00
Tsingtao Brewery Co Ltd -H-			HKD	562 000	-	-268 000	294 000	1 972 918.16	0.91
Wanhua Chemical Group Co -A-			CNH	173 400	389 520	-326 500	236 420	2 560 817.29	1.18
Wh Huazhong Num -A-			CNH	284 136	120 700	-145 400	259 436	1 313 242.03	0.61
Wuliangye Yibin Co Ltd -A-			CNH	347 711	-	-347 711	-	-	0.00
Wuxi Apptec Co Ltd.			CNH	-	342 400	-	342 400	3 512 744.20	1.63
Wuxi Biologics Rg			HKD	-	577 000	-577 000	-	-	0.00
Xinhua Winshare-A-			CNH	-	1 653 800	-	1 653 800	3 185 325.20	1.47
Yadea Group Holdings Ltd			HKD	-	1 948 000	-	1 948 000	3 422 736.91	1.58
Zhaojin Mining Ind.-H-			HKD	1 014 000	-	-1 014 000	-	-	0.00
Zhengzhou Yutong Bus Co -A-			CNH	-	2 665 200	-	2 665 200	4 979 270.98	2.30
Zhuzhou Hua Rg-A			CNH	105 879	-	-105 879	-	-	0.00
Zijin Mining Group Co Ltd			CNH	3 838 000	790 200	-	4 628 200	8 131 117.65	3.76
								206 339 439.03	95.44
Bonds									
Wuxi Biologics (Cayman) Inc. Usd 0.0	0.000	31.12.99	HKD	-	1 210	-1 210	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								206 339 439.03	95.44
TOTAL SECURITIES PORTFOLIO INVESTMENTS								206 339 439.03	95.44
Liquidities and deposits								10 778 232.71	4.99
Other liabilities								-929 057.31	-0.43
TOTAL NET ASSETS								216 188 614.43	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 - Swiss SME Plus

Statement of investments and other net assets as of 31.12.2023

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2023	Purchases*	Sales*	Closing holding on 31.12.2023	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Also Holding N Namen-Akt.			CHF	-	2 158	-	2 158	541 658.00	6.29
Ams-Osram Ag			CHF	-	45 615	-	45 615	96 430.11	1.12
Bachem Hldg N			CHF	-	5 563	-	5 563	361 595.00	4.20
Belimo Hldg N			CHF	-	800	-	800	371 040.00	4.31
Bell Food Group Ag			CHF	-	1 327	-	1 327	337 058.00	3.92
Bobst Group Sa. Prilly /Nom.			CHF	-	1 650	-	1 650	106 837.50	1.24
Bossard Holding Ag			CHF	-	1 175	-	1 175	259 675.00	3.02
Bucher Industries Ag /Nam			CHF	-	349	-	349	123 266.80	1.43
Burkhalter Hldg			CHF	-	2 989	-	2 989	277 080.30	3.22
Comet Holding Ag			CHF	-	445	-	445	118 014.00	1.37
Cph Chemie & Papier /Reg			CHF	-	2 244	-	2 244	190 740.00	2.22
Daetwyler Holding Ag			CHF	-	1 583	-	1 583	309 001.60	3.59
Dottikon Es Hldg Registered Shs			CHF	-	707	-	707	161 903.00	1.88
Ems Chemie Holding Ag			CHF	-	276	-	276	187 956.00	2.18
Forbo Holding Ag /Nam. *Opr*			CHF	-	241	-	241	254 014.00	2.95
Georg Fischer N			CHF	-	2 000	-	2 000	122 200.00	1.42
Gurit Hldg N			CHF	-	1 065	-	1 065	86 904.00	1.01
Huber + Suhner Ag /Nam			CHF	-	2 586	-	2 586	175 848.00	2.04
Inficon Holding /Namenakt.			CHF	-	99	-	99	119 394.00	1.39
Interroll Holding Ltd/Nam.			CHF	-	89	-	89	237 630.00	2.76
Kaba Holding Ag Ruemlang			CHF	-	131	-	131	59 474.00	0.69
Klingelberg Ltd			CHF	-	8 000	-	8 000	131 200.00	1.53
Lem Holding /Nom.			CHF	-	178	-	178	369 350.00	4.29
Lindt & Spruengli /Partiz			CHF	-	17	-	17	171 530.00	1.99
Logitech Intl Sa			CHF	-	3 777	-	3 777	301 253.52	3.50
Phoenix Mecano N			CHF	-	466	-	466	202 244.00	2.35
Pierer Mobility Ag			CHF	-	3 646	-	3 646	166 986.80	1.94
Schindler Holding /Partic			CHF	-	906	-	906	190 531.80	2.21
Schweiter Techn N			CHF	-	103	-	103	53 457.00	0.62
Sensirion Holding Ltd.			CHF	-	710	-	710	59 214.00	0.69
Sig Combibloc Group Ag			CHF	-	10 000	-	10 000	193 500.00	2.25
Sika Ltd			CHF	-	1 458	-	1 458	399 054.60	4.64
Skanska Group N			CHF	-	4 236	-	4 236	342 268.80	3.98
Stadler Rail Ag			CHF	-	5 393	-	5 393	163 300.04	1.90
Vat Group Ltd			CHF	-	431	-	431	181 666.50	2.11
Ypsomed Holding Ag			CHF	-	489	-	489	148 167.00	1.72
								7 571 443.37	87.97
Total transferable securities listed on an official stock exchange								7 571 443.37	87.97
TOTAL SECURITIES PORTFOLIO INVESTMENTS								7 571 443.37	87.97
Liquidities and deposits								1 186 064.36	13.78
Other liabilities								-150 227.75	-1.75
TOTAL NET ASSETS								8 607 279.98	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 31.12.2023

