

# JSS Investmentfonds SICAV

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

**Unaudited semi-annual report**  
**31 December 2021**

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

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

In the following, the names of the JSS Investmentfonds SICAV sub-funds are used (e.g. "JSS Alternative Multi-Strategy Fund"), rather than the full official title which includes the words "JSS Investmentfonds SICAV". An overview of the full names of each sub-fund is provided in Section 1 of the "Notes".

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\* please refer to Note 17

# Information\*

as of 31.12.2021

	Class Name	ISIN	Benchmark
<b>JSS Alternative Multi-Strategy Fund</b>	-C CHF acc hedged-	LU1111706146	ICE LIBOR CHF 3M
<b>JSS Alternative Multi-Strategy Fund</b>	-I USD acc-	LU1111706575	ICE LIBOR USD 3M
<b>JSS Alternative Multi-Strategy Fund</b>	-P EUR acc hedged-	LU1111705924	ICE LIBOR EUR 3M
<b>JSS Alternative Multi-Strategy Fund</b>	-P USD acc-	LU1111705767	ICE LIBOR USD 3M
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-C CHF acc hedged-	LU1073944271	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-C EUR acc hedged-	LU1073944354	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-C USD acc-	LU1073944198	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-C USD dist-	LU1210450364	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-I CHF acc hedged-	LU1073944511	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-I USD acc-	LU1073944438	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-I USD dist-	LU1210450448	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P CHF acc hedged-	LU1073943893	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P EUR acc hedged-	LU1073943976	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P EUR dist hedged-	LU1244594351	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P USD acc-	LU1073943620	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-P USD dist-	LU1210450281	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y CHF acc hedged-	LU1201473821	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y CHF dist hedged-	LU1244594948	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y EUR acc hedged-	LU1201474043	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y EUR dist hedged-	LU1244595085	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y GBP dist hedged-	LU1545798859	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y USD acc-	LU1201474126	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Bond - Emerging Markets Corporate IG</b>	-Y USD dist-	LU1210450521	JPM Corporate Broad EMBI Diversified High Grade Index
<b>JSS Sustainable Equity - Systematic Emerging Markets</b>	-C USD acc-	LU0950588334	MSCI Emerging Markets NR Index USD
<b>JSS Sustainable Equity - Systematic Emerging Markets</b>	-C USD dist-	LU1732170136	MSCI Emerging Markets NR Index USD
<b>JSS Sustainable Equity - Systematic Emerging Markets</b>	-I USD acc-	LU1111702400	MSCI Emerging Markets NR Index USD
<b>JSS Sustainable Equity - Systematic Emerging Markets</b>	-P USD dist-	LU0068337053	MSCI Emerging Markets NR Index USD
<b>JSS Sustainable Equity - Global Dividend</b>	-C EUR acc-	LU0950588763	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-C EUR dist-	LU1732170649	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-C USD acc-	LU1111702822	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-C USD dist-	LU2076226567	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-E USD acc-	LU2076227615	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-E USD dist-	LU2076227532	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-P EUR acc-	LU0533812276	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-P EUR dist-	LU0375216479	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-P USD acc-	LU1096892549	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-P USD dist-	LU1732170565	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-S EUR acc-	LU1842717297	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-S EUR dist-	LU1842717370	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-Y USD acc-	LU2076228001	MSCI World NR Index
<b>JSS Sustainable Equity - Global Dividend</b>	-Y USD dist-	LU2076227961	MSCI World NR Index
<b>JSS Sustainable Multi Asset - Thematic Balanced (CH)</b>	-C CHF acc-	LU0950588920	30% MSCI World NR Index CHF, 20% MSCI World NR Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
<b>JSS Sustainable Multi Asset - Thematic Balanced (CH)</b>	-C CHF dist-	LU1732170995	30% MSCI World NR Index CHF, 20% MSCI World NR Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
<b>JSS Sustainable Multi Asset - Thematic Balanced (CH)</b>	-P CHF dist-	LU0058890657	30% MSCI World NR Index CHF, 20% MSCI World NR Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
<b>JSS GlobalSar - Balanced (EUR)</b>	-C EUR acc-	LU0950589068	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
<b>JSS GlobalSar - Balanced (EUR)</b>	-C EUR dist-	LU1732171027	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
<b>JSS GlobalSar - Balanced (EUR)</b>	-P EUR dist-	LU0058893917	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
<b>JSS GlobalSar - Balanced (EUR)</b>	-S EUR acc-	LU1842716646	30% MSCI World NR Index EUR, 20% MSCI World NR Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
<b>JSS GlobalSar - Growth (EUR)</b>	-P EUR acc-	LU0198388380	45% MSCI World NR Index EUR, 30% MSCI World NR Index EUR Hedged, 25% ICE BofA Euro Broad Market Index.

\* please refer to Note 17

# Information\* (continued)

as of 31.12.2021

	Class Name	ISIN	Benchmark
<b>JSS Twelve Sustainable Insurance Bond</b>	-C CHF acc hedged-	LU1111708860	ICE LIBOR CHF 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-C EUR acc-	LU1111708787	ICE LIBOR EUR 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-C GBP acc hedged-	LU1111709082	ICE LIBOR GBP 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-C USD acc hedged-	LU1111708944	ICE LIBOR USD 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I CHF acc hedged-	LU1111709322	ICE LIBOR CHF 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I EUR acc-	LU1111709249	ICE LIBOR EUR 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I USD acc hedged-	LU1111709595	ICE LIBOR USD 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I USD dist hedged-	LU1244595754	ICE LIBOR USD 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I10 CHF acc hedged-	LU2075973177	ICE LIBOR CHF 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I10 EUR acc-	LU2075973334	ICE LIBOR CHF 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I3 CHF acc hedged-	LU2075972286	ICE LIBOR CHF 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 CHF acc hedged-	LU1629314078	ICE LIBOR CHF 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 EUR acc-	LU1629313856	ICE LIBOR EUR 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 EUR dist-	LU1629313930	ICE LIBOR EUR 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 USD acc hedged-	LU1629314235	ICE LIBOR USD 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I30 USD dist hedged-	LU1629314318	ICE LIBOR USD 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I3 CHF acc hedged-	LU2075975206	ICE LIBOR CHF 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I3 EUR acc-	LU2075975461	ICE LIBOR EUR 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-I3 EUR dist-	LU2075975545	ICE LIBOR EUR 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-P CHF acc hedged-	LU1111708431	ICE LIBOR CHF 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-P EUR acc-	LU1111708357	ICE LIBOR EUR 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-P EUR dist-	LU1210451099	ICE LIBOR EUR 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-P USD acc hedged-	LU1111708514	ICE LIBOR USD 3m + 2%
<b>JSS Twelve Sustainable Insurance Bond</b>	-P USD dist hedged-	LU1244595242	ICE LIBOR USD 3m + 2%
<b>JSS Sustainable Equity - Global Thematic</b>	-C CHF acc-	LU2076229074	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-C EUR acc-	LU0950589498	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-C EUR dist-	LU1732171373	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-C USD acc-	LU1111703127	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I EUR acc-	LU0405184523	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I USD (BRL hedged) acc-	LU2067136072	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I USD acc-	LU1111703390	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I USD dist-	LU1991390706	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I10 CHF acc-	LU2008796604	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I10 EUR acc-	LU2008796273	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-I10 USD acc-	LU2008796430	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-IH1 NOK acc-	LU2076230247	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-M EUR acc-	LU0950589571	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P EUR acc-	LU0480508919	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P EUR dist-	LU0229773345	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P SGD acc-	LU2361429579	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P USD acc-	LU1111703473	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-P USD dist-	LU1732171290	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-S EUR dist-	LU2076230833	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-Y EUR acc-	LU1205684001	MSCI World NR Index
<b>JSS Sustainable Equity - Global Thematic</b>	-Y USD dist-	LU2161043588	MSCI World NR Index
<b>JSS Sustainable Bond - Global Short-term</b>	-C CHF acc hedged-	LU1073945245	ICE LIBOR CHF 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-C EUR acc hedged-	LU1073945328	ICE LIBOR EUR 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-C EUR dist hedged-	LU1244596133	ICE LIBOR EUR 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-C USD acc-	LU1073945161	ICE LIBOR USD 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-C USD dist-	LU1210452063	ICE LIBOR USD 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-I USD acc-	LU1073945591	ICE LIBOR USD 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-P CHF acc hedged-	LU1073944941	ICE LIBOR CHF 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-P EUR acc hedged-	LU1073945088	ICE LIBOR EUR 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-P USD acc-	LU1073944867	ICE LIBOR USD 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-P USD dist-	LU1210451842	ICE LIBOR USD 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-Y CHF acc hedged-	LU1201473581	ICE LIBOR CHF 3M
<b>JSS Sustainable Bond - Global Short-term</b>	-Y EUR acc hedged-	LU1201473664	ICE LIBOR EUR 3M

\* please refer to Note 17

# Information\* (continued)

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	Class Name	ISIN	Benchmark
<b>JSS Sustainable Bond - Global Short-term</b>	-Y USD dist	LU1210452659	ICE LIBOR USD 3M
<b>JSS Sustainable Bond CHF</b>	-C CHF acc	LU0950591809	SBI Foreign AAA-BBB TR Index
<b>JSS Sustainable Bond CHF</b>	-M CHF acc	LU0950591981	SBI Foreign AAA-BBB TR Index
<b>JSS Sustainable Bond CHF</b>	-P CHF dist	LU0121751324	SBI Foreign AAA-BBB TR Index
<b>JSS Sustainable Bond - Euro Broad</b>	-C CHF acc hedged	LU2076224786	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-C EUR acc	LU0950592104	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-C EUR dist	LU1732171969	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-I EUR acc	LU2076225163	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-I EUR dist	LU2076225247	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-P CHF dist hedged	LU2076224273	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-P EUR dist	LU0158938935	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-Y CHF acc hedged	LU2076226054	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-Y EUR acc	LU1752454568	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - Euro Broad</b>	-Y EUR dist	LU1752454485	ICE BofA Euro Broad Market Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-C EUR acc	LU0950591718	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-C EUR dist	LU1732172009	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-I EUR acc	LU0734492860	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-M EUR acc	LU0776582891	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-P EUR dist	LU0045164786	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-Y CHF dist hedged	LU2312587103	ICE BofA Euro Corporate Index
<b>JSS Sustainable Bond - EUR Corporates</b>	-Y EUR acc	LU1205683706	ICE BofA Euro Corporate Index
<b>JSS Sustainable Green Bond - Global</b>	-C CHF acc hedged	LU1698507123	ICE BofA Green Bond Index hedged in EUR
<b>JSS Sustainable Green Bond - Global</b>	-C EUR dist	LU1698507040	ICE BofA Green Bond Index hedged in EUR
<b>JSS Sustainable Green Bond - Global</b>	-P EUR acc	LU0288930356	ICE BofA Green Bond Index hedged in EUR
<b>JSS Sustainable Equity - Europe</b>	-C EUR acc	LU0950592369	MSCI Europe NR Index
<b>JSS Sustainable Equity - Europe</b>	-P EUR acc	LU0484532444	MSCI Europe NR Index
<b>JSS Sustainable Equity - Europe</b>	-P EUR dist	LU0058891119	MSCI Europe NR Index
<b>JSS Sustainable Equity - Europe</b>	-P USD acc	LU1096900078	MSCI Europe NR Index
<b>JSS Sustainable Equity - Europe</b>	-Y EUR acc	LU1205683888	MSCI Europe NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-C CHF acc	LU2273127774	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-C EUR acc	LU0950592443	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-C USD acc	LU1111704364	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-I CHF acc	LU2273128319	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-M EUR acc	LU0749004452	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-P EUR dist	LU0097427784	MSCI World NR Index
<b>JSS Sustainable Equity - Global Climate 2035</b>	-P USD acc	LU1111704448	MSCI World NR Index
<b>JSS Sustainable Equity - Real Estate Global</b>	-C EUR acc	LU0950592872	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-C EUR dist	LU1991392827	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-I EUR acc	LU0950592955	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-P EUR acc	LU0288928376	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-P EUR dist	LU1991392074	S&P Developed Property Index in EUR
<b>JSS Sustainable Equity - Real Estate Global</b>	-P USD acc	LU1111705098	S&P Developed Property Index in USD
<b>JSS Sustainable Equity - USA</b>	-C USD acc	LU0950593094	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-I USD acc	LU1111705254	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-I USD dist	LU2076232961	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-P USD acc	LU0526864581	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-P USD dist	LU2076232706	MSCI USA NR Index
<b>JSS Sustainable Equity - USA</b>	-Y USD acc	LU1629314664	MSCI USA NR Index
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-C EUR acc	LU0950593177	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-I H2 CHF dist	LU2273130562	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-I USD H2 acc	LU1842720325	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-P CHF H2 acc	LU1111702079	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-P EUR acc	LU1111705338	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.

\* please refer to Note 17

# Information\* (continued)

as of 31.12.2021

	Class Name	ISIN	Benchmark
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-P EUR dist-	LU0058892943	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Multi Asset - Global Opportunities</b>	-P USD H2 acc-	LU1842719665	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-C CHF H1 acc-	LU1111702236	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-C EUR acc-	LU0950593250	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-C EUR dist-	LU1732172694	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-C USD acc-	LU1111705684	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-C USD dist-	LU1732172777	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-I CHF acc-	LU1965939850	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-I EUR acc-	LU0333595519	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-I EUR dist-	LU1732172850	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-P CHF H1 acc -	LU1111702319	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-P EUR acc-	LU0707700596	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-P EUR dist-	LU0333595436	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-P GBP dist-	LU1545800341	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-P USD H1 acc-	LU1120832198	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-P USD dist-	LU0950593417	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-S EUR dist-	LU1842716729	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Green Planet</b>	-Y EUR acc-	LU1205684183	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Bond - USD High Yield</b>	-C EUR acc hedged-	LU1184841341	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-C USD acc-	LU1184840962	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-C USD dist-	LU1210450109	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-I CHF acc hedged-	LU1184841937	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-I USD acc-	LU1184841770	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-I USD dist-	LU1210450018	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P CHF acc hedged-	LU1184840293	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P CHF dist hedged-	LU1184840459	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P EUR acc hedged-	LU1184840533	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P EUR dist hedged-	LU1184840707	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P USD acc-	LU1184840020	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Bond - USD High Yield</b>	-P USD dist-	LU1210449945	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
<b>JSS Sustainable Bond - Total Return Global</b>	-C CHF acc hedged-	LU1332517405	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-C EUR acc hedged-	LU1332517660	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-C GBP dist hedged-	LU1545802636	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.

\* please refer to Note 17



# Information\* (continued)

as of 31.12.2021

	Class Name	ISIN	Benchmark
<b>JSS Sustainable Bond - Total Return Global</b>	-C USD acc-	LU1332517231	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-C USD dist-	LU1332517314	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-I CHF acc hedged-	LU1332518122	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-I EUR acc hedged-	LU1332518478	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-I EUR dist hedged-	LU1332518551	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-I USD acc-	LU1332517827	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-I USD dist-	LU1332518049	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-M CHF acc hedged-	LU1332518635	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-P CHF acc hedged-	LU1332516852	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-P EUR acc hedged-	LU1332517074	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-P EUR dist hedged-	LU1332517157	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-P USD acc-	LU1332516696	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-P USD dist-	LU1332516779	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-Y CHF acc hedged-	LU1405747244	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-Y EUR acc hedged-	LU1405747327	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-Y GBP dist hedged-	LU1405749539	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-Y USD acc-	LU1405747087	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Total Return Global</b>	-Y USD dist-	LU1405747160	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Consumer Brands</b>	-C EUR acc-	LU1752455532	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Consumer Brands</b>	-C USD acc-	LU1752455375	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Consumer Brands</b>	-I USD acc-	LU1752455888	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Consumer Brands</b>	-P EUR acc-	LU1752454998	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Consumer Brands</b>	-P EUR dist-	LU1752455292	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Consumer Brands</b>	-P USD acc-	LU1752454642	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Consumer Brands</b>	-P USD dist-	LU1752454725	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-C CHF acc-	LU1842718345	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-C EUR acc-	LU1752457405	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-C USD acc-	LU1752456936	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-C USD dist-	LU1752457157	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-E USD acc-	LU1842717453	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-E USD dist-	LU1842717537	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I CHF acc-	LU1842718691	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I EUR acc-	LU2076231567	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.

\* please refer to Note 17

# Information\* (continued)

as of 31.12.2021

	Class Name	ISIN	Benchmark
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I USD (BRL hedged) acc-	LU1842717883	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I USD acc-	LU1752458551	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-I10 USD acc-	LU2273126701	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-M USD acc-	LU1842718006	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P CHF dist-	LU1842718261	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P EUR acc-	LU1752456696	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P EUR dist-	LU1752456852	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P USD acc-	LU1752456340	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-P USD dist-	LU1752456423	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-Y USD acc-	LU1752458049	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Equity - Tech Disruptors</b>	-Y USD dist-	LU1752458478	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-C USD acc-	LU1835934479	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-C USD dist-	LU1835934552	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-I USD acc-	LU1835934636	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-I USD dist-	LU1835934719	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-M USD acc-	LU1835935013	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-P USD acc-	LU1835934123	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-P USD dist-	LU1835934396	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-Y USD acc-	LU1835934800	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Sustainable Bond - Emerging Markets Local Currency</b>	-Y USD dist-	LU1835934982	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
<b>JSS Equity - All China</b>	-C CHF acc-	LU1965940783	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-C EUR acc-	LU1965940510	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-C USD acc-	LU1900873875	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-C USD dist-	LU1900873958	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-I CHF acc-	LU1965941161	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-I EUR acc-	LU1965940940	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-I USD acc-	LU1900874097	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-I10 USD acc-	LU2273125992	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P CHF acc-	LU1965940353	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P CHF dist-	LU1965940437	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P EUR acc-	LU1965940197	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P USD acc-	LU1900873529	MSCI China All Shares NR Index
<b>JSS Equity - All China</b>	-P USD dist-	LU1900873792	MSCI China All Shares NR Index

\* please refer to Note 17

# Information\* (continued)

## Total expense ratio as at 31.12.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Alternative Multi-Strategy Fund -C CHF acc hedged-	LU1111706146	1.19	-
JSS Alternative Multi-Strategy Fund -I USD acc-	LU1111706575	1.08	0.02
JSS Alternative Multi-Strategy Fund -P EUR acc hedged-	LU1111705924	1.45	-
JSS Alternative Multi-Strategy Fund -P USD acc-	LU1111705767	1.46	0.01
JSS Sustainable Bond - Emerging Markets Corporate IG -C CHF acc hedged-	LU1073944271	1.16	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C EUR acc hedged-	LU1073944354	1.15	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD acc-	LU1073944198	1.17	-
JSS Sustainable Bond - Emerging Markets Corporate IG -C USD dist-	LU1210450364	1.17	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I CHF acc hedged-	LU1073944511	0.98	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD acc-	LU1073944438	0.97	-
JSS Sustainable Bond - Emerging Markets Corporate IG -I USD dist-	LU1210450448	0.98	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P CHF acc hedged-	LU1073943893	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR acc hedged-	LU1073943976	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P EUR dist hedged-	LU1244594351	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD acc-	LU1073943620	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -P USD dist-	LU1210450281	1.62	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF acc hedged-	LU1201473821	0.81	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y CHF dist hedged-	LU1244594948	0.81	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR acc hedged-	LU1201474043	0.81	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y EUR dist hedged-	LU1244595085	0.82	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y GBP dist hedged-	LU1545798859	0.81	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD acc-	LU1201474126	0.82	-
JSS Sustainable Bond - Emerging Markets Corporate IG -Y USD dist-	LU1210450521	0.81	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc-	LU0950588334	1.33	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist-	LU1732170136	1.36	-
JSS Sustainable Equity - Systematic Emerging Markets -I USD acc-	LU1111702400	1.02	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist-	LU0068337053	1.86	-
JSS Sustainable Equity - Global Dividend -C EUR acc-	LU0950588763	1.27	-
JSS Sustainable Equity - Global Dividend -C EUR dist-	LU1732170649	1.28	-
JSS Sustainable Equity - Global Dividend -C USD acc-	LU1111702822	1.26	-
JSS Sustainable Equity - Global Dividend -C USD dist-	LU2076226567	1.26	-
JSS Sustainable Equity - Global Dividend -E USD acc-	LU2076227615	1.59	-
JSS Sustainable Equity - Global Dividend -E USD dist-	LU2076227532	1.58	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	LU0533812276	1.79	-
JSS Sustainable Equity - Global Dividend -P EUR dist-	LU0375216479	1.79	-
JSS Sustainable Equity - Global Dividend -P USD acc-	LU1096892549	1.78	-
JSS Sustainable Equity - Global Dividend -P USD dist-	LU1732170565	1.77	-
JSS Sustainable Equity - Global Dividend -S EUR acc-	LU1842717297	1.05	-
JSS Sustainable Equity - Global Dividend -S EUR dist-	LU1842717370	1.05	-
JSS Sustainable Equity - Global Dividend -Y USD acc-	LU2076228001	0.89	-
JSS Sustainable Equity - Global Dividend -Y USD dist-	LU2076227961	0.89	-
JSS Sustainable Multi Asset - Thematic Balanced (CH) -C CHF acc-	LU0950588920	1.31	0.02
JSS Sustainable Multi Asset - Thematic Balanced (CH) -C CHF dist-	LU1732170995	1.31	0.02
JSS Sustainable Multi Asset - Thematic Balanced (CH) -P CHF dist-	LU0058890657	1.80	0.02
JSS GlobalSar - Balanced (EUR) -C EUR acc-	LU0950589068	1.31	-
JSS GlobalSar - Balanced (EUR) -C EUR dist-	LU1732171027	1.31	-
JSS GlobalSar - Balanced (EUR) -P EUR dist-	LU0058893917	1.81	-
JSS GlobalSar - Balanced (EUR) -S EUR acc-	LU1842716646	1.06	-
JSS GlobalSar - Growth (EUR) -P EUR acc-	LU0198388380	1.87	-
JSS Twelve Sustainable Insurance Bond -C CHF acc hedged-	LU1111708860	1.33	0.12
JSS Twelve Sustainable Insurance Bond -C EUR acc-	LU1111708787	1.34	0.13
JSS Twelve Sustainable Insurance Bond -C GBP acc hedged-	LU1111709082	1.34	0.13
JSS Twelve Sustainable Insurance Bond -C USD acc hedged-	LU1111708944	1.32	0.11
JSS Twelve Sustainable Insurance Bond -I CHF acc hedged-	LU1111709322	0.82	0.14
JSS Twelve Sustainable Insurance Bond -I EUR acc-	LU1111709249	0.84	0.16
JSS Twelve Sustainable Insurance Bond -I USD acc hedged-	LU1111709595	0.82	0.14
JSS Twelve Sustainable Insurance Bond -I USD dist hedged-	LU1244595754	0.73	0.15
JSS Twelve Sustainable Insurance Bond -I10 CHF acc hedged-	LU2075973177	0.63	-
JSS Twelve Sustainable Insurance Bond -I10 EUR acc-	LU2075973334	0.63	-

\* please refer to Note 17

# Information\* (continued)

## Total expense ratio as at 31.12.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Twelve Sustainable Insurance Bond -I3 CHF acc hedged-	LU2075972286	0.68	-
JSS Twelve Sustainable Insurance Bond -I30 CHF acc hedged-	LU1629314078	0.58	-
JSS Twelve Sustainable Insurance Bond -I30 EUR acc-	LU1629313856	0.58	-
JSS Twelve Sustainable Insurance Bond -I30 EUR dist-	LU1629313930	0.58	-
JSS Twelve Sustainable Insurance Bond -I30 USD acc hedged-	LU1629314235	0.58	-
JSS Twelve Sustainable Insurance Bond -I30 USD dist hedged-	LU1629314318	0.58	-
JSS Twelve Sustainable Insurance Bond -IZ3 CHF acc hedged-	LU2075975206	0.68	-
JSS Twelve Sustainable Insurance Bond -IZ3 EUR acc-	LU2075975461	0.68	-
JSS Twelve Sustainable Insurance Bond -IZ3 EUR dist-	LU2075975545	0.68	-
JSS Twelve Sustainable Insurance Bond -P CHF acc hedged-	LU1111708431	1.42	0.11
JSS Twelve Sustainable Insurance Bond -P EUR acc-	LU1111708357	1.44	0.13
JSS Twelve Sustainable Insurance Bond -P EUR dist-	LU1210451099	1.44	0.13
JSS Twelve Sustainable Insurance Bond -P USD acc hedged-	LU1111708514	1.43	0.12
JSS Twelve Sustainable Insurance Bond -P USD dist hedged-	LU1244595242	1.43	0.12
JSS Sustainable Equity - Global Thematic -C CHF acc-	LU2076229074	1.51	-
JSS Sustainable Equity - Global Thematic -C EUR acc-	LU0950589498	1.52	-
JSS Sustainable Equity - Global Thematic -C EUR dist-	LU1732171373	1.52	-
JSS Sustainable Equity - Global Thematic -C USD acc-	LU1111703127	1.52	-
JSS Sustainable Equity - Global Thematic -I EUR acc-	LU0405184523	1.38	-
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	LU2067136072	1.04	-
JSS Sustainable Equity - Global Thematic -I USD acc-	LU1111703390	1.37	-
JSS Sustainable Equity - Global Thematic -I USD dist-	LU1991390706	1.39	-
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	LU2008796604	0.88	-
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	LU2008796273	0.88	-
JSS Sustainable Equity - Global Thematic -I10 USD acc-	LU2008796430	0.87	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	LU2076230247	1.40	-
JSS Sustainable Equity - Global Thematic -M EUR acc-	LU0950589571	0.35	-
JSS Sustainable Equity - Global Thematic -P EUR acc-	LU0480508919	2.02	-
JSS Sustainable Equity - Global Thematic -P EUR dist-	LU0229773345	2.02	-
JSS Sustainable Equity - Global Thematic -P SGD acc-	LU2361429579	2.05	-
JSS Sustainable Equity - Global Thematic -P USD acc-	LU1111703473	2.02	-
JSS Sustainable Equity - Global Thematic -P USD dist-	LU1732171290	2.02	-
JSS Sustainable Equity - Global Thematic -S EUR dist-	LU2076230833	1.02	-
JSS Sustainable Equity - Global Thematic -Y EUR acc-	LU1205684001	0.88	-
JSS Sustainable Equity - Global Thematic -Y USD dist-	LU2161043588	0.87	-
JSS Sustainable Bond - Global Short-term -C CHF acc hedged-	LU1073945245	0.97	-
JSS Sustainable Bond - Global Short-term -C EUR acc hedged-	LU1073945328	0.98	-
JSS Sustainable Bond - Global Short-term -C EUR dist hedged-	LU1244596133	0.98	-
JSS Sustainable Bond - Global Short-term -C USD acc-	LU1073945161	0.98	-
JSS Sustainable Bond - Global Short-term -C USD dist-	LU1210452063	0.98	-
JSS Sustainable Bond - Global Short-term -I USD acc-	LU1073945591	0.84	-
JSS Sustainable Bond - Global Short-term -P CHF acc hedged-	LU1073944941	1.08	-
JSS Sustainable Bond - Global Short-term -P EUR acc hedged-	LU1073945088	1.08	-
JSS Sustainable Bond - Global Short-term -P USD acc-	LU1073944867	1.08	-
JSS Sustainable Bond - Global Short-term -P USD dist-	LU1210451842	1.08	-
JSS Sustainable Bond - Global Short-term -Y CHF acc hedged-	LU1201473581	0.69	-
JSS Sustainable Bond - Global Short-term -Y EUR acc hedged-	LU1201473664	0.69	-
JSS Sustainable Bond - Global Short-term -Y USD dist-	LU1210452659	0.68	-
JSS Sustainable Bond CHF -C CHF acc-	LU0950591809	0.83	-
JSS Sustainable Bond CHF -M CHF acc-	LU0950591981	0.44	-
JSS Sustainable Bond CHF -P CHF dist-	LU0121751324	1.08	-
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	LU2076224786	0.74	-
JSS Sustainable Bond - Euro Broad -C EUR acc-	LU0950592104	0.75	-
JSS Sustainable Bond - Euro Broad -C EUR dist-	LU1732171969	0.74	-
JSS Sustainable Bond - Euro Broad -I EUR acc-	LU2076225163	0.51	-
JSS Sustainable Bond - Euro Broad -I EUR dist-	LU2076225247	0.51	-
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	LU2076224273	0.99	-
JSS Sustainable Bond - Euro Broad -P EUR dist-	LU0158938935	0.99	-
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged-	LU2076226054	0.64	-

\* please refer to Note 17

# Information\* (continued)

## Total expense ratio as at 31.12.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - Euro Broad -Y EUR acc-	LU1752454568	0.65	-
JSS Sustainable Bond - Euro Broad -Y EUR dist-	LU1752454485	0.66	-
JSS Sustainable Bond - EUR Corporates -C EUR acc-	LU0950591718	0.80	-
JSS Sustainable Bond - EUR Corporates -C EUR dist-	LU1732172009	0.80	-
JSS Sustainable Bond - EUR Corporates -I EUR acc-	LU0734492860	0.66	-
JSS Sustainable Bond - EUR Corporates -M EUR acc-	LU0776582891	0.35	-
JSS Sustainable Bond - EUR Corporates -P EUR dist-	LU0045164786	1.04	-
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged-	LU2312587103	0.65	-
JSS Sustainable Bond - EUR Corporates -Y EUR acc-	LU1205683706	0.64	-
JSS Sustainable Green Bond - Global -C CHF acc hedged-	LU1698507123	1.03	-
JSS Sustainable Green Bond - Global -C EUR dist-	LU1698507040	1.04	-
JSS Sustainable Green Bond - Global -P EUR acc-	LU0288930356	1.23	-
JSS Sustainable Equity - Europe -C EUR acc-	LU0950592369	1.32	-
JSS Sustainable Equity - Europe -P EUR acc-	LU0484532444	1.67	-
JSS Sustainable Equity - Europe -P EUR dist-	LU0058891119	1.67	-
JSS Sustainable Equity - Europe -P USD acc-	LU1096900078	1.65	-
JSS Sustainable Equity - Europe -Y EUR acc-	LU1205683888	0.72	-
JSS Sustainable Equity - Global Climate 2035 -C CHF acc-	LU2273127774	1.31	-
JSS Sustainable Equity - Global Climate 2035 -C EUR acc-	LU0950592443	1.29	-
JSS Sustainable Equity - Global Climate 2035 -C USD acc-	LU1111704364	1.28	-
JSS Sustainable Equity - Global Climate 2035 -I CHF acc-	LU2273128319	1.05	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	LU0749004452	0.25	-
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	LU0097427784	2.03	-
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	LU1111704448	2.01	-
JSS Sustainable Equity - Real Estate Global -C EUR acc-	LU0950592872	1.32	-
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	1.82	-
JSS Sustainable Equity - Real Estate Global -P EUR dist-	LU1991392074	1.82	-
JSS Sustainable Equity - Real Estate Global -P USD acc-	LU1111705098	2.05	0.21
JSS Sustainable Equity - USA -C USD acc-	LU0950593094	1.27	-
JSS Sustainable Equity - USA -I USD acc-	LU1111705254	1.09	-
JSS Sustainable Equity - USA -I USD dist-	LU2076232961	1.11	-
JSS Sustainable Equity - USA -P USD acc-	LU0526864581	1.77	-
JSS Sustainable Equity - USA -P USD dist-	LU2076232706	1.77	-
JSS Sustainable Equity - USA -Y USD acc-	LU1629314664	0.67	-
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc-	LU0950593177	1.24	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	LU2273130562	1.00	-
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc-	LU1842720325	1.03	-
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc-	LU1111702079	1.90	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc-	LU1111705338	1.74	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist-	LU0058892943	1.92	-
JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc-	LU1842719665	1.81	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc-	LU1111702236	1.62	-
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	1.62	-
JSS Sustainable Equity - Green Planet -C USD dist-	LU1732172777	1.63	-
JSS Sustainable Equity - Green Planet -I CHF acc-	LU1965939850	1.35	-
JSS Sustainable Equity - Green Planet -I EUR acc-	LU0333595519	1.36	-
JSS Sustainable Equity - Green Planet -I EUR dist-	LU1732172850	1.40	-
JSS Sustainable Equity - Green Planet -P CHF H1 acc -	LU1111702319	2.27	-
JSS Sustainable Equity - Green Planet -P EUR acc-	LU0707700596	2.28	-
JSS Sustainable Equity - Green Planet -P EUR dist-	LU0333595436	2.28	-
JSS Sustainable Equity - Green Planet -P GBP dist-	LU1545800341	2.27	-
JSS Sustainable Equity - Green Planet -P USD H1 acc-	LU1120832198	2.27	-
JSS Sustainable Equity - Green Planet -P USD dist-	LU0950593417	2.28	-
JSS Sustainable Equity - Green Planet -S EUR dist-	LU1842716729	1.28	-
JSS Sustainable Equity - Green Planet -Y EUR acc-	LU1205684183	1.02	-

\* please refer to Note 17

# Information\* (continued)

## Total expense ratio as at 31.12.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Bond - USD High Yield -C EUR acc hedged-	LU1184841341	1.41	-
JSS Bond - USD High Yield -C USD acc-	LU1184840962	1.41	-
JSS Bond - USD High Yield -C USD dist-	LU1210450109	1.41	-
JSS Bond - USD High Yield -I CHF acc hedged-	LU1184841937	1.17	-
JSS Bond - USD High Yield -I USD acc-	LU1184841770	1.17	-
JSS Bond - USD High Yield -I USD dist-	LU1210450018	1.17	-
JSS Bond - USD High Yield -P CHF acc hedged-	LU1184840293	1.71	-
JSS Bond - USD High Yield -P CHF dist hedged-	LU1184840459	1.71	-
JSS Bond - USD High Yield -P EUR acc hedged-	LU1184840533	1.71	-
JSS Bond - USD High Yield -P EUR dist hedged-	LU1184840707	1.70	-
JSS Bond - USD High Yield -P USD acc-	LU1184840020	1.71	-
JSS Bond - USD High Yield -P USD dist-	LU1210449945	1.71	-
JSS Sustainable Bond - Total Return Global -C CHF acc hedged-	LU1332517405	0.93	-
JSS Sustainable Bond - Total Return Global -C EUR acc hedged-	LU1332517660	0.93	-
JSS Sustainable Bond - Total Return Global -C GBP dist hedged-	LU1545802636	0.93	-
JSS Sustainable Bond - Total Return Global -C USD acc-	LU1332517231	0.93	-
JSS Sustainable Bond - Total Return Global -C USD dist-	LU1332517314	0.93	-
JSS Sustainable Bond - Total Return Global -I CHF acc hedged-	LU1332518122	0.74	-
JSS Sustainable Bond - Total Return Global -I EUR acc hedged-	LU1332518478	0.74	-
JSS Sustainable Bond - Total Return Global -I EUR dist hedged-	LU1332518551	0.74	-
JSS Sustainable Bond - Total Return Global -I USD acc-	LU1332517827	0.74	-
JSS Sustainable Bond - Total Return Global -I USD dist-	LU1332518049	0.74	-
JSS Sustainable Bond - Total Return Global -M CHF acc hedged-	LU1332518635	0.36	-
JSS Sustainable Bond - Total Return Global -P CHF acc hedged-	LU1332516852	1.28	-
JSS Sustainable Bond - Total Return Global -P EUR acc hedged-	LU1332517074	1.28	-
JSS Sustainable Bond - Total Return Global -P EUR dist hedged-	LU1332517157	1.28	-
JSS Sustainable Bond - Total Return Global -P USD acc-	LU1332516696	1.28	-
JSS Sustainable Bond - Total Return Global -P USD dist-	LU1332516779	1.28	-
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged-	LU1405747244	0.64	-
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	0.65	-
JSS Sustainable Bond - Total Return Global -Y USD dist-	LU1405747160	0.64	-
JSS Sustainable Equity - Consumer Brands -C EUR acc-	LU1752455532	1.34	-
JSS Sustainable Equity - Consumer Brands -C USD acc-	LU1752455375	1.34	-
JSS Sustainable Equity - Consumer Brands -I USD acc-	LU1752455888	1.10	-
JSS Sustainable Equity - Consumer Brands -P EUR acc-	LU1752454998	1.94	-
JSS Sustainable Equity - Consumer Brands -P EUR dist-	LU1752455292	1.94	-
JSS Sustainable Equity - Consumer Brands -P USD acc-	LU1752454642	1.94	-
JSS Sustainable Equity - Consumer Brands -P USD dist-	LU1752454725	1.94	-
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	1.28	-
JSS Sustainable Equity - Tech Disruptors -C USD dist-	LU1752457157	1.27	-
JSS Sustainable Equity - Tech Disruptors -E USD acc-	LU1842717453	1.58	-
JSS Sustainable Equity - Tech Disruptors -E USD dist-	LU1842717537	1.58	-
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	LU1842718691	1.04	-
JSS Sustainable Equity - Tech Disruptors -I EUR acc-	LU2076231567	1.02	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	LU1842717883	1.09	-
JSS Sustainable Equity - Tech Disruptors -I USD acc-	LU1752458551	1.04	-
JSS Sustainable Equity - Tech Disruptors -I10 USD acc-	LU2273126701	0.93	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	LU1842718006	0.35	-
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	0.86	-
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	LU1752458478	0.88	-

\* please refer to Note 17

# Information\* (continued)

## Total expense ratio as at 31.12.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - Emerging Markets Local Currency -C USD acc-	LU1835934479	1.37	-
JSS Sustainable Bond - Emerging Markets Local Currency -C USD dist-	LU1835934552	1.37	-
JSS Sustainable Bond - Emerging Markets Local Currency -I USD acc-	LU1835934636	1.04	-
JSS Sustainable Bond - Emerging Markets Local Currency -I USD dist-	LU1835934719	1.04	-
JSS Sustainable Bond - Emerging Markets Local Currency -M USD acc-	LU1835935013	0.44	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD acc-	LU1835934123	1.88	-
JSS Sustainable Bond - Emerging Markets Local Currency -P USD dist-	LU1835934396	1.88	-
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD acc-	LU1835934800	0.98	-
JSS Sustainable Bond - Emerging Markets Local Currency -Y USD dist-	LU1835934982	0.98	-
JSS Equity - All China -C CHF acc-	LU1965940783	1.59	-
JSS Equity - All China -C EUR acc-	LU1965940510	1.59	-
JSS Equity - All China -C USD acc-	LU1900873875	1.59	-
JSS Equity - All China -C USD dist-	LU1900873958	1.59	-
JSS Equity - All China -I CHF acc-	LU1965941161	1.24	-
JSS Equity - All China -I EUR acc-	LU1965940940	1.24	-
JSS Equity - All China -I USD acc-	LU1900874097	1.24	-
JSS Equity - All China -I10 USD acc-	LU2273125992	1.13	-
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	-

\* please refer to Note 17

# Organisation and Management

## Registered office of the Company

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

## Management Company

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

## Board of Directors of the Company

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

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

Ronnie Neefs  
Luxembourg, Grand Duchy of Luxembourg

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

## Executive directors of the Management Company

Leonardo Mattos,  
Luxembourg, Grand Duchy of Luxembourg

Valter Rinaldi,  
Basel, Switzerland

Ronnie Neefs,  
Luxembourg, Grand Duchy of Luxembourg

## Investment Managers

### Bank J. Safra Sarasin AG,

Elisabethenstrasse 62,  
CH-4051 Basel, Switzerland

#### Sub-funds under management:

JSS Sustainable Equity - Systematic Emerging Markets,  
JSS Sustainable Equity - Global Dividend,  
JSS Sustainable Bond CHF,  
JSS Sustainable Green Bond - Global,  
JSS Sustainable Bond - Euro Broad,  
JSS Sustainable Bond EUR Corporates,  
JSS Sustainable Equity - Europe,  
JSS Sustainable Equity - Global Climate 2035,  
JSS Sustainable Equity - USA,  
JSS Sustainable Equity - Green Planet,  
JSS Sustainable Bond - Total Return Global,  
JSS Sustainable Multi Asset - Global Opportunities,  
JSS Sustainable Equity - Consumer Brands,  
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 GlobalSar - Growth (EUR),  
JSS Sustainable Equity - Global Thematic,  
JSS Sustainable Equity - Real Estate Global,  
JSS Sustainable Multi Asset - Thematic Balanced (CH),  
JSS GlobalSar - Balanced (EUR).

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

47 Berkeley Square,  
London W1J 5AU, United Kingdom

#### Sub-funds under management:

JSS Alternative Multi-Strategy Fund.

### J. Safra Asset Management Ltda

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

#### Sub-funds under management:

JSS Responsible Equity - Brazil\*.

### Twelve Capital AG

Dufourstrasse 101,  
CH-8008 Zurich, Switzerland

#### Sub-funds under management:

JSS Twelve Sustainable Insurance Bond.

### Federated Investment Counseling

1001 Liberty Avenue,  
Pittsburgh PA 15222,  
Pennsylvania, USA

#### Sub-funds under management:

JSS Bond - USD High Yield.

### China Asset Management Co. Ltd. Beijing

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

People's Republic of China

#### Sub-funds under management:

JSS Equity - All China

\* Please refer to note 17



# Organisation and Management (continued)

## **Depository & Paying Agent**

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

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

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

## **Paying agent for Switzerland**

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

## **Representative in Switzerland**

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

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

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

## **Information Agent in Germany**

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

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

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

## **Paying Agents in Italy**

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

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

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

## **Centralizing Correspondent in France**

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

## **Information Agent in Gibraltar**

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

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

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

## **Facility and Paying Agent in Ireland**

Sarasin & Partners LLP,  
Dublin Branch,  
120 St Stephen's Green,  
Dublin 2, Ireland

## **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\*

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Alternative Multi-Strategy Fund -C CHF acc hedged- LU1111706146</b>			
Net assets	652 560.00	688 160.00	990 743.12
Net asset value per share	81.57	86.02	83.25
Shares Outstanding	8 000.00	8 000.00	11 900.00
<b>JSS Alternative Multi-Strategy Fund -I USD acc- LU1111706575</b>			
Net assets	10 267 000.00	10 761 000.00	10 304 193.80
Net asset value per share	102.67	107.61	103.04
Shares Outstanding	100 000.00	100 000.00	100 000.00
<b>JSS Alternative Multi-Strategy Fund -P EUR acc hedged- LU1111705924</b>			
Net assets	620 678.34	711 616.85	281 400.44
Net asset value per share	86.00	90.80	87.94
Shares Outstanding	7 217.19	7 837.19	3 200.00
<b>JSS Alternative Multi-Strategy Fund -P USD acc- LU1111705767</b>			
Net assets	5 026 814.95	5 437 602.76	5 324 604.91
Net asset value per share	100.12	105.16	101.02
Shares Outstanding	50 207.90	51 707.90	52 707.90
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -C CHF acc hedged- LU1073944271</b>			
Net assets	369 003.14	374 022.31	8 458 553.23
Net asset value per share	97.78	99.11	92.71
Shares Outstanding	3 773.81	3 773.81	91 234.47
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -C EUR acc hedged- LU1073944354</b>			
Net assets	915 851.63	379 660.80	-
Net asset value per share	97.94	99.21	-
Shares Outstanding	9 351.15	3 826.84	-
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -C USD acc- LU1073944198</b>			
Net assets	7 160 662.06	7 046 571.68	2 833 448.92
Net asset value per share	129.97	130.99	123.38
Shares Outstanding	55 094.73	53 794.73	22 966.11
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -C USD dist- LU1210450364</b>			
Net assets	7 669 913.27	7 406 352.45	6 797 520.19
Net asset value per share	106.83	109.21	106.01
Shares Outstanding	71 795.50	67 817.53	64 121.39
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -I CHF acc hedged- LU1073944511</b>			
Net assets	8 783 142.43	8 893 536.14	8 458 553.23
Net asset value per share	96.27	97.48	92.71
Shares Outstanding	91 234.47	91 234.47	91 234.47
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -I USD acc- LU1073944438</b>			
Net assets	188 660 395.68	200 617 774.78	155 226 126.16
Net asset value per share	132.06	132.97	124.96
Shares Outstanding	1 428 596.06	1 508 744.64	1 242 216.07
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -I USD dist- LU1210450448</b>			
Net assets	10 461 614.59	23 356 849.31	45 979 202.80
Net asset value per share	103.93	106.25	103.11
Shares Outstanding	100 660.20	219 829.17	445 909.06
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P CHF acc hedged- LU1073943893</b>			
Net assets	4 413 763.58	2 877 537.09	2 651 846.43
Net asset value per share	92.16	93.62	89.62
Shares Outstanding	47 892.40	30 736.35	29 588.56

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P EUR acc hedged- LU1073943976</b>			
Net assets	13 733 770.54	12 451 539.70	17 065 637.68
Net asset value per share	88.54	89.91	85.91
Shares Outstanding	155 113.74	138 488.93	198 642.18
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P EUR dist hedged- LU1244594351</b>			
Net assets	1 240 523.87	1 275 133.31	1 440 306.72
Net asset value per share	93.91	96.53	94.64
Shares Outstanding	13 209.71	13 209.71	15 219.50
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P USD acc- LU1073943620</b>			
Net assets	82 373 228.16	86 594 384.18	71 626 280.39
Net asset value per share	126.03	127.31	120.41
Shares Outstanding	653 600.16	680 185.25	594 864.03
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -P USD dist- LU1210450281</b>			
Net assets	25 588 621.85	26 223 816.30	23 115 585.97
Net asset value per share	106.34	108.70	105.52
Shares Outstanding	240 630.26	241 249.46	219 071.41
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y CHF acc hedged- LU1201473821</b>			
Net assets	42 552 305.15	36 141 005.04	833 633.05
Net asset value per share	97.28	98.42	93.51
Shares Outstanding	437 420.90	367 212.00	8 915.00
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y CHF dist hedged- LU1244594948</b>			
Net assets	3 896 686.55	3 233 323.60	-
Net asset value per share	96.55	98.79	-
Shares Outstanding	40 359.26	32 729.26	-
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y EUR acc hedged- LU1201474043</b>			
Net assets	52 628 251.92	45 570 546.12	611 240.35
Net asset value per share	93.48	94.54	89.65
Shares Outstanding	562 989.43	482 023.97	6 818.28
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y EUR dist hedged- LU1244595085</b>			
Net assets	734 692.00	1 928 355.00	-
Net asset value per share	96.67	98.89	-
Shares Outstanding	7 600.00	19 500.00	-
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y GBP dist hedged- LU1545798859</b>			
Net assets	5 345 812.35	5 216 801.14	-
Net asset value per share	97.23	99.09	-
Shares Outstanding	54 981.10	52 647.10	-
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y USD acc- LU1201474126</b>			
Net assets	4 106 588.25	3 548 360.88	2 236 726.87
Net asset value per share	133.05	133.86	125.62
Shares Outstanding	30 865.00	26 508.00	17 806.00
<b>JSS Sustainable Bond - Emerging Markets Corporate IG* -Y USD dist- LU1210450521</b>			
Net assets	69 854 210.47	54 905 112.91	-
Net asset value per share	97.88	99.58	-
Shares Outstanding	713 671.95	551 366.87	-
<b>JSS Sustainable Equity - Systematic Emerging Markets -C USD acc- LU0950588334</b>			
Net assets	1 066 058.56	1 387 408.79	481 475.06
Net asset value per share	328.22	387.80	285.74
Shares Outstanding	3 248.00	3 577.64	1 685.00

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Systematic Emerging Markets -C USD dist- LU1732170136</b>			
Net assets	1 004 162.24	1 223 878.72	944 368.23
Net asset value per share	88.72	104.83	77.24
Shares Outstanding	11 318.33	11 674.89	12 227.01
<b>JSS Sustainable Equity - Systematic Emerging Markets -I USD acc- LU1111702400</b>			
Net assets	11 388 758.20	-	-
Net asset value per share	85.55	-	-
Shares Outstanding	133 124.00	-	-
<b>JSS Sustainable Equity - Systematic Emerging Markets -P USD dist- LU0068337053</b>			
Net assets	39 330 606.11	48 652 862.39	43 104 808.03
Net asset value per share	314.25	372.24	275.71
Shares Outstanding	125 157.06	130 702.94	156 339.63
<b>JSS Sustainable Equity - Global Dividend -C EUR acc- LU0950588763</b>			
Net assets	6 224 492.65	2 266 538.60	-
Net asset value per share	133.02	121.18	-
Shares Outstanding	46 793.66	18 703.90	-
<b>JSS Sustainable Equity - Global Dividend -C EUR dist- LU1732170649</b>			
Net assets	1 959 870.67	840 714.51	260 036.61
Net asset value per share	131.99	121.42	97.76
Shares Outstanding	14 848.63	6 924.02	2 660.00
<b>JSS Sustainable Equity - Global Dividend -C USD acc- LU1111702822</b>			
Net assets	7 008 431.34	2 252 816.48	-
Net asset value per share	124.53	118.30	-
Shares Outstanding	56 279.06	19 043.25	-
<b>JSS Sustainable Equity - Global Dividend -C USD dist- LU2076226567</b>			
Net assets	1 386 146.72	404 561.01	-
Net asset value per share	115.40	109.63	-
Shares Outstanding	12 011.67	3 690.24	-
<b>JSS Sustainable Equity - Global Dividend -E USD acc- LU2076227615</b>			
Net assets	4 660 870.57	4 797 923.49	-
Net asset value per share	135.01	128.45	-
Shares Outstanding	34 522.41	37 352.46	-
<b>JSS Sustainable Equity - Global Dividend -E USD dist- LU2076227532</b>			
Net assets	6 219 043.31	5 776 982.97	-
Net asset value per share	134.05	127.54	-
Shares Outstanding	46 393.46	45 295.46	-
<b>JSS Sustainable Equity - Global Dividend -P EUR acc- LU0533812276</b>			
Net assets	14 310 264.83	11 792 101.83	8 929 151.06
Net asset value per share	289.32	264.21	211.64
Shares Outstanding	49 461.72	44 631.55	42 190.23
<b>JSS Sustainable Equity - Global Dividend -P EUR dist- LU0375216479</b>			
Net assets	8 122 466.96	6 304 015.72	5 217 273.43
Net asset value per share	252.49	231.82	187.33
Shares Outstanding	32 169.46	27 193.58	27 851.11
<b>JSS Sustainable Equity - Global Dividend -P USD acc- LU1096892549</b>			
Net assets	33 553 196.60	28 151 199.65	1 985 678.18
Net asset value per share	329.00	313.33	237.70
Shares Outstanding	101 985.40	89 845.21	8 353.65

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Global Dividend -P USD dist- LU1732170565</b>			
Net assets	4 098 050.90	2 982 819.89	-
Net asset value per share	110.70	105.42	-
Shares Outstanding	37 019.43	28 294.63	-
<b>JSS Sustainable Equity - Global Dividend -S EUR acc- LU1842717297</b>			
Net assets	1 626 098.37	1 894 373.98	1 495 129.23
Net asset value per share	145.53	132.41	105.28
Shares Outstanding	11 173.63	14 306.88	14 201.71
<b>JSS Sustainable Equity - Global Dividend -S EUR dist- LU1842717370</b>			
Net assets	3 696 814.35	3 435 656.41	3 036 428.73
Net asset value per share	139.83	128.75	103.93
Shares Outstanding	26 437.92	26 684.71	29 217.44
<b>JSS Sustainable Equity - Global Dividend -Y USD acc- LU2076228001</b>			
Net assets	34 938 492.61	31 752 065.26	1 121 356.85
Net asset value per share	142.99	135.57	101.94
Shares Outstanding	244 342.21	234 211.59	11 000.00
<b>JSS Sustainable Equity - Global Dividend -Y USD dist- LU2076227961</b>			
Net assets	46 192 230.74	19 806 729.34	3 026 324.37
Net asset value per share	168.89	162.26	122.00
Shares Outstanding	273 504.83	122 067.85	24 805.80
<b>JSS Sustainable Multi Asset - Thematic Balanced (CH)* -C CHF acc- LU0950588920</b>			
Net assets	14 393 658.81	13 657 546.22	5 321 954.39
Net asset value per share	495.91	502.79	443.45
Shares Outstanding	29 024.74	27 163.52	12 001.19
<b>JSS Sustainable Multi Asset - Thematic Balanced (CH)* -C CHF dist- LU1732170995</b>			
Net assets	5 121 545.87	5 138 511.64	2 249 395.45
Net asset value per share	117.95	119.58	105.47
Shares Outstanding	43 421.33	42 971.33	21 326.35
<b>JSS Sustainable Multi Asset - Thematic Balanced (CH)* -P CHF dist- LU0058890657</b>			
Net assets	162 985 689.37	167 659 891.74	145 250 973.12
Net asset value per share	520.21	528.73	468.51
Shares Outstanding	313 307.49	317 099.26	310 027.39
<b>JSS GlobalSar - Balanced (EUR) -C EUR acc- LU0950589068</b>			
Net assets	22 436 995.13	20 948 347.18	15 283 596.86
Net asset value per share	459.34	454.37	403.36
Shares Outstanding	48 846.16	46 104.16	37 891.18
<b>JSS GlobalSar - Balanced (EUR) -C EUR dist- LU1732171027</b>			
Net assets	1 121 089.59	1 064 782.85	-
Net asset value per share	106.35	105.20	-
Shares Outstanding	10 541.51	10 121.51	-
<b>JSS GlobalSar - Balanced (EUR) -P EUR dist- LU0058893917</b>			
Net assets	53 181 093.06	51 672 706.00	45 996 793.54
Net asset value per share	436.99	433.35	386.56
Shares Outstanding	121 698.65	119 240.12	118 991.42
<b>JSS GlobalSar - Balanced (EUR) -S EUR acc- LU1842716646</b>			
Net assets	397 069.30	490 067.20	3 834 524.39
Net asset value per share	125.20	123.69	109.50
Shares Outstanding	3 171.48	3 962.06	35 017.55

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS GlobalSar - Growth (EUR) -P EUR acc- LU0198388380</b>			
Net assets	26 832 077.43	27 033 781.61	25 412 191.34
Net asset value per share	240.68	236.33	199.65
Shares Outstanding	111 484.45	114 389.97	127 285.59
<b>JSS Twelve Sustainable Insurance Bond* -C CHF acc hedged- LU1111708860</b>			
Net assets	2 132 954.15	1 535 114.20	1 860 957.33
Net asset value per share	142.65	143.37	133.19
Shares Outstanding	14 952.36	10 707.36	13 971.80
<b>JSS Twelve Sustainable Insurance Bond* -C EUR acc- LU1111708787</b>			
Net assets	6 256 768.81	6 486 590.53	20 589 977.78
Net asset value per share	123.39	123.82	114.67
Shares Outstanding	50 707.26	52 387.26	179 555.16
<b>JSS Twelve Sustainable Insurance Bond* -C GBP acc hedged- LU1111709082</b>			
Net assets	1 005 840.95	1 023 861.82	945 440.69
Net asset value per share	93.93	94.02	86.60
Shares Outstanding	10 708.41	10 889.83	10 916.95
<b>JSS Twelve Sustainable Insurance Bond* -C USD acc hedged- LU1111708944</b>			
Net assets	4 445 580.79	3 833 521.63	2 042 935.89
Net asset value per share	169.29	169.32	155.87
Shares Outstanding	26 260.15	22 640.69	13 106.79
<b>JSS Twelve Sustainable Insurance Bond* -I CHF acc hedged- LU1111709322</b>			
Net assets	32 179 392.98	31 990 800.99	36 882 472.51
Net asset value per share	144.36	144.74	133.80
Shares Outstanding	222 910.73	221 022.53	275 664.66
<b>JSS Twelve Sustainable Insurance Bond* -I EUR acc- LU1111709249</b>			
Net assets	13 954 493.40	13 597 220.48	24 035 309.41
Net asset value per share	125.37	125.49	115.67
Shares Outstanding	111 306.48	108 353.02	207 796.15
<b>JSS Twelve Sustainable Insurance Bond* -I USD acc hedged- LU1111709595</b>			
Net assets	4 866 334.36	4 838 257.90	5 103 165.34
Net asset value per share	173.25	172.87	158.38
Shares Outstanding	28 088.51	27 987.84	32 222.90
<b>JSS Twelve Sustainable Insurance Bond* -I USD dist hedged- LU1244595754</b>			
Net assets	5 051 919.70	5 161 406.77	4 738 370.26
Net asset value per share	113.97	116.44	106.90
Shares Outstanding	44 326.75	44 326.75	44 326.75
<b>JSS Twelve Sustainable Insurance Bond* -I10 CHF acc hedged- LU2075973177</b>			
Net assets	43 359 126.38	45 455 287.31	31 940 712.11
Net asset value per share	114.34	114.58	105.69
Shares Outstanding	379 212.23	396 712.23	302 204.80
<b>JSS Twelve Sustainable Insurance Bond* -I10 EUR acc- LU2075973334</b>			
Net assets	30 688 016.99	30 682 890.35	-
Net asset value per share	102.32	102.35	-
Shares Outstanding	299 921.98	299 783.98	-
<b>JSS Twelve Sustainable Insurance Bond* -I3 CHF acc hedged- LU2075972286</b>			
Net assets	6 081 452.39	6 096 217.04	10 812 208.17
Net asset value per share	115.33	115.61	106.69
Shares Outstanding	52 730.88	52 730.88	101 342.15

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Twelve Sustainable Insurance Bond* -I30 CHF acc hedged- LU1629314078</b>			
Net assets	64 196 980.88	60 559 223.28	48 254 348.22
Net asset value per share	112.50	112.70	103.90
Shares Outstanding	570 639.83	537 348.92	464 431.65
<b>JSS Twelve Sustainable Insurance Bond* -I30 EUR acc- LU1629313856</b>			
Net assets	120 719 288.60	95 507 205.16	34 661 617.19
Net asset value per share	112.53	112.55	103.38
Shares Outstanding	1 072 774.27	848 575.79	335 272.47
<b>JSS Twelve Sustainable Insurance Bond* -I30 EUR dist- LU1629313930</b>			
Net assets	2 968 121.80	5 297 898.80	1 161 507.01
Net asset value per share	105.74	109.19	100.30
Shares Outstanding	28 070.00	48 520.00	11 580.00
<b>JSS Twelve Sustainable Insurance Bond* -I30 USD acc hedged- LU1629314235</b>			
Net assets	32 452 853.40	32 353 609.20	29 419 761.09
Net asset value per share	107.91	107.58	98.06
Shares Outstanding	300 740.00	300 740.00	300 000.00
<b>JSS Twelve Sustainable Insurance Bond* -I30 USD dist hedged- LU1629314318</b>			
Net assets	48 720 110.19	45 681 748.08	18 477 531.40
Net asset value per share	108.36	111.43	101.58
Shares Outstanding	449 613.42	409 959.15	181 906.26
<b>JSS Twelve Sustainable Insurance Bond* -I30 CHF acc hedged- LU2075975206</b>			
Net assets	21 066 714.33	18 254 130.97	9 443 113.59
Net asset value per share	111.53	111.79	103.16
Shares Outstanding	188 888.32	163 289.48	91 543.96
<b>JSS Twelve Sustainable Insurance Bond* -I30 EUR acc- LU2075975461</b>			
Net assets	5 434 734.91	5 424 672.62	517 991.86
Net asset value per share	112.19	112.26	103.21
Shares Outstanding	48 442.24	48 322.40	5 018.57
<b>JSS Twelve Sustainable Insurance Bond* -I30 EUR dist- LU2075975545</b>			
Net assets	6 618 393.00	5 175 595.00	3 322 807.64
Net asset value per share	104.68	108.05	99.35
Shares Outstanding	63 225.00	47 900.00	33 445.00
<b>JSS Twelve Sustainable Insurance Bond* -P CHF acc hedged- LU1111708431</b>			
Net assets	19 071 397.58	19 870 584.09	20 519 547.09
Net asset value per share	140.87	141.65	131.67
Shares Outstanding	135 382.96	140 279.45	155 845.55
<b>JSS Twelve Sustainable Insurance Bond* -P EUR acc- LU1111708357</b>			
Net assets	29 940 308.19	32 955 671.11	36 387 095.66
Net asset value per share	122.17	122.65	113.68
Shares Outstanding	245 070.87	268 696.87	320 086.65
<b>JSS Twelve Sustainable Insurance Bond* -P EUR dist- LU1210451099</b>			
Net assets	6 623 504.17	7 852 554.39	7 734 236.98
Net asset value per share	104.19	107.08	101.37
Shares Outstanding	63 571.40	73 333.53	76 295.52
<b>JSS Twelve Sustainable Insurance Bond* -P USD acc hedged- LU1111708514</b>			
Net assets	17 318 778.49	18 473 967.04	15 288 277.93
Net asset value per share	168.42	168.53	155.25
Shares Outstanding	102 830.89	109 618.27	98 473.03

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Twelve Sustainable Insurance Bond* -P USD dist hedged- LU1244595242</b>			
Net assets	22 692 343.37	24 154 600.47	28 014 133.87
Net asset value per share	120.16	122.79	115.55
Shares Outstanding	188 851.06	196 714.72	242 436.23
<b>JSS Sustainable Equity - Global Thematic -C CHF acc- LU2076229074</b>			
Net assets	7 805 526.93	6 486 082.14	1 260 901.95
Net asset value per share	127.79	132.72	95.21
Shares Outstanding	61 080.89	48 870.42	13 243.36
<b>JSS Sustainable Equity - Global Thematic -C EUR acc- LU0950589498</b>			
Net assets	55 250 416.63	44 501 401.40	22 915 089.14
Net asset value per share	333.57	327.46	241.97
Shares Outstanding	165 633.65	135 898.74	94 704.00
<b>JSS Sustainable Equity - Global Thematic -C EUR dist- LU1732171373</b>			
Net assets	19 580 883.19	16 746 336.47	7 911 933.62
Net asset value per share	182.49	179.15	132.37
Shares Outstanding	107 298.39	93 476.62	59 770.52
<b>JSS Sustainable Equity - Global Thematic -C USD acc- LU1111703127</b>			
Net assets	19 372 959.98	19 470 709.18	3 668 907.59
Net asset value per share	151.54	155.14	108.56
Shares Outstanding	127 840.57	125 504.12	33 793.89
<b>JSS Sustainable Equity - Global Thematic -I EUR acc- LU0405184523</b>			
Net assets	88 071 559.16	86 188 228.59	72 365 071.41
Net asset value per share	347.73	341.12	251.71
Shares Outstanding	253 275.70	252 662.49	287 495.89
<b>JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc- LU2067136072</b>			
Net assets	561 053 033.30	442 865 300.19	981 776.50
Net asset value per share	166.00	183.85	116.87
Shares Outstanding	3 379 837.55	2 408 840.36	8 400.00
<b>JSS Sustainable Equity - Global Thematic -I USD acc- LU1111703390</b>			
Net assets	77 705 825.97	48 473 503.19	41 520 368.25
Net asset value per share	152.03	155.53	108.69
Shares Outstanding	511 121.66	311 666.58	382 014.90
<b>JSS Sustainable Equity - Global Thematic -I USD dist- LU1991390706</b>			
Net assets	262 273.94	98 823.09	333 677.72
Net asset value per share	151.99	155.48	108.66
Shares Outstanding	1 725.60	635.60	3 070.60
<b>JSS Sustainable Equity - Global Thematic -I10 CHF acc- LU2008796604</b>			
Net assets	52 735 826.48	46 998 048.08	9 043 621.31
Net asset value per share	148.39	153.62	109.50
Shares Outstanding	355 386.66	305 937.04	82 592.00
<b>JSS Sustainable Equity - Global Thematic -I10 EUR acc- LU2008796273</b>			
Net assets	48 221 696.40	47 535 604.93	17 462 440.21
Net asset value per share	143.28	140.20	102.93
Shares Outstanding	336 555.67	339 055.67	169 650.00
<b>JSS Sustainable Equity - Global Thematic -I10 USD acc- LU2008796430</b>			
Net assets	9 283 810.43	4 491 776.45	-
Net asset value per share	110.59	112.85	-
Shares Outstanding	83 948.01	39 803.07	-

\* please refer to Note 17



# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Global Thematic -IH1 NOK acc- LU2076230247</b>			
Net assets	254 660 267.65	616 044 874.21	-
Net asset value per share	1 310.58	1 332.55	-
Shares Outstanding	194 311.12	462 305.26	-
<b>JSS Sustainable Equity - Global Thematic -M EUR acc- LU0950589571</b>			
Net assets	16 144 369.60	15 432 697.40	-
Net asset value per share	112.52	109.81	-
Shares Outstanding	143 480.00	140 540.00	-
<b>JSS Sustainable Equity - Global Thematic -P EUR acc- LU0480508919</b>			
Net assets	202 970 061.28	199 506 502.10	117 551 549.04
Net asset value per share	319.78	314.71	233.71
Shares Outstanding	634 717.81	633 937.60	502 981.84
<b>JSS Sustainable Equity - Global Thematic -P EUR dist- LU0229773345</b>			
Net assets	393 881 575.67	375 300 886.50	274 744 717.20
Net asset value per share	319.44	314.38	233.46
Shares Outstanding	1 233 037.74	1 193 781.05	1 176 820.82
<b>JSS Sustainable Equity - Global Thematic -P SGD acc- LU2361429579</b>			
Net assets	1 909 600.00	-	-
Net asset value per share	95.48	-	-
Shares Outstanding	20 000.00	-	-
<b>JSS Sustainable Equity - Global Thematic -P USD acc- LU1111703473</b>			
Net assets	173 993 712.09	147 350 049.47	48 089 882.96
Net asset value per share	157.34	161.48	113.57
Shares Outstanding	1 105 845.38	912 497.21	423 424.12
<b>JSS Sustainable Equity - Global Thematic -P USD dist- LU1732171290</b>			
Net assets	19 582 923.19	18 126 733.21	8 442 838.96
Net asset value per share	149.78	153.73	108.11
Shares Outstanding	130 744.58	117 912.79	78 089.78
<b>JSS Sustainable Equity - Global Thematic -S EUR dist- LU2076230833</b>			
Net assets	1 756 183.50	1 929 846.34	1 558 219.81
Net asset value per share	147.42	144.36	106.14
Shares Outstanding	11 912.79	13 368.29	14 681.10
<b>JSS Sustainable Equity - Global Thematic -Y EUR acc- LU1205684001</b>			
Net assets	13 064 761.45	6 312 989.73	43 203 948.08
Net asset value per share	200.16	195.85	143.80
Shares Outstanding	65 271.59	32 233.80	300 445.70
<b>JSS Sustainable Equity - Global Thematic -Y USD dist- LU2161043588</b>			
Net assets	74 757 990.87	59 497 519.86	-
Net asset value per share	110.64	112.90	-
Shares Outstanding	675 686.83	526 993.09	-
<b>JSS Sustainable Bond - Global Short-term* -C CHF acc hedged- LU1073945245</b>			
Net assets	534 209.87	101 385.53	-
Net asset value per share	98.60	99.50	-
Shares Outstanding	5 417.95	1 018.95	-
<b>JSS Sustainable Bond - Global Short-term* -C EUR acc hedged- LU1073945328</b>			
Net assets	3 176 839.60	1 596 731.86	507 501.10
Net asset value per share	102.35	103.22	101.50
Shares Outstanding	31 038.98	15 469.21	5 000.00

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Global Short-term* -C EUR dist hedged- LU1244596133</b>			
Net assets	6 297 588.48	5 969 009.72	-
Net asset value per share	99.60	100.46	-
Shares Outstanding	63 228.80	59 416.78	-
<b>JSS Sustainable Bond - Global Short-term* -C USD acc- LU1073945161</b>			
Net assets	16 583 887.81	16 689 557.01	11 419 785.49
Net asset value per share	118.40	118.82	115.68
Shares Outstanding	140 066.62	140 460.84	98 714.59
<b>JSS Sustainable Bond - Global Short-term* -C USD dist- LU1210452063</b>			
Net assets	166 913 519.00	180 148 750.93	115 192 085.00
Net asset value per share	100.00	101.56	101.53
Shares Outstanding	1 669 135.19	1 773 815.98	98 714.59
<b>JSS Sustainable Bond - Global Short-term* -I CHF acc hedged- LU1073945674</b>			
Net assets	-	-	18 314 608.00
Net asset value per share	-	-	99.00
Shares Outstanding	-	-	185 000.00
<b>JSS Sustainable Bond - Global Short-term* -I USD acc- LU1073945591</b>			
Net assets	12 637 930.01	13 524 594.54	6 343 522.22
Net asset value per share	120.05	120.39	117.08
Shares Outstanding	105 272.22	112 339.85	54 180.13
<b>JSS Sustainable Bond - Global Short-term* -I USD dist- LU1210458185</b>			
Net assets	-	-	2 935 122.28
Net asset value per share	-	-	100.56
Shares Outstanding	-	-	29 186.60
<b>JSS Sustainable Bond - Global Short-term* -P CHF acc hedged- LU1073944941</b>			
Net assets	9 267 342.08	9 739 648.90	8 731 276.60
Net asset value per share	85.80	86.63	85.46
Shares Outstanding	108 010.98	112 428.13	102 164.67
<b>JSS Sustainable Bond - Global Short-term* -P EUR acc hedged- LU1073945088</b>			
Net assets	24 680 652.13	29 990 255.30	35 294 535.83
Net asset value per share	79.99	80.73	79.47
Shares Outstanding	308 546.72	371 488.36	444 129.12
<b>JSS Sustainable Bond - Global Short-term* -P USD acc- LU1073944867</b>			
Net assets	76 351 694.27	88 393 607.95	71 130 008.74
Net asset value per share	117.43	117.90	114.92
Shares Outstanding	650 189.00	749 733.74	618 930.09
<b>JSS Sustainable Bond - Global Short-term* -P USD dist- LU1210451842</b>			
Net assets	13 540 583.09	16 659 843.71	13 924 299.75
Net asset value per share	100.50	102.06	102.03
Shares Outstanding	134 732.17	163 235.78	136 471.62
<b>JSS Sustainable Bond - Global Short-term* -Y CHF acc hedged- LU1201473581</b>			
Net assets	198 485.20	193 881.16	13 027 116.93
Net asset value per share	98.26	99.02	97.48
Shares Outstanding	2 020.00	1 958.00	133 644.37
<b>JSS Sustainable Bond - Global Short-term* -Y EUR acc hedged- LU1201473664</b>			
Net assets	2 969 409.87	3 951 986.29	24 361 644.94
Net asset value per share	98.13	98.78	96.88
Shares Outstanding	30 259.96	40 007.96	251 465.28

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Global Short-term* -Y USD dist- LU1210452659</b>			
Net assets	6 166 094.13	7 503 775.63	29 517 125.52
Net asset value per share	100.89	102.47	102.46
Shares Outstanding	61 117.00	73 229.00	288 097.53
<b>JSS Sustainable Bond CHF -C CHF acc- LU0950591809</b>			
Net assets	1 199 455.21	1 331 726.14	1 566 914.21
Net asset value per share	156.71	158.05	157.83
Shares Outstanding	7 653.98	8 425.98	9 927.80
<b>JSS Sustainable Bond CHF -M CHF acc- LU0950591981</b>			
Net assets	906 908.94	912 831.09	899 985.35
Net asset value per share	99.54	100.19	99.67
Shares Outstanding	9 111.00	9 111.00	9 030.00
<b>JSS Sustainable Bond CHF -P CHF dist- LU0121751324</b>			
Net assets	18 712 452.33	19 025 502.84	21 452 921.02
Net asset value per share	151.47	152.96	153.13
Shares Outstanding	123 539.00	124 382.21	140 096.86
<b>JSS Sustainable Bond - Euro Broad -C CHF acc hedged- LU2076224786</b>			
Net assets	481 725.20	489 372.40	-
Net asset value per share	99.53	101.11	-
Shares Outstanding	4 840.00	4 840.00	-
<b>JSS Sustainable Bond - Euro Broad -C EUR acc- LU0950592104</b>			
Net assets	3 910 233.33	3 699 848.22	2 812 716.46
Net asset value per share	130.49	132.35	128.91
Shares Outstanding	29 965.77	27 955.03	21 819.80
<b>JSS Sustainable Bond - Euro Broad -C EUR dist- LU1732171969</b>			
Net assets	2 596 895.79	2 429 536.92	994 693.38
Net asset value per share	100.69	102.12	99.47
Shares Outstanding	25 791.00	23 791.00	10 000.00
<b>JSS Sustainable Bond - Euro Broad -I EUR acc- LU2076225163</b>			
Net assets	15 209 889.08	9 983 203.42	2 570 507.29
Net asset value per share	103.32	104.66	101.71
Shares Outstanding	147 211.47	95 387.00	25 273.00
<b>JSS Sustainable Bond - Euro Broad -I EUR dist- LU2076225247</b>			
Net assets	3 362 370.00	3 169 233.00	-
Net asset value per share	97.46	98.73	-
Shares Outstanding	34 500.00	32 100.00	-
<b>JSS Sustainable Bond - Euro Broad -P CHF dist hedged- LU2076224273</b>			
Net assets	23 788 747.98	22 871 722.14	-
Net asset value per share	97.82	99.46	-
Shares Outstanding	243 189.00	229 959.00	-
<b>JSS Sustainable Bond - Euro Broad -P EUR dist- LU0158938935</b>			
Net assets	74 571 778.53	75 305 691.79	59 984 382.38
Net asset value per share	124.34	126.27	123.29
Shares Outstanding	599 740.86	596 386.25	486 521.44
<b>JSS Sustainable Bond - Euro Broad -Y CHF acc hedged- LU2076226054</b>			
Net assets	15 027 427.07	15 911 127.91	18 198 009.63
Net asset value per share	102.26	103.81	101.28
Shares Outstanding	146 953.13	153 271.63	179 664.26

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Euro Broad -Y EUR acc- LU1752454568</b>			
Net assets	5 563 474.50	6 288 339.29	2 282 555.67
Net asset value per share	110.48	111.99	108.98
Shares Outstanding	50 357.30	56 150.90	20 944.54
<b>JSS Sustainable Bond - Euro Broad -Y EUR dist- LU1752454485</b>			
Net assets	78 448.00	2 067 936.00	-
Net asset value per share	98.06	99.42	-
Shares Outstanding	800.00	20 800.00	-
<b>JSS Sustainable Bond - EUR Corporates -C EUR acc- LU0950591718</b>			
Net assets	4 770 868.11	9 328 590.49	8 323 376.96
Net asset value per share	112.43	113.48	107.22
Shares Outstanding	42 434.12	82 204.71	77 627.71
<b>JSS Sustainable Bond - EUR Corporates -C EUR dist- LU1732172009</b>			
Net assets	581 740.00	473 297.00	-
Net asset value per share	100.30	101.24	-
Shares Outstanding	5 800.00	4 675.00	-
<b>JSS Sustainable Bond - EUR Corporates -I EUR acc- LU0734492860</b>			
Net assets	7 882 610.41	19 448 937.69	14 106 161.24
Net asset value per share	197.56	199.26	188.00
Shares Outstanding	39 899.83	97 605.83	75 032.78
<b>JSS Sustainable Bond - EUR Corporates -M EUR acc- LU0776582891</b>			
Net assets	12 181 536.60	8 858 228.10	7 944 188.64
Net asset value per share	205.18	206.63	194.38
Shares Outstanding	59 370.00	42 870.00	40 870.00
<b>JSS Sustainable Bond - EUR Corporates -P EUR dist- LU0045164786</b>			
Net assets	38 327 592.07	38 818 806.62	37 321 563.64
Net asset value per share	166.93	169.80	161.80
Shares Outstanding	229 602.78	228 614.88	230 667.37
<b>JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged- LU2312587103</b>			
Net assets	19 006 358.58	19 252 881.92	-
Net asset value per share	98.78	99.76	-
Shares Outstanding	192 411.00	192 992.00	-
<b>JSS Sustainable Bond - EUR Corporates -Y EUR acc- LU1205683706</b>			
Net assets	34 177 290.99	33 492 805.16	40 948 786.15
Net asset value per share	108.27	109.20	103.02
Shares Outstanding	315 667.23	306 710.67	397 496.46
<b>JSS Sustainable Green Bond - Global -C CHF acc hedged- LU1698507123</b>			
Net assets	355 343.28	328 020.67	-
Net asset value per share	97.10	98.37	-
Shares Outstanding	3 659.56	3 334.56	-
<b>JSS Sustainable Green Bond - Global -C EUR dist- LU1698507040</b>			
Net assets	7 131 792.58	10 042 428.01	5 906 234.40
Net asset value per share	104.79	106.01	106.68
Shares Outstanding	68 057.95	94 730.95	55 365.00
<b>JSS Sustainable Green Bond - Global -P EUR acc- LU0288930356</b>			
Net assets	14 036 587.71	15 093 808.76	15 413 323.70
Net asset value per share	140.49	142.26	143.44
Shares Outstanding	99 911.65	106 100.16	107 451.56

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Europe -C EUR acc- LU0950592369</b>			
Net assets	940 218.82	1 754 721.26	715 626.02
Net asset value per share	126.40	119.38	94.49
Shares Outstanding	7 438.44	14 698.62	7 573.20
<b>JSS Sustainable Equity - Europe -P EUR acc- LU0484532444</b>			
Net assets	12 094 806.82	11 803 675.26	12 069 900.32
Net asset value per share	125.56	118.79	94.41
Shares Outstanding	96 326.91	99 365.90	127 841.67
<b>JSS Sustainable Equity - Europe -P EUR dist- LU0058891119</b>			
Net assets	24 075 989.76	23 490 573.18	21 127 251.02
Net asset value per share	118.78	112.37	89.32
Shares Outstanding	202 693.97	209 046.66	236 545.93
<b>JSS Sustainable Equity - Europe -P USD acc- LU1096900078</b>			
Net assets	3 610 192.65	3 377 553.32	774 782.38
Net asset value per share	135.70	133.89	100.78
Shares Outstanding	26 604.22	25 226.33	7 687.72
<b>JSS Sustainable Equity - Europe -Y EUR acc- LU1205683888</b>			
Net assets	4 438 786.10	5 221 666.92	264 796.79
Net asset value per share	127.54	120.09	94.57
Shares Outstanding	34 803.09	43 481.28	2 800.00
<b>JSS Sustainable Equity - Global Climate 2035 -C CHF acc- LU2273127774</b>			
Net assets	478 673.83	148 428.49	-
Net asset value per share	106.29	101.77	-
Shares Outstanding	4 503.47	1 458.47	-
<b>JSS Sustainable Equity - Global Climate 2035 -C EUR acc- LU0950592443</b>			
Net assets	2 328 556.23	1 470 296.14	249 707.64
Net asset value per share	252.08	228.14	180.74
Shares Outstanding	9 237.37	6 444.71	1 381.56
<b>JSS Sustainable Equity - Global Climate 2035 -C USD acc- LU1111704364</b>			
Net assets	4 604 898.86	1 075 707.22	-
Net asset value per share	112.91	106.56	-
Shares Outstanding	40 783.80	10 094.85	-
<b>JSS Sustainable Equity - Global Climate 2035 -I CHF acc- LU2273128319</b>			
Net assets	10 915 000.00	10 438 000.00	-
Net asset value per share	109.15	104.38	-
Shares Outstanding	100 000.00	100 000.00	-
<b>JSS Sustainable Equity - Global Climate 2035 -M EUR acc- LU0749004452</b>			
Net assets	1 088 507.36	1 063 175.01	411 596.50
Net asset value per share	271.80	244.70	191.81
Shares Outstanding	4 004.81	4 344.81	2 145.81
<b>JSS Sustainable Equity - Global Climate 2035 -P EUR dist- LU0097427784</b>			
Net assets	74 404 032.96	67 235 504.43	55 676 463.96
Net asset value per share	239.70	217.72	173.68
Shares Outstanding	310 404.81	308 816.39	320 570.19
<b>JSS Sustainable Equity - Global Climate 2035 -P USD acc- LU1111704448</b>			
Net assets	13 708 335.58	10 163 284.91	1 144 794.44
Net asset value per share	181.91	172.31	130.17
Shares Outstanding	75 357.79	58 982.56	8 794.34

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Real Estate Global -C EUR acc- LU0950592872</b>			
Net assets	1 768 873.23	1 464 816.85	2 015 505.40
Net asset value per share	195.25	176.13	148.59
Shares Outstanding	9 059.53	8 316.68	13 563.88
<b>JSS Sustainable Equity - Real Estate Global -C EUR dist- LU1991392827</b>			
Net assets	13 695.30	12 491.18	10 655.22
Net asset value per share	109.87	100.21	85.48
Shares Outstanding	124.65	124.65	124.65
<b>JSS Sustainable Equity - Real Estate Global -I EUR acc- LU0950592955</b>			
Net assets	16 042 755.68	12 958 571.77	6 850 012.07
Net asset value per share	112.67	101.58	85.58
Shares Outstanding	142 387.11	127 570.11	80 046.11
<b>JSS Sustainable Equity - Real Estate Global -P EUR acc- LU0288928376</b>			
Net assets	18 067 698.74	16 119 169.54	14 906 899.19
Net asset value per share	187.23	169.33	143.57
Shares Outstanding	96 500.02	95 193.82	103 831.63
<b>JSS Sustainable Equity - Real Estate Global -P EUR dist- LU1991392074</b>			
Net assets	2 272 997.85	2 094 470.08	2 406 049.86
Net asset value per share	110.96	100.35	85.08
Shares Outstanding	20 484.84	20 871.65	28 278.40
<b>JSS Sustainable Equity - Real Estate Global -P USD acc- LU1111705098</b>			
Net assets	440 188.73	415 151.70	1 240 120.39
Net asset value per share	112.17	105.79	85.18
Shares Outstanding	3 924.30	3 924.30	14 558.49
<b>JSS Sustainable Equity - USA -C USD acc- LU0950593094</b>			
Net assets	26 052 942.41	25 362 753.06	16 783 153.32
Net asset value per share	372.18	342.59	240.56
Shares Outstanding	70 000.92	74 032.38	69 767.66
<b>JSS Sustainable Equity - USA -I USD acc- LU1111705254</b>			
Net assets	24 606 254.19	8 692 441.35	1 136 539.41
Net asset value per share	193.95	178.38	125.08
Shares Outstanding	126 869.06	48 729.91	9 086.66
<b>JSS Sustainable Equity - USA -I USD dist- LU2076232961</b>			
Net assets	1 856 811.36	1 980 974.12	440 712.43
Net asset value per share	193.95	178.38	125.08
Shares Outstanding	9 573.66	11 105.36	3 523.36
<b>JSS Sustainable Equity - USA -P USD acc- LU0526864581</b>			
Net assets	52 433 197.97	44 789 684.42	34 463 168.53
Net asset value per share	362.17	334.19	235.84
Shares Outstanding	144 775.10	134 024.61	146 131.35
<b>JSS Sustainable Equity - USA -P USD dist- LU2076232706</b>			
Net assets	9 092 332.97	11 002 114.75	9 727 984.20
Net asset value per share	191.64	176.84	124.80
Shares Outstanding	47 444.86	62 215.08	77 951.05
<b>JSS Sustainable Equity - USA -Y USD acc- LU1629314664</b>			
Net assets	98 254 533.16	55 201 570.87	23 705 388.05
Net asset value per share	176.24	161.74	112.98
Shares Outstanding	557 504.16	341 298.20	209 814.02

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Multi Asset - Global Opportunities -C EUR acc- LU0950593177</b>			
Net assets	2 118 463.20	-	-
Net asset value per share	140.11	-	-
Shares Outstanding	15 120.00	-	-
<b>JSS Sustainable Multi Asset - Global Opportunities -I EUR dist- LU1842720242</b>			
Net assets	-	-	375 488.75
Net asset value per share	-	-	97.96
Shares Outstanding	-	-	3 833.24
<b>JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist- LU2273130562</b>			
Net assets	2 157 753.71	1 073 638.00	-
Net asset value per share	101.37	100.34	-
Shares Outstanding	21 285.92	10 700.00	-
<b>JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc- LU1842720325</b>			
Net assets	1 027 224.00	4 033 179.05	-
Net asset value per share	103.76	101.58	-
Shares Outstanding	9 900.00	39 704.46	-
<b>JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc- LU1111702079</b>			
Net assets	2 047 651.54	1 403 786.69	1 063 069.68
Net asset value per share	243.35	241.94	206.34
Shares Outstanding	8 414.43	5 802.21	5 152.12
<b>JSS Sustainable Multi Asset - Global Opportunities -P EUR acc- LU1111705338</b>			
Net assets	620 870.27	-	-
Net asset value per share	98.94	-	-
Shares Outstanding	6 275.22	-	-
<b>JSS Sustainable Multi Asset - Global Opportunities -P EUR dist- LU0058892943</b>			
Net assets	209 452 518.11	195 379 240.07	177 020 167.28
Net asset value per share	245.48	235.84	202.74
Shares Outstanding	853 236.59	828 439.79	873 118.47
<b>JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc- LU1842719665</b>			
Net assets	338 141.23	-	-
Net asset value per share	106.81	-	-
Shares Outstanding	3 165.82	-	-
<b>JSS Sustainable Equity - Green Planet -C CHF H1 acc- LU1111702236</b>			
Net assets	7 384 739.60	5 071 137.25	992 260.51
Net asset value per share	180.90	161.83	117.53
Shares Outstanding	40 822.22	31 336.20	8 442.35
<b>JSS Sustainable Equity - Green Planet -C EUR acc- LU0950593250</b>			
Net assets	25 590 803.53	19 992 613.19	9 719 920.48
Net asset value per share	329.62	286.84	207.43
Shares Outstanding	77 637.29	69 699.53	46 859.36
<b>JSS Sustainable Equity - Green Planet -C EUR dist- LU1732172694</b>			
Net assets	3 360 305.12	2 462 244.89	-
Net asset value per share	145.22	126.37	-
Shares Outstanding	23 139.41	19 484.41	-
<b>JSS Sustainable Equity - Green Planet -C USD acc- LU1111705684</b>			
Net assets	5 586 524.64	3 225 037.46	-
Net asset value per share	113.63	103.11	-
Shares Outstanding	49 164.17	31 277.64	-

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Green Planet -C USD dist- LU1732172777</b>			
Net assets	2 297 144.00	2 064 000.00	-
Net asset value per share	113.72	103.20	-
Shares Outstanding	20 200.00	20 000.00	-
<b>JSS Sustainable Equity - Green Planet -I CHF acc- LU1965939850</b>			
Net assets	3 572 322.80	3 282 675.00	-
Net asset value per share	131.72	121.04	-
Shares Outstanding	27 120.58	27 120.58	-
<b>JSS Sustainable Equity - Green Planet -I EUR acc- LU0333595519</b>			
Net assets	6 477 471.97	5 355 315.18	10 819 203.52
Net asset value per share	332.88	289.14	208.80
Shares Outstanding	19 458.88	18 521.53	51 816.97
<b>JSS Sustainable Equity - Green Planet -I EUR dist- LU1732172850</b>			
Net assets	1 726 240.90	2 292 375.40	-
Net asset value per share	148.43	128.93	-
Shares Outstanding	11 630.00	17 780.00	-
<b>JSS Sustainable Equity - Green Planet -P CHF H1 acc - LU1111702319</b>			
Net assets	13 985 755.98	9 559 306.61	5 504 342.46
Net asset value per share	175.97	157.92	115.43
Shares Outstanding	79 478.07	60 532.59	47 688.11
<b>JSS Sustainable Equity - Green Planet -P EUR acc- LU0707700596</b>			
Net assets	44 717 195.58	36 580 926.33	21 711 087.01
Net asset value per share	302.55	264.15	192.28
Shares Outstanding	147 801.01	138 485.43	112 915.63
<b>JSS Sustainable Equity - Green Planet -P EUR dist- LU0333595436</b>			
Net assets	157 877 524.45	138 698 548.40	109 987 633.87
Net asset value per share	302.55	264.14	192.27
Shares Outstanding	521 822.92	525 094.83	572 036.56
<b>JSS Sustainable Equity - Green Planet -P GBP dist- LU1545800341</b>			
Net assets	1 276 421.84	512 228.60	-
Net asset value per share	116.16	103.69	-
Shares Outstanding	10 988.48	4 940.00	-
<b>JSS Sustainable Equity - Green Planet -P USD H1 acc- LU1120832198</b>			
Net assets	26 064 218.94	18 525 604.48	8 693 183.46
Net asset value per share	206.65	184.31	133.01
Shares Outstanding	126 127.36	100 513.29	65 355.74
<b>JSS Sustainable Equity - Green Planet -P USD dist- LU0950593417</b>			
Net assets	25 982 426.29	23 749 215.49	12 354 688.32
Net asset value per share	342.54	311.87	215.00
Shares Outstanding	75 852.24	76 151.01	57 463.77
<b>JSS Sustainable Equity - Green Planet -S EUR dist- LU1842716729</b>			
Net assets	3 199 055.12	2 769 674.37	1 967 698.00
Net asset value per share	164.72	143.09	103.12
Shares Outstanding	19 421.17	19 356.17	19 081.17
<b>JSS Sustainable Equity - Green Planet -Y EUR acc- LU1205684183</b>			
Net assets	59 360 253.88	40 510 389.47	11 233 061.81
Net asset value per share	218.71	189.70	136.44
Shares Outstanding	271 410.79	213 549.76	82 327.34

\* please refer to Note 17



# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Bond - USD High Yield -C EUR acc hedged- LU1184841341</b>			
Net assets	4 138 694.90	3 566 837.20	2 813 666.86
Net asset value per share	127.62	127.39	107.69
Shares Outstanding	32 429.83	27 999.35	26 128.00
<b>JSS Bond - USD High Yield -C USD acc- LU1184840962</b>			
Net assets	8 506 777.15	6 681 477.40	4 234 310.35
Net asset value per share	142.08	141.12	118.06
Shares Outstanding	59 873.15	47 346.07	35 866.86
<b>JSS Bond - USD High Yield -C USD dist- LU1210450109</b>			
Net assets	13 902 540.46	13 206 041.47	7 640 188.47
Net asset value per share	109.97	111.22	96.71
Shares Outstanding	126 421.21	118 738.01	79 000.35
<b>JSS Bond - USD High Yield -I CHF acc hedged- LU1184841937</b>			
Net assets	36 815.44	33 482.40	83 005.67
Net asset value per share	119.92	119.58	101.10
Shares Outstanding	307.00	280.00	821.00
<b>JSS Bond - USD High Yield -I EUR acc hedged- LU1184842232</b>			
Net assets	-	-	20 717.43
Net asset value per share	-	-	103.58
Shares Outstanding	-	-	200.00
<b>JSS Bond - USD High Yield -I USD acc- LU1184841770</b>			
Net assets	15 314 883.30	15 324 147.03	3 713 243.68
Net asset value per share	144.47	143.32	119.61
Shares Outstanding	106 007.36	106 922.60	31 044.09
<b>JSS Bond - USD High Yield -I USD dist- LU1210450018</b>			
Net assets	7 299 246.54	7 382 749.82	6 493 306.31
Net asset value per share	110.14	111.40	96.84
Shares Outstanding	66 272.44	66 272.44	67 049.38
<b>JSS Bond - USD High Yield -P CHF acc hedged- LU1184840293</b>			
Net assets	1 720 106.81	1 727 481.15	1 258 951.38
Net asset value per share	121.83	121.89	103.63
Shares Outstanding	14 118.91	14 172.46	12 148.21
<b>JSS Bond - USD High Yield -P CHF dist hedged- LU1184840459</b>			
Net assets	646 920.62	458 205.98	354 496.79
Net asset value per share	97.25	98.94	87.10
Shares Outstanding	6 652.14	4 631.15	4 070.00
<b>JSS Bond - USD High Yield -P EUR acc hedged- LU1184840533</b>			
Net assets	8 535 955.31	8 530 844.03	6 620 415.76
Net asset value per share	125.28	125.21	106.08
Shares Outstanding	68 135.02	68 132.29	62 410.92
<b>JSS Bond - USD High Yield -P EUR dist hedged- LU1184840707</b>			
Net assets	3 360 719.25	3 107 987.95	1 360 005.11
Net asset value per share	98.75	100.42	88.28
Shares Outstanding	34 032.60	30 949.89	15 405.89
<b>JSS Bond - USD High Yield -P USD acc- LU1184840020</b>			
Net assets	138 949 975.65	140 308 648.74	111 731 804.69
Net asset value per share	139.27	138.54	116.24
Shares Outstanding	997 702.13	1 012 766.34	961 197.20

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Bond - USD High Yield -P USD dist- LU1210449945</b>			
Net assets	77 265 497.20	76 029 388.60	64 303 305.71
Net asset value per share	109.81	111.05	96.59
Shares Outstanding	703 628.97	684 641.05	665 768.96
<b>JSS Sustainable Bond - Total Return Global -C CHF acc hedged- LU1332517405</b>			
Net assets	5 043 208.62	5 427 767.98	3 380 326.66
Net asset value per share	98.31	100.11	99.69
Shares Outstanding	51 299.04	54 218.04	33 907.23
<b>JSS Sustainable Bond - Total Return Global -C EUR acc hedged- LU1332517660</b>			
Net assets	12 056 248.07	11 497 496.98	6 208 062.56
Net asset value per share	101.40	103.21	102.51
Shares Outstanding	118 897.91	111 399.06	60 565.10
<b>JSS Sustainable Bond - Total Return Global -C GBP dist hedged- LU1545802636</b>			
Net assets	160 912.00	163 184.00	-
Net asset value per share	100.57	101.99	-
Shares Outstanding	1 600.00	1 600.00	-
<b>JSS Sustainable Bond - Total Return Global -C USD acc- LU1332517231</b>			
Net assets	22 094 298.61	23 281 891.75	10 719 917.36
Net asset value per share	114.31	115.69	113.74
Shares Outstanding	193 284.04	201 243.77	94 250.76
<b>JSS Sustainable Bond - Total Return Global -C USD dist- LU1332517314</b>			
Net assets	2 269 772.19	2 952 784.40	2 267 248.07
Net asset value per share	103.97	106.83	106.87
Shares Outstanding	21 831.03	27 640.03	21 215.45
<b>JSS Sustainable Bond - Total Return Global -I CHF acc hedged- LU1332518122</b>			
Net assets	36 821 676.58	37 143 441.31	22 842 921.64
Net asset value per share	107.01	108.86	108.20
Shares Outstanding	344 095.66	341 203.76	211 112.51
<b>JSS Sustainable Bond - Total Return Global -I EUR acc hedged- LU1332518478</b>			
Net assets	49 038 663.80	48 608 739.13	22 111 898.31
Net asset value per share	105.57	107.35	106.48
Shares Outstanding	464 513.25	452 806.14	207 673.03
<b>JSS Sustainable Bond - Total Return Global -I EUR dist hedged- LU1332518551</b>			
Net assets	3 647 407.97	4 574 553.27	3 547 160.82
Net asset value per share	95.98	99.31	99.39
Shares Outstanding	38 001.75	46 063.37	35 688.37
<b>JSS Sustainable Bond - Total Return Global -I USD acc- LU1332517827</b>			
Net assets	54 747 183.64	64 813 151.57	44 448 660.05
Net asset value per share	124.20	125.58	123.23
Shares Outstanding	440 798.58	516 110.46	360 695.41
<b>JSS Sustainable Bond - Total Return Global -I USD dist- LU1332518049</b>			
Net assets	17 845 719.08	19 514 918.41	15 894 984.11
Net asset value per share	104.61	107.58	107.61
Shares Outstanding	170 592.86	181 399.13	147 705.37
<b>JSS Sustainable Bond - Total Return Global -M CHF acc hedged- LU1332518635</b>			
Net assets	49 184 377.34	49 017 432.41	68 519 078.47
Net asset value per share	110.18	111.87	110.81
Shares Outstanding	446 400.23	438 164.23	618 358.23

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Total Return Global -P CHF acc hedged- LU1332516852</b>			
Net assets	25 848 089.87	26 655 707.66	20 226 625.42
Net asset value per share	104.01	106.09	106.01
Shares Outstanding	248 515.43	251 255.61	190 798.14
<b>JSS Sustainable Bond - Total Return Global -P EUR acc hedged- LU1332517074</b>			
Net assets	28 916 509.90	46 532 159.56	43 790 236.35
Net asset value per share	106.01	108.10	107.75
Shares Outstanding	272 771.53	430 454.76	406 413.85
<b>JSS Sustainable Bond - Total Return Global -P EUR dist hedged- LU1332517157</b>			
Net assets	4 655 812.48	5 017 828.09	2 635 282.21
Net asset value per share	93.62	96.64	97.65
Shares Outstanding	49 730.96	51 922.89	26 988.02
<b>JSS Sustainable Bond - Total Return Global -P USD acc- LU1332516696</b>			
Net assets	122 591 548.96	139 626 459.28	105 839 913.07
Net asset value per share	120.27	121.94	120.30
Shares Outstanding	1 019 302.81	1 145 042.31	879 780.04
<b>JSS Sustainable Bond - Total Return Global -P USD dist- LU1332516779</b>			
Net assets	26 783 623.48	25 951 463.20	20 670 507.35
Net asset value per share	111.09	113.94	114.00
Shares Outstanding	241 098.42	227 764.29	181 312.42
<b>JSS Sustainable Bond - Total Return Global -Y CHF acc hedged- LU1405747244</b>			
Net assets	34 999 492.79	36 710 548.21	21 554 194.19
Net asset value per share	101.34	103.03	102.33
Shares Outstanding	345 367.01	356 309.31	210 637.17
<b>JSS Sustainable Bond - Total Return Global -Y EUR acc hedged- LU1405747327</b>			
Net assets	53 086 680.62	53 684 532.30	37 956 114.59
Net asset value per share	103.20	104.88	103.87
Shares Outstanding	514 405.82	511 866.25	365 423.48
<b>JSS Sustainable Bond - Total Return Global -Y GBP dist hedged- LU1405749539</b>			
Net assets	5 250 331.26	5 666 140.01	3 686 336.69
Net asset value per share	97.68	99.80	99.98
Shares Outstanding	53 750.32	56 774.95	36 869.79
<b>JSS Sustainable Bond - Total Return Global -Y USD acc- LU1405747087</b>			
Net assets	18 401 820.72	22 396 862.72	38 473 226.04
Net asset value per share	113.97	115.18	112.94
Shares Outstanding	161 461.97	194 450.97	340 660.97
<b>JSS Sustainable Bond - Total Return Global -Y USD dist- LU1405747160</b>			
Net assets	69 513 418.56	66 039 374.68	45 446 883.62
Net asset value per share	104.16	107.13	106.15
Shares Outstanding	667 371.53	616 441.47	428 157.35
<b>JSS Sustainable Equity - Consumer Brands -C EUR acc- LU1752455532</b>			
Net assets	2 954 102.69	3 304 331.14	2 298 515.63
Net asset value per share	146.76	137.63	104.84
Shares Outstanding	20 128.80	24 008.80	21 924.70
<b>JSS Sustainable Equity - Consumer Brands -C USD acc- LU1752455375</b>			
Net assets	2 914 079.67	2 796 244.84	2 045 108.39
Net asset value per share	142.98	139.84	100.88
Shares Outstanding	20 381.03	19 996.03	20 272.25

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Consumer Brands -I USD acc- LU1752455888</b>			
Net assets	2 884 600.00	5 635 600.00	4 055 745.32
Net asset value per share	144.23	140.89	101.39
Shares Outstanding	20 000.00	40 000.00	40 000.00
<b>JSS Sustainable Equity - Consumer Brands -P EUR acc- LU1752454998</b>			
Net assets	3 796 591.89	4 167 816.25	3 672 158.44
Net asset value per share	143.66	135.14	103.56
Shares Outstanding	26 427.62	30 840.73	35 460.28
<b>JSS Sustainable Equity - Consumer Brands -P EUR dist- LU1752455292</b>			
Net assets	3 129 779.97	3 565 499.76	3 040 807.81
Net asset value per share	143.62	135.10	103.54
Shares Outstanding	21 792.09	26 391.56	29 369.72
<b>JSS Sustainable Equity - Consumer Brands -P USD acc- LU1752454642</b>			
Net assets	8 897 555.40	9 327 274.08	7 515 117.99
Net asset value per share	139.93	137.26	99.62
Shares Outstanding	63 585.76	67 953.33	75 438.84
<b>JSS Sustainable Equity - Consumer Brands -P USD dist- LU1752454725</b>			
Net assets	2 634 712.58	3 379 801.02	2 635 802.96
Net asset value per share	139.93	137.26	99.62
Shares Outstanding	18 828.79	24 623.35	26 458.64
<b>JSS Sustainable Equity - Tech Disruptors -C CHF acc- LU1842718345</b>			
Net assets	19 118 007.59	17 571 006.95	6 307 269.80
Net asset value per share	185.26	176.39	132.52
Shares Outstanding	103 195.55	99 614.53	47 592.40
<b>JSS Sustainable Equity - Tech Disruptors -C EUR acc- LU1752457405</b>			
Net assets	18 015 264.48	15 987 035.14	8 653 203.71
Net asset value per share	201.41	181.27	140.28
Shares Outstanding	89 445.73	88 194.60	61 685.35
<b>JSS Sustainable Equity - Tech Disruptors -C USD acc- LU1752456936</b>			
Net assets	56 647 337.82	53 823 787.59	26 422 584.27
Net asset value per share	196.21	184.16	134.97
Shares Outstanding	288 707.70	292 266.44	195 765.36
<b>JSS Sustainable Equity - Tech Disruptors -C USD dist- LU1752457157</b>			
Net assets	7 661 527.19	16 248 828.46	7 709 019.37
Net asset value per share	176.99	166.12	121.75
Shares Outstanding	43 287.91	97 813.80	63 318.95
<b>JSS Sustainable Equity - Tech Disruptors -E USD acc- LU1842717453</b>			
Net assets	22 401 822.59	22 928 096.84	19 698 365.26
Net asset value per share	196.94	185.12	136.09
Shares Outstanding	113 749.48	123 855.32	144 748.70
<b>JSS Sustainable Equity - Tech Disruptors -E USD dist- LU1842717537</b>			
Net assets	7 576 363.81	7 432 306.77	6 137 707.11
Net asset value per share	189.62	178.24	131.03
Shares Outstanding	39 955.51	41 698.31	46 842.30
<b>JSS Sustainable Equity - Tech Disruptors -I CHF acc- LU1842718691</b>			
Net assets	3 384 900.00	3 219 000.00	-
Net asset value per share	112.83	107.30	-
Shares Outstanding	30 000.00	30 000.00	-

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Equity - Tech Disruptors -I EUR acc- LU2076231567</b>			
Net assets	1 453 800.00	-	-
Net asset value per share	96.92	-	-
Shares Outstanding	15 000.00	-	-
<b>JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc- LU1842717883</b>			
Net assets	3 807 224.01	1 183 687.79	-
Net asset value per share	108.45	109.88	-
Shares Outstanding	35 105.80	10 772.55	-
<b>JSS Sustainable Equity - Tech Disruptors -I USD acc- LU1752458551</b>			
Net assets	38 091 217.62	87 404 724.45	45 742 343.87
Net asset value per share	197.95	185.57	135.68
Shares Outstanding	192 428.48	471 006.76	337 135.06
<b>JSS Sustainable Equity - Tech Disruptors -I10 USD acc- LU2273126701</b>			
Net assets	19 215 291.80	-	-
Net asset value per share	99.10	-	-
Shares Outstanding	193 898.00	-	-
<b>JSS Sustainable Equity - Tech Disruptors -M USD acc- LU1842718006</b>			
Net assets	15 676 224.24	551 768.82	19 614 114.21
Net asset value per share	192.81	180.14	130.85
Shares Outstanding	81 304.00	3 063.00	149 900.00
<b>JSS Sustainable Equity - Tech Disruptors -P CHF dist- LU1842718261</b>			
Net assets	10 380 359.34	9 945 313.43	3 406 166.39
Net asset value per share	185.18	176.87	133.67
Shares Outstanding	56 055.51	56 229.51	25 481.49
<b>JSS Sustainable Equity - Tech Disruptors -P EUR acc- LU1752456696</b>			
Net assets	26 629 876.38	25 121 228.19	10 916 040.80
Net asset value per share	197.11	177.95	138.53
Shares Outstanding	135 101.60	141 170.15	78 799.35
<b>JSS Sustainable Equity - Tech Disruptors -P EUR dist- LU1752456852</b>			
Net assets	13 874 415.39	12 521 311.87	9 635 135.70
Net asset value per share	197.12	177.96	138.54
Shares Outstanding	70 385.63	70 360.26	69 548.61
<b>JSS Sustainable Equity - Tech Disruptors -P USD acc- LU1752456340</b>			
Net assets	140 618 926.60	140 249 319.24	67 504 777.22
Net asset value per share	192.02	180.78	133.29
Shares Outstanding	732 313.96	775 801.08	506 454.35
<b>JSS Sustainable Equity - Tech Disruptors -P USD dist- LU1752456423</b>			
Net assets	18 719 372.45	17 952 818.89	10 092 814.24
Net asset value per share	192.03	180.78	133.29
Shares Outstanding	97 481.50	99 307.55	75 719.52
<b>JSS Sustainable Equity - Tech Disruptors -Y USD acc- LU1752458049</b>			
Net assets	40 248 679.12	444 423.77	10 416 231.02
Net asset value per share	204.79	191.81	140.05
Shares Outstanding	196 536.35	2 317.00	74 374.00
<b>JSS Sustainable Equity - Tech Disruptors -Y USD dist- LU1752458478</b>			
Net assets	20 457 980.60	1 886 490.90	34 005 674.86
Net asset value per share	178.31	167.02	121.93
Shares Outstanding	114 732.66	11 295.00	278 903.00

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -C USD acc- LU1835934479</b>			
Net assets	10 939 161.98	10 167 997.30	7 603 213.72
Net asset value per share	97.79	105.21	97.69
Shares Outstanding	111 863.81	96 644.78	77 833.58
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -C USD dist- LU1835934552</b>			
Net assets	2 166 183.49	2 592 928.81	1 346 984.00
Net asset value per share	90.48	99.86	94.99
Shares Outstanding	23 941.02	25 965.64	14 180.00
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -I USD acc- LU1835934636</b>			
Net assets	986 300.00	1 059 300.00	980 278.73
Net asset value per share	98.63	105.93	98.03
Shares Outstanding	10 000.00	10 000.00	10 000.00
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -I USD dist- LU1835934719</b>			
Net assets	1 365 517.56	1 960 392.96	951 434.26
Net asset value per share	90.77	100.20	95.14
Shares Outstanding	15 043.71	19 564.80	10 000.00
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -M USD acc- LU1835935013</b>			
Net assets	697 302.00	-	-
Net asset value per share	94.23	-	-
Shares Outstanding	7 400.00	-	-
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -P USD acc- LU1835934123</b>			
Net assets	12 690 991.58	15 816 456.20	10 047 249.59
Net asset value per share	96.55	104.14	97.17
Shares Outstanding	131 444.76	151 876.86	103 393.38
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -P USD dist- LU1835934396</b>			
Net assets	5 415 909.40	6 062 400.73	3 842 386.11
Net asset value per share	90.06	99.37	94.78
Shares Outstanding	60 136.68	61 008.36	40 540.84
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -Y USD acc- LU1835934800</b>			
Net assets	5 572 755.03	15 184 102.80	21 564 616.52
Net asset value per share	98.51	105.76	97.82
Shares Outstanding	56 570.45	143 571.32	220 461.44
<b>JSS Sustainable Bond - Emerging Markets Local Currency* -Y USD dist- LU1835934982</b>			
Net assets	10 774 363.32	22 741 478.51	17 791 164.72
Net asset value per share	90.56	99.97	94.90
Shares Outstanding	118 974.86	227 483.03	187 477.34
<b>JSS Equity - All China -C CHF acc- LU1965940783</b>			
Net assets	26 450 917.47	33 471 357.19	8 174 944.52
Net asset value per share	129.69	161.04	111.46
Shares Outstanding	203 954.95	207 844.99	73 345.60
<b>JSS Equity - All China -C EUR acc- LU1965940510</b>			
Net assets	28 602 327.73	35 680 625.58	3 742 261.59
Net asset value per share	136.89	160.55	114.45
Shares Outstanding	208 943.88	222 239.96	32 698.33
<b>JSS Equity - All China -C USD acc- LU1900873875</b>			
Net assets	70 102 185.43	97 539 786.53	15 080 025.57
Net asset value per share	139.05	170.68	115.24
Shares Outstanding	504 150.92	571 477.54	130 859.36

\* please refer to Note 17

# Comparative net asset value table\* (continued)

	31.12.2021	30.06.2021	30.06.2020
<b>JSS Equity - All China -C USD dist- LU1900873958</b>			
Net assets	10 169 471.71	13 033 661.94	1 787 163.78
Net asset value per share	139.06	170.70	115.25
Shares Outstanding	73 130.10	76 354.20	15 507.43
<b>JSS Equity - All China -I CHF acc- LU1965941161</b>			
Net assets	9 587 392.27	6 344 229.30	1 116 830.13
Net asset value per share	130.65	161.95	111.69
Shares Outstanding	73 382.26	39 174.00	10 000.00
<b>JSS Equity - All China -I EUR acc- LU1965940940</b>			
Net assets	4 829 597.25	6 427 556.02	2 811 845.64
Net asset value per share	137.89	161.44	114.68
Shares Outstanding	35 025.00	39 813.90	24 520.00
<b>JSS Equity - All China -I USD acc- LU1900874097</b>			
Net assets	96 292 312.95	222 915 213.86	10 397 530.61
Net asset value per share	140.08	171.65	115.48
Shares Outstanding	687 409.43	1 298 661.31	90 038.15
<b>JSS Equity - All China -I10 USD acc- LU2273125992</b>			
Net assets	29 165 193.20	-	-
Net asset value per share	97.24	-	-
Shares Outstanding	299 930.00	-	-
<b>JSS Equity - All China -P CHF acc- LU1965940353</b>			
Net assets	18 085 295.68	22 674 790.48	5 244 879.46
Net asset value per share	128.63	160.04	111.20
Shares Outstanding	140 599.36	141 682.02	47 162.92
<b>JSS Equity - All China -P CHF dist- LU1965940437</b>			
Net assets	2 333 232.43	3 026 881.61	458 751.72
Net asset value per share	128.63	160.05	111.21
Shares Outstanding	18 139.10	18 912.10	4 125.00
<b>JSS Equity - All China -P EUR acc- LU1965940197</b>			
Net assets	23 507 782.10	33 016 616.46	9 457 790.86
Net asset value per share	135.76	159.55	114.20
Shares Outstanding	173 156.91	206 935.86	82 819.82
<b>JSS Equity - All China -P USD acc- LU1900873529</b>			
Net assets	260 020 301.54	341 150 313.23	72 689 009.34
Net asset value per share	137.92	169.64	114.99
Shares Outstanding	1 885 298.01	2 011 025.19	632 107.41
<b>JSS Equity - All China -P USD dist- LU1900873792</b>			
Net assets	16 196 159.38	21 288 240.65	11 048 495.08
Net asset value per share	137.92	169.64	114.99
Shares Outstanding	117 431.55	125 490.69	96 079.52

\* please refer to Note 17

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

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2020-31.12.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS Alternative Multi-Strategy Fund -C CHF acc hedged-	CHF	-5.61	0.85	0.53	-6.18
JSS Alternative Multi-Strategy Fund -I USD acc-	USD	-4.46	2.41	4.05	-2.67
JSS Alternative Multi-Strategy Fund -P EUR acc hedged-	EUR	-5.78	1.03	0.63	-6.01
JSS Alternative Multi-Strategy Fund -P GBP acc hedged-	GBP	-	-	.*	-4.95
JSS Alternative Multi-Strategy Fund -P USD acc-	USD	-4.82	2.06	3.77	-3.03
JSS Alternative Multi-Strategy Fund -Y CHF acc hedged-	CHF	-	-	.*	-5.82
JSS Alternative Multi-Strategy Fund -Y EUR acc hedged-	EUR	-	.*	-	-5.55
JSS Alternative Multi-Strategy Fund -Y USD acc-	USD	-	.*	-	-2.64
JSS Sustainable Bond - Emerging Markets Corporate IG*** -C CHF acc hedged-	CHF	-2.48	.*	7.31	-6.03
JSS Sustainable Bond - Emerging Markets Corporate IG*** -C EUR acc hedged-	EUR	-2.31	.*	-	-
JSS Sustainable Bond - Emerging Markets Corporate IG*** -C USD acc-	USD	-1.37	7.38	11.07	-2.77
JSS Sustainable Bond - Emerging Markets Corporate IG*** -C USD dist-	USD	-1.37	7.41	11.07	-2.76
JSS Sustainable Bond - Emerging Markets Corporate IG*** -I CHF acc hedged-	CHF	-2.22	5.39	7.31	-6.03
JSS Sustainable Bond - Emerging Markets Corporate IG*** -I USD acc-	USD	-1.17	7.60	11.28	-2.58
JSS Sustainable Bond - Emerging Markets Corporate IG*** -I USD dist-	USD	-1.17	7.61	11.27	-2.58
JSS Sustainable Bond - Emerging Markets Corporate IG*** -M CHF acc hedged-	CHF	-	-	.*	-5.48
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P CHF acc hedged-	CHF	-2.87	4.74	6.61	-6.63
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P EUR acc hedged-	EUR	-2.75	4.76	7.06	-6.18
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P EUR dist hedged-	EUR	-2.71	4.80	7.07	-6.18
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P USD acc-	USD	-1.82	6.93	10.57	-3.21
JSS Sustainable Bond - Emerging Markets Corporate IG*** -P USD dist-	USD	-1.81	6.93	10.57	-3.20
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y CHF acc hedged-	CHF	-2.12	5.57	7.48	-5.88
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y CHF dist hedged-	CHF	-	.*	-	-
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y EUR acc hedged-	EUR	-1.99	5.60	7.93	-5.42
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y EUR dist hedged-	EUR	-	.*	-	-
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y GBP dist hedged-	GBP	-	.*	-	-
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y USD acc-	USD	-1.03	7.77	11.46	-2.42
JSS Sustainable Bond - Emerging Markets Corporate IG*** -Y USD dist-	USD	-	.*	-	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc-	USD	-12.16	5.14	9.03	-11.18
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist-	USD	-12.16	5.13	9.12	.*
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist-	USD	-12.60	4.54	8.40	-11.71
JSS Sustainable Equity - Global Dividend -C EUR acc-	EUR	28.26	.*	-	-
JSS Sustainable Equity - Global Dividend -C EUR dist-	EUR	28.27	-1.56	-	.*
JSS Sustainable Equity - Global Dividend -C USD acc-	USD	19.22	.*	-	-
JSS Sustainable Equity - Global Dividend -C USD dist-	USD	-	.*	-	-
JSS Sustainable Equity - Global Dividend -E USD acc-	USD	18.87	.*	-	-
JSS Sustainable Equity - Global Dividend -E USD dist-	USD	18.86	.*	-	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	EUR	27.63	-2.21	21.23	-4.49
JSS Sustainable Equity - Global Dividend -P EUR dist-	EUR	27.63	-2.06	21.23	-4.49
JSS Sustainable Equity - Global Dividend -P USD acc-	USD	18.62	6.59	19.05	-9.07
JSS Sustainable Equity - Global Dividend -P USD dist-	USD	-	.*	-	-
JSS Sustainable Equity - Global Dividend -S EUR acc-	EUR	28.59	-1.49	22.15	.*
JSS Sustainable Equity - Global Dividend -S EUR dist-	EUR	28.59	-1.22	22.14	.*
JSS Sustainable Equity - Global Dividend -Y USD acc-	USD	19.69	.*	-	-
JSS Sustainable Equity - Global Dividend -Y USD dist-	USD	19.69	.*	-	-
JSS Sustainable Multi Asset - Thematic Balanced (CH)*** -C CHF acc-	CHF	2.33	8.54	14.00	-6.73
JSS Sustainable Multi Asset - Thematic Balanced (CH)*** -C CHF dist-	CHF	2.33	8.53	14.01	.*
JSS Sustainable Multi Asset - Thematic Balanced (CH)*** -P CHF dist-	CHF	1.83	8.03	13.46	-7.20
JSS GlobalSar - Balanced (EUR) -C EUR acc-	EUR	4.85	7.48	14.95	-4.81
JSS GlobalSar - Balanced (EUR) -C EUR dist-	EUR	4.85	-	-	.*
JSS GlobalSar - Balanced (EUR) -P EUR dist-	EUR	4.33	6.96	14.39	-5.28
JSS GlobalSar - Balanced (EUR) -S EUR acc-	EUR	5.11	7.77	15.31	.*
JSS GlobalSar - Growth (EUR) -P EUR acc-	EUR	8.76	8.73	20.15	-6.70
JSS Twelve Sustainable Insurance Bond*** -C CHF acc hedged-	CHF	0.69	0.32	13.04	-8.37
JSS Twelve Sustainable Insurance Bond*** -C EUR acc-	EUR	1.02	0.69	13.38	-7.88

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

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

\*\*\* please refer to Note 17.



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

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2020-31.12.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS Twelve Sustainable Insurance Bond*** -C GBP acc hedged-	GBP	1.53	0.66	14.65	-6.97
JSS Twelve Sustainable Insurance Bond*** -C USD acc hedged-	USD	1.68	2.15	16.08	-5.38
JSS Twelve Sustainable Insurance Bond*** -I CHF acc hedged-	CHF	1.18	0.45	13.10	-8.24
JSS Twelve Sustainable Insurance Bond*** -I EUR acc-	EUR	1.53	1.12	13.54	-7.74
JSS Twelve Sustainable Insurance Bond*** -I USD acc hedged-	USD	2.18	2.61	16.14	-5.29
JSS Twelve Sustainable Insurance Bond*** -I USD dist hedged-	USD	2.29	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I10 CHF acc hedged-	CHF	1.38	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I10 EUR acc-	EUR	1.74	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I3 CHF acc hedged-	CHF	1.33	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I30 CHF acc hedged-	CHF	1.44	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I30 EUR acc-	EUR	1.78	1.42	14.29	-
JSS Twelve Sustainable Insurance Bond*** -I30 EUR dist-	EUR	1.78	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I30 USD acc hedged-	USD	2.44	3.04	-	-
JSS Twelve Sustainable Insurance Bond*** -I30 USD dist hedged-	USD	2.44	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I23 CHF acc hedged-	CHF	1.34	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I23 EUR acc-	EUR	1.69	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -I23 EUR dist-	EUR	1.69	-*	-	-
JSS Twelve Sustainable Insurance Bond*** -P CHF acc hedged-	CHF	0.60	-0.04	12.81	-8.54
JSS Twelve Sustainable Insurance Bond*** -P EUR acc-	EUR	0.93	0.60	13.27	-8.06
JSS Twelve Sustainable Insurance Bond*** -P EUR dist-	EUR	0.93	0.60	13.27	-8.05
JSS Twelve Sustainable Insurance Bond*** -P USD acc hedged-	USD	1.60	2.04	15.91	-5.57
JSS Twelve Sustainable Insurance Bond*** -P USD dist hedged-	USD	1.58	2.04	16.15	-5.53
JSS Sustainable Equity - Global Thematic -C CHF acc-	CHF	14.70	-*	-	-
JSS Sustainable Equity - Global Thematic -C EUR acc-	EUR	19.73	15.62	33.61	-1.22
JSS Sustainable Equity - Global Thematic -C EUR dist-	EUR	19.74	15.64	33.60	-*
JSS Sustainable Equity - Global Thematic -C USD acc-	USD	11.28	26.06	-*	-
JSS Sustainable Equity - Global Thematic -I EUR acc-	EUR	19.90	15.80	33.79	-1.10
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	USD	7.13	-*	-	-
JSS Sustainable Equity - Global Thematic -I USD acc-	USD	11.43	26.22	-*	-
JSS Sustainable Equity - Global Thematic -I USD dist-	USD	11.43	26.23	-*	-
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	CHF	15.44	-*	-*	-
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	EUR	20.50	16.34	-	-
JSS Sustainable Equity - Global Thematic -I10 USD acc-	USD	-	-*	-	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	NOK	12.52	-*	-	-
JSS Sustainable Equity - Global Thematic -M EUR acc-	EUR	-	-*	-	-
JSS Sustainable Equity - Global Thematic -P EUR acc-	EUR	19.14	15.06	32.94	-1.76
JSS Sustainable Equity - Global Thematic -P EUR dist-	EUR	19.14	15.07	32.93	-1.74
JSS Sustainable Equity - Global Thematic -P SGD acc-	EUR	-*	-	-	-
JSS Sustainable Equity - Global Thematic -P USD acc-	USD	10.72	25.43	30.54	-*
JSS Sustainable Equity - Global Thematic -P USD dist-	USD	10.72	25.42	-*	-
JSS Sustainable Equity - Global Thematic -S EUR dist-	EUR	20.33	-*	-	-
JSS Sustainable Equity - Global Thematic -Y EUR acc-	EUR	20.50	16.40	34.47	-0.59
JSS Sustainable Equity - Global Thematic -Y USD dist-	USD	-	-*	-	-
JSS Sustainable Bond - Global Short-term*** -C CHF acc hedged-	CHF	-1.40	-*	-	-
JSS Sustainable Bond - Global Short-term*** -C EUR acc hedged-	EUR	-1.23	-*	-	-
JSS Sustainable Bond - Global Short-term*** -C EUR dist hedged-	EUR	-1.23	-*	-	-
JSS Sustainable Bond - Global Short-term*** -C USD acc-	USD	-0.29	3.39	6.06	0.07
JSS Sustainable Bond - Global Short-term*** -C USD dist-	USD	-0.29	3.38	6.04	0.09
JSS Sustainable Bond - Global Short-term*** -I CHF acc hedged-	CHF	-*	-	2.34	-3.22
JSS Sustainable Bond - Global Short-term*** -I USD acc-	USD	-0.17	3.52	6.19	0.24
JSS Sustainable Bond - Global Short-term*** -I USD dist-	USD	-*	-	6.20	0.22
JSS Sustainable Bond - Global Short-term*** -P CHF acc hedged-	CHF	-1.49	1.43	2.09	-3.46
JSS Sustainable Bond - Global Short-term*** -P EUR acc hedged-	EUR	-1.34	1.60	2.52	-3.10
JSS Sustainable Bond - Global Short-term*** -P USD acc-	USD	-0.40	3.28	5.94	-0.01
JSS Sustainable Bond - Global Short-term*** -P USD dist-	USD	-0.39	3.27	5.94	-0.01

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

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

\*\*\* please refer to Note 17.

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

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2020-31.12.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS Sustainable Bond - Global Short-term*** -Y CHF acc hedged-	CHF	-1.23	1.78	2.50	-3.07
JSS Sustainable Bond - Global Short-term*** -Y EUR acc hedged-	EUR	-0.90	1.99	2.94	-2.71
JSS Sustainable Bond - Global Short-term*** -Y USD dist-	USD	-	3.68	6.37	0.40
JSS Sustainable Bond CHF -C CHF acc-	CHF	-1.42	-0.15	0.96	-1.22
JSS Sustainable Bond CHF -M CHF acc-	CHF	-1.03	0.24	-*	-
JSS Sustainable Bond CHF -P CHF dist-	CHF	-1.67	-0.41	0.72	-1.46
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	CHF	-3.26	-*	-	-
JSS Sustainable Bond - Euro Broad -C EUR acc-	EUR	-2.95	5.61	8.89	-0.89
JSS Sustainable Bond - Euro Broad -C EUR dist-	EUR	-2.96	-*	-	-
JSS Sustainable Bond - Euro Broad -I EUR acc-	EUR	-2.73	-*	-	-
JSS Sustainable Bond - Euro Broad -I EUR dist-	EUR	-2.73	-*	-	-
JSS Sustainable Bond - Euro Broad -M EUR acc-	EUR	-	-*	-	-0.49
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	CHF	-	-*	-	-
JSS Sustainable Bond - Euro Broad -P EUR dist-	EUR	-3.20	5.35	8.59	-1.14
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged-	CHF	-3.14	-*	-	-
JSS Sustainable Bond - Euro Broad -Y EUR acc-	EUR	-2.86	5.74	-*	-
JSS Sustainable Bond - Euro Broad -Y EUR dist-	EUR	-2.87	-*	-	-
JSS Sustainable Bond - EUR Corporates -C EUR acc-	EUR	-0.71	4.05	5.97	-2.15
JSS Sustainable Bond - EUR Corporates -C EUR dist-	EUR	-0.70	-*	-	-
JSS Sustainable Bond - EUR Corporates -I EUR acc-	EUR	-0.56	4.20	6.12	-2.02
JSS Sustainable Bond - EUR Corporates -M EUR acc-	EUR	-0.27	4.52	6.43	-1.72
JSS Sustainable Bond - EUR Corporates -P EUR dist-	EUR	-0.95	3.79	5.71	-2.40
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged-	CHF	-	-*	-	-
JSS Sustainable Bond - EUR Corporates -Y EUR acc-	EUR	-0.56	4.21	6.14	-*
JSS Sustainable Green Bond - Global -C CHF acc hedged-	CHF	-4.27	-*	-	-
JSS Sustainable Green Bond - Global -C EUR dist-	EUR	-3.95	4.12	5.69	-*
JSS Sustainable Green Bond - Global -P EUR acc-	EUR	-4.14	3.91	5.48	-3.15
JSS Sustainable Equity - Europe -C EUR acc-	EUR	20.73	-4.04	24.85	-13.17
JSS Sustainable Equity - Europe -P EUR acc-	EUR	20.31	-4.55	24.11	-13.70
JSS Sustainable Equity - Europe -P EUR dist-	EUR	20.31	-4.55	24.10	-13.68
JSS Sustainable Equity - Europe -P USD acc-	USD	11.82	4.23	21.64	-17.83
JSS Sustainable Equity - Europe -Y EUR acc-	EUR	21.47	-3.63	25.42	-12.77
JSS Sustainable Equity - Global Climate 2035 -C CHF acc-	CHF	-	-*	-	-
JSS Sustainable Equity - Global Climate 2035 -C EUR acc-	EUR	26.15	5.69	29.14	-6.09
JSS Sustainable Equity - Global Climate 2035 -C USD acc-	USD	-	-*	-	-
JSS Sustainable Equity - Global Climate 2035 -I CHF acc-	CHF	-	-*	-	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	EUR	27.48	6.81	30.54	-5.08
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	EUR	25.22	5.03	28.38	-6.65
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	USD	16.39	14.70	25.83	-11.13
JSS Sustainable Equity - Real Estate Global -C EUR acc-	EUR	29.67	-15.77	16.42	-5.59
JSS Sustainable Equity - Real Estate Global -C EUR dist-	EUR	29.64	-15.77	-*	-
JSS Sustainable Equity - Real Estate Global -I EUR acc-	EUR	29.83	-15.66	-*	-
JSS Sustainable Equity - Real Estate Global -P EUR acc-	EUR	29.02	-16.19	15.87	-6.07
JSS Sustainable Equity - Real Estate Global -P EUR dist-	EUR	29.01	-16.19	-*	-
JSS Sustainable Equity - Real Estate Global -P USD acc-	USD	19.58	-8.66	-	-
JSS Sustainable Equity - USA -C USD acc-	USD	25.36	20.72	30.33	-5.48
JSS Sustainable Equity - USA -I USD acc-	USD	25.56	-*	-	-
JSS Sustainable Equity - USA -I USD dist-	USD	25.55	-*	-	-
JSS Sustainable Equity - USA -P USD acc-	USD	24.74	20.12	29.76	-5.84
JSS Sustainable Equity - USA -P USD dist-	USD	24.74	-*	-	-
JSS Sustainable Equity - USA -Y USD acc-	USD	26.12	21.22	30.94	-*
JSS Sustainable Multi Asset - Global Opportunities -C EUR acc-	EUR	-*	-	-	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	CHF	-	-*	-	-
JSS Sustainable Multi Asset - Global Opportunities -I USD H2 acc-	USD	-	-*	-	-
JSS Sustainable Multi Asset - Global Opportunities -P CHF H2 acc-	CHF	10.36	4.39	13.28	-7.88

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

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

\*\*\* please refer to Note 17.

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

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2020-31.12.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS Sustainable Multi Asset - Global Opportunities -P EUR acc-	EUR	.*	-	-	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist-	EUR	13.15	4.72	13.85	-7.36
JSS Sustainable Multi Asset - Global Opportunities -P USD H2 acc-	USD	.*	-	-	-
JSS Sustainable Equity - Green Planet -C CHF H1 acc-	CHF	26.11	16.15	26.63	-16.28
JSS Sustainable Equity - Green Planet -C EUR acc-	EUR	29.96	16.52	27.19	-15.67
JSS Sustainable Equity - Green Planet -C EUR dist-	EUR	29.96	-	-	.*
JSS Sustainable Equity - Green Planet -C USD acc-	USD	-	.*	-	-
JSS Sustainable Equity - Green Planet -C USD dist-	USD	-	.*	-	-
JSS Sustainable Equity - Green Planet -I CHF acc-	CHF	-	.*	-	-
JSS Sustainable Equity - Green Planet -I EUR acc-	EUR	30.30	16.66	27.32	-15.59
JSS Sustainable Equity - Green Planet -I EUR dist-	EUR	30.28	.*	-	-
JSS Sustainable Equity - Green Planet -P CHF H1 acc-	CHF	25.33	15.36	25.85	-16.79
JSS Sustainable Equity - Green Planet -P EUR acc-	EUR	29.12	15.73	26.31	-16.25
JSS Sustainable Equity - Green Planet -P EUR dist-	EUR	29.12	15.73	26.31	-16.25
JSS Sustainable Equity - Green Planet -P GBP dist-	GBP	-	.*	-	-
JSS Sustainable Equity - Green Planet -P USD H1 acc-	USD	26.79	17.63	29.74	-14.38
JSS Sustainable Equity - Green Planet -P USD dist-	USD	20.01	26.39	23.80	-20.26
JSS Sustainable Equity - Green Planet -S EUR dist-	EUR	30.42	16.89	27.58	.*
JSS Sustainable Equity - Green Planet -Y EUR acc-	EUR	30.74	17.13	27.84	-15.24
JSS Bond - USD High Yield -C EUR acc hedged-	EUR	5.82	4.61	11.54	-7.71
JSS Bond - USD High Yield -C USD acc-	USD	6.83	6.56	14.89	-4.94
JSS Bond - USD High Yield -C USD dist-	USD	6.83	6.56	14.89	-4.94
JSS Bond - USD High Yield -I CHF acc hedged-	CHF	5.94	3.61	11.26	-7.80
JSS Bond - USD High Yield -I EUR acc hedged-	EUR	.*	-	11.75	-7.52
JSS Bond - USD High Yield -I USD acc-	USD	7.09	6.81	15.17	-4.71
JSS Bond - USD High Yield -I USD dist-	USD	7.09	6.81	15.17	-4.70
JSS Bond - USD High Yield -P CHF acc hedged-	CHF	5.26	3.93	10.70	-8.32
JSS Bond - USD High Yield -P CHF dist hedged-	CHF	5.33	3.96	10.77	-8.30
JSS Bond - USD High Yield -P EUR acc hedged-	EUR	5.56	4.18	11.14	-7.92
JSS Bond - USD High Yield -P EUR dist hedged-	EUR	5.49	4.03	10.90	-7.95
JSS Bond - USD High Yield -P USD acc-	USD	6.51	6.24	14.55	-5.22
JSS Bond - USD High Yield -P USD dist-	USD	6.52	6.24	14.55	-5.23
JSS Sustainable Bond - Total Return Global -C CHF acc hedged-	CHF	-3.36	4.30	4.22	-3.59
JSS Sustainable Bond - Total Return Global -C EUR acc hedged-	EUR	-3.19	4.53	4.59	-3.11
JSS Sustainable Bond - Total Return Global -C GBP dist hedged-	GBP	-	.*	-	-
JSS Sustainable Bond - Total Return Global -C USD acc-	USD	-2.21	6.23	7.83	-0.24
JSS Sustainable Bond - Total Return Global -C USD dist-	USD	-2.21	6.24	7.82	-0.21
JSS Sustainable Bond - Total Return Global -I CHF acc hedged-	CHF	-3.18	4.34	4.31	-3.45
JSS Sustainable Bond - Total Return Global -I EUR acc hedged-	EUR	-3.02	4.52	4.87	-3.06
JSS Sustainable Bond - Total Return Global -I EUR dist hedged-	EUR	-2.99	4.83	4.83	-3.02
JSS Sustainable Bond - Total Return Global -I USD acc-	USD	-2.03	6.44	8.03	-0.05
JSS Sustainable Bond - Total Return Global -I USD dist-	USD	-2.03	6.44	8.03	-0.06
JSS Sustainable Bond - Total Return Global -M CHF acc hedged-	CHF	-2.81	4.80	4.86	-3.04
JSS Sustainable Bond - Total Return Global -P CHF acc hedged-	CHF	-3.69	3.79	3.91	-3.79
JSS Sustainable Bond - Total Return Global -P EUR acc hedged-	EUR	-3.54	4.12	4.24	-3.55
JSS Sustainable Bond - Total Return Global -P EUR dist hedged-	EUR	-3.57	4.15	4.25	-3.53
JSS Sustainable Bond - Total Return Global -P USD acc-	USD	-2.55	5.87	7.46	-0.58
JSS Sustainable Bond - Total Return Global -P USD dist-	USD	-2.56	5.86	7.46	-0.58
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged-	CHF	-3.07	4.54	4.33	-3.16
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged-	EUR	-2.91	4.69	4.82	-2.83
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged-	GBP	-2.24	5.68	5.83	-1.89
JSS Sustainable Bond - Total Return Global -Y USD acc-	USD	-1.93	6.50	8.09	.*
JSS Sustainable Bond - Total Return Global -Y USD dist-	USD	-1.92	6.51	8.08	.*
JSS Sustainable Equity - Consumer Brands -C EUR acc-	EUR	20.25	15.53	25.51	.*
JSS Sustainable Equity - Consumer Brands -C USD acc-	USD	11.75	26.20	23.00	.*

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

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\*\*\* please refer to Note 17.

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

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2020-31.12.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS Sustainable Equity - Consumer Brands -I USD acc-	USD	12.02	26.49	23.29	.*
JSS Sustainable Equity - Consumer Brands -P EUR acc-	EUR	19.52	14.87	24.76	.*
JSS Sustainable Equity - Consumer Brands -P EUR dist-	EUR	19.51	14.84	24.76	.*
JSS Sustainable Equity - Consumer Brands -P USD acc-	USD	11.09	25.42	22.27	.*
JSS Sustainable Equity - Consumer Brands -P USD dist-	USD	11.08	25.43	22.27	.*
JSS Sustainable Equity - Tech Disruptors -C CHF acc-	CHF	19.57	35.92	.*	-
JSS Sustainable Equity - Tech Disruptors -C EUR acc-	EUR	24.81	36.44	34.02	.*
JSS Sustainable Equity - Tech Disruptors -C USD acc-	USD	16.00	49.02	31.35	.*
JSS Sustainable Equity - Tech Disruptors -C USD dist-	USD	16.00	49.02	.*	-
JSS Sustainable Equity - Tech Disruptors -E USD acc-	USD	15.65	48.57	.*	-
JSS Sustainable Equity - Tech Disruptors -E USD dist-	USD	15.65	48.57	.*	-
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	CHF	-	.*	-	-
JSS Sustainable Equity - Tech Disruptors -I EUR acc-	EUR	.*	-	-	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	USD	-	.*	-	-
JSS Sustainable Equity - Tech Disruptors -I USD acc-	USD	16.28	49.37	31.68	.*
JSS Sustainable Equity - Tech Disruptors -I10 USD acc-	USD	.*	-	-	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	USD	17.04	50.41	32.55	.*
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	CHF	18.86	35.09	28.36	.*
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	EUR	24.06	35.63	33.22	.*
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	EUR	24.06	35.63	33.23	.*
JSS Sustainable Equity - Tech Disruptors -P USD acc-	USD	15.30	48.13	30.57	.*
JSS Sustainable Equity - Tech Disruptors -P USD dist-	USD	15.31	48.13	30.57	.*
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	USD	16.44	49.61	31.87	.*
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	USD	16.46	.*	-	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -C USD acc-	USD	-10.09	2.46	.*	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -C USD dist-	USD	-10.09	2.46	.*	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -I USD acc-	USD	-9.79	2.80	.*	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -I USD dist-	USD	-9.79	2.81	.*	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -M USD acc-	USD	.*	-	-	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -P USD acc-	USD	-10.54	1.95	.*	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -P USD dist-	USD	-10.53	1.94	.*	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -Y USD acc-	USD	-9.73	2.87	.*	-
JSS Sustainable Bond - Emerging Markets Local Currency*** -Y USD dist-	USD	-9.73	2.86	.*	-
JSS Equity - All China -C CHF acc-	CHF	-11.40	46.28	.*	-
JSS Equity - All China -C EUR acc-	EUR	-7.06	46.25	.*	-
JSS Equity - All China -C USD acc-	USD	-14.38	60.55	.*	-
JSS Equity - All China -C USD dist-	USD	-14.38	60.56	.*	-
JSS Equity - All China -I CHF acc-	CHF	-11.07	46.79	.*	-
JSS Equity - All China -I EUR acc-	EUR	-6.73	46.75	.*	-
JSS Equity - All China -I USD acc-	USD	-14.08	61.12	.*	-
JSS Equity - All China -I10 USD acc-	USD	.*	-	-	-
JSS Equity - All China -P CHF acc-	CHF	-11.75	45.66	.*	-
JSS Equity - All China -P CHF dist-	CHF	-11.75	45.67	.*	-
JSS Equity - All China -P EUR acc-	EUR	-7.43	45.64	.*	-
JSS Equity - All China -P USD acc-	USD	-14.73	59.90	.*	-
JSS Equity - All China -P USD dist-	USD	-14.73	59.90	.*	-

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

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

\*\*\* please refer to Note 17.

# Statement of net assets\*

as of 31.12.2021

	Combined	JSS Alternative Multi- Strategy Fund	JSS Sustainable Bond - Emerging Markets Corporate IG*
	(in EUR)	(in USD)	(in USD)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	6 495 634 981.78	16 712 561.51	512 103 050.97
Cash at banks	200 543 104.81	31 340.49	29 391 090.43
Receivable on currency contracts	2.97	-	-
Receivable on sales of securities	438 258.77	-	5 326.26
Receivable on issues of shares	4 978 593.29	-	38 950.75
Income receivable on portfolio	30 360 696.41	-	5 817 983.71
Interest receivable on bank accounts	0.86	-	-
Net unrealised gain on futures contracts	1 544 003.24	-	-
Net unrealised gain on forward foreign exchange contracts	10 112 441.08	-	1 872 804.30
Net unrealised gain on swaps transactions	545 603.92	-	-
Other receivables	329 024.60	-	-
<b>TOTAL ASSETS</b>	<b>6 744 486 711.73</b>	<b>16 743 902.00</b>	<b>549 229 206.42</b>
<b>LIABILITIES</b>			
Bank liabilities	1 542 994.38	-	-
Payable on currency contracts	18 326.62	-	17.77
Payable on purchases of securities	498 026.99	-	-
Payable on redemptions of shares	14 580 350.65	-	889 065.64
Payable on bank interest	12 489.22	0.44	884.51
Net unrealised loss on forward foreign exchange contracts	2 532 201.31	7 704.55	-
Other liabilities	8 559 390.80	20 584.38	604 500.98
<b>TOTAL LIABILITIES</b>	<b>27 743 779.97</b>	<b>28 289.37</b>	<b>1 494 468.90</b>
<b>NET ASSETS at the end of the period</b>	<b>6 716 742 931.76</b>	<b>16 715 612.63</b>	<b>547 734 737.52</b>

\* please refer to Note 17

# Statement of net assets\* (continued)

as of 31.12.2021

	JSS Sustainable Equity -Systematic Emerging Markets (in USD)	JSS Sustainable Equity - Global Dividend (in USD)	JSS Sustainable Multi Asset - Thematic Balanced (CH)* (in CHF)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	51 819 398.43	176 714 720.70	174 141 504.09
Cash at banks	945 065.42	2 417 936.06	7 178 072.63
Receivable on currency contracts	-	-	3.08
Receivable on sales of securities	-	-	-
Receivable on issues of shares	3 125.90	557.00	1 996.20
Income receivable on portfolio	127 824.12	255 585.67	928 690.97
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	0.02	537 283.36
Net unrealised gain on swaps transactions	-	-	-
Other receivables	-	6 087.20	23 396.79
<b>TOTAL ASSETS</b>	<b>52 895 413.87</b>	<b>179 394 886.65</b>	<b>182 810 947.12</b>
<b>LIABILITIES</b>			
Bank liabilities	-	-	0.07
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	11 878.42	258 272.83	16 149.45
Payable on bank interest	0.08	53.82	545.18
Net unrealised loss on forward foreign exchange contracts	-	-	-
Other liabilities	93 870.10	208 923.03	294 752.09
<b>TOTAL LIABILITIES</b>	<b>105 748.60</b>	<b>467 249.68</b>	<b>311 446.79</b>
<b>NET ASSETS at the end of the period</b>	<b>52 789 665.27</b>	<b>178 927 636.97</b>	<b>182 499 500.33</b>

\* please refer to Note 17

# Statement of net assets\* (continued)

as of 31.12.2021

	JSS GlobalSar - Balanced (EUR) (in EUR)	JSS GlobalSar - Growth (EUR) (in EUR)	JSS Twelve Sustainable Insurance Bond* (in EUR)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	74 168 140.25	26 164 281.90	495 536 194.57
Cash at banks	2 632 196.58	645 927.64	25 338 261.77
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	9 881.88	-	107 370.48
Income receivable on portfolio	413 568.37	54 287.70	7 011 475.40
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	27 852.48	16 823.28	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	5 211.46	4 162.79	-
<b>TOTAL ASSETS</b>	<b>77 256 851.02</b>	<b>26 885 483.31</b>	<b>527 993 302.22</b>
<b>LIABILITIES</b>			
Bank liabilities	0.03	0.04	-
Payable on currency contracts	-	-	797.13
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	-	-	219 118.89
Payable on bank interest	164.38	40.24	1 254.71
Net unrealised loss on forward foreign exchange contracts	-	-	2 241 328.94
Other liabilities	120 670.39	53 008.35	412 604.47
<b>TOTAL LIABILITIES</b>	<b>120 834.80</b>	<b>53 048.63</b>	<b>2 875 104.14</b>
<b>NET ASSETS at the end of the period</b>	<b>77 136 016.22</b>	<b>26 832 434.68</b>	<b>525 118 198.08</b>

\* please refer to Note 17

# Statement of net assets\* (continued)

as of 31.12.2021

	JSS Sustainable Equity - Global Thematic (in EUR)	JSS Sustainable Bond - Global Short-term* (in USD)	JSS Sustainable Bond CHF (in CHF)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	1 720 850 860.09	321 442 107.53	19 160 384.90
Cash at banks	25 571 546.53	20 491 681.32	1 604 419.61
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	137 680.58	-	1 731.09
Income receivable on portfolio	1 215 119.65	3 181 483.18	82 486.43
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	1 729 800.23	616 360.65	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	83 043.16	-	-
<b>TOTAL ASSETS</b>	<b>1 749 588 050.24</b>	<b>345 731 632.68</b>	<b>20 849 022.03</b>
<b>LIABILITIES</b>			
Bank liabilities	1.08	-	-
Payable on currency contracts	4.57	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	129 865.05	-	1 060.78
Payable on bank interest	1 532.23	676.29	352.99
Net unrealised loss on forward foreign exchange contracts	-	-	-
Other liabilities	2 345 766.98	352 020.60	28 418.68
<b>TOTAL LIABILITIES</b>	<b>2 477 169.91</b>	<b>352 696.89</b>	<b>29 832.45</b>
<b>NET ASSETS at the end of the period</b>	<b>1 747 110 880.33</b>	<b>345 378 935.79</b>	<b>20 819 189.58</b>

\* please refer to Note 17



# Statement of net assets\* (continued)

as of 31.12.2021

	JSS Sustainable Bond - Euro Broad (in EUR)	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Green Bond - Global (in EUR)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	135 153 796.25	114 908 383.45	19 850 613.05
Cash at banks	6 664 406.30	609 400.46	1 648 074.50
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	51 446.15	2 775.21	-
Income receivable on portfolio	708 107.91	848 819.83	102 362.31
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	909 062.06	2 500.00	43 360.00
Net unrealised gain on forward foreign exchange contracts	695 000.69	69 305.33	-
Net unrealised gain on swaps transactions	489 036.61	56 567.31	-
Other receivables	-	-	-
<b>TOTAL ASSETS</b>	<b>144 670 855.97</b>	<b>116 497 751.59</b>	<b>21 644 409.86</b>
<b>LIABILITIES</b>			
Bank liabilities	909 233.10	2 500.00	43 360.00
Payable on currency contracts	-	-	-
Payable on purchases of securities	409 032.88	-	-
Payable on redemptions of shares	6 982.75	140 681.70	-
Payable on bank interest	413.31	35.45	53.83
Net unrealised loss on forward foreign exchange contracts	-	-	60 272.96
Other liabilities	123 510.34	90 214.11	29 317.12
<b>TOTAL LIABILITIES</b>	<b>1 449 172.38</b>	<b>233 431.26</b>	<b>133 003.91</b>
<b>NET ASSETS at the end of the period</b>	<b>143 221 683.59</b>	<b>116 264 320.33</b>	<b>21 511 405.95</b>

\* please refer to Note 17

# Statement of net assets\* (continued)

as of 31.12.2021

	JSS Sustainable Equity - Europe (in EUR)	JSS Sustainable Equity - Global Climate 2035 (in EUR)	JSS Sustainable Equity - Real Estate Global (in EUR)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	44 468 673.39	103 451 617.08	38 324 972.18
Cash at banks	219 237.20	1 625 856.33	862 983.39
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	114 379.80
Receivable on issues of shares	-	15 735.21	99.93
Income receivable on portfolio	29 250.00	54 720.78	41 284.83
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	1.55	407.75
Net unrealised gain on swaps transactions	-	-	-
Other receivables	75 751.11	26 919.22	-
<b>TOTAL ASSETS</b>	<b>44 792 911.70</b>	<b>105 174 850.17</b>	<b>39 344 127.88</b>
<b>LIABILITIES</b>			
Bank liabilities	-	2.72	0.47
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	88 994.11	-
Payable on redemptions of shares	-	5 531.50	727 568.96
Payable on bank interest	8.23	39.88	51.05
Net unrealised loss on forward foreign exchange contracts	-	-	-
Other liabilities	69 341.34	159 184.43	62 560.34
<b>TOTAL LIABILITIES</b>	<b>69 349.57</b>	<b>253 752.64</b>	<b>790 180.82</b>
<b>NET ASSETS at the end of the period</b>	<b>44 723 562.13</b>	<b>104 921 097.53</b>	<b>38 553 947.06</b>

\* please refer to Note 17

# Statement of net assets\* (continued)

as of 31.12.2021

	JSS Sustainable Equity - USA  (in USD)	JSS Sustainable Multi Asset - Global Opportunities  (in EUR)	JSS Sustainable Equity - Green Planet  (in EUR)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	210 335 440.73	209 807 676.42	373 199 292.42
Cash at banks	2 031 572.24	6 103 187.41	7 762 605.99
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	6 532.20	245.97	50 812.30
Income receivable on portfolio	118 755.77	1 133 884.64	145 763.53
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	707 863.42	249 349.13
Net unrealised gain on swaps transactions	-	-	-
Other receivables	-	61 034.33	20 851.81
<b>TOTAL ASSETS</b>	<b>212 492 300.94</b>	<b>217 813 892.19</b>	<b>381 428 675.18</b>
<b>LIABILITIES</b>			
Bank liabilities	-	-	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	-	6 887.16	164 069.42
Payable on bank interest	29.27	303.52	452.08
Net unrealised loss on forward foreign exchange contracts	-	-	-
Other liabilities	199 511.68	359 222.04	662 798.59
<b>TOTAL LIABILITIES</b>	<b>199 540.95</b>	<b>366 412.72</b>	<b>827 320.09</b>
<b>NET ASSETS at the end of the period</b>	<b>212 292 759.99</b>	<b>217 447 479.47</b>	<b>380 601 355.09</b>

\* please refer to Note 17

# Statement of net assets\* (continued)

as of 31.12.2021

	JSS Bond - USD High Yield	JSS Sustainable Bond - Total Return Global	JSS Sustainable Equity - Consumer Brands
	(in USD)	(in USD)	(in USD)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	274 076 962.29	655 126 404.06	28 380 244.61
Cash at banks	5 030 699.66	22 391 908.74	236 332.79
Receivable on currency contracts	-	-	-
Receivable on sales of securities	22 000.00	-	-
Receivable on issues of shares	75 000.00	5 008 021.02	-
Income receivable on portfolio	3 832 648.92	5 688 763.93	1 500.93
Interest receivable on bank accounts	-	-	-
Net unrealised gain on futures contracts	-	666 621.71	-
Net unrealised gain on forward foreign exchange contracts	-	4 364 947.59	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	-	-	511.04
<b>TOTAL ASSETS</b>	<b>283 037 310.87</b>	<b>693 246 667.05</b>	<b>28 618 589.37</b>
<b>LIABILITIES</b>			
Bank liabilities	-	665 274.92	-
Payable on currency contracts	-	19 911.57	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	218 714.08	11 523 779.63	-
Payable on bank interest	66.74	430.57	11.54
Net unrealised loss on forward foreign exchange contracts	254 391.77	-	-
Other liabilities	447 389.52	581 541.46	51 662.70
<b>TOTAL LIABILITIES</b>	<b>920 562.11</b>	<b>12 790 938.15</b>	<b>51 674.24</b>
<b>NET ASSETS at the end of the period</b>	<b>282 116 748.76</b>	<b>680 455 728.90</b>	<b>28 566 915.13</b>

\* please refer to Note 17

# Statement of net assets\* (continued)

as of 31.12.2021

	JSS Sustainable Equity - Tech Disruptors	JSS Sustainable Bond - Emerging Markets Local Currency*	JSS Equity - All China
	(in USD)	(in USD)	(in USD)
<b>ASSETS</b>			
Investments in securities and options contracts to market values	485 525 573.96	47 747 215.90	578 388 259.89
Cash at banks	10 504 695.39	1 883 797.12	32 446 275.83
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	340 988.82
Receivable on issues of shares	7 518.62	-	90 217.38
Income receivable on portfolio	17 818.26	1 002 102.44	-
Interest receivable on bank accounts	-	0.98	-
Net unrealised gain on futures contracts	-	3 281.25	-
Net unrealised gain on forward foreign exchange contracts	12 352.14	67 615.21	-
Net unrealised gain on swaps transactions	-	-	-
Other receivables	26 915.53	-	-
<b>TOTAL ASSETS</b>	<b>496 094 873.90</b>	<b>50 704 012.90</b>	<b>611 265 741.92</b>
<b>LIABILITIES</b>			
Bank liabilities	-	3 281.25	-
Payable on currency contracts	-	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	15 066.77	17 414.40	2 034 808.84
Payable on bank interest	163.55	-	5 954.59
Net unrealised loss on forward foreign exchange contracts	-	-	141.27
Other liabilities	665 711.63	75 122.55	974 235.82
<b>TOTAL LIABILITIES</b>	<b>680 941.95</b>	<b>95 818.20</b>	<b>3 015 140.52</b>
<b>NET ASSETS at the end of the period</b>	<b>495 413 931.95</b>	<b>50 608 194.70</b>	<b>608 250 601.40</b>

\* please refer to Note 17

# Statement of operations and changes in net assets\*\*/\*\*

For the period from 01.07.2021 to 31.12.2021

	Combined (in EUR)	JSS Alternative Multi- Strategy Fund (in USD)	JSS Sustainable Bond - Emerging Markets Corporate IG** (in USD)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>6 434 786 304.87</b>	<b>17 786 671.75</b>	<b>545 701 989.40</b>
<b>INCOME</b>			
Dividends, net	18 653 203.12	-	-
Interest on bonds and other debt securities	45 720 982.01	-	10 731 399.73
Interest on bank accounts	4 192.46	-	-
Received commissions	10 679.00	-	-
Other income	364.16	-	-
<b>Total income</b>	<b>64 389 420.75</b>	<b>-</b>	<b>10 731 399.73</b>
<b>EXPENSES</b>			
Management Company fees	36 737 404.59	67 566.34	2 191 740.46
Performance fees	59 796.91	-	-
Depository fees	384 179.14	4 358.51	40 221.10
Transaction fees	822 897.90	1 543.18	6 992.71
Central Administration fees	6 065 455.33	21 779.60	539 190.93
Audit fees	87 166.77	3 620.51	8 230.22
Subscription fees ("taxe d'abonnement")	1 248 115.96	1 368.13	93 683.84
Interest paid on bank liabilities	545 799.27	429.67	36 690.72
Swap interest expense	16 299.11	-	2 138.89
Other expenses*	1 309 883.54	6 316.69	148 535.03
<b>Total expenses</b>	<b>47 276 998.52</b>	<b>106 982.63</b>	<b>3 067 423.90</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>17 112 422.23</b>	<b>-106 982.63</b>	<b>7 663 975.83</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	65 638 120.02	-14 807.16	-4 037 551.49
- on options/warrants	944 264.28	-	-
- on swap transactions	-7 255.11	-	-3 935.10
- on futures contracts and CFDs	-2 136 201.63	-	47 656.30
- on forward foreign exchange contracts	-35 944 873.43	-64 757.69	-7 589 900.88
- on foreign exchange	-938 335.04	-323.57	-70 270.48
<b>REALISED RESULT</b>	<b>44 668 141.32</b>	<b>-186 871.05</b>	<b>-3 990 025.82</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-109 466 928.58	-704 315.22	-7 840 056.66
- on options/warrants	279 550.34	-	-
- on swap transactions	571 843.69	-	2 952.13
- on futures contracts and CFDs	2 604 441.80	-	29 687.50
- on forward foreign exchange contracts	5 544 318.30	34 394.84	4 438 148.46
<b>RESULT OF OPERATIONS</b>	<b>-55 798 633.13</b>	<b>-856 791.43</b>	<b>-7 359 294.39</b>
Dividends paid	-10 325 744.88	-	-1 452 368.19
Net inflow/outflow from subscriptions and redemptions	202 032 436.88	-214 267.69	10 844 410.70
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>135 908 058.87</b>	<b>-1 071 059.12</b>	<b>2 032 748.12</b>
Reevaluation difference	146 048 568.02	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>6 716 742 931.76</b>	<b>16 715 612.63</b>	<b>547 734 737.52</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18

# Statement of operations and changes in net assets\*\*/\*\*

## (continued)

For the period from 01.07.2021 to 31.12.2021

	JSS Sustainable Equity -Systematic Emerging Markets (in USD)	JSS Sustainable Equity - Global Dividend (in USD)	JSS Quant Portfolio - Global (EUR)** (in EUR)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>51 264 113.24</b>	<b>127 388 996.78</b>	<b>11 966 956.18</b>
<b>INCOME</b>			
Dividends, net	556 412.68	1 289 386.63	63 900.06
Interest on bonds and other debt securities	-	-	1 679.39
Interest on bank accounts	289.96	-	-
Received commissions	-	-	-
Other income	-	-	-
<b>Total income</b>	<b>556 702.64</b>	<b>1 289 386.63</b>	<b>65 579.45</b>
<b>EXPENSES</b>			
Management Company fees	368 520.23	782 210.54	11 175.24
Performance fees	-	-	-
Depository fees	4 584.63	5 898.30	471.93
Transaction fees	5 064.39	8 797.67	3 208.65
Central Administration fees	53 686.10	150 432.33	2 808.05
Audit fees	3 049.31	4 462.18	508.80
Subscription fees ("taxe d'abonnement")	11 092.68	41 185.75	238.06
Interest paid on bank liabilities	-	4 938.22	374.39
Swap interest expense	-	-	-
Other expenses*	9 713.25	16 155.13	1 393.04
<b>Total expenses</b>	<b>455 710.59</b>	<b>1 014 080.12</b>	<b>20 178.16</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>100 992.05</b>	<b>275 306.51</b>	<b>45 401.29</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	1 012.78	1 070 730.69	379 937.98
- on options/warrants	-	139 067.00	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-13 806.36
- on forward foreign exchange contracts	-2 064.75	-6.75	29 852.81
- on foreign exchange	-69 440.08	-22 485.54	-16 382.91
<b>REALISED RESULT</b>	<b>30 500.00</b>	<b>1 462 611.91</b>	<b>425 002.81</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-9 002 824.49	6 865 902.09	-451 821.49
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-15 643.64
- on forward foreign exchange contracts	-	0.02	-12 138.90
<b>RESULT OF OPERATIONS</b>	<b>-8 972 324.49</b>	<b>8 328 514.02</b>	<b>-54 601.22</b>
Dividends paid	-	-551 539.86	-
Net inflow/outflow from subscriptions and redemptions	10 497 876.52	43 761 666.03	-11 912 354.96
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>1 525 552.03</b>	<b>51 538 640.19</b>	<b>-11 966 956.18</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>52 789 665.27</b>	<b>178 927 636.97</b>	<b>-</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18

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

For the period from 01.07.2021 to 31.12.2021

	JSS Sustainable Multi Asset - Thematic Balanced (CH)** (in CHF)	JSS GlobalSar - Balanced (EUR) (in EUR)	JSS GlobalSar - Growth (EUR) (in EUR)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>186 456 628.35</b>	<b>74 175 445.94</b>	<b>27 033 964.15</b>
<b>INCOME</b>			
Dividends, net	464 037.34	204 461.58	104 876.15
Interest on bonds and other debt securities	687 601.28	285 256.12	40 353.74
Interest on bank accounts	-	-	-
Received commissions	-	-	-
Other income	-	-	-
<b>Total income</b>	<b>1 151 638.62</b>	<b>489 717.70</b>	<b>145 229.89</b>
<b>EXPENSES</b>			
Management Company fees	1 357 956.54	516 789.18	205 704.56
Performance fees	28 910.42	16.17	1.14
Depository fees	9 765.08	5 326.72	3 067.20
Transaction fees	3 863.34	2 564.41	2 172.23
Central Administration fees	183 745.88	78 016.70	30 961.31
Audit fees	2 805.13	2 625.97	2 625.97
Subscription fees ("taxe d'abonnement")	44 725.08	18 683.75	6 493.03
Interest paid on bank liabilities	37 096.38	15 527.75	2 971.88
Swap interest expense	-	-	-
Other expenses*	20 837.80	9 905.84	5 161.92
<b>Total expenses</b>	<b>1 689 705.65</b>	<b>649 456.49</b>	<b>259 159.24</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>-538 067.03</b>	<b>-159 738.79</b>	<b>-113 929.35</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	8 145 760.10	3 110 510.56	1 752 240.82
- on options/warrants	-247 580.07	-85 919.03	-34 384.51
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	3 286 813.35	-1 013 520.69	-458 727.34
- on foreign exchange	-578 504.22	-9 161.81	-4 923.44
<b>REALISED RESULT</b>	<b>10 068 422.13</b>	<b>1 842 170.24</b>	<b>1 140 276.18</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-15 059 071.00	-1 478 661.02	-803 209.37
- on options/warrants	37 614.73	15 695.64	335.89
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	1 976 172.30	308 772.31	154 347.15
<b>RESULT OF OPERATIONS</b>	<b>-2 976 861.84</b>	<b>687 977.17</b>	<b>491 749.85</b>
Dividends paid	-	-	-
Net inflow/outflow from subscriptions and redemptions	-980 266.18	2 272 593.11	-693 279.32
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-3 957 128.02</b>	<b>2 960 570.28</b>	<b>-201 529.47</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>182 499 500.33</b>	<b>77 136 016.22</b>	<b>26 832 434.68</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18



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

For the period from 01.07.2021 to 31.12.2021

	JSS Twelve Sustainable Insurance Bond** (in EUR)	JSS Sustainable Equity - Global Thematic (in EUR)	JSS Responsible Equity - Brazil*** (in USD)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>485 225 888.42</b>	<b>1 526 937 262.25</b>	<b>26 342 600.38</b>
<b>INCOME</b>			
Dividends, net	-	5 442 627.72	107 373.59
Interest on bonds and other debt securities	10 746 549.93	-	-
Interest on bank accounts	-	-	-
Received commissions	-	-	-
Other income	-	-	-
<b>Total income</b>	<b>10 746 549.93</b>	<b>5 442 627.72</b>	<b>107 373.59</b>
<b>EXPENSES</b>			
Management Company fees	1 440 235.59	10 630 511.92	129 315.07
Performance fees	31 470.45	-	-
Depository fees	33 534.29	49 067.14	7 343.10
Transaction fees	3 497.80	2 287.75	9 066.16
Central Administration fees	222 196.40	1 603 003.48	19 375.49
Audit fees	2 873.82	2 625.97	2 774.72
Subscription fees ("taxe d'abonnement")	47 789.64	269 436.50	2 168.32
Interest paid on bank liabilities	111 083.82	151 822.88	552.75
Swap interest expense	13 251.60	-	-
Other expenses*	238 392.39	312 516.98	4 585.43
<b>Total expenses</b>	<b>2 144 325.80</b>	<b>13 021 272.62</b>	<b>175 181.04</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>8 602 224.13</b>	<b>-7 578 644.90</b>	<b>-67 807.45</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	2 075 226.53	42 682 067.95	-2 837 262.71
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-79 660.00	-	-
- on forward foreign exchange contracts	13 318 401.86	-26 605 653.38	22 914.99
- on foreign exchange	146 392.09	-98 347.40	-232 747.03
<b>REALISED RESULT</b>	<b>24 062 584.61</b>	<b>8 399 422.27</b>	<b>-3 114 902.20</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-5 926 348.48	-7 428 460.74	-4 034 864.74
- on options/warrants	-	-	-
- on swap transactions	13 135.10	-	-
- on futures contracts and CFDs	22 400.00	-	-
- on forward foreign exchange contracts	-4 254 825.98	-10 368 826.44	-6.31
<b>RESULT OF OPERATIONS</b>	<b>13 916 945.25</b>	<b>-9 397 864.91</b>	<b>-7 149 773.25</b>
Dividends paid	-2 248 950.11	-	-
Net inflow/outflow from subscriptions and redemptions	28 224 314.52	229 571 482.99	-19 192 827.13
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>39 892 309.66</b>	<b>220 173 618.08</b>	<b>-26 342 600.38</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>525 118 198.08</b>	<b>1 747 110 880.33</b>	-

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

\*\* please refer to Note 17

\*\*\* please refer to Note 17 & 18

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

For the period from 01.07.2021 to 31.12.2021

	JSS Sustainable Bond - Global Short-term** (in USD)	JSS Sustainable Bond CHF (in CHF)	JSS Sustainable Bond - Euro Broad (in EUR)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>382 991 562.06</b>	<b>21 270 297.59</b>	<b>138 766 341.41</b>
<b>INCOME</b>			
Dividends, net	-	-	-
Interest on bonds and other debt securities	5 954 643.12	97 446.34	610 842.63
Interest on bank accounts	-	-	-
Received commissions	-	-	-
Other income	-	-	-
<b>Total income</b>	<b>5 954 643.12</b>	<b>97 446.34</b>	<b>610 842.63</b>
<b>EXPENSES</b>			
Management Company fees	1 340 924.2	68 394.16	426 806.51
Performance fees	-	-	-
Depositary fees	22 815.24	2 805.85	11 263.72
Transaction fees	1 314.38	512.54	8 265.09
Central Administration fees	355 463.24	23 287.87	5 374.62
Audit fees	8 230.22	3 053.81	2 873.82
Subscription fees ("taxe d'abonnement")	85 710.31	4 934.20	31 984.76
Interest paid on bank liabilities	24 276.20	1 400.72	22 561.76
Swap interest expense	-	-	1 166.67
Other expenses*	37 626.83	4 447.52	144 878.22
<b>Total expenses</b>	<b>1 876 360.62</b>	<b>108 836.67</b>	<b>655 175.17</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>4 078 282.50</b>	<b>-11 390.33</b>	<b>-44 332.54</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	-722 451.24	16 909.24	31 598.45
- on options/warrants	-	-	881 890.03
- on swap transactions	-	-	-3 794.77
- on futures contracts and CFDs	-	-	-1 788 471.86
- on forward foreign exchange contracts	-3 594 389.54	-4.08	1 383 923.21
- on foreign exchange	16 463.92	-268.57	-1 601.97
<b>REALISED RESULT</b>	<b>-222 094.36</b>	<b>5 246.26</b>	<b>459 210.55</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-4 761 209.15	-205 017.82	-3 014 168.07
- on options/warrants	-	-	-
- on swap transactions	-	-	499 545.32
- on futures contracts and CFDs	-	-	1 329 921.97
- on forward foreign exchange contracts	1 676 415.17	-	678 390.88
<b>RESULT OF OPERATIONS</b>	<b>-3 306 888.34</b>	<b>-199 771.56</b>	<b>-47 099.35</b>
Dividends paid	-2 297 518.32	-	-
Net inflow/outflow from subscriptions and redemptions	-32 008 219.61	-251 336.45	4 502 441.53
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-37 612 626.27</b>	<b>-451 108.01</b>	<b>4 455 342.18</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>345 378 935.79</b>	<b>20 819 189.58</b>	<b>143 221 683.59</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18

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

For the period from 01.07.2021 to 31.12.2021

	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Green Bond - Global (in EUR)	JSS Sustainable Equity - Europe (in EUR)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>127 985 203.02</b>	<b>25 434 825.11</b>	<b>45 119 301.40</b>
<b>INCOME</b>			
Dividends, net	-	-	455 191.62
Interest on bonds and other debt securities	954 184.00	163 243.85	-
Interest on bank accounts	-	-	-
Received commissions	-	10 679.00	-
Other income	-	-	-
<b>Total income</b>	<b>954 184.00</b>	<b>173 922.85</b>	<b>455 191.62</b>
<b>EXPENSES</b>			
Management Company fees	305 484.78	92 165.15	280 266.01
Performance fees	-	-	-
Depositary fees	8 602.12	3 422.40	3 902.54
Transaction fees	2 507.55	1 842.97	2 800.00
Central Administration fees	128 864.55	27 025.86	46 119.61
Audit fees	2 873.82	2 873.82	2 625.95
Subscription fees ("taxe d'abonnement")	26 288.82	5 502.84	11 099.13
Interest paid on bank liabilities	29 944.00	4 540.91	728.66
Swap interest expense	-	-	-
Other expenses*	14 929.63	4 620.51	6 574.60
<b>Total expenses</b>	<b>519 495.27</b>	<b>141 994.46</b>	<b>354 116.50</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>434 688.73</b>	<b>31 928.39</b>	<b>101 075.12</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	498 453.94	307 254.93	330 698.15
- on options/warrants	112 450.00	51 350.00	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	173 840.01	-38 730.30	-
- on forward foreign exchange contracts	820 819.83	-286 200.99	-177.14
- on foreign exchange	1 583.14	-24 874.57	-5 053.34
<b>REALISED RESULT</b>	<b>2 041 835.65</b>	<b>40 727.46</b>	<b>426 542.79</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-2 429 089.56	-379 281.22	2 077 456.90
- on options/warrants	-	-	-
- on swap transactions	56 567.31	-	-
- on futures contracts and CFDs	23 650.00	57 960.00	-
- on forward foreign exchange contracts	173 821.57	56 061.01	-
<b>RESULT OF OPERATIONS</b>	<b>-133 215.03</b>	<b>-224 532.75</b>	<b>2 503 999.69</b>
Dividends paid	-256 136.19	-	-
Net inflow/outflow from subscriptions and redemptions	-11 331 531.47	-3 698 886.41	-2 899 738.96
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-11 720 882.69</b>	<b>-3 923 419.16</b>	<b>-395 739.27</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>116 264 320.33</b>	<b>21 511 405.95</b>	<b>44 723 562.13</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18

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

For the period from 01.07.2021 to 31.12.2021

	JSS Sustainable Equity - Global Climate 2035 (in EUR)	JSS Sustainable Equity - Real Estate Global (in EUR)	JSS Sustainable Equity - USA (in USD)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>88 904 224.93</b>	<b>32 999 093.12</b>	<b>147 027 799.06</b>
<b>INCOME</b>			
Dividends, net	370 919.56	313 012.46	542 926.92
Interest on bonds and other debt securities	-	-	-
Interest on bank accounts	-	-	-
Received commissions	-	-	-
Other income	-	-	407.38
<b>Total income</b>	<b>370 919.56</b>	<b>313 012.46</b>	<b>543 334.30</b>
<b>EXPENSES</b>			
Management Company fees	752 142.62	225 059.54	747 270.62
Performance fees	-	407.65	-
Depository fees	4 520.37	3 224.95	5 189.01
Transaction fees	2 366.25	1 667.00	1 816.62
Central Administration fees	93 897.67	37 454.93	154 541.39
Audit fees	2 626.01	2 625.97	3 049.17
Subscription fees ("taxe d'abonnement")	22 304.49	6 154.21	36 378.35
Interest paid on bank liabilities	4 122.40	3 765.05	2 618.75
Swap interest expense	-	-	-
Other expenses*	11 608.25	5 662.48	16 920.26
<b>Total expenses</b>	<b>893 588.06</b>	<b>286 021.78</b>	<b>967 784.17</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>-522 668.50</b>	<b>26 990.68</b>	<b>-424 449.87</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	734 164.81	937 018.16	7 622 214.38
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-82.53	284.55	-3.72
- on foreign exchange	64 628.73	-3 539.55	-593.21
<b>REALISED RESULT</b>	<b>276 042.51</b>	<b>960 753.84</b>	<b>7 197 167.58</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	8 951 719.22	2 701 300.67	6 539 047.20
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	1.55	407.75	-
<b>RESULT OF OPERATIONS</b>	<b>9 227 763.28</b>	<b>3 662 462.26</b>	<b>13 736 214.78</b>
Dividends paid	-	-137.12	-
Net inflow/outflow from subscriptions and redemptions	6 789 109.32	1 892 528.80	51 528 746.15
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>16 016 872.60</b>	<b>5 554 853.94</b>	<b>65 264 960.93</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>104 921 097.53</b>	<b>38 553 947.06</b>	<b>212 292 759.99</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18