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 (EUR) (05.07.1995)
- 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)
- JSS Investmentfonds - JSS Sustainable Equity - Swiss SME Plus (20.12.2023)

The Company has merged three sub-funds during the period:

- JSS Investmentfonds II - Sustainable Bond - Asia Opportunities merged into JSS Investmentfonds - JSS Sustainable Bond - Emerging Markets Corporate IG as at 03.07.2023.
- JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Growth (EUR) merged into JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Balanced (EUR) as at 25.10.2023.
- JSS Investmentfonds - JSS Sustainable Multi Asset - Thematic Balanced (CHF) merged into JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities as at 02.11.2023.
- JSS Investmentfonds - JSS Sustainable Equity - Swiss SME Plus was launched 20.12.2023.

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 31.12.2023 the total of cross-sub-fund investments of the subfund JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities amounts to EUR 10 083 407.23 and therefore the total consolidated NAV at period end without cross investments would amount to EUR 4 744 381 604.76.

a) Foreign currency translations

Investments, as well as other assets and liabilities denominated in foreign currencies are converted at the exchange rate as of 31.12.2023. Transactions in foreign currencies, during the period 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.

Notes to the Financial Statements as of 31.12.2023 (continued)

2. Significant accounting principles (continued)

e) Options trades

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

f) Futures contracts

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

g) Contracts for difference (CFDs)

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

h) Swaps

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

i) Rounding differences

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

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

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

k) Consolidated figures

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

l) Investment income

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

3. Net asset value

a) Computation

The net asset value per share is expressed in the currency of the relevant subfund and is calculated daily 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 period 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 period the swing pricing has been applied for all sub-funds except those liquidated or merged during the financial period under review.

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

Notes to the Financial Statements as of 31.12.2023 (continued)

4. Taxe d'abonnement

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

5. Management Company fees

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

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Sustainable Bond - Emerging Markets Corporate IG	-C CHF acc hedged-	LU1073944271	0.85%
JSS Sustainable Bond - Emerging Markets Corporate IG	-C EUR acc hedged-	LU1073944354	0.85%
JSS Sustainable Bond - Emerging Markets Corporate IG	-C USD acc-	LU1073944198	0.85%
JSS Sustainable Bond - Emerging Markets Corporate IG	-C USD dist-	LU1210450364	0.85%
JSS Sustainable Bond - Emerging Markets Corporate IG	-I CHF acc hedged-	LU1073944511	0.70%
JSS Sustainable Bond - Emerging Markets Corporate IG	-I USD acc-	LU1073944438	0.70%
JSS Sustainable Bond - Emerging Markets Corporate IG	-I USD dist-	LU1210450448	0.70%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P CHF acc hedged-	LU1073943893	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P EUR acc hedged-	LU1073943976	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P EUR dist hedged-	LU1244594351	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P USD acc-	LU1073943620	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-P USD dist-	LU1210450281	1.30%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y CHF acc hedged-	LU1201473821	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y CHF dist hedged-	LU1244594948	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y EUR acc hedged-	LU1201474043	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y EUR dist hedged-	LU1244595085	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y GBP dist hedged-	LU1545798859	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y USD acc-	LU1201474126	1.00%
JSS Sustainable Bond - Emerging Markets Corporate IG	-Y USD dist-	LU1210450521	1.00%
JSS Sustainable Equity - Systematic Emerging Markets	-C USD acc-	LU0950588334	1.15%
JSS Sustainable Equity - Systematic Emerging Markets	-C USD dist-	LU1732170136	1.15%
JSS Sustainable Equity - Systematic Emerging Markets	-I USD acc-	LU1111702400	1.05%
JSS Sustainable Equity - Systematic Emerging Markets	-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 (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 acc-	LU2427701961	1.50%
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 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%