# Statement of operations and changes in net assets\*\*/\*\*

## (continued)

For the period from 01.07.2021 to 31.12.2021

	JSS Sustainable Multi Asset - Global Opportunities (in EUR)	JSS Sustainable Equity - Green Planet (in EUR)	JSS Bond - USD High Yield (in USD)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>201 039 985.41</b>	<b>305 707 781.88</b>	<b>279 365 071.12</b>
<b>INCOME</b>			
Dividends, net	627 661.02	3 958 548.78	183 096.28
Interest on bonds and other debt securities	1 861 393.71	-	6 955 575.40
Interest on bank accounts	-	-	-
Received commissions	-	-	-
Other income	-	-	-
<b>Total income</b>	<b>2 489 054.73</b>	<b>3 958 548.78</b>	<b>7 138 671.68</b>
<b>EXPENSES</b>			
Management Company fees	1 657 391.31	2 938 556.25	1 909 998.86
Performance fees	-	-	-
Depository fees	12 794.39	17 391.48	10 134.28
Transaction fees	32 336.79	3 295.75	10 291.74
Central Administration fees	209 171.05	332 106.93	277 852.35
Audit fees	3 120.64	3 120.64	3 909.81
Subscription fees ("taxe d'abonnement")	51 452.02	86 070.47	66 165.22
Interest paid on bank liabilities	23 994.93	27 777.93	4 479.47
Swap interest expense	-	-	-
Other expenses*	22 841.90	34 706.10	77 850.05
<b>Total expenses</b>	<b>2 013 103.03</b>	<b>3 443 025.55</b>	<b>2 360 681.78</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>475 951.70</b>	<b>515 523.23</b>	<b>4 777 989.90</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	11 574 944.17	5 596 478.73	4 050 313.56
- on options/warrants	-447 194.70	-	-94 358.36
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-4 354 006.27	965 528.40	-1 219 235.99
- on foreign exchange	85 763.48	141 139.90	1 281.60
<b>REALISED RESULT</b>	<b>7 335 458.38</b>	<b>7 218 670.26</b>	<b>7 515 990.71</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	-184 068.75	40 282 446.95	-7 234 938.27
- on options/warrants	227 216.76	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	1 190 282.54	-139 397.23	387 127.80
<b>RESULT OF OPERATIONS</b>	<b>8 568 888.93</b>	<b>47 361 719.98</b>	<b>668 180.24</b>
Dividends paid	-	-	-1 754 673.34
Net inflow/outflow from subscriptions and redemptions	7 838 605.13	27 531 853.23	3 838 170.74
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>16 407 494.06</b>	<b>74 893 573.21</b>	<b>2 751 677.64</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>217 447 479.47</b>	<b>380 601 355.09</b>	<b>282 116 748.76</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18

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

For the period from 01.07.2021 to 31.12.2021

	JSS Bond - Emerging Markets High Yield**  (in USD)	JSS Sustainable Bond - Total Return Global  (in USD)	JSS Sustainable Equity - Consumer Brands  (in USD)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>8 010 725.98</b>	<b>741 771 578.22</b>	<b>34 228 572.00</b>
<b>INCOME</b>			
Dividends, net	-	-	74 036.78
Interest on bonds and other debt securities	16 573.24	8 775 349.92	-
Interest on bank accounts	3 643.35	-	-
Received commissions	-	-	-
Other income	6.74	-	-
<b>Total income</b>	<b>20 223.33</b>	<b>8 775 349.92</b>	<b>74 036.78</b>
<b>EXPENSES</b>			
Management Company fees	4 462.42	2 181 409.11	233 280.67
Performance fees	-	-	-
Depository fees	65.88	43 272.55	3 480.35
Transaction fees	-	189 432.26	69 411.74
Central Administration fees	625.77	696 309.68	37 438.83
Audit fees	325.21	3 910.01	3 049.17
Subscription fees ("taxe d'abonnement")	165.88	128 541.82	6 918.91
Interest paid on bank liabilities	-	19 673.51	1 179.57
Swap interest expense	-	-	-
Other expenses*	-	70 643.38	7 698.12
<b>Total expenses</b>	<b>5 645.16</b>	<b>3 333 192.32</b>	<b>362 457.36</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>14 578.17</b>	<b>5 442 157.60</b>	<b>-288 420.58</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	3 126.00	2 148 128.63	2 923 847.00
- on options/warrants	-	757 031.40	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-486 232.57	-
- on forward foreign exchange contracts	-86 996.33	-12 868 362.09	-1 708.40
- on foreign exchange	2.12	152 792.47	-24 111.36
<b>REALISED RESULT</b>	<b>-69 290.04</b>	<b>-4 854 484.56</b>	<b>2 609 606.66</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	7 907.59	-24 191 192.98	-1 923 641.78
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	1 321 705.91	-
- on forward foreign exchange contracts	78 931.69	11 154 878.50	17.58
<b>RESULT OF OPERATIONS</b>	<b>17 549.24</b>	<b>-16 569 093.13</b>	<b>685 982.46</b>
Dividends paid	-	-2 131 127.22	-
Net inflow/outflow from subscriptions and redemptions	-8 028 275.22	-42 615 628.97	-6 347 639.33
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>-8 010 725.98</b>	<b>-61 315 849.32</b>	<b>-5 661 656.87</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>-</b>	<b>680 455 728.90</b>	<b>28 566 915.13</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18

# Statement of operations and changes in net assets\*\*/\*\*

## (continued)

For the period from 01.07.2021 to 31.12.2021

	JSS Sustainable Equity - Tech Disruptors  (in USD)	JSS Sustainable Bond - Emerging Markets Local Currency**  (in USD)	JSS Equity - All China   (in USD)
<b>TOTAL NET ASSETS at the beginning of the period</b>	<b>446 955 966.75</b>	<b>75 584 989.94</b>	<b>855 898 584.37</b>
<b>INCOME</b>			
Dividends, net	865 893.39	-	3 959 355.64
Interest on bonds and other debt securities	-	2 023 414.57	-
Interest on bank accounts	-	834.36	-
Received commissions	-	-	-
Other income	-	-	-
<b>Total income</b>	<b>865 893.39</b>	<b>2 024 248.93</b>	<b>3 959 355.64</b>
<b>EXPENSES</b>			
Management Company fees	2 889 357.16	309 342.61	4 901 675.51
Performance fees	-	-	-
Depository fees	18 972.45	16 221.06	62 461.94
Transaction fees	518 519.61	15 299.32	15 193.65
Central Administration fees	444 276.03	64 407.83	651 539.27
Audit fees	3 049.17	3 337.08	3 032.82
Subscription fees ("taxe d'abonnement")	99 104.36	13 809.20	115 009.17
Interest paid on bank liabilities	5 789.07	-	23 815.02
Swap interest expense	-	-	-
Other expenses*	58 698.91	20 437.44	61 906.14
<b>Total expenses</b>	<b>4 037 766.76</b>	<b>442 854.54</b>	<b>5 834 633.52</b>
<b>NET INVESTMENT INCOME/LOSS</b>	<b>-3 171 873.37</b>	<b>1 581 394.39</b>	<b>-1 875 277.88</b>
<b>Net realised gain / loss</b>			
- on securities portfolio	24 236 426.98	-2 197 007.49	-46 177 739.29
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-4 218.74	-
- on forward foreign exchange contracts	-234 870.98	-147 424.51	-274 879.57
- on foreign exchange	-16 437.29	-87 038.27	-392 394.21
<b>REALISED RESULT</b>	<b>20 813 245.34</b>	<b>-854 294.62</b>	<b>-48 720 290.95</b>
<b>Net change in unrealised appreciation/depreciation</b>			
- on securities portfolio	4 420 002.40	-4 128 688.99	-98 041 272.99
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-2 500.00	-
- on forward foreign exchange contracts	12 352.14	242 740.85	-141.27
<b>RESULT OF OPERATIONS</b>	<b>25 245 599.88</b>	<b>-4 742 742.76</b>	<b>-146 761 705.21</b>
Dividends paid	-	-706 268.01	-
Net inflow/outflow from subscriptions and redemptions	23 212 365.32	-19 527 784.47	-100 886 277.76
<b>TOTAL CHANGES IN NET FUND ASSETS</b>	<b>48 457 965.20</b>	<b>-24 976 795.24</b>	<b>-247 647 982.97</b>
Reevaluation difference	-	-	-
<b>TOTAL NET ASSETS at the end of the period</b>	<b>495 413 931.95</b>	<b>50 608 194.70</b>	<b>608 250 601.40</b>

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

\*\* please refer to Note 17  
\*\*\* please refer to Note 17 & 18

# JSS Alternative Multi-Strategy Fund

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Other transferable securities									
<b>Investment Funds</b>									
Aspect Glb Mac -Inst-A- Usd			USD	24 580	62	-	24 642	2 443 742.84	14.62
Blueb Fin Ca Bd -C- Usd/Cap			USD	13 680	-	-6 163	7 517	1 379 824.74	8.26
Iam Bla Usd-I-Acc			USD	1 599	-	-1 599	-	-	0.00
Iam Inc Gl Usd-I-Ac			USD	1 416	-	-	1 416	1 919 643.46	11.48
Kep Kls Arete-Accum-I-Usd			USD	25 582	-	-	25 582	3 220 746.96	19.27
Lf Odey Abs Ret-Hia Usd			USD	-	919 605	-	919 605	2 344 074.29	14.02
Lyxor Tiedemann Arb Str I/Usd			USD	-	16 647	-	16 647	2 413 909.75	14.44
Ptr Agora -Hi Usd- Cap			USD	9 928	-	-9 928	-	-	0.00
S Gaia Ct Eq -C- Usd/Cap			USD	23 654	-	-	23 654	2 990 619.47	17.89
								<b>16 712 561.51</b>	<b>99.98</b>
<b>Total other transferable securities</b>								<b>16 712 561.51</b>	<b>99.98</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>16 712 561.51</b>	<b>99.98</b>
<b>Liquidities and deposits</b>								<b>31 340.49</b>	<b>0.19</b>
<b>Other assets less liabilities</b>								<b>-28 289.37</b>	<b>-0.17</b>
<b>TOTAL NET ASSETS</b>								<b>16 715 612.63</b>	<b>100.00</b>

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

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



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

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Abq Finance 2.0% 21-06.07.26	2.000	06.07.26	USD	-	500 000	-200 000	300 000	297 300.00	0.05
Acwa Pwr 5.95% 17-15.12.39 Regs	5.950	15.12.39	USD	700 000	700 000	-700 000	700 000	830 369.30	0.15
Adcb Fin	4.500	06.03.23	USD	2 100 000	-	-1 200 000	900 000	930 825.00	0.17
Afexbk 3.994% 19-21.09.29	3.994	21.09.29	USD	1 150 000	-	-1 150 000	-	-	0.00
Afexbk 4.125% 17-20.06.24	4.125	20.06.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Africa Fina 4.375% 19-17.04.26	4.375	17.04.26	USD	2 500 000	200 000	-500 000	2 200 000	2 380 290.00	0.43
Agr Bk Ch 1.25% 21-02.03.26	1.250	02.03.26	USD	2 000 000	-	-1 200 000	800 000	785 279.75	0.14
Aia Group 2.70% 21-Perp	2.700	31.12.99	USD	400 000	-	-	400 000	399 226.85	0.07
Aia Group 3.2% 15-11.03.25	3.200	11.03.25	USD	1 800 000	200 000	-	2 000 000	2 085 451.20	0.38
Aia Group 3.20% 20-16.09.40	3.200	16.09.40	USD	500 000	-	-	500 000	512 083.15	0.09
Alfa Bk 5.95% 19-15.04.30	5.950	15.04.30	USD	500 000	-	-	500 000	502 216.50	0.09
Alibaba Grp 4.2% 17-06.12.47	4.200	06.12.47	USD	1 150 000	-	-	1 150 000	1 271 792.71	0.23
Alpek 3.25% 21-25.02.31	3.250	25.02.31	USD	800 000	-	-200 000	600 000	599 361.00	0.11
Alpha Hld 10% 17-19.12.22 Regs	10.000	19.12.22	USD	1 000 000	200 000	-1 200 000	-	-	0.00
Amer Movil 3.625% 19-22.04.29	3.625	22.04.29	USD	500 000	200 000	-300 000	400 000	433 360.60	0.08
Amer Movil 4.375% 19-22.04.49	4.375	22.04.49	USD	1 700 000	-	-	1 700 000	2 073 456.00	0.38
Amer Movil 6.125% 10-30.03.40	6.125	30.03.40	USD	500 000	-	-200 000	300 000	421 463.49	0.08
Anadolu Efe 3.375% 21-29.6.28 Regs	3.375	29.06.28	USD	-	500 000	-	500 000	487 425.00	0.09
Arauco 4.25% 19-30.04.29	4.250	30.04.29	USD	800 000	-	-	800 000	857 244.00	0.16
Arauco 5.15% 19-29.01.50	5.150	29.01.50	USD	800 000	-	-	800 000	912 148.00	0.17
Arauco 5.50% 19-30.04.49	5.500	30.04.49	USD	1 650 000	-	-650 000	1 000 000	1 161 460.00	0.21
Arcelik	0.000	03.04.23	USD	1 300 000	500 000	-200 000	1 600 000	1 608 000.00	0.29
Argent 0.125% 09.07.30 /Pool	0.125	09.07.30	EUR	1 440 000	-	-1 440 000	-	-	0.00
Argent 0.50% 20-09.07.29 /Pool	0.500	09.07.29	EUR	42 517	-	-42 517	-	-	0.00
Axiata Spv2 4.357% 16-24.03.26	4.357	24.03.26	USD	-	200 000	-	200 000	219 647.00	0.04
Axiata Spv5 3.064% 20-19.08.50	3.064	19.08.50	USD	300 000	-	-	300 000	288 302.23	0.05
Axtel 6.375% 17-14.11.24	6.375	14.11.24	USD	-	170 000	-	170 000	175 615.95	0.03
Az 5.5% 17-03.11.22	5.500	03.11.22	USD	-	200 000	-200 000	-	-	0.00
Azr Pwr Slr 5.65% 19-24.12.24 Regs	5.650	24.12.24	USD	1 800 000	200 000	-	2 000 000	2 103 200.00	0.38
B2W Digital 4.375% 20-20.12.30	4.375	20.12.30	USD	500 000	-	-500 000	-	-	0.00
Banbra 6.25% 13-Perp	6.250	31.12.99	USD	3 650 000	-	-3 650 000	-	-	0.00
Banco 4.375% 11.04.27 Regs	4.375	11.04.27	USD	800 000	-	-	800 000	848 808.00	0.15
Banco Con 5.25% 14-22.09.29 Regs	5.250	22.09.29	USD	3 000 000	-	-	3 000 000	3 154 635.00	0.58
Banco De 3.5% 17-12.10.27	3.500	12.10.27	USD	1 000 000	-	-200 000	800 000	854 808.00	0.16
Banco Inbur 4.125% 14-06.06.24	4.125	06.06.24	USD	500 000	-	-	500 000	521 912.50	0.10
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	1 400 000	200 000	-200 000	1 400 000	1 431 241.00	0.26
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	1 650 000	-	-	1 650 000	1 658 346.20	0.30
Bangkok Bk	5.000	03.10.23	USD	500 000	-	-	500 000	532 824.50	0.10
Bangkok Bk 4.05% 18-19.03.24	4.050	19.03.24	USD	1 000 000	-	-	1 000 000	1 057 916.20	0.19
Bangkok Bk 4.45% 18-19.09.28 Regs	4.450	19.09.28	USD	800 000	200 000	-	1 000 000	1 141 543.00	0.21
Bank Mandir 2.0% 21-19.04.26	2.000	19.04.26	USD	500 000	200 000	-200 000	500 000	496 077.80	0.09
Bank Mandir 4.75% 20-13.05.25	4.750	13.05.25	USD	500 000	200 000	-	700 000	764 407.28	0.14
Bank Philip 2.50% 19-10.09.24	2.500	10.09.24	USD	-	1 000 000	-	1 000 000	1 027 300.00	0.19
Bank Rakyat 3.95% 19-28.3.24 Regs	3.950	28.03.24	USD	-	200 000	-	200 000	210 754.04	0.04
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 300 000	200 000	-	2 500 000	2 649 988.75	0.48
Bankmuscat 4.875% 18-14.03.23	4.875	14.03.23	USD	-	200 000	-200 000	-	-	0.00
Banort 7.625% 17-Perp	7.625	31.12.99	USD	4 150 000	500 000	-	4 650 000	4 998 285.00	0.91
Bbltb 3.733% 19-25.09.34	3.733	25.09.34	USD	500 000	-	-	500 000	512 257.50	0.09
Bbltb 5.0% 20-Perp	5.000	31.12.99	USD	2 000 000	-	-	2 000 000	2 078 060.00	0.38
Bbva Bancom 5.875% 19-13.09.34	5.875	13.09.34	USD	-	200 000	-	200 000	218 692.00	0.04
Bco Bo 4.375% 17-03.08.27 Regs	4.375	03.08.27	USD	1 650 000	-	-	1 650 000	1 694 979.00	0.31
Bco General 5.25% 21-Perp	5.250	31.12.99	USD	200 000	-	-	200 000	202 801.00	0.04
Bea 4% 16-03.11.26	4.000	03.11.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Beijing Ent 4.95% 18-02.05.23	4.950	02.05.23	USD	-	300 000	-	300 000	309 723.69	0.06
Bharat Petr	4.000	08.05.25	USD	1 300 000	-	-200 000	1 100 000	1 147 267.00	0.21
Bharti A 5.35% 14-20.05.24 Regs	5.350	20.05.24	USD	1 000 000	300 000	-	1 300 000	1 398 991.10	0.26
Bharti Airt 3.25% 21-03.06.31	3.250	03.06.31	USD	200 000	1 000 000	-	1 200 000	1 215 411.96	0.22
Bharti Airt 4.375% 15-10.06.25	4.375	10.06.25	USD	500 000	-	-	500 000	533 350.15	0.10

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Biz Fin 9.75% 15-22.01.25/Pool	9.750	22.01.25	USD	-	200 000	-200 000	-	-	0.00
Bk China Hk 3.625% 19-17.04.29	3.625	17.04.29	USD	1 000 000	-	-1 000 000	-	-	0.00
Bk Leumi 3.275% 20-29.01.31	3.275	29.01.31	USD	1 850 000	400 000	-	2 250 000	2 258 437.50	0.41
Bk Of China	5.000	13.11.24	USD	1 650 000	-	-300 000	1 350 000	1 473 557.27	0.27
Bluest Fin 3.375% 19-16.07.24	3.375	16.07.24	USD	200 000	200 000	-300 000	100 000	103 545.67	0.02
Boc Aviat 2.625% 17.09.30 Regs	2.625	17.09.30	USD	1 000 000	200 000	-	1 200 000	1 195 260.01	0.22
Boc Aviat 3.5% 17-18.09.27	3.500	18.09.27	USD	2 300 000	-	-	2 300 000	2 426 770.48	0.44
Boc Aviat 3.875% 16-27.04.26	3.875	27.04.26	USD	1 000 000	-	-	1 000 000	1 064 838.30	0.19
Boc Aviatio 2.75% 20-02.12.23	2.750	02.12.23	USD	1 000 000	-	-	1 000 000	1 023 641.90	0.19
Boc Aviatio 3% 19-11.09.29	3.000	11.09.29	USD	1 200 000	-	-	1 200 000	1 228 411.56	0.22
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	2 450 000	700 000	-	3 150 000	3 239 460.00	0.59
Boubyan 2.593% 20-18.02.25	2.593	18.02.25	USD	1 000 000	-	-200 000	800 000	822 240.00	0.15
Btgpbz 2.75% 21-11.01.26 Regs	2.750	11.01.26	USD	2 000 000	-	-1 000 000	1 000 000	949 850.00	0.17
Buenos	0.000	16.03.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Burgan Bank 2.75% 20-15.12.31	2.750	15.12.31	USD	1 000 000	200 000	-200 000	1 000 000	907 500.00	0.17
Cbq Finance 1.115% 18-17.10.22	1.115	17.10.22	CHF	2 000 000	-	-	2 000 000	2 220 292.77	0.41
Celeo Rede 5.2% 22.06.47 /Pool	5.200	22.06.47	USD	-	1 000 000	-500 000	500 000	540 058.44	0.10
Cencosud 5.15% 15-12.02.25	5.150	12.02.25	USD	3 150 000	-	-	3 150 000	3 409 197.75	0.62
Cencosud 6.625% 15-12.02.45	6.625	12.02.45	USD	500 000	-	-	500 000	643 325.00	0.12
Cerro 4.125% 17-16.08.27 Regs	4.125	16.08.27	USD	1 650 000	-	-	1 650 000	1 709 400.00	0.31
Chi Gr Wall 3.95% 19-Perp	3.950	31.12.99	USD	500 000	-	-	500 000	514 176.15	0.09
China 4.75% 18-08.02.28	4.750	08.02.28	USD	700 000	-	-	700 000	774 183.90	0.14
China Cinda 3.0% 20-18.03.27	3.000	18.03.27	USD	400 000	-	-	400 000	404 522.20	0.07
China Cinda 3.125% 20-18.03.30	3.125	18.03.30	USD	500 000	-	-	500 000	503 682.40	0.09
China O&G 4.625% 17-20.04.22	4.625	20.04.22	USD	-	200 000	-200 000	-	-	0.00
Ck Hutchiso 4% 17-Perp	4.000	31.12.99	USD	1 000 000	-	-	1 000 000	1 008 891.70	0.18
Clean 4.25% 21-25.03.27 /Pool	4.250	25.03.27	USD	850 000	-	-	850 000	871 938.50	0.16
Cn Citic Bk 4.625% 19-28.02.29	4.625	28.02.29	USD	750 000	-	-	750 000	784 640.03	0.14
Cn Const Hk 2.45% 20-24.06.30	2.450	24.06.30	USD	2 500 000	-	-2 000 000	500 000	507 012.80	0.09
Cnac Hk Fin 4.125% 17-19.07.27	4.125	19.07.27	USD	2 650 000	-	-300 000	2 350 000	2 554 607.92	0.47
Colbun Sa 3.15% 20-06.03.30	3.150	06.03.30	USD	500 000	1 700 000	-	2 200 000	2 203 575.00	0.40
Compet Team 4.25% 19-12.03.29	4.250	12.03.29	USD	500 000	-	-	500 000	559 777.35	0.10
Contnm E 4.5% 9.2.27/Pool Regs	4.500	09.02.27	USD	2 150 000	2 550 000	-2 350 000	2 350 000	2 387 768.67	0.44
Cosl Sg Cap 2.50% 20-24.06.30	2.500	24.06.30	USD	500 000	-	-	500 000	485 516.11	0.09
Count Gard 5.125% 18-17.01.25	5.125	17.01.25	USD	2 500 000	-	-	2 500 000	2 388 316.25	0.44
Count Gard 7.25% 19-08.04.26	7.250	08.04.26	USD	1 500 000	-	-	1 500 000	1 483 337.12	0.27
Cred Real 7.25% 16-20.7.23 Regs	7.250	20.07.23	USD	-	200 000	-	200 000	156 682.00	0.03
Credit Real 2.875% 18-09.02.22	2.875	09.02.22	CHF	2 000 000	-	-	2 000 000	2 079 591.48	0.38
Credit Real 8% 21-21.01.28	8.000	21.01.28	USD	2 150 000	-	-200 000	1 950 000	1 172 788.50	0.21
Credito 2.7% 19-11.01.25 Regs	2.700	11.01.25	USD	800 000	-	-200 000	600 000	611 961.00	0.11
Credito 3.125% 20-01.07.30	3.125	01.07.30	USD	2 100 000	200 000	-	2 300 000	2 275 079.50	0.42
Credito 3.25% 21-30.09.31	3.250	30.09.31	USD	1 000 000	-	-	1 000 000	988 945.00	0.18
Cscec 3.5% 17-05.07.27	3.500	05.07.27	USD	850 000	-	-500 000	350 000	367 689.11	0.07
Csn 6.75% 20-28.01.28	6.750	28.01.28	USD	-	200 000	-200 000	-	-	0.00
Dbs Group	3.600	31.12.99	USD	2 500 000	-	-2 500 000	-	-	0.00
Dbs Group 3.30% 20-Perp	3.300	31.12.99	USD	1 500 000	1 000 000	-	2 500 000	2 548 025.00	0.47
Dib Sukuk 2.95% 19-20.02.25	2.950	20.02.25	USD	2 150 000	-	-	2 150 000	2 222 111.00	0.41
Dib Sukuk 2.95% 20-16.01.26	2.950	16.01.26	USD	1 000 000	-	-	1 000 000	1 034 450.00	0.19
Digicel 6.75% 15-01.03.23	6.750	01.03.23	USD	-	200 000	-200 000	-	-	0.00
Doha Fin 2.375% 21-31.03.26	2.375	31.03.26	USD	-	500 000	-	500 000	503 750.00	0.09
Dp World	6.850	02.07.37	USD	1 950 000	500 000	-	2 450 000	3 232 819.10	0.59
Emaar Sukuk 3.875% 19-17.09.29	3.875	17.09.29	USD	-	1 000 000	-	1 000 000	1 041 760.00	0.19
Emirate Frn 3.25% 17-14.11.22	3.250	14.11.22	USD	-	1 000 000	-	1 000 000	1 021 300.00	0.19
Emirate Nbd 6.125% 19-Perp Regs	6.125	31.12.99	USD	1 000 000	1 000 000	-	2 000 000	2 100 450.00	0.38
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	850 000	200 000	-	1 050 000	1 086 739.50	0.20
Ena Master 4% 20-19.05.48 Pool Regs	4.000	19.05.49	USD	500 000	200 000	-200 000	500 000	503 087.50	0.09
Enerisis 4% 16-25.10.26	4.000	25.10.26	USD	-	300 000	-	300 000	319 816.50	0.06
Enerisis Chi 4.875% 18-12.06.28	4.875	12.06.28	USD	1 500 000	200 000	-300 000	1 400 000	1 542 149.00	0.28
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	2 000 000	200 000	-2 000 000	200 000	211 063.00	0.04
Equate Petr 2.625% 21-28.04.28 Regs	2.625	28.04.28	USD	-	1 000 000	-	1 000 000	1 003 750.00	0.18
Equate Petr 4.25% 16-03.11.26	4.250	03.11.26	USD	2 500 000	-	-200 000	2 300 000	2 505 185.30	0.46
Equate Suku 3.944% 17-21.02.24	3.944	21.02.24	USD	500 000	-	-	500 000	528 750.00	0.10
Falabella	4.375	27.01.25	USD	500 000	-	-500 000	-	-	0.00

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Far East Ho 2.625% 21-03.03.24	2.625	03.03.24	USD	1 650 000	-	-	1 650 000	1 613 925.87	0.29
Fgb Sukuk K 3.875% 19-22.01.24	3.875	22.01.24	USD	500 000	-	-	500 000	529 948.50	0.10
Flex Ltd 4.875% 19-15.06.29	4.875	15.06.29	USD	1 150 000	-	-	1 150 000	1 306 906.69	0.24
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	1 000 000	400 000	-	1 400 000	1 599 683.68	0.29
Flextronics 4.75% 15-15.06.25	4.750	15.06.25	USD	500 000	200 000	-500 000	200 000	217 941.04	0.04
Fnix 4.317% 17-20.9.27/PI Regs	4.317	20.09.27	USD	1 950 000	1 950 000	-1 950 000	1 950 000	1 650 288.41	0.30
Fomento Eco 3.50% 20-16.01.50	3.500	16.01.50	USD	1 000 000	-	-	1 000 000	1 050 200.00	0.19
Formosa	3.375	22.04.25	USD	1 500 000	-	-	1 500 000	1 567 496.40	0.29
Foxcon 2.50% 20-28.10.30	2.500	28.10.30	USD	1 000 000	200 000	-	1 200 000	1 196 633.23	0.22
Galaxy 3.25% 20-30.09.40/Pool	3.250	30.09.40	USD	1 000 000	-	-200 000	800 000	810 502.72	0.15
Galaxy Pipe 1.75% 30.09.27 Regs	1.750	30.09.27	USD	1 500 000	1 500 000	-1 500 000	1 500 000	1 472 655.79	0.27
Galaxy Pipe 2.625% 31.3.36Pool	2.625	31.03.36	USD	2 500 000	-	-	2 500 000	2 448 743.28	0.45
Gaz Cap 1.45% 18-06.03.23	1.450	06.03.23	CHF	2 000 000	-	-	2 000 000	2 204 938.55	0.40
Gaz Cap 5.15% 19-11.02.26 Regs	5.150	11.02.26	USD	2 630 000	-	-	2 630 000	2 818 936.57	0.51
Gazprom 7.288%07-16.8.37 Reg	7.288	16.08.37	USD	2 650 000	-	-	2 650 000	3 530 873.25	0.64
Gazprom Cap	4.375	19.09.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Gazprom Pjs 2.95% 21-27.01.29	2.950	27.01.29	USD	-	1 000 000	-	1 000 000	958 226.00	0.17
Gazprom Pjs 3.0% 20-29.06.27	3.000	29.06.27	USD	3 600 000	-	-	3 600 000	3 542 616.00	0.65
Gazprom Pjs 3.25% 20-25.02.30	3.250	25.02.30	USD	2 500 000	200 000	-	2 700 000	2 614 153.50	0.48
Gbl Log 3.875% 15-04.06.25	3.875	04.06.25	USD	1 500 000	200 000	-	1 700 000	1 775 952.09	0.32
Gc Treas C 2.98% 21-18.03.31	2.980	18.03.31	USD	-	1 000 000	-	1 000 000	1 012 594.50	0.18
Geely Auto 4.0% 19-Perp	4.000	31.12.99	USD	1 700 000	200 000	-	1 900 000	1 960 272.94	0.36
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	2 500 000	-	-	2 500 000	2 512 405.25	0.46
Genm Capita 3.882% 21-19.04.31	3.882	19.04.31	USD	1 800 000	200 000	-	2 000 000	1 953 176.22	0.36
Gja Tg 8.375% 17-10.08.22 (Rta)	8.375	10.08.22	USD	-	200 000	-200 000	-	-	0.00
Glo Com Par 4.875% 20-22.01.30	4.875	22.01.30	USD	-	200 000	-200 000	-	-	0.00
Global Bank 5.25% 19-16.04.29	5.250	16.04.29	USD	500 000	200 000	-	700 000	725 788.00	0.13
Glp China 4.974% 19-26.02.24	4.974	26.02.24	USD	-	200 000	-200 000	-	-	0.00
Gnl Quinter 4.634% 14-29 /Pool	4.634	31.07.29	USD	1 000 000	1 000 000	-1 000 000	1 000 000	1 000 312.07	0.18
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	4 300 000	-	-500 000	3 800 000	3 911 233.98	0.71
Gol Finance 7% 17-31.01.25	7.000	31.01.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Gpn Capital 6% 13-27.11.23	6.000	27.11.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Greenko 3.85% 29.03.26 /Pool	3.850	29.03.26	USD	2 000 000	2 000 000	-2 000 000	2 000 000	1 994 349.20	0.36
Grupo Bimbo 4% 19-06.09.49	4.000	06.09.49	USD	1 350 000	-	-300 000	1 050 000	1 125 301.91	0.21
Grupo Bimbo 5.95% 18-Perp	5.950	31.12.99	USD	1 000 000	-	-	1 000 000	1 036 380.00	0.19
Grupo Energ 4.875% 20-15.05.30 Regs	4.875	15.05.30	USD	1 100 000	200 000	-	1 300 000	1 402 602.50	0.26
Gruposura	5.500	29.04.26	USD	3 000 000	300 000	-200 000	3 100 000	3 292 231.00	0.60
Gs-Caltex 1.625% 20-27.07.25	1.625	27.07.25	USD	600 000	-	-	600 000	598 431.58	0.11
Hana Bank 4.375% 14-30.09.24	4.375	30.09.24	USD	700 000	-	-200 000	500 000	536 464.05	0.10
Hidroviav 1 4.95% 8.02.31 Regs	4.950	08.02.31	USD	3 000 000	-	-1 000 000	2 000 000	1 829 420.00	0.33
Hk Land Fin 4.625% 14-16.01.24	4.625	16.01.24	USD	500 000	-	-	500 000	532 049.50	0.10
Hkt Capital	3.625	02.04.25	USD	1 200 000	300 000	-	1 500 000	1 578 141.75	0.29
Huarong 3.75% 19-29.05.24	3.750	29.05.24	USD	500 000	-	-	500 000	505 000.00	0.09
Huarong Fin	4.875	22.11.26	USD	3 000 000	-	-1 000 000	2 000 000	2 078 020.00	0.38
Huarong Fin 4% 17-Perp Regs	4.000	31.12.99	USD	200 000	-	-	200 000	199 750.00	0.04
Huarong Fin 4.25% 17-07.11.27	4.250	07.11.27	USD	3 150 000	-	-1 000 000	2 150 000	2 177 799.50	0.40
Huarong Fin 4.95% 17-07.11.47	4.950	07.11.47	USD	500 000	-	-	500 000	483 125.00	0.09
Hut Wha Int 7.45% 24.11.33 Regs	7.450	24.11.33	USD	500 000	-	-	500 000	744 054.35	0.14
Hyucap 3.75% 18-05.03.23 Regs	3.750	05.03.23	USD	500 000	-	-	500 000	514 818.85	0.09
Icbc 4.875% 15-21.09.25	4.875	21.09.25	USD	1 500 000	-	-1 000 000	500 000	549 440.40	0.10
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	1 700 000	-	-	1 700 000	1 818 008.22	0.33
Ictsi 5.875% 13-17.09.25	5.875	17.09.25	USD	-	200 000	-	200 000	229 093.92	0.04
Ienova 3.75% 17-14.01.28	3.750	14.01.28	USD	1 300 000	-	-	1 300 000	1 361 496.50	0.25
Ienova 4.75% 20-15.01.51 Regs	4.750	15.01.51	USD	1 300 000	-	-	1 300 000	1 290 607.50	0.24
Ienova 4.875% 17-14.01.48 Regs	4.875	14.01.48	USD	2 800 000	400 000	-	3 200 000	3 237 984.00	0.59
Indian Oil 4.75% 19-16.01.24 Regs	4.750	16.01.24	USD	1 200 000	-	-1 200 000	-	-	0.00
Indian Rail 3.249% 20-13.02.30	3.249	13.02.30	USD	1 000 000	-	-200 000	800 000	814 142.88	0.15
Indonesia A 5.45% 20-15.05.30	5.450	15.05.30	USD	2 300 000	200 000	-	2 500 000	2 854 050.00	0.52
Inkia En 5.875% 17-09.11.27 Regs	5.875	09.11.27	USD	1 650 000	-	-1 650 000	-	-	0.00
Intl Fin 7.5% 17-09.05.22	7.500	09.05.22	BRL	-	1 000 000	-1 000 000	-	-	0.00
Inversion 4.375% 17-04.04.27 Regs	4.375	04.04.27	USD	500 000	200 000	-200 000	500 000	551 750.00	0.10
Itau Uni 6.5% 18-Perp	6.500	31.12.99	USD	1 150 000	-	-1 150 000	-	-	0.00
Itaun H Bz 3.875% 21-15.04.31	3.875	15.04.31	USD	1 000 000	-	-	1 000 000	959 465.00	0.18

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Jsl Europe 5.20% 21-26.01.31	5.200	26.01.31	USD	4 000 000	200 000	-1 200 000	3 000 000	2 801 850.00	0.51
Jsm Global 4.75% 20-20.10.30 Regs	4.750	20.10.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Kbank Hk 3.343% 19-02.10.31	3.343	02.10.31	USD	1 000 000	400 000	-	1 400 000	1 401 925.00	0.26
Klabin Aust 3.20% 21-12.01.31 Regs	3.200	12.01.31	USD	500 000	-	-500 000	-	-	0.00
Klabin Aust 5.75% 19-03.04.29 Regs	5.750	03.04.29	USD	500 000	200 000	-200 000	500 000	545 105.00	0.10
Klabin Aust 7% 19-03.04.49	7.000	03.04.49	USD	500 000	300 000	-	800 000	922 132.00	0.17
Koc Holdng 6.5% 19-11.3.25 Regs	6.500	11.03.25	USD	-	200 000	-200 000	-	-	0.00
Korea Exch 4.25% 14-14.10.24	4.250	14.10.24	USD	500 000	-	-	500 000	535 281.35	0.10
Korea Gas 6.25% 12-20.01.42	6.250	20.01.42	USD	500 000	-	-	500 000	777 217.55	0.14
Kosmos Eng 7.125% 19-04.04.26 Regs	7.125	04.04.26	USD	200 000	200 000	-400 000	-	-	0.00
Latam Fin 6.875% 11.04.24 Regs/Deflt	6.875	11.04.24	USD	-	200 000	-200 000	-	-	0.00
Lenovo Grp 3.421% 20-02.11.30	3.421	02.11.30	USD	1 000 000	-	-200 000	800 000	808 054.88	0.15
Lg Chem 3.625% 19-15.04.29	3.625	15.04.29	USD	800 000	200 000	-	1 000 000	1 093 937.70	0.20
Light Se 7.25% 3.5.23 Regs (Rta)	7.250	03.05.23	USD	-	130 000	-130 000	-	-	0.00
Lima Me 5.875% 05.07.34 /Pool	5.875	05.07.34	USD	800 000	800 000	-800 000	800 000	460 619.71	0.08
Lima Metro 4.35% 19-05.04.36 Regs	4.350	05.04.36	USD	250 000	250 000	-250 000	250 000	258 399.30	0.05
Logan Prop 7.5% 19-25.08.22	7.500	25.08.22	USD	-	200 000	-	200 000	199 700.00	0.04
Longfor Ppt 3.95% 19-16.09.29	3.950	16.09.29	USD	200 000	-	-	200 000	207 361.58	0.04
Lukoil Int	4.750	02.11.26	USD	2 600 000	-	-	2 600 000	2 783 690.00	0.51
Lukoil Sec 3.875% 20-06.05.30 Regs	3.875	06.05.30	USD	1 500 000	200 000	-	1 700 000	1 734 051.00	0.32
Maf Glb 5.5% (Frm) 17-Perp Regs	5.500	31.12.99	USD	-	200 000	-	200 000	203 122.00	0.04
Maf Glb Sec 6.375% 18-Perp	6.375	31.12.99	USD	-	1 000 000	-	1 000 000	1 095 338.30	0.20
Marb Bond 3.95% 21-29.01.31	3.950	29.01.31	USD	1 150 000	-	-	1 150 000	1 100 124.50	0.20
Mashreqbk 4.25% 19-26.02.24	4.250	26.02.24	USD	200 000	-	-	200 000	210 760.00	0.04
Meglobal 5.875% 20-18.5.30 Regs	5.875	18.05.30	USD	1 650 000	-	-200 000	1 450 000	1 760 843.75	0.32
Meglobal Can Ulc 5% 20-18.05.25	5.000	18.05.25	USD	850 000	-	-200 000	650 000	710 474.05	0.13
Meituan Dnp 3.05% 20-28.10.30	3.050	28.10.30	USD	200 000	-	-	200 000	185 508.38	0.03
Melco 5.625% 19-17.07.27	5.625	17.07.27	USD	1 650 000	-	-	1 650 000	1 630 497.00	0.30
Metalloinv 3.375% 21-22.10.28	3.375	22.10.28	USD	-	1 000 000	-	1 000 000	993 100.00	0.18
Millicom 6.25% 19-25.03.29 Regs	6.250	25.03.29	USD	1 500 000	2 000 000	-1 700 000	1 800 000	1 763 880.30	0.32
Minejesa 5.625% 17-10.08.37 Regs	5.625	10.08.37	USD	3 300 000	3 300 000	-3 300 000	3 300 000	3 453 483.00	0.63
Minerva 5.875% 17-19.01.28 Regs	5.875	19.01.28	USD	1 000 000	-	-500 000	500 000	533 815.00	0.10
Minerva Lux 4.375% 21-18.03.31	4.375	18.03.31	USD	2 500 000	-	-	2 500 000	2 382 037.50	0.43
Mizrahi Tef 3.077% 21-07.04.31	3.077	07.04.31	USD	-	1 200 000	-	1 200 000	1 195 500.00	0.22
Multibank 4.375% 17-09.11.22	4.375	09.11.22	USD	500 000	-	-	500 000	509 907.50	0.09
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	2 075 000	200 000	-200 000	2 075 000	2 324 145.25	0.42
Nakilat 6.067% 06-31.12.33 Regs	6.067	31.12.33	USD	-	400 000	-200 000	200 000	233 343.70	0.04
Nanyang Com 5% 17-Perp	5.000	31.12.99	USD	-	200 000	-200 000	-	-	0.00
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	1 000 000	-	-200 000	800 000	925 024.31	0.17
Nbk Tier 1 3.625% 21-Perp Regs	3.625	31.12.99	USD	1 200 000	500 000	-	1 700 000	1 684 747.60	0.31
Nbk Tier 1 4.50% 19-Perp Regs	4.500	31.12.99	USD	2 500 000	-	-	2 500 000	2 553 375.00	0.47
Nbm Us Hold 6.625% 19-06.08.29	6.625	06.08.29	USD	4 000 000	200 000	-1 000 000	3 200 000	3 504 592.00	0.64
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	-	200 000	-	200 000	210 005.00	0.04
Network I2I 5.65% 19-Perp	5.650	31.12.99	USD	1 500 000	-	-	1 500 000	1 577 917.50	0.29
Nexa Res 5.375% 17-4.5.27 Regs	5.375	04.05.27	USD	-	200 000	-	200 000	212 452.00	0.04
Nexa Res 6.50% 20-18.1.28 Regs	6.500	18.01.28	USD	2 150 000	1 200 000	-300 000	3 050 000	3 359 483.50	0.61
Ocbc 1.832% 20-10.09.30	1.832	10.09.30	USD	800 000	200 000	-	1 000 000	992 860.00	0.18
Ocbc 4.25% 14-19.06.24	4.250	19.06.24	USD	500 000	-	-	500 000	532 189.00	0.10
Office Cher 4.5% 15-22.10.25	4.500	22.10.25	USD	-	200 000	-200 000	-	-	0.00
Office Cher 5.125% 21-23.06.51	5.125	23.06.51	USD	1 850 000	-	-	1 850 000	1 752 440.25	0.32
Ooredoo Int	3.750	22.06.26	USD	2 000 000	200 000	-1 200 000	1 000 000	1 085 273.00	0.20
Pakuwon Jat 4.875% 21-29.04.28	4.875	29.04.28	USD	1 000 000	-	-200 000	800 000	817 918.80	0.15
Perus Gas	5.125	16.05.24	USD	2 000 000	200 000	-	2 200 000	2 381 623.64	0.43
Philippne N 3.28% 19-27.09.24	3.280	27.09.24	USD	1 300 000	200 000	-	1 500 000	1 529 682.90	0.28
Phosagro Bd 3.05% 20-23.01.25	3.050	23.01.25	USD	1 350 000	-	-200 000	1 150 000	1 168 773.75	0.21
Pla Adm 4.962% 19-18.07.29 Regs	4.962	18.07.29	USD	1 000 000	-	-	1 000 000	1 081 435.00	0.20
Polyus Fin 3.25% 21-14.10.28	3.250	14.10.28	USD	-	1 000 000	-	1 000 000	974 700.00	0.18
Polyus Gold 5.25% 17-07.02.23	5.250	07.02.23	USD	1 000 000	-	-	1 000 000	1 034 823.00	0.19
Posco 2.50% 20-17.01.25 Regs	2.500	17.01.25	USD	300 000	-	-	300 000	307 785.27	0.06
Posco 2.75% 19-15.07.24	2.750	15.07.24	USD	500 000	-	-	500 000	515 952.15	0.09
Pow Fin 3.95% 20-23.04.30	3.950	23.04.30	USD	1 200 000	-	-	1 200 000	1 242 694.32	0.23
Prosus 3.68% 20-21.01.30	3.680	21.01.30	USD	1 900 000	-	-	1 900 000	1 959 248.08	0.36
Prov Buenos 2.8499% 21-1.9.37	2.850	01.09.37	EUR	-	407 802	-407 802	-	-	0.00

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Pttep Treas 3.903% 19-06.12.59	3.903	06.12.59	USD	1 600 000	-	-	1 600 000	1 687 088.32	0.31
Qatar Reins 4.95% 17-Perp Regs	4.950	31.12.99	USD	-	500 000	-	500 000	505 875.00	0.09
Qib Sukuk L 3.982% 19-26.03.24	3.982	26.03.24	USD	1 200 000	-	-	1 200 000	1 269 300.00	0.23
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	1 300 000	1 000 000	-300 000	2 000 000	1 954 500.00	0.36
Qnb Fin 2.75% 20-12.02.27	2.750	12.02.27	USD	500 000	200 000	-	700 000	719 939.50	0.13
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 500 000	-	-	1 500 000	1 573 462.50	0.29
Qtel Int Fi 4.5% 13-31.01.43	4.500	31.01.43	USD	1 000 000	-	-	1 000 000	1 210 283.00	0.22
Qtel Int Fi 5% 10-19.10.25 Reg-S	5.000	19.10.25	USD	1 500 000	-	-	1 500 000	1 687 800.00	0.31
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	4 000 000	-	-300 000	3 700 000	4 027 616.50	0.74
Ras Laff.L.3 5.838% 05-27 Reg	5.838	30.09.27	USD	500 000	500 000	-500 000	500 000	515 225.64	0.09
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	800 000	200 000	-	1 000 000	1 059 581.60	0.19
Reliance In	4.125	28.01.25	USD	1 750 000	-	-1 750 000	-	-	0.00
Reliance In 4.875% 15-10.02.45	4.875	10.02.45	USD	250 000	-	-250 000	-	-	0.00
Rh Int L 4.50% 18-27.03.28	4.500	27.03.28	USD	-	1 000 000	-	1 000 000	1 112 742.40	0.20
Riyad Bank 3.174% 20-25.02.30	3.174	25.02.30	USD	1 700 000	-	-200 000	1 500 000	1 536 562.50	0.28
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	500 000	200 000	-	700 000	720 171.76	0.13
Rosneft 4.199% 12-06.03.22	4.199	06.03.22	USD	1 000 000	-	-	1 000 000	1 003 722.00	0.18
Rumo Lux Sa 5.875% 18-18.01.25	5.875	18.01.25	USD	1 500 000	-	-	1 500 000	1 543 162.50	0.28
Rural Elec 3.50% 19-12.12.24	3.500	12.12.24	USD	850 000	-	-	850 000	882 655.98	0.16
Sa Global S 0.946% 17.6.24 Regs	0.946	17.06.24	USD	-	1 000 000	-	1 000 000	986 026.00	0.18
Sa Global S 2.694% 21-17.06.31	2.694	17.06.31	USD	2 100 000	-	-	2 100 000	2 116 228.80	0.39
Sabic Ca 4.5% 18-10.10.28 Regs	4.500	10.10.28	USD	1 000 000	-	-	1 000 000	1 130 465.00	0.21
Sabic Capit 4% 18-10.10.23	4.000	10.10.23	USD	500 000	-	-	500 000	525 028.00	0.10
Samba Fdg 2.75% 19-02.10.24	2.750	02.10.24	USD	500 000	200 000	-	700 000	719 596.50	0.13
Sands China 3.80% 21-08.01.26	3.800	08.01.26	USD	1 000 000	-	-200 000	800 000	804 956.00	0.15
Sands China 5.125% 18-08.08.25	5.125	08.08.25	USD	2 500 000	-	-	2 500 000	2 625 437.50	0.48
Sands China 5.4% 18-08.08.28	5.400	08.08.28	USD	4 400 000	-	-300 000	4 100 000	4 423 428.50	0.81
Santander	4.125	09.11.22	USD	200 000	-	-	200 000	205 013.00	0.04
Santander 5.375% 20-17.4.25 Regs	5.375	17.04.25	USD	1 000 000	-	-	1 000 000	1 092 560.00	0.20
Santander 5.95% 18-1.10.28 Regs	5.950	01.10.28	USD	1 000 000	300 000	-300 000	1 000 000	1 053 825.00	0.19
Saudi Elec	4.000	08.04.24	USD	2 650 000	-	-	2 650 000	2 809 026.50	0.51
Saudi Elec 5.5% 14-08.04.44	5.500	08.04.44	USD	1 000 000	-	-	1 000 000	1 296 994.00	0.24
Saudi Elec 4.723% 18-27.09.28	4.723	27.09.28	USD	1 500 000	200 000	-	1 700 000	1 964 161.30	0.36
Saudi Elec 5.06% 08.04.43/Regs	5.060	08.04.43	USD	1 000 000	-	-	1 000 000	1 228 775.00	0.22
Saudi Elect 4.211% 12-03.04.22	4.211	03.04.22	USD	500 000	-	-	500 000	505 466.50	0.09
Saudi Oil 2.25% 20-24.11.30	2.250	24.11.30	USD	700 000	1 000 000	-	1 700 000	1 657 372.50	0.30
Saudi Oil 2.875% 19-16.04.24	2.875	16.04.24	USD	1 650 000	-	-	1 650 000	1 705 245.30	0.31
Saudi Oil 3.25% 20-24.11.50 Regs	3.250	24.11.50	USD	1 650 000	-	-	1 650 000	1 612 084.65	0.29
Saudi Oil 3.5% 19-16.04.29	3.500	16.04.29	USD	1 500 000	-	-	1 500 000	1 605 997.50	0.29
Saudi Oil 3.50% 20-24.11.70	3.500	24.11.70	USD	2 250 000	-	-	2 250 000	2 197 800.00	0.40
Saudi Oil 4.25% 19-16.04.39 Regs	4.250	16.04.39	USD	3 500 000	-	-	3 500 000	3 954 443.50	0.72
Saudi Oil 4.375% 19-16.04.49 Regs	4.375	16.04.49	USD	3 000 000	-	-	3 000 000	3 484 068.00	0.64
Sb Capital 5.25% 13-23.05.23	5.250	23.05.23	USD	1 500 000	-	-	1 500 000	1 554 600.00	0.28
Shenzhn Int 3.95% 17-Perp Regs	3.950	31.12.99	USD	3 000 000	-	-	3 000 000	3 064 982.10	0.56
Shimao Pro 4.60% 20-13.07.30	4.600	13.07.30	USD	200 000	-	-	200 000	120 000.00	0.02
Shimao Pro 5.20% 21-16.01.27	5.200	16.01.27	USD	-	800 000	-	800 000	490 000.00	0.09
Shimao Prop 5.2% 18-30.01.25	5.200	30.01.25	USD	1 500 000	-	-	1 500 000	941 250.00	0.17
Shimao Prop 6.125% 19-21.02.24	6.125	21.02.24	USD	1 150 000	-	-	1 150 000	745 775.00	0.14
Shinhan Bk	3.875	24.03.26	USD	2 300 000	-	-	2 300 000	2 461 605.36	0.45
Shinhan Fg 2.875% 21-Perp	2.875	31.12.99	USD	2 000 000	1 200 000	-	3 200 000	3 162 960.00	0.58
Shinhan Fg 3.34% 19-05.02.30	3.340	05.02.30	USD	1 100 000	200 000	-	1 300 000	1 339 052.13	0.24
Shk Prop 3.75% 19-25.02.29	3.750	25.02.29	USD	500 000	200 000	-	700 000	765 323.86	0.14
Shriram 4.40% 21-13.03.24	4.400	13.03.24	USD	2 000 000	-	-	2 000 000	2 027 500.00	0.37
Siam Commer 2.75% 17-16.05.23	2.750	16.05.23	USD	-	200 000	-	200 000	204 236.12	0.04
Sibur Sec L 2.95% 20-08.07.25	2.950	08.07.25	USD	2 150 000	1 000 000	-	3 150 000	3 170 900.25	0.58
Singapore Tele. 7.375% 01-31	7.375	01.12.31	USD	500 000	-	-	500 000	720 778.45	0.13
Singtel Grp 2.375% 16-03.10.26	2.375	03.10.26	USD	-	300 000	-	300 000	310 655.67	0.06
Sino-Ocean 4.75% 20-14.01.30	4.750	14.01.30	USD	500 000	-	-	500 000	450 119.85	0.08
Sk Hynix 1.50% 21-19.01.26	1.500	19.01.26	USD	200 000	-	-	200 000	195 922.75	0.04
St Bk India 1.80% 21-13.07.26	1.800	13.07.26	USD	1 000 000	-	-300 000	700 000	689 794.27	0.13
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	1 650 000	-	-300 000	1 350 000	1 519 425.00	0.28
Steel Fdg 4.7% 19-30.05.26	4.700	30.05.26	USD	1 300 000	-	-	1 300 000	1 400 584.90	0.26
Suzano Aust 5% 19-15.01.30	5.000	15.01.30	USD	2 300 000	-	-	2 300 000	2 525 216.00	0.46

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Suzano Aust 7% 17-16.03.47 Regs	7.000	16.03.47	USD	2 800 000	-	-	2 800 000	3 551 170.00	0.65
Swire Pac 3.875% 15-21.09.25	3.875	21.09.25	USD	1 700 000	300 000	-300 000	1 700 000	1 822 412.92	0.33
Tabreed Suk 5.5% 18-31.10.25	5.500	31.10.25	USD	1 800 000	-	-	1 800 000	2 036 925.00	0.37
Talent Y 1.3% 17-21.04.22	1.300	21.04.22	EUR	1 800 000	-	-	1 800 000	2 053 227.79	0.37
Tc Ziraat B 5.125% 17-29.09.23	5.125	29.09.23	USD	-	200 000	-200 000	-	-	0.00
Telvis 6.625% 10-15.01.40	6.625	15.01.40	USD	2 500 000	-	-	2 500 000	3 399 191.25	0.62
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	500 000	-	-500 000	-	-	0.00
Tencent 3.29% 20-03.06.60 Regs	3.290	03.06.60	USD	400 000	-	-	400 000	372 258.33	0.07
Tencent HI 4.525% 19-11.04.49 Regs	4.525	11.04.49	USD	1 150 000	200 000	-500 000	850 000	999 243.77	0.18
Tencent Music 2% 20-03.09.30	2.000	03.09.30	USD	1 000 000	-	-200 000	800 000	749 725.51	0.14
Thaioil 3.625% 18-23.01.23 Regs	3.625	23.01.23	USD	300 000	200 000	-	500 000	509 020.30	0.09
Thaioil Trs 3.50% 19-17.10.49	3.500	17.10.49	USD	1 550 000	-	-	1 550 000	1 344 668.00	0.25
Thaioil Trs 3.75% 20-18.06.50	3.750	18.06.50	USD	1 000 000	-	-	1 000 000	887 428.57	0.16
Thaioil Trs 4.875% 18-23.01.43	4.875	23.01.43	USD	800 000	400 000	-	1 200 000	1 263 034.80	0.23
Thaioil Trs 5.375% -20.11.48	5.375	20.11.48	USD	1 350 000	-	-	1 350 000	1 482 817.32	0.27
Tmb Bank 4.90% 19-Perp	4.900	31.12.99	USD	1 000 000	200 000	-	1 200 000	1 211 405.16	0.22
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	2 800 000	200 000	-300 000	2 700 000	2 704 819.23	0.49
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	500 000	-	-	500 000	521 262.25	0.10
Trans Peru 4.25% 30.04.28 Regs	4.250	30.04.28	USD	1 800 000	1 000 000	-300 000	2 500 000	2 650 575.00	0.48
Transmataro 4.375% 13-7.5.23	4.375	07.05.23	USD	-	200 000	-	200 000	206 526.00	0.04
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	1 800 000	200 000	-	2 000 000	2 207 780.00	0.40
Trust 4.869% 20-15.01.30	4.869	15.01.30	USD	500 000	-	-	500 000	528 840.00	0.10
Turkcell 5.8% 18-11.04.28 Regs	5.800	11.04.28	USD	-	200 000	-	200 000	192 100.00	0.03
Turkiye Gar 5.25% 12-13.9.22	5.250	13.09.22	USD	-	200 000	-200 000	-	-	0.00
Turkiyi Is	5.375	06.10.21	USD	1 200 000	-	-1 200 000	-	-	0.00
Ukraine 7.75% 15-01.09.21	7.750	01.09.21	USD	-	200 000	-200 000	-	-	0.00
Ultra Int 5.25% 19-06.06.29	5.250	06.06.29	USD	-	200 000	-	200 000	207 008.00	0.04
Unifin Fin 7% 17-15.01.25	7.000	15.01.25	USD	2 150 000	-	-2 150 000	-	-	0.00
Unigel Lux 8.75% 19-01.10.26	8.750	01.10.26	USD	500 000	200 000	-700 000	-	-	0.00
Uobsp 1.75% 20-16.03.31	1.750	16.03.31	USD	1 000 000	-	-	1 000 000	987 140.00	0.18
Uobsp 3.75% 19-15.04.29 Regs	3.750	15.04.29	USD	500 000	200 000	-	700 000	733 370.54	0.13
Uobsp 3.875% 17-Perp	3.875	31.12.99	USD	1 500 000	-	-	1 500 000	1 540 027.50	0.28
Vanke 3.975% 17-09.11.27	3.975	09.11.27	USD	-	400 000	-	400 000	420 740.20	0.08
Vigoros Ch 2.95% 21-25.02.31	2.950	25.02.31	USD	250 000	-	-	250 000	241 586.65	0.04
Vimpelc 4.95% 17-16.6.24 Regs	4.950	16.06.24	USD	-	200 000	-200 000	-	-	0.00
Votorantim 7.25% 11-05.04.41	7.250	05.04.41	USD	1 650 000	-	-	1 650 000	2 155 675.50	0.39
Vtb Cap 6.95% 12-17.10.22	6.950	17.10.22	USD	-	200 000	-	200 000	205 444.40	0.04
Weibo 3.375% 20-08.07.30	3.375	08.07.30	USD	1 000 000	200 000	-500 000	700 000	694 331.07	0.13
Woori Bk	4.750	30.04.24	USD	1 000 000	-	-	1 000 000	1 073 423.40	0.20
Yuexiu Property 4.5%13-24.1.23	4.500	24.01.23	USD	1 000 000	-	-1 000 000	-	-	0.00
								<b>399 729 705.57</b>	<b>72.98</b>

## Total transferable securities listed on an official stock exchange

**399 729 705.57 72.98**

## 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	992 935.00	0.18
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 300 000	-	-	1 300 000	1 348 392.50	0.25
Agile Grp H 7.875% 19-Perp	7.875	31.12.99	USD	500 000	-	-200 000	300 000	144 075.00	0.03
Amaggi Lux 5.25% 21-28.01.28	5.250	28.01.28	USD	3 000 000	-	-500 000	2 500 000	2 528 762.50	0.46
Antofagasta 2.375% 20-14.10.30 Regs	2.375	14.10.30	USD	700 000	-	-	700 000	666 004.50	0.12
Arauco 4.20% 19-29.01.30	4.200	29.01.30	USD	3 000 000	-	-1 500 000	1 500 000	1 603 402.50	0.29
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	1 659 000	400 000	-200 000	1 859 000	1 924 864.37	0.35
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	500 000	-	-	500 000	507 407.50	0.09
Bancolumbia 4.625% 19-18.12.29	4.625	18.12.29	USD	-	400 000	-300 000	100 000	100 151.50	0.02
Banistmo 4.25% 20-31.07.27	4.250	31.07.27	USD	2 730 000	400 000	-300 000	2 830 000	2 882 383.30	0.53
Bc Sant Cl 2.70% 20-10.01.25	2.700	10.01.25	USD	1 150 000	-	-	1 150 000	1 175 662.25	0.21
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	2 600 000	400 000	-	3 000 000	3 013 177.80	0.55
Bea 5.825% 20-Perp	5.825	31.12.99	USD	500 000	-	-	500 000	526 550.00	0.10
Boc Aviatio 1.625% 21-29.04.24	1.625	29.04.24	USD	1 000 000	-	-	1 000 000	999 116.51	0.18
Boc Aviatio 1.75% 21-21.01.26	1.750	21.01.26	USD	1 000 000	-	-500 000	500 000	490 843.50	0.09
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	1 700 000	-	-	1 700 000	1 767 930.81	0.32

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Btgbpz 7.75% 19-15.02.29	7.750	15.02.29	USD	1 200 000	-	-1 200 000	-	-	0.00
Buenos Aires St-Up 01.09.37	3.900	01.09.37	USD	-	3 329 356	-3 329 356	-	-	0.00
Cdb Leasing 2.875% 20-28.09.30	2.875	28.09.30	USD	500 000	-	-	500 000	508 150.00	0.09
Cfld 8.60% 19-08.04.24/Flat	8.600	08.04.24	USD	-	200 000	-200 000	-	-	0.00
China Gr Wa 2.375% 20-18.08.30	2.375	18.08.30	USD	200 000	-	-200 000	-	-	0.00
China Me Bk 1.20% 20-10.09.25	1.200	10.09.25	USD	500 000	-	-500 000	-	-	0.00
China O&G 4.70% 21-30.06.26	4.700	30.06.26	USD	500 000	-	-	500 000	508 252.95	0.09
China Overs 2.75% 20-02.03.30	2.750	02.03.30	USD	-	200 000	-	200 000	198 675.91	0.04
Ck Hutchiso	2.750	03.10.26	USD	1 000 000	300 000	-500 000	800 000	835 496.80	0.15
Ck Hutchiso 2.75% 19-06.09.29	2.750	06.09.29	USD	1 150 000	-	-200 000	950 000	987 888.76	0.18
Cn Min 3.75% 17-Perp	3.750	31.12.99	USD	1 000 000	-	-200 000	800 000	818 797.44	0.15
Coca Co F 2.75% 20-22.01.30	2.750	22.01.30	USD	500 000	200 000	-	700 000	717 010.00	0.13
Cometa 6.375% 24.04.35 /Pool	6.375	24.04.35	USD	3 650 000	4 050 000	-3 850 000	3 850 000	3 946 455.15	0.72
Cosan Ltd 5.50% 19-20.09.29	5.500	20.09.29	USD	1 500 000	-	-200 000	1 300 000	1 355 536.00	0.25
Crcc Chenga 3.97% 19-Perp	3.970	31.12.99	USD	500 000	-	-	500 000	517 352.40	0.09
Dib Sukuk 1.959% 21-22.06.26	1.959	22.06.26	USD	1 000 000	1 000 000	-200 000	1 800 000	1 803 153.60	0.33
Dp World Sa 6.0% 20-Perp	6.000	31.12.99	USD	-	1 000 000	-	1 000 000	1 083 592.00	0.20
Eib Sukuk 2.082% 21-02.11.26	2.082	02.11.26	USD	-	750 000	-	750 000	751 668.75	0.14
Elect Globa 4.10% 20-Perp	4.100	31.12.99	USD	3 200 000	200 000	-	3 400 000	3 431 688.00	0.63
Enfragen En 5.375% 20-30.12.30	5.375	30.12.30	USD	2 000 000	1 000 000	-	3 000 000	2 741 820.00	0.50
Falabella 3.75% 17-30.10.27	3.750	30.10.27	USD	1 300 000	400 000	-500 000	1 200 000	1 251 222.00	0.23
Far East Ho 3.375% 20-18.02.25	3.375	18.02.25	USD	500 000	500 000	-	1 000 000	976 292.62	0.18
Fel Energy 5.75% 01.12.40/Pool Regs	5.750	01.12.40	USD	1 800 000	1 800 000	-1 800 000	1 800 000	1 742 767.33	0.32
First 4.50% 20-Perp	4.500	31.12.99	USD	-	1 300 000	-	1 300 000	1 363 212.50	0.25
Gazprom Pjs 4.598% 20-Perp	4.598	31.12.99	USD	-	1 000 000	-	1 000 000	1 022 658.00	0.19
Geely Auto 3.625% 18-25.01.23	3.625	25.01.23	USD	-	200 000	-	200 000	203 427.66	0.04
Gusap Iii 4.25% 19-21.01.30	4.250	21.01.30	USD	2 100 000	-	-	2 100 000	2 226 388.50	0.41
Heungk 4.475% 09.11.47 Perp	4.475	31.12.99	USD	200 000	-	-	200 000	202 071.42	0.04
Huarong 3.375% 20-24.02.30	3.375	24.02.30	USD	500 000	-	-200 000	300 000	289 122.00	0.05
Ifh Peru-B 3.875% 19-15.08.29	3.875	15.08.29	USD	500 000	-	-	500 000	487 107.50	0.09
Ind Gr En H 5.375% 20-29.04.24	5.375	29.04.24	USD	1 900 000	-	-1 000 000	900 000	927 280.08	0.17
Intcrp 4.125% 17-19.10.27 Regs	4.125	19.10.27	USD	800 000	-	-	800 000	800 044.00	0.15
Inver Cmpc 3.85% 20-13.01.30	3.850	13.01.30	USD	500 000	500 000	-	1 000 000	1 043 435.00	0.19
Itau Uni 6.125% 17-31.12.99 Regs	6.125	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Itaun H Bz 4.625% 20-Perp	4.625	31.12.99	USD	1 500 000	-	-1 500 000	-	-	0.00
Kallpa 4.875% 16-24.05.26	4.875	24.05.26	USD	800 000	200 000	-	1 000 000	1 059 800.00	0.19
Kookmin Bank 4.35% 19-Perp	4.350	31.12.99	USD	1 800 000	-	-	1 800 000	1 878 336.00	0.34
Korealife 4.70% 18-Perp	4.700	31.12.99	USD	1 000 000	-	-	1 000 000	1 032 791.20	0.19
Krung Thai 4.40% 21-Perp	4.400	31.12.99	USD	1 000 000	-	-	1 000 000	1 007 210.00	0.18
Kt Corp 1.375% 21-21.01.27	1.375	21.01.27	USD	-	1 000 000	-	1 000 000	977 737.82	0.18
Li & F Ltd 4.50% 20-18.08.25	4.500	18.08.25	USD	1 500 000	-	-	1 500 000	1 536 371.40	0.28
Maf Sukuk	4.500	03.11.25	USD	1 800 000	200 000	-	2 000 000	2 170 000.00	0.40
Meituan Dnp 2.125% 28.10.25 Regs	2.125	28.10.25	USD	500 000	-	-	500 000	482 902.91	0.09
Melco 5.75% 20-21.07.28 Regs	5.750	21.07.28	USD	500 000	600 000	-300 000	800 000	805 552.00	0.15
Metalsa Sa 3.75% 21-04.05.31	3.750	04.05.31	USD	1 300 000	-	-	1 300 000	1 256 430.50	0.23
Millicom Ic 4.50% 20-27.04.31 Regs	4.500	27.04.31	USD	2 550 000	-	-	2 550 000	2 573 013.75	0.47
Mirae Asset 2.625% 20-30.07.25	2.625	30.07.25	USD	500 000	-	-	500 000	510 344.35	0.09
Movida 5.25% 21-08.02.31 Regs	5.250	08.02.31	USD	900 000	-	-900 000	-	-	0.00
Nan Fung Tr 3.625% 20-27.08.30	3.625	27.08.30	USD	1 500 000	-	-	1 500 000	1 515 465.60	0.28
Nanyang Com 3.8% 19-20.11.29	3.800	20.11.29	USD	3 000 000	250 000	-	3 250 000	3 325 702.90	0.61
Natura Cosm 4.125% 21-03.05.28	4.125	03.05.28	USD	1 850 000	-	-1 850 000	-	-	0.00
Odebrec 6.35% 17-1.12.21/Pool	6.350	01.12.21	USD	-	200 000	-200 000	-	-	0.00
Pldt 2.50% 20-23.01.31	2.500	23.01.31	USD	-	300 000	-	300 000	298 122.73	0.05
Pow Fin 4.50% 19-18.06.29	4.500	18.06.29	USD	1 850 000	-	-200 000	1 650 000	1 762 029.72	0.32
Promigas/Ga 3.75% 19-16.10.29 Regs	3.750	16.10.29	USD	800 000	1 300 000	-300 000	1 800 000	1 769 355.00	0.32
Ptt Treasur 4.50% 19-25.10.42	4.500	25.10.42	USD	500 000	-	-	500 000	567 463.10	0.10
Pttep Treas 2.993% 20-15.01.30	2.993	15.01.30	USD	500 000	1 000 000	-	1 500 000	1 567 057.80	0.29
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	1 500 000	-	-	1 500 000	1 519 650.00	0.28
Rede D Or 4.95% 18-17.01.28 Regs	4.950	17.01.28	USD	2 150 000	200 000	-300 000	2 050 000	2 087 443.25	0.38
Rural Elec 2.25% 21-01.09.26	2.250	01.09.26	USD	1 000 000	200 000	-300 000	900 000	880 376.55	0.16
Rural Elec 2.75% 21-13.01.27	2.750	13.01.27	USD	-	4 000 000	-	4 000 000	3 965 695.72	0.72
Rural Elec 4.625% 18-22.03.28	4.625	22.03.28	USD	-	200 000	-	200 000	216 677.40	0.04
Sands China 4.375% 20-18.06.30	4.375	18.06.30	USD	1 000 000	200 000	-	1 200 000	1 226 178.00	0.22

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Saudi Telec 3.89% 19-13.05.29	3.890	13.05.29	USD	1 650 000	-	-200 000	1 450 000	1 597 762.25	0.29
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	2 500 000	-	-	2 500 000	2 459 803.38	0.45
Shimao Prop 5.6% 19-15.7.26	5.600	15.07.26	USD	500 000	-	-	500 000	310 000.00	0.06
Sibur Sec L 3.45% 19-23.09.24	3.450	23.09.24	USD	1 000 000	-	-	1 000 000	1 025 105.00	0.19
Singtel Grp 1.875% 20-10.06.30	1.875	10.06.30	USD	-	1 000 000	-	1 000 000	986 193.15	0.18
Sino-Ocean 4.75% 19-05.08.29	4.750	05.08.29	USD	3 000 000	1 000 000	-2 000 000	2 000 000	1 810 487.20	0.33
Sk Hynix 2.375% 21-19.01.31	2.375	19.01.31	USD	-	1 000 000	-	1 000 000	964 247.98	0.18
Sk Telecom 6.625% 07-20.07.27	6.625	20.07.27	USD	800 000	-	-	800 000	995 662.64	0.18
Soquimich 4.25% 19-07.05.29 Regs	4.250	07.05.29	USD	-	200 000	-	200 000	221 111.00	0.04
Soquimich 4.25% 20-22.01.50	4.250	22.01.50	USD	800 000	-	-	800 000	866 340.00	0.16
Tencent Hol 2.39% 20-03.06.30 Regs	2.390	03.06.30	USD	-	200 000	-	200 000	196 289.89	0.03
Tfci 2.625% 20-15.08.25	2.625	15.08.25	USD	1 500 000	-	-	1 500 000	1 505 469.00	0.27
Tfci 3.25% 20-15.08.30	3.250	15.08.30	USD	2 850 000	200 000	-200 000	2 850 000	2 853 491.25	0.52
Transmanta 4.7% 19-16.04.34	4.700	16.04.34	USD	1 600 000	-	-	1 600 000	1 760 312.00	0.32
Trust F/140 6.39% 19-15.01.50	6.390	15.01.50	USD	900 000	-	-	900 000	1 052 559.00	0.19
Unifin Fin 8.375% 19-27.01.28	8.375	27.01.28	USD	-	200 000	-200 000	-	-	0.00
Union 2.125% 20-22.10.25	2.125	22.10.25	USD	-	1 000 000	-	1 000 000	1 012 535.00	0.18
Veon Hold 4% 19-09.04.25 Regs	4.000	09.04.25	USD	-	200 000	-	200 000	203 958.00	0.04
Vigorous Ch 4.25% 19-28.05.29	4.250	28.05.29	USD	-	300 000	-	300 000	316 935.72	0.06
Wealth 5.5% 16-17.08.23	5.500	17.08.23	USD	-	200 000	-	200 000	199 600.00	0.04
Westwood Gr 3.80% 21-20.01.31	3.800	20.01.31	USD	1 500 000	-	-	1 500 000	1 473 306.83	0.27
Xp 3.25% 21-01.07.26	3.250	01.07.26	USD	2 000 000	-	-1 000 000	1 000 000	964 325.00	0.18
Yunda Holdi 2.25% 20-19.08.25	2.250	19.08.25	USD	200 000	-	-	200 000	193 917.50	0.03
								<b>112 373 345.40</b>	<b>20.52</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>112 373 345.40</b>	<b>20.52</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>512 103 050.97</b>	<b>93.49</b>
<b>Liquidities and deposits</b>								<b>29 391 090.43</b>	<b>5.37</b>
<b>Other assets less liabilities</b>								<b>6 240 596.12</b>	<b>1.14</b>
<b>TOTAL NET ASSETS</b>								<b>547 734 737.52</b>	<b>100.00</b>

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

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

\*\* please refer to Note 17.



# JSS Sustainable Equity - Systematic Emerging Markets

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Ak Medical Holdings Ltd			HKD	-	150 000	-150 000	-	-	0.00
Alibaba Group Holding Ltd /Adr			USD	11 300	-	-	11 300	1 342 327.00	2.54
Alibaba Healt Info Technology			HKD	-	186 000	-	186 000	157 220.77	0.30
A-Living Services Co Ltd -H- Shs			HKD	-	64 000	-	64 000	109 180.02	0.21
Ambev Sa Sadr			USD	580 000	-	-	580 000	1 624 000.00	3.08
Asian Paints			INR	7 000	6 000	-	13 000	591 596.76	1.12
Axis Bank Ltd			INR	-	15 000	-	15 000	136 917.82	0.26
Baidu Inc -A-/Adr			USD	4 900	-	-	4 900	729 071.00	1.38
Banco Bradesco /Sadr			USD	444 550	-	-	444 550	1 520 361.00	2.88
Baozun Inc /Sadr			USD	4 000	-	-4 000	-	-	0.00
Bradespar Sa Brasil /Pref.			BRL	-	20 895	-	20 895	93 746.04	0.18
Byd Company Limited -H-			HKD	-	7 500	-	7 500	256 467.87	0.49
Byd Electronic Co Ltd			HKD	48 000	-	-	48 000	175 775.73	0.33
Cansino Biologics Inc. -H- 144A			HKD	-	6 000	-	6 000	138 681.20	0.26
Cathay Financial Holding			TWD	129 000	-	-	129 000	291 411.00	0.55
Chailease			TWD	-	33 600	-	33 600	320 004.52	0.61
China			HKD	-	140 000	-	140 000	227 338.66	0.43
China Development Fin. Hld Co			TWD	-	530 000	-	530 000	335 235.60	0.63
China Everbright Intl Ltd			HKD	487 000	-	-	487 000	391 034.29	0.74
China Lesso Group Holdings Ltd			HKD	-	130 000	-	130 000	186 755.30	0.35
China Longyuan Power H			HKD	304 000	-	-	304 000	709 670.12	1.34
China Overseas Land+Investment			HKD	339 600	-	-	339 600	804 101.61	1.52
China Overseas Property Hld Ltd			HKD	480 000	-	-	480 000	509 164.71	0.96
China Paci Insu (Group) Ltd -H-			HKD	308 700	-	-308 700	-	-	0.00
China Vanke -H-			HKD	350 300	-	-	350 300	815 058.86	1.54
Clicks Grp			ZAR	-	14 200	-	14 200	280 736.32	0.53
Cosan Sa Industria E Comercio			BRL	-	46 400	-46 400	-	-	0.00
Country Garden Services			HKD	102 000	-	-	102 000	610 982.26	1.16
Coway Co Ltd			KRW	-	3 600	-	3 600	225 253.44	0.43
Dabur India Ltd/Dematerialised			INR	-	32 400	-	32 400	252 811.78	0.48
Daqo New Energy/Sadr			USD	-	4 900	-	4 900	197 568.00	0.37
Delta Electronic Industrial			TWD	-	26 000	-	26 000	258 429.60	0.49
Eclat Textile Co Ltd			TWD	-	11 000	-	11 000	250 875.50	0.48
Enel Americas Sa / Spons.Adr			USD	110 000	-	-	110 000	598 400.00	1.13
Far East Horizon			HKD	308 000	-	-	308 000	273 381.02	0.52
Far Eastern Nc			TWD	-	265 000	-	265 000	280 640.09	0.53
Firstrand Ltd /New			ZAR	-	70 000	-	70 000	266 668.19	0.51
Fomento Economico Mexicano / Adr			USD	22 800	-	-	22 800	1 771 788.00	3.36
Geely Automobile Hld Ltd			HKD	539 700	-	-	539 700	1 474 495.91	2.79
Genscript Biotech Corp			HKD	76 000	-	-	76 000	336 313.45	0.64
Grupo Fin Banorte -O-			MXN	47 000	-	-	47 000	305 839.29	0.58
Guodian Nari Technology Co -A-			CNH	-	20 000	-	20 000	125 616.64	0.24
Haier Smart Home Co Ltd H			HKD	58 200	-	-	58 200	245 974.43	0.47
Hanwha Chemical Corp			KRW	-	16 000	-	16 000	477 688.00	0.90
Housing Devt. Fin. Corp /Adr			USD	22 500	-	-	22 500	1 464 075.00	2.77
Infosys Sadr			USD	108 400	-	-	108 400	2 743 604.00	5.20
Kakao			KRW	2 200	2 907	-	5 107	483 186.04	0.92
Kasikornbank Plc /For Reg			THB	30 000	80 000	-110 000	-	-	0.00
Kasikornbk Pub.Comp.Local Reg			THB	-	80 000	-80 000	-	-	0.00
Klabn Riocell Sa			BRL	-	50 400	-	50 400	232 183.57	0.44
Kumba Iron Ore Ltd			ZAR	-	9 720	-	9 720	280 206.79	0.53
Lenovo Group Ltd			HKD	202 000	-	-	202 000	232 151.20	0.44
Lg Chem Ltd /Pfd Shs /I01			KRW	-	800	-	800	193 093.60	0.37
Lg Chemical Ltd			KRW	300	-	-	300	155 164.50	0.29
Lg Electronics Inc			KRW	-	1 800	-	1 800	208 904.40	0.40
Lg Household & Healthcare Ltd			KRW	-	190	-	190	175 289.63	0.33
Lg Household & Healthcare Pref			KRW	400	-	-	400	207 222.40	0.39
Localiza Rent A Car			BRL	21 000	-	-	21 000	199 820.23	0.38

# JSS Sustainable Equity - Systematic Emerging Markets (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Lojas Renner Sa			BRL	-	39 050	-	39 050	171 343.06	0.32
Media Tek Incorporation			TWD	1 000	17 000	-	18 000	774 204.48	1.47
Meituan Dianping			HKD	26 700	-	-	26 700	771 927.88	1.46
Naspers Ltd -N-/Sadr			USD	43 200	-	-	43 200	1 339 200.00	2.54
Nestle India /Dematerialised			INR	-	1 040	-	1 040	275 684.32	0.52
Netease Inc/Adr			USD	9 000	-	-4 000	5 000	508 900.00	0.96
Nio Inc			USD	10 000	-	-	10 000	316 800.00	0.60
Notre Dame			BRL	-	17 500	-	17 500	189 609.29	0.36
Pinduoduo Inc /Adr			USD	7 200	-	-	7 200	419 760.00	0.80
Ping An Hlthcare Tech Co			HKD	78 300	-	-	78 300	284 725.51	0.54
Ping An Insur.(Grp) Co -H-			HKD	104 700	-	-	104 700	754 063.63	1.43
Rand Merchant Investment			ZAR	-	113 700	-	113 700	321 795.64	0.61
Samsung Biologics Co. Ltd.			KRW	-	350	-350	-	-	0.00
Samsung El./Sp.Gdr (1/2Vot144A)			USD	2 000	-	-	2 000	3 298 000.00	6.25
Samsung Fire&Marine Insur.			KRW	-	1 500	-	1 500	254 823.00	0.48
Sanlam Ltd			ZAR	65 000	-	-	65 000	241 755.77	0.46
Shenzhen Intl Group Ltd			HKD	28 300	-	-	28 300	544 126.18	1.03
Siam Cement Pub Co /Foreign			THB	-	30 000	-	30 000	346 658.88	0.66
Siam Cement Pub Co(Local)			THB	-	30 000	-30 000	-	-	0.00
Sk Hynix Inc			KRW	2 200	750	-	2 950	325 004.45	0.62
Sunny Optical Technology			HKD	-	9 000	-	9 000	284 673.56	0.54
Supermax			MYR	100 000	3 333	-	103 333	36 461.65	0.07
Taiwan Semiconduct. Manuf/Sadr			USD	34 200	-	-	34 200	4 114 602.00	7.79
Tata Consultancy Serv/Demat.			INR	6 800	-	-	6 800	341 960.33	0.65
Tencent Holdings Ltd			HKD	39 100	-	-	39 100	2 290 943.63	4.34
Thai Oil Public Co /For. Reg.			THB	-	200 000	-	200 000	296 366.40	0.56
Thai Oil Public Co Ltd			THB	-	200 000	-200 000	-	-	0.00
Titan Com Shs			INR	10 500	-	-10 500	-	-	0.00
Totvs Sa			BRL	-	32 600	-	32 600	167 623.50	0.32
United Microelectr./Sadr			USD	200 300	-	-	200 300	2 343 510.00	4.44
Vale /Nam.			BRL	-	6 945	-1	6 944	97 190.95	0.18
Wal Mart De Mexico/Sadr S.V			USD	39 000	-	-	39 000	1 452 750.00	2.75
Weichai Power Co Ltd /-H-			HKD	-	112 000	-	112 000	219 221.99	0.42
Weifu Hi-Tech Group Co Ltd -A-			CNH	-	20 000	-	20 000	67 593.86	0.13
Wuxi Apptec Co.. Ltd.			HKD	-	11 600	-	11 600	200 864.56	0.38
Wuxi Biologics Rg			HKD	77 100	-	-	77 100	915 255.51	1.73
Xinyi Solar Holdings Shs			HKD	-	130 000	-	130 000	220 437.95	0.42
Xpeng Inc /Adr			USD	-	6 000	-	6 000	301 980.00	0.57
Yadea Group Holdings Ltd			HKD	-	140 000	-	140 000	272 950.05	0.52
Yum China Holdings Inc			USD	10 000	-	-	10 000	498 400.00	0.94
Zai Lab Ltd /Adr			USD	750	1 200	-	1 950	122 557.50	0.23
Zhejiang Supor Cookware Co -A-			CNH	-	5 000	-	5 000	48 828.25	0.09
Zoomlion Heavy Shs H			HKD	180 000	-	-	180 000	113 361.49	0.21
								<b>51 819 398.43</b>	<b>98.16</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>51 819 398.43</b>	<b>98.16</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>51 819 398.43</b>	<b>98.16</b>
<b>Liquidities and deposits</b>								<b>945 065.42</b>	<b>1.79</b>
<b>Other assets less liabilities</b>								<b>25 201.42</b>	<b>0.05</b>
<b>TOTAL NET ASSETS</b>								<b>52 789 665.27</b>	<b>100.00</b>

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

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

# JSS Sustainable Equity - Global Dividend

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
3M Co			USD	14 136	3 177	-17 313	-	-	0.00
Allianz Se/Nam.Vinkuliert			EUR	6 908	4 540	-	11 448	2 703 325.91	1.51
Amgen Inc			USD	14 652	5 046	-	19 698	4 431 459.06	2.48
Asr Nederland Nv			EUR	42 368	14 689	-	57 057	2 627 851.43	1.47
Axa			EUR	67 837	23 696	-	91 533	2 725 631.42	1.52
Bristol Myers Squibb Co			USD	50 729	41 268	-	91 997	5 736 012.95	3.21
Caterpillar Inc.			USD	12 430	15 314	-	27 744	5 735 794.56	3.21
Cme Group Inc			USD	23 257	6 186	-	29 443	6 726 547.78	3.76
Darden Restaurants			USD	-	45 879	-	45 879	6 911 212.56	3.86
Deutsche Post Ag			EUR	31 651	11 135	-	42 786	2 751 023.76	1.54
Deutsche Telekom /Nam.			EUR	78 811	27 121	-	105 932	1 963 593.69	1.10
Emerson Electric Co.			USD	51 150	19 974	-	71 124	6 612 398.28	3.70
Ferrovial Sa			EUR	63 880	23 476	-	87 356	2 737 844.66	1.53
Home Depot Inc.			USD	15 039	3 584	-1 938	16 685	6 924 441.85	3.87
Ibm			USD	22 857	8 119	-	30 976	4 140 252.16	2.31
Inditex			EUR	-	83 243	-	83 243	2 700 762.20	1.51
Intel Corp.			USD	25 773	-	-25 773	-	-	0.00
Johnson & Johnson			USD	21 669	12 987	-	34 656	5 928 601.92	3.31
Johnson Matthey Plc			GBP	35 212	4 677	-39 889	-	-	0.00
Keycorp			USD	203 301	79 479	-	282 780	6 540 701.40	3.65
Koninklijke Ahold Delhaize N.V.			EUR	59 271	20 887	-	80 158	2 746 976.34	1.53
Kuehne +Nagel International			CHF	2 401	2 157	-	4 558	1 472 726.82	0.82
Kyndryl Hldg Rg-Wi			USD	-	5 650	-5 650	-	-	0.00
Mcdonald S Corp.			USD	11 641	4 124	-	15 765	4 226 123.55	2.36
Merck			USD	39 453	13 774	-	53 227	4 079 317.28	2.28
Michelin B /Nom.			EUR	14 917	5 168	-	20 085	3 292 481.43	1.84
Microsoft Corp			USD	11 253	2 009	-13 262	-	-	0.00
Nestle / Act Nom			CHF	13 958	4 946	-	18 904	2 644 049.25	1.48
Nexity / -A-			EUR	37 067	13 140	-	50 207	2 360 323.85	1.32
Novartis Ag Basel/Nam.			CHF	15 844	19 496	-	35 340	3 113 751.70	1.74
Novo Nordisk A/S /-B-			DKK	20 825	6 756	-3 737	23 844	2 679 606.96	1.50
Paccar Inc.			USD	40 450	14 548	-	54 998	4 854 123.48	2.71
Pepsico Inc			USD	24 955	12 912	-	37 867	6 577 876.57	3.68
Pnc Financial Services Gp			USD	24 614	8 901	-	33 515	6 720 427.80	3.76
Procter & Gamble Co.			USD	27 239	16 638	-	43 877	7 177 399.66	4.01
Rockwell Automation			USD	14 450	5 515	-2 359	17 606	6 141 853.10	3.43
Royal Bank Of Canada			CAD	50 283	15 569	-	65 852	6 998 880.03	3.91
Sanofi			EUR	16 352	5 949	-	22 301	2 246 450.56	1.26
Schneider Electric Se			EUR	12 000	4 390	-	16 390	3 214 431.58	1.80
Sodexo			EUR	22 233	9 220	-	31 453	2 756 309.17	1.54
Te Connectivity /Reg Shs			USD	16 775	5 828	-	22 603	3 646 768.02	2.04
Texas Instruments Inc			USD	28 559	8 790	-	37 349	7 039 166.03	3.93
Total Sa			EUR	34 998	12 143	-	47 141	2 392 558.30	1.34
Upm-Kymmene Corp			EUR	45 084	14 829	-	59 913	2 279 732.31	1.27
Utd Parcel Service Inc B			USD	20 382	10 853	-	31 235	6 694 909.90	3.74
Vodafone Group Plc			GBP	1 075 470	400 775	-	1 476 245	2 244 638.75	1.25
Wood Group			GBP	142 642	70 549	-213 191	-	-	0.00
Zurich Insurance Group/Nam			CHF	3 901	327	-1 460	2 768	1 216 382.67	0.68
								<b>176 714 720.70</b>	<b>98.76</b>
<b>Index options</b>									
Darden Restaurants		19.11.21	USD	-	161	-161	-	-	0.00
Merck		19.11.21	USD	-	239	-239	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>176 714 720.70</b>	<b>98.76</b>

# JSS Sustainable Equity - Global Dividend (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Other transferable securities									
<b>Shares</b>									
Ferrovial Br-Wi21			EUR	-	820	-820	-	-	0.00
								-	<b>0.00</b>
<b>Total other transferable securities</b>								-	<b>0.00</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>176 714 720.70</b>	<b>98.76</b>
<b>Liquidities and deposits</b>								<b>2 417 936.06</b>	<b>1.35</b>
<b>Other assets less liabilities</b>								<b>-205 019.79</b>	<b>-0.11</b>
<b>TOTAL NET ASSETS</b>								<b>178 927 636.97</b>	<b>100.00</b>

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

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

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

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Accenture Plc			USD	9 040	-	-3 320	5 720	2 160 542.83	1.18
Aia Group Ltd			HKD	280 800	-	-	280 800	2 579 414.47	1.41
Air Liquide			EUR	13 215	-	-	13 215	2 099 388.24	1.15
Alibaba Group Holding Ltd			HKD	76 140	-	-	76 140	1 058 025.68	0.58
Alphabet Inc -C-			USD	1 554	-	-	1 554	4 097 112.98	2.25
Alstom			EUR	49 835	-	-	49 835	1 612 108.04	0.88
Amazon Com Inc			USD	1 295	169	-	1 464	4 447 755.35	2.44
American Tower Corp			USD	10 780	-	-2 621	8 159	2 174 466.57	1.19
Amgen Inc			USD	9 805	2 199	-	12 004	2 460 597.20	1.35
Aramark Holdings Corp			USD	55 440	-	-20 050	35 390	1 188 250.45	0.65
Asml Holding Nv			EUR	5 590	-	-965	4 625	3 386 675.69	1.86
Ass.British Foods Plc			GBP	34 110	-	-34 110	-	-	0.00
Bacit-Shs-			GBP	294 863	-	-	294 863	771 452.25	0.42
Broadcom Inc			USD	4 840	-	-4 840	-	-	0.00
Cme Group Inc			USD	16 287	-	-	16 287	3 390 323.97	1.86
Colgate-Palmolive Co.			USD	25 225	15 369	-	40 594	3 156 489.99	1.73
Costco Wholesale Corp			USD	4 405	-	-4 405	-	-	0.00
Csl Ltd			AUD	6 820	-	-6 820	-	-	0.00
D S Smith Plc			GBP	355 200	-	-	355 200	1 682 406.11	0.92
Daikin Industries Ltd			JPY	6 300	3 800	-	10 100	2 084 983.86	1.14
Deere & Co.			USD	5 065	-	-	5 065	1 582 428.88	0.87
Dong Energy A/S			DKK	18 900	-	-17 451	1 449	168 598.40	0.09
Draper Esprit Plc			GBP	41 435	17 365	-	58 800	738 716.86	0.40
Enel			EUR	296 778	-	-	296 778	2 166 711.68	1.19
Equinix Inc /Reit			USD	3 074	-	-788	2 286	1 761 790.96	0.97
Essilor International			EUR	-	10 421	-	10 421	2 021 784.26	1.11
Givaudan Sa /Reg.			CHF	456	-	-456	-	-	0.00
Henry Jack & Associates Inc.			USD	13 540	3 420	-	16 960	2 580 514.14	1.41
Home Depot Inc.			USD	7 765	1 646	-	9 411	3 558 641.72	1.95
Housing Devt. Fin. Corp /Adr			USD	35 050	-	-7 729	27 321	1 619 822.13	0.89
Illumina Inc			USD	6 210	1 824	-	8 034	2 784 889.27	1.53
Inv Rg-B			SEK	79 480	-	-	79 480	1 821 679.18	1.00
Jpmorgan Chase & Co			USD	21 544	-	-21 544	-	-	0.00
Koninklijke Dsm Nv			EUR	9 970	-	-2 492	7 478	1 534 183.94	0.84
Lse Group			GBP	26 770	7 775	-	34 545	2 954 413.92	1.62
Mastercard Inc. Shs-A-			USD	8 873	3 614	-	12 487	4 088 174.58	2.24
Medtronic Holdings Limited			USD	16 910	5 506	-	22 416	2 112 898.06	1.16
Merck			USD	28 940	4 297	-	33 237	2 320 957.80	1.27
Microsoft Corp			USD	14 725	2 005	-	16 730	5 126 707.81	2.81
Middleby Corp			USD	10 230	-	-	10 230	1 834 012.87	1.00
Msci Inc -A-			USD	-	3 212	-	3 212	1 793 107.22	0.98
Otis Worldwide Corporation			USD	27 560	-	-	27 560	2 186 440.63	1.20
Service Corp International			USD	41 160	-	-41 160	-	-	0.00
Siemens Ag /Nam.			EUR	10 600	-	-	10 600	1 676 929.48	0.92
Splunk Inc			USD	9 715	6 778	-	16 493	1 738 993.73	0.95
Taiwan Semiconduct. Manuf/Sadr			USD	18 990	-	-	18 990	2 081 692.72	1.14
Teleflex Inc			USD	-	5 818	-	5 818	1 741 295.91	0.95
Tencent Holdings Ltd			HKD	22 300	7 500	-	29 800	1 590 903.52	0.87
Unilever Plc			EUR	29 460	-	-	29 460	1 436 366.62	0.79
Vonovia Se /Namen			EUR	-	30 846	-	30 846	1 550 127.34	0.85
Walt Disney /Disney Ser			USD	13 210	6 640	-	19 850	2 801 391.60	1.54
							<b>97 724 168.91</b>	<b>53.55</b>	
<b>Bonds</b>									
Adb 6.15% 20-25.02.30	6.150	25.02.30	INR	68 000 000	-	-	68 000 000	857 812.39	0.47
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	800 000	-	-	800 000	824 644.02	0.45
Alpha Train	2.064	30.06.25	EUR	800 000	-	-	800 000	863 257.97	0.47
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	830 000	-	-	830 000	836 680.57	0.46

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in CHF	% of net assets
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	200 000	-	-	200 000	321 520.36	0.18
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	200 000	-	-	200 000	209 526.25	0.12
Bnp Par 1.125% 20-15.01.32 Regs	1.125	15.01.32	EUR	600 000	-	-	600 000	622 708.06	0.34
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	1 020 000	-	-	1 020 000	1 108 345.81	0.61
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	665 000	-	-	665 000	686 979.20	0.38
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	700 000	-	-	700 000	723 419.59	0.40
Cs Group 1% 19-24.06.27	1.000	24.06.27	EUR	580 000	-	-	580 000	609 079.87	0.33
Deut Bk 1.375% 21-17.02.32	1.375	17.02.32	EUR	200 000	700 000	-	900 000	932 634.37	0.51
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	-	1 200 000	-	1 200 000	1 204 890.25	0.66
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	171 000	-	-	171 000	172 173.49	0.09
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	650 000	-	-	650 000	636 430.24	0.35
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	400 000	-	-400 000	-	-	0.00
Edf 3.375% 20-Perp	3.375	31.12.99	EUR	600 000	-	-600 000	-	-	0.00
Enel Fin 1.125% 19-17.10.34	1.125	17.10.34	EUR	300 000	-	-	300 000	312 986.92	0.17
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	900 000	-	-	900 000	892 525.66	0.49
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	300 000	-	-	300 000	316 601.46	0.17
Fluxys	2.750	27.11.29	EUR	800 000	-	-	800 000	902 495.28	0.49
France 4.75% 04-25.4.35 Oat	4.750	25.04.35	EUR	1 180 000	-	-	1 180 000	1 924 108.82	1.05
Germany	5.500	04.01.31	EUR	-	1 930 000	-	1 930 000	3 068 971.60	1.68
Germany	4.750	04.07.34	EUR	3 095 000	1 130 000	-	4 225 000	7 127 684.08	3.91
Germany	4.750	04.07.28	EUR	3 950 000	1 600 000	-520 000	5 030 000	7 010 443.05	3.84
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	5 525 000	-	-	5 525 000	10 093 743.56	5.53
Heathrow Fd	0.500	17.05.24	CHF	1 250 000	-	-	1 250 000	1 261 262.50	0.69
Iberdrola 1.825% 21-Perp	1.825	31.12.99	EUR	300 000	-	-	300 000	309 351.55	0.17
Illinois To 3% 14-19.05.34	3.000	19.05.34	EUR	400 000	-	-	400 000	516 654.61	0.28
Ing Groep 1.625% 17-26.09.29	1.625	26.09.29	EUR	1 000 000	-	-	1 000 000	1 064 959.97	0.58
Intl Bk Rec 5.75% 21-14.01.28	5.750	14.01.28	BRL	3 750 000	-	-	3 750 000	502 344.51	0.28
Kkr Group Fin 1.625%22.05.29	1.625	22.05.29	EUR	980 000	-	-	980 000	1 073 027.20	0.59
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	994 000	-	-	994 000	1 123 598.74	0.62
Merck	1.875	15.10.26	EUR	500 000	-	-	500 000	559 747.57	0.31
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	430 000	-	-	430 000	432 783.79	0.24
Ndaq 0.875% 20-13.02.30	0.875	13.02.30	EUR	790 000	-	-	790 000	821 004.01	0.45
Ny Life Gbl 0.25% 20-23.01.27	0.250	23.01.27	EUR	1 500 000	-	-	1 500 000	1 554 277.16	0.85
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	500 000	300 000	-	800 000	842 841.48	0.46
Orsted 1.50% 21-18.02.21	1.500	18.02.21	EUR	1 000 000	-	-	1 000 000	1 021 631.91	0.56
Orsted 1.75% 19-09.12.3019	1.750	09.12.19	EUR	240 000	-	-	240 000	254 717.53	0.14
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	560 000	-	-	560 000	673 730.65	0.37
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	600 000	-	-	600 000	1 007 250.01	0.55
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	200 000	-	-	200 000	212 236.22	0.12
Rte	2.000	18.04.36	EUR	1 100 000	-	-	1 100 000	1 297 920.94	0.71
Santander 0.391% 20-28.02.25	0.391	28.02.25	EUR	260 000	-	-	260 000	271 296.28	0.15
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	1 400 000	-	-310 000	1 090 000	1 106 882.48	0.61
Spain 5.9% 11-30.7.26	5.900	30.07.26	EUR	-	1 460 000	-	1 460 000	1 933 843.21	1.06
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	1 386 000	-	-	1 386 000	1 411 669.16	0.77
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	550 000	-	-	550 000	615 130.78	0.34
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	667 000	-	-	667 000	741 660.16	0.41
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	587 000	-	-	587 000	637 910.33	0.35
Std Chart 3.885% 18-15.03.24	3.885	15.03.24	USD	300 000	-	-	300 000	281 824.11	0.15
Swiss Life	3.750	31.12.99	CHF	750 000	-	-750 000	-	-	0.00
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	600 000	-	-	600 000	704 793.06	0.39
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	197 000	-	-	197 000	219 272.73	0.12
Unicredit 2.20% 20-22.07.27	2.200	22.07.27	EUR	600 000	-	-600 000	-	-	0.00
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	400 000	-	-	400 000	419 902.14	0.23
Verizon Com 1.50% 19-19.09.39	1.500	19.09.39	EUR	800 000	-	-	800 000	826 820.79	0.45
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	1 520 000	-	-	1 520 000	1 668 681.23	0.91
Wells Fargo 0.625% 20-14.08.30	1.625	02.06.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	625 000	-	-	625 000	657 659.76	0.36
								<b>68 286 349.44</b>	<b>37.42</b>
<b>Investment Funds</b>									
Sar-Dg Op-Zgbpi			GBP	1 383 000	-	-914 594	468 406	545 576.37	0.30
								<b>545 576.37</b>	<b>0.30</b>

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in CHF	% of net assets
<b>Index options</b>									
Msci Worl Net Index - M1wo		20.09.21	USD	113	-	-113	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-113	113	-	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	59	-	59	64 616.94	0.03
Msci Worl Net Index - M1wo		21.03.22	USD	-	59	-59	-	-	0.00
								<b>64 616.94</b>	<b>0.03</b>
<b>Options on securities</b>									
Right Vonovia 07.12.21 /Sous		07.12.21	EUR	-	22 849	-22 849	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>166 620 711.66</b>	<b>91.30</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	530 000	-	-	530 000	829 381.00	0.45
Ubs Ag Lond 1.75% 20-21.04.22	1.750	21.04.22	USD	615 000	-	-	615 000	562 143.90	0.31
								<b>1 391 524.90</b>	<b>0.76</b>
<b>Investment Funds</b>									
Schieha Fd Usd-C-Ac			USD	473 765	763 081	-	1 236 846	1 465 038.08	0.80
								<b>1 465 038.08</b>	<b>0.80</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>2 856 562.98</b>	<b>1.56</b>
Other transferable securities									
<b>Bonds</b>									
Intl Fin 4.25% 20-16.07.25	4.250	16.07.25	BRL	1 800 000	-	-	1 800 000	243 929.41	0.14
								<b>243 929.41</b>	<b>0.14</b>
<b>Investment Funds</b>									
Quaer C Argon -B- Eur/Cap			EUR	8 005	-	-	8 005	2 724 730.12	1.49
Sar Foo Agr Opp -P- Gbp/Dis			GBP	124 112	-	-	124 112	1 695 569.92	0.93
								<b>4 420 300.04</b>	<b>2.42</b>
<b>Total other transferable securities</b>								<b>4 664 229.45</b>	<b>2.56</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>174 141 504.09</b>	<b>95.42</b>
<b>Liquidities and deposits</b>								<b>7 178 072.63</b>	<b>3.93</b>
<b>Other assets less liabilities</b>								<b>1 179 923.61</b>	<b>0.65</b>
<b>TOTAL NET ASSETS</b>								<b>182 499 500.33</b>	<b>100.00</b>

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

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

\*\* please refer to Note 17.

# JSS GlobalSar - Balanced (EUR)

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Accenture Plc			USD	3 974	-	-1 439	2 535	924 098.00	1.20
Aia Group Ltd			HKD	123 400	-	-	123 400	1 093 987.62	1.42
Air Liquide			EUR	5 780	-	-	5 780	886 189.60	1.15
Alibaba Group Holding Ltd			HKD	33 200	-	-	33 200	445 240.48	0.58
Alphabet Inc -C-			USD	685	-	-	685	1 742 973.22	2.26
Alstom			EUR	21 830	-	-	21 830	681 532.60	0.88
Amazon Com Inc			USD	565	82	-	647	1 897 043.60	2.46
American Tower Corp			USD	4 700	-	-1 083	3 617	930 331.08	1.21
Amgen Inc			USD	4 265	915	-	5 180	1 024 749.03	1.33
Aramark Holdings Corp			USD	24 285	-	-8 384	15 901	515 258.40	0.67
Asml Holding Nv			EUR	2 460	-	-418	2 042	1 443 081.40	1.87
Ass.British Foods Plc			GBP	14 690	-	-14 690	-	-	0.00
Bacit-Shs-			GBP	128 972	-	-	128 972	325 654.75	0.42
Broadcom Inc			USD	2 120	-	-2 120	-	-	0.00
Cme Group Inc			USD	7 135	-	-	7 135	1 433 399.67	1.86
Colgate-Palmolive Co.			USD	11 060	-	-	11 060	829 986.28	1.08
Costco Wholesale Corp			USD	1 925	-	-	1 925	960 976.52	1.25
Csl Ltd			AUD	3 019	-	-3 019	-	-	0.00
D S Smith Plc			GBP	155 560	-	-	155 560	711 097.30	0.92
Daikin Industries Ltd			JPY	2 800	1 600	-	4 400	876 611.61	1.14
Deere & Co.			USD	2 260	-	-	2 260	681 438.09	0.88
Dong Energy A/S			DKK	8 225	-	-7 604	621	69 734.85	0.09
Draper Esprit Plc			GBP	17 928	8 172	-	26 100	316 456.79	0.41
Enel			EUR	129 461	-	-	129 461	912 182.21	1.18
Equinix Inc /Reit			USD	1 345	-	-336	1 009	750 485.90	0.97
Essilor International			EUR	-	4 575	-	4 575	856 623.00	1.11
Givaudan Sa /Reg.			CHF	203	-	-203	-	-	0.00
Henry Jack & Associates Inc.			USD	5 920	1 614	-	7 534	1 106 316.09	1.43
Home Depot Inc.			USD	3 390	742	-	4 132	1 507 932.92	1.95
Housing Devt. Fin. Corp /Adr			USD	15 400	-	-3 118	12 282	702 769.73	0.91
Illumina Inc			USD	2 720	828	-	3 548	1 186 951.39	1.54
Inv Rg-B			SEK	34 560	-	-	34 560	764 470.95	0.99
Jpmorgan Chase & Co			USD	9 395	-	-9 395	-	-	0.00
Koninklijke Dsm Nv			EUR	4 485	-	-1 166	3 319	657 162.00	0.85
Lse Group			GBP	11 750	3 542	-	15 292	1 262 186.85	1.64
Mastercard Inc. Shs-A-			USD	3 875	1 639	-	5 514	1 742 253.32	2.26
Medtronic Holdings Limited			USD	7 380	2 558	-	9 938	904 050.39	1.17
Merck			USD	12 640	1 953	-	14 593	983 474.78	1.27
Microsoft Corp			USD	6 430	-	-	6 430	1 901 633.49	2.47
Middleby Corp			USD	4 490	-	-	4 490	776 866.34	1.01
Msci Inc -A-			USD	-	1 424	-	1 424	767 209.43	0.99
Otis Worldwide Corporation			USD	12 110	-	-	12 110	927 205.15	1.20
Service Corp International			USD	18 000	-	-18 000	-	-	0.00
Siemens Ag /Nam.			EUR	4 655	-	-	4 655	710 725.40	0.92
Splunk Inc			USD	4 390	1 150	-	5 540	563 743.23	0.73
Taiwan Semiconduct. Manuf/Sadr			USD	8 265	-	-	8 265	874 395.14	1.13
Teleflex Inc			USD	-	2 562	-	2 562	740 033.20	0.96
Tencent Holdings Ltd			HKD	9 800	3 500	-	13 300	685 255.35	0.89
Unilever Plc			EUR	13 230	-	-	13 230	622 537.65	0.81
Vonovia Se /Namen			EUR	-	13 691	-	13 691	664 013.50	0.86
Walt Disney /Disney Ser			USD	5 750	2 914	-	8 664	1 180 062.40	1.53
							<b>41 540 380.70</b>	<b>53.85</b>	
<b>Bonds</b>									
Adb 6.15% 20-25.02.30	6.150	25.02.30	INR	30 000 000	-	-	30 000 000	365 239.61	0.47
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	400 000	-	-	400 000	397 932.80	0.52
Alpha Train	2.064	30.06.25	EUR	250 000	-	-	250 000	260 353.75	0.34
Amer Movil 2.125% 16-10.03.28	2.125	10.03.28	EUR	400 000	-	-	400 000	437 339.60	0.57



# JSS GlobalSar - Balanced (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	390 000	-	-	390 000	379 419.30	0.49
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	100 000	-	-	100 000	155 149.97	0.20
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	200 000	-	-	200 000	202 214.20	0.26
Belgium Olo	2.250	22.06.23	EUR	490 000	-	-490 000	-	-	0.00
Bng	0.050	13.07.24	EUR	330 000	-	-330 000	-	-	0.00
Bng 0.625% 17-19.06.27 Regs	0.625	19.06.27	EUR	300 000	-	-	300 000	311 289.60	0.40
Btps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	400 000	-	-	400 000	419 477.16	0.54
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	265 000	-	-	265 000	264 205.00	0.34
Clef 1.761% 17-30.6.50 /Pool	1.761	30.06.50	EUR	400 000	-	-	400 000	401 949.20	0.52
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	200 000	-	-	200 000	199 478.20	0.26
Cs Group 1.25% 17-17.07.25	1.250	17.07.25	EUR	280 000	-	-	280 000	286 337.80	0.37
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	250 000	-	-	250 000	254 520.25	0.33
Deut Bk 1.375% 21-17.02.32	1.375	17.02.32	EUR	100 000	300 000	-	400 000	400 038.80	0.52
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	-	1 050 000	-	1 050 000	1 017 486.75	1.32
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	113 000	-	-	113 000	109 804.93	0.14
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	300 000	-	-	300 000	283 486.20	0.37
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	500 000	-	-500 000	-	-	0.00
Eib	3.500	15.04.27	EUR	490 000	-	-	490 000	586 299.70	0.76
Eib	0.125	15.04.25	EUR	300 000	-	-	300 000	304 428.60	0.40
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	320 000	-	-	320 000	306 267.84	0.40
Fer D Stato 1.5% 17-27.06.25	1.500	27.06.25	EUR	250 000	-	-	250 000	262 158.75	0.34
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	400 000	-	-	400 000	407 403.60	0.53
Fluxys	2.750	27.11.29	EUR	300 000	-	-	300 000	326 625.00	0.42
France	2.750	25.10.27	EUR	430 000	370 000	-	800 000	942 289.60	1.22
France 4.75% 04-25.4.35 Oat	4.750	25.04.35	EUR	575 000	-	-	575 000	904 875.20	1.17
Germany	5.500	04.01.31	EUR	515 000	260 000	-	775 000	1 189 352.20	1.54
Germany	4.750	04.07.34	EUR	930 000	750 000	-	1 680 000	2 735 295.36	3.55
Germany	4.750	04.07.28	EUR	710 000	1 000 000	-	1 710 000	2 300 100.48	2.98
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	730 000	270 000	-	1 000 000	1 763 166.00	2.29
Gldm Sachs G 3.375% 27.03.25	3.375	27.03.25	EUR	550 000	-	-	550 000	606 401.40	0.79
Iberdrola 1.825% 21-Perp	1.825	31.12.99	EUR	100 000	-	-	100 000	99 518.60	0.13
Illinois To 2.125% 15-22.05.30	2.125	22.05.30	EUR	400 000	-	-	400 000	449 862.00	0.58
Ing Groep 1.625% 17-26.09.29	1.625	26.09.29	EUR	400 000	-	-400 000	-	-	0.00
Innogy Fin 5.75% 03-14.02.33	5.750	14.02.33	EUR	200 000	-	-	200 000	302 607.00	0.39
Intl Bk Rec 5.75% 21-14.01.28	5.750	14.01.28	BRL	1 650 000	-	-	1 650 000	213 318.03	0.28
Ireland	0.800	15.03.22	EUR	300 000	-	-300 000	-	-	0.00
Kkr Group Fin 1.625%22.05.29	1.625	22.05.29	EUR	440 000	-	-	440 000	464 954.60	0.60
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	217 000	-	-	217 000	236 732.46	0.31
Lse 0.875% 17-19.09.24	0.875	19.09.24	EUR	300 000	-	-	300 000	307 809.00	0.40
Merck	1.875	15.10.26	EUR	250 000	-	-	250 000	270 106.75	0.35
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	165 000	-	-	165 000	160 272.75	0.21
Ndaq 0.875% 20-13.02.30	0.875	13.02.30	EUR	505 000	-	-	505 000	506 503.89	0.66
Netherlands	4.000	15.01.37	EUR	430 000	-	-	430 000	681 040.88	0.88
Orange 1.625% 20-07.04.32	1.625	07.04.32	EUR	100 000	-	-	100 000	109 176.40	0.14
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	200 000	-	-	200 000	203 357.00	0.26
Orsted 1.50% 21-18.02.21	1.500	18.02.21	EUR	500 000	-	-500 000	-	-	0.00
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	250 000	-	-	250 000	290 276.25	0.38
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	210 000	-	-	210 000	340 234.65	0.44
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	400 000	-	-	400 000	409 659.20	0.53
Rte	2.000	18.04.36	EUR	300 000	-	-	300 000	341 625.30	0.44
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	700 000	-	-	700 000	686 035.00	0.89
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	900 000	-	-440 000	460 000	498 541.10	0.65
Spain 5.9% 11-30.7.26	5.900	30.07.26	EUR	-	970 000	-	970 000	1 239 976.22	1.61
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	292 000	-	-	292 000	287 028.99	0.37
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	300 000	-	-	300 000	323 816.70	0.42
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	400 000	-	-	400 000	429 252.00	0.56
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	152 000	-	-	152 000	159 418.36	0.21
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	200 000	-	-	200 000	226 732.40	0.29
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	102 000	-	-	102 000	109 570.03	0.14
Unicredit 2.20% 20-22.07.27	2.200	22.07.27	EUR	300 000	-	-300 000	-	-	0.00
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	200 000	-	-	200 000	202 624.20	0.26

# JSS GlobalSar - Balanced (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	700 000	-	-	700 000	741 653.50	0.96
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	125 000	-	-	125 000	126 941.75	0.16
								<b>29 199 031.86</b>	<b>37.85</b>
<b>Investment Funds</b>									
Sar-Dg Op-Zgbpi			GBP	625 830	-	-426 195	199 635	224 409.76	0.29
								<b>224 409.76</b>	<b>0.29</b>
<b>Index options</b>									
Msci Worl Net Index - M1wo		20.09.21	USD	51	-	-51	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-51	51	-	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	26	-	26	27 481.53	0.04
Msci Worl Net Index - M1wo		21.03.22	USD	-	26	-26	-	-	0.00
								<b>27 481.53</b>	<b>0.04</b>
<b>Options on securities</b>									
Right Vonovia 07.12.21 /Sous		07.12.21	EUR	-	10 142	-10 142	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>70 991 303.85</b>	<b>92.03</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	360 000	-	-	360 000	543 693.24	0.71
								<b>543 693.24</b>	<b>0.71</b>
<b>Investment Funds</b>									
Schieha Fd Usd-C-Ac			USD	210 562	332 064	-	542 626	620 307.60	0.80
								<b>620 307.60</b>	<b>0.80</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>1 164 000.84</b>	<b>1.51</b>
Other transferable securities									
<b>Bonds</b>									
Intl Fin 4.25% 20-16.07.25	4.250	16.07.25	BRL	700 000	-	-	700 000	91 550.96	0.12
								<b>91 550.96</b>	<b>0.12</b>
<b>Investment Funds</b>									
Quaer C Argon -B- Eur/Cap			EUR	3 660	-	-	3 660	1 202 310.00	1.56
Sar Foo Agr Opp -P- Gbp/Dis			GBP	54 531	-	-	54 531	718 974.60	0.93
								<b>1 921 284.60</b>	<b>2.49</b>
<b>Total other transferable securities</b>								<b>2 012 835.56</b>	<b>2.61</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>74 168 140.25</b>	<b>96.15</b>
<b>Liquidities and deposits</b>								<b>2 632 196.58</b>	<b>3.41</b>
<b>Other assets less liabilities</b>								<b>335 679.39</b>	<b>0.44</b>
<b>TOTAL NET ASSETS</b>								<b>77 136 016.22</b>	<b>100.00</b>

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

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

# JSS GlobalSar - Growth (EUR)

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Accenture Plc			USD	2 022	-	-752	1 270	462 960.34	1.73
Aia Group Ltd			HKD	65 200	-	-2 000	63 200	560 291.88	2.09
Air Liquide			EUR	3 090	-	-95	2 995	459 193.40	1.71
Alibaba Group Holding Ltd			HKD	19 380	-	-2 200	17 180	230 398.54	0.86
Alphabet Inc -C-			USD	356	-	-11	345	877 847.83	3.27
Alstom			EUR	12 020	-	-370	11 650	363 713.00	1.36
Amazon Com Inc			USD	297	30	-9	318	932 395.46	3.47
American Tower Corp			USD	2 570	-	-761	1 809	465 294.14	1.73
Amgen Inc			USD	2 300	293	-80	2 513	497 141.76	1.85
Aramark Holdings Corp			USD	13 125	-	-5 146	7 979	258 552.72	0.96
Asml Holding Nv			EUR	1 295	-	-271	1 024	723 660.80	2.70
Ass.British Foods Plc			GBP	8 425	-	-8 425	-	-	0.00
Bacit-Shs-			GBP	47 141	23 869	-	71 010	179 300.50	0.67
Broadcom Inc			USD	835	-	-835	-	-	0.00
Cme Group Inc			USD	3 885	-	-120	3 765	756 376.98	2.82
Colgate-Palmolive Co.			USD	6 095	-	-188	5 907	443 284.72	1.65
Costco Wholesale Corp			USD	1 040	-	-32	1 008	503 202.25	1.88
Csl Ltd			AUD	1 630	-	-1 630	-	-	0.00
D S Smith Plc			GBP	85 525	-	-2 643	82 882	378 870.97	1.41
Daikin Industries Ltd			JPY	1 400	900	-100	2 200	438 305.81	1.63
Deere & Co.			USD	1 225	-	-37	1 188	358 207.28	1.33
Dong Energy A/S			DKK	4 410	-	-4 108	302	33 912.92	0.13
Draper Esprit Plc			GBP	6 574	2 536	-	9 110	110 456.76	0.41
Enel			EUR	75 811	-	-10 032	65 779	463 478.83	1.73
Equinix Inc /Reit			USD	735	-	-229	506	376 358.64	1.40
Essilor International			EUR	-	2 348	-	2 348	439 639.52	1.64
Givaudan Sa /Reg.			CHF	113	-	-113	-	-	0.00
Henry Jack & Associates Inc.			USD	3 210	-	-99	3 111	456 828.96	1.70
Home Depot Inc.			USD	1 860	313	-67	2 106	768 564.07	2.86
Housing Devt. Fin. Corp /Adr			USD	8 110	-	-1 949	6 161	352 529.26	1.31
Illumina Inc			USD	1 460	355	-45	1 770	592 137.53	2.21
Inv Rg-B			SEK	18 860	-	-1 502	17 358	383 960.85	1.43
Jpmorgan Chase & Co			USD	3 135	-	-3 135	-	-	0.00
Koninklijke Dsm Nv			EUR	2 440	-	-782	1 658	328 284.00	1.22
Lse Group			GBP	6 210	1 557	-240	7 527	621 271.28	2.32
Mastercard Inc. Shs-A-			USD	2 125	639	-85	2 679	846 481.08	3.15
Medtronic Holdings Limited			USD	4 055	1 176	-378	4 853	441 472.78	1.65
Merck			USD	6 880	1 185	-573	7 492	504 912.84	1.88
Microsoft Corp			USD	3 465	-	-212	3 253	962 055.01	3.59
Middleby Corp			USD	2 365	-	-73	2 292	396 565.18	1.48
Msci Inc -A-			USD	-	747	-	747	402 461.69	1.50
Otis Worldwide Corporation			USD	6 365	-	-196	6 169	472 331.01	1.76
Service Corp International			USD	6 390	-	-6 390	-	-	0.00
Siemens Ag /Nam.			EUR	2 460	-	-76	2 384	363 989.12	1.36
Splunk Inc			USD	2 400	459	-74	2 785	283 398.00	1.06
Taiwan Semiconduct. Manuf/Sadr			USD	4 560	-	-140	4 420	467 613.61	1.74
Teleflex Inc			USD	-	1 318	-	1 318	380 704.05	1.42
Tencent Holdings Ltd			HKD	5 600	1 200	-100	6 700	345 203.82	1.29
Unilever Plc			EUR	7 380	-	-228	7 152	336 537.36	1.25
Vonovia Se /Namen			EUR	-	6 997	-161	6 836	331 546.00	1.24
Walt Disney /Disney Ser			USD	3 145	1 405	-140	4 410	600 655.03	2.24
							<b>20 952 347.58</b>	<b>78.09</b>	
<b>Bonds</b>									
Alpha Train	2.064	30.06.25	EUR	100 000	-	-	100 000	104 141.50	0.39
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	140 000	-	-	140 000	136 201.80	0.51
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	100 000	-	-	100 000	101 107.10	0.38
Clef 1.761% 17-30.6.50 /Pool	1.761	30.06.50	EUR	100 000	-	-	100 000	100 487.30	0.38

# JSS GlobalSar - Growth (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	100 000	-	-	100 000	101 808.10	0.38
Deutschland 0.0% 20-15.08.50	0.000	15.08.50	EUR	-	125 000	-	125 000	121 129.38	0.45
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	100 000	-	-	100 000	94 495.40	0.35
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	100 000	-	-	100 000	110 812.40	0.41
Edf 3.375% 20-Perp	3.375	31.12.99	EUR	200 000	-	-	200 000	207 110.00	0.77
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	100 000	-	-	100 000	101 850.90	0.38
Fluxys	2.750	27.11.29	EUR	100 000	-	-	100 000	108 875.00	0.41
France 4.75% 04-25.4.35 Oat	4.750	25.04.35	EUR	95 000	-	-	95 000	149 501.12	0.56
Germany	5.500	04.01.31	EUR	20 000	-	-	20 000	30 692.96	0.11
Germany	4.750	04.07.34	EUR	200 000	-	-	200 000	325 630.40	1.21
Germany	4.750	04.07.28	EUR	50 000	170 000	-100 000	120 000	161 410.56	0.60
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	50 000	-	-	50 000	88 158.30	0.33
Italy 3.1% 11-15.9.26 Btp/Infl	3.500	15.09.26	EUR	160 000	-	-	160 000	224 900.16	0.84
Kkr Group Fin 1.625% 22.05.29	1.625	22.05.29	EUR	100 000	-	-	100 000	105 671.50	0.39
Lloyds Bk 1.75% 18-07.09.28	1.750	07.09.28	EUR	100 000	-	-	100 000	102 745.50	0.38
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	100 000	-	-	100 000	97 135.00	0.36
Netherlands	4.000	15.01.37	EUR	150 000	-	-	150 000	237 572.40	0.89
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	45 000	-	-	45 000	72 907.43	0.27
Rbs Group 0.75% 19-15.11.25	0.750	15.11.25	EUR	100 000	-	-	100 000	101 455.80	0.38
Rte	2.000	18.04.36	EUR	100 000	-	-	100 000	113 875.10	0.42
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	200 000	-	-	200 000	216 757.00	0.81
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	100 000	-	-	100 000	107 938.90	0.40
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	133 000	-	-	133 000	142 726.29	0.53
Verizom Com 1.85% 20-18.05.40	1.850	18.05.40	EUR	106 000	-	-	106 000	111 318.55	0.42
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	200 000	-	-	200 000	211 901.00	0.79
								<b>3 890 316.85</b>	<b>14.50</b>

## Investment Funds

Sar-Dg Op-Zgbpi			GBP	343 085	-	-238 367	104 718	117 713.28	0.44
								<b>117 713.28</b>	<b>0.44</b>

## Index options

Msci Worl Net Index - M1wo		20.09.21	USD	18	-	-18	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-18	18	-	-	-	0.00
Msci Worl Net Index - M1wo		21.03.22	USD	-	13	-	13	13 740.77	0.05
Msci Worl Net Index - M1wo		21.03.22	USD	-	13	-13	-	-	0.00
								<b>13 740.77</b>	<b>0.05</b>

## Options on securities

Right Vonovia 07.12.21 /Sous		07.12.21	EUR	-	5 064	-5 064	-	-	0.00
								-	<b>0.00</b>

## Total transferable securities listed on an official stock exchange

**24 974 118.48 93.08**

Transferable securities dealt on another regulated market

## Bonds

Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	10 000	-	-	10 000	15 102.59	0.05
								<b>15 102.59</b>	<b>0.05</b>

## Investment Funds

Schieha Fd Usd-C-Ac			USD	76 568	112 767	-	189 335	216 439.94	0.81
								<b>216 439.94</b>	<b>0.81</b>

## Total transferable securities dealt on another regulated market

**231 542.53 0.86**

# JSS GlobalSar - Growth (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Other transferable securities									
<b>Investment Funds</b>									
Quaer C Argon -B- Eur/Cap			EUR	1 935	-	-60	1 875	615 937.50	2.29
Sar Foo Agr Opp -P- Gbp/Dis			GBP	26 820	-	-829	25 991	342 683.39	1.28
								<b>958 620.89</b>	<b>3.57</b>
<b>Total other transferable securities</b>								<b>958 620.89</b>	<b>3.57</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>26 164 281.90</b>	<b>97.51</b>
<b>Liquidities and deposits</b>								<b>645 927.64</b>	<b>2.41</b>
<b>Other assets less liabilities</b>								<b>22 225.14</b>	<b>0.08</b>
<b>TOTAL NET ASSETS</b>								<b>26 832 434.68</b>	<b>100.00</b>

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

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

# JSS Twelve Sustainable Insurance Bond\*\*

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Achmea Bv 2.50% 19-24.09.39	2.500	24.09.39	EUR	5 000 000	-	-	5 000 000	5 109 895.00	0.97
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	3 800 000	7 234 000	-	11 034 000	12 027 060.00	2.29
Achmea Bv 4.625% 19-Perp Regs	4.625	31.12.99	EUR	5 981 000	-	-	5 981 000	6 359 100.88	1.21
Aegon 5.185% 96-..	1.425	31.12.99	NLG	15 980 000	-	-	15 980 000	6 997 608.58	1.33
Aegon Nv 1.506%-.. /Stp-Dwn	1.506	31.12.99	NLG	11 460 000	-	-	11 460 000	5 072 341.37	0.97
Aegon Nv 4.26%	4.260	31.12.99	NLG	7 500 000	-	-	7 500 000	3 080 033.22	0.59
Aegon Nv Frn	0.000	31.12.99	EUR	-	1 000 000	-	1 000 000	906 250.00	0.17
Allianz Se	3.375	31.12.99	EUR	6 700 000	-	-	6 700 000	7 209 267.00	1.37
Asr	5.125	29.09.45	EUR	6 440 000	-	-	6 440 000	7 470 747.76	1.42
Asr 3.375% 19-02.05.49	3.375	02.05.49	EUR	2 934 000	-	-	2 934 000	3 240 236.25	0.62
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	1 587 000	-	-	1 587 000	1 730 821.88	0.33
Asr 5% 14-Perp	5.000	31.12.99	EUR	5 000 000	-	-5 000 000	-	-	0.00
Assgen	5.500	27.10.47	EUR	3 000 000	8 000 000	-	11 000 000	13 377 122.00	2.55
Assgen 2.429% 20-14.07.31	2.429	14.07.31	EUR	5 200 000	-	-5 200 000	-	-	0.00
Assicur. Gen.	6.416	31.12.99	GBP	1 100 000	-	-1 100 000	-	-	0.00
Assicuraz Gen.6.269% 06-..Perp	6.269	31.12.99	GBP	2 350 000	200 000	-	2 550 000	3 422 527.19	0.65
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	1 850 000	5 377 000	-	7 227 000	8 011 129.50	1.53
Aviva 3.875% 14-03.07.44	3.875	03.07.44	EUR	2 400 000	-	-2 400 000	-	-	0.00
Aviva 4.0% 20-03.06.55	4.000	03.06.55	GBP	1 300 000	-	-	1 300 000	1 673 605.08	0.32
Aviva 6.125% 01-14.11.36	6.125	14.11.36	GBP	3 000 000	-	-	3 000 000	4 180 177.03	0.80
Aviva Plc	6.125	31.12.99	GBP	4 710 000	-	-	4 710 000	5 796 500.77	1.10
Axa	3.875	31.12.99	EUR	10 000 000	-	-	10 000 000	11 146 710.00	2.12
Axa	0.000	31.12.99	EUR	2 033 000	-	-	2 033 000	1 891 706.50	0.36
Axa 3.941%(Frn) 14-Perp	3.941	31.12.99	EUR	1 500 000	-	-	1 500 000	1 644 375.00	0.31
Axa 5.453% (Frn) 14-Perp	5.453	31.12.99	GBP	-	9 500 000	-	9 500 000	12 776 337.36	2.43
Axa 6.6862% 06-Perp	6.686	31.12.99	GBP	2 500 000	-	-	2 500 000	3 565 614.64	0.68
Bupa Fin 4.0% 21-Perp	4.000	31.12.99	GBP	-	1 100 000	-	1 100 000	1 262 341.44	0.24
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	-	1 400 000	-	1 400 000	1 589 508.20	0.30
Cloverie Pl	4.500	11.09.44	USD	1 515 000	2 000 000	-	3 515 000	3 290 852.30	0.63
Cnp Assurances	0.000	31.12.99	EUR	5 921 000	-	-	5 921 000	5 365 906.25	1.02
Cnp Assurances	4.500	10.06.47	EUR	3 700 000	-	-1 700 000	2 000 000	2 378 750.00	0.45
Crdt Agr As	4.750	27.09.48	EUR	10 200 000	-	-200 000	10 000 000	12 054 950.00	2.30
Crdt Agr As 2.0% 20-17.07.30	2.000	17.07.30	EUR	4 300 000	-	-4 300 000	-	-	0.00
Crdt Agr As 4.5% 14-Perp	4.500	31.12.99	EUR	3 800 000	-	-	3 800 000	4 284 500.00	0.82
Delta Lloyd	4.375	31.12.99	EUR	10 871 000	-	-10 871 000	-	-	0.00
Direct Line 4.0% 20-05.06.32	4.000	05.06.32	GBP	4 760 000	-	-	4 760 000	6 161 541.56	1.17
Direct Line 4.75% 17-Perp Regs	4.750	31.12.99	GBP	5 990 000	-	-	5 990 000	7 239 735.64	1.38
Esure	6.750	19.12.24	GBP	3 300 000	-	-	3 300 000	4 425 412.64	0.84
Fidelidade 4.25% 21-04.09.31	4.250	04.09.31	EUR	7 500 000	3 000 000	-	10 500 000	11 277 525.00	2.15
Fondiaría	5.750	31.12.99	EUR	14 202 000	-	-	14 202 000	15 482 381.31	2.95
Fondiaría 3.875% 18-01.03.28	3.875	01.03.28	EUR	6 500 000	-	-300 000	6 200 000	6 723 311.00	1.28
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	6 700 000	3 000 000	-2 000 000	7 700 000	8 566 465.60	1.63
Groupama	6.375	31.12.99	EUR	11 700 000	-	-5 200 000	6 500 000	7 367 880.00	1.40
Hanno Rueck 1.125% 19-09.10.39	1.125	09.10.39	EUR	3 000 000	-	-	3 000 000	2 950 014.00	0.56
Hiscox Ltd	6.125	24.11.45	GBP	8 797 000	-	-	8 797 000	11 770 684.25	2.24
Just Grp 5% (Frn) 21-Perp Regs	5.000	31.12.99	GBP	-	5 900 000	-900 000	5 000 000	5 826 266.96	1.11
Just Grp 8.125% 19-26.10.29	8.125	26.10.29	GBP	3 700 000	-	-	3 700 000	5 787 387.15	1.10
Just Grp 9.375%(Frn) 19-Perp Regs	9.375	31.12.99	GBP	330 000	-	-330 000	-	-	0.00
Just Retirement	9.000	26.10.26	GBP	4 411 000	-	-	4 411 000	6 729 516.08	1.28
L&G Grp 5.25%(Frn) 17-21.03.47	5.250	21.03.47	USD	7 631 000	-	-	7 631 000	7 304 937.81	1.39
L&G Grp Plc 5.125% 18-14.11.48	5.125	14.11.48	GBP	-	3 500 000	-	3 500 000	4 760 659.50	0.91
L&G Grp Plc 5.375% 15-27.10.45	5.375	27.10.45	GBP	3 000 000	-	-	3 000 000	3 967 704.77	0.76
La Mondiale	5.050	31.12.99	EUR	12 000 000	-	-	12 000 000	13 867 500.00	2.64
Lg Grp Plc 3.75% 19-26.11.49	3.750	26.11.49	GBP	1 900 000	-	-	1 900 000	2 367 316.32	0.45
Mapfre 4.375%(Frn) 17-31.03.47	4.375	31.03.47	EUR	12 700 000	-	-	12 700 000	14 447 266.00	2.75
Munich Re 3.25% 18-26.05.49	3.250	26.05.49	EUR	7 300 000	-	-	7 300 000	8 268 089.50	1.58
Nn Group	4.500	31.12.99	EUR	4 600 000	-	-	4 600 000	5 196 790.20	0.99
Nn Group 4.625% 17-13.01.48	4.625	13.01.48	EUR	7 732 000	-	-	7 732 000	9 056 105.00	1.73

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Pension Ins	8.000	23.11.26	GBP	6 511 000	2 000 000	-	8 511 000	12 834 222.99	2.44
Pension Ins 7.375% 19-Perp	7.375	31.12.99	GBP	2 000 000	-	-	2 000 000	2 840 993.42	0.54
Pgh Capital 6.625% 15-18.12.25	6.625	18.12.25	GBP	3 000 000	700 000	-	3 700 000	5 113 116.39	0.97
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	8 237 000	-	-	8 237 000	9 564 021.89	1.82
Phoenix Gr 5.375% 17-06.07.27	5.375	06.07.27	USD	2 800 000	-	-	2 800 000	2 737 679.56	0.52
Phoenix Gr 5.75% 18-Perp	5.750	31.12.99	GBP	2 000 000	-	-	2 000 000	2 543 831.47	0.48
Prudential 4.375% 16-Perp	4.375	31.12.99	USD	3 010 000	-	-	3 010 000	2 650 610.45	0.51
Prudential 5.25% 13-Perp Emtn Regs	5.250	31.12.99	USD	1 500 000	-	-1 500 000	-	-	0.00
Prudential 5.25% 16-Perp	5.250	31.12.99	USD	4 044 000	-	-	4 044 000	3 565 903.32	0.68
Qbe Ins 2.50% 13.09.38 Regs	2.500	13.09.38	GBP	-	8 950 000	-	8 950 000	10 223 112.58	1.95
Qbe Ins 6.75% 14-02.12.44	6.750	02.12.44	USD	-	2 000 000	-	2 000 000	1 950 800.21	0.37
Rothsay Li	8.000	30.10.25	GBP	11 320 000	1 000 000	-	12 320 000	17 700 693.83	3.37
Rothsay Li 3.375% 19-12.7.26 Regs	3.375	12.07.26	GBP	-	3 860 000	-	3 860 000	4 805 008.21	0.92
Rothsay Li 6.875% 18-Perp	6.875	31.12.99	GBP	2 848 000	-	-	2 848 000	3 845 635.24	0.73
Rsa Ins Grp	5.125	10.10.45	GBP	8 077 000	1 600 000	-6 779 000	2 898 000	3 829 799.89	0.73
Sanpaolo Vi 4.75%/Frn 14-Perp	4.750	31.12.99	EUR	6 400 000	5 700 000	-	12 100 000	13 117 077.60	2.50
Scor Se 5.25% 18-Perp	5.250	31.12.99	USD	4 000 000	-	-	4 000 000	3 671 649.67	0.70
Swiss Life	4.375	31.12.99	EUR	5 000 000	-	-	5 000 000	5 559 375.00	1.06
Unipolsai 6.375% 20-Perp	6.375	31.12.99	EUR	6 400 000	-	-	6 400 000	7 289 280.00	1.39
Uniqa	6.000	27.07.46	EUR	12 400 000	-	-10 900 000	1 500 000	1 838 928.00	0.35
Uniqa 2.375% 21-09.12.41	2.375	09.12.41	EUR	-	6 000 000	-	6 000 000	5 969 550.00	1.14
Uniqa 3.25% 20-09.10.35	3.250	09.10.35	EUR	5 000 000	-	-	5 000 000	5 318 430.00	1.01
Utmost Grp 4.0% 21-15.12.31	4.000	15.12.31	GBP	-	5 000 000	-	5 000 000	5 944 030.98	1.13
Xlit 3.25%(Frn) 17-29.06.47	3.250	29.06.47	EUR	12 777 000	2 000 000	-1 500 000	13 277 000	14 601 101.93	2.78
Zuerich Ver	3.500	01.10.46	EUR	4 800 000	-	-	4 800 000	5 367 787.20	1.02
Zurich Fin Uk 6.625% 03-Perp	6.625	31.12.99	GBP	3 000 000	-	-	3 000 000	3 709 471.95	0.71
								<b>483 052 577.27</b>	<b>91.99</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>483 052 577.27</b>	<b>91.99</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Beazley Re 5.50% 19-10.09.29	5.500	10.09.29	USD	3 800 000	1 350 000	-	5 150 000	5 097 014.60	0.97
Just Grp 7.0% 20-15.04.31	7.000	15.04.31	GBP	5 450 000	-	-	5 450 000	7 386 602.70	1.41
								<b>12 483 617.30</b>	<b>2.38</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>12 483 617.30</b>	<b>2.38</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>495 536 194.57</b>	<b>94.37</b>
<b>Liquidities and deposits</b>								<b>25 338 261.77</b>	<b>4.83</b>
<b>Other assets less liabilities</b>								<b>4 243 741.74</b>	<b>0.80</b>
<b>TOTAL NET ASSETS</b>								<b>525 118 198.08</b>	<b>100.00</b>

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

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

\*\* please refer to Note 17.

# JSS Sustainable Equity - Global Thematic

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Activision Blizzard Inc			USD	-	764 686	-	764 686	44 736 686.23	2.56
Aia Group Ltd			HKD	3 041 800	-	-	3 041 800	26 966 706.10	1.54
Alibaba Group Holding Ltd			HKD	844 900	213 400	-	1 058 300	14 192 710.73	0.81
Alphabet Inc -A-			USD	23 996	-	-	23 996	61 130 295.32	3.50
Alstom			EUR	573 123	-	-	573 123	17 892 900.06	1.02
Amazon Com Inc			USD	19 131	4 032	-	23 163	67 915 333.64	3.89
American Tower Corp			USD	119 246	-	-	119 246	30 671 346.29	1.76
Aramark Holdings Corp			USD	744 933	74 851	-	819 784	26 564 404.15	1.52
Asml Holding Nv			EUR	33 147	-	-	33 147	23 424 984.90	1.34
Asos Plc			GBP	691 847	645 369	-	1 337 216	38 080 905.53	2.18
Cme Group Inc			USD	221 888	42 706	-	264 594	53 156 124.90	3.04
Colgate-Palmolive Co.			USD	281 036	119 447	-	400 483	30 053 833.29	1.72
Daikin Industries Ltd			JPY	95 205	-	-	95 205	18 967 683.74	1.09
Deere & Co.			USD	61 525	26 793	-	88 318	26 629 756.44	1.52
Ebay Inc			USD	774 713	-	-	774 713	45 302 861.85	2.59
Edwards Lifesciences			USD	243 606	-	-	243 606	27 751 633.22	1.59
Entegris Inc			USD	-	244 031	-	244 031	29 737 791.05	1.70
Essilor International			EUR	275 311	-	-	275 311	51 549 231.64	2.95
Facebook Inc -A-			USD	148 230	53 645	-	201 875	59 708 631.95	3.42
Fomento Economico Mexicano / ADR			USD	365 726	107 529	-	473 255	32 339 646.54	1.85
Henry Jack & Associates Inc.			USD	145 226	24 247	-169 473	-	-	0.00
Home Depot Inc.			USD	90 500	-	-	90 500	33 027 088.46	1.89
Illumina Inc			USD	82 198	14 094	-	96 292	32 213 619.84	1.84
Keyence Corp			JPY	48 500	-	-11 400	37 100	20 477 291.69	1.17
Koninklijke Dsm Nv			EUR	117 859	-	-117 859	-	-	0.00
Lilly (Eli) & Co			USD	122 273	-	-	122 273	29 699 479.48	1.70
Lse Group			GBP	483 477	-	-	483 477	39 905 722.64	2.28
Mastercard Inc. Shs-A-			USD	67 209	6 485	-73 694	-	-	0.00
Medtronic Holdings Limited			USD	223 196	-	-	223 196	20 303 927.37	1.16
Merck			USD	301 735	60 484	-	362 219	24 411 241.79	1.40
Microsoft Corp			USD	309 785	19 438	-	329 223	97 365 704.68	5.57
Middleby Corp			USD	-	163 109	-	163 109	28 221 356.70	1.62
Mondelez International Inc Wi			USD	398 120	30 177	-	428 297	24 973 948.36	1.43
Msci Inc -A-			USD	47 779	-	-	47 779	25 741 923.59	1.47
Otis Worldwide Corporation			USD	291 327	84 135	-	375 462	28 747 341.14	1.65
Owens Corning Inc			USD	238 401	110 143	-	348 544	27 737 629.26	1.59
Paypal Holdings Inc			USD	137 877	112 492	-	250 369	41 518 278.24	2.38
Reckitt Benckiser Group Plc			GBP	540 185	203 542	-	743 727	56 177 953.26	3.22
Roche Holding Ag /Genussschein			CHF	70 818	-	-	70 818	25 910 193.70	1.48
Sealed Air Corp (New)			USD	887 493	169 532	-	1 057 025	62 713 222.61	3.59
Servicenow Inc			USD	64 453	-	-19 267	45 186	25 792 019.40	1.48
Shimano Inc.			JPY	110 700	-	-	110 700	25 917 925.35	1.48
Shiseido Co.Ltd			JPY	328 596	206 000	-	534 596	26 183 947.63	1.50
Siemens Ag /Nam.			EUR	219 382	-	-	219 382	33 495 243.76	1.92
Smith And Nephew Plc			GBP	1 713 602	-	-	1 713 602	26 399 914.47	1.51
Splunk Inc			USD	226 493	186 310	-	412 803	42 006 298.94	2.41
Statoil Asa			NOK	567 593	741 321	-	1 308 914	30 790 666.30	1.76
Teleflex Inc			USD	77 873	24 605	-	102 478	29 600 750.47	1.69
Under Armour Inc -A-			USD	1 679 699	883 317	-	2 563 016	47 757 922.12	2.73
Unicharm Corp			JPY	486 440	-	-486 440	-	-	0.00
Walt Disney /Disney Ser			USD	287 871	97 519	-	385 390	52 491 256.68	3.01



# JSS Sustainable Equity - Global Thematic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Welbilt			USD	2 170 620	-	-2 170 620	-	-	0.00
Zoetis Inc -A-			USD	160 752	-	-	160 752	34 495 524.59	1.98
							<b>1 720 850 860.09</b>		<b>98.50</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>1 720 850 860.09</b>	<b>98.50</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>1 720 850 860.09</b>	<b>98.50</b>
<b>Liquidities and deposits</b>								<b>25 571 546.53</b>	<b>1.46</b>
<b>Other assets less liabilities</b>								<b>688 473.71</b>	<b>0.04</b>
<b>TOTAL NET ASSETS</b>								<b>1 747 110 880.33</b>	<b>100.00</b>

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

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

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

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Abq Finance 3.5% 17-22.02.22	3.500	22.02.22	USD	780 000	-	-	780 000	783 129.36	0.23
Adcb Fin	4.500	06.03.23	USD	300 000	-	-	300 000	310 275.00	0.09
Afrefbk 4.125% 17-20.06.24	4.125	20.06.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Afrefbk 5.25% 18-11.10.23	5.250	11.10.23	USD	500 000	1 000 000	-1 500 000	-	-	0.00
Aia Group 3.2% 15-11.03.25	3.200	11.03.25	USD	300 000	-	-	300 000	312 817.68	0.09
Al Ahli B 3.5% 17-05.04.22	3.500	05.04.22	USD	300 000	-	-	300 000	302 283.00	0.09
Alpek	4.500	20.11.22	USD	282 000	-	-	282 000	289 691.55	0.08
Anadolu 3.375% 12-1.11.22 Regs	3.375	01.11.22	USD	200 000	-	-200 000	-	-	0.00
Arcelik	0.000	03.04.23	USD	-	1 000 000	-	1 000 000	1 005 000.00	0.29
At&T Inc 3% 15-30.06.22	3.000	30.06.22	USD	2 000 000	-	-	2 000 000	2 015 391.20	0.58
Axiata Spv2 4.357% 16-24.03.26	4.357	24.03.26	USD	300 000	-	-	300 000	329 470.50	0.10
Az 5.5% 17-03.11.22	5.500	03.11.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Azure Nova	2.625	01.11.21	USD	500 000	-	-500 000	-	-	0.00
Banbra 3.875% 10.10.22 144A	3.875	10.10.22	USD	1 500 000	-	-	1 500 000	1 527 862.50	0.44
Banbra 4.625% 17-15.01.25	4.625	15.01.25	USD	2 000 000	-	-	2 000 000	2 087 680.00	0.60
Banco Bilba 0.75% 17-11.09.22	0.750	11.09.22	EUR	1 000 000	-	-	1 000 000	1 146 472.73	0.33
Banco Inbur 4.125% 14-06.06.24	4.125	06.06.24	USD	-	500 000	-	500 000	521 912.50	0.15
Banco Vot 4.375% 29.07.25 Regs	4.375	29.07.25	USD	2 000 000	-	-	2 000 000	2 047 110.00	0.59
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	3 000 000	500 000	-	3 500 000	3 517 704.05	1.02
Bangkok Bk 4.05% 18-19.03.24	4.050	19.03.24	USD	500 000	-	-	500 000	528 958.10	0.15
Bank Mandir 2.0% 21-19.04.26	2.000	19.04.26	USD	500 000	-	-	500 000	496 077.80	0.14
Bank Mandir 4.75% 20-13.05.25	4.750	13.05.25	USD	300 000	500 000	-	800 000	873 608.32	0.25
Bank Of Frn 20-20.07.25	0.000	20.07.25	USD	4 000 000	-	-4 000 000	-	-	0.00
Bank Philip 2.50% 19-10.09.24	2.500	10.09.24	USD	1 000 000	2 000 000	-	3 000 000	3 081 900.00	0.89
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 000 000	-	-	2 000 000	2 119 991.00	0.61
Barclays 4.61% 18-15.02.23	4.610	15.02.23	USD	3 500 000	-	-	3 500 000	3 515 093.05	1.02
Bbva 5% 12-26.08.22	5.000	26.08.22	USD	1 500 000	-	-	1 500 000	1 536 195.00	0.45
Bbva Bancom 4.375% 14-10.04.24	4.375	10.04.24	USD	300 000	-	-	300 000	319 069.50	0.09
Bc Sant Cl	3.875	20.09.22	USD	2 500 000	-	-	2 500 000	2 547 937.50	0.74
Bdo Unibk 2.95% 17-06.03.23 Regs	2.950	06.03.23	USD	500 000	-	-	500 000	509 670.00	0.15
Bharat Petr	4.000	08.05.25	USD	-	800 000	-	800 000	834 376.00	0.24
Bharat Petr	4.625	25.10.22	USD	1 000 000	-	-	1 000 000	1 025 993.80	0.30
Bharti A 5.35% 14-20.05.24 Regs	5.350	20.05.24	USD	1 500 000	-	-	1 500 000	1 614 220.50	0.47
Bk India 3.25% 17-24.1.22 Regs	3.250	24.01.22	USD	1 500 000	-	-	1 500 000	1 501 785.00	0.44
Blue Bright 2.50% 20-04.06.25	2.500	04.06.25	USD	-	300 000	-	300 000	298 428.05	0.09
Boc Aviat 2.625% 17-09.30 Regs	2.625	17.09.30	USD	1 000 000	-	-	1 000 000	996 050.01	0.29
Boc Aviatio 2.625% 20-17.01.25	2.625	17.01.25	USD	-	300 000	-	300 000	306 274.83	0.09
Boc Aviatio 2.75% 20-02.12.23	2.750	02.12.23	USD	2 500 000	-	-	2 500 000	2 559 104.75	0.74
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	2 500 000	-	-	2 500 000	2 571 000.00	0.74
Bradesco 3.20% 20-27.01.25	3.200	27.01.25	USD	1 500 000	-	-	1 500 000	1 521 360.00	0.44
Bradesco 5.75% 12-1.3.22	5.750	01.03.22	USD	3 500 000	-	-	3 500 000	3 527 212.50	1.02
Btgpbz 4.50% 19-10.01.25	4.500	10.01.25	USD	2 500 000	-	-	2 500 000	2 524 900.25	0.73
Btgpbz 5.5% 17-31.01.23 Regs	5.500	31.01.23	USD	2 000 000	-	-	2 000 000	2 073 070.00	0.60
Burgan Seni 3.125% 16-14.09.21	3.125	14.09.21	USD	1 500 000	-	-1 500 000	-	-	0.00
Cbq Finance 1.115% 18-17.10.22	1.115	17.10.22	CHF	2 000 000	-	-	2 000 000	2 220 292.77	0.64
Cbq Finance 5% 18-24.05.23	5.000	24.05.23	USD	300 000	-	-	300 000	316 357.20	0.09
Cicc Hk Fin 1.625% 21-26.01.24	1.625	26.01.24	USD	1 000 000	-	-	1 000 000	996 671.34	0.29
Citic Securities 2% 20-3.6.25	2.000	03.06.25	USD	-	300 000	-	300 000	298 737.01	0.09
Ck Hut 2.75% 17-29.03.23	2.750	29.03.23	USD	500 000	-	-	500 000	510 359.45	0.15
Cn Const Hk 3% 17-04.12.22	3.000	04.12.22	USD	500 000	-	-	500 000	508 965.15	0.15
Colbun Sa 3.95% 17-11.10.27 Regs	3.950	11.10.27	USD	-	300 000	-	300 000	318 160.50	0.09
Count Gard 5.125% 18-17.01.25	5.125	17.01.25	USD	2 000 000	-	-	2 000 000	1 910 653.00	0.55
Count Gard 7.125% 18-27.01.22	7.125	27.01.22	USD	1 000 000	-	-	1 000 000	998 631.21	0.29
Cred Real 7.25% 16-20.7.23 Regs	7.250	20.07.23	USD	3 000 000	-	-	3 000 000	2 350 230.00	0.68
Credito 2.7% 19-11.01.25 Regs	2.700	11.01.25	USD	1 500 000	500 000	-	2 000 000	2 039 870.00	0.59
Credito 4.25% 13-01.04.23	4.250	01.04.23	USD	2 000 000	-	-	2 000 000	2 069 130.00	0.60
Cssc 4.125% 18-27.09.21	4.125	27.09.21	USD	500 000	-	-500 000	-	-	0.00
Cssc Cap 15 2.50% 20-13.02.25	2.500	13.02.25	USD	-	300 000	-	300 000	302 114.25	0.09

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Dbs Group 4.52% 18-11.12.28	4.520	11.12.28	USD	300 000	-	-	300 000	317 167.08	0.09
Dib Sukuk 2.95% 19-20.02.25	2.950	20.02.25	USD	1 500 000	-	-	1 500 000	1 550 310.00	0.45
Dolphin 5.5% 12-15.12.21	5.500	15.12.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Doosan Inf 1.0% 20-21.07.23	1.000	21.07.23	USD	6 000 000	-	-	6 000 000	5 985 112.20	1.73
Dp World Cr 3.908% 16-31.05.23	3.908	31.05.23	USD	1 750 000	-	-	1 750 000	1 811 937.75	0.52
Dsk Bk 5% 19-12.01.22	5.000	12.01.22	USD	1 500 000	-	-	1 500 000	1 501 335.90	0.43
Emg Sukuk	4.564	18.06.24	USD	1 000 000	-	-	1 000 000	1 058 612.00	0.31
Emirate Frn 3.25% 17-14.11.22	3.250	14.11.22	USD	-	2 000 000	-	2 000 000	2 042 600.00	0.59
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	300 000	-	-	300 000	310 497.00	0.09
Entel 4.75% 14-01.08.26 /Pool	4.750	01.08.26	USD	-	300 000	-	300 000	325 846.50	0.09
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	2 300 000	-	-2 300 000	-	-	0.00
Equate Petr 4.25% 16-03.11.26	4.250	03.11.26	USD	1 500 000	-	-	1 500 000	1 633 816.50	0.47
Falabella	4.375	27.01.25	USD	-	800 000	-300 000	500 000	530 702.50	0.15
Falabella 3.75% 13-30.04.23	3.750	30.04.23	USD	1 000 000	-	-	1 000 000	1 028 990.00	0.30
Fgb Sukuk K 3.875% 19-22.01.24	3.875	22.01.24	USD	1 000 000	-	-	1 000 000	1 059 897.00	0.31
Fibria 4% 17-14.01.25	4.000	14.01.25	USD	-	800 000	-	800 000	841 124.00	0.24
Fibria 5.5% 17-17.01.27	5.500	17.01.27	USD	1 500 000	-	-	1 500 000	1 683 390.00	0.49
Fomento Eco 2.875% 13-10.5.23	2.875	10.05.23	USD	300 000	-	-	300 000	306 413.28	0.09
Formosa	3.375	22.04.25	USD	500 000	1 000 000	-	1 500 000	1 567 496.40	0.45
Franshion B 4% 19-21.06.24	4.000	21.06.24	USD	3 745 000	-	-	3 745 000	3 754 410.81	1.09
Gaz Cap 1.45% 18-06.03.23	1.450	06.03.23	CHF	3 000 000	-	-	3 000 000	3 307 407.83	0.96
Gaz Cap 2.25% 17-19.07.22	2.250	19.07.22	CHF	3 130 000	-	-	3 130 000	3 463 160.89	1.00
Gaz Cap 4.95% 12-19.7.22	4.950	19.07.22	USD	2 000 000	-	-	2 000 000	2 037 466.00	0.59
Gaz Cap 5.15% 19-11.02.26 Regs	5.150	11.02.26	USD	1 000 000	300 000	-	1 300 000	1 393 390.70	0.40
Gbl Log 3.875% 15-04.06.25	3.875	04.06.25	USD	300 000	500 000	-	800 000	835 742.16	0.24
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	500 000	-	-	500 000	502 481.05	0.15
Gfb 6.75% 12-30.09.22	6.750	30.09.22	USD	1 300 000	-	-	1 300 000	1 347 157.50	0.39
Global Bank 4.5% 16-20.10.21	4.500	20.10.21	USD	3 500 000	-	-3 500 000	-	-	0.00
Glp China 4.974% 19-26.02.24	4.974	26.02.24	USD	300 000	-	-300 000	-	-	0.00
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	2 000 000	-	-	2 000 000	2 058 544.20	0.60
Gpn Capital 6% 13-27.11.23	6.000	27.11.23	USD	1 500 000	-	-1 500 000	-	-	0.00
Grupo Aval	4.750	26.09.22	USD	3 000 000	1 920 000	-	4 920 000	5 014 119.60	1.45
Grupo Bimbo	3.875	27.06.24	USD	2 000 000	-	-	2 000 000	2 111 088.60	0.61
Gruposura	5.500	29.04.26	USD	1 000 000	-	-	1 000 000	1 062 010.00	0.31
Hankook Tir 3.5% 18-30.01.23	3.500	30.01.23	USD	4 000 000	-	-	4 000 000	4 093 376.00	1.19
Hpht Fi 2.875% 19-05.11.24	2.875	05.11.24	USD	500 000	-	-	500 000	517 143.65	0.15
Huarong 3.375% 19-29.05.22	3.375	29.05.22	USD	1 000 000	-	-	1 000 000	1 003 900.00	0.29
Huarong Fin 3.625% 16-22.11.21	3.625	22.11.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Huarong Fin 5.5% 15-16.01.25	5.500	16.01.25	USD	1 500 000	-	-	1 500 000	1 576 875.00	0.46
Hutch Wh 4.625% 12-13.01.22 Regs	4.625	13.01.22	USD	1 500 000	-	-	1 500 000	1 501 448.25	0.43
Hyucap 3% 17-06.03.22	3.000	06.03.22	USD	3 000 000	-	-	3 000 000	3 011 117.10	0.87
Hyund Cap 2.375% 20-10.02.23	2.375	10.02.23	USD	250 000	-	-	250 000	253 545.85	0.07
Hyund Cap 2.65% 20-10.02.25	2.650	10.02.25	USD	500 000	-	-	500 000	512 967.50	0.15
Hyund Cap 2.85% 19-01.11.22	2.850	01.11.22	USD	1 500 000	-	-	1 500 000	1 526 152.95	0.44
Icbcil Fin 1.75% 20-25.08.25	1.750	25.08.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Icici Bk 3.25% 17-9.9.22 Regs	3.250	09.09.22	USD	2 000 000	-	-	2 000 000	2 024 101.00	0.59
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	-	300 000	-	300 000	320 824.98	0.09
Ienova 3.75% 17-14.01.28	3.750	14.01.28	USD	1 000 000	-	-	1 000 000	1 047 305.00	0.30
Ind & Comm Frn 17-24.04.22	0.000	24.04.22	USD	1 000 000	-	-	1 000 000	1 002 048.70	0.29
Indian Oil 4.75% 19-16.01.24 Regs	4.750	16.01.24	USD	2 000 000	-	-2 000 000	-	-	0.00
Indian Rail 3.73% 19-29.03.24	3.730	29.03.24	USD	-	500 000	-	500 000	521 096.45	0.15
Indonesia 5.23% 18-15.11.21 Regs	5.230	15.11.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Indu & Com	2.452	20.10.21	USD	2 500 000	-	-2 500 000	-	-	0.00
Inversion 4.375% 17-04.04.27 Regs	4.375	04.04.27	USD	1 000 000	300 000	-	1 300 000	1 434 550.00	0.42
Inversiones4.375%13-15.5.23Regs	4.375	15.05.23	USD	1 000 000	-	-	1 000 000	1 033 440.00	0.30
Israel Elec 7.75% 15.12.27 Regs	7.750	15.12.27	USD	-	300 000	-300 000	-	-	0.00
Italy 0.05% 19-15.01.23 /Btp	0.050	15.01.23	EUR	1 000 000	-	-	1 000 000	1 143 479.62	0.33
Itaun H Bz 2.90% 20-24.01.23	2.900	24.01.23	USD	2 000 000	-	-	2 000 000	2 023 500.00	0.59
Itaunibanco	6.200	21.12.21	USD	3 500 000	-	-3 500 000	-	-	0.00
Itaunibanco 5.65% 12-19.3.22	5.650	19.03.22	USD	1 000 000	-	-	1 000 000	1 011 830.00	0.29
Johnson Ele 4.125% 19-30.07.24	4.125	30.07.24	USD	-	1 000 000	-	1 000 000	1 054 067.50	0.31
Jpm 3.125% 15-23.01.25	3.125	23.01.25	USD	1 000 000	-	-	1 000 000	1 051 115.10	0.30
Kaisa Grp 11.25% 19-09.04.22	11.250	09.04.22	USD	500 000	-	-	500 000	137 500.00	0.04

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Kbank Hk 3.256% 18-12.7.23 Regs	3.256	12.07.23	USD	300 000	-	-	300 000	309 450.75	0.09
Klab Fn 4.875% 17-19.09.27 Regs	4.875	19.09.27	USD	1 000 000	-	-1 000 000	-	-	0.00
Kookmin Bk Frn 17-09.06.22	0.000	09.06.22	USD	2 500 000	-	-	2 500 000	2 507 133.00	0.73
Kr Land & H 0.625% 20-03.11.23	0.625	03.11.23	USD	500 000	-	-	500 000	496 652.48	0.14
Kt Corp 2.625% 19-07.08.22 Regs	2.625	07.08.22	USD	500 000	-	-	500 000	505 079.85	0.15
Kuwait Pro	5.000	15.03.23	USD	1 000 000	-	-	1 000 000	997 185.00	0.29
Lg Chem 3.25% 19-15.10.24	3.250	15.10.24	USD	300 000	-	-	300 000	315 995.52	0.09
Li & F Ltd 4.375% 19-04.10.24	4.375	04.10.24	USD	300 000	-	-	300 000	308 219.40	0.09
Lloyds Bk 3.1% 16-06.07.21	3.100	06.07.21	USD	2 000 000	-	-2 000 000	-	-	0.00
Lukoil Int 6.656% 07-7.6.22 Reg	6.656	07.06.22	USD	2 000 000	-	-	2 000 000	2 044 540.00	0.59
Lukoil Intl 4.563% 13-24.04.23	4.563	24.04.23	USD	1 000 000	-	-	1 000 000	1 034 782.00	0.30
Maf Glb 5.5% (Frn) 17-Perp Regs	5.500	31.12.99	USD	2 500 000	-	-	2 500 000	2 539 025.00	0.74
Meglobal Can Ulc 5% 20-18.05.25	5.000	18.05.25	USD	1 000 000	500 000	-	1 500 000	1 639 555.50	0.47
Millicom Ic 6.625% 18-15.10.26	6.625	15.10.26	USD	2 000 000	1 800 000	-1 800 000	2 000 000	1 891 961.82	0.55
Minsur Sa	6.250	07.02.24	USD	500 000	-	-500 000	-	-	0.00
Mor St 2.625% 16-17.11.21	2.625	17.11.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	-	300 000	-	300 000	336 021.00	0.10
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	500 000	-	-	500 000	578 140.19	0.17
Nbk Spc 2.75% 17-30.05.22 Regs	2.750	30.05.22	USD	1 000 000	-	-	1 000 000	1 009 344.00	0.29
Office Cher 5.625% 14-25.04.24	5.625	25.04.24	USD	2 500 000	-	-	2 500 000	2 682 862.50	0.78
Pccw Hkt Cap N5 3.75%13-8.3.23	3.750	08.03.23	USD	500 000	-	-	500 000	514 219.50	0.15
Perus Gas	5.125	16.05.24	USD	2 500 000	-	-	2 500 000	2 706 390.50	0.78
Phosagro Bd 3.05% 20-23.01.25	3.050	23.01.25	USD	1 500 000	500 000	-	2 000 000	2 032 650.00	0.59
Pko Fin 4.63% 12-26.9.22 Regs	4.630	26.09.22	USD	500 000	-	-	500 000	513 106.00	0.15
Prov Buenos 2.8499% 21-1.9.37	2.850	01.09.37	EUR	-	265 958	-265 958	-	-	0.00
Qib Sukuk L 3.982% 19-26.03.24	3.982	26.03.24	USD	1 500 000	-	-	1 500 000	1 586 625.00	0.46
Qnb Fin 2.125 07.09.21	2.125	07.09.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	1 000 000	-	-	1 000 000	977 250.00	0.28
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 000 000	-	-	1 000 000	1 048 975.00	0.30
Qtel Int Fi	3.250	21.02.23	USD	3 000 000	-	-	3 000 000	3 078 819.00	0.89
Rakfunding 4.125% 19-09.04.24	4.125	09.04.24	USD	-	500 000	-	500 000	528 162.50	0.15
Rbs Grp Frn 18-25.06.24	0.000	25.06.24	USD	3 000 000	-	-	3 000 000	3 048 543.90	0.88
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	3 000 000	-	-	3 000 000	3 178 744.80	0.92
Reliance In	4.125	28.01.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	300 000	500 000	-	800 000	823 053.44	0.24
Rosneft 4.199% 12-06.03.22	4.199	06.03.22	USD	2 000 000	-	-	2 000 000	2 007 444.00	0.58
Rumo Lux Sa 5.875% 18-18.01.25	5.875	18.01.25	USD	500 000	-	-	500 000	514 387.50	0.15
Rural Elec 3.375% 19-25.07.24	3.375	25.07.24	USD	-	500 000	-	500 000	515 620.55	0.15
Sa Global S 0.946% 17.6.24 Regs	0.946	17.06.24	USD	-	2 000 000	-	2 000 000	1 972 052.00	0.57
Safra 4.125% 18-08.02.23	4.125	08.02.23	USD	1 500 000	-	-	1 500 000	1 536 847.50	0.45
Sands China 3.80% 21-08.01.26	3.800	08.01.26	USD	1 000 000	300 000	-	1 300 000	1 308 053.50	0.38
Sands China 5.125% 18-08.08.25	5.125	08.08.25	USD	500 000	-	-	500 000	525 087.50	0.15
Santander	4.125	09.11.22	USD	2 300 000	-	-	2 300 000	2 357 649.50	0.68
Santander 4.45% 18-03.12.21	4.450	03.12.21	USD	4 000 000	-	-4 000 000	-	-	0.00
Santander 5.375% 20-17.4.25 Regs	5.375	17.04.25	USD	-	500 000	-	500 000	546 280.00	0.16
Santander Frn 17-23.02.23	0.000	23.02.23	USD	1 000 000	-	-	1 000 000	1 008 863.70	0.29
Saudi Elec	4.000	08.04.24	USD	2 500 000	-	-	2 500 000	2 650 025.00	0.77
Saudi Elec 4.22% 27.01.24 Regs	4.222	27.01.24	USD	2 435 000	-	-	2 435 000	2 579 349.24	0.75
Sb Capital 5.25% 13-23.05.23	5.250	23.05.23	USD	2 500 000	-	-	2 500 000	2 591 000.00	0.75
Sberbank	6.125	07.02.22	USD	2 500 000	-	-	2 500 000	2 508 725.00	0.73
Scotiabk Peru 4.5% (Frn) 13.12.27	4.500	13.12.27	USD	-	300 000	-	300 000	306 058.50	0.09
Shenzhn Int 3.95% 17-Perp Regs	3.950	31.12.99	USD	3 000 000	-	-	3 000 000	3 064 982.10	0.89
Shriram 4.40% 21-13.03.24	4.400	13.03.24	USD	2 000 000	-	-	2 000 000	2 027 500.00	0.59
Siam Comm 3.9% 19-11.02.24	3.900	11.02.24	USD	1 500 000	-	-	1 500 000	1 578 949.05	0.46
Sibur Sec L 2.95% 20-08.07.25	2.950	08.07.25	USD	-	2 000 000	-	2 000 000	2 013 270.00	0.58
Singtel Grp 3.25% 15-30.06.25	3.250	30.06.25	USD	300 000	-	-	300 000	318 008.73	0.09
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	300 000	-	-	300 000	313 407.69	0.09
Spdb Hk Frn 20-27.07.23	0.000	27.07.23	USD	1 000 000	-	-	1 000 000	1 002 650.50	0.29
Spic Mtn 1.625% 20-27.07.25	1.625	27.07.25	USD	200 000	-	-	200 000	197 825.09	0.06
St Bk India 1.80% 21-13.07.26	1.800	13.07.26	USD	500 000	-	-	500 000	492 710.19	0.14
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	1 500 000	300 000	-	1 800 000	2 025 900.00	0.59
Steel Cap 3.85% 17-27.08.21	3.850	27.08.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Suam Fin 4.875% 14-17.04.24	4.875	17.04.24	USD	800 000	-	-	800 000	844 424.00	0.24

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Sunshine 4.5% 16-20.04.26	4.500	20.04.26	USD	-	300 000	-	300 000	304 673.85	0.09
Susano Aust 5.75% 16-14.07.26	5.750	14.07.26	USD	-	300 000	-	300 000	342 829.50	0.10
Swire Pac 4.5% 13-09.10.23	4.500	09.10.23	USD	500 000	-	-	500 000	527 812.85	0.15
Swire Pro FI4.375% 12-18.06.22	4.375	18.06.22	USD	500 000	-	-	500 000	506 870.00	0.15
Tabreed Suk 5.5% 18-31.10.25	5.500	31.10.25	USD	500 000	-	-	500 000	565 812.50	0.16
Talent Y 1.3% 17-21.04.22	1.300	21.04.22	EUR	3 500 000	-	-	3 500 000	3 992 387.37	1.16
Tencent Hol 1.81% 20-26.01.26	1.810	26.01.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Tencent Mus 1.375% 20-03.09.25	1.375	03.09.25	USD	1 000 000	-	-	1 000 000	977 482.01	0.28
Thaioil 3.625% 18-23.01.23 Regs	3.625	23.01.23	USD	3 500 000	-	-	3 500 000	3 563 142.10	1.03
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	1 500 000	-	-	1 500 000	1 502 677.35	0.44
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	500 000	500 000	-	1 000 000	1 042 524.50	0.30
Transmataro 4.375% 13-7.5.23	4.375	07.05.23	USD	800 000	-	-	800 000	826 104.00	0.24
Turkiy 6.125% 17-25.04.24 Regs	6.125	25.04.24	USD	3 000 000	-	-	3 000 000	2 924 790.00	0.85
Turkiye Gar 5.875% 17-16.03.23	5.875	16.03.23	USD	3 000 000	-	-	3 000 000	3 012 822.00	0.87
Ubs Group 3.491% 23.5.23 Regs	3.491	23.05.23	USD	2 000 000	-	-	2 000 000	2 020 483.00	0.59
Ubs Grp Frn 17-15.08.23 Regs	0.000	15.08.23	USD	1 000 000	-	-	1 000 000	1 004 557.30	0.29
Unifin Fin 7% 17-15.01.25	7.000	15.01.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Union Natio 4% 18-13.03.23	4.000	13.03.23	USD	300 000	-	-	300 000	310 440.00	0.09
Uobsp 2.88% 16-08.03.27	2.880	08.03.27	USD	300 000	-	-	300 000	301 551.00	0.09
Vigorous Ch 2.75% 20-02.06.25	2.750	02.06.25	USD	-	300 000	-	300 000	299 473.57	0.09
Westwood Gr 2.80% 21-20.01.26	2.800	20.01.26	USD	2 000 000	-	-	2 000 000	1 939 002.60	0.56
Woori Bk	4.750	30.04.24	USD	3 000 000	-	-	3 000 000	3 220 270.20	0.93
Xp Imp B Id Frn 17-21.08.22	0.000	21.08.22	USD	3 140 000	-	-3 140 000	-	-	0.00
								<b>251 388 124.20</b>	<b>72.79</b>

## Total transferable securities listed on an official stock exchange

**251 388 124.20 72.79**

## 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	1 985 870.00	0.57
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 500 000	-	-	1 500 000	1 555 837.50	0.45
Anhui 4.875% 18-18.10.21	4.875	18.10.21	USD	500 000	-	-500 000	-	-	0.00
Antofagasta 2.375% 20-14.10.30 Regs	2.375	14.10.30	USD	500 000	-	-	500 000	475 717.50	0.14
Arauco	4.500	01.08.24	USD	2 000 000	-	-	2 000 000	2 127 500.00	0.62
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	2 110 000	-	-	2 110 000	2 184 757.30	0.63
Azure Orbit 3.75% 18-25.01.23	3.750	25.01.23	USD	2 000 000	-	-1 000 000	1 000 000	1 022 488.50	0.30
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	800 000	-	-	800 000	811 852.00	0.23
Banco Voto 4% 19-24.09.22	4.000	24.09.22	USD	1 000 000	-	-	1 000 000	1 019 515.00	0.29
Banistmo 4.25% 20-31.07.27	4.250	31.07.27	USD	1 000 000	-	-	1 000 000	1 018 510.00	0.29
Bc Sant Cl 2.70% 20-10.01.25	2.700	10.01.25	USD	500 000	-	-	500 000	511 157.50	0.15
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	1 500 000	-	-	1 500 000	1 506 588.90	0.44
Bk Cn Macau Frn 19-17.10.22 Regs	0.000	17.10.22	USD	5 000 000	-	-2 000 000	3 000 000	3 012 300.00	0.87
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	2 500 000	500 000	-	3 000 000	3 119 877.90	0.90
Boc Hk Frn 20-24.06.23	0.000	24.06.23	USD	5 000 000	-	-2 000 000	3 000 000	3 015 232.50	0.87
Bocom Leasi Frn 20-02.03.25	0.000	02.03.25	USD	2 500 000	-	-1 500 000	1 000 000	989 718.46	0.29
Ccbl 1.99% 20-21.07.25	1.990	21.07.25	USD	4 000 000	-	-2 000 000	2 000 000	1 997 960.82	0.58
Cdbl Fundin 1.50% 20-04.11.23	1.500	04.11.23	USD	3 000 000	-	-1 000 000	2 000 000	1 991 363.04	0.58
China Me Bk 1.20% 20-10.09.25	1.200	10.09.25	USD	1 000 000	-	-1 000 000	-	-	0.00
China Overs 2.375% 20-02.03.25	2.375	02.03.25	USD	200 000	-	-200 000	-	-	0.00
Cicc Hk Fin Frn 20-18.02.23	0.000	18.02.23	USD	2 500 000	-	-	2 500 000	2 491 496.60	0.72
Cn Const Hk 1.0% 20-04.08.23	1.000	04.08.23	USD	200 000	-	-200 000	-	-	0.00
Cnpc Global 1.125% 20-23.06.23	1.125	23.06.23	USD	2 500 000	-	-	2 500 000	2 500 659.25	0.72
Credicorp 2.75% 20-17.06.25 Regs	2.750	17.06.25	USD	500 000	-	-	500 000	505 423.10	0.15
Dib Sukuk 1.959% 21-22.06.26	1.959	22.06.26	USD	2 000 000	2 000 000	-	4 000 000	4 007 008.00	1.16
Eib Sukuk 2.082% 21-02.11.26	2.082	02.11.26	USD	-	750 000	-	750 000	751 668.75	0.22
Falabella 3.75% 17-30.10.27	3.750	30.10.27	USD	500 000	-	-	500 000	521 342.50	0.15
Far East Ho 3.375% 20-18.02.25	3.375	18.02.25	USD	-	300 000	-	300 000	292 887.79	0.08
Fgb Sukuk K 2.50% 20-21.01.25	2.500	21.01.25	USD	1 000 000	-	-	1 000 000	1 032 925.60	0.30
Geely Auto 3.625% 18-25.01.23	3.625	25.01.23	USD	300 000	-	-	300 000	305 141.49	0.09
Horse Gall 1.70% 20-28.07.25	1.700	28.07.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Huarong Frn 20-24.02.23	0.000	24.02.23	USD	2 000 000	-	-	2 000 000	1 960 000.00	0.57
Icbc Hk 1.0% 20-20.07.23	1.000	20.07.23	USD	5 000 000	-	-3 000 000	2 000 000	1 997 660.56	0.58

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Indbk Korea Frn 19-23.10.22	0.000	23.10.22	USD	2 000 000	-	-1 000 000	1 000 000	1 003 355.00	0.29
Inversiones	4.500	25.04.22	USD	2 500 000	-	-	2 500 000	2 509 650.00	0.73
Keb Frn 19-02.10.22 Regs	0.000	02.10.22	USD	2 500 000	-	-	2 500 000	2 507 928.75	0.73
Kt Corp 1.0% 20-01.09.25	1.000	01.09.25	USD	1 000 000	-	-	1 000 000	981 433.95	0.28
Levc Fin 1.375% 21-25.03.24	1.375	25.03.24	USD	200 000	-	-200 000	-	-	0.00
Maf Sukuk	4.500	03.11.25	USD	500 000	-	-	500 000	542 500.00	0.16
Meituan Dnp 2.125% 28.10.25 Regs	2.125	28.10.25	USD	200 000	-	-	200 000	193 161.16	0.06
Melco 5.375% 19-04.12.29	5.375	04.12.29	USD	500 000	-	-	500 000	485 775.00	0.14
Melco 5.75% 20-21.07.28 Regs	5.750	21.07.28	USD	1 000 000	-	-	1 000 000	1 006 940.00	0.29
Mirae Asset 2.125% 20-30.07.23	2.125	30.07.23	USD	500 000	-	-	500 000	504 545.00	0.15
Posco 2.375% 19-12.11.22	2.375	12.11.22	USD	350 000	-	-	350 000	354 216.00	0.10
Posco 2.375% 20-17.01.23	2.375	17.01.23	USD	1 500 000	-	-	1 500 000	1 517 213.10	0.44
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	-	1 300 000	-	1 300 000	1 317 030.00	0.38
Rural Elec 2.25% 21-01.09.26	2.250	01.09.26	USD	500 000	300 000	-	800 000	782 556.94	0.23
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	2 500 000	-	-	2 500 000	2 459 803.38	0.71
Shanghai El 2.30% 20-21.02.25	2.300	21.02.25	USD	1 500 000	-	-	1 500 000	1 495 155.09	0.43
Shanghai Pu 1.0% 21-19.01.24	1.000	19.01.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Shimao Prop 5.6% 19-15.7.26	5.600	15.07.26	USD	500 000	-	-500 000	-	-	0.00
Shinhan Bk Frn 20-24.04.25 Regs	0.000	24.04.25	USD	200 000	-	-	200 000	208 388.88	0.06
Sibur Sec L 3.45% 19-23.09.24	3.450	23.09.24	USD	2 000 000	500 000	-	2 500 000	2 562 762.50	0.74
Sura 4.375% 17-11.04.27	4.375	11.04.27	USD	-	300 000	-	300 000	323 412.00	0.09
Vanke 3.15% 19-12.05.25	3.150	12.05.25	USD	-	300 000	-300 000	-	-	0.00
Vena Energy 3.133% 20-26.02.25	3.133	26.02.25	USD	-	800 000	-	800 000	816 578.64	0.24
Warba Sukuk 2.982% 19-24.09.24	2.982	24.09.24	USD	500 000	-	-	500 000	520 034.50	0.15
Wharf Reic 2.375% 20-07.05.25	2.375	07.05.25	USD	300 000	1 000 000	-	1 300 000	1 320 432.88	0.38
Xp 3.25% 21-01.07.26	3.250	01.07.26	USD	2 000 000	-	-	2 000 000	1 928 650.00	0.56
								<b>70 053 983.33</b>	<b>20.28</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>70 053 983.33</b>	<b>20.28</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>321 442 107.53</b>	<b>93.07</b>
<b>Liquidities and deposits</b>								<b>20 491 681.32</b>	<b>5.93</b>
<b>Other assets less liabilities</b>								<b>3 445 146.94</b>	<b>1.00</b>
<b>TOTAL NET ASSETS</b>								<b>345 378 935.79</b>	<b>100.00</b>

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

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

\*\* please refer to Note 17.