Notes to the Financial Statements as of 31.12.2023 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
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%
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 GBP dist hedged-	LU1629314581	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	0.70%
JSS Sustainable Bond CHF	-I CHF acc-	LU2668234284	0.65%
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%

Notes to the Financial Statements as of 31.12.2023 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
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	-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	-I EUR acc-	LU1111704018	1.05%
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 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 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 CHF H2 acc-	LU1111702152	1.15%
JSS Sustainable Multi Asset - Global Opportunities	-C CHF H2 dist-	LU2273130307	1.15%
JSS Sustainable Multi Asset - Global Opportunities	-C USD H2 dist-	LU2273130489	1.15%
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 CHF H2 dist-	LU2273130133	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%

Notes to the Financial Statements as of 31.12.2023 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Sustainable Equity - Green Planet	-P EUR acc-	LU0707700596	2.00%
JSS Sustainable Equity - Green Planet	-P EUR dist-	LU0333595436	2.00%
JSS Sustainable Equity - Green Planet	-P GBP dist-	LU1545800341	2.00%
JSS Sustainable Equity - Green Planet	-P USD H1 acc-	LU1120832198	2.00%
JSS Sustainable Equity - Green Planet	-P USD dist-	LU0950593417	2.00%
JSS Sustainable Equity - Green Planet	-S EUR dist-	LU1842716729	1.00%
JSS Sustainable Equity - Green Planet	-Y EUR acc-	LU1205684183	1.00%
JSS Bond - USD High Yield	-C EUR acc hedged-	LU1184841341	1.30%
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 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 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%

Notes to the Financial Statements as of 31.12.2023 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee (%)
JSS Sustainable Equity - Tech Disruptors	-P USD acc-	LU1752456340	1.75%
JSS Sustainable Equity - Tech Disruptors	-P USD dist-	LU1752456423	1.75%
JSS Sustainable Equity - Tech Disruptors	-Y USD acc-	LU1752458049	1.25%
JSS Sustainable Equity - Tech Disruptors	-Y USD dist-	LU1752458478	1.25%
JSS Sustainable Bond - Emerging Markets Local Currency	-C USD acc-	LU1835934479	1.30%
JSS Sustainable Bond - Emerging Markets Local Currency	-C USD dist-	LU1835934552	1.30%
JSS Sustainable Bond - Emerging Markets Local Currency	-I USD acc-	LU1835934636	1.00%
JSS Sustainable Bond - Emerging Markets Local Currency	-I USD dist-	LU1835934719	1.00%
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%
JSS Sustainable Equity - Swiss SME Plus	-C CHF acc-	LU2611736625	1.30%
JSS Sustainable Equity - Swiss SME Plus	-C EUR acc-	LU2611736971	1.30%
JSS Sustainable Equity - Swiss SME Plus	-C USD acc hedged-	LU2611736112	1.30%
JSS Sustainable Equity - Swiss SME Plus	-I CHF acc-	LU2611735734	1.20%
JSS Sustainable Equity - Swiss SME Plus	-P CHF acc-	LU2611734414	1.75%

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 period on the following distribution shares.