# JSS Sustainable Bond CHF

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Aadb 0.375% 18-23.01.23	0.375	23.01.23	CHF	500 000	-	-	500 000	503 850.00	2.42
Aadb Ky 0.50% 19-29.11.24	0.500	29.11.24	CHF	300 000	-	-	300 000	303 450.00	1.46
Afd 2.625% 12-18.02.25	2.625	18.02.25	CHF	300 000	-	-	300 000	328 875.00	1.58
Akademiska 0.3% 17-08.10.29	0.300	08.10.29	CHF	200 000	-	-	200 000	203 600.00	0.98
Akademiska 0.65% 18-08.02.44	0.650	08.02.44	CHF	300 000	-	-	300 000	324 300.00	1.56
Amgen	0.410	08.03.23	CHF	500 000	-	-	500 000	504 075.00	2.42
Apple Inc	0.375	25.11.24	CHF	350 000	-	-	350 000	357 350.00	1.72
At&T Inc 1.375% 14-04.12.24	1.375	04.12.24	CHF	500 000	-	-	500 000	520 250.00	2.50
Auchan	1.500	03.06.24	CHF	500 000	-	-	500 000	517 750.00	2.49
Bank Philip 0% 19-24.09.21	0.000	24.09.21	CHF	400 000	-	-400 000	-	-	0.00
Banort 0.875% 18-14.12.21	0.875	14.12.21	CHF	700 000	-	-700 000	-	-	0.00
Banort 1.55% 19-11.10.22	1.550	11.10.22	CHF	200 000	-	-	200 000	201 990.00	0.97
Bc Sant Cl	0.375	19.05.22	CHF	300 000	-	-	300 000	301 011.00	1.44
Bc Sant Cl 0.33% 21-22.06.27	0.330	22.06.27	CHF	200 000	-	-	200 000	198 700.00	0.95
Bco Chile 0.575% 17-07.04.27	0.575	07.04.27	CHF	300 000	-	-	300 000	302 550.00	1.45
Bei 3.125% 06-30.06.36	3.125	30.06.36	CHF	400 000	-	-	400 000	573 800.00	2.76
Black Sea T 0.45% 19-13.06.23	0.450	13.06.23	CHF	300 000	-	-300 000	-	-	0.00
Cabei	1.875	25.02.22	CHF	250 000	-	-250 000	-	-	0.00
Cabei	1.125	24.02.23	CHF	250 000	-	-250 000	-	-	0.00
Cabei 0.17% 21-29.09.31	0.170	29.09.31	CHF	-	300 000	-	300 000	295 125.00	1.42
Cbq Finance 0.735% 20-27.11.24	0.735	27.11.24	CHF	400 000	-	-	400 000	406 100.00	1.95
Cellnex Tel 0.775% 20-18.02.27	0.775	18.02.27	CHF	500 000	-	-	500 000	495 125.00	2.38
Cff	2.500	24.02.31	CHF	200 000	-	-	200 000	243 950.00	1.17
Corp Andina 0.70% 20-04.09.25	0.700	04.09.25	CHF	300 000	-	-	300 000	307 275.00	1.48
Crh	1.750	26.06.25	CHF	300 000	-	-	300 000	322 050.00	1.55
Deutsch Bah 0.5% 18-18.07.28	0.500	18.07.28	CHF	300 000	-	-	300 000	311 400.00	1.49
Dh Switzerl 0.5% 15-08.12.23	0.500	08.12.23	CHF	500 000	-	-	500 000	507 375.00	2.44
Dvb Bank Se 0.575% 15-17.06.22	0.575	17.06.22	CHF	300 000	-	-	300 000	301 035.00	1.45
Ebn	1.125	04.07.24	CHF	200 000	-	-	200 000	208 100.00	1.00
Ebn	0.875	22.09.26	CHF	250 000	-	-	250 000	262 187.50	1.26
Eib	1.500	02.08.24	CHF	200 000	-	-	200 000	210 900.00	1.01
Eli Lilly	0.150	24.05.24	CHF	400 000	-	-	400 000	404 600.00	1.94
Eli Lilly	0.450	24.05.28	CHF	250 000	-	-	250 000	255 562.50	1.23
Erste Bk 0.25% 21-02.10.28	0.250	02.10.28	CHF	-	200 000	-	200 000	199 750.00	0.96
First 0.205% 19-04.12.25	0.205	04.12.25	CHF	300 000	-	-	300 000	302 475.00	1.45
Hypo Noe Gr 0.10% 19-27.11.24	0.100	27.11.24	CHF	200 000	-	-	200 000	200 900.00	0.96
Ico	3.250	28.06.24	CHF	700 000	-	-	700 000	761 775.00	3.66
Kfw	2.500	25.08.25	CHF	500 000	-	-	500 000	554 625.00	2.66
Kfw 2.75% 07-16.02.37	2.750	16.02.37	CHF	100 000	-	-	100 000	140 325.00	0.67
Kommkrdt	2.875	13.10.31	CHF	300 000	-	-	300 000	384 750.00	1.85
Macquarie G 0.395% 21-20.07.28	0.395	20.07.28	CHF	-	300 000	-	300 000	299 400.00	1.44
Mondelez	0.625	30.12.21	CHF	250 000	-	-250 000	-	-	0.00
Munhypo 0.25% 19-10.05.30	0.250	10.05.30	CHF	400 000	-	-	400 000	405 115.20	1.95
Munhypo 0.35% 18-12.12.23	0.350	12.12.23	CHF	400 000	-	-	400 000	403 800.00	1.94
Munhypo 0.55% 19-15.03.34	0.550	15.03.34	CHF	200 000	-	-	200 000	207 700.00	1.00
Muni Fin	1.375	08.06.27	CHF	300 000	-	-	300 000	326 400.00	1.57
Nbaduh 0.3225% 18-27.09.23	0.323	27.09.23	CHF	600 000	-	-	600 000	607 171.20	2.92
North Am 0.55% 20-27.05.33	0.550	27.05.33	CHF	300 000	-	-	300 000	308 475.00	1.48
Nth Rhine-W	0.875	29.07.24	CHF	250 000	-	-	250 000	258 812.50	1.24
Oekb	2.875	25.02.30	CHF	300 000	-	-	300 000	370 425.00	1.78
Oekb	1.750	24.05.23	CHF	300 000	-	-300 000	-	-	0.00
Rbc 0.20% 21-22.09.31	0.200	22.09.31	CHF	-	200 000	-	200 000	195 850.00	0.94
Rci Bq 0.5% 17-20.04.22	0.500	20.04.22	CHF	400 000	-	-100 000	300 000	300 645.00	1.44
Spbk 1 0.125% 19-11.12.25	0.125	11.12.25	CHF	300 000	-	-	300 000	301 950.00	1.45
Transurban 0.875% 21-19.11.31	0.875	19.11.31	CHF	400 000	-	-	400 000	408 700.00	1.96
Unibail Rod	2.000	20.11.23	CHF	500 000	-	-	500 000	522 125.00	2.51
Verizon 0.375% 31.05.23 Regs	0.375	31.05.23	CHF	600 000	-	-	600 000	605 880.00	2.91
Verizon Com 1% 17-30.11.27	1.000	30.11.27	CHF	200 000	-	-	200 000	208 600.00	1.00

# JSS Sustainable Bond CHF (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in CHF	% of net assets
Vodafone 0.375% 16-03.12.24	0.375	03.12.24	CHF	200 000	-	-	200 000	202 950.00	0.97
Westpac Bk 0.4% 15-09.06.23	0.400	09.06.23	CHF	500 000	-	-500 000	-	-	0.00
Wplau	1.000	11.12.23	CHF	500 000	-	-	500 000	511 375.00	2.46
								<b>18 662 309.90</b>	<b>89.64</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>18 662 309.90</b>	<b>89.64</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Cibc 0.18% 21-20.04.29	0.180	20.04.29	CHF	-	200 000	-	200 000	198 750.00	0.95
								<b>198 750.00</b>	<b>0.95</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>198 750.00</b>	<b>0.95</b>
Other transferable securities									
<b>Bonds</b>									
Black Sea T 0.35% 21-15.03.27	0.350	15.03.27	CHF	-	300 000	-	300 000	299 325.00	1.44
								<b>299 325.00</b>	<b>1.44</b>
<b>Total other transferable securities</b>								<b>299 325.00</b>	<b>1.44</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>19 160 384.90</b>	<b>92.03</b>
<b>Liquidities and deposits</b>								<b>1 604 419.61</b>	<b>7.71</b>
<b>Other assets less liabilities</b>								<b>54 385.07</b>	<b>0.26</b>
<b>TOTAL NET ASSETS</b>								<b>20 819 189.58</b>	<b>100.00</b>

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

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



# JSS Sustainable Bond - Euro Broad

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	1 000 000	-	-	1 000 000	1 007 683.00	0.70
Achmea Bv 4.625% 19-Perp Regs	4.625	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Adidas 0.625% 20-10.09.35	0.625	10.09.35	EUR	600 000	-	-	600 000	590 129.40	0.41
Adif Alta V 0.55% 20-30.04.30	0.550	30.04.30	EUR	1 100 000	-	-	1 100 000	1 109 506.20	0.78
Adif Alta V 0.95% 19-30.04.27	0.950	30.04.27	EUR	1 800 000	-	-	1 800 000	1 883 374.20	1.32
Aegon Nv Frn	0.000	31.12.99	EUR	500 000	600 000	-	1 100 000	996 875.00	0.70
Aeroporti R 1.75% 21-30.07.31	1.750	30.07.31	EUR	600 000	-	-	600 000	614 028.00	0.43
Ageas Fin 3.875% 19-Perp Regs	3.875	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Aib Grp 2.875% 20-30.05.31	2.875	30.05.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Aib Grp 6.25% 20-Perp	6.250	31.12.99	EUR	750 000	250 000	-1 000 000	-	-	0.00
Allianz 2.60% 21-Perp	2.600	31.12.99	EUR	-	200 000	-200 000	-	-	0.00
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Astrazeneca 0.375% 21-03.06.29	0.375	03.06.29	EUR	500 000	-	-	500 000	499 115.00	0.35
Auchan Sa 2.375% 19-25.04.25	2.375	25.04.25	EUR	400 000	-	-400 000	-	-	0.00
Banc Ifis 4.5% 17-17.10.27 Regs	4.500	17.10.27	EUR	400 000	-	-	400 000	401 600.00	0.28
Banco Cred 1.75% 21-09.03.28	1.750	09.03.28	EUR	-	500 000	-	500 000	481 104.00	0.34
Basque Ctry 0.25% 20-30.04.31	0.250	30.04.31	EUR	1 500 000	-	-1 500 000	-	-	0.00
Bawag Group 5% 18-Perp	5.000	31.12.99	EUR	-	1 000 000	-	1 000 000	1 046 250.00	0.73
Bayern 0.01% 20-18.01.35	0.010	18.01.35	EUR	2 000 000	3 000 000	-	5 000 000	4 752 610.00	3.32
Bbva 0.125% 21-24.03.27	0.125	24.03.27	EUR	500 000	-	-	500 000	493 912.00	0.35
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Bco Sab 1.125% 20-11.03.27	1.125	11.03.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Bco Sab 5.75% 21-Perp	5.750	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Belfius Bk 3.125% 16-11.05.26	3.125	11.05.26	EUR	500 000	-	-500 000	-	-	0.00
Belfius Bk 3.625% 18-Perp	3.625	31.12.99	EUR	1 400 000	1 000 000	-2 400 000	-	-	0.00
Bfcm 0.01% 21-07.03.25	0.010	07.03.25	EUR	-	500 000	-	500 000	499 125.50	0.35
Bfcm Frn 05-Perp.	0.000	31.12.99	EUR	600 000	-	-	600 000	576 900.00	0.40
Bng 0.875% 19-17.10.35	0.875	17.10.35	EUR	2 000 000	-	-	2 000 000	2 111 612.00	1.47
Bqe Postale 3.0% 21-Perp	3.000	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Bqe Postale 3.875% (Frn) 19-Perp	3.875	31.12.49	EUR	-	1 000 000	-	1 000 000	1 032 500.00	0.72
Btpts 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	-	750 000	-	750 000	786 519.68	0.55
Bundesobl-1 0% 20-27.10.21 Tb	0.000	27.10.21	EUR	-	6 000 000	-6 000 000	-	-	0.00
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	500 000	-	-500 000	-	-	0.00
By Lbk 1.375% 21-22.11.32	1.375	22.11.32	EUR	-	1 000 000	-	1 000 000	1 003 965.00	0.70
Caixabank 3.625% 21-Perp	3.625	31.12.99	EUR	-	1 200 000	-1 200 000	-	-	0.00
Caixabank 5.25% 18-Perp	5.250	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Carmila 1.625% 21-01.04.29	1.625	01.04.29	EUR	800 000	-	-	800 000	810 533.92	0.57
Cassa Depo 1.0% 20-11.02.30	1.000	11.02.30	EUR	3 000 000	-	-	3 000 000	2 999 706.00	2.09
Cassa Depo 1.0% 20-21.09.28	1.000	21.09.28	EUR	2 300 000	-	-	2 300 000	2 339 231.10	1.63
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	400 000	-	-	400 000	392 315.20	0.27
Coca-Cola 0.625% 19-21.11.29	0.625	21.11.29	EUR	300 000	-	-300 000	-	-	0.00
Colgpalm 0.30% 21-10.11.29	0.300	10.11.29	EUR	-	1 000 000	-	1 000 000	995 394.00	0.70
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	1 500 000	-	-	1 500 000	1 496 086.50	1.04
Comzbnk 1.375% 21-29.12.31	1.375	29.12.31	EUR	-	500 000	-	500 000	490 523.50	0.34
Comzbnk 6.125% 20-Perp	6.125	31.12.99	EUR	-	800 000	-	800 000	873 000.00	0.61
Cppib Capit 0.875% 19-06.02.29	0.875	06.02.29	EUR	2 500 000	-	-	2 500 000	2 616 180.00	1.83
Delta Lloyd	4.375	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Deut Kredbk 0.01% 21-23.02.26	0.010	23.02.26	EUR	1 000 000	-	-	1 000 000	993 844.00	0.69
Deutschland 0% 21-19.10.22 Tb	0.000	19.10.22	EUR	-	6 000 000	-6 000 000	-	-	0.00
Dexia Clf 0.01% 20-22.01.27	0.010	22.01.27	EUR	500 000	-	-500 000	-	-	0.00
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	1 000 000	-	-	1 000 000	986 476.77	0.69
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	1 000 000	-	-	1 000 000	1 007 856.00	0.70
Edp 1.70% 20-20.07.80 Regs	1.700	20.07.80	EUR	500 000	-	-	500 000	497 178.00	0.35
Eli Lilly 0.50% 21-14.09.33	0.500	14.09.33	EUR	-	1 000 000	-1 000 000	-	-	0.00
Enel 1.375% 21-Perp	1.375	31.12.99	EUR	400 000	-	-400 000	-	-	0.00
Enxsis 0.75% 19-02.07.31 Regs	0.750	02.07.31	EUR	400 000	-	-	400 000	408 872.00	0.29
Erg 0.50% 20-11.09.27	0.500	11.09.27	EUR	400 000	-	-	400 000	399 528.00	0.28
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	-	800 000	-800 000	-	-	0.00

# JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Erste Bk 4.25% 20-Perp	4.250	31.12.99	EUR	1 600 000	-	-1 600 000	-	-	0.00
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	840 000	-	-840 000	-	-	0.00
Eu 0.20% 21-04.06.36	0.200	04.06.36	EUR	3 000 000	-	-3 000 000	-	-	0.00
Eu 0.30% 20-04.11.50	0.300	04.11.50	EUR	4 000 000	5 000 000	-4 000 000	5 000 000	4 632 052.30	3.23
Eu 0.40% 21-04.02.37	0.400	04.02.37	EUR	-	1 200 000	-1 200 000	-	-	0.00
Eurofima 0.15% 19-10.10.34	0.150	10.10.34	EUR	500 000	-	-500 000	-	-	0.00
Eutelsat 2.25% 19-13.07.27 Regs	2.250	13.07.27	EUR	800 000	-	-	800 000	834 572.80	0.58
Exor N.V. 1.75% 19-14.10.34	1.750	14.10.34	EUR	400 000	-	-400 000	-	-	0.00
Fastighets 1.125% 19-29.01.27 Regs	1.125	29.01.27	EUR	550 000	-	-	550 000	555 900.95	0.39
Fonciere De 1.0% 21-27.07.29	1.000	27.07.29	EUR	-	500 000	-500 000	-	-	0.00
Gn St Nord 0.875% 21-25.11.24	0.875	25.11.24	EUR	-	500 000	-	500 000	502 545.20	0.35
Iberdrola 1.874% 20-Perp	1.874	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Ing Group 1.0% 21-16.11.32	1.000	16.11.32	EUR	-	1 000 000	-	1 000 000	992 298.00	0.69
Investec 0.50% 21-17.02.27	0.500	17.02.27	EUR	1 000 000	-	-	1 000 000	989 000.00	0.69
Ireland 1.35% 18-18.03.31	1.350	18.03.31	EUR	2 000 000	-	-	2 000 000	2 229 620.00	1.56
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	1 000 000	-	1 000 000	942 150.00	0.66
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	1 000 000	-1 000 000	-	-	0.00
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	540 000	-	-540 000	-	-	0.00
Iren 1.95% 18-19.09.25	1.950	19.09.25	EUR	800 000	-	-	800 000	846 177.60	0.59
Isp 0.75% 21-16.03.28	0.750	16.03.28	EUR	1 250 000	-	-1 250 000	-	-	0.00
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	-	1 500 000	-1 500 000	-	-	0.00
Isp 4.125% 20-Perp	4.125	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Isp 5.50% 20-Perp Regs	5.500	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Italy 0% 20-28.09.22 /Ctz	0.000	28.09.22	EUR	4 000 000	-	-4 000 000	-	-	0.00
Italy 0% 21-29.04.22 Bot	0.000	29.04.22	EUR	-	6 000 000	-	6 000 000	6 011 893.80	4.20
Italy 0.25% 21-15.03.28 /Btp	0.250	15.03.28	EUR	-	1 422 000	-	1 422 000	1 387 054.83	0.97
Italy 0.50% 20-01.02.26 /Btp	0.500	01.02.26	EUR	3 500 000	-	-	3 500 000	3 527 962.20	2.46
Italy 0.95% 21-01.03.37 /Btp	0.950	01.03.37	EUR	-	1 000 000	-	1 000 000	921 422.35	0.64
Italy 1.50% 20-30.04.45 /Btp	1.500	30.04.45	EUR	4 500 000	-	-	4 500 000	4 229 955.90	2.95
Johnson Ctr 1.0% 20-15.09.32	1.000	15.09.32	EUR	1 000 000	-	-	1 000 000	1 003 929.00	0.70
Jyske Bk 0.25% 21-17.02.28	0.250	17.02.28	EUR	-	1 000 000	-	1 000 000	987 886.00	0.69
Jyske Bk 3.625% 21-Perp	3.625	31.12.99	EUR	-	1 200 000	-1 200 000	-	-	0.00
Kaernt Aus 0% 16-14.01.32	0.000	14.01.32	EUR	1 500 000	-	-1 500 000	-	-	0.00
Kbc 0.75% 21-31.05.31	0.750	31.05.31	EUR	800 000	-	-800 000	-	-	0.00
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ldkr B-W 0.375% 19-29.07.26	0.375	29.07.26	EUR	700 000	-	-	700 000	705 005.00	0.49
Ldkr B-W 4.0% 19-Perp	4.000	31.12.99	EUR	-	1 400 000	-400 000	1 000 000	1 021 625.00	0.71
Leaseplan 7.375% 19-Perp	7.375	31.12.99	EUR	-	1 600 000	-	1 600 000	1 770 000.00	1.24
Leg Immobi 0.75% 21-30.06.31	0.750	30.06.31	EUR	500 000	-	-	500 000	489 530.50	0.34
Luxemburg 0.0% 20-14.09.32	0.000	14.09.32	EUR	6 000 000	160 000	-	6 160 000	6 016 064.64	4.20
Munhynp 0.01% 21-19.10.39	0.010	19.10.39	EUR	2 000 000	400 000	-	2 400 000	2 184 600.31	1.53
Munhynp 0.375% 21-09.03.29	0.375	09.03.29	EUR	1 000 000	-	-	1 000 000	989 540.00	0.69
Natl Grid P 0.553% 20-18.09.29	0.553	18.09.29	EUR	500 000	-	-	500 000	496 903.50	0.35
Nether Gove 0.5% 19-15.1.40	0.500	15.01.40	EUR	6 500 000	-	-	6 500 000	6 928 197.25	4.84
Nibc Bank N 0.5% 19-19.03.27	0.500	19.03.27	EUR	500 000	-	-	500 000	510 550.00	0.36
Nibc Bk Nv 0.25% 21-09.09.26	0.250	09.09.26	EUR	-	700 000	-	700 000	690 417.00	0.48
Nibc Bk Nv 0.875% 19-08.07.25	0.875	08.07.25	EUR	800 000	-	-	800 000	816 547.20	0.57
Nidec Corp 0.046% 21-30.03.26	0.046	30.03.26	EUR	500 000	-	-	500 000	497 076.00	0.35
Nordea Bank 3.5% 17-Perp	3.500	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
Nordea Bk 1% 19-27.06.29	1.000	27.06.29	EUR	1 705 000	-	-1 200 000	505 000	512 862.85	0.36
Novartis	1.625	09.11.26	EUR	350 000	-	-350 000	-	-	0.00
Nrw Bk 0.0% 20-18.02.30	0.000	18.02.30	EUR	3 000 000	-	-	3 000 000	2 962 062.00	2.07
Nth Rhine-W 0% 19-26.11.29	0.000	26.11.29	EUR	3 000 000	-	-	3 000 000	2 978 691.00	2.08
Nth Rhine-W 0.0% 20-12.10.35	0.000	12.10.35	EUR	3 500 000	-	-	3 500 000	3 284 777.93	2.29
Nth Rhine-W 0.95% 21-10.01.21	0.950	10.01.21	EUR	5 000 000	6 000 000	-	11 000 000	8 803 869.03	6.15
Nth Rhine-W 1.375% 15.01.20 Regs	1.375	15.01.20	EUR	2 000 000	-	-2 000 000	-	-	0.00
Nwb 0.50% 21-26.04.51	0.500	26.04.51	EUR	2 000 000	-	-400 000	1 600 000	1 579 974.40	1.10
Omv 2.50% 20-Perp	2.500	31.12.99	EUR	1 600 000	-	-1 600 000	-	-	0.00
Orange 1.75% 19-Perp	1.750	31.12.99	EUR	-	500 000	-	500 000	511 376.00	0.36
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	1 000 000	-	-	1 000 000	1 161 105.00	0.81
Prcrho 6.0% 16-06.05.26	6.000	06.05.26	EUR	1 000 000	-	-	1 000 000	1 113 100.00	0.78
Regiao Dos 1.095% 21-27.09.36	1.095	27.09.36	EUR	-	2 000 000	-1 000 000	1 000 000	981 434.00	0.69

# JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	-	1 000 000	-	1 000 000	1 048 205.00	0.73
Simon Intl 1.125% 21-19.03.33	1.125	19.03.33	EUR	500 000	-	-	500 000	492 552.00	0.34
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	-	800 000	-	800 000	817 196.80	0.57
Spanish Gov 0.0% 21-31.01.28	0.000	31.01.28	EUR	-	1 410 000	-1 410 000	-	-	0.00
Spanish Gov 1.0% 20-31.10.50 144A	1.000	31.10.50	EUR	-	1 000 000	-	1 000 000	908 989.20	0.63
Spanish Gov 1.20% 20-31.10.40 Regs	1.200	31.10.40	EUR	-	500 000	-500 000	-	-	0.00
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	1 000 000	-	-1 000 000	-	-	0.00
Swiss Life 0.50% 21-15.09.31	0.500	15.09.31	EUR	-	500 000	-	500 000	486 826.50	0.34
Technipfmc 3.75% 13-07.10.33	3.750	07.10.33	EUR	300 000	-	-	300 000	278 085.00	0.19
Telia 1.375% 20-11.05.81 Regs	1.375	11.05.81	EUR	500 000	-	-500 000	-	-	0.00
Triodos Bk 2.25% 21-05.02.32	2.250	05.02.32	EUR	-	500 000	-	500 000	498 766.00	0.35
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	1 000 000	500 000	-1 000 000	500 000	495 510.00	0.35
Valeo Sa 1.0% 21-03.08.28	1.000	03.08.28	EUR	-	400 000	-	400 000	390 291.20	0.27
Verizon Com 0.75% 21-22.03.32	0.750	22.03.32	EUR	1 000 000	-	-	1 000 000	978 444.00	0.68
Vf Corp 0.25% 20-25.02.28	0.250	25.02.28	EUR	1 000 000	-	-	1 000 000	980 705.00	0.69
Vodafone 3.1% 18-03.01.79	3.100	03.01.79	EUR	-	500 000	-	500 000	516 687.50	0.36
Volksbank 7.75% 19-Perp	7.750	31.12.99	EUR	-	800 000	-	800 000	877 160.80	0.61
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	1 000 000	-	-	1 000 000	988 412.00	0.69
Zuercher Kb 0.0% 21-15.05.26	0.000	15.05.26	EUR	-	1 500 000	-	1 500 000	1 495 762.50	1.04
								<b>126 046 857.01</b>	<b>88.01</b>
<b>Index options</b>									
Euro Bund		24.09.21	EUR	-	325	-325	-	-	0.00
Euro Bund		23.12.21	EUR	-	800	-800	-	-	0.00
								-	<b>0.00</b>
<b>Treasury Bills</b>									
Bundesobl-1.0% 20-25.08.21 Tb		25.08.21	EUR	5 000 000	-	-5 000 000	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>126 046 857.01</b>	<b>88.01</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Bpce 1.50% 21-13.01.42	1.500	13.01.42	EUR	-	600 000	-	600 000	596 158.80	0.42
Bqe Postale 0.75% 21-23.06.31	0.750	23.06.31	EUR	600 000	-	-600 000	-	-	0.00
Erg 0.875% 21-15.09.31	0.875	15.09.31	EUR	-	400 000	-	400 000	394 537.60	0.27
Fonciere De 1.0% 21-27.07.29	1.000	27.07.29	EUR	-	900 000	-	900 000	897 788.70	0.63
France O.A. 0% 16-25.05.52	0.000	25.05.52	EUR	-	5 000 000	-	5 000 000	3 753 750.00	2.62
Jfm 0.05% 20-12.02.27	0.050	12.02.27	EUR	1 000 000	-	-	1 000 000	996 979.91	0.70
Met Tenerife 1.229% 21-30.07.36	1.229	30.07.36	EUR	-	1 000 000	-	1 000 000	976 372.24	0.68
Spbk Bolikr 0.05% 21-03.11.28	0.050	03.11.28	EUR	-	1 000 000	-	1 000 000	994 015.00	0.69
								<b>8 609 602.25</b>	<b>6.01</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>8 609 602.25</b>	<b>6.01</b>

# JSS Sustainable Bond - Euro Broad (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Other transferable securities									
<b>Bonds</b>									
Lbk Berlin 1.75% 19-01.10.29	1.750	01.10.29	EUR	500 000	-	-	500 000	497 336.99	0.35
								<b>497 336.99</b>	<b>0.35</b>
<b>Total other transferable securities</b>								<b>497 336.99</b>	<b>0.35</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>135 153 796.25</b>	<b>94.37</b>
<b>Liquidities and deposits</b>								<b>6 664 406.30</b>	<b>4.65</b>
<b>Other assets less liabilities</b>								<b>1 403 481.04</b>	<b>0.98</b>
<b>TOTAL NET ASSETS</b>								<b>143 221 683.59</b>	<b>100.00</b>

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

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

# JSS Sustainable Bond - EUR Corporates

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
A2A 0.625% 21-15.07.31	0.625	15.07.31	EUR	-	500 000	-	500 000	483 555.00	0.42
Ab Inbev 2% 18-23.01.35	2.000	23.01.35	EUR	1 000 000	-	-	1 000 000	1 099 410.00	0.95
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	1 000 000	-	-	1 000 000	1 007 683.00	0.87
Abertis	1.375	20.05.26	EUR	700 000	-	-	700 000	726 653.20	0.62
Abn Amro Ba 0.60% 20-15.01.27	0.600	15.01.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Accor 1.75% 19-04.02.26	3.000	04.02.26	EUR	500 000	-	-	500 000	522 292.50	0.45
Aegon 5.625% 19-Perp	5.625	31.12.99	EUR	750 000	-	-750 000	-	-	0.00
Aegon Nv Frn	0.000	31.12.99	EUR	1 000 000	-	-	1 000 000	906 250.00	0.78
Aeroporti R 1.75% 21-30.07.31	1.750	30.07.31	EUR	1 000 000	-	-	1 000 000	1 023 380.00	0.88
Ageas Fin 3.875% 19-Perp Regs	3.875	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Aib Grp 6.25% 20-Perp	6.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Allianz 2.60% 21-Perp	2.600	31.12.99	EUR	-	400 000	-400 000	-	-	0.00
Amadeus It 2.50% 20-20.05.24	2.500	20.05.24	EUR	1 500 000	-	-	1 500 000	1 577 247.00	1.36
Amp Tech Hd 0.75% 20-04.05.26	0.750	04.05.26	EUR	500 000	-	-	500 000	510 775.50	0.44
Amp Tech Hd 2% 18-08.10.28	2.000	08.10.28	EUR	500 000	-	-	500 000	552 089.00	0.47
Apple Inc 0.50% 19-15.11.31	0.500	15.11.31	EUR	-	1 500 000	-	1 500 000	1 506 549.00	1.30
Apt Pipelin 2.0% 20-15.07.30	2.000	15.07.30	EUR	800 000	-	-	800 000	847 249.60	0.73
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	750 000	-	-750 000	-	-	0.00
Astrazeneca 0.375% 21-03.06.29	0.375	03.06.29	EUR	500 000	-	-	500 000	499 115.00	0.43
At&T Inc 2.875% 20-Perp	2.875	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Auchan 3.25% 20-23.07.27	3.250	23.07.27	EUR	1 000 000	-	-	1 000 000	1 124 785.00	0.97
Axa-Uap Frn 04	0.000	31.12.99	EUR	-	250 000	-	250 000	232 937.50	0.20
Banc Ifis 4.5% 17-17.10.27 Regs	4.500	17.10.27	EUR	400 000	-	-	400 000	401 600.00	0.34
Banco Cred 1.75% 21-09.03.28	1.750	09.03.28	EUR	-	500 000	-	500 000	481 104.00	0.41
Bawag Group 5% 18-Perp	5.000	31.12.99	EUR	-	1 000 000	-	1 000 000	1 046 250.00	0.90
Bbva 0.50% 20-14.01.27	0.500	14.01.27	EUR	700 000	-	-	700 000	696 101.00	0.60
Bbva 1.0% 20-16.01.30	1.000	16.01.30	EUR	1 000 000	-	-	1 000 000	999 622.00	0.86
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	-	800 000	-800 000	-	-	0.00
Bco Sab 1.125% 20-11.03.27	1.125	11.03.27	EUR	1 000 000	-	-	1 000 000	1 018 710.00	0.88
Bco Sab 5.75% 21-Perp	5.750	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Belfius Bk 3.625% 18-Perp	3.625	31.12.99	EUR	1 000 000	1 400 000	-2 400 000	-	-	0.00
Bfcm 0.01% 21-07.03.25	0.010	07.03.25	EUR	-	100 000	-	100 000	99 825.10	0.09
Bfcm Frn 05-Perp.	0.000	31.12.99	EUR	1 000 000	-	-	1 000 000	961 500.00	0.83
Bmw Fin	2.625	17.01.24	EUR	600 000	-	-	600 000	634 793.40	0.55
Bmw Us Cap 1% 15-20.04.27	1.000	20.04.27	EUR	1 000 000	-	-	1 000 000	1 046 878.00	0.90
Bp Sondrio 1.25% 21-13.07.27	1.250	13.07.27	EUR	-	500 000	-	500 000	487 133.00	0.42
Bpce 1% 19-01.04.25	1.000	01.04.25	EUR	600 000	-	-	600 000	616 364.40	0.53
Bqe Postale 3.0% 21-Perp	3.000	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Bqe Postale 3.875% (Frn) 19-Perp	3.875	31.12.49	EUR	-	1 000 000	-	1 000 000	1 032 500.00	0.89
Brisa C Rod 2.375% 17-10.05.27	2.375	10.05.27	EUR	500 000	-	-	500 000	551 614.00	0.47
Britel 1.5% 17-23.06.27	1.500	23.06.27	EUR	500 000	-	-	500 000	516 790.00	0.44
Britel 1.874% 20-18.08.80	1.874	18.08.80	EUR	700 000	-	-700 000	-	-	0.00
Bundesobl-1 0% 20-27.10.21 Tb	0.000	27.10.21	EUR	-	6 000 000	-6 000 000	-	-	0.00
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	500 000	-	-500 000	-	-	0.00
By Lbk 1.375% 21-22.11.32	1.375	22.11.32	EUR	-	1 000 000	-	1 000 000	1 003 965.00	0.86
Caixabank 0.625% 19-01.10.24	0.625	01.10.24	EUR	1 000 000	-	-	1 000 000	1 012 179.00	0.87
Caixabank 3.625% 21-Perp	3.625	31.12.99	EUR	-	800 000	-800 000	-	-	0.00
Caixabank 5.25% 18-Perp	5.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Carrefour 1% 19-17.05.27 Regs	1.000	17.05.27	EUR	500 000	-	-	500 000	513 543.00	0.44
Castellum 0.75% 19-04.09.26	0.750	04.09.26	EUR	400 000	-	-	400 000	402 115.60	0.35
Castellum 2.125% 18-20.11.23 Regs	2.125	20.11.23	EUR	400 000	-	-	400 000	415 024.80	0.36
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	700 000	-	-	700 000	686 551.60	0.59
Chorus Ltd 0.875% 19-05.12.26	0.875	05.12.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ck Hutchiso 0.75% 19-17.04.26	0.750	17.04.26	EUR	900 000	-	-900 000	-	-	0.00
Ckh Fin	1.250	06.04.23	EUR	600 000	-	-600 000	-	-	0.00
Colpalm 0.30% 21-10.11.29	0.300	10.11.29	EUR	-	1 000 000	-	1 000 000	995 394.00	0.86
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	1 000 000	-	-	1 000 000	997 391.00	0.86
Comzbnk 1.375% 21-29.12.31	1.375	29.12.31	EUR	-	500 000	-	500 000	490 523.50	0.42

# JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Covivio 1.875% 18-24.09.25	1.875	24.09.25	EUR	500 000	-	-500 000	-	-	0.00
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	1 000 000	-	-	1 000 000	1 018 081.00	0.88
Dell Bank 0.50% 27.10.26 Regs	0.500	27.10.26	EUR	-	500 000	-	500 000	497 204.00	0.43
Dell Bank 1.625% 20-24.06.24	1.625	24.06.24	EUR	500 000	-	-500 000	-	-	0.00
Delta Lloyd	4.375	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Deut Post 1.0% 20-20.05.32	1.000	20.05.32	EUR	1 400 000	-	-1 400 000	-	-	0.00
Deutsch 1.375% 18-28.03.31 Regs	1.375	28.03.31	EUR	2 000 000	-	-	2 000 000	2 158 640.00	1.86
Deutschland 0% 21-19.10.22 Tb	0.000	19.10.22	EUR	-	6 000 000	-6 000 000	-	-	0.00
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	1 000 000	-	-	1 000 000	986 476.77	0.85
Ds Smith 0.875% 12.09.26 Regs	0.875	12.09.26	EUR	400 000	-	-	400 000	405 988.80	0.35
Dt Bahn Fin 0.35% 21-29.09.31	0.350	29.09.31	EUR	-	600 000	-600 000	-	-	0.00
Dt Bahn Fin 0.625% 20-08.12.50	0.625	08.12.50	EUR	1 000 000	-	-	1 000 000	866 024.00	0.74
Dtch Wohnen 1.0% 20-30.04.25	1.000	30.04.25	EUR	1 000 000	-	-	1 000 000	1 021 467.00	0.88
East Japan 0.773% 15.9.34 Regs	0.773	15.09.34	EUR	-	900 000	-	900 000	892 783.07	0.77
Edenred 1.375% 20-18.06.29	1.375	18.06.29	EUR	1 000 000	-	-	1 000 000	1 055 965.00	0.91
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	400 000	-	-	400 000	428 024.00	0.37
Eli Lilly 0.50% 21-14.09.33	0.500	14.09.33	EUR	-	1 000 000	-1 000 000	-	-	0.00
Eli Lilly 0.625% 19-01.11.31	0.625	01.11.31	EUR	300 000	-	-	300 000	303 681.30	0.26
Emerson El 1.25% 19-15.10.25	1.250	15.10.25	EUR	700 000	-	-	700 000	726 985.00	0.62
Enel 1.375% 21-Perp	1.375	31.12.99	EUR	750 000	-	-750 000	-	-	0.00
Eqf 0.875% 21-14.05.31	0.875	14.05.31	EUR	500 000	-	-	500 000	491 282.50	0.42
Erste Bk 0.10% 20-16.11.28	0.100	16.11.28	EUR	1 000 000	-	-	1 000 000	976 825.00	0.84
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Erste Bk 4.25% 20-Perp	4.250	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	1 500 000	-	-1 500 000	-	-	0.00
Eurofins 3.75% 20-17.07.26	3.750	17.07.26	EUR	500 000	-	-	500 000	575 735.00	0.49
Eutelsat 2.25% 19-13.07.27 Regs	2.250	13.07.27	EUR	1 500 000	-	-	1 500 000	1 564 824.00	1.35
Evonik 2.125% 17-07.07.77 Regs	2.125	07.07.77	EUR	400 000	-	-400 000	-	-	0.00
Fastighets 1.25% 20-28.01.28	1.250	28.01.28	EUR	600 000	-	-	600 000	599 333.40	0.52
Fonciere De 1.0% 21-27.07.29	1.000	27.07.29	EUR	-	500 000	-500 000	-	-	0.00
Fresenius M 1.50% 20-29.05.30	1.500	29.05.30	EUR	500 000	-	-	500 000	521 655.00	0.45
Glbwr Re Es 3% 18-29.03.25 Regs	3.000	29.03.25	EUR	1 000 000	-	-	1 000 000	1 053 435.00	0.91
Gr City Pr 1.50% 20-Perp	1.500	31.12.99	EUR	1 300 000	-	-	1 300 000	1 264 143.40	1.09
Hella Hueck 0.50% 19-26.01.27	0.500	26.01.27	EUR	600 000	-	-600 000	-	-	0.00
Hld Inf Tr 2.5% 20-04.05.27	2.500	04.05.27	EUR	300 000	-	-	300 000	327 851.40	0.28
Hld Inf Tra 1.625% 20-18.09.29	1.625	18.09.29	EUR	800 000	-	-	800 000	835 135.20	0.72
Iberdrola I 2.625% 18-Perp	2.625	31.12.99	EUR	500 000	-	-	500 000	525 319.00	0.45
Icade Sa 1.5% 17-13.09.27 Regs	1.500	13.09.27	EUR	500 000	-	-	500 000	526 396.50	0.45
Iliad 2.375% 20-17.06.26	2.375	17.06.26	EUR	400 000	-	-400 000	-	-	0.00
Imerys 1.0% 21-15.07.31	1.000	15.07.31	EUR	500 000	-	-	500 000	488 885.50	0.42
Ing Group 1.0% 21-16.11.32	1.000	16.11.32	EUR	-	1 000 000	-	1 000 000	992 298.00	0.85
Investor 1.5% 18-12.09.30	1.500	12.09.30	EUR	2 000 000	-	-	2 000 000	2 165 494.00	1.86
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	1 000 000	-	1 000 000	942 150.00	0.81
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	1 000 000	-1 000 000	-	-	0.00
Isp 1% 19-19.11.26 Regs	1.000	19.11.26	EUR	500 000	-	-	500 000	509 109.00	0.44
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	1 000 000	1 000 000	-2 000 000	-	-	0.00
Italy 0% 21-29.04.22 Bot	0.000	29.04.22	EUR	-	3 000 000	-3 000 000	-	-	0.00
Itv 1.375% 19-26.09.26	1.375	26.09.26	EUR	400 000	-	-	400 000	410 684.80	0.35
Itv 2% 16-01.12.23	2.000	01.12.23	EUR	500 000	-	-	500 000	516 376.50	0.44
John Deere 1.375% 20-02.04.24	1.375	02.04.24	EUR	1 000 000	-	-	1 000 000	1 033 551.00	0.89
Jyske Bk 0.25% 21-17.02.28	0.250	17.02.28	EUR	-	1 000 000	-	1 000 000	987 886.00	0.85
Jyske Bk 3.625% 21-Perp	3.625	31.12.99	EUR	750 000	450 000	-1 200 000	-	-	0.00
Kbc 0.75% 21-31.05.31	0.750	31.05.31	EUR	1 000 000	-	-	1 000 000	994 095.62	0.85
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Klepierre 1.375% 17-16.02.27	1.375	16.02.27	EUR	1 000 000	-	-	1 000 000	1 046 340.00	0.90
Lbk Bw 3.625% 15-16.06.25	3.625	16.06.25	EUR	1 000 000	-	-	1 000 000	1 095 445.00	0.94
Ldkr B-W 2.20% 19-09.05.29 Regs	2.200	09.05.29	EUR	1 200 000	-	-	1 200 000	1 257 482.40	1.08
Ldkr B-W 4.0% 19-Perp	4.000	31.12.99	EUR	-	1 600 000	-600 000	1 000 000	1 021 625.00	0.88
Leaseplan 7.375% 19-Perp	7.375	31.12.99	EUR	-	1 600 000	-	1 600 000	1 770 000.00	1.52
Leg Immo 0.875% 19-28.11.27	0.875	28.11.27	EUR	300 000	-	-	300 000	304 492.50	0.26
Leg Immobi 0.75% 21-30.06.31	0.750	30.06.31	EUR	500 000	-	-	500 000	489 530.50	0.42
Legrand Sa 0.75% 20-20.05.30	0.750	20.05.30	EUR	900 000	-	-	900 000	930 863.70	0.80
Lvmh 0.375% 20-11.02.31 Regs	0.375	11.02.31	EUR	1 000 000	-	-	1 000 000	996 640.00	0.86

# JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Macquarie G 0.95% 21-21.05.31	0.950	21.05.31	EUR	1 500 000	-	-	1 500 000	1 494 630.00	1.29
Madrilena R 1.375% 17-11.04.25	1.375	11.04.25	EUR	600 000	-	-	600 000	615 376.80	0.53
Madrilena R 2.25% 17-11.04.29	2.250	11.04.29	EUR	1 000 000	-	-	1 000 000	1 052 974.00	0.91
Manpower 1.75% 18-22.06.26	1.750	22.06.26	EUR	500 000	-	-	500 000	531 705.00	0.46
Medtrnc 1.125% 19-07.03.27	1.125	07.03.27	EUR	900 000	-	-	900 000	939 433.50	0.81
Medtrnc 1.375% 20-15.10.40	1.375	15.10.40	EUR	-	1 500 000	-	1 500 000	1 499 554.50	1.29
Merck Kgaa 1.625% 20-09.09.80	1.625	09.09.80	EUR	1 400 000	-	-	1 400 000	1 433 999.00	1.23
Metsa Board 2.75% 17-29.09.27	2.750	29.09.27	EUR	700 000	-	-	700 000	781 707.50	0.67
Munhvp 0.01% 21-19.10.39	0.010	19.10.39	EUR	-	600 000	-	600 000	546 150.08	0.47
Nat Bui Soc 1.5% 18-08.03.26	1.500	08.03.26	EUR	700 000	-	-	700 000	727 666.10	0.63
Neopost 2.25% 20-03.02.25	2.250	03.02.25	EUR	800 000	-	-800 000	-	-	0.00
Nibc Bk Nv 0.25% 21-09.09.26	0.250	09.09.26	EUR	-	700 000	-	700 000	690 417.00	0.59
Nokia Oyj 2% 19-11.03.26	2.000	11.03.26	EUR	500 000	-	-	500 000	523 217.50	0.45
Nordea 0.625% 21-18.08.31	0.625	18.08.31	EUR	1 500 000	-	-	1 500 000	1 488 939.00	1.28
Nordea Bank 3.5% 17-Perp	3.500	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Nordea Bk 1% 19-27.06.29	1.000	27.06.29	EUR	500 000	-	-500 000	-	-	0.00
Omv 2.50% 20-Perp	2.500	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Orange 1.75% 19-Perp	1.750	31.12.99	EUR	400 000	100 000	-	500 000	511 376.00	0.44
Orsted 1.75% 19-09.12.3019	1.750	09.12.19	EUR	1 000 000	-	-	1 000 000	1 024 285.00	0.88
Pepsico 0.875% 19-16.10.39	0.875	16.10.39	EUR	-	500 000	-	500 000	490 365.00	0.42
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	1 000 000	-	-	1 000 000	1 161 105.00	1.00
Prologis In 2.375% 18-14.11.30	2.375	14.11.30	EUR	600 000	-	-	600 000	674 822.40	0.58
Prolos Eu 0.625% 19-10.09.31	0.625	10.09.31	EUR	400 000	-	-	400 000	388 021.20	0.33
Red Elec Fi 0.50% 21-24.05.33	0.500	24.05.33	EUR	300 000	-	-	300 000	298 757.70	0.26
Red Elec Fi 1.25% 18-13.03.27	1.250	13.03.27	EUR	500 000	-	-	500 000	528 214.50	0.45
Renault 2.375% 20-25.05.26	2.375	25.05.26	EUR	500 000	-	-	500 000	504 725.50	0.43
Rentokil In 0.50% 20-14.10.28	0.500	14.10.28	EUR	500 000	-	-	500 000	495 596.50	0.43
Repsol Euro 0.375% 21-06.07.29	0.375	06.07.29	EUR	-	2 000 000	-1 000 000	1 000 000	985 467.42	0.85
Sagax 2.25% 19-13.03.25	2.250	13.03.25	EUR	400 000	-	-	400 000	420 965.20	0.36
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	-	1 500 000	-	1 500 000	1 572 307.50	1.35
Schneid El 1.5% 19-15.01.28	1.500	15.01.28	EUR	500 000	-	-	500 000	536 572.00	0.46
Scor Se	3.000	08.06.46	EUR	1 000 000	-	-	1 000 000	1 097 010.00	0.94
Siemens Fin 2.875% 13-10.03.28	2.875	10.03.28	EUR	-	1 000 000	-	1 000 000	1 173 156.00	1.01
Signify N.V 2.375% 20-11.05.27	2.375	11.05.27	EUR	300 000	-	-	300 000	325 460.70	0.28
Sixt 1.75% 20-09.12.24	1.750	09.12.24	EUR	1 000 000	-	-	1 000 000	1 032 056.50	0.89
Smithkline	1.375	02.12.24	EUR	500 000	-	-	500 000	522 056.50	0.45
Sodexo 1.0% 20-17.07.28	1.000	17.07.28	EUR	200 000	-	-	200 000	208 786.80	0.18
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	400 000	700 000	-400 000	700 000	715 047.20	0.61
Statoil 1.625% 16-09.11.36	1.625	09.11.36	EUR	-	500 000	-500 000	-	-	0.00
Suez Sa 1.625% 19-Perp	1.625	31.12.99	EUR	800 000	-	-	800 000	804 948.00	0.69
Swiss Life 0.50% 21-15.09.31	0.500	15.09.31	EUR	-	500 000	-	500 000	486 826.50	0.42
Telenor	2.625	06.12.24	EUR	500 000	-	-	500 000	540 854.00	0.46
Telia 1.375% 20-11.05.81 Regs	1.375	11.05.81	EUR	300 000	-	-300 000	-	-	0.00
Tlg Immobil 1.5% 19-28.05.26	1.500	28.05.26	EUR	700 000	-	-700 000	-	-	0.00
Transurban 1.45% 19-16.05.29	1.450	16.05.29	EUR	500 000	-	-	500 000	521 183.50	0.45
Triodos Bk 2.25% 21-05.02.32	2.250	05.02.32	EUR	-	500 000	-	500 000	498 766.00	0.43
Tyco Intl	1.375	25.02.25	EUR	600 000	-	-	600 000	598 693.80	0.51
Ubisoft Ent 0.878% 20-24.11.27	0.878	24.11.27	EUR	600 000	-	-	600 000	588 197.40	0.51
Unibail Rod	1.000	14.03.25	EUR	500 000	-	-500 000	-	-	0.00
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	1 000 000	500 000	-1 000 000	500 000	495 510.00	0.43
Valeo Sa 1.0% 21-03.08.28	1.000	03.08.28	EUR	-	400 000	-	400 000	390 291.20	0.34
Veolia 2.25% 20-Perp	2.250	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Verizon Com 1.30% 20-18.05.33	1.300	18.05.33	EUR	1 000 000	-	-	1 000 000	1 025 241.00	0.88
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	750 000	-	-	750 000	794 628.75	0.68
Vodafone	1.600	29.07.31	EUR	1 000 000	-	-	1 000 000	1 061 367.00	0.91
Vodafone 3.1% 18-03.01.79	3.100	03.01.79	EUR	-	500 000	-	500 000	516 687.50	0.44
Volksbank 7.75% 19-Perp	7.750	31.12.99	EUR	-	600 000	-	600 000	657 870.60	0.57
Volvo Car A 2% 17-24.01.25	2.000	24.01.25	EUR	500 000	-	-	500 000	520 531.50	0.45
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	1 000 000	-	-	1 000 000	988 412.00	0.85
Wolters Klu 0.75% 20-03.07.30	0.750	03.07.30	EUR	300 000	-	-	300 000	301 558.20	0.26
Wpp Finance 2.375% 20-19.05.27	2.375	19.05.27	EUR	1 000 000	-	-	1 000 000	1 104 585.00	0.95
Zuercher Kb 0.0% 21-15.05.26	0.000	15.05.26	EUR	-	1 500 000	-	1 500 000	1 495 762.50	1.29
								<b>107 687 487.61</b>	<b>92.63</b>

# JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
<b>Index options</b>									
Euro Bund		24.09.21	EUR	-	150	-150	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>107 687 487.61</b>	<b>92.63</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Aviva 0.625 16-27.10.23	0.625	27.10.23	EUR	800 000	-	-	800 000	812 524.80	0.70
Bpce 1.50% 21-13.01.42	1.500	13.01.42	EUR	-	400 000	-	400 000	397 439.20	0.34
Bqe Postale 0.75% 21-23.06.31	0.750	23.06.31	EUR	600 000	-	-	600 000	587 319.00	0.51
Erg 0.875% 21-15.09.31	0.875	15.09.31	EUR	-	400 000	-	400 000	394 537.60	0.34
Fonciere De 1.0% 21-27.07.29	1.000	27.07.29	EUR	-	1 000 000	-	1 000 000	997 543.00	0.86
Ldkr B-W 0.25% 21-21.07.28	0.250	21.07.28	EUR	-	700 000	-700 000	-	-	0.00
Met Tenerif 1.229% 21-30.07.36	1.229	30.07.36	EUR	-	1 000 000	-	1 000 000	976 372.24	0.84
Seb	1.375	31.10.28	EUR	1 000 000	-	-	1 000 000	1 021 606.00	0.88
Spbk Bolikr 0.05% 21-03.11.28	0.050	03.11.28	EUR	-	1 000 000	-	1 000 000	994 015.00	0.85
Takeda Phar 1.375% 20-09.07.32	1.375	09.07.32	EUR	1 000 000	-	-	1 000 000	1 039 539.00	0.89
								<b>7 220 895.84</b>	<b>6.21</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>7 220 895.84</b>	<b>6.21</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>114 908 383.45</b>	<b>98.83</b>
<b>Liquidities and deposits</b>								<b>609 400.46</b>	<b>0.52</b>
<b>Other assets less liabilities</b>								<b>746 536.42</b>	<b>0.65</b>
<b>TOTAL NET ASSETS</b>								<b>116 264 320.33</b>	<b>100.00</b>

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

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



# JSS Sustainable Green Bond - Global

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Acea 0.25% 21-28.07.30	0.250	28.07.30	EUR	500 000	-	-500 000	-	-	0.00
Adb 2.375% 17-10.08.27	2.375	10.08.27	USD	191 000	-	-191 000	-	-	0.00
Adif Alta V 0.55% 20-30.04.30	0.550	30.04.30	EUR	200 000	-	-	200 000	201 728.40	0.94
Adif Alta V 0.95% 19-30.04.27	0.950	30.04.27	EUR	100 000	-	-	100 000	104 631.90	0.49
Alliander 0.875% 16-22.04.26	0.875	22.04.26	EUR	200 000	-	-200 000	-	-	0.00
Apple Inc 2.85% 16-23.02.23	2.850	23.02.23	USD	200 000	-	-200 000	-	-	0.00
Apple Inc 3% 17-20.06.27	3.000	20.06.27	USD	200 000	-	-200 000	-	-	0.00
Assgen 2.124% 19-01.10.30	2.124	01.10.30	EUR	300 000	-	-	300 000	314 634.90	1.46
Assgen 2.429% 20-14.07.31	2.429	14.07.31	EUR	500 000	-	-	500 000	531 226.00	2.47
Avangrid 3.80% 19-01.06.29	3.800	01.06.29	USD	400 000	-	-400 000	-	-	0.00
Banco Bilba 1.375% 18-14.05.25	1.375	14.05.25	EUR	200 000	-	-	200 000	207 617.20	0.96
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	600 000	400 000	-600 000	400 000	445 500.00	2.07
Bco Sab 0.875% 21-16.06.28	0.875	16.06.28	EUR	500 000	-	-	500 000	482 595.50	2.24
Bxp 4.5% 18-01.12.28	4.500	01.12.28	USD	200 000	-	-200 000	-	-	0.00
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	200 000	-	-	200 000	199 199.60	0.93
Caixabank 1.25% 21-18.06.31	1.250	18.06.31	EUR	300 000	-	-	300 000	300 475.20	1.40
Cassa Depo 1.0% 20-21.09.28	1.000	21.09.28	EUR	500 000	-	-	500 000	508 528.50	2.36
Chile 2.55% 20-27.01.32	2.550	27.01.32	USD	1 000 000	-	-1 000 000	-	-	0.00
Chile 3.5% 19-25.01.50	3.500	25.01.50	USD	300 000	-	-300 000	-	-	0.00
Cnp Assuran 2% 19-27.07.50	2.000	27.07.50	EUR	400 000	-	-	400 000	414 211.28	1.92
Cppib Capit 0.875% 19-06.02.29	0.875	06.02.29	EUR	750 000	-	-	750 000	784 854.00	3.65
Dbj 2.5% 17-18.10.22	2.500	18.10.22	USD	200 000	-	-200 000	-	-	0.00
Deut Kredbk 0.75% 17-26.09.24	0.750	26.09.24	EUR	200 000	-	-	200 000	204 293.60	0.95
Dnb 0.625% 18-19.06.25 Regs	0.625	19.06.25	EUR	400 000	-	-400 000	-	-	0.00
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	200 000	-	-	200 000	201 571.20	0.94
Edp 1.875% 21-02.08.81	1.875	02.08.81	EUR	300 000	200 000	-	500 000	496 187.50	2.31
Eib 1.5% 17-15.11.47	1.500	15.11.47	EUR	1 000 000	-	-	1 000 000	1 227 185.10	5.70
Eib 2.125% 16-13.04.26	2.125	13.04.26	USD	500 000	-	-500 000	-	-	0.00
Enel Fin 1% 17-16.09.24	1.000	16.09.24	EUR	200 000	-	-	200 000	205 292.60	0.95
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	100 000	-	-	100 000	104 758.20	0.49
Eu 0.30% 20-04.11.50	0.300	04.11.50	EUR	600 000	-	-600 000	-	-	0.00
Eu 0.40% 21-04.02.37	0.400	04.02.37	EUR	-	1 200 000	-	1 200 000	1 213 436.40	5.64
Eurofima 0.15% 19-10.10.34	0.150	10.10.34	EUR	600 000	-	-	600 000	572 479.20	2.66
Fonciere Re 1.875% 16-20.05.26	1.875	20.05.26	EUR	200 000	-	-	200 000	214 004.40	0.99
Gas Nat 0.875% 17-15.05.25 Regs	0.875	15.05.25	EUR	100 000	-	-	100 000	102 737.90	0.48
Hera Spa 1.875% 19-05.07.27	0.875	05.07.27	EUR	200 000	-	-	200 000	204 413.00	0.95
Iberdrola 1.125% 16-21.4.26 Regs	1.125	21.04.26	EUR	400 000	-	-400 000	-	-	0.00
Iberdrola 3.15% 17-01.12.24	3.150	01.12.24	USD	300 000	-	-300 000	-	-	0.00
Iberdrola Int 1.45% 21-Perp	1.450	31.12.99	EUR	-	800 000	-	800 000	802 048.00	3.73
lcade Sa 1.5% 17-13.09.27 Regs	1.500	13.09.27	EUR	500 000	-	-	500 000	526 396.50	2.45
Intl Fin 2.125% 16-07.04.26	2.125	07.04.26	USD	300 000	-	-300 000	-	-	0.00
Ireland 1.35% 18-18.03.31	1.350	18.03.31	EUR	600 000	-	-	600 000	668 886.00	3.11
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	300 000	-	-	300 000	282 645.00	1.31
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	300 000	-	-	300 000	302 496.00	1.41
Iren 1.95% 18-19.09.25	1.950	19.09.25	EUR	150 000	-	-	150 000	158 658.30	0.74
Isp 0.75% 21-16.03.28	0.750	16.03.28	EUR	250 000	-	-	250 000	249 701.25	1.16
Kfw 0.75% 20-30.09.30	0.750	30.09.30	USD	300 000	-	-300 000	-	-	0.00
Kfw 2% 16-30.11.21	2.000	30.11.21	USD	400 000	-	-400 000	-	-	0.00
Kommkrdt 0.75% 18-05.07.28	0.750	05.07.28	EUR	200 000	-	-	200 000	208 858.00	0.97
Leaseplan 1.375% 19-7.3.24 Regs	1.375	07.03.24	EUR	500 000	-	-	500 000	515 412.00	2.40
Lg Display 3.875% 18-15.11.21 Regs	3.875	15.11.21	USD	250 000	-	-250 000	-	-	0.00
Lietuvos En 2% 17-14.07.27 Regs	2.000	14.07.27	EUR	100 000	-	-	100 000	107 664.50	0.50
Luxemburg 0.0% 20-14.09.32	0.000	14.09.32	EUR	160 000	-	-160 000	-	-	0.00
Muni Fin 1.375% 16-21.09.21	1.375	21.09.21	USD	300 000	-	-300 000	-	-	0.00
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	300 000	-	-	300 000	296 215.50	1.38
Nbaduh 3% 17-30.03.22	3.000	30.03.22	USD	500 000	-	-500 000	-	-	0.00
Nether Gove 0.5% 19-15.1.40	0.500	15.01.40	EUR	1 100 000	1 500 000	-600 000	2 000 000	2 131 753.00	9.91
Nstar EI 3.25% 19-15.05.29	3.250	15.05.29	USD	400 000	-	-400 000	-	-	0.00

# JSS Sustainable Green Bond - Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Nwb 0.50% 21-26.04.51	0.500	26.04.51	EUR	200 000	400 000	-	600 000	592 490.40	2.75
Ont Teach 0.95% 21-24.11.51	0.950	24.11.51	EUR	-	400 000	-	400 000	383 795.04	1.78
Orsted 1.5% 17-26.11.29	1.500	26.11.29	EUR	200 000	-	-	200 000	215 404.58	1.00
Red Elec Fi 0.50% 21-24.05.33	0.500	24.05.33	EUR	200 000	-	-	200 000	199 171.80	0.93
Royal Phil 0.5% 19-22.05.26	0.500	22.05.26	EUR	200 000	-	-	200 000	203 416.00	0.95
Sncf Reseau 0.75% 19-25.05.36	0.750	25.05.36	EUR	200 000	-	-	200 000	202 044.20	0.94
Societe Par 1.125% 18-22.10.28	1.125	22.10.28	EUR	200 000	-	-	200 000	214 701.40	1.00
Spbk Bolikr 0.5% 18-30.01.25	0.500	30.01.25	EUR	200 000	-	-	200 000	204 050.60	0.95
Sse 0.875% 17-06.09.25 Regs	0.875	06.09.25	EUR	200 000	-	-	200 000	204 751.20	0.95
Swire Pro M 3.5% 18-10.01.28	3.500	10.01.28	USD	200 000	-	-200 000	-	-	0.00
Terna 1% 18-23.07.23	1.000	23.07.23	EUR	400 000	-	-400 000	-	-	0.00
Terna 1% 19-10.04.26	1.000	10.04.26	EUR	100 000	-	-	100 000	103 273.60	0.48
Unibail Rod	1.000	14.03.25	EUR	200 000	-	-	200 000	205 087.00	0.95
Vestas Wind 2.75% 15-11.03.22	2.750	11.03.22	EUR	200 000	-	-200 000	-	-	0.00
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	250 000	-	-	250 000	247 103.00	1.15
								<b>18 467 584.45</b>	<b>85.85</b>
<b>Index options</b>									
Euro Bund		24.09.21	EUR	-	15	-15	-	-	0.00
Euro Bund		23.12.21	EUR	-	30	-30	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>18 467 584.45</b>	<b>85.85</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Erg 0.875% 21-15.09.31	0.875	15.09.31	EUR	-	200 000	-	200 000	197 268.80	0.92
Ldkr B-W 0.25% 21-21.07.28	0.250	21.07.28	EUR	-	300 000	-	300 000	294 785.70	1.37
Met Tenerif 1.229% 21-30.07.36	1.229	30.07.36	EUR	-	400 000	-	400 000	390 548.90	1.81
Stockland 1.5% 14-03.11.21	1.500	03.11.21	EUR	500 000	-	-500 000	-	-	0.00
Unipol 3.25% 20-23.09.30	3.250	23.09.30	EUR	300 000	140 000	-	440 000	500 425.20	2.33
								<b>1 383 028.60</b>	<b>6.43</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>1 383 028.60</b>	<b>6.43</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>19 850 613.05</b>	<b>92.28</b>
<b>Liquidities and deposits</b>								<b>1 648 074.50</b>	<b>7.66</b>
<b>Other assets less liabilities</b>								<b>12 718.40</b>	<b>0.06</b>
<b>TOTAL NET ASSETS</b>								<b>21 511 405.95</b>	<b>100.00</b>

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

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

# JSS Sustainable Equity - Europe

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Abb			CHF	45 000	-	-8 000	37 000	1 246 236.22	2.79
Air Liquide			EUR	8 500	-	-3 000	5 500	843 260.00	1.88
Alcon Inc.			CHF	16 000	2 000	-6 500	11 500	896 106.86	2.00
Anheuser-Busch Inbev Sa/Nv			EUR	10 800	8 100	-	18 900	1 004 913.00	2.25
Antofagasta Plc			GBP	51 500	-	-	51 500	821 016.21	1.84
Asml Holding Nv			EUR	2 170	1 000	-220	2 950	2 084 765.00	4.66
Asos Plc			GBP	14 500	-	-14 500	-	-	0.00
Astrazeneca Plc			GBP	16 500	1 000	-3 800	13 700	1 416 010.06	3.17
Axa			EUR	45 000	7 000	-10 500	41 500	1 086 677.50	2.43
Bankinter Sa			EUR	150 000	-	-	150 000	676 350.00	1.51
Befesa S.A.			EUR	12 350	-	-	12 350	832 390.00	1.86
Berkeley Group Holdings			GBP	17 000	-	-17 000	-	-	0.00
Berkeley Grp Rg			GBP	-	15 699	-	15 699	892 835.59	2.00
Coca-Cola Hbc			GBP	33 900	-	-6 000	27 900	849 026.48	1.90
Cond Hldgs Rg-Unty			GBP	100 000	-	-	100 000	515 124.54	1.15
Deutsche Post Ag			EUR	-	8 000	-	8 000	452 320.00	1.01
Drax Group Plc			GBP	195 400	-	-30 000	165 400	1 191 837.39	2.66
E.On - Namen Akt.			EUR	55 000	45 000	-8 000	92 000	1 121 664.00	2.51
Elis Sa			EUR	59 150	-	-	59 150	900 263.00	2.01
Ericsson Tel. B			SEK	79 500	-	-79 500	-	-	0.00
Essilor International			EUR	-	5 600	-	5 600	1 048 544.00	2.34
Glaxosmithkline Plc			GBP	-	36 000	-	36 000	688 868.60	1.54
Hera Spa			EUR	165 000	40 134	-205 134	-	-	0.00
Intertek Group Plc			GBP	13 000	-	-13 000	-	-	0.00
Intesa Sanpaolo Spa			EUR	490 000	-	-	490 000	1 114 260.00	2.49
Julius Baer Grp *Opr*			CHF	18 000	-	-2 800	15 200	897 483.10	2.01
Kerry Group A			EUR	8 000	-	-	8 000	906 000.00	2.03
Koninklijke Dsm Nv			EUR	6 800	-	-	6 800	1 346 400.00	3.01
Lundin Petroleum Ab			SEK	34 500	-	-	34 500	1 087 333.24	2.43
Lvmh Act.			EUR	2 800	-	-200	2 600	1 890 200.00	4.23
Marine Harvest Asa			NOK	23 000	-	-23 000	-	-	0.00
Michelin B /Nom.			EUR	7 000	-	-7 000	-	-	0.00
Nestle / Act Nom			CHF	15 100	-	-1 000	14 100	1 734 195.65	3.88
Nordea Bank Abp			SEK	143 000	-	-9 000	134 000	1 438 122.71	3.22
Novartis Ag Basel/Nam.			CHF	10 500	-	-10 500	-	-	0.00
Novo Nordisk A/S /-B-			DKK	-	7 700	-	7 700	760 932.02	1.70
Omv Ag			EUR	25 000	-	-3 500	21 500	1 073 925.00	2.40
Osb Grp Rg			GBP	79 518	46 429	-	125 947	831 793.47	1.86
Plastic Omnium			EUR	15 000	-	-	15 000	342 900.00	0.77
Prosus Bearer Rg Shs -N-			EUR	7 500	-	-7 500	-	-	0.00
Puma Se			EUR	-	8 500	-	8 500	913 750.00	2.04
Qiagen N.V.			EUR	-	20 000	-	20 000	979 800.00	2.19
Reckitt Benckiser Group Plc			GBP	13 300	3 300	-	16 600	1 253 892.93	2.80
Sap Se			EUR	12 200	1 800	-	14 000	1 748 600.00	3.91
Sig Combibloc Group Ag			CHF	-	40 000	-	40 000	982 859.88	2.20
Smith And Nephew Plc			GBP	57 000	-	-57 000	-	-	0.00
Swiss Life Holding /Nam			CHF	2 200	-	-	2 200	1 186 882.45	2.65
Ubisoft Entertainment			EUR	11 300	-	-11 300	-	-	0.00
Ucb			EUR	8 800	3 700	-	12 500	1 254 375.00	2.80
Univ Mu Gr Br Rg			EUR	-	39 000	-	39 000	966 420.00	2.16
Upm-Kymmene Corp			EUR	27 500	-	-	27 500	920 150.00	2.06
Valmet Corporation			EUR	21 300	5 200	-26 500	-	-	0.00
Vifor Pharma Ag			CHF	7 500	-	-7 500	-	-	0.00
Vinci			EUR	12 250	2 750	-	15 000	1 393 650.00	3.12

# JSS Sustainable Equity - Europe (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Vodafone Group Plc			GBP	750 000	-	-750 000	-	-	0.00
Weir Group Plc			GBP	38 300	4 700	-	43 000	876 539.49	1.96
								<b>44 468 673.39</b>	<b>99.43</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>44 468 673.39</b>	<b>99.43</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>44 468 673.39</b>	<b>99.43</b>
<b>Liquidities and deposits</b>								<b>219 237.20</b>	<b>0.49</b>
<b>Other assets less liabilities</b>								<b>35 651.54</b>	<b>0.08</b>
<b>TOTAL NET ASSETS</b>								<b>44 723 562.13</b>	<b>100.00</b>

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

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

# JSS Sustainable Equity - Global Climate 2035

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Alibaba Group Holding Ltd			HKD	50 464	-	-50 464	-	-	0.00
Ally Financial Inc			USD	58 017	3 148	-	61 165	2 560 733.07	2.44
Alphabet Inc -A-			USD	1 110	60	-	1 170	2 980 598.66	2.84
American Water Works Co Inc			USD	8 695	3 673	-	12 368	2 054 010.27	1.96
Analog Devices Inc			USD	14 815	528	-5 059	10 284	1 589 534.54	1.52
Applied Materials Inc			USD	-	12 312	-	12 312	1 703 672.46	1.62
Aptiv Plc			USD	17 280	720	-3 949	14 051	2 038 086.92	1.94
Arch Capital Gp Ltd Bermuda			USD	-	45 323	-	45 323	1 771 550.61	1.69
Asos Plc			GBP	-	19 579	-19 579	-	-	0.00
Autodesk Inc.			USD	9 534	515	-	10 049	2 484 768.12	2.37
Bristol Myers Squibb Co			USD	24 002	8 945	-	32 947	1 806 406.48	1.72
Cadence Design Systems			USD	21 197	1 027	-2 194	20 030	3 282 263.89	3.13
Carrier Global Corporation			USD	48 097	2 599	-	50 696	2 418 001.27	2.30
Cerner Corp			USD	20 616	-	-20 616	-	-	0.00
Cme Group Inc			USD	8 122	439	-	8 561	1 719 878.70	1.64
Colgate-Palmolive Co.			USD	21 284	8 496	-	29 780	2 234 809.36	2.13
Danaher Corp			USD	8 065	436	-	8 501	2 459 474.16	2.34
Dong Energy A/S			DKK	9 974	539	-	10 513	1 180 551.52	1.13
Equinix Inc /Reit			USD	3 149	134	-680	2 603	1 936 089.98	1.85
Estee Lauder Co -A-			USD	8 004	371	-1 640	6 735	2 192 487.69	2.09
Facebook Inc -A-			USD	8 069	436	-	8 505	2 515 526.51	2.40
First Solar Inc			USD	6 653	1 565	-8 218	-	-	0.00
Flextronics Intl Ltd			USD	50 650	64 161	-	114 811	1 850 585.32	1.76
Fortive Corp			USD	30 338	1 639	-	31 977	2 145 203.42	2.04
Gamesa Corp.Tecnologica Sa			EUR	39 420	-	-39 420	-	-	0.00
Hera Spa			EUR	456 270	24 636	-	480 906	1 760 596.87	1.68
Infineon Technologies /Nam.			EUR	56 113	3 045	-	59 158	2 411 280.08	2.30
Johnson Matthey Plc			GBP	24 461	-	-24 461	-	-	0.00
Keycorp			USD	106 918	5 778	-	112 696	2 292 172.42	2.18
Kilroy Realty Corporation			USD	23 125	1 250	-	24 375	1 424 518.55	1.36
Kingspan Group Plc			EUR	19 350	1 045	-	20 395	2 141 475.00	2.04
Koninklijke Dsm Nv			EUR	8 985	490	-	9 475	1 876 050.00	1.79
Lam Research Corp			USD	4 235	-	-4 235	-	-	0.00
Lkq			USD	37 136	2 007	-	39 143	2 066 263.01	1.97
Lowe S Companies Inc.			USD	11 862	538	-1 900	10 500	2 386 598.66	2.27
Masco Corp.			USD	-	34 328	-	34 328	2 119 690.61	2.02
Mastercard Inc. Shs-A-			USD	-	5 297	-	5 297	1 673 688.04	1.60
Medtronic Holdings Limited			USD	8 371	4 767	-	13 138	1 195 151.34	1.14
Microsoft Corp			USD	16 976	917	-	17 893	5 291 746.18	5.04
Nexon Co Ltd			JPY	32 380	1 600	-	33 980	577 083.45	0.55
Novartis Ag Basel/Nam.			CHF	21 552	-	-21 552	-	-	0.00
Nvidia Corp.			USD	-	3 691	-	3 691	954 590.23	0.91
Owens Corning Inc			USD	18 391	994	-	19 385	1 542 685.98	1.47
Pnc Financial Services Gp			USD	12 496	675	-	13 171	2 322 413.75	2.21
Progressive Corp			USD	18 917	-	-18 917	-	-	0.00
Reckitt Benckiser Group Plc			GBP	19 798	1 070	-	20 868	1 576 279.37	1.50
Reinsurance Grp America Inc			USD	11 294	610	-	11 904	1 146 121.14	1.09
Sap Se			EUR	11 964	646	-	12 610	1 574 989.00	1.50
Schneider Electric Se			EUR	19 024	1 027	-	20 051	3 457 995.46	3.30
Sealed Air Corp (New)			USD	57 038	3 082	-	60 120	3 566 915.58	3.40
Shimano Inc.			JPY	11 963	400	-2 000	10 363	2 426 264.32	2.31
Smith And Nephew Plc			GBP	65 699	33 455	-	99 154	1 527 575.90	1.46
Stantec Inc			CAD	63 188	3 414	-	66 602	3 295 201.83	3.14
Sunrun Inc			USD	8 242	-	-8 242	-	-	0.00
Tesla Mtrs			USD	-	1 981	-	1 981	1 840 908.53	1.75
Ucb			EUR	-	16 470	-	16 470	1 652 764.50	1.58
Umicore Sa			EUR	18 978	-	-18 978	-	-	0.00
Unicharm Corp			JPY	26 300	16 100	-	42 400	1 618 562.43	1.54

# JSS Sustainable Equity - Global Climate 2035 (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Unitedhealth Group Inc			USD	4 860	262	-	5 122	2 261 661.17	2.16
Vestas Wind Br/Rg			DKK	36 234	1 958	-	38 192	1 026 999.40	0.98
Xylem Inc			USD	13 668	738	-	14 406	1 519 141.33	1.45
								<b>103 451 617.08</b>	<b>98.60</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>103 451 617.08</b>	<b>98.60</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>103 451 617.08</b>	<b>98.60</b>
<b>Liquidities and deposits</b>								<b>1 625 856.33</b>	<b>1.55</b>
<b>Other assets less liabilities</b>								<b>-156 375.88</b>	<b>-0.15</b>
<b>TOTAL NET ASSETS</b>								<b>104 921 097.53</b>	<b>100.00</b>

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

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

# JSS Sustainable Equity - Real Estate Global

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Ado Properties S.A. /Reit			EUR	-	37 492	-499	36 993	403 223.70	1.05
Alexandria Real Estate Eq.			USD	8 504	367	-118	8 753	1 716 117.55	4.45
American Campus Communit /Reit			USD	17 244	745	-239	17 750	894 211.66	2.32
American Tower Corp			USD	6 924	279	-1 518	5 685	1 462 242.79	3.79
Avalonbay Communities Inc.			USD	2 807	121	-39	2 889	641 692.32	1.66
Boston Properties			USD	10 004	433	-139	10 298	1 043 021.14	2.71
Camden Property Tr./Benef.Int.			USD	9 018	389	-1 136	8 271	1 299 562.33	3.37
City Developments Ltd			SGD	168 900	51 700	-3 000	217 600	966 564.42	2.51
Ck Asset Hldgs			HKD	238 500	9 500	-26 500	221 500	1 227 925.32	3.18
Covivio Act			EUR	1 187	52	-1 239	-	-	0.00
Crown Castle International Shs			USD	8 175	334	-528	7 981	1 464 961.26	3.80
Ctp Br Rg			EUR	19 984	54 300	-989	73 295	1 370 616.50	3.56
Daiwa H. Industr.Co. Ltd			JPY	27 900	1 200	-400	28 700	724 983.06	1.88
Deutsche Euroshop/Namenakt.			EUR	32 629	36 218	-916	67 931	994 509.84	2.58
Deutsche Wohnen Ag			EUR	6 436	6 714	-13 150	-	-	0.00
Deutsche Wohnen I N			EUR	-	6 714	-6 714	-	-	0.00
Equinix Inc /Reit			USD	4 040	166	-520	3 686	2 741 616.46	7.11
Equity Residential Sbi			USD	7 105	307	-98	7 314	582 058.56	1.51
Essex Property Trust			USD	1 323	57	-17	1 363	422 168.04	1.09
Gecina /Act.Nom.			EUR	5 783	249	-80	5 952	731 500.80	1.90
Goodman Group			AUD	155 004	6 697	-33 280	128 421	2 175 751.79	5.64
Healthpeak Properties Inc /Reit			USD	23 240	25 321	-646	47 915	1 520 622.89	3.94
Kilroy Realty Corporation			USD	11 030	477	-153	11 354	663 548.05	1.72
Leg Immobilien			EUR	12 893	1 055	-984	12 964	1 590 682.80	4.13
Life Storage Inc /Reit			USD	9 809	423	-136	10 096	1 359 923.74	3.53
Mid-America Apartment Commun.			USD	7 350	317	-102	7 565	1 526 304.61	3.96
Mitsubishi Estate Co.			JPY	56 700	10 000	-800	65 900	802 399.04	2.08
Mitsui Fudosan Co			JPY	40 400	5 600	-700	45 300	788 184.15	2.04
Prologis Inc			USD	29 468	1 218	-6 670	24 016	3 555 516.85	9.22
Sabra Hc Reit /When Iss			USD	43 419	29 068	-965	71 522	851 572.18	2.21
Sino Land Co Ltd			HKD	536 000	24 000	-8 000	552 000	604 551.09	1.57
The Link Reit			HKD	126 700	5 500	-1 800	130 400	1 009 701.11	2.62
Vonovia Se /Namen			EUR	40 143	16 390	-753	55 780	2 705 330.00	7.02
Welltower Inc /Reit			USD	6 232	270	-86	6 416	483 908.13	1.26
								<b>38 324 972.18</b>	<b>99.41</b>
<b>Bonds</b>									
Deutsche Wohnen Se /Reit	0.000	31.12.99	EUR	-	6 436	-6 436	-	-	0.00
								-	<b>0.00</b>
<b>Options on securities</b>									
Right Vonovia 07.12.21 /Sous		07.12.21	EUR	-	41 877	-41 877	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>38 324 972.18</b>	<b>99.41</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>38 324 972.18</b>	<b>99.41</b>
<b>Liquidities and deposits</b>								<b>862 983.39</b>	<b>2.24</b>
<b>Other assets less liabilities</b>								<b>-634 008.51</b>	<b>-1.65</b>
<b>TOTAL NET ASSETS</b>								<b>38 553 947.06</b>	<b>100.00</b>

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

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

# JSS Sustainable Equity - USA

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Activision Blizzard Inc			USD	33 943	14 976	-3 041	45 878	3 052 263.34	1.44
Ally Financial Inc			USD	49 586	21 889	-4 442	67 033	3 191 441.13	1.50
Alphabet Inc -C-			USD	3 049	1 340	-273	4 116	11 910 016.44	5.61
Amazon Com Inc			USD	1 999	755	-512	2 242	7 475 590.28	3.52
American Tower Corp			USD	14 791	6 530	-1 325	19 996	5 848 830.00	2.76
Analog Devices Inc			USD	7 654	9 378	-1 058	15 974	2 807 749.98	1.32
Apple Inc			USD	48 827	21 553	-4 374	66 006	11 720 685.42	5.52
Applied Materials Inc			USD	-	21 659	-1 346	20 313	3 196 453.68	1.51
Aptiv Plc			USD	23 657	8 064	-8 389	23 332	3 848 613.40	1.81
Arch Capital Gp Ltd Bermuda			USD	-	118 406	-7 358	111 048	4 936 083.60	2.33
Avantor Inc			USD	68 695	30 323	-6 152	92 866	3 913 373.24	1.84
Bristol Myers Squibb Co			USD	39 316	17 365	-3 523	53 158	3 314 401.30	1.56
Cadence Design Systems			USD	22 300	9 849	-1 997	30 152	5 618 825.20	2.65
Carrier Global Corporation			USD	80 544	35 394	-7 204	108 734	5 897 732.16	2.78
Cerner Corp			USD	24 927	11 006	-2 232	33 701	3 129 811.87	1.47
Cme Group Inc			USD	10 444	4 610	-935	14 119	3 225 626.74	1.52
Colgate-Palmolive Co.			USD	32 684	14 429	-2 928	44 185	3 770 747.90	1.78
Conocophillips			USD	50 909	22 500	-4 560	68 849	4 969 520.82	2.34
Estee Lauder Co -A-			USD	8 306	3 668	-744	11 230	4 157 346.00	1.96
Facebook Inc -A-			USD	12 703	5 606	-1 138	17 171	5 775 465.85	2.72
Flextronics Intl Ltd			USD	65 036	119 356	-11 457	172 935	3 169 898.55	1.49
Godaddy Inc			USD	26 868	1 289	-28 157	-	-	0.00
Horizon Pharma Shs			USD	40 578	17 913	-3 634	54 857	5 911 390.32	2.78
Intra-Cellular Therapies Inc			USD	19 070	8 506	-1 481	26 095	1 365 812.30	0.64
Keycorp			USD	88 191	38 994	-7 902	119 283	2 759 015.79	1.30
Kla Tencor Corporation			USD	7 241	3 198	-649	9 790	4 210 776.90	1.98
Lam Research Corp			USD	3 349	160	-3 509	-	-	0.00
Lkq			USD	49 246	21 740	-4 411	66 575	3 996 497.25	1.88
Lowe S Companies Inc.			USD	15 775	5 899	-4 247	17 427	4 504 530.96	2.12
Masco Corp.			USD	-	64 336	-3 998	60 338	4 236 934.36	2.00
Mastercard Inc. Shs-A-			USD	12 206	5 393	-1 094	16 505	5 930 576.60	2.79
Medtronic Holdings Limited			USD	24 080	10 634	-2 157	32 557	3 368 021.65	1.59
Microsoft Corp			USD	44 157	18 923	-3 955	59 125	19 884 920.00	9.37
Mondelez International Inc Wi			USD	49 160	21 701	-4 402	66 459	4 406 896.29	2.08
Motorola Soltn/Ex-Distr			USD	14 562	6 415	-1 304	19 673	5 345 154.10	2.52
Nike Inc B			USD	19 832	8 754	-1 777	26 809	4 468 256.03	2.10
Nvidia Corp.			USD	-	7 900	-69	7 831	2 303 175.41	1.08
Owens Corning Inc			USD	26 054	11 501	-2 334	35 221	3 187 500.50	1.50
Pnc Financial Services Gp			USD	18 615	8 216	-1 667	25 164	5 045 885.28	2.38
Progressive Corp			USD	38 246	2 635	-40 881	-	-	0.00
Reinsurance Grp America Inc			USD	15 969	7 051	-1 430	21 590	2 363 889.10	1.11
Sealed Air Corp (New)			USD	68 087	30 056	-6 098	92 045	6 210 276.15	2.93
Tesla Mtrs			USD	-	3 354	-29	3 325	3 513 793.50	1.66
T-Mobile Us Inc			USD	15 972	1 101	-17 073	-	-	0.00
United Rentals Inc.			USD	11 700	5 164	-1 048	15 816	5 255 498.64	2.48
Unitedhealth Group Inc			USD	6 041	2 666	-542	8 165	4 099 973.10	1.93



# JSS Sustainable Equity - USA (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Vertex Pharmaceuticals			USD	10 228	4 514	-916	13 826	3 036 189.60	1.43
Ww Grainger Inc			USD	6 261	187	-6 448	-	-	0.00
								<b>210 335 440.73</b>	<b>99.08</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>210 335 440.73</b>	<b>99.08</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>210 335 440.73</b>	<b>99.08</b>
<b>Liquidities and deposits</b>								<b>2 031 572.24</b>	<b>0.96</b>
<b>Other assets less liabilities</b>								<b>-74 252.98</b>	<b>-0.04</b>
<b>TOTAL NET ASSETS</b>								<b>212 292 759.99</b>	<b>100.00</b>

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

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

# JSS Sustainable Multi Asset - Global Opportunities

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
3M Co			USD	1 594	151	-437	1 308	204 308.86	0.09
A.P. Moeller - Maersk A/S A			DKK	350	17	-367	-	-	0.00
A.P. Moeller - Maersk A/S B			DKK	112	227	-224	115	362 583.87	0.17
Abbvie Inc			USD	5 816	65	-5 881	-	-	0.00
Accenture Plc			USD	1 150	1 809	-654	2 305	840 254.79	0.39
Activision Blizzard Inc			USD	3 396	614	-4 010	-	-	0.00
Adecco Group Sa /Act.Nom.			CHF	-	7 458	-204	7 254	326 239.61	0.15
Adobe Systems			USD	653	6	-287	372	185 496.24	0.09
Adyen B.V. 144A			EUR	-	81	-2	79	182 608.50	0.08
Aegon Nv			EUR	-	72 409	-1 981	70 428	309 390.20	0.14
Aflac Inc.			USD	11 338	-	-4 859	6 479	332 666.91	0.15
Agilent Technologies			USD	-	3 960	-189	3 771	529 405.69	0.24
Air Liquide			EUR	1 887	126	-2 013	-	-	0.00
Aisin Seiki Co Ltd			JPY	14 500	1 800	-6 300	10 000	336 758.88	0.15
Ajinomoto Co. Inc			JPY	-	21 200	-1 400	19 800	528 738.93	0.24
Akamai Technologies Inc			USD	5 639	405	-6 044	-	-	0.00
Alcon Inc.			CHF	-	7 803	-819	6 984	544 209.59	0.25
Alexion Pharmaceuticals Inc			USD	3 692	-	-3 692	-	-	0.00
Align Technology Inc			USD	563	497	-1 060	-	-	0.00
Allegion Plc			USD	2 342	112	-639	1 815	211 377.59	0.10
Allstate Corp			USD	4 691	81	-4 772	-	-	0.00
Ally Financial Inc			USD	17 462	4 683	-2 750	19 395	811 990.81	0.37
Alnylam Pharmaceuticals Inc			USD	-	3 650	-100	3 550	529 378.30	0.24
Alphabet Inc -A-			USD	274	97	-84	287	731 138.30	0.34
Alphabet Inc -C-			USD	134	-	-52	82	208 647.89	0.10
Amazon Com Inc			USD	100	3	-31	72	211 108.41	0.10
Amc Entertainment Holdings Inc			USD	-	16 125	-781	15 344	367 003.87	0.17
Amerco			USD	1 134	-	-1 134	-	-	0.00
American Express Co.			USD	1 974	1 944	-3 918	-	-	0.00
American Tower Corp			USD	1 233	17	-408	842	216 571.40	0.10
American Water Works Co Inc			USD	-	1 385	-38	1 347	223 702.44	0.10
Amgen Inc			USD	-	1 714	-47	1 667	329 779.27	0.15
Analog Devices Inc			USD	-	3 683	-338	3 345	517 016.05	0.24
Anheuser-Busch Inbev Sa/Nv			EUR	4 207	4 734	-8 941	-	-	0.00
Annaly Capital Management Inc			USD	68 860	2 180	-29 025	42 015	288 917.78	0.13
Anthem Inc			USD	1 647	-	-797	850	346 472.92	0.16
Anz Banking Group			AUD	-	30 088	-1 943	28 145	495 016.04	0.23
Aon Plc -A-			USD	1 280	-	-1 280	-	-	0.00
Apple Inc			USD	2 590	2 137	-4 727	-	-	0.00
Applied Materials Inc			USD	2 331	2 723	-839	4 215	583 250.44	0.27
Aramark Holdings Corp			USD	-	16 799	-824	15 975	517 656.31	0.24
Arrow Electronics Inc.			USD	7 991	1 109	-982	8 118	958 497.94	0.44
Ashtead Group Plc			GBP	4 372	4 259	-1 627	7 004	495 684.01	0.23
Asm International Reg Nv			EUR	999	972	-723	1 248	485 097.60	0.22
Asml Holding Nv			EUR	-	300	-8	292	206 356.40	0.09
Astrazeneca /Spons.Adr			USD	-	4 490	-4 490	-	-	0.00
At & T			USD	21 883	1 784	-9 512	14 155	306 202.08	0.14
Atlas Copco Ab			SEK	-	3 819	-104	3 715	225 799.64	0.10
Atlas Copco Ab			SEK	6 133	79	-6 212	-	-	0.00
Atos Act.			EUR	9 878	1 206	-11 084	-	-	0.00
Auto Trader Group Plc			GBP	40 976	2 956	-14 739	29 193	257 298.10	0.12
Avalonbay Communities Inc.			USD	-	1 039	-28	1 011	224 559.00	0.10
Avantor Inc			USD	10 367	8 222	-3 645	14 944	553 763.77	0.25
Avery Dennison Corp			USD	2 953	1 358	-456	3 855	734 151.73	0.34
Aviva Plc			GBP	111 467	2 117	-113 584	-	-	0.00
Bank Of Ny Mellon Corp Shs			USD	12 433	-	-12 433	-	-	0.00
Barratt Devel.Plc			GBP	-	41 388	-1 132	40 256	358 639.68	0.16
Barry Callebaut Ag /Nam.			CHF	142	136	-278	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Becton Dickinson & Co.			USD	2 715	15	-1 259	1 471	325 296.41	0.15
Bentley System-B			USD	-	10 489	-287	10 202	433 576.03	0.20
Best Buy Co Inc.			USD	5 475	234	-5 709	-	-	0.00
Biogen Inc			USD	2 405	285	-1 380	1 310	276 376.36	0.13
Blackstone Group Inc Npv Cl A			USD	3 513	-	-1 859	1 654	188 191.22	0.09
Bmw-Bayer.Motorenwerke			EUR	5 828	353	-2 702	3 479	307 856.71	0.14
Boliden Rg			SEK	-	10 562	-289	10 273	349 216.05	0.16
Bouygues			EUR	15 706	7	-6 966	8 747	275 443.03	0.13
Bristol Myers Squibb Co			USD	-	6 263	-171	6 092	334 010.02	0.15
Broadcom Inc			USD	-	1 245	-137	1 108	648 324.20	0.30
Brother Industries Ltd			JPY	31 000	1 200	-14 200	18 000	303 907.71	0.14
Brown & Brown Inc			USD	-	3 902	-107	3 795	234 534.47	0.11
Brwn-Frman Corp. B /Non-Vot			USD	4 004	357	-1 041	3 320	212 711.22	0.10
Bt Group Plc			GBP	261 330	48 649	-309 979	-	-	0.00
Cable One Inc			USD	-	358	-10	348	539 641.75	0.25
Cadence Design Systems			USD	-	1 394	-38	1 356	222 204.19	0.10
Caixabank			EUR	-	126 629	-3 464	123 165	297 320.31	0.14
Camden Property Tr./Benef.Int.			USD	2 494	-	-1 020	1 474	231 598.94	0.11
Campbell Soup Co.			USD	-	9 093	-249	8 844	337 988.25	0.16
Canadian National Railway			CAD	2 908	-	-2 908	-	-	0.00
Canadian T.Corp A N-Vot.			CAD	3 835	220	-1 589	2 466	311 483.14	0.14
Carl Zeiss Meditec Ag			EUR	-	3 271	-388	2 883	532 922.55	0.24
Carrefour S.A.			EUR	31 017	1 916	-13 042	19 891	320 344.56	0.15
Catalent Inc			USD	3 217	2 771	-1 623	4 365	491 427.15	0.23
Cbre Group -A-			USD	7 199	3 373	-2 413	8 159	778 520.13	0.36
Centene Corp. De			USD	8 924	729	-4 503	5 150	373 162.15	0.17
Cerner Corp			USD	4 151	344	-4 495	-	-	0.00
Check Point Software Techno			USD	8 333	-	-3 251	5 082	520 891.59	0.24
Cigna Corporation			USD	2 537	252	-1 126	1 663	335 802.58	0.15
Cisco Systems Inc.			USD	12 235	10 951	-6 658	16 528	921 015.97	0.42
Citizens Financial Group Inc			USD	19 466	3 309	-15 212	7 563	314 238.26	0.14
Ck Asset Hldgs			HKD	100 000	9 500	-109 500	-	-	0.00
Clorox Co			USD	1 821	129	-1 950	-	-	0.00
Cnh Industrial Reg Shs			EUR	-	37 176	-3 723	33 453	571 042.71	0.26
Cnp Assurances			EUR	36 075	1 539	-37 614	-	-	0.00
Cognizant Technology Sol A			USD	9 089	-	-4 547	4 542	354 349.49	0.16
Colgate-Palmolive Co.			USD	3 909	243	-1 031	3 121	234 212.22	0.11
Comcast Corp/-A-			USD	5 715	5 639	-11 354	-	-	0.00
Conocophillips			USD	-	8 600	-450	8 150	517 294.23	0.24
Copart Inc			USD	2 603	4 254	-1 447	5 410	721 301.62	0.33
Corning Inc.			USD	22 667	2 659	-15 664	9 662	316 317.50	0.15
Covestro Ag - Usd Equiv.			EUR	13 901	2 171	-10 434	5 638	305 579.60	0.14
Croda International Plc			GBP	-	5 412	-841	4 571	550 957.20	0.25
Crown Castle International Shs			USD	1 659	167	-524	1 302	238 990.05	0.11
Cummins Inc			USD	2 494	63	-1 083	1 474	282 745.66	0.13
Cyberagent Inc			JPY	-	14 200	-400	13 800	201 697.95	0.09
Dai-ichi Life Hldgs Shs			JPY	-	28 700	-800	27 900	495 451.34	0.23
Daito Trust Construct.			JPY	6 200	-	-6 200	-	-	0.00
Danaher Corp			USD	1 339	1 073	-511	1 901	549 989.46	0.25
Davita Inc – Shs			USD	5 418	6 358	-2 624	9 152	915 521.91	0.42
Deere & Co.			USD	-	1 884	-209	1 675	505 048.14	0.23
Dell Technologies Inc			USD	6 429	14 242	-3 233	17 438	861 319.43	0.40
Denso Corp-Usd Eq			JPY	4 500	5 000	-9 500	-	-	0.00
Deutsche Post Ag			EUR	-	9 879	-547	9 332	527 631.28	0.24
Diageo Plc			GBP	6 766	6 622	-13 388	-	-	0.00
Discovery Inc/-A-			USD	20 155	2 977	-8 585	14 547	301 122.39	0.14
Duke Realty Corp			USD	-	4 363	-119	4 244	244 966.73	0.11
Ebay Inc			USD	10 219	-	-10 219	-	-	0.00
Ecolab Inc.			USD	-	1 079	-30	1 049	216 395.45	0.10
Edwards Lifesciences			USD	3 469	-	-3 469	-	-	0.00
Electrolux Ab B			SEK	22 958	-	-22 958	-	-	0.00
Electrolux Rg-B			SEK	-	17 626	-17 626	-	-	0.00
Electrolux Rg-B I21			SEK	-	13 189	-13 189	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Electronic Arts			USD	2 291	85	-2 376	-	-	0.00
Elisa Corporation A			EUR	5 455	33	-1 619	3 869	209 390.28	0.10
Emerson Electric Co.			USD	-	8 554	-234	8 320	680 188.53	0.31
Epam Systems			USD	-	1 034	-152	882	518 442.58	0.24
Eqt Rg			SEK	8 759	8 834	-17 593	-	-	0.00
Equinix Inc /Reit			USD	427	16	-443	-	-	0.00
Erie Indemnity Company Cl.A			USD	1 626	47	-1 673	-	-	0.00
Erste Group Bank Ag			EUR	7 783	9 658	-17 441	-	-	0.00
Essential Util Rg			USD	6 866	7 300	-1 574	12 592	594 499.19	0.27
Essex Property Trust			USD	-	728	-20	708	219 291.98	0.10
Estee Lauder Co -A-			USD	1 067	997	-306	1 758	572 293.00	0.26
Etsy Inc			USD	1 850	2 787	-1 174	3 463	666 715.81	0.31
Eurofins Scientific			EUR	3 164	2 495	-5 659	-	-	0.00
Expeditors Intl Wash.			USD	2 638	194	-879	1 953	230 626.42	0.11
Experian Plc			GBP	-	5 308	-145	5 163	223 343.90	0.10
Extra Space Storage Inc			USD	-	1 212	-33	1 179	235 063.90	0.11
Facebook Inc -A-			USD	1 969	638	-1 881	726	214 729.25	0.10
Factset Research System Inc			USD	989	-	-443	546	233 346.34	0.11
Fair Isaac Corp			USD	655	140	-185	610	232 622.85	0.11
Fastenal			USD	6 179	-	-2 033	4 146	233 549.74	0.11
Fidelity Natl Inform Serv			USD	-	3 363	-92	3 271	313 955.02	0.14
Firstservice – Registered Shs			CAD	1 993	1 778	-3 771	-	-	0.00
Fiserv Inc.			USD	-	3 695	-101	3 594	328 017.29	0.15
Fortescue Metals Group Ltd			AUD	-	34 375	-940	33 435	410 635.15	0.19
Fortinet			USD	2 995	810	-3 805	-	-	0.00
Fuji Electric Co Ltd			JPY	6 800	7 100	-13 900	-	-	0.00
Fujifilm Holdings Corp			JPY	-	7 900	-400	7 500	488 300.37	0.22
Gallagher+Co Arthur J.			USD	2 209	-	-749	1 460	217 831.69	0.10
Garmin			USD	2 284	1 697	-2 330	1 651	197 693.17	0.09
Geberit Ag/Namen-Aktien			CHF	442	4	-145	301	216 477.40	0.10
General Hldg			USD	1 011	548	-329	1 230	380 638.06	0.17
General Mills Inc			USD	-	16 047	-6 543	9 504	563 119.52	0.26
Gildan Activewear			CAD	8 876	15 126	-17 704	6 298	235 135.87	0.11
Gilead Sciences Inc.			USD	9 814	235	-4 629	5 420	346 065.95	0.16
Glaxosmithkline Plc			GBP	17 097	15 680	-32 777	-	-	0.00
H.K.Exchanges And Clearing Ltd			HKD	5 300	5 600	-10 900	-	-	0.00
Henry Jack & Associates Inc.			USD	2 083	38	-626	1 495	219 530.47	0.10
Henry Schein Inc.			USD	8 591	64	-4 090	4 565	311 224.45	0.14
Hermes International			EUR	228	437	-150	515	791 040.00	0.36
Hess Corp			USD	3 665	3 749	-7 414	-	-	0.00
Hewlett Packard Ent Co			USD	40 322	41 416	-19 249	62 489	866 559.56	0.40
Hikma Pharmaceuticals Plc			GBP	-	19 293	-1 617	17 676	467 161.91	0.21
Hologic Inc			USD	10 583	33	-5 580	5 036	339 039.89	0.16
Home Depot Inc.			USD	1 035	-	-387	648	236 481.25	0.11
Honda Motor Co. Ltd			JPY	-	12 100	-300	11 800	291 048.25	0.13
Hongkong & China Gas			HKD	197 500	6 000	-47 000	156 500	214 292.87	0.10
Horizon Pharma Shs			USD	3 665	3 249	-6 914	-	-	0.00
Hoya Corp			JPY	-	4 200	-300	3 900	509 559.71	0.23
Hp Inc			USD	32 638	4 292	-6 220	30 710	1 017 275.50	0.47
Humana Inc.			USD	1 511	85	-1 596	-	-	0.00
Hydro One Ltd			CAD	12 713	-	-12 713	-	-	0.00
Iberdrola Sa			EUR	-	651	-651	-	-	0.00
Ibm			USD	4 447	403	-2 020	2 830	332 622.05	0.15
Idex Corp			USD	1 450	37	-460	1 027	213 419.49	0.10
Idexx Laboratories Inc.			USD	1 184	251	-1 435	-	-	0.00
Illinois Tool Works			USD	1 386	47	-1 433	-	-	0.00
Ing Group Nv			EUR	-	42 235	-3 710	38 525	471 623.05	0.22
Inpex Corp			JPY	88 300	-	-88 300	-	-	0.00
Intact Fin			CAD	2 388	57	-653	1 792	205 116.73	0.09
Intel Corp.			USD	11 273	818	-4 928	7 163	324 388.41	0.15
International Paper Co			USD	10 247	1 507	-4 458	7 296	301 412.31	0.14
Interpublic Group			USD	9 548	11 235	-4 091	16 692	549 696.98	0.25
Intertek Group Plc			GBP	4 273	500	-1 309	3 464	232 280.31	0.11

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Intuit			USD	728	-	-343	385	217 762.66	0.10
Invesco Ltd			USD	34 128	6 746	-4 650	36 224	733 271.61	0.34
Iqvia Holdings Inc			USD	1 379	1 293	-2 672	-	-	0.00
J.Sainsbury Plc			GBP	-	153 820	-4 720	149 100	489 776.60	0.23
Jazz Pharmaceuticals Plc			USD	3 728	647	-1 733	2 642	295 982.06	0.14
Johnson & Johnson			USD	3 899	1 600	-5 499	-	-	0.00
Johnson Matthey Plc			GBP	7 347	7 732	-15 079	-	-	0.00
Juniper Networks Inc.			USD	24 479	-	-13 040	11 439	359 203.91	0.17
Kajima Corp.			JPY	-	29 600	-800	28 800	290 519.82	0.13
Kakaku Com Inc Tokyo			JPY	10 200	500	-3 200	7 500	175 824.79	0.08
Kao Corp.			JPY	-	4 300	-100	4 200	193 043.02	0.09
Kesko Oyj /-B-			EUR	9 219	8 189	-17 408	-	-	0.00
Keycorp			USD	42 333	7 829	-24 867	25 295	514 485.89	0.24
Keyera			CAD	12 273	13 312	-2 357	23 228	461 340.97	0.21
Keysight Technologies Inc			USD	-	3 768	-547	3 221	584 917.97	0.27
Kikkoman Corp.			JPY	5 000	4 900	-9 900	-	-	0.00
Kimberly Clark Corp			USD	2 478	-	-2 478	-	-	0.00
Kingfisher Plc			GBP	132 789	12 357	-67 055	78 091	314 650.99	0.14
Kla Tencor Corporation			USD	1 026	971	-1 997	-	-	0.00
Knorr-Bremse Ag			EUR	2 605	179	-2 784	-	-	0.00
Kobayashi Pharmaceutical Co			JPY	3 800	300	-4 100	-	-	0.00
Konami Hlds Shs			JPY	-	11 000	-300	10 700	451 027.81	0.21
Kone Oyj -B-			EUR	3 959	615	-1 078	3 496	220 387.84	0.10
Kyndryl Hldg Rg-Wi			USD	-	582	-582	-	-	0.00
L Oreal			EUR	715	1 512	-428	1 799	750 093.05	0.34
La Francaise Des Jeux Saem			EUR	5 653	692	-1 755	4 590	178 734.60	0.08
Laboratory Corp Of Amer.Hld			USD	-	3 421	-94	3 327	919 254.90	0.42
Lam Research Corp			USD	499	660	-122	1 037	655 784.87	0.30
Lawson Inc			JPY	14 338	-	-14 300	38	1 581.47	0.00
Lennox International Inc.			USD	938	1 800	-1 959	779	222 191.73	0.10
Liberty Global Plc -A-			USD	24 368	135	-12 226	12 277	299 475.89	0.14
Liberty Global Plc -C-			USD	24 314	155	-12 205	12 264	302 933.31	0.14
Lincoln National Corp.			USD	9 136	7 771	-4 056	12 851	771 376.42	0.35
Lindt & Spruengli / Reg			CHF	-	5	-	5	589 677.33	0.27
Lkq			USD	19 330	1 715	-14 727	6 318	333 511.73	0.15
Lloyds Banking Group Plc			GBP	-	528 644	-14 463	514 181	292 731.90	0.13
Logitech Intl Sa			CHF	2 472	2 895	-5 367	-	-	0.00
Lowe S Companies Inc.			USD	3 396	1 277	-2 119	2 554	580 511.71	0.27
Lululemon Athletica Inc			USD	1 010	-	-497	513	176 586.22	0.08
Lumen Tech Rg			USD	-	30 022	-821	29 201	322 258.66	0.15
Lvmh Act.			EUR	402	476	-127	751	545 977.00	0.25
M3 Inc			JPY	4 800	4 200	-9 000	-	-	0.00
Magellan Financial Group Ltd			AUD	8 550	3 929	-3 156	9 323	126 601.14	0.06
Manulife Financial Corp			CAD	31 101	301	-13 340	18 062	303 159.71	0.14
Marketaxess Holding Inc			USD	-	601	-16	585	211 566.08	0.10
Marsh & McLennan Cos Inc			USD	2 325	-	-874	1 451	221 784.05	0.10
Martin Marietta Materials Inc.			USD	-	1 705	-244	1 461	565 951.21	0.26
Marubeni Corp.			JPY	-	75 900	-75 900	-	-	0.00
Masco Corp.			USD	10 911	3 310	-4 934	9 287	573 455.10	0.26
Mcdonald S Holdings Co (Japan)			JPY	-	5 500	-200	5 300	206 003.27	0.09
Medibank Private Ltd			AUD	-	96 639	-2 644	93 995	201 315.39	0.09
Mercadolibre Inc			USD	-	406	-11	395	468 359.13	0.22
Merck			USD	8 540	-	-4 528	4 012	270 383.12	0.12
Metlife Inc			USD	9 804	9 232	-4 084	14 952	821 623.71	0.38
Mettler Toledo Intl Inc.			USD	509	145	-492	162	241 776.31	0.11
Micron Technology Inc			USD	7 683	906	-3 542	5 047	413 408.42	0.19
Microsoft Corp			USD	1 310	-	-595	715	211 456.91	0.10
Mid-America Apartment Commun.			USD	1 955	-	-785	1 170	236 057.69	0.11
Misumi Group Inc			JPY	-	15 400	-1 100	14 300	515 416.72	0.24
Mizuho Financial Groupinc			JPY	-	27 200	-700	26 500	296 053.82	0.14
Mohawk Industries			USD	4 793	1 114	-445	5 462	875 015.09	0.40
Molina Healthcare Inc			USD	-	1 247	-34	1 213	339 281.60	0.16
Molson Coors Registered Shs B			USD	16 173	3 350	-11 693	7 830	319 135.16	0.15

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Mondi Plc			GBP	11 858	734	-12 592	-	-	0.00
Moody S Corp			USD	967	-	-357	610	209 509.15	0.10
Morgan Stanley			USD	3 492	3 569	-1 374	5 687	490 886.32	0.23
Msci Inc -A-			USD	691	-	-327	364	196 112.52	0.09
National Bank Of Canada			CAD	4 226	4 416	-8 642	-	-	0.00
Neste Oil Oyj			EUR	4 791	501	-1 000	4 292	186 101.12	0.09
Netapp Inc			USD	-	6 780	-185	6 595	533 480.52	0.25
Netflix Inc			USD	649	577	-1 226	-	-	0.00
Newell Brands Inc			USD	22 649	3 028	-10 716	14 961	287 326.98	0.13
Nike Inc B			USD	2 414	34	-1 029	1 419	207 971.10	0.10
Nippon Yusen K K			JPY	7 500	5 800	-13 300	-	-	0.00
Nitori Holdings Co Ltd			JPY	1 900	-	-1 900	-	-	0.00
Nitto Denko Corp			JPY	4 100	400	-4 500	-	-	0.00
Nn Group N.V.			EUR	12 672	-	-12 672	-	-	0.00
Nortonlifelock Rg			USD	-	14 553	-398	14 155	323 379.26	0.15
Novartis Ag Basel/Nam.			CHF	7 264	456	-3 469	4 251	329 360.63	0.15
Novo Nordisk A/S /-B-			DKK	4 098	4 200	-8 298	-	-	0.00
Novozymes Shs-B-			DKK	-	3 269	-89	3 180	229 684.09	0.11
Nvidia Corp.			USD	483	2 753	-981	2 255	583 202.65	0.27
Obayashi Corp.			JPY	76 600	-	-76 600	-	-	0.00
Omnicom Group Inc			USD	3 920	10 942	-831	14 031	904 019.85	0.42
Omv Ag			EUR	10 662	-	-4 908	5 754	287 412.30	0.13
On Semiconductor Corp			USD	8 225	8 687	-16 912	-	-	0.00
Oneok Inc (New)			USD	5 972	5 664	-2 346	9 290	480 021.46	0.22
Oracle Corp			USD	-	6 662	-454	6 208	476 081.32	0.22
Orange			EUR	50 634	1 927	-52 561	-	-	0.00
Orion Corp (New)- Shs-B-			EUR	7 588	557	-8 145	-	-	0.00
Otis Worldwide Corporation			USD	4 139	103	-1 307	2 935	224 719.00	0.10
Owens Corning Inc			USD	9 273	1 308	-6 750	3 831	304 876.45	0.14
Paccar Inc.			USD	7 021	327	-7 348	-	-	0.00
Partners Group Holding			CHF	429	169	-260	338	493 384.27	0.23
Paychex Inc.			USD	-	6 941	-190	6 751	810 333.71	0.37
Paypal Holdings Inc			USD	1 235	986	-2 221	-	-	0.00
Pepsico Inc			USD	2 186	2 183	-4 369	-	-	0.00
Pool Corp			USD	735	1 003	-121	1 617	804 803.03	0.37
Power Corp.Canada			CAD	-	18 277	-500	17 777	517 300.85	0.24
Principal Financial Group Inc			USD	14 848	1 545	-11 163	5 230	332 646.76	0.15
Procter & Gamble Co.			USD	2 427	-	-774	1 653	237 775.01	0.11
Progressive Corp			USD	3 225	204	-913	2 516	227 108.16	0.10
Prologis Inc			USD	2 661	-	-2 661	-	-	0.00
Prudential Financial Inc			USD	5 998	-	-2 785	3 213	305 817.02	0.14
Ptc Inc Shs			USD	2 478	2 105	-4 583	-	-	0.00
Public Storage			USD	-	725	-20	705	232 206.12	0.11
Qualcomm Inc.			USD	-	2 715	-74	2 641	424 691.94	0.20
Quest Diagnostics Inc.			USD	5 081	3 500	-2 605	5 976	909 169.68	0.42
Rational Ag. Landsberg Am Lech			EUR	-	243	-7	236	212 494.40	0.10
Rea Group Ltd			AUD	2 564	201	-2 765	-	-	0.00
Recruit Holdings Co. Ltd.			JPY	-	10 000	-1 200	8 800	468 511.78	0.22
Regeneron Pharma. Inc.			USD	1 282	10	-1 292	-	-	0.00
Regions Financial Corp			USD	41 804	9 527	-26 489	24 842	476 218.43	0.22
Renaissancere Hld Ltd			USD	-	2 402	-66	2 336	347 832.29	0.16
Resmed Inc			USD	1 592	2 384	-1 710	2 266	519 035.95	0.24
Resona Holdings Inc			JPY	-	96 200	-2 600	93 600	319 780.73	0.15
Roche Holding Ag /Bearer			CHF	870	-	-870	-	-	0.00
Rockwell Automation			USD	-	713	-20	693	212 586.22	0.10
Rockwool International A/S B			DKK	650	669	-1 319	-	-	0.00
Rollins Inc			USD	-	6 968	-191	6 777	203 870.18	0.09
Royal Bank Of Scotland Group			GBP	-	201 259	-5 506	195 753	526 218.50	0.24
S&P Global Shs			USD	853	-	-853	-	-	0.00
Saint-Gobain			EUR	9 248	-	-9 248	-	-	0.00
Sba Communications Corp/Reit			USD	-	683	-19	664	227 144.99	0.10
Scentre Group /Reit			AUD	297 519	-	-297 519	-	-	0.00
Schindler Hld Sa /Nom.			CHF	-	934	-26	908	214 170.80	0.10

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Schindler Holding/Partic			CHF	-	920	-25	895	212 054.63	0.10
Sea Ltd /Adr			USD	1 254	1 104	-705	1 653	325 178.18	0.15
Sempra Energy			USD	2 385	2 776	-512	4 649	540 775.34	0.25
Sensata Tec			USD	-	6 303	-172	6 131	332 590.04	0.15
Shimano Inc.			JPY	1 500	2 100	-700	2 900	678 970.04	0.31
Shopify Inc			USD	263	180	-443	-	-	0.00
Singapore Exchange Ltd			SGD	41 300	5 400	-13 100	33 600	203 820.11	0.09
Sino Land Co Ltd			HKD	-	290 000	-8 000	282 000	308 846.75	0.14
Skyworks Solutions Inc			USD	3 771	358	-2 038	2 091	285 260.06	0.13
Smurfit Kappa Group Plc			EUR	-	11 672	-373	11 299	547 323.56	0.25
Snap-On Inc			USD	3 822	2 948	-2 127	4 643	879 361.01	0.40
Softbank Group Shs			JPY	4 300	5 000	-9 300	-	-	0.00
Sonic Healthcare			AUD	23 975	-	-12 116	11 859	353 541.92	0.16
Spirax-Sarco Engineering Plc			GBP	1 792	2 984	-934	3 842	734 443.72	0.34
Ss&C Technologies Holdings Inc			USD	8 867	130	-8 997	-	-	0.00
St James Place Plc			GBP	16 068	15 533	-31 601	-	-	0.00
Start Today			JPY	9 200	900	-2 500	7 600	208 347.60	0.10
State Street Corp			USD	7 442	-	-7 442	-	-	0.00
Ste Gen.Paris -A-			EUR	-	10 801	-295	10 506	317 333.73	0.15
Straumann Holding Ag/Nom.			CHF	205	198	-403	-	-	0.00
Swiss Life Holding /Nam			CHF	1 256	-	-1 256	-	-	0.00
Swisscom /Nam.			CHF	1 137	-	-1 137	-	-	0.00
Sylvamo Corporation			USD	-	544	-544	-	-	0.00
Synchrony Financial			USD	-	12 916	-353	12 563	512 484.67	0.24
Synopsys Inc.			USD	-	2 061	-274	1 787	579 062.17	0.27
Sysco Corp.			USD	-	7 885	-216	7 669	529 722.08	0.24
T Rowe Price Group Inc.			USD	-	1 129	-31	1 098	189 861.70	0.09
Taisei Corp.			JPY	18 500	200	-18 700	-	-	0.00
Target Corp			USD	1 419	2 733	-950	3 202	651 662.75	0.30
Te Connectivity /Reg Shs			USD	2 362	2 426	-4 788	-	-	0.00
Telefonica Sa			EUR	-	87 345	-2 303	85 042	327 581.78	0.15
Teleperform.Se			EUR	849	735	-1 584	-	-	0.00
Teradyne Inc			USD	2 473	2 360	-4 833	-	-	0.00
Tesla Mtrs			USD	-	775	-267	508	472 075.48	0.22
Texas Instruments Inc			USD	-	1 293	-35	1 258	208 490.38	0.10
The Swatch Group Ag			CHF	-	1 333	-36	1 297	349 234.71	0.16
Thomson Reuters Corp			CAD	-	2 078	-57	2 021	212 827.41	0.10
T-Mobile Us Inc			USD	-	5 285	-145	5 140	524 214.91	0.24
Tokyo Century C Shs			JPY	5 600	6 400	-12 000	-	-	0.00
Tokyo Electron Co Ltd			JPY	700	800	-1 500	-	-	0.00
Tractor Supply Co			USD	3 577	1 294	-4 871	-	-	0.00
Trane Technologies Plc			USD	1 750	1 766	-3 516	-	-	0.00
Trend Micro Inc..Tokyo			JPY	-	4 300	-100	4 200	204 941.83	0.09
Trimble Navigation Ltd			USD	4 131	3 781	-1 181	6 731	516 070.96	0.24
United Rentals Inc.			USD	2 871	376	-1 705	1 542	450 572.62	0.21
Unitedhealth Group Inc			USD	1 596	-	-1 596	-	-	0.00
Uss Co Ltd Tokai			JPY	19 300	1 200	-20 500	-	-	0.00
Vail Resorts Inc			USD	981	1 064	-2 045	-	-	0.00
Venture Corporation Ltd			SGD	45 130	2 400	-47 530	-	-	0.00
Verbund Ag/-A-			EUR	3 582	3 346	-1 214	5 714	565 114.60	0.26
Verisign Inc			USD	1 493	99	-538	1 054	235 249.98	0.11
Verisk Anlytcs			USD	1 876	-	-739	1 137	228 689.77	0.10
Verizon Communications Inc			USD	11 439	425	-5 071	6 793	310 380.13	0.14
Vertex Pharmaceuticals			USD	1 540	809	-380	1 969	380 225.47	0.17
Viacomcbs Inc Cl-B			USD	-	9 825	-269	9 556	253 605.42	0.12
Vici Properties Inc Reit			USD	-	12 434	-340	12 094	320 216.62	0.15
Vmware Inc			USD	-	4 050	-4 050	-	-	0.00
Vodafone Group Plc			GBP	358 286	30 488	-146 854	241 920	323 461.75	0.15
Voya Financial			USD	-	5 269	-144	5 125	298 838.16	0.14
Walgreens Boots Alliance Inc			USD	-	20 505	-561	19 944	914 772.28	0.42
Walt Disney /Disney Ser			USD	1 830	1 995	-321	3 504	477 255.15	0.22
Waste Management Inc			USD	-	1 518	-42	1 476	216 623.64	0.10
Waters Corporation			USD	1 022	-	-339	683	223 782.80	0.10

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
West Fraser Timber Co			CAD	12 901	1 792	-10 232	4 461	374 779.61	0.17
West Pharmaceutical Services			USD	1 941	583	-2 524	-	-	0.00
Western Digital Corp.			USD	-	6 672	-183	6 489	372 096.10	0.17
Western Union Company			USD	-	20 097	-550	19 547	306 646.57	0.14
Westpac Banking Corp			AUD	15 774	17 846	-33 620	-	-	0.00
Weyerhaeuser Co			USD	8 580	-	-1 994	6 586	238 490.57	0.11
Whirlpool Corp.			USD	4 105	646	-3 094	1 657	341 920.17	0.16
Wolters Kluwer Nv			EUR	3 377	-	-1 177	2 200	227 920.00	0.10
Ww Grainger Inc			USD	702	32	-228	506	230 592.19	0.11
Yamada Denki Co Ltd			JPY	-	96 100	-2 600	93 500	280 598.03	0.13
Zalando Se			EUR	2 886	2 424	-5 310	-	-	0.00
Zebra Technologies A			USD	642	581	-1 223	-	-	0.00
								<b>105 781 260.65</b>	<b>48.65</b>
<b>Bonds</b>									
Adcb Fin	4.500	06.03.23	USD	1 600 000	-	-	1 600 000	1 455 153.01	0.67
Arcelik	0.000	03.04.23	USD	1 300 000	-	-	1 300 000	1 148 874.43	0.53
Ashtead Cap 4.25% 19-01.11.29	4.250	01.11.29	USD	-	1 100 000	-	1 100 000	1 032 681.01	0.48
At&T Inc 2.875% 20-Perp	2.875	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Axtel 6.375% 17-14.11.24	6.375	14.11.24	USD	-	1 100 000	-	1 100 000	999 242.44	0.46
Azr Pwr Slr 5.65% 19-24.12.24 Regs	5.650	24.12.24	USD	1 260 000	200 000	-	1 460 000	1 350 102.00	0.62
Baidu Inc 3.875% 18-29.09.23	3.875	29.09.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Banco Bvacs 4.875% 15-21.04.25	4.875	21.04.25	USD	1 240 000	200 000	-	1 440 000	1 310 840.66	0.60
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	690 000	-	-	690 000	620 293.13	0.29
Bank Mandiri 3.75% 19-11.04.24	3.750	11.04.24	USD	1 490 000	-	-	1 490 000	1 369 857.29	0.63
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	1 600 000	-	-	1 600 000	1 491 376.01	0.69
Bbva 5% 12-26.08.22	5.000	26.08.22	USD	-	1 600 000	-	1 600 000	1 440 914.53	0.66
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Bdo Unibk 2.95% 17-06.03.23 Regs	2.950	06.03.23	USD	1 600 000	-	-	1 600 000	1 434 175.17	0.66
Bgeo Group 6% 16-26.07.23	6.000	26.07.23	USD	1 240 000	200 000	-	1 440 000	1 351 107.98	0.62
Bk Leumi 3.275% 20-29.01.31	3.275	29.01.31	USD	-	1 700 000	-	1 700 000	1 500 505.63	0.69
Bk Tabungan 4.2% 23.1.25	4.200	23.01.25	USD	827 000	650 000	-	1 477 000	1 329 277.53	0.61
Boardwalk 4.45% 17-15.07.27	4.450	15.07.27	USD	1 600 000	-	-1 600 000	-	-	0.00
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	1 510 000	-	-	1 510 000	1 365 532.89	0.63
Bos Funding 4.23% 17-07.03.22	4.230	07.03.22	USD	1 600 000	-	-	1 600 000	1 416 194.16	0.65
Bp Sondrio 6.25% 19-30.07.29	6.250	30.07.29	EUR	900 000	-	-900 000	-	-	0.00
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	900 000	-	-900 000	-	-	0.00
Cbq Finance 5% 18-24.05.23	5.000	24.05.23	USD	1 570 000	-	-	1 570 000	1 455 858.85	0.67
Cdbl Fundin 3% 17-24.04.23 Regs	3.000	24.04.23	USD	1 700 000	-	-	1 700 000	1 519 656.94	0.70
China Overs 4.25% 18-26.04.23	4.250	26.04.23	USD	1 620 000	-	-	1 620 000	1 467 680.97	0.68
China Water 5.25% 17-7.2.22 Regs	5.250	07.02.22	USD	810 000	5 110 000	-2 960 000	2 960 000	1 297 538.08	0.60
Ck Hut 2.75% 17-29.03.23	2.750	29.03.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Demeter Inv 4.625% 17-Perp	4.625	31.12.99	USD	1 700 000	-	-1 700 000	-	-	0.00
Ebay 3.6% 17-05.06.27	3.600	05.06.27	USD	-	1 300 000	-	1 300 000	1 244 673.29	0.57
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	700 000	-	-	700 000	749 042.00	0.34
Enel 2.25% 20-Perp	2.250	31.12.99	EUR	1 400 000	-	-1 400 000	-	-	0.00
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	1 470 000	-	-600 000	870 000	807 354.95	0.37
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	780 000	-	-	780 000	818 181.78	0.38
Falabella 3.75% 13-30.04.23	3.750	30.04.23	USD	1 630 000	-	-	1 630 000	1 474 897.73	0.68
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	1 340 000	-	-	1 340 000	1 346 399.76	0.62
Fondiaría	5.750	31.12.99	EUR	900 000	-	-900 000	-	-	0.00
Fondiaría 3.875% 18-01.03.28	3.875	01.03.28	EUR	870 000	-	-870 000	-	-	0.00
Fortune 5.95% 20-19.10.25	5.950	19.10.25	USD	-	2 200 000	-	2 200 000	1 945 761.48	0.90
Gibl Ports 6.5% 16-22.09.23	6.500	22.09.23	USD	720 000	630 000	-	1 350 000	1 271 709.02	0.59
Gpi 4.0% 20-15.08.28	4.000	15.08.28	USD	-	1 200 000	-	1 200 000	1 053 023.21	0.48
Haitong Int 3.375% 19-19.07.24	3.375	19.07.24	USD	-	1 700 000	-	1 700 000	1 551 051.03	0.71
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	-	1 100 000	-	1 100 000	1 008 600.95	0.46
Ing Groep 3.95% 17-29.03.27	3.950	29.03.27	USD	-	1 100 000	-	1 100 000	1 058 717.79	0.49
Intesa San 3.928% 14-15.09.26	3.928	15.09.26	EUR	1 000 000	-	-	1 000 000	1 103 540.00	0.51
Intl Bk Rec 6.75% 19-14.11.22	6.750	14.11.22	RUB	-	180 000 000	-	180 000 000	2 080 982.06	0.96
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	1 000 000	-	-	1 000 000	990 597.00	0.46
Japfa Comfd 5.375% 21-23.03.26	5.375	23.03.26	USD	-	2 100 000	-	2 100 000	1 911 258.90	0.88



# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Jsl Europe 5.20% 21-26.01.31	5.200	26.01.31	USD	-	1 200 000	-	1 200 000	985 525.85	0.45
Kosmos Eng 7.125% 19-04.04.26 Regs	7.125	04.04.26	USD	1 032 000	-	-1 032 000	-	-	0.00
Lab Corp 3.6% 17-01.09.27	3.600	01.09.27	USD	-	1 100 000	-	1 100 000	1 046 281.56	0.48
Lenovo Grp 3.421% 20-02.11.30	3.421	02.11.30	USD	-	1 700 000	-	1 700 000	1 509 951.30	0.69
Lg Chem 3.625% 19-15.04.29	3.625	15.04.29	USD	1 400 000	-	-	1 400 000	1 346 740.05	0.62
Lundin Ener 2.0% 21-15.07.26	2.000	15.07.26	USD	-	1 200 000	-	1 200 000	1 049 501.49	0.48
Moh 4.375% 20-15.06.28	4.375	15.06.28	USD	-	1 100 000	-	1 100 000	997 955.94	0.46
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	970 000	430 000	-	1 400 000	1 292 679.39	0.59
Nokia Oyj 2% 19-11.03.26	2.000	11.03.26	EUR	920 000	-	-	920 000	962 720.20	0.44
Rizal Co C 4.125% 18-16.03.23	4.125	16.03.23	USD	1 610 000	-	-	1 610 000	1 460 937.53	0.67
Santander	4.125	09.11.22	USD	-	1 600 000	-	1 600 000	1 442 230.04	0.66
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	1 580 000	-	-	1 580 000	1 451 471.89	0.67
Sk Telecom 3.75% 18-16.04.23	3.750	16.04.23	USD	1 600 000	-	-1 600 000	-	-	0.00
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Sunny Op 3.75% 18-23.1.23 Regs	3.750	23.01.23	USD	1 600 000	-	-	1 600 000	1 439 448.61	0.66
Telefonica	5.875	31.12.99	EUR	700 000	-	-	700 000	769 107.50	0.35
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	770 000	-	-770 000	-	-	0.00
Transmanto 4.375% 13-7.5.23	4.375	07.05.23	USD	1 600 000	-	-	1 600 000	1 452 873.72	0.67
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	1 350 000	-	-	1 350 000	1 310 456.82	0.60
Turk Telek 6.875% 19-28.2.25 Regs	6.875	28.02.25	USD	-	1 300 000	-	1 300 000	1 162 466.58	0.53
Turkcell 5.8% 18-11.04.28 Regs	5.800	11.04.28	USD	1 270 000	-	-	1 270 000	1 072 665.32	0.49
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Vittoria As 5.75% 18-11.07.28	5.750	11.07.28	EUR	500 000	-	-	500 000	585 215.50	0.27
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 600 000	-	-	1 600 000	1 533 901.51	0.71
Wanda Prop 7.25% 14-29.01.24	7.250	29.01.24	USD	-	2 300 000	-	2 300 000	1 923 327.47	0.88
Weibo 3.375% 20-08.07.30	3.375	08.07.30	USD	1 595 000	-	-	1 595 000	1 391 209.06	0.64
Weichai Int 3.75% 17-Perp	3.750	31.12.99	USD	1 600 000	200 000	-	1 800 000	1 607 635.37	0.74
Weyerhaeuser 6.95% 97-1.10.27	6.950	01.10.27	USD	-	900 000	-	900 000	1 001 954.92	0.46
Xylem 1.95% 20-30.01.28	1.950	30.01.28	USD	-	1 500 000	-	1 500 000	1 306 272.04	0.60
Zoomlion 6.125% 20.12.22 Regs	6.125	20.12.22	USD	-	2 100 000	-	2 100 000	1 894 376.54	0.87
								<b>78 769 559.86</b>	<b>36.22</b>

## Investment Funds

Jss In S Eq Td I10C	USD	-	25 337	-	25 337	2 216 653.30	1.02
Jss In Sreq Sem Shs I Usd Acc Cap	USD	-	133 124	-	133 124	9 960 887.41	4.58
Simon Property/Paired Shs	USD	-	4 589	-845	3 744	526 010.27	0.24
						<b>12 703 550.98</b>	<b>5.84</b>

## Index options

Euro Stoxx 50 Pr	18.03.22	EUR	48	-	-30	18	1 350.00	0.00
Euro Stoxx 50 Pr	18.03.22	EUR	48	-	-30	18	1 782.00	0.00
Euro Stoxx 50 Pr	17.06.22	EUR	-	36	-	36	17 820.00	0.01
Euro Stoxx 50 Pr	17.12.21	EUR	47	-	-47	-	-	0.00
Euro Stoxx 50 Pr	16.07.21	EUR	-143	143	-	-	-	0.00
Euro Stoxx 50 Pr	20.08.21	EUR	-	143	-143	-	-	0.00
Euro Stoxx 50 Pr	17.09.21	EUR	-	143	-143	-	-	0.00
Euro Stoxx 50 Pr	17.12.21	EUR	-	143	-143	-	-	0.00
Euro Stoxx 50 Pr	21.01.22	EUR	-	-	-144	-144	-10 080.00	0.00
Euro Stoxx 50 Pr	16.09.22	EUR	-	36	-	36	28 800.00	0.01
Euro Stoxx 50 Pr	16.12.22	EUR	-	36	-	36	39 960.00	0.02
Nikkei 225 Indices D	10.09.21	JPY	9	-	-9	-	-	0.00
Nikkei 225 Indices D	11.03.22	JPY	7	-	-1	6	8 934.42	0.00
Nikkei 225 Indices D	11.03.22	JPY	7	-	-1	6	5 956.28	0.00
Nikkei 225 Indices D	09.07.21	JPY	-23	23	-	-	-	0.00
Nikkei 225 Indices D	13.08.21	JPY	-	23	-23	-	-	0.00
Nikkei 225 Indices D	08.10.21	JPY	-	23	-23	-	-	0.00
Nikkei 225 Indices D	10.12.21	JPY	-	9	-9	-	-	0.00
Nikkei 225 Indices D	10.12.21	JPY	-	23	-23	-	-	0.00
Nikkei 225 Indices D	14.01.22	JPY	-	-	-28	-28	-4 703.93	0.00
Nikkei 225 Indices D	11.03.22	JPY	-	16	-	16	10 140.95	0.01
Spx - S&P 500 Indices	18.03.22	USD	33	-	-21	12	6 120.30	0.00
Spx - S&P 500 Indices	18.03.22	USD	33	-	-21	12	7 597.61	0.00
Spx - S&P 500 Indices	16.07.21	USD	-98	98	-	-	-	0.00

# JSS Sustainable Multi Asset - Global Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Spx - S&P 500 Indices		17.12.21	USD	32	-	-32	-	-	0.00
Spx - S&P 500 Indices		20.08.21	USD	-	98	-98	-	-	0.00
Spx - S&P 500 Indices		17.12.21	USD	-	98	-98	-	-	0.00
Spx - S&P 500 Indices		17.06.22	USD	-	23	-	23	105 575.10	0.05
Spx - S&P 500 Indices		21.01.22	USD	-	5	-98	-93	-35 001.76	(0.02)
Spx - S&P 500 Indices		16.12.22	USD	-	23	-	23	260 903.97	0.12
Spx - S&P 500 Indices		16.09.22	USD	-	23	-	23	187 486.81	0.09
Ukx Ftse 100 Index		17.09.21	GBP	12	-	-12	-	-	0.00
Ukx Ftse 100 Index		17.12.21	GBP	12	12	-24	-	-	0.00
Ukx Ftse 100 Index		18.03.22	GBP	12	7	-	19	2 715.57	0.00
Ukx Ftse 100 Index		16.07.21	GBP	-36	36	-	-	-	0.00
Ukx Ftse 100 Index		20.08.21	GBP	-	36	-36	-	-	0.00
Ukx Ftse 100 Index		17.09.21	GBP	-	36	-36	-	-	0.00
Ukx Ftse 100 Index		17.12.21	GBP	-	36	-36	-	-	0.00
Ukx Ftse 100 Index		21.01.22	GBP	-	-	-38	-38	-3 620.76	0.00
Ukx Ftse 100 Index		17.06.22	GBP	-	19	-	19	13 577.85	0.01
								<b>645 314.41</b>	<b>0.30</b>
<b>Options on securities</b>									
Right Telefonica 15.12.21		15.12.21	EUR	-	81 892	-81 892	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>197 899 685.90</b>	<b>91.01</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Allstate	5.750	15.08.53	USD	1 600 000	-	-1 600 000	-	-	0.00
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	1 000 000	410 000	-1 410 000	-	-	0.00
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	1 700 000	-	-	1 700 000	1 517 046.69	0.70
Cosan Ltd 5.50% 19-20.09.29	5.500	20.09.29	USD	1 210 000	200 000	-	1 410 000	1 292 855.43	0.60
Gartner Inc 3.625% 21-15.06.29	3.625	15.06.29	USD	-	1 200 000	-	1 200 000	1 068 598.31	0.49
Gas Lima 4.375% 13-1.4.23 Reg S	4.375	01.04.23	USD	1 600 000	-	-	1 600 000	1 455 483.64	0.67
Movida 5.25% 21-08.02.31 Regs	5.250	08.02.31	USD	-	1 200 000	-	1 200 000	982 275.77	0.45
Promigas/Ga 3.75% 19-16.10.29 Regs	3.750	16.10.29	USD	1 500 000	-	-	1 500 000	1 296 572.72	0.60
Soquimich 3.625% 13-03.04.23	3.625	03.04.23	USD	220 000	1 400 000	-	1 620 000	1 459 702.34	0.67
Teleflex 4.25% 20-01.06.28 Regs	4.250	01.06.28	USD	-	1 200 000	-	1 200 000	1 088 594.79	0.50
Telekom Malay.7.875% 95-25Reg.S	7.875	01.08.25	USD	690 000	-	-	690 000	725 201.65	0.33
Truist Finl 1.125% 20-03.08.27	1.125	03.08.27	USD	-	1 200 000	-	1 200 000	1 021 659.18	0.47
								<b>11 907 990.52</b>	<b>5.48</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>11 907 990.52</b>	<b>5.48</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>209 807 676.42</b>	<b>96.49</b>
<b>Liquidities and deposits</b>								<b>6 103 187.41</b>	<b>2.81</b>
<b>Other assets less liabilities</b>								<b>1 536 615.64</b>	<b>0.70</b>
<b>TOTAL NET ASSETS</b>								<b>217 447 479.47</b>	<b>100.00</b>

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

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

# JSS Sustainable Equity - Green Planet

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Aalberts – Bearer Shs			EUR	144 325	7 497	-	151 822	8 845 149.72	2.32
Acea			EUR	189 217	5 677	-	194 894	3 656 211.44	0.96
Advanced Drainage Systems			USD	75 850	2 276	-	78 126	9 352 174.09	2.46
Af Poyry Ab			SEK	140 452	-	-	140 452	3 478 539.81	0.91
Agilent Technologies			USD	93 056	1 939	-28 430	66 565	9 344 972.08	2.46
Aker Carbon Rg			NOK	588 956	17 669	-	606 625	1 670 193.33	0.44
American Water Works Co Inc			USD	23 128	26 051	-	49 179	8 167 381.23	2.15
Analog Devices Inc			USD	19 794	3 653	-	23 447	3 624 058.38	0.95
Arcadis N.V.			EUR	165 811	4 975	-	170 786	7 231 079.24	1.90
Aurubis Ag			EUR	40 042	17 422	-	57 464	5 060 279.84	1.33
Autodesk Inc.			USD	35 719	1 072	-	36 791	9 097 134.44	2.39
Ballard Power Systems Inc			CAD	70 684	2 115	-	72 799	805 300.08	0.21
Cadeler Rg			NOK	358 623	7 566	-	366 189	1 332 110.21	0.35
Carbios Sa			EUR	12 629	379	-	13 008	486 239.04	0.13
Cimc Enric Hldg			HKD	4 956 726	149 033	-	5 105 759	6 530 524.55	1.72
Clean Harbors Inc			USD	76 522	2 296	-	78 818	6 914 941.84	1.82
Coca-Cola Europ Prntr			USD	164 722	4 934	-	169 656	8 344 055.65	2.19
Danaher Corp			USD	56 500	1 695	-	58 195	16 836 736.68	4.42
Daqo New Energy/Sadr			USD	23 213	696	-	23 909	847 705.66	0.22
Duerr Ag			EUR	72 806	55 051	-	127 857	5 129 622.84	1.35
Ebara Corp.			JPY	105 149	3 100	-	108 249	5 282 082.92	1.39
Ecolab Inc.			USD	32 932	988	-	33 920	6 997 267.68	1.84
Elis Sa			EUR	472 176	49 772	-251 907	270 041	4 110 024.02	1.08
Entegris Inc			USD	125 292	2 886	-29 091	99 087	12 074 812.22	3.17
Evoqua Water Technologies Corp			USD	122 763	11 411	-	134 174	5 515 858.69	1.45
Fischer Georg Ag/Nam.			CHF	6 285	189	-	6 474	8 653 577.48	2.27
Flsmidth & Co. A/S B			DKK	39 669	54 266	-	93 935	3 085 451.33	0.81
Fortune Brands Home & Security			USD	55 701	1 671	-	57 372	5 393 129.44	1.42
Ilex Corp			USD	16 061	482	-	16 543	3 437 778.54	0.90
Infineon Technologies /Nam.			EUR	151 506	30 913	-	182 419	7 435 398.44	1.95
Kubota Corp			JPY	143 903	4 300	-	148 203	2 889 836.82	0.76
Kurita Water Ind.Ltd			JPY	237 228	7 100	-	244 328	10 187 000.93	2.68
Masco Corp.			USD	174 697	5 241	-	179 938	11 110 839.22	2.92
Medmix N			CHF	-	68 372	-68 372	-	-	0.00
Microsoft Corp			USD	-	38 487	-	38 487	11 382 296.73	2.99
Norma Group			EUR	110 176	-	-	110 176	3 732 762.88	0.98
On Semiconductor Corp			USD	214 884	5 113	-44 446	175 551	10 484 896.17	2.75
Outotec Oyj			EUR	825 867	82 142	-	908 009	8 488 068.13	2.23
Pennon Group Plc			GBP	714 420	-	-714 420	-	-	0.00
Pennon Grp Rg			GBP	-	628 846	-	628 846	8 740 600.79	2.30
Proton Motor Power Systems Plc			GBP	303 824	-	-303 824	-	-	0.00
Ptc Inc Shs			USD	54 046	4 754	-	58 800	6 264 175.17	1.65
Republic Services Inc.			USD	97 527	2 926	-	100 453	12 318 124.21	3.24
Roper Technologies Inc			USD	9 932	298	-	10 230	4 424 663.91	1.16
Rotork Plc			GBP	1 258 093	37 744	-	1 295 837	5 512 999.49	1.45
Samsung Sdi / Sgdr 144A			EUR	36 616	1 099	-	37 715	4 510 714.00	1.18
Siemens Ag /Nam.			EUR	49 790	12 180	-	61 970	9 461 579.60	2.49
Sika Ltd			CHF	22 543	676	-	23 219	8 519 789.05	2.24
Stantec Inc			CAD	122 067	28 878	-	150 945	7 468 157.72	1.96
Stmicroelectronics Nv			EUR	127 609	3 828	-	131 437	5 700 422.69	1.50
Sulzer Ag/ Namensaktien			CHF	68 372	2 051	-	70 423	6 106 689.26	1.60
Tetra Tech Inc.			USD	59 703	1 466	-10 852	50 317	7 513 037.81	1.97
Thermo Fisher Scientific Inc			USD	7 706	12 860	-	20 566	12 066 881.67	3.17
Trimble Navigation Ltd			USD	127 863	3 836	-	131 699	10 097 463.78	2.65
Valeo Sa			EUR	106 534	3 196	-	109 730	2 916 623.40	0.77
Valmont Ind.Inc			USD	14 010	8 851	-	22 861	5 035 772.51	1.32
Veolia Environnement			EUR	409 396	92 602	-	501 998	16 194 455.48	4.25

# JSS Sustainable Equity - Green Planet (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in EUR	% of net assets
Washtec Ag			EUR	20 123	-	-20 123	-	-	0.00
Xylem Inc			USD	30 674	920	-	31 594	3 331 650.09	0.88
								<b>373 199 292.42</b>	<b>98.05</b>
<b>Options on securities</b>									
Right Veolia 01.10.21 /Sous		07.12.21	EUR	-	409 396	-409 396	-	-	0.00
								-	<b>0.00</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>373 199 292.42</b>	<b>98.05</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>373 199 292.42</b>	<b>98.06</b>
<b>Liquidities and deposits</b>								<b>7 762 605.99</b>	<b>2.04</b>
<b>Other assets less liabilities</b>								<b>-360 543.32</b>	<b>-0.10</b>
<b>TOTAL NET ASSETS</b>								<b>380 601 355.09</b>	<b>100.00</b>

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

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

# JSS Bond - USD High Yield

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Altice Usa Inc			USD	23 940	16 435	-1 270	39 105	632 718.90	0.23
American Axle & Manufact.Hldgs			USD	47 728	1 680	-1 925	47 483	443 016.39	0.16
Audacy Rg-A			USD	203 620	7 145	-210 765	-	-	0.00
Bausch Health Rg Registered Shs			USD	33 265	3 385	-685	35 965	992 993.65	0.35
Boyd Gaming			USD	8 760	305	-910	8 155	534 723.35	0.19
Brinks Co.			USD	11 695	1 915	-495	13 115	859 950.55	0.31
Compass Minerals International			USD	10 385	275	-2 930	7 730	394 848.40	0.14
Cumulus Media Inc Npv			USD	164 865	2 115	-9 865	157 115	1 767 543.75	0.63
Dell Technologies Inc			USD	5 010	6 485	-95	11 400	640 338.00	0.23
Devon Energy Corp.(New)			USD	26 252	920	-8 485	18 687	823 162.35	0.29
Diebold Nixdorf Inc			USD	-	95 365	-1 765	93 600	847 080.00	0.30
Enviva Partners Lp /Lp			USD	23 915	765	-9 460	15 220	1 071 792.40	0.38
Gms Inc			USD	16 305	570	-1 685	15 190	913 070.90	0.32
Goodyear Tire & Rubber			USD	23 907	840	-470	24 277	517 585.64	0.18
Graphic Packaging Holding Co			USD	59 436	2 085	-11 820	49 701	969 169.50	0.34
Iheartmedia Registered Shs -A-			USD	35 240	14 265	-2 215	47 290	994 981.60	0.35
Kar Auction Services			USD	54 505	1 910	-2 700	53 715	839 028.30	0.30
Koppers Holdings Inc			USD	27 470	965	-1 565	26 870	841 031.00	0.30
Lear Corp			USD	2 690	95	-130	2 655	485 732.25	0.17
Lumentum Holdings Inc			USD	13 680	480	-2 920	11 240	1 188 854.80	0.42
Ncr Corp			USD	14 960	-	-14 960	-	-	0.00
Nexstar Media Group Inc -A-			USD	2 465	85	-2 550	-	-	0.00
Nrg Energy Inc			USD	19 260	675	-1 120	18 815	810 550.20	0.29
Oasis Petroleum Rg			USD	4 851	121	-4 972	-	-	0.00
O-I Glass Rg			USD	59 970	2 100	-1 170	60 900	732 627.00	0.26
Pioneer Natural Resources Co			USD	4 478	155	-865	3 768	685 323.84	0.24
Red Rock Resorts Inc			USD	24 575	860	-6 990	18 445	1 014 659.45	0.36
Science Applications Intl Corp			USD	10 295	360	-395	10 260	857 633.40	0.30
Stagwell Rg-A			USD	-	131 707	-	131 707	1 141 899.69	0.41
Suburban Propane Partners Units			USD	52 314	-	-	52 314	766 400.10	0.27
Sunoco Lp-Partnership Units			USD	22 470	-	-22 470	-	-	0.00
Teck Resources / -B-			USD	41 875	1 470	-10 265	33 080	953 365.60	0.34
Townsquare Media Inc			USD	67 885	9 350	-1 335	75 900	1 011 747.00	0.36
Urban One Inc			USD	224 615	7 880	-138 411	94 084	318 944.76	0.11
Us Foods Holding Corp			USD	-	24 035	-450	23 585	821 465.55	0.29
Vistra Energy Corp			USD	33 695	1 180	-1 270	33 605	765 185.85	0.27
Vmware Inc			USD	-	2 242	-2 242	-	-	0.00
Westrock Co			USD	16 675	2 280	-1 120	17 835	791 160.60	0.28
							<b>26 428 584.77</b>	<b>9.37</b>	
<b>Bonds</b>									
Amc Network	5.000	01.04.24	USD	250 000	-	-	250 000	252 137.50	0.09
Amc Network 4.25% 21-15.02.29	4.250	15.02.29	USD	575 000	-	-250 000	325 000	323 557.00	0.11
Amc Network 4.75% 17-01.08.25	4.750	01.08.25	USD	250 000	-	-	250 000	255 621.25	0.09
Amerigas	5.500	20.05.25	USD	175 000	-	-	175 000	187 643.75	0.07
Amerigas Fi	5.875	20.08.26	USD	850 000	-	-150 000	700 000	783 657.00	0.28
Apache 4.625% 20-15.11.25	4.625	15.11.25	USD	75 000	-	-	75 000	80 624.25	0.03
Apache 4.875% 20-15.11.27	4.875	15.11.27	USD	175 000	-	-	175 000	190 999.38	0.07
Ard Fin 6.5% 19-30.6.27/Pik 144A	6.500	30.06.27	USD	1 850 000	125 000	-	1 975 000	2 036 304.00	0.72
Ardagh Pck 6% 17-15.02.25 144A	6.000	15.02.25	USD	250 000	-	-250 000	-	-	0.00
Ball Corp 2.875% 20-15.08.30	2.875	15.08.30	USD	450 000	-	-450 000	-	-	0.00
Bausch 7.25% 19-30.05.29 144A	7.250	30.05.29	USD	650 000	-	-	650 000	644 413.25	0.23
Berry Plas	5.125	15.07.23	USD	29 000	-	-29 000	-	-	0.00
Callon Petr 6.125% 17-01.10.24	6.125	01.10.24	USD	150 000	-	-	150 000	147 906.00	0.05
Calpine 3.75% 20-01.03.31 144A	3.750	01.03.31	USD	475 000	-	-475 000	-	-	0.00
Carrizo	6.250	15.04.23	USD	275 000	-	-275 000	-	-	0.00
Cdw Llc Fin 3.25% 20-15.02.29	3.250	15.02.29	USD	225 000	-	-225 000	-	-	0.00
Centene Esc 2.45% 21-15.07.28	2.450	15.07.28	USD	-	100 000	-100 000	-	-	0.00

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Centene Esc 2.625% 21-01.08.31	2.625	01.08.31	USD	-	250 000	-	250 000	245 416.25	0.09
Centene Esc 3.0% 20-15.10.30	3.000	15.10.30	USD	125 000	-	-	125 000	127 280.00	0.05
Cont Res 4.375% 17-15.01.28	4.375	15.01.28	USD	250 000	-	-250 000	-	-	0.00
Csc Hldg 7.5% -01.04.28	7.500	01.04.28	USD	375 000	-	-	375 000	402 781.88	0.14
Csc Holding	5.250	01.06.24	USD	525 000	-	-	525 000	546 645.75	0.19
Dish Dbs	5.875	15.11.24	USD	200 000	-	-200 000	-	-	0.00
Dolya Holdc 5.0% 20-15.07.28 144A	5.000	15.07.28	USD	350 000	-	-	350 000	353 167.50	0.13
Eqc Corp 3.9% 17-01.10.27	3.900	01.10.27	USD	100 000	-	-	100 000	107 500.00	0.04
Eqc Corp 5.0% 20-15.01.29	5.000	15.01.29	USD	50 000	-	-	50 000	55 446.25	0.02
Eqc Corp 6.125% 20-01.02.25	7.875	01.02.25	USD	125 000	-	-	125 000	141 095.63	0.05
Eqc Corp 7.0% 20-01.02.30	8.750	01.02.30	USD	100 000	-	-100 000	-	-	0.00
Eqc Mdstm 4.75% 18-15.07.23	4.750	15.07.23	USD	17 000	-	-	17 000	17 697.94	0.01
Eqc Mdstm 5.5% 18-15.07.28	5.500	15.07.28	USD	625 000	-	-	625 000	683 696.88	0.24
Eqc Mdstm 6.5% 18-15.07.48	6.500	15.07.48	USD	325 000	-	-	325 000	395 331.63	0.14
Ford Mc 3.096% 16-04.05.23	3.096	04.05.23	USD	500 000	-	-	500 000	510 032.50	0.18
Ford Mc 3.375% 20-13.11.25	3.375	13.11.25	USD	675 000	-	-	675 000	702 158.63	0.25
Ford Mc 3.813% 18-12.10.21	3.813	12.10.21	USD	475 000	-	-475 000	-	-	0.00
Ford Mc 4.0% 20-13.11.30	4.000	13.11.30	USD	850 000	-	-	850 000	915 900.50	0.32
Ford Mc 4.063% 19-01.11.24	4.063	01.11.24	USD	400 000	-	-	400 000	421 394.00	0.15
Ford Mc 4.125% 20-17.08.27	4.125	17.08.27	USD	350 000	-	-	350 000	378 217.00	0.13
Ford Mc 4.14% 18-15.02.23	4.140	15.02.23	USD	375 000	-	-	375 000	384 393.75	0.14
Ford Mc 4.25% 12-20.09.22	4.250	20.09.22	USD	200 000	-	-	200 000	203 863.00	0.07
Ford Mc 4.271% 20-09.01.27	4.271	09.01.27	USD	475 000	-	-	475 000	511 161.75	0.18
Ford Mc 4.389% 16-08.01.26	4.389	08.01.26	USD	450 000	-	-125 000	325 000	350 554.75	0.12
Ford Mc 5.113% 19-03.05.29	5.113	03.05.29	USD	500 000	-	-	500 000	568 982.50	0.20
Ford Mc 5.125% 20-16.06.25	5.125	16.06.25	USD	850 000	-	-	850 000	925 480.00	0.33
Freeport Mc	5.400	14.11.34	USD	325 000	-	-	325 000	396 145.75	0.14
Freeport Mc 4.375% 20-01.08.28	4.375	01.08.28	USD	225 000	-	-	225 000	236 291.63	0.08
Freeport Mc 4.625% 20-01.08.30	4.625	01.08.30	USD	425 000	-	-	425 000	456 518.00	0.16
Freeport Mc 5% 19-01.09.27	5.000	01.09.27	USD	275 000	-	-	275 000	286 383.63	0.10
Freeport Mc 5.25% 19-01.09.29	5.250	01.09.29	USD	225 000	-	-	225 000	246 754.13	0.09
Graphic Pac 4.75% 19-15.07.27	4.750	15.07.27	USD	175 000	-	-	175 000	189 595.00	0.07
Graphic Packagn 3.5% 20-01.03.29	3.500	01.03.29	USD	75 000	-	-	75 000	74 545.13	0.03
Grifols 4.75% 21-15.10.28 144A	4.750	15.10.28	USD	-	200 000	-	200 000	204 374.00	0.07
Hca	5.875	15.02.26	USD	1 025 000	-	-600 000	425 000	480 263.43	0.17
Hca	5.375	01.02.25	USD	700 000	-	-	700 000	770 210.00	0.27
Hca 3.50% 20-01.09.30	3.500	01.09.30	USD	725 000	-	-50 000	675 000	714 740.63	0.25
Hca 5.625% 18-01.09.28	5.625	01.09.28	USD	225 000	-	-225 000	-	-	0.00
Iheartcomm 6.375%19-1.5.26	6.375	01.05.26	USD	50 000	-	-	50 000	51 930.00	0.02
Iheartcomm 8.375% 19-01.05.27	8.375	01.05.27	USD	1 414 891	325 000	-	1 739 891	1 836 672.44	0.65
Iho Verwalt 6%19-15.5.27 /Pik	6.000	15.05.27	USD	475 000	-	-	475 000	490 841.25	0.17
Ineos Qu 3.375% 21-15.1.26 144A	3.375	15.01.26	USD	200 000	-	-200 000	-	-	0.00
Intelsat	0.000	01.08.23	USD	425 000	-	-	425 000	192 911.75	0.07
Mgm Gr 5.625% 16-01.05.24	5.625	01.05.24	USD	275 000	-	-	275 000	294 245.88	0.10
Mgm Resorts	6.000	15.03.23	USD	475 000	-	-	475 000	496 975.88	0.18
Mgm Resorts 4.75% 20-15.10.28	4.750	15.10.28	USD	200 000	-	-200 000	-	-	0.00
Mgm Resorts 5.5% 19-15.04.27	5.500	15.04.27	USD	66 000	-	-66 000	-	-	0.00
Mgm Resorts 5.75% 18-15.06.25	5.750	15.06.25	USD	155 000	-	-155 000	-	-	0.00
Navient 5.0% 20-15.03.27	5.000	15.03.27	USD	100 000	-	-100 000	-	-	0.00
Navient 5.50% 21-15.03.29	5.500	15.03.29	USD	-	200 000	-	200 000	199 819.00	0.07
Navient 6.75% 17-25.06.25	6.750	25.06.25	USD	275 000	-	-100 000	175 000	192 675.00	0.07
Navient 6.75% 18-15.06.26	6.750	15.06.26	USD	275 000	-	-	275 000	304 268.25	0.11
Nrg Energy 5.75% 18-15.01.28	5.750	15.01.28	USD	50 000	-	-	50 000	52 931.00	0.02
Nrg Energy 7.25% 16-15.05.26	7.250	15.05.26	USD	275 000	-	-275 000	-	-	0.00
Nustar 5.625% 17-28.04.27	5.625	28.04.27	USD	975 000	-	-975 000	-	-	0.00
Occidental 5.875% 20-01.09.25	5.875	01.09.25	USD	300 000	-	-	300 000	331 126.50	0.12
Occidental 6.125% 20-01.01.31	6.125	01.01.31	USD	325 000	-	-	325 000	396 591.00	0.14
Occidental 6.625% 20-01.09.30	6.625	01.09.30	USD	725 000	-	-	725 000	898 405.50	0.32
Oxy 2.9% 19-15.08.24	2.900	15.08.24	USD	375 000	-	-375 000	-	-	0.00
Oxy 3.2% 19-15.08.26	3.200	15.08.26	USD	100 000	-	-100 000	-	-	0.00
Oxy 3.5% 15-15.06.25	3.500	15.06.25	USD	375 000	-	-375 000	-	-	0.00
Oxy 4.1% 16-15.02.47	4.100	15.02.47	USD	175 000	-	-	175 000	171 765.13	0.06
Oxy 4.3% 19-15.08.39	4.300	15.08.39	USD	725 000	-	-	725 000	724 119.13	0.26

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Oxy 4.4% 19-15.08.49	4.400	15.08.49	USD	250 000	-	-	250 000	253 503.75	0.09
Oxy 8.0% 20-15.07.25	8.000	15.07.25	USD	250 000	-	-	250 000	292 125.00	0.10
Oxy 8.875% 20-15.07.30	8.875	15.07.30	USD	450 000	-	-175 000	275 000	371 723.00	0.13
Pattern Enr 4.50% 20-15.08.28	4.500	15.08.28	USD	150 000	-	-150 000	-	-	0.00
Range Resou	4.875	15.05.25	USD	125 000	-	-	125 000	129 223.75	0.05
Schaef	0.000	15.09.26	USD	650 000	-	-	650 000	664 400.75	0.24
Sm Energy	5.625	01.06.25	USD	275 000	-	-	275 000	277 714.25	0.10
Sm Energy	6.750	15.09.26	USD	400 000	-	-	400 000	411 416.00	0.15
Sm Energy 6.50% 21-15.07.28	6.500	15.07.28	USD	75 000	-	-	75 000	77 731.50	0.03
Sprint Cap.Corp	6.875	15.11.28	USD	125 000	-	-125 000	-	-	0.00
Sprint Corp	7.125	15.06.24	USD	700 000	-	-	700 000	786 744.00	0.28
Starfruit U 8% 18-01.10.26 144A	8.000	01.10.26	USD	1 300 000	-	-1 300 000	-	-	0.00
Sthwest En 4.75% 21-01.02.32	4.750	01.02.32	USD	-	200 000	-	200 000	210 931.00	0.07
Sthwest En 5.375% 21-15.03.30	5.375	15.03.30	USD	-	125 000	-	125 000	134 155.00	0.05
Targa Res 5.875% 18-15.04.26	5.875	15.04.26	USD	500 000	-	-	500 000	522 365.00	0.19
Tenet Hlthc	6.750	15.06.23	USD	550 000	-	-	550 000	588 478.00	0.21
Tenet Hlthc 4.25% 21-01.06.29	4.250	01.06.29	USD	425 000	-	-	425 000	432 339.75	0.15
Tenet Hlthc 4.625% 17-15.07.24	4.625	15.07.24	USD	125 000	-	-74 000	51 000	51 701.51	0.02
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	1 400 000	525 000	-	1 925 000	2 262 262.31	0.80
T-Mobile Us 2.25% 15.02.26 144A	2.250	15.02.26	USD	400 000	-	-	400 000	401 610.00	0.14
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	250 000	-	-	250 000	251 006.25	0.09
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	350 000	-	-	350 000	345 355.50	0.12
T-Mobile Us 2.875% 21-15.02.31	2.875	15.02.31	USD	325 000	-	-	325 000	321 532.25	0.11
T-Mobile Us 3.375% 21-15.04.29	3.375	15.04.29	USD	650 000	-	-	650 000	663 435.50	0.24
T-Mobile Us 4.5% 18-01.02.26	4.500	01.02.26	USD	50 000	-	-50 000	-	-	0.00
Transdi 6.375% 17-15.06.26	6.375	15.06.26	USD	425 000	-	-	425 000	437 152.88	0.15
Transdigm 5.50% 20-15.11.27	5.500	15.11.27	USD	450 000	200 000	-	650 000	670 653.75	0.24
Transdigm 7.50% 19-15.03.27	7.500	15.03.27	USD	550 000	-	-	550 000	575 300.00	0.20
Transdigm U 6.875% 18-15.05.26	6.875	15.05.26	USD	325 000	-	-	325 000	339 980.88	0.12
Trivium Pack 5.5% 19-15.08.26	5.500	15.08.26	USD	200 000	-	-	200 000	208 218.00	0.07
Usacmpr Ptr 6.875% 18-01.04.26	6.875	01.04.26	USD	975 000	-	-	975 000	1 015 067.63	0.36
Usagm Holdc 9.75% 19-15.07.27	9.750	15.07.27	USD	2 075 000	-	-225 000	1 850 000	1 978 741.50	0.70
Utd Rent Na 3.75% 21-15.01.32	3.750	15.01.32	USD	-	175 000	-	175 000	176 476.56	0.06
Utd Rent Na 3.875% 20-15.02.31	3.875	15.02.31	USD	300 000	-	-	300 000	305 016.00	0.11
Utd Rent Na 4.0% 20-15.07.30	4.000	15.07.30	USD	525 000	-	-275 000	250 000	257 233.75	0.09
Utd Rentals 5.5% 16-15.05.27	5.500	15.05.27	USD	225 000	-	-	225 000	234 267.75	0.08
Utd Rentals 5.875% 16-15.09.26	5.875	15.09.26	USD	-	400 000	-400 000	-	-	0.00
Veritas Us 7.50% 20-01.09.25	7.500	01.09.25	USD	875 000	75 000	-	950 000	984 489.75	0.35
Vistra Oper 4.375% 21-01.05.29	4.375	01.05.29	USD	275 000	-	-275 000	-	-	0.00
Western Gas 4.5% 18-01.03.28	4.500	01.03.28	USD	150 000	-	-	150 000	163 581.00	0.06
Western Gas 4.65% 16-01.07.26	4.650	01.07.26	USD	50 000	-	-	50 000	54 472.25	0.02
Western Gas 4.75% 18-15.08.28	4.750	15.08.28	USD	125 000	-	-	125 000	138 304.38	0.05
Western Gas 5.3% 18-01.03.48	5.300	01.03.48	USD	1 025 000	-	-300 000	725 000	874 679.88	0.31
Western Gas 5.45% 14-01.04.44	5.450	01.04.44	USD	225 000	-	-	225 000	269 194.50	0.10
Western Gas 5.5% 18-15.08.48	5.500	15.08.48	USD	200 000	-	-	200 000	239 487.00	0.08
Yum Brands 3.625% 20-15.03.31	3.625	15.03.31	USD	75 000	-	-	75 000	74 834.25	0.03
Yum Brands 4.625% 21-31.01.32	4.625	31.01.32	USD	175 000	-	-	175 000	186 276.13	0.07
Ziggo	6.000	15.01.27	USD	1 000 000	-	-	1 000 000	1 031 015.00	0.37
Ziggo Bv 4.875% 19-15.01.30	4.875	15.01.30	USD	200 000	-	-	200 000	205 444.00	0.07
Ziggo Fin	5.500	15.01.27	USD	367 000	-	-	367 000	377 518.22	0.13
								<b>44 789 319.64</b>	<b>15.88</b>

## Total transferable securities listed on an official stock exchange

**71 304 297.93 25.28**

## Transferable securities dealt on another regulated market

### Bonds

1011778 Bc 3.50% 20-15.02.29 144A	3.500	15.02.29	USD	100 000	125 000	-	225 000	223 005.38	0.08
1011778 Bc 3.875% 19-15.1.28 144A	3.875	15.01.28	USD	375 000	-	-	375 000	380 433.75	0.13
1011778 Bc 4.0% 20-15.10.30	4.000	15.10.30	USD	2 425 000	-	-	2 425 000	2 387 606.50	0.85
1011778 Bc 4.25% 17-15.5.24 144A	4.250	15.05.24	USD	65 000	-	-65 000	-	-	0.00
Academy Ltd 6.0% 20-15.11.27 144A	6.000	15.11.27	USD	275 000	-	-	275 000	293 753.63	0.10
Acadia Hlth 5.0% 20-15.04.29	5.000	15.04.29	USD	75 000	-	-	75 000	77 176.50	0.03