	Unit class	ISIN	Currency	Amount
JSS Sustainable Bond - Emerging Markets Corporate IG	C USD dist	LU1210450364	USD	1.56
JSS Sustainable Bond - Emerging Markets Corporate IG	I USD dist	LU1210450448	USD	1.60
JSS Sustainable Bond - Emerging Markets Corporate IG	P USD dist	LU1210450281	USD	1.34
JSS Sustainable Bond - Emerging Markets Corporate IG	P EUR dist hedged	LU1244594351	EUR	1.23*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y USD dist	LU1210450521	USD	1.57
JSS Sustainable Bond - Emerging Markets Corporate IG	Y CHF dist hedged	LU1244594948	CHF	1.64*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y EUR dist hedged	LU1244595085	EUR	1.62*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y GBP dist hedged	LU1545798859	GBP	1.90*
JSS Sustainable Equity - Global Dividend	C EUR dist	LU1732170649	EUR	1.99*
JSS Sustainable Equity - Global Dividend	C USD dist	LU2076226567	USD	1.53
JSS Sustainable Equity - Global Dividend	E USD dist	LU2076227532	USD	1.42
JSS Sustainable Equity - Global Dividend	P EUR dist	LU0375216479	EUR	2.50*
JSS Sustainable Equity - Global Dividend	P USD dist	LU1732170565	USD	0.97
JSS Sustainable Equity - Global Dividend	S EUR dist	LU1842717370	EUR	2.48*
JSS Sustainable Equity - Global Dividend	Y EUR dist	LU2076227706	EUR	1.08*
JSS Sustainable Equity - Global Dividend	Y USD dist	LU2076227961	USD	2.87
JSS Twelve Sustainable Insurance Bond	I USD dist hedged	LU1244595754	USD	4.09*
JSS Twelve Sustainable Insurance Bond	I23 EUR dist	LU2075975545	EUR	3.79
JSS Twelve Sustainable Insurance Bond	I30 GBP dist hedged	LU1629314581	GBP	4.62*
JSS Twelve Sustainable Insurance Bond	P EUR dist	LU1210451099	EUR	3.18
JSS Twelve Sustainable Insurance Bond	P USD dist hedged	LU1244595242	USD	3.58*
JSS Sustainable Bond - Global Short-term	C USD dist	LU1210452063	USD	1.67
JSS Sustainable Bond - Global Short-term	C EUR dist hedged	LU1244596133	EUR	1.75*

Notes to the Financial Statements as of 31.12.2023 (continued)

7. Dividend policy (continued)

	Unit class	ISIN	Currency	Amount
JSS Sustainable Bond - Global Short-term	P USD dist	LU1210451842	USD	1.62
JSS Sustainable Bond - Global Short-term	Y USD dist	LU1210452659	USD	1.82
JSS Sustainable Bond - EUR Corporates	C EUR dist	LU1732172009	EUR	1.30
JSS Sustainable Bond - EUR Corporates	P EUR dist	LU0045164786	EUR	1.80
JSS Sustainable Bond - EUR Corporates	Y CHF dist hedged	LU2312587103	CHF	1.42*
JSS Sustainable Equity - Real Estate Global	C EUR dist	LU1991392827	EUR	1.25
JSS Sustainable Equity - Real Estate Global	P EUR dist	LU1991392074	EUR	0.87
JSS Sustainable Multi Asset - Global Opportunities	I EUR dist	LU1842720242	EUR	1.28
JSS Sustainable Multi Asset - Global Opportunities	I CHF dist	LU2273130562	CHF	1.19*
JSS Sustainable Multi Asset - Global Opportunities	P EUR dist	LU0058892943	EUR	1.11
JSS Bond - USD High Yield	C USD dist	LU1210450109	USD	2.49
JSS Bond - USD High Yield	I USD dist	LU1210450018	USD	2.61
JSS Bond - USD High Yield	P EUR dist hedged	LU1184840707	EUR	2.18*
JSS Bond - USD High Yield	P CHF dist hedged	LU1184840459	CHF	2.16*
JSS Sustainable Bond - Total Return Global	P USD dist	LU1332516779	USD	1.86
JSS Sustainable Bond - Total Return Global	P EUR dist hedged	LU1332517157	EUR	1.60*
JSS Sustainable Bond - Total Return Global	Y USD dist	LU1405747160	USD	1.23
JSS Sustainable Bond - Total Return Global	Y GBP dist hedged	LU1405749539	GBP	1.40*
JSS Sustainable Bond - Emerging Markets Local Currency	C USD dist	LU1835934552	USD	2.12
JSS Sustainable Bond - Emerging Markets Local Currency	I USD dist	LU1835934719	USD	2.35
JSS Sustainable Bond - Emerging Markets Local Currency	P USD dist	LU1835934396	USD	1.91
JSS Sustainable Bond - Emerging Markets Local Currency	Y USD dist	LU1835934982	USD	2.32

*Distribution amounts in Fund currency have to be converted and paid in share class currency with exchange rate as of 05.10.2023 (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 31.12.2023:

Counterparties: Bank J. Safra Sarasin Ltd, CACEIS 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

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in USD)
EUR	4 032	USD	4 477	03.01.2024	-22.96
GBP	81	USD	104	03.01.2024	-0.31
USD	93 816	CHF	78 463	03.01.2024	545.74
CHF	11 375	USD	13 601	04.01.2024	-77.46
EUR	163	USD	181	04.01.2024	-0.92
GBP	731	USD	934	04.01.2024	-1.56
USD	25 779	EUR	23 213	04.01.2024	131.01
EUR	4 648	USD	5 162	05.01.2024	-26.00
GBP	2 843	USD	3 631	05.01.2024	-6.06
CHF	28 852 041	USD	33 245 666	14.03.2024	1 306 066.60
EUR	52 128 017	USD	56 473 453	14.03.2024	1 288 090.90
GBP	4 265 467	USD	5 359 207	14.03.2024	80 483.24
USD	290 729	CHF	249 759	14.03.2024	-8 303.66
USD	1 142 365	EUR	1 049 736	14.03.2024	-20 753.74
USD	234 998	GBP	187 006	14.03.2024	-3 487.22
USD	12 249 200	EUR	11 300 000	15.03.2024	-271 691.50
					2 370 946.10

Notes to the Financial Statements as of 31.12.2023 (continued)

9. Forward foreign exchange contracts (continued)

JSS Sustainable Equity - Global Dividend

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in USD)
USD	1 314 187	GBP	1 030 000	02.01.2024	1 119.59
CAD	2 551	GBP	1 495	12.01.2024	28.89
DKK	10 664	GBP	1 235	12.01.2024	6.39
GBP	39 577	CAD	66 885	12.01.2024	-279.06
GBP	59 432	CHF	65 117	12.01.2024	-1 707.86
GBP	14 521	DKK	123 603	12.01.2024	182.25
GBP	240 157	EUR	274 258	12.01.2024	3 041.62
GBP	19 236	SEK	254 990	12.01.2024	-791.45
GBP	724 734	USD	886 956	12.01.2024	36 960.19
					38 560.56

JSS Sustainable Multi Asset - Thematic Balanced (EUR)

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in EUR)
EUR	4 557	USD	5 049	08.01.2024	-11.57
EUR	10 906 213	USD	12 028 000	21.03.2024	54 749.73
					54 738.16

JSS Twelve Sustainable Insurance Bond

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in EUR)
CHF	47 880	EUR	51 550	04.01.2024	-31.74
EUR	123 260 652	GBP	107 114 000	31.01.2024	-203 367.29
EUR	11 139 339	USD	12 262 000	31.01.2024	54 601.07
CHF	146 152 078	EUR	155 566 114	07.03.2024	2 317 445.36
EUR	668 544	CHF	627 474	07.03.2024	-9 256.55
EUR	2 091 044	USD	2 266 328	07.03.2024	45 267.71
GBP	1 689 705	EUR	1 963 658	07.03.2024	-18 438.75
USD	44 630 463	EUR	41 043 286	07.03.2024	-753 630.48
					1 432 589.33

JSS Sustainable Equity - Global Thematic

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in EUR)
EUR	1 186	USD	1 313	02.01.2024	-2.31
EUR	73 662	USD	81 609	08.01.2024	-187.05
BRL	343 177 701	USD	69 589 900	12.01.2024	890 696.56
EUR	676 465	NOK	7 919 310	12.01.2024	-29 314.73
GBP	28 698	NOK	388 471	12.01.2024	-1 519.53
HKD	1 000 910	NOK	1 365 322	12.01.2024	-5 672.10
JPY	22 467 695	NOK	1 650 692	12.01.2024	-2 600.33
NOK	33 448 034	EUR	2 825 980	12.01.2024	154 927.97
NOK	22 439 968	GBP	1 657 116	12.01.2024	88 495.15
NOK	10 906 017	HKD	7 716 276	12.01.2024	77 640.53
NOK	9 652 696	JPY	130 639 901	12.01.2024	19 952.88
NOK	139 777 130	USD	12 659 250	12.01.2024	1 004 260.99
USD	2 507 578	BRL	12 420 613	12.01.2024	-42 316.17
USD	657 754	NOK	7 105 327	12.01.2024	-38 141.90
					2 116 219.96

Notes to the Financial Statements as of 31.12.2023 (continued)

9. Forward foreign exchange contracts (continued)

JSS Sustainable Bond - Global Short-term

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in USD)
CHF	5 006 077	USD	5 766 814	14.03.2024	228 208.90
EUR	46 443 683	USD	50 311 123	14.03.2024	1 151 775.86
USD	165 292	EUR	152 470	14.03.2024	-3 644.43
USD	2 653 132	CHF	2 300 000	15.03.2024	-100 714.78
USD	15 176 000	EUR	14 000 000	15.03.2024	-336 608.93
					939 016.62

JSS Sustainable Bond - Euro Broad

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain (in EUR)
CHF	20 318 640	EUR	21 181 262	12.01.2024	692 221.69
					692 221.69

JSS Sustainable Bond - EUR Corporates

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in EUR)
EUR	52 691	CHF	48 940	03.01.2024	36.80
CHF	344	EUR	370	04.01.2024	-0.23
CHF	14 222 618	EUR	15 134 570	07.03.2024	227 336.72
EUR	202 109	CHF	190 082	07.03.2024	-3 186.78
					224 186.51

JSS Sustainable Equity - Real Estate Global

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised (loss) (in EUR)
EUR	34 860	HKD	301 447	02.01.2024	-84.99
					-84.99

JSS Sustainable Multi Asset - Global Opportunities

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in EUR)
EUR	18 778	CHF	17 453	03.01.2024	0.26
CHF	55 977 775	EUR	58 417 872	12.01.2024	1 847 464.81
EUR	7 059 500	CHF	6 691 586	12.01.2024	-144 485.30
EUR	389 685	USD	422 929	12.01.2024	7 047.12
USD	5 138 250	EUR	4 801 106	12.01.2024	-152 321.66
EUR	11 449 763	AUD	19 000 000	22.02.2024	-281 128.71
EUR	9 680 587	GBP	8 400 000	22.02.2024	5 418.38
EUR	64 565 788	USD	71 300 000	22.02.2024	164 066.60
					1 446 061.50

JSS Sustainable Equity - Green Planet

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in EUR)
CAD	218 710	CHF	140 777	12.01.2024	-1 460.31
CAD	174 947	USD	129 877	12.01.2024	2 559.67
CHF	1 215 023	CAD	1 875 181	12.01.2024	21 187.29
CHF	552 311	DKK	4 302 220	12.01.2024	17 388.68
CHF	5 052 993	EUR	5 285 181	12.01.2024	154 840.53
CHF	753 944	GBP	688 432	12.01.2024	17 622.88
CHF	999 150	JPY	167 135 943	12.01.2024	669.32

Notes to the Financial Statements as of 31.12.2023 (continued)

9. Forward foreign exchange contracts (continued)

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in EUR)
CHF	11 816 133	USD	13 278 086	12.01.2024	708 356.38
DKK	708 483	CHF	91 459	12.01.2024	-3 404.33
DKK	504 679	USD	74 477	12.01.2024	329.85
EUR	696 134	CHF	657 093	12.01.2024	-11 277.17
EUR	552 422	USD	596 179	12.01.2024	13 041.62
GBP	44 637	CHF	49 053	12.01.2024	-1 322.39
GBP	30 884	USD	38 822	12.01.2024	499.85
JPY	12 592 544	CHF	75 861	12.01.2024	-676.37
JPY	8 834 483	USD	60 924	12.01.2024	1 703.20
USD	933 279	CAD	1 286 740	12.01.2024	-38 708.05
USD	1 400 747	CHF	1 237 016	12.01.2024	-64 389.66
USD	410 541	DKK	2 853 284	12.01.2024	-11 385.94
USD	3 869 304	EUR	3 604 760	12.01.2024	-104 042.94
USD	578 259	GBP	472 316	12.01.2024	-21 632.42
USD	735 285	JPY	110 030 363	12.01.2024	-42 395.67
					637 504.02

JSS Bond - USD High Yield

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain (in USD)
CHF	1 580 859	USD	1 766 515	12.01.2024	114 623.99
EUR	9 483 534	USD	10 158 563	12.01.2024	323 482.23
					438 106.22

JSS Sustainable Bond - Total Return Global

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in USD)
EUR	173 199	USD	192 345	03.01.2024	-986.37
USD	61 903	CHF	51 773	03.01.2024	360.10
CHF	7 163	USD	8 565	04.01.2024	-48.77
EUR	95	USD	105	04.01.2024	-0.53
GBP	526	USD	671	04.01.2024	-1.12
USD	650	CHF	544	04.01.2024	3.71
USD	33 611	EUR	30 264	04.01.2024	172.16
EUR	1 419	USD	1 576	05.01.2024	-8.06
GBP	1 664	USD	2 125	05.01.2024	-3.57
SGD	1 800 000	USD	1 350 642	22.01.2024	15 544.05
USD	14 745 065	SGD	19 900 000	22.01.2024	-358 450.82
USD	14 331 560	AUD	22 400 000	24.01.2024	-966 320.80
USD	25 747 971	AUD	39 200 000	07.03.2024	-1 054 709.88
CHF	92 403 323	USD	106 752 302	08.03.2024	3 834 516.37
EUR	78 516 215	USD	85 131 743	08.03.2024	1 847 498.47
GBP	3 810 012	USD	4 807 096	08.03.2024	51 640.95
USD	514 511	CHF	444 862	08.03.2024	-17 763.11
USD	2 063 657	EUR	1 886 373	08.03.2024	-25 968.88
USD	322 761	GBP	256 663	08.03.2024	-4 548.17
USD	27 500 532	EUR	25 400 000	13.03.2024	-641 318.78
USD	28 165 380	AUD	43 500 000	08.04.2024	-1 599 198.83
USD	8 853 475	SGD	12 000 000	11.04.2024	-286 248.76
USD	13 551 588	GBP	10 800 000	12.04.2024	-222 181.17
USD	13 045 016	PLN	52 600 000	15.04.2024	-309 900.73
USD	24 522 345	NOK	254 000 000	21.05.2024	-558 301.82
					-296 224.36

Notes to the Financial Statements as of 31.12.2023 (continued)

9. Forward foreign exchange contracts (continued)

JSS Sustainable Equity - Tech Disruptors

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in USD)
BRL	7 602 329	USD	1 541 760	12.01.2024	21 643.87
USD	152 874	BRL	752 972	12.01.2024	-1 975.10
					19 668.77

JSS Sustainable Bond - Emerging Markets Local Currency

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in USD)
USD	11 095	THB	381 790	02.01.2024	-94.41
NGN	200 000 000	USD	222 222	20.06.2024	-13 822.22
TRY	8 000 000	USD	245 851	20.06.2024	-15 579.26
USD	162 999	NGN	200 000 000	20.06.2024	-48 537.91
USD	233 129	TRY	8 000 000	20.06.2024	3 361.24
TRY	8 000 000	USD	218 430	18.09.2024	-4 454.03
USD	214 961	TRY	8 000 000	18.09.2024	1 247.30
					-77 879.29

JSS Equity - All China

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised gain/(loss) (in USD)
EUR	54 079	USD	59 918	02.01.2024	-172.02
EUR	6 960	USD	7 704	03.01.2024	-14.82
USD	28 946	CHF	24 331	03.01.2024	22.62
					-164.22

JSS Sustainable Equity - Swiss SME Plus

Purchase currency	Purchase amount	Sale currency	Sale amount	Maturity date	Net unrealised (loss) (in CHF)
USD	600 000	CHF	515 614	12.01.2024	-11 390.06
					-11 390.06

10. Futures contracts

Counterparty: Bank J. Safra Sarasin Ltd.

As at 31.12.2023, JSS Sustainable Bond - Global Short-term 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	5 285 000.00	135 156.25
				135 156.25

Notes to the Financial Statements as of 31.12.2023 (continued)

10. Futures contracts (continued)

As at 31.12.2023, 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
10Y BTP ITALIAN BOND	EUR	71	7 581 380.00	148 180.00
10Y BTP ITALIAN BOND	EUR	-1	-106 780.00	-2 800.00
EURO SCHATZ	EUR	1	101 282.00	-210.00
EURO SCHATZ	EUR	-1	-101 282.00	205.00
EURO BUND	EUR	-171	-17 526 645.00	117 169.02
EURO BUND	EUR	1	102 495.00	251.13
EURO BOBL	EUR	1	102 055.00	202.19
EURO BOBL	EUR	-1	-102 055.00	-290.13
EURO-BUXL-FUTURES	EUR	16	1 296 400.00	-8 252.44
EURO-BUXL-FUTURES	EUR	-1	-81 025.00	-8 100.00
EURO OAT FUT FRENCH GVT BDS	EUR	-1	-96 370.00	-2 407.32
EURO OAT FUT FRENCH GVT BDS	EUR	91	8 769 670.00	13 336.83
				257 284.28

As at 31.12.2023, 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 BUND	EUR	-1	-102 495.00	-1 509.34
				-1 509.34

As at 31.12.2023, 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	110	14 718 330.88	893 252.36
JAPANESE GOV. BDS FUTURE 10Y	JPY	-22	-15 287 945.59	-260 604.17
5Y TREASURY NOTES USA	USD	260	25 693 200.00	586 914.16
30Y TREASURY NOTES USA	USD	-56	-4 460 960.00	-607 750.00
				611 812.35

11. Potential commitments in respect of options

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

As at 31.12.23, the potential commitment in respect of options is the following:

JSS Sustainable Multi Asset - Thematic Balanced (EUR)	-324 953.61	EUR
JSS Sustainable Multi Asset - Global Opportunities	-23 498 845.79	EUR

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

JSS Sustainable Multi Asset - Thematic Balanced (EUR)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
SPX - S&P 500 INDICES	USD	PUT	3 850.00	15.03.2024	-7	58 552.48	-3 231.79
SPX - S&P 500 INDICES	USD	PUT	4 450.00	15.03.2024	7	-383 506.09	16 304.71

JSS Sustainable Multi Asset - Global Opportunities

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
SPX - S&P 500 INDICES	USD	PUT	4 650.00	19.04.2024	100	-12 291 676.10	715 158.65
SPX - S&P 500 INDICES	USD	PUT	4 100.00	19.04.2024	-100	2 598 108.00	-163 852.80
SPX - S&P 500 INDICES	USD	CALL	5 000.00	19.04.2024	-100	-13 805 277.69	-495 451.05

Notes to the Financial Statements as of 31.12.2023 (continued)

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	20 000 000.00	-35 779.90	15.12.2024
EUR	2 500 000.00	-44 994.44	07.03.2031
EUR	-5 000 000.00	144 412.06	08.03.2034
EUR	-7 500 000.00	119 313.48	08.03.2029
EUR	1 800 000.00	-114 797.12	07.03.2039
EUR	2 000 000.00	-168 600.82	07.03.2044
EUR	1 500 000.00	-228 461.74	07.03.2074
EUR	5 000 000.00	-450 849.75	08.12.2038
		-779 758.23	

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	=	0.929729	CHF
		1.104650	USD

15. Collateral received

Sub-fund	Currency	Amount	Paid/Received	Counterparty
JSS Sustainable Bond - Emerging Markets Corporate IG	USD	2 440 000.00	Received	Bank J. Safra Sarasin Ltd
JSS Twelve Sustainable Insurance Bond	EUR	740 000.00	Received	Bank J. Safra Sarasin Ltd
JSS Twelve Sustainable Insurance Bond	EUR	380 000.00	Paid	Bank J. Safra Sarasin Ltd
JSS Sustainable Equity - Global Thematic	USD	860 001.00	Received	Royal Bank of Canada London
JSS Sustainable Equity - Global Thematic	EUR	1 110 000.00	Received	CACEIS Investor Services Bank S.A.
JSS Sustainable Bond - Global Short-term	USD	1 110 000.00	Received	Bank J. Safra Sarasin Ltd
JSS Sustainable Bond - Euro Broad	EUR	360 000.00	Received	CACEIS Investor Services Bank S.A.
JSS Sustainable Bond - Euro Broad	EUR	590 000.00	Paid	Bank J. Safra Sarasin Ltd
JSS Sustainable Multi Asset - Global Opportunities	EUR	1 280 000.00	Received	CACEIS Investor Services Bank S.A.
JSS Sustainable Multi Asset - Global Opportunities	EUR	280 000.00	Received	Bank J. Safra Sarasin Ltd
JSS Sustainable Equity - Green Planet	EUR	570 000.00	Received	CACEIS Investor Services Bank S.A.
JSS Bond - USD High Yield	USD	27 000.00	Received	CACEIS Investor Services Bank S.A.
JSS Sustainable Bond - Total Return Global	USD	1 080 000.00	Paid	Bank J. Safra Sarasin Ltd

16. Events during the period

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

Effective 25.10.23, JSS Investmentfonds – JSS Sustainable Multi Asset – Thematic Balanced (CHF) merged into JSS Investmentfonds – JSS Sustainable Multi Asset – Global Opportunities.

Effective 02.11.23, JSS Investmentfonds – JSS Sustainable Multi Asset – Thematic Growth (EUR) merged into JSS Investmentfonds – JSS Sustainable Multi Asset – Thematic Balanced (EUR).

JSS Investmentfonds – JSS Sustainable Equity – Swiss SME Plus was launched on 20.12.2023.

Notes to the Financial Statements as of 31.12.2023 (continued)

16. Events during the period (continued)

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..

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.

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

17. Subsequent events

O/S

Other information

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

During the period 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.

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.

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.