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Acadia Hlth 5.50% 20-01.07.28	5.500	01.07.28	USD	50 000	-	-	50 000	52 627.00	0.02
Adapthealth 4.625% 21-01.08.29	4.625	01.08.29	USD	400 000	200 000	-	600 000	600 909.00	0.21
Adapthealth 5.125% 21-01.03.30	5.125	01.03.30	USD	-	350 000	-	350 000	356 653.50	0.13
Adient Glob	4.875	15.08.26	USD	900 000	250 000	-	1 150 000	1 174 483.50	0.42
Adient Us L 9.0% 20-15.04.25	9.000	15.04.25	USD	125 000	175 000	-300 000	-	-	0.00
Affinity 6.875% 15.12.28 144A	6.875	15.12.27	USD	675 000	-	-	675 000	702 958.50	0.25
Albertsons 3.50% 20-15.03.29 144A	3.500	15.03.29	USD	725 000	-	-175 000	550 000	552 029.50	0.20
Albertsons 4.875% 15.02.30	4.875	15.02.30	USD	50 000	-	-	50 000	54 063.00	0.02
Albertsons 5.75% 17-15.03.25	5.750	15.03.25	USD	159 000	-	-159 000	-	-	0.00
Albertsons 5.875% 15.2.28 144A	5.875	15.02.28	USD	250 000	-	-	250 000	265 345.00	0.09
Albertsons 7.5% 19-15.3.26 144A	7.500	15.03.26	USD	175 000	-	-	175 000	187 019.88	0.07
Albertsons C 3.25% 15.3.26 144A	3.250	15.03.26	USD	175 000	-	-	175 000	178 465.88	0.06
Allied Univ 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	400 000	425 000	-	825 000	803 562.38	0.28
Alnt Hldgs 6.75% 19-15.10.27 144A	6.750	15.10.27	USD	950 000	-	-200 000	750 000	778 905.00	0.28
Am Axle & M 6.5% 17-01.04.27	6.500	01.04.27	USD	300 000	-	-300 000	-	-	0.00
Amer Bld 4.0% 19-15.01.28 144A	4.000	15.01.28	USD	250 000	-	-	250 000	256 166.25	0.09
American Ai 5.50% 20.04.26 144A	5.500	20.04.26	USD	625 000	-	-	625 000	650 893.75	0.23
American Ai 5.75% 20.04.29 P 144A	5.750	20.04.29	USD	475 000	-	-	475 000	508 071.88	0.18
Ams 7.0% 20-31.07.25 144A	7.000	31.07.25	USD	450 000	-	-150 000	300 000	318 468.75	0.11
Amwins Grou 4.875% 30.6.29 144A	4.875	30.06.29	USD	-	850 000	-	850 000	859 957.75	0.30
Amwins Grou 7.75% 18-01.07.26	7.750	01.07.26	USD	1 350 000	-	-1 350 000	-	-	0.00
Antero 5.75% 19-01.03.27 144A	5.750	01.03.27	USD	1 125 000	-	-	1 125 000	1 166 906.25	0.41
Antero 5.75% 19-15.01.28	5.750	15.01.28	USD	750 000	-	-	750 000	787 567.50	0.28
Antero 7.625% 21-01.02.29 144A	7.625	01.02.29	USD	225 000	-	-37 000	188 000	208 977.98	0.07
Antero 7.875% 20-15.05.26 144A	7.875	15.05.26	USD	225 000	-	-	225 000	248 185.13	0.09
Antero Mid 5.375% 21-15.06.29	5.375	15.06.29	USD	500 000	-	-	500 000	523 342.50	0.19
Antero Res 5.375% 21-01.03.30	5.375	01.03.30	USD	175 000	-	-	175 000	187 369.88	0.07
Antero Res 8.375% 21-15.07.26	8.375	15.07.26	USD	81 000	-	-	81 000	92 327.04	0.03
Aramark Ser 6.375% 20-01.05.25 144A	6.375	01.05.25	USD	250 000	300 000	-	550 000	575 451.25	0.20
Aramark Svc 5% 18-01.2.28 144A	5.000	01.02.28	USD	850 000	-	-425 000	425 000	440 089.63	0.16
Archrock 6.25% 19-01.04.28	6.250	01.04.28	USD	725 000	-	-	725 000	757 001.50	0.27
Archrock P 6.875% 19-01.04.27	6.875	01.04.27	USD	1 000 000	-	-	1 000 000	1 051 000.00	0.37
Ardagh Meta 4.0% 21-01.09.29	4.000	01.09.29	USD	350 000	225 000	-	575 000	569 551.88	0.20
Ardagh Pck 5.25% 19-15.08.27 144A	5.250	15.08.27	USD	250 000	200 000	-	450 000	453 318.75	0.16
Ardagh Pck 5.25% 20-15.08.27 144A	5.250	15.08.27	USD	350 000	-	-	350 000	352 581.25	0.12
Ardent H S 5.75% 21-15.07.29	5.750	15.07.29	USD	100 000	225 000	-	325 000	322 627.50	0.11
Asbury Auto 4.625% 21-15.11.29	4.625	15.11.29	USD	-	150 000	-	150 000	153 063.00	0.05
Asbury Auto 5.0% 21-15.02.32	5.000	15.02.32	USD	-	300 000	-	300 000	311 761.50	0.11
Ascent Reso 5.875% 21-30.06.29	5.875	30.06.29	USD	200 000	100 000	-	300 000	289 078.50	0.10
Ascent Reso 7% 18-1.11.26 144A	7.000	01.11.26	USD	575 000	-	-	575 000	583 604.88	0.21
Ascent Reso 8.25% 20-31.12.28	8.250	31.12.28	USD	250 000	-	-	250 000	260 980.00	0.09
Ashland 3.375% 21-01.09.31 144A	3.375	01.09.31	USD	-	300 000	-300 000	-	-	0.00
Assuredpart 5.625% 20-15.01.29	5.625	15.01.29	USD	275 000	75 000	-	350 000	340 961.25	0.12
Assuredpart 7% 17-15.08.25 144A	7.000	15.08.25	USD	-	200 000	-	200 000	201 708.00	0.07
Avantor 4.625% 20-15.7.28 144A	4.625	15.07.28	USD	775 000	-	-	775 000	809 227.88	0.29
Avantor Fdg 3.875% 21-01.11.29	3.875	01.11.29	USD	-	750 000	-	750 000	759 258.75	0.27
Axalta 4.75% 20-15.06.27 144A	4.750	15.06.27	USD	150 000	-	-150 000	-	-	0.00
Axalta Coat 3.375% 20-15.02.29	3.375	15.02.29	USD	150 000	-	-	150 000	145 346.25	0.05
Ball Corp 3.125% 21-15.09.31	3.125	15.09.31	USD	-	525 000	-250 000	275 000	271 965.38	0.10
Bally S Corp 6.75% 19-1.6.27 144A	6.750	01.06.27	USD	225 000	-	-225 000	-	-	0.00
Banff Mer 9.75% 18-1.9.26 144A	9.750	01.09.26	USD	625 000	-	-625 000	-	-	0.00
Bausch 4.875% 21-01.06.28	4.875	01.06.28	USD	100 000	-	-	100 000	102 431.00	0.04
Bausch 5.0% 19-30.01.28	5.000	30.01.28	USD	200 000	-	-	200 000	184 315.00	0.07
Bausch 5.0% 20-15.02.29	5.000	15.02.29	USD	350 000	150 000	-	500 000	442 032.50	0.16
Bausch 5.25% 19-30.01.30	5.250	30.01.30	USD	675 000	-	-	675 000	595 046.25	0.21
Bausch 5.25% 20-15.02.31 144A	5.250	15.02.31	USD	225 000	125 000	-	350 000	308 105.00	0.11
Bausch 6.25% 20-15.2.29 144A	6.250	15.02.29	USD	250 000	-	-	250 000	237 970.00	0.08
Bausch HI 5.75% 19-15.08.27	5.750	15.08.27	USD	175 000	-	-	175 000	181 825.00	0.06
Bcpe 7.625% 21-01.05.27 144A	7.625	01.05.27	USD	975 000	200 000	-	1 175 000	1 200 932.25	0.43
Berry Glb 4.875% 19-15.7.26 144A	4.875	15.07.26	USD	200 000	-	-200 000	-	-	0.00
Berry Glb 5.625% 19-15.7.27 144A	5.625	15.07.27	USD	575 000	-	-	575 000	602 177.38	0.21
Berry Petr 7% 18-15.02.26	7.000	15.02.26	USD	250 000	-	-	250 000	247 760.00	0.09
Booz Allen 3.875% 20-01.09.28	3.875	01.09.28	USD	100 000	-	-	100 000	101 893.50	0.04



# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Booz Allen 4.0% 21-01.07.29	4.000	01.07.29	USD	75 000	-	-	75 000	77 545.13	0.03
Boxer 9.125% 20-01.03.26 144A	9.125	01.03.26	USD	250 000	-	-	250 000	261 401.23	0.09
Boyd Gam 4.75% 19-01.12.27 144A	4.750	01.12.27	USD	250 000	150 000	-	400 000	408 714.00	0.14
Boyd Gam 4.75% 21-15.06.31	4.750	15.06.31	USD	150 000	-	-	150 000	153 261.75	0.05
Boyd Gam 8.625% 20-01.06.25	8.625	01.06.25	USD	75 000	-	-38 000	37 000	39 690.64	0.01
Brinks Co 5.50% 20-15.07.25 144A	5.500	15.07.25	USD	100 000	-	-	100 000	104 100.00	0.04
Bway 5.5% 17-15.04.24 144A	5.500	15.04.24	USD	400 000	-	-	400 000	404 188.00	0.14
Bway 7.25% 17-15.04.25 144A	7.250	15.04.25	USD	1 000 000	-	-250 000	750 000	752 737.50	0.27
By Crown/By 4.25% 20-31.01.26 144A	4.250	31.01.26	USD	68 000	-	-68 000	-	-	0.00
Caesars 4.625% 21-15.10.29 144A	4.625	15.10.29	USD	-	225 000	-	225 000	225 471.35	0.08
Callon Petr 6.375% 18-01.07.26	6.375	01.07.26	USD	100 000	-	-	100 000	95 104.00	0.03
Calpine 4.625% 20-1.2.29 144A	4.625	01.02.29	USD	225 000	-	-	225 000	222 247.13	0.08
Calpine 5.0% 20-01.02.31	5.000	01.02.31	USD	225 000	-	-	225 000	225 347.63	0.08
Calpine 5.125% 19-15.03.28 144A	5.125	15.03.28	USD	275 000	-	-	275 000	279 614.50	0.10
Calpine 5.25% 16-01.06.26 144A	5.250	01.06.26	USD	252 000	-	-127 000	125 000	128 401.88	0.05
Carrizo 8.25% 17-15.07.25	8.250	15.07.25	USD	100 000	-	-	100 000	98 504.00	0.03
Cars.Com 6.375% 20-01.11.28	6.375	01.11.28	USD	600 000	-	-	600 000	639 861.00	0.23
Catalant Phar 3.50% 01.04.30	3.500	01.04.30	USD	-	225 000	-	225 000	223 270.88	0.08
Cbs Out Am 4.625% 19-15.03.30	4.625	15.03.30	USD	150 000	-	-	150 000	149 852.25	0.05
Cbs Radio I 6.5% 19-01.05.27 144A	6.500	01.05.27	USD	650 000	-	-	650 000	643 630.00	0.23
Cbs Radio I 6.75% 21-31.03.29	6.750	31.03.29	USD	300 000	150 000	-	450 000	440 266.50	0.16
Ccm Merger 6.375% 20-01.05.26	6.375	01.05.26	USD	75 000	-	-	75 000	78 315.38	0.03
Cco Hldgs	5.750	15.02.26	USD	710 000	-	-710 000	-	-	0.00
Cco Hldgs 4.25% 20-1.2.31 144A	4.250	01.02.31	USD	775 000	-	-	775 000	783 389.38	0.28
Cco Hldgs 4.25% 21-15.01.34 144A	4.250	15.01.34	USD	-	575 000	-	575 000	566 741.56	0.20
Cco Hldgs 4.50% 20-01.05.32	4.500	01.05.32	USD	725 000	-	-	725 000	747 050.88	0.26
Cco Hldgs 4.50% 20-15.08.30	4.500	15.08.30	USD	825 000	-	-100 000	725 000	743 295.38	0.26
Cco Hldgs 4.50% 21-01.06.33	4.500	01.06.33	USD	325 000	-	-	325 000	332 089.88	0.12
Cco Hldgs 4.75% 19-1.3.30 144A	4.750	01.03.30	USD	500 000	-	-	500 000	520 887.50	0.18
Cco Hldgs 5% 17-01.02.28 144A	5.000	01.02.28	USD	925 000	175 000	-	1 100 000	1 146 200.00	0.41
Cco Hldgs 5.125% 01.05.27 144A	5.125	01.05.27	USD	425 000	-	-	425 000	438 270.63	0.16
Cco Hldgs 5.375% 19-01.06.29 144A	5.375	01.06.29	USD	500 000	-	-	500 000	540 425.00	0.19
Cd&R Waterw 6.125% 17-15.08.25 144A	6.125	15.08.25	USD	1 100 000	-	-1 100 000	-	-	0.00
Cdw Lic Fin 4.25% 19-01.04.28	4.250	01.04.28	USD	100 000	-	-100 000	-	-	0.00
Centene 5.375% 18-01.06.26 144A	5.375	01.06.26	USD	425 000	-	-425 000	-	-	0.00
Centene 5.375% 19-15.8.26 144A	5.375	15.08.26	USD	250 000	-	-250 000	-	-	0.00
Centene Esc 3.375% 20-15.02.30	3.375	15.02.30	USD	275 000	-	-275 000	-	-	0.00
Centene Esc 4.25% 19-15.12.27	4.250	15.12.27	USD	1 050 000	-	-	1 050 000	1 096 441.50	0.39
Centene Esc 4.625% 19-15.12.29	4.625	15.12.29	USD	725 000	-	-	725 000	783 137.75	0.28
Centenn 5.375% 17-15.01.26 144A	5.375	15.01.26	USD	-	25 000	-	25 000	24 586.25	0.01
Centennial 6.875% 01.04.27 144A	6.875	01.04.27	USD	400 000	175 000	-	575 000	587 075.00	0.21
Charles Lab 3.75% 21-15.03.29	3.750	15.03.29	USD	150 000	-	-150 000	-	-	0.00
Charles Lab 4.0% 21-15.03.31	4.000	15.03.31	USD	175 000	-	-	175 000	179 557.88	0.06
Chen Eng 3.25% 21-31.01.32	3.250	31.01.32	USD	-	200 000	-	200 000	202 400.00	0.07
Chen Eng 4.0% 21-01.03.31	4.000	01.03.31	USD	575 000	-	-575 000	-	-	0.00
Chen Eng 4.0% 21-01.03.31	4.000	01.03.31	USD	-	575 000	-	575 000	604 575.13	0.21
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	325 000	-	-	325 000	345 062.25	0.12
Chen Eng 5.625% 19-01.10.26	5.625	01.10.26	USD	325 000	-	-325 000	-	-	0.00
Cheniere En 4.625% 20-15.10.28	4.625	15.10.28	USD	275 000	-	-275 000	-	-	0.00
Cheniere En 4.625% 21-15.10.28	4.625	15.10.28	USD	-	275 000	-	275 000	291 259.38	0.10
Chesapeake 5.875% 21-01.02.29 144A	5.875	01.02.29	USD	75 000	-	-	75 000	80 334.75	0.03
Chesapeake 5.5% 01.02.26 144A	5.500	01.02.26	USD	50 000	-	-50 000	-	-	0.00
Chs 5.625% 20-15.03.27	5.625	15.03.27	USD	250 000	-	-	250 000	264 887.50	0.09
Chs 6.125% 21-01.04.30	6.125	01.04.30	USD	150 000	250 000	-	400 000	396 334.00	0.14
Chs 6.625% 20-15.02.25	6.625	15.02.25	USD	175 000	-	-	175 000	181 323.63	0.06
Chs 6.875% 21-15.04.29	6.875	15.04.29	USD	950 000	-	-	950 000	969 266.00	0.34
Chs 8% 19-15.03.26 144A	8.000	15.03.26	USD	325 000	-	-	325 000	342 010.50	0.12
Chs 8.0% 19-15.12.27	8.000	15.12.27	USD	125 000	-	-	125 000	135 173.75	0.05
Clarivate 3.875% 21-30.6.28 144A	3.875	30.06.28	USD	100 000	-	-100 000	-	-	0.00
Clarivate 4.875% 21-1.7.29 144A	4.875	01.07.29	USD	-	600 000	-	600 000	610 350.00	0.22
Clarivate S 3.875% 01.07.28 144A	3.875	01.07.28	USD	-	100 000	-	100 000	100 701.50	0.04
Clarivate S 4.875% 21-30.06.29	4.875	30.06.29	USD	225 000	375 000	-600 000	-	-	0.00
Clearwat	5.375	01.02.25	USD	750 000	-	-25 000	725 000	783 750.38	0.28

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Clearwat 4.75% 20-15.08.28	4.750	15.08.28	USD	225 000	-	-	225 000	229 731.75	0.08
Cleveland 4.625% 21-01.03.29 144A	4.625	01.03.29	USD	525 000	-	-	525 000	536 277.00	0.19
Cleveland 4.875% 21-1.3.31 144A	4.875	01.03.31	USD	650 000	-	-	650 000	676 247.00	0.24
Cm New Hold 6.75% 19-01.07.26	6.750	01.07.26	USD	376 000	-	-	376 000	390 581.28	0.14
Cnx Mdstrm 4.75% 21-15.04.30	4.750	15.04.30	USD	-	400 000	-	400 000	399 178.00	0.14
Cnxmd 6.5% 18-15.03.26	6.500	15.03.26	USD	1 025 000	-	-1 025 000	-	-	0.00
Coeur Minin 5.125% 21-15.02.29	5.125	15.02.29	USD	525 000	-	-	525 000	481 892.25	0.17
Colt Merger Sub 6.25% 1.7.25 144A	6.250	01.07.25	USD	400 000	-	-	400 000	420 360.00	0.15
Colt Merger Sub 8.125% 1.7.27 144A	8.125	01.07.27	USD	675 000	-	-	675 000	747 778.50	0.26
Compass Min	4.875	15.07.24	USD	850 000	-	-	850 000	872 814.00	0.31
Compass Min 6.75% 19-01.12.27	6.750	01.12.27	USD	150 000	-	-	150 000	159 036.75	0.06
Comstock Re 5.875% 21-15.01.30 144A	5.875	15.01.30	USD	225 000	75 000	-	300 000	307 996.50	0.11
Comstock Re 6.75% 21-01.03.29	6.750	01.03.29	USD	700 000	-	-	700 000	759 486.00	0.27
Consensus 6.0%21-15.10.26 144A	6.000	15.10.26	USD	-	325 000	-	325 000	338 388.38	0.12
Consensus 6.50%21-15.10.28 144A	6.500	15.10.28	USD	-	375 000	-	375 000	392 407.50	0.14
Cont Res 5.75% 20-15.01.31	5.750	15.01.31	USD	525 000	-	-525 000	-	-	0.00
Cornerstone 6.125% 20-15.1.29 144A	6.125	15.01.29	USD	275 000	-	-	275 000	294 316.00	0.10
Cp Atlas Bu 7.0% 20-01.12.28 144A	7.000	01.12.28	USD	875 000	325 000	-	1 200 000	1 195 686.00	0.42
Crc Escrow 5.25% 17-15.10.25 144A	5.250	15.10.25	USD	750 000	175 000	-925 000	-	-	0.00
Crown Amer/ 4.75% 18-01.02.26	4.750	01.02.26	USD	200 000	-	-	200 000	205 263.00	0.07
Crrock 5.0% 21-01.05.29	5.000	01.05.29	USD	100 000	-	-	100 000	103 902.00	0.04
Crrock 5.625% 17-15.10.25 144A	5.625	15.10.25	USD	825 000	-	-	825 000	844 527.75	0.30
Csc Hld 4.125% 20-01.12.30 144A	4.125	01.12.30	USD	900 000	-	-	900 000	880 083.00	0.31
Csc Hld 4.5% 21-15.11.31 144A	4.500	15.11.31	USD	-	375 000	-	375 000	370 920.00	0.13
Csc Hld 4.625% 20-01.12.30 144A	4.625	01.12.30	USD	400 000	-	-	400 000	379 176.00	0.13
Csc Hld Inc 3.375% 15.02.31 144A	3.375	15.02.31	USD	200 000	-	-	200 000	187 574.00	0.07
Csc Hld Inc 5.75% 19-15.01.30	5.750	15.01.30	USD	1 375 000	-	-	1 375 000	1 372 545.63	0.49
Csc Hldg	5.500	15.04.27	USD	950 000	-	-	950 000	983 193.00	0.35
Dana Fin Lu 5.75% 17-15.04.25	5.750	15.04.25	USD	300 000	100 000	-	400 000	409 900.00	0.15
Dana Inc 4.50% 21-15.02.32	4.500	15.02.32	USD	-	175 000	-	175 000	174 827.63	0.06
Dana Inc 5.625% 20-15.06.28	5.625	15.06.28	USD	50 000	-	-50 000	-	-	0.00
Davita 4.625% 20-01.06.30	4.625	01.06.30	USD	600 000	-	-	600 000	615 336.00	0.22
Diamond 5.375% 19-15.08.26 144A	5.375	15.08.26	USD	425 000	-	-200 000	225 000	112 758.75	0.04
Diamond 6.625% 19-15.08.27 144A	6.625	15.08.27	USD	775 000	-	-	775 000	218 937.50	0.08
Diamond Bc 4.625% 21-01.10.29	4.625	01.10.29	USD	-	325 000	-	325 000	322 882.63	0.11
Diebold Nix 9.375% 20-15.07.25	9.375	15.07.25	USD	150 000	-	-	150 000	161 675.25	0.06
Directv 5.875% 21-15.08.27	5.875	15.08.27	USD	-	650 000	-50 000	600 000	614 892.00	0.22
Dish Dbs	7.750	01.07.26	USD	425 000	-	-	425 000	448 927.50	0.16
Dish Dbs 5.125% 01.06.29 144A	5.125	01.06.29	USD	850 000	-	-850 000	-	-	0.00
Dish Dbs 5.125% 21-01.06.29	5.125	01.06.29	USD	-	1 100 000	-	1 100 000	1 002 782.00	0.36
Dish Dbs 5.75% 21-01.12.28	5.750	01.12.28	USD	-	250 000	-	250 000	252 968.75	0.09
Dish Dbs 7.375% 20-01.07.28	7.375	01.07.28	USD	300 000	-	-	300 000	304 231.50	0.11
Dmn	7.125	15.06.24	USD	1 100 000	-	-1 100 000	-	-	0.00
Dornoch Deb 6.625% 21-15.10.29	6.625	15.10.29	USD	-	900 000	-	900 000	889 875.00	0.32
Dt Midstrea 4.375% 21-15.06.31	4.375	15.06.31	USD	275 000	-	-	275 000	286 423.50	0.10
Dun Brads 10.25% 19-15.02.27	10.250	15.02.27	USD	750 000	-	-750 000	-	-	0.00
Dun Brads 5.0% 21-15.12.29 144A	5.000	15.12.29	USD	-	125 000	-	125 000	128 092.50	0.05
Edgewell Pe 4.125% 21-01.04.29	4.125	01.04.29	USD	400 000	-	-	400 000	403 590.00	0.14
Eer 6.625% 20-15.07.25 144A	6.625	15.07.25	USD	125 000	100 000	-	225 000	238 323.38	0.08
Eer Fin 5.5% 17-30.01.26 144A	5.500	30.01.26	USD	125 000	-	-125 000	-	-	0.00
Eer Fin 5.75% 17-30.01.28 144A	5.750	30.01.28	USD	250 000	-	-	250 000	265 221.25	0.09
Eldorado 5.75% 20-1.7.25 144A	5.750	01.07.25	USD	75 000	-	-	75 000	78 419.25	0.03
Elem Sol 3.875% 20-01.09.28 144A	3.875	01.09.28	USD	350 000	-	-	350 000	352 252.22	0.12
Endo 6.0% 20-30.06.28 144A	6.000	30.06.28	USD	656 000	-	-300 000	356 000	265 764.68	0.09
Endo 9.50% 20-31.07.27 144A	9.500	31.07.27	USD	400 000	-	-250 000	150 000	152 843.99	0.05
Endo Lux 6.125% 21-1.4.29 144A	6.125	01.04.29	USD	200 000	-	-200 000	-	-	0.00
Energizer 4.375% 20-31.03.29	4.375	31.03.29	USD	500 000	-	-	500 000	488 732.50	0.17
Energizer 4.75% 20-15.06.28	4.750	15.06.28	USD	400 000	200 000	-	600 000	613 668.00	0.22
Entegris 3.625% 21-01.05.29 144A	3.625	01.05.29	USD	275 000	-	-275 000	-	-	0.00
Enviva 6.50% 19-15.01.26 144A	6.500	15.01.26	USD	1 025 000	-	-	1 025 000	1 059 542.50	0.38
Eq Corp 3.125% 15.05.26 144A	3.125	15.05.26	USD	300 000	-	-300 000	-	-	0.00
Eq Corp 3.625% 21-15.5.31 144A	3.625	15.05.31	USD	250 000	-	-	250 000	259 763.75	0.09
Eq Mdstrm 4.50% 21-15.01.29	4.500	15.01.29	USD	325 000	-	-	325 000	338 479.38	0.12

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Eqt Mdstm 4.75% 21-15.01.31	4.750	15.01.31	USD	475 000	-	-	475 000	503 065.38	0.18
Eqt Mdstm 6.0% 20-01.07.25	6.000	01.07.25	USD	250 000	-	-	250 000	272 155.00	0.10
Eqt Mdstm 6.50% 20-01.07.27	6.500	01.07.27	USD	600 000	-	-	600 000	672 756.00	0.24
Fair Isaac 4.0% 19-15.06.28 144A	4.000	15.06.28	USD	-	175 000	-	175 000	180 124.00	0.06
Flex Acq 6.875% 17-15.1.25 144A	6.875	15.01.25	USD	1 350 000	200 000	-	1 550 000	1 553 472.00	0.55
Flex Acquis 7.875% 18-15.07.26	7.875	15.07.26	USD	1 225 000	-	-	1 225 000	1 272 278.88	0.45
Found 6.0% 21-01.03.29	6.000	01.03.29	USD	675 000	225 000	-	900 000	885 514.50	0.31
Gap Inc 3.625% 21-01.10.29	3.625	01.10.29	USD	-	100 000	-	100 000	99 065.50	0.03
Gap Inc 3.875% 21-01.10.31	3.875	01.10.31	USD	-	150 000	-	150 000	148 183.50	0.05
Garda Ws 4.625% 20-15.02.27 144A	4.625	15.02.27	USD	275 000	-	-	275 000	273 938.50	0.10
Garda Ws 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	450 000	200 000	-	650 000	621 663.25	0.22
Gartner Inc 3.75% 20-01.10.30	3.750	01.10.30	USD	125 000	-	-	125 000	127 979.38	0.05
Gartner Inc 4.50% 20-01.07.28	4.500	01.07.28	USD	150 000	-	-	150 000	156 901.50	0.06
Gates Glob 6.25% 19-15.01.26	6.250	15.01.26	USD	1 375 000	225 000	-	1 600 000	1 653 752.00	0.59
Glb Med Res 6.50% 20-01.10.25	6.500	01.10.25	USD	1 125 000	-	-	1 125 000	1 139 186.25	0.40
Go Daddy Op 5.25% 19-01.12.27	5.250	01.12.27	USD	525 000	-	-	525 000	543 461.63	0.19
Graphic Pac 3.75% 21-01.02.30	3.750	01.02.30	USD	-	75 000	-	75 000	75 910.13	0.03
Gray 4.75% 20-15.10.30 144A	4.750	15.10.30	USD	450 000	-	-	450 000	447 954.75	0.16
Gray Escrow 5.375% 21-15.11.31	5.375	15.11.31	USD	-	650 000	-	650 000	669 854.25	0.24
Gray Tel Ic	5.875	15.07.26	USD	775 000	-	-	775 000	801 493.38	0.28
Gtcr Ap Fin 8% 19-15.05.27 144A	8.000	15.05.27	USD	1 300 000	-	-	1 300 000	1 350 050.00	0.48
Gw B-Cr 9.50% 19-01.11.27	9.500	01.11.27	USD	1 670 000	125 000	-	1 795 000	1 937 882.00	0.69
Gyp Hldgs I 4.625% 21-01.05.29	4.625	01.05.29	USD	50 000	275 000	-	325 000	326 309.75	0.12
H&E Equip 3.875% 15.12.28 144A	3.875	15.12.28	USD	925 000	-	-	925 000	919 704.38	0.33
Hawaiian Br 5.75% 21-20.01.26 144A	5.750	20.01.26	USD	50 000	-	-50 000	-	-	0.00
Hb Fuller 4.25% 20-15.10.28	4.250	15.10.28	USD	150 000	-	-	150 000	154 715.25	0.05
Hcrx Invt 4.50% 21-01.08.29	4.500	01.08.29	USD	-	250 000	-250 000	-	-	0.00
Healtheq 4.50% 01.10.29 144A	4.500	01.10.29	USD	-	225 000	-	225 000	223 031.25	0.08
Helios Soft 4.625% 21-1.5.28 144A	4.625	01.05.28	USD	325 000	200 000	-	525 000	516 775.88	0.18
Hess Midstr 4.25% 21-15.02.30	4.250	15.02.30	USD	-	250 000	-	250 000	248 551.25	0.09
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	350 000	-	-	350 000	364 948.50	0.13
Hexion Inc 7.875% 19-15.07.27	7.875	15.07.27	USD	700 000	-	-	700 000	739 200.00	0.26
Hilton Dome 3.625% 21-15.02.32	3.625	15.02.32	USD	200 000	-	-50 000	150 000	149 460.75	0.05
Hilton Dome 4.875% 19-15.01.30	4.875	15.01.30	USD	175 000	-	-	175 000	187 300.75	0.07
Hilton Dome 5.75% 20-01.05.28	5.750	01.05.28	USD	350 000	-	-	350 000	374 430.00	0.13
Holly En 5.0% 20-01.02.28	5.000	01.02.28	USD	400 000	-	-	400 000	399 354.00	0.14
Hub Inter 5.625% 21-01.12.29	5.625	01.12.29	USD	-	675 000	-	675 000	696 431.25	0.25
Hub Inter 7% 18-01.05.26 144A	7.000	01.05.26	USD	2 975 000	150 000	-	3 125 000	3 214 921.88	1.14
Iheartcomm 4.75% 19-15.01.28	4.750	15.01.28	USD	375 000	-	-	375 000	380 868.75	0.13
Iheartcomm 5.25% 15.8.27 144A	5.250	15.08.27	USD	125 000	-	-	125 000	130 137.50	0.05
ii-Vi Inc 5% 21-15.12.29 144A	5.000	15.12.29	USD	-	275 000	-	275 000	281 303.00	0.10
Ims Health	5.000	15.10.26	USD	425 000	-	-	425 000	436 685.38	0.15
Intelsat 8.5% 18-15.10.24	8.500	15.10.24	USD	275 000	-	-	275 000	126 328.13	0.04
Intelsat 9.75% 17-15.07.25 144A	9.750	15.07.25	USD	200 000	-	-	200 000	92 032.00	0.03
Interface 5.50% 20-01.12.28	5.500	01.12.28	USD	150 000	-	-	150 000	157 346.25	0.06
Jaguar HI 4.625% 20-15.06.25 144A	4.625	15.06.25	USD	300 000	-	-300 000	-	-	0.00
Jaguar HI 5.0% 20-15.06.28 144A	5.000	15.06.28	USD	250 000	-	-250 000	-	-	0.00
Jazz 4.375% 21-15.01.29 144A	4.375	15.01.29	USD	525 000	150 000	-	675 000	700 089.75	0.25
Jda Ecw	7.375	15.10.24	USD	1 175 000	-	-1 175 000	-	-	0.00
Kar Auct5.125% 17-1.6.25 144A	5.125	01.06.25	USD	825 000	-	-	825 000	838 373.25	0.30
Kfc Pizza 4.75% 17-01.06.27	4.750	01.06.27	USD	575 000	-	-	575 000	594 981.25	0.21
Kontoor 4.125% 21-15.11.29	4.125	15.11.29	USD	-	150 000	-	150 000	150 250.49	0.05
Koppers 6% 17-15.02.25 144A	6.000	15.02.25	USD	1 150 000	-	-	1 150 000	1 171 309.50	0.41
Kraft Heinz 4.25% 20-01.03.31	4.250	01.03.31	USD	225 000	-	-225 000	-	-	0.00
Lamar 3.625% 21-15.1.31 144A	3.625	15.01.31	USD	125 000	-	-125 000	-	-	0.00
Lamar Media 3.625% 21-15.01.31	3.625	15.01.31	USD	-	125 000	-	125 000	121 909.38	0.04
Lamar Media 4.875% 20-15.01.29	4.875	15.01.29	USD	150 000	-	-	150 000	156 776.25	0.06
Ld Holdings 6.125% 21-01.04.28	6.125	01.04.28	USD	550 000	-	-	550 000	519 156.00	0.18
Lender Pro 3.625% 20-01.09.28	3.625	01.09.28	USD	250 000	225 000	-	475 000	475 109.25	0.17
Levi 3.50% 21-01.03.31 144A	3.500	01.03.31	USD	75 000	-	-75 000	-	-	0.00
Lifepoint 6.75% 20-15.04.25 144A	6.750	15.04.25	USD	400 000	-	-	400 000	417 406.00	0.15
Lifepoint 9.75% 18-01.12.26	9.750	01.12.26	USD	850 000	75 000	-	925 000	978 626.88	0.35
Logan Merge 5.50% 20-01.09.27 144A	5.500	01.09.27	USD	625 000	150 000	-	775 000	785 106.00	0.28

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Madison 4.125% 30.06.28 144A	4.125	30.06.28	USD	75 000	-	-	75 000	75 298.13	0.03
Madison laq 5.875% 21-30.06.29	5.875	30.06.29	USD	675 000	650 000	-	1 325 000	1 327 026.99	0.47
Mallin	0.000	15.04.25	USD	1 250 000	-	-	1 250 000	682 518.75	0.24
Mallin	0.000	15.10.23	USD	725 000	-	-	725 000	395 860.88	0.14
Match 4.125% 20-1.8.30 144A	4.125	01.08.30	USD	525 000	-	-175 000	350 000	354 002.22	0.13
Match 4.625% 20-01.06.28 144A	4.625	01.06.28	USD	150 000	-	-	150 000	156 344.25	0.06
Match Group 5% 17-15.12.27 144A	5.000	15.12.27	USD	450 000	-	-	450 000	468 641.25	0.17
Match Grp H 3.625% 21-01.10.31	3.625	01.10.31	USD	-	350 000	-	350 000	340 453.75	0.12
Mednax Inc 6.25% 18-15.01.27 144A	6.250	15.01.27	USD	375 000	-	-	375 000	392 797.50	0.14
Mgm Gr 4.625% 20-15.06.25 144A	4.625	15.06.25	USD	75 000	-	-	75 000	80 113.88	0.03
Mgm Growth 3.875% 20-15.02.29	3.875	15.02.29	USD	50 000	-	-	50 000	52 571.75	0.02
Midas 5.625% 21-15.08.29 144A	5.625	15.08.29	USD	-	1 075 000	-	1 075 000	1 102 235.13	0.39
Midwest Gam 4.875% 21-01.05.29	4.875	01.05.29	USD	275 000	-	-	275 000	276 793.00	0.10
Millenniu 6.625%21-1.8.26 144A	6.625	01.08.26	USD	-	350 000	-	350 000	351 240.75	0.12
Moheg	7.875	15.10.24	USD	200 000	-	-50 000	150 000	156 902.25	0.06
Moheg Gam 8.0% 21-01.02.26	8.000	01.02.26	USD	1 375 000	-	-	1 375 000	1 445 393.13	0.51
Mozart Debt 3.875% 21-01.04.29	3.875	01.04.29	USD	-	500 000	-	500 000	499 235.00	0.18
Mozart Debt 5.25% 21-01.10.29	5.250	01.10.29	USD	-	1 100 000	-	1 100 000	1 117 292.00	0.40
Mph Acqui 5.50% 21-01.09.28 144A	5.500	01.09.28	USD	-	275 000	-	275 000	279 197.88	0.10
Mph Merger	5.750	01.11.28	USD	1 525 000	-	-	1 525 000	1 452 585.38	0.51
Msci Inc 3.25% 21-15.08.33	3.250	15.08.33	USD	-	100 000	-100 000	-	-	0.00
Nabors Ind 7.25% 20-15.1.26 144A	7.250	15.01.26	USD	425 000	-	-	425 000	393 567.00	0.14
Nabors Ind 7.375% 21-15.05.27	7.375	15.05.27	USD	-	50 000	-	50 000	51 790.50	0.02
Nabors Ind 7.50% 20-15.01.28 144A	7.500	15.01.28	USD	275 000	75 000	-	350 000	317 245.25	0.11
Nationl Fin 4.875% 21-15.08.28	4.875	15.08.28	USD	-	150 000	-	150 000	151 728.00	0.05
Nationl Fin 6.875% 20-15.08.28	6.875	15.08.28	USD	1 800 000	150 000	-	1 950 000	1 958 385.00	0.69
Navient	5.875	25.10.24	USD	1 125 000	-	-875 000	250 000	266 812.50	0.09
Ncr Corp 5.0% 20-01.10.28	5.000	01.10.28	USD	250 000	-	-	250 000	257 880.00	0.09
Ncr Corp 5.125% 21-15.04.29 144A	5.125	15.04.29	USD	300 000	-	-	300 000	311 103.00	0.11
Ncr Corp 5.25% 20-01.10.30	5.250	01.10.30	USD	325 000	-	-	325 000	334 423.38	0.12
Ncr Corp 5.75% 19-01.09.27 144A	5.750	01.09.27	USD	375 000	-	-	375 000	392 250.00	0.14
Ncr Corp 6.125% 19-01.09.29 144A	6.125	01.09.29	USD	150 000	-	-	150 000	160 921.89	0.06
Ncr Corp 8.125% 20-15.04.25 144A	8.125	15.04.25	USD	25 000	-	-25 000	-	-	0.00
Nexstar 5.625% 19-15.7.27 144A	5.625	15.07.27	USD	725 000	-	-	725 000	758 556.63	0.27
Nexstar Bro 4.75% 20-01.11.28	4.750	01.11.28	USD	600 000	-	-125 000	475 000	484 773.13	0.17
Niel Fin 4.50% 21-15.07.29	4.500	15.07.29	USD	250 000	-	-	250 000	246 313.75	0.09
Niel Fin 4.75% 21-15.07.31	4.750	15.07.31	USD	250 000	150 000	-	400 000	395 606.00	0.14
Niel Fin 5.625% 20-01.10.28	5.625	01.10.28	USD	125 000	-	-	125 000	129 274.38	0.05
Niel Fin 5.875% 20-01.10.30	5.875	01.10.30	USD	250 000	-	-	250 000	264 325.00	0.09
Nielsen 5% 17-01.02.25 144A	5.000	01.02.25	USD	475 000	-	-	475 000	483 075.00	0.17
Nmg Hldg 7.125% 01.04.26 144A	7.125	01.04.26	USD	375 000	-	-25 000	350 000	372 029.00	0.13
Nrg Energy 3.875% 15.02.32	3.875	15.02.32	USD	-	800 000	-	800 000	785 268.00	0.28
Nrg Energy 6.625% 17-15.01.27	6.625	15.01.27	USD	400 000	-	-278 000	122 000	126 977.60	0.04
Nuance Com 5.625% 16-15.12.26	5.625	15.12.26	USD	200 000	-	-	200 000	206 569.00	0.07
Numericable Gp	7.375	01.05.26	USD	302 000	-	-302 000	-	-	0.00
Nustar 6% 19-01.06.26	6.000	01.06.26	USD	25 000	-	-25 000	-	-	0.00
Oasis Midst 8.0% 01.04.29 144A	8.000	01.04.29	USD	350 000	-	-	350 000	381 997.00	0.14
Oasis Ptrlm 6.375% 1.6.26 144A	6.375	01.06.26	USD	100 000	-	-	100 000	105 147.00	0.04
Oi European 4.75% 15.2.30 144A	4.750	15.02.30	USD	-	450 000	-	450 000	456 754.50	0.16
Olympus Wat 4.25% 21-01.10.28	4.250	01.10.28	USD	-	350 000	-	350 000	348 563.25	0.12
Olympus Wat 6.25% 21-01.10.29	6.250	01.10.29	USD	-	525 000	-	525 000	512 612.63	0.18
On Semicond 3.875% 20-01.09.28 144A	3.875	01.09.28	USD	175 000	-	-175 000	-	-	0.00
Open 4.125% 21-01.12.31 144A	4.125	01.12.31	USD	-	525 000	-	525 000	531 066.38	0.19
Open Text 3.875% 1.12.29 144A	3.875	01.12.29	USD	-	225 000	-	225 000	228 186.00	0.08
Organon 4.125% 21-30.4.28 144A	4.125	30.04.28	USD	200 000	-	-	200 000	203 596.00	0.07
Organon Fin 5.125% 21-30.04.31	5.125	30.04.31	USD	200 000	350 000	-	550 000	575 561.25	0.20
Outfrnt Md 4.25% 21-15.1.29 144A	4.250	15.01.29	USD	125 000	-	-	125 000	125 416.88	0.04
Ow-Br GlS	6.375	15.08.25	USD	50 000	-	-	50 000	53 927.75	0.02
Ow-Br GlS	5.375	15.01.25	USD	600 000	-	-	600 000	620 127.00	0.22
Ow-Br GlS 6.625% 20-13.05.27 144A	6.625	13.05.27	USD	125 000	-	-	125 000	132 000.00	0.05
Oxy 6.45% 19-15.09.36	6.450	15.09.36	USD	375 000	-	-25 000	350 000	446 948.25	0.16
Panther Bf 6.25% 19-15.05.26	6.250	15.05.26	USD	113 000	-	-	113 000	118 369.20	0.04
Panther Bf 8.5% 19-15.05.27 144A	8.500	15.05.27	USD	1 825 000	400 000	-	2 225 000	2 361 359.13	0.84

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Pbh 3.75% 21-01.04.31	3.750	01.04.31	USD	175 000	-	-	175 000	170 015.13	0.06
Pbh 5.125% 19-15.01.28	5.125	15.01.28	USD	325 000	-	-325 000	-	-	0.00
Pdc Energy 5.75% 18-15.05.26	5.750	15.05.26	USD	400 000	-	-	400 000	413 506.00	0.15
Pdc Energy 6.125% 17-15.09.24	6.125	15.09.24	USD	175 000	-	-88 000	87 000	88 181.46	0.03
Penn 4.125% 21-01.07.29	4.125	01.07.29	USD	150 000	-	-	150 000	145 727.25	0.05
Penn 5.625% 17-15.01.27 144A	5.625	15.01.27	USD	50 000	-	-	50 000	51 054.75	0.02
Perf Food G 4.25% 21-01.08.29	4.250	01.08.29	USD	-	350 000	-	350 000	347 788.00	0.12
Poindexter 7.125% 18-15.04.26	7.125	15.04.26	USD	725 000	-	-	725 000	759 651.38	0.27
Polar Us Bo 6.75% 21-15.05.26	6.750	15.05.26	USD	575 000	-	-	575 000	565 535.50	0.20
Post 4.625% 20-15.4.30 144A	4.625	15.04.30	USD	100 000	225 000	-	325 000	331 600.75	0.12
Post HI 5.625% 17-15.01.28 144A	5.625	15.01.28	USD	475 000	-	-	475 000	503 998.75	0.18
Post Hldg 4.50% 21-15.09.31	4.500	15.09.31	USD	600 000	-	-	600 000	596 472.00	0.21
Post Hldg 5.5% 19-15.12.29	5.500	15.12.29	USD	-	75 000	-	75 000	78 893.25	0.03
Post Hldg 5.75% 17-1.3.27 144A	5.750	01.03.27	USD	1 075 000	350 000	-200 000	1 225 000	1 266 288.63	0.45
Pq Corp 5.75% 17-15.12.25	5.750	15.12.25	USD	150 000	-	-150 000	-	-	0.00
Precisn 6.875% 21-15.01.29	6.875	15.01.29	USD	450 000	-	-	450 000	459 281.25	0.16
Ptc 3.625% 20-15.02.25	3.625	15.02.25	USD	100 000	-	-100 000	-	-	0.00
Ptc 4.0% 20-15.02.28	4.000	15.02.28	USD	125 000	-	-	125 000	127 389.38	0.04
Qorvo 3.375% 20-01.04.31	3.375	01.04.31	USD	150 000	-	-150 000	-	-	0.00
Qorvo 4.375% 20-15.10.29	4.375	15.10.29	USD	275 000	-	-275 000	-	-	0.00
Quicken 5.25% 17-15.1.28 144A	5.250	15.01.28	USD	800 000	-	-800 000	-	-	0.00
Quicken Loa 3.625% 20-01.03.29	3.625	01.03.29	USD	200 000	-	-	200 000	201 037.00	0.07
Quicken Loa 3.875% 20-01.03.31	3.875	01.03.31	USD	450 000	200 000	-	650 000	660 751.00	0.23
Quintiles 5% 19-15.05.27 144A	5.000	15.05.27	USD	200 000	-	-	200 000	207 270.00	0.07
Racksp Host 3.50% 21-15.02.28	3.500	15.02.28	USD	675 000	-	-	675 000	643 602.38	0.23
Racksp Host 5.375% 20-01.12.28	5.375	01.12.28	USD	350 000	275 000	-	625 000	610 275.00	0.22
Range Resou 5% 17-15.03.23	5.000	15.03.23	USD	113 000	-	-	113 000	115 662.28	0.04
Range Resou 8.25% 21-15.01.29	8.250	15.01.29	USD	150 000	-	-150 000	-	-	0.00
Range Resou 8.25% 21-15.01.29	8.250	15.01.29	USD	-	150 000	-	150 000	167 511.75	0.06
Raptor Acqn 4.875% 21-01.11.26	4.875	01.11.26	USD	50 000	-	-	50 000	50 562.50	0.02
Rattler Mid 5.625% 20-15.07.25	5.625	15.07.25	USD	225 000	-	-	225 000	234 225.00	0.08
Regional 5.375% 20-15.01.29	5.375	15.01.29	USD	375 000	150 000	-	525 000	523 131.00	0.19
Ritchie Bro 4.75% 21-15.12.31	4.750	15.12.31	USD	-	100 000	-	100 000	104 569.00	0.04
RI Hero Mrg 6.25% 21-01.02.29	6.250	01.02.29	USD	1 125 000	450 000	-	1 575 000	1 574 755.88	0.56
Roblox 3.875% 21-01.05.30	3.875	01.05.30	USD	-	425 000	-	425 000	431 804.25	0.15
Rockcliff E 5.50% 15.10.29 144A	5.500	15.10.29	USD	-	325 000	-	325 000	335 291.13	0.12
Rocket Mort 2.875% 21-15.10.26	2.875	15.10.26	USD	-	450 000	-	450 000	447 228.00	0.16
Rocket Mort 4.0% 15.10.33 144A	4.000	15.10.33	USD	-	350 000	-	350 000	354 903.50	0.13
Rocket Soft 6.50% 21-15.02.29	6.500	15.02.29	USD	875 000	100 000	-	975 000	952 579.88	0.34
Roller Bear 4.375% 21-15.10.29	4.375	15.10.29	USD	-	75 000	-75 000	-	-	0.00
Sci Games 7.25% 19-15.11.29	7.250	15.11.29	USD	200 000	-	-	200 000	223 331.00	0.08
Sci Games 8.25% 19-15.03.26	8.250	15.03.26	USD	500 000	175 000	-	675 000	711 298.13	0.25
Sci Games 8.625% 20-01.07.25	8.625	01.07.25	USD	175 000	300 000	-	475 000	507 632.50	0.18
Science App 4.875% 20-01.04.28	4.875	01.04.28	USD	125 000	-	-	125 000	128 315.00	0.05
Scripps Esc 3.875% 20-15.01.29	3.875	15.01.29	USD	125 000	-	-	125 000	125 038.13	0.04
Scripps Esc 5.375% 15.1.31 144A	5.375	15.01.31	USD	350 000	-	-	350 000	356 210.75	0.13
Scripps Esc 5.875% 15.7.27 144A	5.875	15.07.27	USD	625 000	-	-	625 000	657 226.56	0.23
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	600 000	-	-600 000	-	-	0.00
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	-	600 000	-	600 000	587 304.00	0.21
Seagate Hdd 3.375% 20-15.07.31	3.375	15.07.31	USD	325 000	-	-325 000	-	-	0.00
Seagate Hdd 3.375% 20-15.07.31	3.375	15.07.31	USD	-	325 000	-	325 000	317 632.25	0.11
Sealed Air 4.0% 19-01.12.27	4.000	01.12.27	USD	325 000	-	-	325 000	339 158.63	0.12
Seaworld Pa 5.25% 21-15.08.29	5.250	15.08.29	USD	-	900 000	-	900 000	917 784.00	0.33
Sensata 4.375% 19-15.02.30 144A	4.375	15.02.30	USD	250 000	-	-	250 000	262 858.75	0.09
Sensata Tec 3.75% 20-15.02.31	3.750	15.02.31	USD	75 000	-	-	75 000	74 920.13	0.03
Shelf Drl 8.25% 18-15.2.25 144A	8.250	15.02.25	USD	350 000	-	-25 000	325 000	237 612.38	0.08
Signal Pare 6.125% 21-01.04.29	6.125	01.04.29	USD	650 000	-	-	650 000	577 902.00	0.20
Sinclair	5.125	15.02.27	USD	925 000	-	-	925 000	898 244.38	0.32
Sinclair	5.875	15.03.26	USD	450 000	-	-	450 000	457 218.00	0.16
Sinclair 5.5% 19-01.03.30	5.500	01.03.30	USD	425 000	-	-	425 000	412 847.13	0.15
Sirius Xm	5.375	15.07.26	USD	625 000	-	-625 000	-	-	0.00
Sirius Xm 3.125% 21-01.09.26	3.125	01.09.26	USD	-	450 000	-	450 000	450 722.25	0.16
Sirius Xm 3.875% 21-01.09.31	3.875	01.09.31	USD	-	1 325 000	-150 000	1 175 000	1 154 114.38	0.41

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Sirius Xm 4.0% 21-15.07.28	4.000	15.07.28	USD	300 000	-	-	300 000	302 196.00	0.11
Sirius Xm 4.125% 20-01.07.30	4.125	01.07.30	USD	275 000	-	-	275 000	275 488.13	0.10
Sirius Xm 4.625% 19-15.7.24 144A	4.625	15.07.24	USD	775 000	-	-775 000	-	-	0.00
Sirius Xm 5.50% 19-01.07.29	5.500	01.07.29	USD	350 000	-	-	350 000	377 713.00	0.13
Six Flags 5.5% 17-15.04.27	5.500	15.04.27	USD	650 000	-	-	650 000	673 400.00	0.24
Six Flags T 7.0% 20-1.7.25 144A	7.000	01.07.25	USD	75 000	-	-75 000	-	-	0.00
Sm Energy 6.625% 18-15.01.27	6.625	15.01.27	USD	75 000	-	-	75 000	77 328.00	0.03
Solaris Mid 7.625% 21-01.04.26	7.625	01.04.26	USD	125 000	-	-	125 000	131 380.00	0.05
Spcm Sa 3.375% 21-15.03.30	3.375	15.03.30	USD	-	200 000	-	200 000	193 007.00	0.07
Srs Distrib 6.0% 21-01.12.29	6.000	01.12.29	USD	-	575 000	-	575 000	578 774.88	0.20
Srs Distrib 6.125% 1.7.29 144A	6.125	01.07.29	USD	150 000	225 000	-	375 000	379 282.50	0.13
Ss&C Tech I 5.5% 19-30.09.27 144A	5.500	30.09.27	USD	1 025 000	-	-	1 025 000	1 072 360.13	0.38
Stand In 4.75% 17-15.1.28 144A	4.750	15.01.28	USD	100 000	150 000	-	250 000	258 578.75	0.09
Stand Ind 5% 17-15.02.27 144A	5.000	15.02.27	USD	1 050 000	100 000	-	1 150 000	1 185 230.25	0.42
Standard In 3.375% 20-15.01.31	3.375	15.01.31	USD	425 000	-	-	425 000	410 125.00	0.15
Standard In 4.375% 20-15.07.30	4.375	15.07.30	USD	250 000	-	-	250 000	255 473.75	0.09
Stars Group 7% 18-15.7.26 144A	7.000	15.07.26	USD	1 050 000	-	-1 050 000	-	-	0.00
Station 4.50% 20-15.02.28	4.500	15.02.28	USD	150 000	150 000	-	300 000	302 286.00	0.11
Station 4.625% 21-01.12.31	4.625	01.12.31	USD	-	400 000	-	400 000	403 962.00	0.14
Station 5% 17-01.10.25 144A	5.000	01.10.25	USD	357 000	150 000	-507 000	-	-	0.00
Stena Intl 6.125% 20-01.02.25 144A	6.125	01.02.25	USD	450 000	-	-	450 000	462 593.25	0.16
Sthwest En 8.375% 20-15.09.28	8.375	15.09.28	USD	275 000	-	-	275 000	307 348.25	0.11
Suburb Prop 5.0% 21-01.06.31 144A	5.000	01.06.31	USD	275 000	100 000	-	375 000	379 854.38	0.13
Suburb Prop 5.875% 17-01.03.27	5.875	01.03.27	USD	250 000	-	-	250 000	258 976.25	0.09
Summit Mid	5.500	15.08.22	USD	225 000	-	-225 000	-	-	0.00
Summit Mid 5.75% 17-15.04.25	5.750	15.04.25	USD	675 000	-	-	675 000	611 577.00	0.22
Synaptics 4.0% 21-15.06.29 144A	4.000	15.06.29	USD	150 000	-	-	150 000	152 465.25	0.05
Syneos 3.625% 20-15.01.29 144A	3.625	15.01.29	USD	300 000	175 000	-	475 000	469 744.13	0.17
Tap Rock 7.0% 21-01.10.26	7.000	01.10.26	USD	-	375 000	-	375 000	390 390.00	0.14
Targa Res 4.875% 20-01.02.31	4.875	01.02.31	USD	-	100 000	-	100 000	108 768.00	0.04
Targa Res 4.875% 20-01.02.31 144A	4.875	01.02.31	USD	100 000	-	-100 000	-	-	0.00
Targa Res 5% 17-15.01.28	5.000	15.01.28	USD	75 000	-	-	75 000	79 148.44	0.03
Targa Res 5.375% 16-01.02.27	5.375	01.02.27	USD	1 100 000	-	-	1 100 000	1 134 969.00	0.40
Targa Res 5.50% 19-01.03.30	5.500	01.03.30	USD	700 000	-	-100 000	600 000	656 508.00	0.23
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	250 000	-	-	250 000	268 270.00	0.09
Tegna 4.625% 20-15.03.28	4.625	15.03.28	USD	75 000	-	-	75 000	75 964.88	0.03
Tegna 5% 19-15.09.29	5.000	15.09.29	USD	1 250 000	-	-	1 250 000	1 280 387.50	0.45
Telenet 5.5% 17-01.03.28	5.500	01.03.28	USD	1 000 000	-	-	1 000 000	1 035 000.00	0.37
Tempo Acqst 6.75% 17-01.06.25	6.750	01.06.25	USD	1 925 000	-	-1 925 000	-	-	0.00
Tenet 4.625% 20-15.06.28 144A	4.625	15.06.28	USD	50 000	-	-	50 000	51 447.25	0.02
Tenet Hlthc 4.875% 19-01.01.26	4.875	01.01.26	USD	350 000	-	-	350 000	360 032.75	0.13
Tenet Hlthc 5.125% 19-01.11.27	5.125	01.11.27	USD	425 000	-	-	425 000	443 185.75	0.16
Tenet Hlthc 6.125% 20-01.10.28	6.125	01.10.28	USD	750 000	-	-	750 000	793 691.25	0.28
Tenet Hlthc 6.25% 19-1.2.27 144A	6.250	01.02.27	USD	350 000	-	-	350 000	362 724.25	0.13
Tenn Mrgr 6.375% 17-1.2.25 144A	6.375	01.02.25	USD	750 000	-	-200 000	550 000	518 259.50	0.18
Terex 5.0% 21-15.05.29 144A	5.000	15.05.29	USD	250 000	-	-250 000	-	-	0.00
Terraform 4.75% 19-15.01.30	4.750	15.01.30	USD	550 000	-	-	550 000	577 434.00	0.20
Terraform 5% 17-31.01.28 144A	5.000	31.01.28	USD	600 000	-	-	600 000	636 375.00	0.23
Terrier M B 8.875% 19-15.12.27	8.875	15.12.27	USD	1 550 000	-	-	1 550 000	1 677 565.00	0.59
Tex Op 5.625% 19-15.02.27 144A	5.625	15.02.27	USD	350 000	-	-	350 000	360 942.75	0.13
Townsq Med 6.875% 21-01.02.26	6.875	01.02.26	USD	175 000	-	-175 000	-	-	0.00
Transdigm 4.625% 21-15.01.29	4.625	15.01.29	USD	-	500 000	-	500 000	499 245.00	0.18
Transdigm 4.625% 21-15.01.29 144A	4.625	15.01.29	USD	500 000	-	-500 000	-	-	0.00
Transdigm 4.875% 21-01.05.29	4.875	01.05.29	USD	525 000	-	-525 000	-	-	0.00
Transdigm 4.875% 21-01.05.29	4.875	01.05.29	USD	-	525 000	-	525 000	528 047.63	0.19
Transdigm 6.25% 19-15.3.26 144A	6.250	15.03.26	USD	825 000	150 000	-	975 000	1 014 624.00	0.36
Transmontai 6.125% 18-15.02.26	6.125	15.02.26	USD	300 000	-	-	300 000	297 421.50	0.11
Trident 6.625% 17-1.11.25 144A	6.625	01.11.25	USD	675 000	-	-	675 000	677 389.50	0.24
Trident Tpi 9.25% 19-1.8.24 144A	9.250	01.08.24	USD	425 000	-	-	425 000	444 618.00	0.16
Trivium Pack 8.50% 15.8.27 144A	8.500	15.08.27	USD	800 000	200 000	-	1 000 000	1 058 500.00	0.37
Ttm Tech 4.0% 21-01.03.29	4.000	01.03.29	USD	250 000	-	-	250 000	248 816.25	0.09
United Shor 5.50% 20-15.11.25	5.500	15.11.25	USD	925 000	-	-	925 000	943 347.38	0.33
United Shor 5.50% 21-15.04.29	5.500	15.04.29	USD	475 000	225 000	-	700 000	687 858.50	0.24

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
United Shor 5.75% 21-15.06.27	5.750	15.06.27	USD	-	250 000	-	250 000	250 875.00	0.09
Univision 4.5% 21-01.5.29 144A	4.500	01.05.29	USD	350 000	200 000	-225 000	325 000	328 828.50	0.12
Upc Broad F 4.875% 21-15.07.31 144A	4.875	15.07.31	USD	1 175 000	-	-	1 175 000	1 200 397.63	0.43
Urban One 7.375% 21-1.2.28 144A	7.375	01.02.28	USD	400 000	100 000	-	500 000	515 727.50	0.18
Us Foods 4.625% 21-01.06.30	4.625	01.06.30	USD	-	200 000	-	200 000	202 330.00	0.07
Us Foods 4.75% 21-15.02.29	4.750	15.02.29	USD	550 000	175 000	-	725 000	737 963.00	0.26
Usa Compres 6.875% 19-01.09.27	6.875	01.09.27	USD	675 000	-	-	675 000	713 677.50	0.25
Usagm Holdc 6.625% 19-15.07.26	6.625	15.07.26	USD	150 000	-	-	150 000	157 437.00	0.06
Usis Me 6.875% 17-01.05.25 144A	6.875	01.05.25	USD	1 450 000	-	-	1 450 000	1 462 462.75	0.52
Valeant 5.5% 17-01.11.25 144A	5.500	01.11.25	USD	475 000	-	-	475 000	483 319.63	0.17
Valeant 8.5% 18-31.01.27 144A	8.500	31.01.27	USD	850 000	-	-	850 000	893 728.25	0.32
Valeant 9% 17-15.12.25 144A	9.000	15.12.25	USD	275 000	-	-	275 000	289 982.00	0.10
Valeant 9.25% 18-01.04.26	9.250	01.04.26	USD	100 000	-	-	100 000	105 748.50	0.04
Vertical Ho 7.625% 20-15.07.28 144A	7.625	15.07.28	USD	600 000	-	-200 000	400 000	429 066.00	0.15
Vertical Us 5.25% 20-15.07.27	5.250	15.07.27	USD	400 000	450 000	-	850 000	894 650.50	0.32
Viavi Solut 3.75% 21-01.10.29	3.750	01.10.29	USD	-	100 000	-	100 000	100 138.50	0.04
Vici Pro 4.125% 20-15.08.30 144A	4.125	15.08.30	USD	300 000	-	-	300 000	317 769.00	0.11
Vici Pro 4.25% 19-01.12.26 144A	4.250	01.12.26	USD	300 000	-	-	300 000	312 835.50	0.11
Vici Prop 3.5% 20-15.02.25	3.500	15.02.25	USD	50 000	-	-	50 000	50 802.75	0.02
Vici Prop 4.625% 19-1.12.29 144A	4.625	01.12.29	USD	300 000	-	-	300 000	319 785.00	0.11
Virgin Med 5% 20-15.07.30 144A	5.000	15.07.30	USD	600 000	-	-	600 000	597 936.00	0.21
Vistra Ope 5.5% 18-01.09.26 144A	5.500	01.09.26	USD	250 000	-	-	250 000	258 496.25	0.09
Vistra Oper 5% 19-31.07.27 144A	5.000	31.07.27	USD	350 000	-	-	350 000	363 671.00	0.13
Vizient 6.25% 19-15.05.27 144A	6.250	15.05.27	USD	425 000	-	-	425 000	444 018.75	0.16
Vmed	5.500	15.08.26	USD	525 000	-	-525 000	-	-	0.00
Vmed 4.50% 20-15.08.30 144A	4.500	15.08.30	USD	275 000	-	-	275 000	277 180.75	0.10
Vmed O2 Uk 4.25% 20-31.01.31	4.250	31.01.31	USD	200 000	-	-	200 000	196 324.00	0.07
Vrx Escrow	6.125	15.04.25	USD	1 405 000	-	-223 000	1 182 000	1 207 117.50	0.43
Watco Comp 6.50% 20-15.06.27	6.500	15.06.27	USD	600 000	-	-	600 000	624 600.00	0.22
Wesco 7.125% 20-15.06.25 144A	7.125	15.06.25	USD	100 000	-	-	100 000	106 127.50	0.04
Wesco 7.25% 20-15.06.28 144A	7.250	15.06.28	USD	300 000	-	-	300 000	329 382.00	0.12
Wesco Dis 5.375% 16-15.06.24	5.375	15.06.24	USD	650 000	-	-650 000	-	-	0.00
Western Gas 4% 12-1.7.22	4.000	01.07.22	USD	200 000	-	-	200 000	200 748.00	0.07
Western Gas 4.05% 20-01.02.30	5.050	01.02.30	USD	125 000	-	-	125 000	137 875.63	0.05
White Cap B 6.875% 20-15.10.28	6.875	15.10.28	USD	550 000	50 000	-	600 000	626 352.00	0.22
William Car 5.50% 20-15.05.25 144A	5.500	15.05.25	USD	100 000	-	-	100 000	103 850.00	0.04
William Car 5.625% 15.03.27 144A	5.625	15.03.27	USD	75 000	-	-	75 000	77 606.25	0.03
Wmg Acq 3.75% 21-01.12.29	3.750	01.12.29	USD	-	275 000	-	275 000	274 759.38	0.10
Wr Grace Ho 5.625% 21-15.08.29	5.625	15.08.29	USD	-	375 000	-	375 000	384 843.75	0.14
Wyndham 4.375% 20-15.08.28	4.375	15.08.28	USD	200 000	-	-	200 000	206 325.00	0.07
Yum Brands 4.75% 19-15.01.30	4.750	15.01.30	USD	100 000	-	-	100 000	108 393.50	0.04
								<b>196 582 574.31</b>	<b>69.68</b>

**Total transferable securities dealt on another regulated market** **196 582 574.31** **69.68**

## Other transferable securities

### Shares

Hexion Holdings Corp			USD	8 379	-	-2 023	6 356	181 781.60	0.06
Party City Holdco Inc			USD	25 470	-	-	25 470	141 867.90	0.05
Superior Energy Services, Inc.			USD	16 821	-	-	16 821	-	0.00
								<b>323 649.50</b>	<b>0.11</b>

### Bonds

Ardonagh Mi 11.50% 20-15.01.27 144A	11.500	15.01.27	USD	528 846	746 272	-637 559	637 559	712 937.60	0.25
Broadstreet 5.875% 21-15.04.29	5.875	15.04.29	USD	675 000	725 000	-	1 400 000	1 377 467.00	0.49
Calpine 4.50% 19-15.02.28	4.500	15.02.28	USD	150 000	-	-	150 000	155 509.50	0.06
Chs 6.0% 20-15.01.29 144A	6.000	15.01.29	USD	75 000	-	-	75 000	80 087.25	0.03
Csc Hld Inc 5.0% 21-15.11.31	5.000	15.11.31	USD	300 000	-	-	300 000	289 560.00	0.10
Dana Inc 4.25% 21-01.09.30	4.250	01.09.30	USD	100 000	-	-	100 000	101 522.50	0.04
Elastic 4.125% 21-15.07.29	4.125	15.07.29	USD	175 000	150 000	-	325 000	322 079.88	0.11
Herens Hold 4.75% 15.05.28 144A	4.750	15.05.28	USD	500 000	300 000	-	800 000	785 268.00	0.28
Illuminate 9.0% 20-01.07.28	9.000	01.07.28	USD	250 000	-	-	250 000	266 958.75	0.09

# JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Party City 0.01% 20-15.07.25	0.010	15.07.25	USD	200 297	-	-200 297	-	-	0.00
Range Resou 9.25% 20-01.02.26	9.250	01.02.26	USD	275 000	-	-	275 000	296 742.19	0.11
Ultratech 7.125% 15.4.25 Dflt	7.125	15.04.25	USD	200 000	-	-	200 000	-	0.00
Vmed O2 Uk 4.75% 15.07.31 144A	4.750	15.07.31	USD	625 000	250 000	-	875 000	887 521.25	0.31
White Cap P 8.25%15.03.26/Pik	8.250	15.03.26	USD	575 000	-	-	575 000	590 786.63	0.21
								<b>5 866 440.55</b>	<b>2.08</b>
<b>Total other transferable securities</b>								<b>6 190 090.05</b>	<b>2.19</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>274 076 962.29</b>	<b>97.15</b>
<b>Liquidities and deposits</b>								<b>5 030 699.66</b>	<b>1.78</b>
<b>Other assets less liabilities</b>								<b>3 009 086.81</b>	<b>1.07</b>
<b>TOTAL NET ASSETS</b>								<b>282 116 748.76</b>	<b>100.00</b>

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

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



# JSS Sustainable Bond - Total Return Global

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
7-Eleven In 0.80% 21-10.02.24	0.800	10.02.24	USD	1 000 000	-	-	1 000 000	989 209.82	0.15
7-Eleven In 1.80% 10.2.31 Regs	1.800	10.02.31	USD	3 000 000	-	-	3 000 000	2 845 299.99	0.42
Abbvie 4.875% 18-14.11.48	4.875	14.11.48	USD	1 000 000	-	-	1 000 000	1 294 423.40	0.19
Abertis Fin 2.625% 21-Perp	2.625	31.12.99	EUR	2 000 000	1 000 000	-	3 000 000	3 344 016.20	0.49
Accor 2.375% 21-29.11.28	2.375	29.11.28	EUR	-	1 200 000	-	1 200 000	1 369 723.28	0.20
Alfa	6.875	25.03.44	USD	2 000 000	-	-	2 000 000	2 597 920.00	0.38
Alibaba Grp	3.600	28.11.24	USD	2 000 000	-	-	2 000 000	2 105 548.20	0.31
Alibaba Grp 2.70% 21-09.02.41	2.700	09.02.41	USD	-	3 000 000	-	3 000 000	2 751 431.91	0.40
Amgen	4.400	01.05.45	USD	1 500 000	-	-	1 500 000	1 799 964.45	0.26
Anheuser 4.7% 19-01.02.36	4.700	01.02.36	USD	1 000 000	-	-1 000 000	-	-	0.00
Anheuser-Busch Inbev Worldwide Inc	3.750	15.07.42	USD	1 000 000	-	-	1 000 000	1 095 755.40	0.16
Arcelik	0.000	03.04.23	USD	500 000	500 000	-	1 000 000	1 005 000.00	0.15
Arcelik 3.0% 21-27.05.26	3.000	27.05.26	EUR	1 000 000	-	-	1 000 000	1 111 824.52	0.16
Auchan 3.25% 20-23.07.27	3.250	23.07.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Australia 0.50% 20-21.09.26	0.500	21.09.26	AUD	35 000 000	30 000 000	-30 000 000	35 000 000	24 496 274.95	3.60
Australia 1.5% 18-21.6.31	1.500	21.06.31	AUD	30 000 000	-	-30 000 000	-	-	0.00
Australia 1.5% 21.11.31	1.000	21.11.31	AUD	-	40 000 000	-	40 000 000	27 363 175.57	4.02
Australia 2.25% 15-21.05.28	2.250	21.05.28	AUD	5 000 000	-	-5 000 000	-	-	0.00
Australia 2.75% 17-21.11.29	2.750	21.11.29	AUD	20 000 000	-	-20 000 000	-	-	0.00
Australia1% 19-21.12.30	1.000	21.12.30	AUD	35 000 000	5 000 000	-	40 000 000	27 565 216.08	4.05
Baidu Inc 1.72% 20-09.04.26	1.720	09.04.26	USD	-	4 000 000	-	4 000 000	3 957 641.24	0.58
Baidu Inc 2.375% 21-23.08.31	2.375	23.08.31	USD	-	5 000 000	-	5 000 000	4 820 984.45	0.71
Baidu Inc 3.875% 18-29.09.23	3.875	29.09.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Ball Corp 2.875% 20-15.08.30	2.875	15.08.30	USD	2 000 000	-	-	2 000 000	1 943 460.00	0.29
Ball Corp 5% 12-15.03.22	5.000	15.03.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Bharat Petr	4.000	08.05.25	USD	1 000 000	-	-	1 000 000	1 042 970.00	0.15
Boardwalk 4.45% 17-15.07.27	4.450	15.07.27	USD	500 000	-	-500 000	-	-	0.00
Boardwalk 4.80% 19-03.05.29	4.800	03.05.29	USD	1 000 000	-	-	1 000 000	1 122 403.30	0.16
Bpcm 3.25% 20-Perp	3.250	31.12.99	EUR	2 000 000	-	-	2 000 000	2 413 552.34	0.35
Bpnl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	1 300 000	-	-	1 300 000	1 366 827.54	0.20
Braskem 4.50% 19-31.01.30 Regs	4.500	31.01.30	USD	2 000 000	-	-2 000 000	-	-	0.00
Brazil 4.5% 19-30.05.29	4.500	30.05.29	USD	2 000 000	-	-2 000 000	-	-	0.00
Brf 4.875% 19-24.01.30 Regs	4.875	24.01.30	USD	2 000 000	1 000 000	-	3 000 000	3 042 795.00	0.45
Brf Gmbh	4.350	29.09.26	USD	1 000 000	-	-	1 000 000	1 011 100.00	0.15
Cat Pac Mtn 4.875% 21-17.08.26	4.875	17.08.26	USD	2 000 000	-	-	2 000 000	1 986 988.72	0.29
Cbq Finance 2.0% 20-15.09.25	2.000	15.09.25	USD	2 500 000	-	-	2 500 000	2 501 187.50	0.37
Cbq Finance 2.0% 21-12.05.26	2.000	12.05.26	USD	2 000 000	-	-	2 000 000	1 993 024.80	0.29
Ceconomy Ag 1.75% 21-24.06.26	1.750	24.06.26	EUR	2 000 000	-	-	2 000 000	2 231 584.42	0.33
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	1 700 000	300 000	-	2 000 000	2 230 704.23	0.33
Cemex 3.875% 21-11.07.31 Regs	3.875	11.07.31	USD	1 000 000	-	-	1 000 000	997 915.00	0.15
Charter Com 3.50% 21-01.03.42	3.500	01.03.42	USD	-	2 000 000	-	2 000 000	1 948 848.88	0.29
Charter Com 3.70% 20-01.04.51	3.700	01.04.51	USD	2 000 000	-	-	2 000 000	1 945 802.58	0.29
Citic Pacif	2.800	14.12.21	USD	2 000 000	-	-2 000 000	-	-	0.00
Cloverie	5.625	24.06.46	USD	3 000 000	-	-	3 000 000	3 354 522.00	0.49
Cloverie Pl	4.500	11.09.44	USD	400 000	-	-	400 000	425 872.80	0.06
Cnac Hk Fin 3.0% 20-22.09.30	3.000	22.09.30	USD	1 000 000	-	-	1 000 000	1 014 397.10	0.15
Cnac Hk Fin 3.5% 17-19.07.22	3.500	19.07.22	USD	1 000 000	-	-	1 000 000	1 011 625.00	0.15
Cnrc Capita 3.9%(Frn) 17-Perp	3.900	31.12.99	USD	1 000 000	500 000	-	1 500 000	1 515 122.55	0.22
Colombia 3.125% 20-15.04.31	3.125	15.04.31	USD	-	4 000 000	-	4 000 000	3 597 920.00	0.53
Congr 2.125% 20-27.11.23	2.125	27.11.23	EUR	700 000	-	-700 000	-	-	0.00
Contnm E 4.5% 9.2.27/Pool Regs	4.500	09.02.27	USD	200 000	-	-	200 000	203 214.36	0.03
Cosan	8.250	29.11.49	USD	1 200 000	-	-	1 200 000	1 227 186.00	0.18
Count Gard 4.75% 17-25.07.22	4.750	25.07.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Count Gard 6.15% 19-17.09.25	6.150	17.09.25	USD	1 000 000	1 000 000	-	2 000 000	1 953 794.84	0.29
Cvs Health 4.78% 18-25.03.38	4.780	25.03.38	USD	1 000 000	-	-	1 000 000	1 224 349.70	0.18
Cvs Health 4.875% 15-20.07.35	4.875	20.07.35	USD	500 000	-	-	500 000	613 173.30	0.09
Cvs Health 3.25% 19-15.08.29	3.250	15.08.29	USD	2 000 000	-	-	2 000 000	2 136 463.40	0.31
Cydsa 6.25% 17-04.10.27 Regs	6.250	04.10.27	USD	1 500 000	-	-	1 500 000	1 561 500.00	0.23

# JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Daimler Fin 1.75% 20-10.03.23	1.750	10.03.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Demeter	5.625	15.08.52	USD	800 000	-	-	800 000	903 000.00	0.13
Demeter Inv 4.625% 17-Perp	4.625	31.12.99	USD	2 300 000	-	-	2 300 000	2 311 212.50	0.34
Deut Lufth 3.0% 20-29.05.26	3.000	29.05.26	EUR	2 000 000	-	-	2 000 000	2 278 664.50	0.33
Deut Lufth 3.75% 21-11.02.28	3.750	11.02.28	EUR	2 000 000	-	-	2 000 000	2 298 731.53	0.34
Diamond1 7.125% 16-15.6.24 Regs	7.125	15.06.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Ebay 3.6% 17-05.06.27	3.600	05.06.27	USD	1 500 000	-	-	1 500 000	1 633 202.85	0.24
Ebrd 5.0% 19-05.11.24	5.000	05.11.24	RUB	-	200 000 000	-	200 000 000	2 480 853.73	0.36
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	2 000 000	-	-	2 000 000	2 433 744.46	0.36
Elm For Fir 3.75% 20-Perp	3.750	31.12.99	EUR	2 000 000	-	-	2 000 000	2 409 992.90	0.35
Enel	8.750	24.09.73	USD	2 000 000	-	-	2 000 000	2 231 520.00	0.33
Eni 2.625% 20-Perp	2.625	31.12.99	EUR	1 000 000	-	-	1 000 000	1 179 879.12	0.17
Eqst Mdstm 4.125% 16-01.12.26	4.125	01.12.26	USD	1 500 000	-	-	1 500 000	1 539 082.50	0.23
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	1 000 000	-	-	1 000 000	1 192 867.08	0.18
Evonik Ind 1.375% 21-02.09.81	1.375	02.09.81	EUR	-	1 000 000	-1 000 000	-	-	0.00
Expt-Imp 3.375% 16-5.8.26 Regs	3.375	05.08.26	USD	1 000 000	-	-	1 000 000	1 049 411.50	0.15
Expt-Imp In 3.25% 20-15.01.30	3.250	15.01.30	USD	1 000 000	-	-	1 000 000	1 019 699.40	0.15
Fedex Corp 4.05% 18-15.02.48	4.050	15.02.48	USD	2 000 000	-	-	2 000 000	2 258 755.20	0.33
Fondo Mivi	3.500	31.01.23	USD	500 000	-	-	500 000	510 120.00	0.07
Fresnillo	5.500	13.11.23	USD	1 000 000	-	-	1 000 000	1 074 895.00	0.16
Frostbite 2% 21-29.09.28 Regs	2.000	29.09.28	EUR	-	2 000 000	-	2 000 000	2 241 989.80	0.33
Frs Med Care 2.375% 16.02.31	2.375	16.02.31	USD	2 300 000	-	-	2 300 000	2 202 996.76	0.32
Gas Nat Fen	4.125	30.11.49	EUR	2 500 000	-	-2 500 000	-	-	0.00
Gazprom Cap	4.375	19.09.22	USD	2 000 000	-	-	2 000 000	2 038 676.00	0.30
Greenko 3.85% 29.03.26 /Pool	3.850	29.03.26	USD	2 000 000	890 000	-	2 890 000	2 881 834.59	0.42
Grupo Bimbo	3.875	27.06.24	USD	1 000 000	-	-	1 000 000	1 055 544.30	0.16
Grupo Bimbo 4.5% 12-25.01.22	4.500	25.01.22	USD	474 000	-	-	474 000	474 998.58	0.07
Hj Heinz Co 5% 16-15.07.35	5.000	15.07.35	USD	1 000 000	-	-1 000 000	-	-	0.00
Hpci-Mittal 5.25% 17-28.04.27	5.250	28.04.27	USD	2 000 000	-	-	2 000 000	2 085 351.20	0.31
Huarong 3.75% 17-27.04.22	3.750	27.04.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Huarong Fin 4.5% 17-Perp	4.500	31.12.99	USD	2 000 000	-	-2 000 000	-	-	0.00
Indonesia	2.625	14.06.23	EUR	1 000 000	-	-1 000 000	-	-	0.00
Informa 2.125% 20-06.10.25	2.125	06.10.25	EUR	1 000 000	-	-	1 000 000	1 192 542.98	0.18
Infra Foch 1.625% 18-19.04.28	1.625	19.04.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Intl Bk Rec 4.25% 21-22.01.26	4.250	22.01.26	RUB	300 000 000	-	-	300 000 000	3 620 017.96	0.53
Intl Bk Rec 5.0% 21-22.01.26	5.000	22.01.26	BRL	10 000 000	5 000 000	-	15 000 000	2 301 430.73	0.34
Intl Fin 5.25% 18-22.03.22	5.250	22.03.22	RUB	100 000 000	-	-100 000 000	-	-	0.00
Intl Fin 5.5% 18-20.03.23	5.500	20.03.23	RUB	200 000 000	-	-	200 000 000	2 580 639.11	0.38
Intl Fin 6.5% 19-27.03.26	6.500	27.03.26	BRL	15 000 000	-	-	15 000 000	2 401 785.35	0.35
Intl Fin 6.75% 19-27.08.24	6.750	27.08.24	BRL	20 000 000	-	-	20 000 000	3 337 394.23	0.49
Intl Fin 7% 17-20.07.27	7.000	20.07.27	MXN	-	80 000 000	-	80 000 000	3 846 994.27	0.57
Intl Fin 7.5% 17-09.05.22	7.500	09.05.22	BRL	5 000 000	-	-	5 000 000	893 378.65	0.13
Intl Fin 8.25% 18-30.01.23	8.250	30.01.23	BRL	-	10 000 000	-	10 000 000	1 747 843.52	0.26
Inwit 1.625% 20-21.10.28	1.625	21.10.28	EUR	1 000 000	-	-	1 000 000	1 152 307.70	0.17
Jsw Hy4.125%18.5.31 /Pool Regs	4.125	18.05.31	USD	2 000 000	-	-	2 000 000	1 928 098.95	0.28
Keppel Corp 2.459% 20-04.06.25	2.459	04.06.25	USD	2 000 000	-	-	2 000 000	1 985 407.34	0.29
Kroger Co 4.45% 17-01.02.47	4.450	01.02.47	USD	1 500 000	-	-1 500 000	-	-	0.00
Kuwait Pro	5.000	15.03.23	USD	2 000 000	-	-	2 000 000	1 994 370.00	0.29
Lenovo Grp 5.875% 20-24.04.25	5.875	24.04.25	USD	1 000 000	-	-	1 000 000	1 103 263.50	0.16
Maf Glb Sec 6.375% 18-Perp	6.375	31.12.99	USD	1 000 000	-	-1 000 000	-	-	0.00
Marathon 4.75% 18-15.12.23	4.750	15.12.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Marb Bond 3.95% 21-29.01.31	3.950	29.01.31	USD	-	1 000 000	-	1 000 000	956 630.00	0.14
Mcdonalds	4.875	09.12.45	USD	1 000 000	-	-	1 000 000	1 291 872.50	0.19
Mdc 2.875% 19-07.11.29	2.875	07.11.29	USD	3 000 000	-	-	3 000 000	3 133 602.00	0.46
Mdc 3% 17-19.04.24	3.000	19.04.24	USD	1 500 000	-	-	1 500 000	1 559 985.00	0.23
Mexico	5.750	05.03.26	MXN	2 000 000	500 000	-	2 500 000	11 525 473.01	1.69
Mexico 6.5% 11-9.6.22 Bonos	6.500	09.06.22	MXN	1 570 000	-	-1 570 000	-	-	0.00
Mexico 7.5% 06-3.6.27 Bonos	7.500	03.06.27	MXN	-	1 500 000	-	1 500 000	7 355 400.19	1.08
Microsoft	3.700	08.08.46	USD	900 000	-	-900 000	-	-	0.00
Millicom Ic 5.125% 17-15.01.28	5.125	15.01.28	USD	2 000 000	-	-	2 000 000	1 868 607.00	0.27
Minerva Lux 4.375% 21-18.03.31	4.375	18.03.31	USD	3 000 000	-	-	3 000 000	2 858 445.00	0.42
Nat Fin 2.374% 21-Perp	2.374	31.12.99	EUR	-	2 000 000	-	2 000 000	2 289 570.25	0.34
Nbaduh Frn 19-16.04.22	0.000	16.04.22	USD	2 000 000	-	-2 000 000	-	-	0.00

# JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	3 000 000	1 000 000	-	4 000 000	4 200 100.00	0.62
Network I2l 5.65% 19-Perp	5.650	31.12.99	USD	1 500 000	-	-	1 500 000	1 577 917.50	0.23
Nomura Hldg 1.653% 21-14.07.26	1.653	14.07.26	USD	-	2 000 000	-	2 000 000	1 966 488.70	0.29
Nomura Hldg 2.172% 21-14.07.28	2.172	14.07.28	USD	-	2 000 000	-	2 000 000	1 965 416.94	0.29
Norwegian G 1.25% 21-17.09.31	1.250	17.09.31	NOK	80 000 000	-	-	80 000 000	8 718 268.88	1.28
Norwegian G 1.375% 20-19.08.30	1.375	19.08.30	NOK	100 000 000	-	-	100 000 000	11 057 221.21	1.62
Oracle Corp	4.000	15.07.46	USD	1 500 000	1 000 000	-	2 500 000	2 609 577.25	0.38
Parkway Pan 4.25% 17-Perp	4.250	31.12.99	USD	1 500 000	-	-	1 500 000	1 503 000.00	0.22
Poland	2.500	25.07.26	PLN	20 000 000	10 000 000	-	30 000 000	7 028 609.67	1.03
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	10 000 000	10 000 000	-	20 000 000	4 095 643.16	0.60
Poland 2.5% 16-25.07.27	2.500	25.07.27	PLN	30 000 000	10 000 000	-	40 000 000	9 213 960.51	1.35
Qatar 3.40% 20-16.04.25 Regs	3.400	16.04.25	USD	1 000 000	-	-	1 000 000	1 062 568.00	0.16
Qatar Reins 4.95% 17-Perp Regs	4.950	31.12.99	USD	1 000 000	-	-	1 000 000	1 011 750.00	0.15
Qtel Int Fi	3.250	21.02.23	USD	1 000 000	-	-	1 000 000	1 026 273.00	0.15
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	2 000 000	-	-	2 000 000	2 177 090.00	0.32
Sabic 2.15% 20-14.09.30	2.150	14.09.30	USD	2 500 000	-	-	2 500 000	2 403 210.00	0.35
San M / Ng 3.50% 21-02.08.28	3.500	02.08.28	USD	-	2 000 000	-	2 000 000	1 959 760.00	0.29
Sappi Papie 3.125% 19-15.04.26	3.125	15.04.26	EUR	1 500 000	-	-	1 500 000	1 731 791.27	0.25
Sappi Papier H 3.625% 15.03.28	3.625	15.03.28	EUR	1 000 000	-	-	1 000 000	1 155 537.35	0.17
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	3 000 000	1 000 000	-4 000 000	-	-	0.00
Shimao Pro 5.20% 21-16.01.27	5.200	16.01.27	USD	-	3 000 000	-1 000 000	2 000 000	1 225 000.00	0.18
Sigma	4.125	02.05.26	USD	2 000 000	-	-	2 000 000	2 123 000.00	0.31
Signify N.V 2.0% 20-11.05.24	2.000	11.05.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Silgan Hldg 3.25% 17-15.03.25	3.250	15.03.25	EUR	2 000 000	-	-	2 000 000	2 289 683.97	0.34
Singapore	2.125	01.06.26	SGD	14 000 000	-	-	14 000 000	10 757 891.07	1.58
Singapore	1.250	01.10.21	SGD	10 000 000	-	-10 000 000	-	-	0.00
Singapore 1.625% 21-01.07.31	1.625	01.07.31	SGD	-	35 000 000	-	35 000 000	25 904 682.94	3.81
Singapore 2% 19-01.02.24	2.000	01.02.24	SGD	27 500 000	-	-19 500 000	8 000 000	6 070 657.97	0.89
Singapore 2.375% 15-01.06.25	2.375	01.06.25	SGD	27 000 000	-	-	27 000 000	20 857 882.77	3.07
Sinopec Grp 2% 16-29.09.21	2.000	29.09.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Softbank 2.875% 21-06.01.27	2.875	06.01.27	EUR	-	2 000 000	-	2 000 000	2 163 523.00	0.32
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	2 000 000	-	-	2 000 000	2 323 290.50	0.34
Suzano Aust 6% 19-15.01.29	6.000	15.01.29	USD	500 000	-	-	500 000	579 500.00	0.09
Syngenta Fin 3.125% 12-28.03.22	3.125	28.03.22	USD	1 000 000	-	-	1 000 000	1 003 984.70	0.15
Targa Res 6.875% 19-15.01.29	6.875	15.01.29	USD	500 000	-	-	500 000	560 080.00	0.08
Tcom It Cap	7.200	18.07.36	USD	2 000 000	-	-	2 000 000	2 296 400.00	0.34
Telecom It 4% 19-11.04.24	4.000	11.04.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Telefonica	5.875	31.12.99	EUR	2 500 000	-	-	2 500 000	3 123 675.18	0.46
Telefonica 2.88% 21-Perp	2.880	31.12.99	EUR	-	1 500 000	-	1 500 000	1 699 346.96	0.25
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	1 000 000	-	-	1 000 000	1 062 769.40	0.16
Teva 3.65% 11-10.11.21	3.650	10.11.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Teva Phar 2.8% 16-21.07.23	2.800	21.07.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Teva Phar 6% 18-15.04.24	6.000	15.04.24	USD	500 000	-	-	500 000	524 350.00	0.08
Teva Pharm 4.5% 18-01.03.25	4.500	01.03.25	EUR	2 000 000	-	-500 000	1 500 000	1 773 349.68	0.26
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	2 000 000	-	-	2 000 000	2 350 402.40	0.35
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	1 000 000	-	-	1 000 000	1 004 025.00	0.15
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	3 000 000	-	-	3 000 000	2 960 190.00	0.44
Total Sa	3.875	31.12.99	EUR	2 500 000	-	-	2 500 000	2 881 627.84	0.42
Usa	2.000	15.08.25	USD	16 000 000	-	-	16 000 000	16 510 000.00	2.43
Usa 0.50% 20-30.06.27 /Tbo	0.500	30.06.27	USD	25 000 000	-	-	25 000 000	23 946 289.00	3.52
Usa 0.625% 20-15.08.30 /Tbo	0.625	15.08.30	USD	32 000 000	-	-11 000 000	21 000 000	19 610 390.52	2.88
Usa 0.875% 20-15.11.30 /Tbo	0.875	15.11.30	USD	20 000 000	-	-	20 000 000	19 040 625.00	2.80
Usa 1.125% 20-15.05.40 /Tbo	1.125	15.05.40	USD	27 000 000	-	-	27 000 000	23 748 398.37	3.49
Usa 1.25% 21-30.06.28 /Tbo	1.250	30.06.28	USD	-	10 000 000	-	10 000 000	9 908 203.10	1.46
Usa 1.375% 16-30.06.23 /Tbo	1.375	30.06.23	USD	20 000 000	-	-13 000 000	7 000 000	7 084 218.40	1.04
Usa 1.375% 20-15.08.50 /Tbo	1.375	15.08.50	USD	23 000 000	-	-23 000 000	-	-	0.00
Usa 1.625% 19-30.11.26 /Tbo	1.625	30.11.26	USD	30 000 000	-	-	30 000 000	30 536 718.00	4.49
Usa 1.875% 21-15.02.41 /Tbo	1.875	15.02.41	USD	10 000 000	-	-10 000 000	-	-	0.00
Vmware Inc 2.95% 17-21.08.22	2.950	21.08.22	USD	2 000 000	-	-1 000 000	1 000 000	1 011 884.70	0.15
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 000 000	-	-	1 000 000	1 090 220.50	0.16
Vmware Inc 4.70% 20-15.05.30	4.700	15.05.30	USD	1 000 000	-	-	1 000 000	1 166 212.00	0.17
Walgreen Co 3.20% 20-15.04.30	3.200	15.04.30	USD	1 000 000	-	-	1 000 000	1 060 958.10	0.16
Walgrn Bts	3.800	18.11.24	USD	2 000 000	-	-	2 000 000	2 126 230.40	0.31

# JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Walgrn Bts 3.3% 14-18.11.21	3.300	18.11.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Weibo 3.5% 19-05.07.24	3.500	05.07.24	USD	1 500 000	-	-	1 500 000	1 545 590.70	0.23
Western Dig 4.75% 18-15.02.26	4.750	15.02.26	USD	3 000 000	-	-	3 000 000	3 281 445.00	0.48
Xp Imp B 3.875% 18-1.2.28 Regs	3.875	01.02.28	USD	1 000 000	-	-	1 000 000	1 071 677.80	0.16
Xylem 1.95% 20-30.01.28	1.950	30.01.28	USD	530 000	-	-530 000	-	-	0.00
								<b>587 582 355.97</b>	<b>86.35</b>

## Index options

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

## Total transferable securities listed on an official stock exchange

**587 582 355.97 86.35**

## Transferable securities dealt on another regulated market

## Bonds

Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	2 000 000	-	-	2 000 000	2 074 450.00	0.31
Allstate	5.750	15.08.53	USD	3 000 000	-	-	3 000 000	3 120 750.00	0.46
Amaggi Lux 5.25% 21-28.01.28	5.250	28.01.28	USD	1 000 000	1 000 000	-	2 000 000	2 023 010.00	0.30
Asian Infra 4.25% 20-16.07.25	4.250	16.07.25	RUB	300 000 000	-	-	300 000 000	3 569 543.01	0.52
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	3 000 000	-	-	3 000 000	3 119 877.90	0.46
Bpcm 4.375% 20-Perp	4.375	31.12.99	USD	1 000 000	-	-	1 000 000	1 045 000.00	0.15
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	3 500 000	-	-	3 500 000	3 716 055.00	0.55
Com Elec Mx	4.750	23.02.27	USD	1 500 000	-	-	1 500 000	1 663 650.00	0.24
Cosan Ltd 5.50% 19-20.09.29	5.500	20.09.29	USD	-	1 000 000	-	1 000 000	1 042 720.00	0.15
Cosan Lux 7% 16-20.01.27	7.000	20.01.27	USD	2 000 000	1 000 000	-	3 000 000	3 115 575.00	0.46
Cosl Sg Cap 1.875% 20-24.06.25	1.875	24.06.25	USD	2 000 000	-	-	2 000 000	1 983 976.16	0.29
Count Gard 3.125% 20-22.10.25	3.125	22.10.25	USD	2 000 000	1 000 000	-	3 000 000	2 653 275.00	0.39
Entel 3.05% 21-14.09.32 /Pool	3.050	14.09.32	USD	-	2 000 000	-	2 000 000	1 968 270.00	0.29
Eqtd Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	1 500 000	-	-	1 500 000	1 562 212.50	0.23
Flex Ltd 3.75% 20-01.02.26	3.750	01.02.26	USD	2 000 000	-	-	2 000 000	2 139 120.80	0.31
Kraft Heinz 3.75% 20-01.04.30	3.750	01.04.30	USD	1 000 000	-	-	1 000 000	1 081 450.00	0.16
Lvlt 4.25% 20-01.07.28	4.250	01.07.28	USD	1 000 000	-	-	1 000 000	991 620.00	0.15
Poland 0.25% 20-25.10.26	0.250	25.10.26	PLN	11 000 000	9 000 000	-	20 000 000	4 179 232.22	0.61
Rural Elec 2.75% 21-13.01.27	2.750	13.01.27	USD	-	2 000 000	-	2 000 000	1 982 847.86	0.29
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	4 000 000	-	-	4 000 000	3 935 685.40	0.58
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	-	4 000 000	-	4 000 000	3 915 360.00	0.58
Seagate Hdd 4.25% 17-01.03.22	4.250	01.03.22	USD	2 000 000	-	-	2 000 000	2 007 750.00	0.30
Shimao Pro 3.975% 21-16.09.23	3.975	16.09.23	USD	-	2 000 000	-	2 000 000	1 345 000.00	0.20
Shimao Prop 5.6% 19-15.7.26	5.600	15.07.26	USD	-	3 000 000	-	3 000 000	1 860 000.00	0.27
Silgan Hldg 4.125% 20-01.02.28	4.125	01.02.28	USD	700 000	-	-	700 000	715 967.00	0.11
Sino-Ocean 3.25% 21-05.05.26	3.250	05.05.26	USD	2 000 000	-	-	2 000 000	1 845 025.94	0.27
State Grid 1.0% 20-05.08.25	1.000	05.08.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Targa Res 4.0% 21-15.01.32	4.000	15.01.32	USD	1 500 000	-	-	1 500 000	1 570 095.00	0.23
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	1 500 000	-	-	1 500 000	1 609 620.00	0.24
Temasek Fin 2.25% 20-06.04.51	2.250	06.04.51	USD	1 000 000	-	-	1 000 000	943 884.20	0.14
Ultra Int	5.250	06.10.26	USD	1 500 000	-	-	1 500 000	1 588 417.50	0.23
Western Gas 3.10% 20-01.02.25	4.100	01.02.25	USD	1 000 000	-	-	1 000 000	1 046 260.00	0.15

# JSS Sustainable Bond - Total Return Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Western Gas 4.05% 20-01.02.30	5.050	01.02.30	USD	1 000 000	-	-	1 000 000	1 103 005.00	0.16
Xiaomi Best 3.375% 20-29.04.30	3.375	29.04.30	USD	1 000 000	-	-	1 000 000	1 025 342.60	0.15
								<b>67 544 048.09</b>	<b>9.93</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>67 544 048.09</b>	<b>9.93</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>655 126 404.06</b>	<b>96.28</b>
<b>Liquidities and deposits</b>								<b>22 391 908.74</b>	<b>3.29</b>
<b>Other assets less liabilities</b>								<b>2 937 416.10</b>	<b>0.43</b>
<b>TOTAL NET ASSETS</b>								<b>680 455 728.90</b>	<b>100.00</b>

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

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

# JSS Sustainable Equity - Consumer Brands

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Activision Blizzard Inc			USD	14 783	4 440	-8 285	10 938	727 705.14	2.55
Adidas Ag			EUR	2 957	182	-3 139	-	-	0.00
Adobe Systems			USD	1 500	273	-410	1 363	772 902.78	2.71
Align Technology Inc			USD	-	1 126	-249	877	576 346.86	2.02
Alphabet Inc -A-			USD	537	30	-249	318	921 258.72	3.23
Amazon Com Inc			USD	828	101	-382	547	1 823 883.98	6.38
Chipotle Mexican Grill Inc			USD	829	55	-206	678	1 185 313.50	4.15
Cie Financiere Richemont Nam-Ak			CHF	6 514	4 159	-3 067	7 606	1 143 216.35	4.00
Columbia Sportswear			USD	8 016	445	-4 174	4 287	417 725.28	1.46
Darden Restaurants			USD	3 585	705	-964	3 326	501 028.64	1.75
Dav Cam Mil Rg			EUR	-	68 141	-14 699	53 442	781 252.89	2.73
Diageo Plc			GBP	17 472	1 007	-5 903	12 576	687 474.61	2.41
Electronic Arts			USD	-	6 783	-1 514	5 269	694 981.10	2.43
Essilor International			EUR	5 543	1 395	-1 394	5 544	1 180 480.19	4.13
Estee Lauder Co -A-			USD	3 827	241	-1 294	2 774	1 026 934.80	3.60
Flatexdegiro Ag			EUR	3 887	20 145	-15 427	8 605	198 060.67	0.69
Hermes International			EUR	449	94	-315	228	398 256.54	1.39
Infineon Technologies /Nam.			EUR	18 686	3 791	-5 217	17 260	800 040.21	2.80
Kerry Group A			EUR	4 870	4 437	-2 173	7 134	918 772.88	3.22
L Occitane International Sa			HKD	94 384	100 581	-43 890	151 075	611 369.15	2.14
L Oreal			EUR	2 357	153	-587	1 923	911 801.10	3.19
Lvmh Act.			EUR	1 666	434	-818	1 282	1 059 886.32	3.71
Mad Sq Gdn Spr Rg-A			USD	2 595	1 328	-2 918	1 005	174 598.65	0.61
Microsoft Corp			USD	3 444	446	-1 163	2 727	917 144.64	3.21
Mondelez International Inc Wi			USD	10 562	84	-10 646	-	-	0.00
Nestle / Act Nom			CHF	9 602	1 196	-5 331	5 467	764 653.90	2.68
Netflix Inc			USD	2 349	225	-1 254	1 320	795 220.80	2.78
New York Times A			USD	13 638	3 501	-8 025	9 114	440 206.20	1.54
Nexon Co Ltd			JPY	15 676	8 957	-24 633	-	-	0.00
Nike Inc B			USD	6 852	2 927	-2 092	7 687	1 281 192.29	4.49
Novo Nordisk A/S /-B-			DKK	-	6 098	-1 094	5 004	562 353.35	1.97
On Semiconductor Corp			USD	-	14 628	-3 315	11 313	768 378.96	2.69
Paypal Holdings Inc			USD	4 426	1 785	-2 848	3 363	634 194.54	2.22
Pepsico Inc			USD	4 543	2	-4 545	-	-	0.00
Pernod-Ricard			EUR	4 961	148	-3 236	1 873	450 489.84	1.58
Planet Fitness Inc			USD	10 414	4 937	-3 492	11 859	1 074 188.22	3.76
Salesforce Com Inc			USD	-	2 277	-427	1 850	470 140.50	1.65
Sensient Technologies Co			USD	-	6 495	-1 472	5 023	502 601.38	1.76
Shimano Inc.			JPY	1 320	1 190	-773	1 737	462 476.09	1.62
Tencent Holdings Ltd			HKD	12 177	1 491	-13 668	-	-	0.00
Tjx Companies Inc			USD	7 121	-	-7 121	-	-	0.00
Univ Mu Gr Br Rg			EUR	-	30 192	-6 489	23 703	667 946.18	2.34
Walt Disney /Disney Ser			USD	4 227	831	-1 656	3 402	526 935.78	1.84

# JSS Sustainable Equity - Consumer Brands (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Worldline Sa			EUR	11 262	3 787	-15 049	-	-	0.00
Yeti Holdings Inc			USD	8 850	4 144	-6 368	6 626	548 831.58	1.92
								<b>28 380 244.61</b>	<b>99.35</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>28 380 244.61</b>	<b>99.35</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>28 380 244.61</b>	<b>99.35</b>
<b>Liquidities and deposits</b>								<b>236 332.79</b>	<b>0.83</b>
<b>Other assets less liabilities</b>								<b>-49 662.27</b>	<b>-0.18</b>
<b>TOTAL NET ASSETS</b>								<b>28 566 915.13</b>	<b>100.00</b>

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

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

# JSS Sustainable Equity - Tech Disruptors

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Adobe Systems			USD	13 404	407	-9 417	4 394	2 491 661.64	0.50
Advanced Micro Devices Inc			USD	31 438	50 656	-2 299	79 795	11 482 500.50	2.32
Alibaba Group Holding Ltd			HKD	144 085	-	-144 085	-	-	0.00
Alphabet Inc -A-			USD	8 785	2 663	-799	10 649	30 850 578.96	6.23
Altium			AUD	155 909	38 213	-81 655	112 467	3 695 147.09	0.75
Amazon Com Inc			USD	2 624	1 512	-595	3 541	11 806 897.94	2.38
American Tower Corp			USD	13 260	1 034	-400	13 894	4 063 995.00	0.82
Analog Devices Inc			USD	75 283	39 741	-3 221	111 803	19 651 613.31	3.97
Apple Inc			USD	56 602	27 472	-18 086	65 988	11 717 489.16	2.37
Applied Materials Inc			USD	104 568	45 714	-4 208	146 074	22 986 204.64	4.64
Autodesk Inc.			USD	14 544	-	-14 544	-	-	0.00
Ciena Corp			USD	129 558	46 234	-16 604	159 188	12 252 700.36	2.47
Dexcom Inc			USD	11 781	789	-6 153	6 417	3 445 608.15	0.70
Elastic B.V.			USD	90 713	33 275	-4 777	119 211	14 673 681.99	2.96
Entegris Inc			USD	44 888	1 224	-29 674	16 438	2 277 978.04	0.46
Equinix Inc /Reit			USD	10 491	5 313	-443	15 361	12 992 948.24	2.62
Everbridge Inc			USD	69 587	38 731	-78 569	29 749	2 003 000.17	0.40
Facebook Inc -A-			USD	3 589	-	-3 589	-	-	0.00
Flsmidth & Co. A/S B			DKK	93 640	37 828	-3 681	127 787	4 773 256.65	0.96
Global Payments Inc			USD	32 669	57 294	-30 045	59 918	8 099 715.24	1.63
Godaddy Inc			USD	60 198	51 412	-3 125	108 485	9 206 037.10	1.86
li-Vi Inc			USD	99 379	118 170	-6 091	211 458	14 448 925.14	2.92
Infineon Technologies /Nam.			EUR	180 777	36 427	-41 172	176 032	8 159 483.14	1.65
Intel Corp.			USD	149 788	177 424	-84 167	243 045	12 516 817.50	2.53
Keysight Technologies Inc			USD	47 968	3 742	-1 448	50 262	10 379 605.62	2.10
Kion Group / Eq Usd			EUR	72 799	13 790	-29 793	56 796	6 231 489.91	1.26
Lundin Mining Corp			CAD	320 213	94 964	-274 135	141 042	1 103 190.94	0.22
Match Group Rg			USD	37 431	14 179	-23 360	28 250	3 736 062.50	0.75
Medtronic Holdings Limited			USD	38 567	-	-38 567	-	-	0.00
Micron Technology Inc			USD	60 713	4 572	-3 865	61 420	5 721 273.00	1.15
Microsoft Corp			USD	117 177	27 409	-28 292	116 294	39 111 998.08	7.89
Nexi S.P.A.			EUR	229 860	-	-229 860	-	-	0.00
Nexon Co Ltd			JPY	73 425	56 800	-130 225	-	-	0.00
Nokia Oy			EUR	837 503	489 001	-256 425	1 070 079	6 782 966.26	1.37
Nvidia Corp.			USD	13 644	54 543	-17 679	50 508	14 854 907.88	3.00
On Semiconductor Corp			USD	162 319	14 044	-125 181	51 182	3 476 281.44	0.70
Outotec Oyj			EUR	769 277	545 652	-36 822	1 278 107	13 586 974.75	2.74
Phreesia Inc			USD	-	76 681	-2 147	74 534	3 105 086.44	0.63
Rapid7 Inc			USD	111 564	21 735	-18 265	115 034	13 538 351.46	2.73
Rohm Co.Ltd			JPY	75 489	28 100	-36 572	67 017	6 093 249.74	1.23
Salesforce Com Inc			USD	25 591	30 125	-25 388	30 328	7 707 254.64	1.56
Samsung El./Sp.Gdr (1/2Vot144A)			USD	4 155	558	-1 884	2 829	4 665 021.00	0.94
Servicenow Inc			USD	18 383	5 324	-664	23 043	14 957 441.73	3.02
Stmicroelectronics Nv			EUR	197 642	14 835	-13 100	199 377	9 833 346.21	1.98
Synopsys Inc.			USD	36 236	9 332	-1 276	44 292	16 321 602.00	3.29
Teladoc Health Inc			USD	23 313	25 688	-1 372	47 629	4 373 294.78	0.88
Tencent Holdings Ltd			HKD	140 855	103 118	-105 465	138 508	8 115 448.10	1.64
The Trade Desk Inc			USD	104 394	8 143	-15 443	97 094	8 897 694.16	1.80
Tokyo Electron Co Ltd			JPY	36 297	5 000	-8 451	32 846	18 905 244.68	3.82
Tower Semiconductor Ltd			USD	251 818	52 044	-33 027	270 835	10 752 149.50	2.17
Twilio Inc -A-			USD	19 441	22 277	-6 525	35 193	9 267 724.62	1.87
Ubisoft Entertainment			EUR	80 362	71 044	-4 240	147 166	7 208 073.54	1.46
Visa Inc -A			USD	59 173	-	-59 173	-	-	0.00
Western Digital Corp.			USD	63 724	316	-59 795	4 245	276 816.45	0.06



# JSS Sustainable Equity - Tech Disruptors (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Worldline Sa			EUR	132 344	-	-132 344	-	-	0.00
Zscaler Inc			USD	42 645	4 044	-6 460	40 229	12 926 784.57	2.61
								<b>485 525 573.96</b>	<b>98.01</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>485 525 573.96</b>	<b>98.01</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>485 525 573.96</b>	<b>98.00</b>
<b>Liquidities and deposits</b>								<b>10 504 695.39</b>	<b>2.12</b>
<b>Other assets less liabilities</b>								<b>-616 337.40</b>	<b>-0.12</b>
<b>TOTAL NET ASSETS</b>								<b>495 413 931.95</b>	<b>100.00</b>

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

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

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

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Bonds</b>									
Argentina 15.5% 16-17.10.26	15.500	17.10.26	ARS	141 500 000	-	-	141 500 000	540 243.07	1.07
Argentina 16% 16-17.10.23	16.000	17.10.23	ARS	35 100 000	-	-	35 100 000	213 969.18	0.42
Argentina 18.2% 16-03.10.21	18.200	03.10.21	ARS	12 650 000	-	-12 650 000	-	-	0.00
Brazil 10% 12-01.01.23	10.000	01.01.23	BRL	11 000	-	-4 500	6 500	1 090 529.61	2.15
Chile 4.7% 18-01.09.30	4.700	01.09.30	CLP	900 000 000	-	-	900 000 000	989 262.01	1.95
China Dv Bk 4.3% 12-02.08.32	4.300	02.08.32	CNH	10 000 000	-	-	10 000 000	1 703 286.91	3.37
Colombia 9.85% 07-27 /Int.Usd	9.850	28.06.27	COP	4 600 000 000	-	-	4 600 000 000	1 290 345.03	2.55
Czech Rep 0.25% 17-10.02.27	0.250	10.02.27	CZK	22 000 000	-	-22 000 000	-	-	0.00
Czech Rep 2% 17-13.10.33	2.000	13.10.33	CZK	26 000 000	-	-	26 000 000	1 092 152.30	2.16
Ebrd 6.25% 17-22.12.21	6.250	22.12.21	IDR	15 000 000 000	-15 000 000 000	-	-	-	0.00
Ebrd 7.50% 19-15.05.22	7.500	15.05.22	IDR	14 000 000 000	-	-14 000 000 000	-	993 128.13	1.96
Egypt 8.875% 20-29.05.50 Regs	8.875	29.05.50	USD	400 000	800 000	-	1 200 000	1 092 960.00	2.16
Eib 5.2% 12-01.03.22	5.200	01.03.22	IDR	15 000 000 000	-15 000 000 000	-	-	-	0.00
Eib 7.4% 19-24.01.22 Regs	7.400	24.01.22	IDR	10 000 000 000	-10 000 000 000	-	-	-	0.00
Emp 8.375% 17-08.11.27 Regs	8.375	08.11.27	COP	3 000 000 000	-	-3 000 000 000	-	683 351.10	1.35
Indonesia 10.5% 09-15.8.30	10.500	15.08.30	IDR	15 000 000 000	-15 000 000 000	-	-	-	0.00
Indonesia 8.25% 11-15.6.32	8.250	15.06.32	IDR	29 000 000 000	-	-29 000 000 000	-	2 279 915.85	4.51
Indonesia 8.375% 18-15.04.39	8.375	15.04.39	IDR	15 000 000 000	-	-15 000 000 000	-	1 188 159.60	2.35
Intl Fin 5.85% 17-25.11.22	5.850	25.11.22	INR	45 000 000	-	-	45 000 000	609 504.68	1.20
Mexico 7.5% 06-3.6.27 Bonos	7.500	03.06.27	MXN	430 000	-	-430 000	-	-	0.00
Mexico 8.5% 08-18.11.38	8.500	18.11.38	MXN	420 000	-	-100 000	320 000	1 647 608.70	3.26
Mexico 8.5% 09-31.5.29 Bonos	8.500	31.05.29	MXN	300 000	-	-100 000	200 000	1 034 944.90	2.05
Peru 6.35% 16-12.08.28	6.350	12.08.28	PEN	3 600 000	-	-2 000 000	1 600 000	422 166.16	0.83
Philippines 3.9% 12-26.11.22	3.900	26.11.22	PHP	10 000 000	-	-	10 000 000	195 873.78	0.39
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	5 000 000	-	-	5 000 000	1 023 910.79	2.02
Poland 2.5% 16-25.07.27	2.500	25.07.27	PLN	11 000 000	-	-11 000 000	-	-	0.00
Qnb Fin 6.90% 20-23.01.25	6.900	23.01.25	IDR	4 000 000 000	-	-	4 000 000 000	284 148.00	0.56
Rabobk Ny 0.50% 14-26.02.29	0.500	26.02.29	HUF	200 000 000	-	-	200 000 000	472 164.87	0.93
Russia 7.05% 13-19.01.28	7.050	19.01.28	RUB	140 000 000	-	-70 000 000	70 000 000	878 234.83	1.74
Russia 8.15% 12-3.2.27 S 26207	8.150	03.02.27	RUB	115 000 000	-	-	115 000 000	1 526 501.01	3.02
South Afr 8.25% 13-31.03.32	8.250	31.03.32	ZAR	15 000 000	-	-	15 000 000	848 681.55	1.68
South Afr 8.5% 13-31.01.37	8.500	31.01.37	ZAR	27 000 000	-	-	27 000 000	1 430 103.43	2.83
South Afr 8.75% 14-31.01.44	8.750	31.01.44	ZAR	60 000 000	-	-23 000 000	37 000 000	1 929 191.08	3.81
South Africa 6.5% 10-28.02.41	6.500	28.02.41	ZAR	17 000 000	-	-	17 000 000	705 734.97	1.39
Swiss I 9.85% 16.7.32/Pool Regs	9.850	16.07.32	BRL	3 000 000	2 771 400	-2 771 400	3 000 000	480 143.23	0.95
Thailand Gov 3.775% 12-26.6.32	3.775	25.06.32	THB	56 000 000	-	-	56 000 000	1 966 061.96	3.88
Turkey 12.4% 18-08.03.28	12.400	08.03.28	TRY	4 000 000	-	-	4 000 000	191 570.83	0.38
Turkey 3.25% 13-23.3.2023	3.250	23.03.23	USD	-	500 000	-	500 000	487 148.50	0.96
								<b>29 290 996.06</b>	<b>57.88</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>29 290 996.06</b>	<b>57.88</b>
Transferable securities dealt on another regulated market									
<b>Bonds</b>									
Brazil 10% 14-01.01.25	10.000	01.01.25	BRL	13 000	-	-4 000	9 000	1 511 312.96	2.99
Brazil 10% 20-01.01.31	10.000	01.01.31	BRL	2 800	-	-	2 800	457 086.72	0.90
Columbia 4.375% 21.03.23	4.375	21.03.23	COP	1 800 000 000	-	-	1 800 000 000	440 674.56	0.87
Dominican R 8.9% 18-15.02.23	8.900	15.02.23	DOP	25 000 000	-	-25 000 000	-	-	0.00
Dominican R 9.75% 19-5.6.26 Regs	9.750	05.06.26	DOP	50 000 000	-	-	50 000 000	970 125.20	1.92
Ebrd 4.60% 20-09.12.25	4.600	09.12.25	IDR	17 500 000 000	-	-	17 500 000 000	1 206 313.50	2.38
Malaysia 3.882% 17-10.03.22	3.882	10.03.22	MYR	1 300 000	-	-1 300 000	-	-	0.00
Malaysia 3.955% 15-15.09.25	3.955	15.09.25	MYR	7 000 000	-	-	7 000 000	1 734 724.43	3.43
Malaysia 4.369% 18-31.10.28	4.369	31.10.28	MYR	8 100 000	-	-	8 100 000	2 053 204.98	4.06
Malaysia Gov3.478%14.06.24	3.478	14.06.24	MYR	1 000 000	-	-1 000 000	-	-	0.00
Min Fin Ruf 6.9% 18-23.05.29	6.900	23.05.29	RUB	70 000 000	-	-	70 000 000	863 662.29	1.71
Min Fin Ruf 7.70% 19-16.3.39	7.700	16.03.39	RUB	20 000 000	-	-	20 000 000	253 734.62	0.50
Russia 7.1% 17-16.10.24	7.100	16.10.24	RUB	100 000 000	-	-50 000 000	50 000 000	649 348.29	1.28

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

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Thailand Go 4.875%09-22.06.29	4.875	22.06.29	THB	50 000 000	-	-	50 000 000	1 833 760.96	3.62
Turkey 11.70% 20-13.11.30	11.700	13.11.30	TRY	17 000 000	-	-	17 000 000	739 927.28	1.46
								<b>12 713 875.79</b>	<b>25.12</b>
<b>Total transferable securities dealt on another regulated market</b>								<b>12 713 875.79</b>	<b>25.12</b>
Other transferable securities									
<b>Bonds</b>									
Brazil 0% 20-01.01.24	0.000	01.01.24	BRL	17 000	-	-	17 000	2 476 263.35	4.89
Far East Ho 4.70% 21-09.02.24	4.700	09.02.24	CNH	9 000 000	-	-	9 000 000	1 410 138.75	2.79
Peru 6.95% 08-12.8.31	6.950	12.08.31	PEN	3 500 000	-	-	3 500 000	941 419.36	1.86
Simpar Fin 10.75% 12.2.28 Regs	10.750	12.02.28	BRL	6 000 000	-	-	6 000 000	914 522.59	1.81
								<b>5 742 344.05</b>	<b>11.35</b>
<b>Total other transferable securities</b>								<b>5 742 344.05</b>	<b>11.35</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>47 747 215.90</b>	<b>94.35</b>
<b>Liquidities and deposits</b>								<b>1 883 797.12</b>	<b>3.72</b>
<b>Other assets less liabilities</b>								<b>977 181.68</b>	<b>1.93</b>
<b>TOTAL NET ASSETS</b>								<b>50 608 194.70</b>	<b>100.00</b>

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

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

\*\* please refer to Note 17.

# JSS Equity - All China

## Statement of investments and other net assets as of 31.12.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
<b>Shares</b>									
Alibaba Group Holding Ltd			HKD	615 100	-	-615 100	-	-	0.00
Anta Sports Products Ltd			HKD	1 790 000	-	-1 158 600	631 400	9 535 303.17	1.57
Baidu Rg-A			HKD	115 300	164 250	-115 300	164 250	2 811 067.55	0.46
Bank Of Ningbo Co Ltd			CNH	-	2 299 995	-1 264 508	1 035 487	6 203 302.97	1.02
Baoshan Iron & Steel Co -A-			CNH	-	4 150 360	-1 966 860	2 183 500	2 434 656.77	0.40
Beij Or Ywt			CNH	2 896 462	-	-2 162 700	733 762	5 912 406.55	0.97
Bilibili Inc /Sadr			USD	129 018	-	-129 018	-	-	0.00
Bilibili-Z Rg			HKD	-	148 880	-148 880	-	-	0.00
Bj Geoen			CNH	-	1 172 676	-	1 172 676	3 231 207.02	0.53
Boe Technology Group Co Ltd			CNH	14 424 200	-	-6 134 200	8 290 000	6 578 396.76	1.08
Byd Company Ltd -A-			CNH	-	450 900	-180 500	270 400	11 327 767.55	1.86
Chengdu Fusen Rg-A			CNH	-	230 900	-230 900	-	-	0.00
China Cosco Holdings -H-			HKD	11 352 000	4 324 600	-12 906 000	2 770 600	5 356 237.29	0.88
China Int Travel Serv Corp			CNH	758 603	-	-662 400	96 203	3 281 427.81	0.54
China Merchants Bank Co -A-			CNH	2 339 380	814 430	-	3 153 810	23 987 900.87	3.94
China Resources Beer (Holdings)			HKD	1 822 000	-	-1 496 000	326 000	2 620 413.20	0.43
China Telecom Corp Ltd -H-			HKD	-	22 380 000	-22 380 000	-	-	0.00
China Yangtze Power Co Ltd -A-			CNH	-	1 046 800	-	1 046 800	3 698 621.39	0.61
Chinasoft International			HKD	2 676 000	1 994 000	-	4 670 000	5 897 089.90	0.97
Cn Res Mixc			HKD	1 255 600	-	-1 255 600	-	-	0.00
Contemp			CNH	528 104	68 600	-97 700	499 004	46 171 184.37	7.59
Country Garden Services			HKD	800 000	-	-800 000	-	-	0.00
Cspc Pharmaceut – Shs			HKD	5 274 000	-	-5 274 000	-	-	0.00
East Money Information Co -A-			CNH	1 004 760	3 029 940	-	4 034 700	23 436 739.81	3.85
Flat Glass Group Co Ltd			HKD	-	679 000	-	679 000	3 081 468.08	0.51
Frontage Holdings Corp 144A			HKD	-	5 188 000	-5 188 000	-	-	0.00
Fuyao Grp Glass Ind.Co Ltd A			CNH	380 057	415 500	-380 057	415 500	3 095 135.16	0.51
Gd Huatie Tongd -A-			CNH	1 955 367	2 048 600	-4 003 967	-	-	0.00
Geely Automobile Hld Ltd			HKD	1 183 000	-	-1 183 000	-	-	0.00
Gigadevice-A-			CNH	-	151 416	-	151 416	4 190 420.75	0.69
Ginlong Techno Rg-A			CNH	-	150 090	-150 090	-	-	0.00
Great Wall Motor Co Ltd -H-			HKD	-	851 500	-	851 500	2 925 526.82	0.48
Guodian Nari Technology Co -A-			CNH	-	1 468 800	-	1 468 800	9 271 361.77	1.53
H.K.Exchanges And Clearing Ltd			HKD	137 200	80 300	-	217 500	12 664 586.91	2.08
Hengtong Optic-Electric Co Ltd			CNH	-	1 377 300	-	1 377 300	3 123 286.42	0.51
Hygeia Healthc Rg			HKD	320 200	-	-320 200	-	-	0.00
HZ First Appl-A Rg			CNH	529 618	194 700	-	724 318	13 941 034.07	2.29
I-Mab /Sadr			USD	55 683	-	-55 683	-	-	0.00
Innocare Pharma Rg			HKD	783 000	807 000	-800 000	790 000	1 496 877.16	0.25
Ja Solar Tech Registered Shs A			CNH	-	245 200	-	245 200	3 536 564.86	0.58
Jd.Com Rg-A			HKD	-	320 550	-320 550	-	-	0.00
Jx Ga			CNH	-	484 748	-91 400	393 348	8 512 772.15	1.40
Jy Hengrun Hvy-A Rg			CNH	-	1 119 634	-	1 119 634	9 328 909.36	1.53
Kingsoft Corporation Ltd			HKD	2 040 000	-	-2 040 000	-	-	0.00
Kintor Pharma Rg			HKD	577 000	188 000	-765 000	-	-	0.00
Kweichow Moutai Co Ltd -A-			CNH	160 656	25 200	-26 400	159 456	51 888 837.75	8.53
Lepu Medical Tech -A-			CNH	4 356 512	-	-4 356 512	-	-	0.00
Li Auto Inc - A - Shs			HKD	-	207 900	-	207 900	3 062 380.53	0.50
Luxshare Precis			CNH	1 272 300	-	-1 272 300	-	-	0.00
Luzhou Old Cellar Co Ltd-A-			CNH	806 712	273 400	-806 712	273 400	10 890 484.55	1.79
Maxscend-A Rg			CNH	-	172 502	-79 600	92 902	4 879 565.17	0.80
Meituan Dianping			HKD	-	205 400	-205 400	-	-	0.00
Midea Group Co Ltd -A-			CNH	883 326	-	-883 326	-	-	0.00
Ming Yang Smar-A Rg			CNH	-	519 103	-	519 103	2 057 186.94	0.34
Naura Technology Group Co Ltd			CNH	-	348 000	-	348 000	18 561 523.57	3.05
Nongfu Spring Rg-H			HKD	1 068 000	-	-1 068 000	-	-	0.00
Orient Cable -A-			CNH	-	523 700	-	523 700	4 090 033.75	0.67
Orient Overseas (International)			HKD	-	573 000	-285 500	287 500	6 848 070.08	1.13

# JSS Equity - All China (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2021	Purchases*	Sales*	Closing holding on 31.12.2021	Market value in USD	% of net assets
Pinduoduo Inc /Adr			USD	282 535	99 888	-382 423	-	-	0.00
Red Ave New-A Rg			CNH	-	2 137 509	-	2 137 509	17 116 057.74	2.82
Sany Heavy Ind Co Ltd Shs -A-			CNH	6 197 195	-	-6 197 195	-	-	0.00
Sc Yahua Ind Gp -A-			CNH	-	1 179 613	-1 179 613	-	-	0.00
Semiconduct			HKD	-	3 472 500	-3 472 500	-	-	0.00
Sh Putailai-A Rg			CNH	-	627 050	-410 750	216 300	5 399 580.22	0.89
Shenzhou Intl Group Ltd			HKD	503 700	-	-503 700	-	-	0.00
Sino Biopharma			HKD	4 239 500	-	-4 239 500	-	-	0.00
Sungrow Power Supply Co Ltd			CNH	344 223	158 300	-200 700	301 823	6 672 583.34	1.10
Sunny Optical Technology			HKD	514 300	107 300	-66 600	555 000	17 531 469.65	2.88
Sx Coal & Elec -A-			CNH	-	1 455 421	-1 455 421	-	-	0.00
Sz Mindray			CNH	186 054	230 200	-118 900	297 354	17 860 250.08	2.94
Tencent Holdings Ltd			HKD	1 017 700	647 900	-687 200	978 400	55 615 618.37	9.14
Tjin Zh			CNH	6 255 148	2 357 631	-	8 612 779	54 757 300.05	9.00
Tongwei Co Ltd			CNH	-	2 219 100	-1 789 400	429 700	2 837 020.19	0.47
Wanhua Chemical Group Co -A-			CNH	-	418 200	-	418 200	6 605 637.24	1.09
Will Semico			CNH	-	118 900	-118 900	-	-	0.00
Wuliangye Yibin Co Ltd -A-			CNH	1 197 654	512 900	-793 300	917 254	32 437 781.05	5.33
Wuxi Apptec Co Ltd.			CNH	349 850	111 565	-461 415	-	-	0.00
Wuxi Biologics Rg			HKD	951 000	-	-951 000	-	-	0.00
Yadea Group Holdings Ltd			HKD	4 274 000	-	-4 274 000	-	-	0.00
Yunnan Aluminium Co Ltd			CNH	4 782 635	-	-4 782 635	-	-	0.00
Yunnan En			CNH	194 900	106 700	-196 000	105 600	4 221 158.82	0.70
Zhejg Yongtai-A-			CNH	-	997 859	-997 859	-	-	0.00
Zhuzhou Kibing Group Co Ltd			CNH	-	5 333 583	-659 500	4 674 083	12 336 600.85	2.03
Zijin Mining Group -H-			HKD	12 174 000	-	-12 174 000	-	-	0.00
Zj Jingsheng Me -A-			CNH	-	689 050	-204 600	484 450	5 067 453.46	0.83
								<b>578 388 259.89</b>	<b>95.09</b>
<b>Total transferable securities listed on an official stock exchange</b>								<b>578 388 259.89</b>	<b>95.09</b>
<b>TOTAL SECURITIES PORTFOLIO INVESTMENTS</b>								<b>578 388 259.89</b>	<b>95.09</b>
<b>Liquidities and deposits</b>								<b>32 446 275.83</b>	<b>5.33</b>
<b>Other assets less liabilities</b>								<b>-2 583 934.32</b>	<b>-0.42</b>
<b>TOTAL NET ASSETS</b>								<b>608 250 601.40</b>	<b>100.00</b>

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

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

# Notes to the Financial Statements as of 31.12.2021

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

The Company had two merged sub-funds during the period:

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

The Company liquidated one sub-fund during the period:

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

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

## 2. Significant accounting principles

### Presentation of the financial statements

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

Cross-sub-fund investments were not eliminated from the consolidated figures. As of 31.12.2021 the total of cross-sub-fund investments of the subfund JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities amounts to EUR 12 177 540.71 and therefore the total consolidated NAV at period end without cross investments would amount to EUR 6 704 565 391.05.

### a) Foreign currency translations

Investments, as well as other assets and liabilities denominated in foreign currencies are converted at the exchange rate as of 31.12.2021. 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.

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 2. Significant accounting principles (continued)

### d) Forward foreign exchange contracts

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

### e) Options trades

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

### f) Futures contracts

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

### g) Contracts for difference (CFDs)

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

### h) Swaps

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

### i) Rounding differences

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

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

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

### k) Consolidated figures

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

### l) Investment income

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

## 3. Net asset value

### a) Computation

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

### b) Redemption of shares

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

### c) Issue of shares

The subscription price is calculated as follows:

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

### d) Conversion of shares

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

### e) Single Swing Pricing

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

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

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:

JSS Sustainable Bond - Emerging Markets Corporate IG, JSS Sustainable Equity - Global Dividend, JSS Quant Portfolio - Global (EUR), JSS GlobalSar – Balanced (EUR), JSS GlobalSar – Growth (EUR), JSS Twelve Sustainable Insurance Bond, JSS Sustainable Bond - Global Short-term, JSS Sustainable Bond CHF, JSS Sustainable Bond -

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 3. Net asset value (continued)

### e) Single Swing Pricing (continued)

Euro Broad, JSS Sustainable Bond - EUR Corporates, JSS Sustainable Green Bond – Global, JSS Sustainable Equity – Europe, JSS Sustainable Equity - Real Estate Global, JSS Sustainable Equity – USA, JSS Sustainable Equity - Green Planet, JSS Bond - USD High Yield, JSS Bond – Emerging Markets High Yield, JSS Sustainable Bond - Total Return Global, JSS Sustainable Equity - Consumer Brands, JSS Sustainable Equity - Tech Disruptors, JSS Sustainable Bond - Emerging Markets Local Currency and JSS Equity - All China.

Swing pricing was not applied to any sub-funds as at 31.12.2021.

## 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 p.a. (%)
JSS Alternative Multi-Strategy Fund	-C CHF acc hedged-	LU1111706146	0.75%
JSS Alternative Multi-Strategy Fund	-I USD acc-	LU1111706575	0.65%
JSS Alternative Multi-Strategy Fund	-P EUR acc hedged-	LU1111705924	1.00%
JSS Alternative Multi-Strategy Fund	-P USD acc-	LU1111705767	1.00%
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	-P USD dist-	LU0068337053	1.75%
JSS Sustainable Equity - Global Dividend	-C EUR acc-	LU0950588763	1.00%
JSS Sustainable Equity - Global Dividend	-C EUR dist-	LU1732170649	1.00%
JSS Sustainable Equity - Global Dividend	-C USD acc-	LU1111702822	1.00%
JSS Sustainable Equity - Global Dividend	-C USD dist-	LU2076226567	1.00%
JSS Sustainable Equity - Global Dividend	-E USD acc-	LU2076227615	1.50%
JSS Sustainable Equity - Global Dividend	-E USD dist-	LU2076227532	1.50%
JSS Sustainable Equity - Global Dividend	-P EUR acc-	LU0533812276	1.50%
JSS Sustainable Equity - Global Dividend	-P EUR dist-	LU0375216479	1.50%
JSS Sustainable Equity - Global Dividend	-P USD acc-	LU1096892549	1.50%
JSS Sustainable Equity - Global Dividend	-P USD dist-	LU1732170565	1.50%
JSS Sustainable Equity - Global Dividend	-S EUR acc-	LU1842717297	0.75%
JSS Sustainable Equity - Global Dividend	-S EUR dist-	LU1842717370	0.75%
JSS Sustainable Equity - Global Dividend	-Y USD acc-	LU2076228001	1.25%
JSS Sustainable Equity - Global Dividend	-Y USD dist-	LU2076227961	1.25%
JSS Sustainable Multi Asset - Thematic Balanced (CH)	-C CHF acc-	LU0950588920	1.00%
JSS Sustainable Multi Asset - Thematic Balanced (CH)	-C CHF dist-	LU1732170995	1.00%
JSS Sustainable Multi Asset - Thematic Balanced (CH)	-P CHF dist-	LU0058890657	1.50%
JSS GlobalSar - Balanced (EUR)	-C EUR acc-	LU0950589068	1.00%



# Notes to the Financial Statements as of 31.12.2021 (continued)

## 5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee p.a. (%)
JSS GlobalSar - Balanced (EUR)	-C EUR dist-	LU1732171027	1.00%
JSS GlobalSar - Balanced (EUR)	-P EUR dist-	LU0058893917	1.50%
JSS GlobalSar - Balanced (EUR)	-S EUR acc-	LU1842716646	0.75%
JSS GlobalSar - Growth (EUR)	-P EUR acc-	LU0198388380	1.50%
JSS Twelve Sustainable Insurance Bond	-C CHF acc hedged-	LU1111708860	0.90%
JSS Twelve Sustainable Insurance Bond	-C EUR acc-	LU1111708787	0.90%
JSS Twelve Sustainable Insurance Bond	-C GBP acc hedged-	LU1111709082	0.90%
JSS Twelve Sustainable Insurance Bond	-C USD acc hedged-	LU1111708944	0.90%
JSS Twelve Sustainable Insurance Bond	-I CHF acc hedged-	LU1111709322	0.80%
JSS Twelve Sustainable Insurance Bond	-I EUR acc-	LU1111709249	0.80%
JSS Twelve Sustainable Insurance Bond	-I USD acc hedged-	LU1111709595	0.80%
JSS Twelve Sustainable Insurance Bond	-I USD dist hedged-	LU1244595754	0.80%
JSS Twelve Sustainable Insurance Bond	-I10 CHF acc hedged-	LU2075973177	0.60%
JSS Twelve Sustainable Insurance Bond	-I10 EUR acc-	LU2075973334	0.60%
JSS Twelve Sustainable Insurance Bond	-I3 CHF acc hedged-	LU2075972286	0.70%
JSS Twelve Sustainable Insurance Bond	-I30 CHF acc hedged-	LU1629314078	0.50%
JSS Twelve Sustainable Insurance Bond	-I30 EUR acc-	LU1629313856	0.50%
JSS Twelve Sustainable Insurance Bond	-I30 EUR dist-	LU1629313930	0.50%
JSS Twelve Sustainable Insurance Bond	-I30 USD acc hedged-	LU1629314235	0.50%
JSS Twelve Sustainable Insurance Bond	-I30 USD dist hedged-	LU1629314318	0.50%
JSS Twelve Sustainable Insurance Bond	-I3 CHF acc hedged-	LU2075975206	0.70%
JSS Twelve Sustainable Insurance Bond	-I3 EUR acc-	LU2075975461	0.70%
JSS Twelve Sustainable Insurance Bond	-I3 EUR dist-	LU2075975545	0.70%
JSS Twelve Sustainable Insurance Bond	-P CHF acc hedged-	LU1111708431	1.10%
JSS Twelve Sustainable Insurance Bond	-P EUR acc-	LU1111708357	1.10%
JSS Twelve Sustainable Insurance Bond	-P EUR dist-	LU1210451099	1.10%
JSS Twelve Sustainable Insurance Bond	-P USD acc hedged-	LU1111708514	1.10%
JSS Twelve Sustainable Insurance Bond	-P USD dist hedged-	LU1244595242	1.10%
JSS Sustainable Equity - Global Thematic	-C CHF acc-	LU2076229074	1.25%
JSS Sustainable Equity - Global Thematic	-C EUR acc-	LU0950589498	1.25%
JSS Sustainable Equity - Global Thematic	-C EUR dist-	LU1732171373	1.25%
JSS Sustainable Equity - Global Thematic	-C USD acc-	LU1111703127	1.25%
JSS Sustainable Equity - Global Thematic	-I EUR acc-	LU0405184523	1.15%
JSS Sustainable Equity - Global Thematic	-I USD (BRL hedged) acc-	LU2067136072	1.15%
JSS Sustainable Equity - Global Thematic	-I USD acc-	LU1111703390	1.15%
JSS Sustainable Equity - Global Thematic	-I USD dist-	LU1991390706	1.15%
JSS Sustainable Equity - Global Thematic	-I10 CHF acc-	LU2008796604	1.00%
JSS Sustainable Equity - Global Thematic	-I10 EUR acc-	LU2008796273	1.00%
JSS Sustainable Equity - Global Thematic	-I10 USD acc-	LU2008796430	1.00%
JSS Sustainable Equity - Global Thematic	-IH1 NOK acc-	LU2076230247	1.15%
JSS Sustainable Equity - Global Thematic	-M EUR acc-	LU0950589571	0.12%
JSS Sustainable Equity - Global Thematic	-P EUR acc-	LU0480508919	1.75%
JSS Sustainable Equity - Global Thematic	-P EUR dist-	LU0229773345	1.75%
JSS Sustainable Equity - Global Thematic	-P SGD acc-	LU2361429579	1.75%
JSS Sustainable Equity - Global Thematic	-P USD acc-	LU1111703473	1.75%
JSS Sustainable Equity - Global Thematic	-P USD dist-	LU1732171290	1.75%
JSS Sustainable Equity - Global Thematic	-S EUR dist-	LU2076230833	0.75%
JSS Sustainable Equity - Global Thematic	-Y EUR acc-	LU1205684001	1.00%
JSS Sustainable Equity - Global Thematic	-Y USD dist-	LU2161043588	1.00%
JSS Responsible Equity - Brazil	-C USD acc-	LU0950591395	1.15%
JSS Responsible Equity - Brazil	-I USD acc-	LU1109657962	1.05%
JSS Responsible Equity - Brazil	-P USD acc-	LU0950591122	1.75%
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%

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee p.a. (%)
JSS Sustainable Bond - Global Short-term	-Y USD dist-	LU1210452659	1.00%
JSS Sustainable Bond CHF	-C CHF acc-	LU0950591809	0.50%
JSS Sustainable Bond CHF	-M CHF acc-	LU0950591981	0.10%
JSS Sustainable Bond CHF	-P CHF dist-	LU0121751324	0.75%
JSS Sustainable Bond - Euro Broad	-C CHF acc hedged-	LU2076224786	0.70%
JSS Sustainable Bond - Euro Broad	-C EUR acc-	LU0950592104	0.70%
JSS Sustainable Bond - Euro Broad	-C EUR dist-	LU1732171969	0.70%
JSS Sustainable Bond - Euro Broad	-I EUR acc-	LU2076225163	0.70%
JSS Sustainable Bond - Euro Broad	-I EUR dist-	LU2076225247	0.70%
JSS Sustainable Bond - Euro Broad	-P CHF dist hedged-	LU2076224273	1.00%
JSS Sustainable Bond - Euro Broad	-P EUR dist-	LU0158938935	1.00%
JSS Sustainable Bond - Euro Broad	-Y CHF acc hedged-	LU2076226054	0.60%
JSS Sustainable Bond - Euro Broad	-Y EUR acc-	LU1752454568	0.60%
JSS Sustainable Bond - Euro Broad	-Y EUR dist-	LU1752454485	0.60%
JSS Sustainable Bond - EUR Corporates	-C EUR acc-	LU0950591718	0.80%
JSS Sustainable Bond - EUR Corporates	-C EUR dist-	LU1732172009	0.80%
JSS Sustainable Bond - EUR Corporates	-I EUR acc-	LU0734492860	0.70%
JSS Sustainable Bond - EUR Corporates	-M EUR acc-	LU0776582891	0.10%
JSS Sustainable Bond - EUR Corporates	-P EUR dist-	LU0045164786	1.00%
JSS Sustainable Bond - EUR Corporates	-Y CHF dist hedged-	LU2312587103	1.00%
JSS Sustainable Bond - EUR Corporates	-Y EUR acc-	LU1205683706	1.00%
JSS Sustainable Green Bond - Global	-C CHF acc hedged-	LU1698507123	0.70%
JSS Sustainable Green Bond - Global	-C EUR dist-	LU1698507040	0.70%
JSS Sustainable Green Bond - Global	-P EUR acc-	LU0288930356	1.00%
JSS Sustainable Equity - Europe	-C EUR acc-	LU0950592369	1.15%
JSS Sustainable Equity - Europe	-P EUR acc-	LU0484532444	1.75%
JSS Sustainable Equity - Europe	-P EUR dist-	LU0058891119	1.75%
JSS Sustainable Equity - Europe	-P USD acc-	LU1096900078	1.75%
JSS Sustainable Equity - Europe	-Y EUR acc-	LU1205683888	1.00%
JSS Sustainable Equity - Global Climate 2035	-C CHF acc-	LU2273127774	1.15%
JSS Sustainable Equity - Global Climate 2035	-C EUR acc-	LU0950592443	1.15%
JSS Sustainable Equity - Global Climate 2035	-C USD acc-	LU1111704364	1.15%
JSS Sustainable Equity - Global Climate 2035	-I CHF acc-	LU2273128319	1.05%
JSS Sustainable Equity - Global Climate 2035	-M EUR acc-	LU0749004452	0.12%
JSS Sustainable Equity - Global Climate 2035	-P EUR dist-	LU00097427784	1.75%
JSS Sustainable Equity - Global Climate 2035	-P USD acc-	LU1111704448	1.75%
JSS Sustainable Equity - Real Estate Global	-C EUR acc-	LU0950592872	1.00%
JSS Sustainable Equity - Real Estate Global	-C EUR dist-	LU1991392827	1.00%
JSS Sustainable Equity - Real Estate Global	-I EUR acc-	LU0950592955	0.90%
JSS Sustainable Equity - Real Estate Global	-P EUR acc-	LU0288928376	1.50%
JSS Sustainable Equity - Real Estate Global	-P EUR dist-	LU1991392074	1.50%
JSS Sustainable Equity - Real Estate Global	-P USD acc-	LU1111705098	1.50%
JSS Sustainable Equity - USA	-C USD acc-	LU0950593094	1.15%
JSS Sustainable Equity - USA	-I USD acc-	LU1111705254	1.05%
JSS Sustainable Equity - USA	-I USD dist-	LU2076232961	1.05%
JSS Sustainable Equity - USA	-P USD acc-	LU0526864581	1.75%
JSS Sustainable Equity - USA	-P USD dist-	LU2076232706	1.75%
JSS Sustainable Equity - USA	-Y USD acc-	LU1629314664	1.00%
JSS Sustainable Multi Asset - Global Opportunities	-C EUR acc-	LU0950593177	1.15%
JSS Sustainable Multi Asset - Global Opportunities	-I H2 CHF dist-	LU2273130562	1.10%
JSS Sustainable Multi Asset - Global Opportunities	-I USD H2 acc-	LU1842720325	1.10%
JSS Sustainable Multi Asset - Global Opportunities	-P CHF H2 acc-	LU1111702079	1.75%
JSS Sustainable Multi Asset - Global Opportunities	-P EUR acc-	LU1111705338	1.75%
JSS Sustainable Multi Asset - Global Opportunities	-P EUR dist-	LU0058892943	1.75%
JSS Sustainable Multi Asset - Global Opportunities	-P USD H2 acc-	LU1842719665	1.75%
JSS Sustainable Equity - Green Planet	-C CHF H1 acc-	LU1111702236	1.35%
JSS Sustainable Equity - Green Planet	-C EUR acc-	LU0950593250	1.35%
JSS Sustainable Equity - Green Planet	-C EUR dist-	LU1732172694	1.35%
JSS Sustainable Equity - Green Planet	-C USD acc-	LU1111705684	1.35%
JSS Sustainable Equity - Green Planet	-C USD dist-	LU1732172777	1.35%
JSS Sustainable Equity - Green Planet	-I CHF acc-	LU1965939850	1.25%
JSS Sustainable Equity - Green Planet	-I EUR acc-	LU0333595519	1.25%
JSS Sustainable Equity - Green Planet	-I EUR dist-	LU1732172850	1.25%
JSS Sustainable Equity - Green Planet	-P CHF H1 acc-	LU1111702319	2.00%

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee p.a. (%)
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 CHF acc hedged-	LU1184841937	1.00%
JSS Bond - USD High Yield	-I USD acc-	LU1184841770	1.00%
JSS Bond - USD High Yield	-I USD dist-	LU1210450018	1.00%
JSS Bond - USD High Yield	-P CHF acc hedged-	LU1184840293	1.50%
JSS Bond - USD High Yield	-P CHF dist hedged-	LU1184840459	1.50%
JSS Bond - USD High Yield	-P EUR acc hedged-	LU1184840533	1.50%
JSS Bond - USD High Yield	-P EUR dist hedged-	LU1184840707	1.50%
JSS Bond - USD High Yield	-P USD acc-	LU1184840020	1.50%
JSS Bond - USD High Yield	-P USD dist-	LU1210449945	1.50%
JSS Sustainable Bond - Total Return Global	-C CHF acc hedged-	LU1332517405	0.90%
JSS Sustainable Bond - Total Return Global	-C EUR acc hedged-	LU1332517660	0.90%
JSS Sustainable Bond - Total Return Global	-C GBP dist hedged-	LU1545802636	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 - Consumer Brands	-C EUR acc-	LU1752455532	1.50%
JSS Sustainable Equity - Consumer Brands	-C USD acc-	LU1752455375	1.50%
JSS Sustainable Equity - Consumer Brands	-I USD acc-	LU1752455888	1.25%
JSS Sustainable Equity - Consumer Brands	-P EUR acc-	LU1752454998	1.75%
JSS Sustainable Equity - Consumer Brands	-P EUR dist-	LU1752455292	1.75%
JSS Sustainable Equity - Consumer Brands	-P USD acc-	LU1752454642	1.75%
JSS Sustainable Equity - Consumer Brands	-P USD dist-	LU1752454725	1.75%
JSS Sustainable Equity - Tech Disruptors	-C CHF acc-	LU1842718345	1.50%
JSS Sustainable Equity - Tech Disruptors	-C EUR acc-	LU1752457405	1.50%
JSS Sustainable Equity - Tech Disruptors	-C USD acc-	LU1752456936	1.50%
JSS Sustainable Equity - Tech Disruptors	-C USD dist-	LU1752457157	1.50%
JSS Sustainable Equity - Tech Disruptors	-E USD acc-	LU1842717453	1.75%
JSS Sustainable Equity - Tech Disruptors	-E USD dist-	LU1842717537	1.75%
JSS Sustainable Equity - Tech Disruptors	-I CHF acc-	LU1842718691	1.00%
JSS Sustainable Equity - Tech Disruptors	-I EUR acc-	LU2076231567	1.00%
JSS Sustainable Equity - Tech Disruptors	-I USD (BRL hedged) acc-	LU1842717883	1.00%
JSS Sustainable Equity - Tech Disruptors	-I USD acc-	LU1752458551	1.00%
JSS Sustainable Equity - Tech Disruptors	-I10 USD acc-	LU2273126701	0.90%
JSS Sustainable Equity - Tech Disruptors	-M USD acc-	LU1842718006	0.12%
JSS Sustainable Equity - Tech Disruptors	-P CHF dist-	LU1842718261	1.75%
JSS Sustainable Equity - Tech Disruptors	-P EUR acc-	LU1752456696	1.75%
JSS Sustainable Equity - Tech Disruptors	-P EUR dist-	LU1752456852	1.75%
JSS Sustainable Equity - Tech Disruptors	-P USD acc-	LU1752456340	1.75%
JSS Sustainable Equity - Tech Disruptors	-P USD dist-	LU1752456423	1.75%

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee p.a. (%)
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	-110 USD acc-	LU2273125992	1.10%
JSS Equity - All China	-P CHF acc-	LU1965940353	2.00%
JSS Equity - All China	-P CHF dist-	LU1965940437	2.00%
JSS Equity - All China	-P EUR acc-	LU1965940197	2.00%
JSS Equity - All China	-P USD acc-	LU1900873529	2.00%
JSS Equity - All China	-P USD dist-	LU1900873792	2.00%

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

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

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

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

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

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

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

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

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 5. Management Company fees (continued)

The following performance fees were incurred during the reporting period:

JSS Sustainable Multi Asset - Thematic Balanced (CH)	CHF	28 910.42
JSS GlobalSar - Balanced (EUR)	EUR	16.17
JSS GlobalSar - Growth (EUR)	EUR	1.14
JSS Twelve Sustainable Insurance Bond	EUR	31 470.45
JSS Sustainable Equity - Real Estate Global	EUR	407.65

## 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	1.54
JSS Sustainable Bond - Emerging Markets Corporate IG	I USD dist	LU1210450448	USD	1.61
JSS Sustainable Bond - Emerging Markets Corporate IG	P EUR dist hedged	LU1244594351	EUR	1.37*
JSS Sustainable Bond - Emerging Markets Corporate IG	P USD dist	LU1210450281	USD	1.28
JSS Sustainable Bond - Emerging Markets Corporate IG	Y CHF dist hedged	LU1244594948	CHF	1.19*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y EUR dist hedged	LU1244595085	EUR	1.31*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y GBP dist hedged	LU1545798859	GBP	1.53*
JSS Sustainable Bond - Emerging Markets Corporate IG	Y USD dist	LU1210450521	USD	1.11
JSS Sustainable Equity - Global Dividend	C EUR dist	LU1732170649	EUR	1.40*
JSS Sustainable Equity - Global Dividend	P EUR dist	LU0375216479	EUR	1.46*
JSS Sustainable Equity - Global Dividend	S EUR dist	LU1842717370	EUR	1.82*
JSS Sustainable Equity - Global Dividend	Y USD dist	LU2076227961	USD	2.14
JSS Twelve Sustainable Insurance Bond	I USD dist hedged	LU1244595754	EUR	2.41
JSS Twelve Sustainable Insurance Bond	I30 EUR dist	LU1629313930	EUR	3.45
JSS Twelve Sustainable Insurance Bond	I30 USD dist hedged	LU1629314318	USD	2.94*
JSS Twelve Sustainable Insurance Bond	IZ3 EUR dist	LU2075975545	EUR	3.31
JSS Twelve Sustainable Insurance Bond	P EUR dist	LU1210451099	EUR	2.48
JSS Twelve Sustainable Insurance Bond	P USD dist hedged	LU1244595242	USD	2.21*
JSS Sustainable Bond - Global Short-term	C USD dist	LU1210452063	USD	1.21
JSS Sustainable Bond - Global Short-term	P USD dist	LU1210451842	USD	1.16
JSS Sustainable Bond - Global Short-term	Y USD dist	LU1210452659	USD	1.38
JSS Sustainable Bond - EUR Corporates	P EUR dist	LU0045164786	EUR	1.10
JSS Sustainable Equity - Real Estate Global	C EUR dist	LU1991392827	EUR	1.10
JSS Bond - USD High Yield	C USD dist	LU1210450109	USD	2.00
JSS Bond - USD High Yield	I USD dist	LU1210450018	USD	2.15
JSS Bond - USD High Yield	P CHF dist hedged	LU1184840459	CHF	1.81*
JSS Bond - USD High Yield	P EUR dist hedged	LU1184840707	EUR	2.00*
JSS Bond - USD High Yield	P USD dist	LU1210449945	USD	1.83
JSS Sustainable Bond - Total Return Global	C USD dist	LU1332517314	USD	1.59
JSS Sustainable Bond - Total Return Global	I EUR dist hedged	LU1332518551	EUR	1.98*
JSS Sustainable Bond - Total Return Global	I USD dist	LU1332518049	USD	1.80
JSS Sustainable Bond - Total Return Global	P EUR dist hedged	LU1332517157	EUR	1.31*
JSS Sustainable Bond - Total Return Global	P USD dist	LU1332516779	USD	1.29
JSS Sustainable Bond - Total Return Global	Y GBP dist hedged	LU1405749539	GBP	1.23*
JSS Sustainable Bond - Total Return Global	Y USD dist	LU1405747160	USD	1.86
JSS Sustainable Bond - Emerging Markets Local Currency	C USD dist	LU1835934552	USD	2.44
JSS Sustainable Bond - Emerging Markets Local Currency	I USD dist	LU1835934719	USD	2.62
JSS Sustainable Bond - Emerging Markets Local Currency	P USD dist	LU1835934396	USD	2.16
JSS Sustainable Bond - Emerging Markets Local Currency	Y USD dist	LU1835934982	USD	2.65

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

## 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.

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 9. Forward foreign exchange contracts

The following forward foreign exchange transactions were outstanding as at 31.12.2021:

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

### JSS Alternative Multi-Strategy Fund

Buy		Sell		Maturity date
657 800	CHF	719 548	USD	14.01.2022
626 061	EUR	722 523	USD	14.01.2022

At the closing date an unrealised loss of USD (7 704.55) is resulting from outstanding positions.

### JSS Sustainable Bond - Emerging Markets Corporate IG

Buy		Sell		Maturity date
5 152	CHF	5 640	USD	03.01.2022
40 166	EUR	45 591	USD	03.01.2022
222 459	EUR	252 063	USD	04.01.2022
33 722	USD	24 986	GBP	04.01.2022
60 442 867	CHF	65 544 860	USD	15.03.2022
71 255 545	EUR	80 488 950	USD	15.03.2022
6 185 632	GBP	8 198 090	USD	15.03.2022
209 293	USD	192 845	CHF	15.03.2022
1 950 436	USD	1 724 100	EUR	15.03.2022
1 101 137	USD	829 406	GBP	15.03.2022
9 801 786	USD	9 000 000	CHF	16.03.2022
6 505 950	USD	5 500 000	EUR	16.03.2022

At the closing date an unrealised gain of USD 1 872 804.30 is resulting from outstanding positions.

### JSS Sustainable Equity - Global Dividend

Buy		Sell		Maturity date
27	DKK	4	USD	03.01.2022

At the closing date an unrealised gain of USD 0.02 is resulting from outstanding positions.

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

Buy		Sell		Maturity date
9	JPY	0	EUR	04.01.2022
87 057 605	CHF	83 735 000	EUR	17.03.2022
4 283 580	CHF	3 525 000	GBP	17.03.2022
32 933 438	CHF	35 930 000	USD	17.03.2022

At the closing date an unrealised gain of CHF 537 283.36 is resulting from outstanding positions.

### JSS GlobalSar - Balanced (EUR)

Buy		Sell		Maturity date
4	JPY	0	EUR	04.01.2022
1 836 193	EUR	1 570 000	GBP	17.03.2022
14 206 624	EUR	16 115 000	USD	17.03.2022

At the closing date an unrealised gain of EUR 27 852.48 is resulting from outstanding positions.

### JSS GlobalSar - Growth (EUR)

Buy		Sell		Maturity date
2	JPY	0	EUR	04.01.2022
573 079	EUR	490 000	GBP	17.03.2022
6 422 293	EUR	7 285 000	USD	17.03.2022

At the closing date an unrealised gain of EUR 16 823.28 is resulting from outstanding positions.

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 9. Forward foreign exchange contracts (continued)

### JSS Twelve Sustainable Insurance Bond

Buy		Sell		Maturity date
174 155 822	EUR	148 041 000	GBP	31.01.2022
32 159 135	EUR	36 429 000	USD	31.01.2022
190 484 534	CHF	183 188 801	EUR	09.03.2022
2 772 128	EUR	2 886 926	CHF	09.03.2022
925 128	EUR	1 045 263	USD	09.03.2022
1 000 914	GBP	1 176 255	EUR	09.03.2022
135 455 549	USD	120 018 729	EUR	09.03.2022

At the closing date an unrealised loss of EUR (2 241 328.94) is resulting from outstanding positions.

### JSS Sustainable Equity - Global Thematic

Buy		Sell		Maturity date
3 457 021 991	BRL	614 765 737	USD	14.01.2022
48 544	CHF	473 286	NOK	14.01.2022
1 300 038	EUR	13 234 508	NOK	14.01.2022
294 907	GBP	3 527 117	NOK	14.01.2022
1 545 985	HKD	1 779 010	NOK	14.01.2022
27 081 666	JPY	2 110 081	NOK	14.01.2022
4 108 241	NOK	434 096	CHF	14.01.2022
33 766 716	NOK	3 384 202	EUR	14.01.2022
25 924 216	NOK	2 229 381	GBP	14.01.2022
7 533 795	NOK	6 798 607	HKD	14.01.2022
15 610 683	NOK	205 556 585	JPY	14.01.2022
200 880 598	NOK	23 250 229	USD	14.01.2022
56 148 260	USD	320 538 546	BRL	14.01.2022
2 902 628	USD	25 949 971	NOK	14.01.2022

At the closing date an unrealised gain of EUR 1 729 800.23 is resulting from outstanding positions.

### JSS Sustainable Bond - Global Short-term

Buy		Sell		Maturity date
10 123 281	CHF	10 993 098	USD	14.03.2022
37 855 859	EUR	42 819 899	USD	14.03.2022
11 218	USD	10 368	CHF	14.03.2022
387 373	USD	341 947	EUR	14.03.2022
10 457 516	USD	9 600 000	CHF	16.03.2022
7 688 850	USD	6 500 000	EUR	16.03.2022

At the closing date an unrealised gain of USD 616 360.65 is resulting from outstanding positions.

### JSS Sustainable Bond - Euro Broad

Buy		Sell		Maturity date
40 554 166	CHF	38 443 211	EUR	14.01.2022
458 239	EUR	477 382	CHF	14.01.2022

At the closing date an unrealised gain of EUR 695 000.69 is resulting from outstanding positions.

### JSS Sustainable Bond - EUR Corporates

Buy		Sell		Maturity date
19 478 730	CHF	18 732 748	EUR	09.03.2022
225 711	EUR	234 959	CHF	09.03.2022

At the closing date an unrealised gain of EUR 69 305.33 is resulting from outstanding positions.

### JSS Sustainable Green Bond - Global

Buy		Sell		Maturity date
379 092	CHF	359 359	EUR	14.01.2022

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 9. Forward foreign exchange contracts (continued)

Buy		Sell		Maturity date
21 825	EUR	22 897	CHF	14.01.2022
5 221 473	EUR	6 000 000	USD	11.02.2022
5 000 000	USD	4 409 310	EUR	11.02.2022

At the closing date an unrealised loss of EUR (60 272.96) is resulting from outstanding positions.

### JSS Sustainable Equity - Global Climate 2035

Buy		Sell		Maturity date
11 000 000	JPY	95 524	USD	04.01.2022

At the closing date an unrealised gain of EUR 1.55 is resulting from outstanding positions.

### JSS Sustainable Equity - Real Estate Global

Buy		Sell		Maturity date
23 759	EUR	210 978	HKD	03.01.2022
9 684	EUR	11 021	USD	03.01.2022
29 762	EUR	46 447	AUD	04.01.2022
39 576	EUR	349 094	HKD	04.01.2022
32 171	EUR	4 190 722	JPY	04.01.2022
13 314	EUR	20 404	SGD	04.01.2022
61	JPY	0	EUR	04.01.2022

At the closing date an unrealised gain of EUR 407.75 is resulting from outstanding positions.

### JSS Sustainable Multi Asset - Global Opportunities

Buy		Sell		Maturity date
1 986 205	CHF	1 891 890	EUR	14.01.2022
176 720	EUR	184 421	CHF	14.01.2022
65 892	EUR	74 458	USD	14.01.2022
661 947	USD	575 745	EUR	14.01.2022
82 677 549	EUR	93 400 000	USD	18.03.2022

At the closing date an unrealised gain of EUR 707 863.42 is resulting from outstanding positions.

### JSS Sustainable Equity - Green Planet

Buy		Sell		Maturity date
18 838	CAD	13 585	CHF	14.01.2022
62 832	CAD	49 508	USD	14.01.2022
485 261	CHF	662 403	CAD	14.01.2022
6 029 477	CHF	5 724 687	EUR	14.01.2022
850 354	CHF	690 233	GBP	14.01.2022
464 547	CHF	3 944 789	HKD	14.01.2022
1 201 538	CHF	149 395 642	JPY	14.01.2022
407 123	CHF	3 872 293	SEK	14.01.2022
12 304 779	CHF	13 446 187	USD	14.01.2022
470 215	EUR	490 263	CHF	14.01.2022
691 561	EUR	781 305	USD	14.01.2022
41 562	GBP	50 870	CHF	14.01.2022
55 878	GBP	74 120	USD	14.01.2022
808 606	HKD	95 807	CHF	14.01.2022
999 821	HKD	128 281	USD	14.01.2022
21 259 819	JPY	172 216	CHF	14.01.2022
22 951 623	JPY	201 732	USD	14.01.2022
3 872 293	SEK	406 861	CHF	14.01.2022
4 298 077	SEK	488 746	USD	14.01.2022
629 495	USD	787 153	CAD	14.01.2022
2 763 789	USD	2 536 952	CHF	14.01.2022
7 536 125	USD	6 549 923	EUR	14.01.2022
1 058 417	USD	786 030	GBP	14.01.2022
581 008	USD	4 526 991	HKD	14.01.2022



# Notes to the Financial Statements as of 31.12.2021 (continued)

## 9. Forward foreign exchange contracts (continued)

Buy		Sell		Maturity date
1 464 733	USD	166 729 886	JPY	14.01.2022
490 914	USD	4 298 077	SEK	14.01.2022

At the closing date an unrealised gain of EUR 249 349.13 is resulting from outstanding positions.

### JSS Bond - USD High Yield

Buy		Sell		Maturity date
2 494 633	CHF	2 728 076	USD	14.01.2022
16 174 839	EUR	18 662 008	USD	14.01.2022
111 228	USD	103 417	CHF	14.01.2022
320 227	USD	281 608	EUR	14.01.2022

At the closing date an unrealised loss of USD (254 391.77) is resulting from outstanding positions.

### JSS Sustainable Bond - Total Return Global

Buy		Sell		Maturity date
9 546 175	EUR	10 835 405	USD	03.01.2022
145 240	USD	200 000	AUD	04.01.2022
16 156 275	USD	66 000 000	PLN	13.01.2022
23 756 160	USD	32 000 000	AUD	19.01.2022
25 666 520	USD	22 000 000	EUR	24.01.2022
27 753 700	USD	37 000 000	AUD	31.01.2022
26 479 330	USD	23 500 000	EUR	22.02.2022
154 131 202	CHF	167 755 310	USD	08.03.2022
164 422 993	EUR	186 279 719	USD	08.03.2022
5 657 248	GBP	7 508 720	USD	08.03.2022
2 334 836	USD	2 153 200	CHF	08.03.2022
14 563 398	USD	12 831 599	EUR	08.03.2022
333 326	USD	249 187	GBP	08.03.2022
1 000 000	SGD	741 807	USD	10.03.2022
25 617 227	USD	34 500 000	SGD	10.03.2022
11 411 361	USD	98 000 000	NOK	21.03.2022
38 965 822	USD	52 900 000	SGD	01.04.2022
27 822 015	USD	38 200 000	AUD	23.05.2022

At the closing date an unrealised gain of USD 4 364 947.59 is resulting from outstanding positions.

### JSS Sustainable Equity - Tech Disruptors

Buy		Sell		Maturity date
24 600 691	BRL	4 372 764	USD	14.01.2022
636 513	USD	3 652 844	BRL	14.01.2022

At the closing date an unrealised gain of USD 12 352.14 is resulting from outstanding positions.

### JSS Sustainable Bond - Emerging Markets Local Currency

Buy		Sell		Maturity date
20 000 000	CNH	3 123 536	USD	16.03.2022
16 900 000	CZK	746 565	USD	16.03.2022
500 000 000	HUF	1 526 764	USD	16.03.2022
35 000 000	INR	456 919	USD	16.03.2022
40 000 000	MXN	1 887 238	USD	16.03.2022
10 500 000	PLN	2 550 153	USD	16.03.2022
3 600 000	RON	813 284	USD	16.03.2022
90 000 000	RUB	1 200 760	USD	16.03.2022
15 000 000	THB	449 102	USD	16.03.2022
2 628 581	USD	15 000 000	BRL	16.03.2022
688 780	USD	10 000 000	TRY	16.03.2022
1 339 809	USD	21 725 000	ZAR	16.03.2022

At the closing date an unrealised gain of USD 67 615.21 is resulting from outstanding positions.

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 9. Forward foreign exchange contracts (continued)

JSS Equity - All China

Buy		Sell		Maturity date	
340 936	USD	2 659 840	HKD	03.01.2022	
87 000	EUR	98 853	USD	04.01.2022	
7 758	USD	7 091	CHF	04.01.2022	
92 660	CHF	101 400	USD	05.01.2022	
303 224	EUR	343 445	USD	05.01.2022	
16 680	USD	15 274	CHF	05.01.2022	

At the closing date an unrealised loss of USD (141.27) is resulting from outstanding positions.

## 10. Futures contracts

Counterparty: Bank J. Safra Sarasin Ltd.

As at 31.12.2021, JSS Sustainable Bond - Euro Broad had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO-BUXL-FUTURES	EUR	-110	-17 553 800.00	780 648.98
EURO BUND	EUR	-60	-6 122 100.00	40 800.00
EURO BOBL	EUR	90	9 199 800.00	-63 876.92
EURO OAT FUT FRENCH GVT BDS	EUR	-130	-14 666 600.00	138 490.00
10Y BTP ITALIAN BOND	EUR	-30	-3 155 250.00	13 000.00
				<u>909 062.06</u>

As at 31.12.2021, JSS Sustainable Bond - EUR Corporates had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO BOBL	EUR	-50	-5 111 000.00	<u>2 500.00</u>
				2 500.00

As at 31.12.2021, JSS Sustainable Green Bond - Global had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO-BUXL-FUTURES	EUR	-15	-2 393 700.00	23 460.00
EURO BUND	EUR	-10	-1 020 350.00	<u>19 900.00</u>
				43 360.00

As at 31.12.2021, JSS Sustainable Bond - Total Return Global had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment USD	Unrealised gain/loss: USD
EURO OAT FUT FRENCH GVT BDS	EUR	-100	-12 829 890.40	354 806.40
EURO BOBL	EUR	-260	-30 223 591.84	217 643.43
5Y TREASURY NOTES USA	USD	350	34 300 000.00	<u>94 171.88</u>
				666 621.71

As at 31.12.2021, JSS Sustainable Bond - Emerging Markets Local Currency had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment USD	Unrealised gain/loss: USD
10Y TREASURY NOTES USA	USD	10	1 112 400.00	<u>3 281.25</u>
				3 281.25

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 11. Potential commitments in respect of options

Counterparties: Bank J. Safra Sarasin Ltd and Goldman Sachs International.

As at 31.12.21, the potential commitment in respect of options is the following:

JSS Sustainable Multi Asset - Thematic Balanced (CH)	-1 258 667.96	CHF
JSS GlobalSar - Balanced (EUR)	-535 310.46	EUR
JSS GlobalSar - Growth (EUR)	-267 655.23	EUR
JSS Sustainable Multi Asset - Global Opportunities	-10 224 733.93	EUR

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

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

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
MSCI WORL NET INDEX - M1WO	USD	PUT	9 200.00	21.03.2022	59	-1 258 667.96	64 616.94

### JSS GlobalSar - Balanced (EUR)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
MSCI WORL NET INDEX - M1WO	USD	PUT	9 200.00	21.03.2022	26	-535 310.46	27 481.53

### JSS GlobalSar - Growth (EUR)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
MSCI WORL NET INDEX - M1WO	USD	PUT	9 200.00	21.03.2022	13	-267 655.23	13 740.77

### JSS Sustainable Multi Asset - Global Opportunities

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
EURO STOXX 50 PR	EUR	PUT	2 950.00	18.03.2022	18	-18 444.24	1 350.00
EURO STOXX 50 PR	EUR	PUT	3 100.00	18.03.2022	18	-25 360.83	1 782.00
EURO STOXX 50 PR	EUR	PUT	3 350.00	17.06.2022	36	-189 053.46	17 820.00
EURO STOXX 50 PR	EUR	CALL	4 450.00	21.01.2022	-144	-737 769.60	-10 080.00
EURO STOXX 50 PR	EUR	PUT	3 350.00	16.09.2022	36	-273 589.56	28 800.00
EURO STOXX 50 PR	EUR	PUT	3 350.00	16.12.2022	36	-276 663.60	39 960.00
NIKKEI 225 INDICES D	JPY	PUT	25 000.00	11.03.2022	6	-135 317.96	8 934.42
NIKKEI 225 INDICES D	JPY	PUT	24 000.00	11.03.2022	6	-91 538.62	5 956.28
NIKKEI 225 INDICES D	JPY	CALL	30 000.00	14.01.2022	-28	-470 517.36	-4 703.93
NIKKEI 225 INDICES D	JPY	PUT	23 000.00	11.03.2022	16	-162 735.33	10 140.95
SPX - S&P 500 INDICES	USD	PUT	3 100.00	18.03.2022	12	-75 440.77	6 120.30
SPX - S&P 500 INDICES	USD	PUT	3 250.00	18.03.2022	12	-95 558.30	7 597.61
SPX - S&P 500 INDICES	USD	PUT	3 750.00	17.06.2022	23	-983 244.66	105 575.10
SPX - S&P 500 INDICES	USD	CALL	4 925.00	21.01.2022	-93	-3 313 107.01	-35 001.76
SPX - S&P 500 INDICES	USD	PUT	3 750.00	16.12.2022	23	-1 523 065.26	260 903.97
SPX - S&P 500 INDICES	USD	PUT	3 750.00	16.09.2022	23	-1 330 272.19	187 486.81
UKX FTSE 100 INDEX	GBP	PUT	5 500.00	18.03.2022	19	-43 448.67	2 715.57
UKX FTSE 100 INDEX	GBP	CALL	7 600.00	21.01.2022	-38	-330 878.36	-3 620.76
UKX FTSE 100 INDEX	GBP	PUT	5 800.00	17.06.2022	19	-148 728.15	13 577.85

## 12. Swap transactions

The sub-fund JSS Twelve Sustainable Insurance Bond had the following commitments arising from swap contracts at the closing date.

Counterparty: Bank J. Safra Sarasin Ltd.

Interest rate swaps

### JSS Sustainable Bond - Euro Broad

Currency	Nominal value	Unrealised gain/loss	Maturity
EUR	-3 000 000.00	238 735.77	11.02.2071
EUR	-3 000 000.00	250 300.84	11.02.2071

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 12. Swap transactions (continued)

JSS Sustainable Bond - EUR Corporates

Currency	Nominal value	Unrealised gain/loss	Maturity
EUR	-8 000 000.00	56 567.31	08.03.2032

## 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. Exchange rates as at 31.12.2021

1 CHF	=	6.113160	BRL
		7.178033	DKK
		0.965102	EUR
		0.810302	GBP
		8.556547	HKD
		81.587422	INR
		126.384192	JPY
		9.936750	SEK
		1.097514	USD
1 EUR	=	1.564129	AUD
		6.334212	BRL
		1.436453	CAD
		1.036160	CHF
		7.437590	DKK
		0.839603	GBP
		8.865950	HKD
		84.537615	INR
		130.954232	JPY
		2.203710	NLG
		10.028130	NOK
		85.298530	RUB
		10.296062	SEK
		1.533117	SGD
		1.137200	USD
1 USD	=	102.690491	ARS
		1.375421	AUD
		5.570007	BRL
		1.263149	CAD
		0.911150	CHF
		851.788756	CLP
		6.359058	CNH
		4 065.040650	COP
		21.851714	CZK
		6.540265	DKK
		57.260650	DOP
		0.879353	EUR
		0.738307	GBP
		7.796298	HKD
		324.098682	HUF
		14 253.135690	IDR
		74.338388	INR
		115.154970	JPY

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 14. Exchange rates as at 31.12.2021 (continued)

1	189.060642	KRW
	20.464964	MXN
	4.166007	MYR
	8.818264	NOK
	3.990757	PEN
	50.991790	PHP
	4.030405	PLN
	75.007501	RUB
	1.348150	SGD
	33.404596	THB
	13.279683	TRY
	27.667109	TWD
	15.959909	ZAR

## 15. Combined total exchange rates

1 EUR	=	1.036160	CHF
		1.137200	USD

## 16. Collateral received

As at 31.12.2021, the sub-fund JSS Sustainable Bond - Emerging Markets Corporate IG received 1 492 934.39 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 31.12.2021, the sub-fund JSS Quant Portfolio - Global (EUR) received 20 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 31.12.2021, the sub-fund JSS Sustainable Multi Asset - Thematic Balanced (CH) received 519 355.56 USD as a collateral.

Counterparty: The Bank of New York Mellon S.A

As at 31.12.2021, the sub-fund JSS GlobalSar - Balanced (EUR) paid -25 000.00 EUR as a collateral.

Counterparty: The Bank of New York Mellon S.A

As at 31.12.2021, the sub-fund JSS GlobalSar - Growth (EUR) paid -9 000.00 EUR as a collateral.

Counterparty: The Bank of New York Mellon S.A

As at 31.12.2021, the sub-fund JSS Twelve Sustainable Insurance Bond paid -1 550 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 31.12.2021, the sub-fund JSS Twelve Sustainable Insurance Bond received 210 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 31.12.2021, the sub-fund JSS Twelve Sustainable Insurance Bond paid -260 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 31.12.2021, the sub-fund JSS Sustainable Equity - Global Thematic paid -740 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 31.12.2021, the sub-fund JSS Sustainable Equity - Global Thematic paid -34.44 EUR as a collateral.

Counterparty: HSBC Bank PLC

As at 31.12.2021, the sub-fund JSS Sustainable Equity - Global Thematic paid -6 809 000.00 EUR as a collateral.

Counterparty: HSBC Bank PLC

As at 31.12.2021, the sub-fund JSS Sustainable Bond - Global Short-term received 395 971.95 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

# Notes to the Financial Statements as of 31.12.2021 (continued)

## 16. Collateral received (continued)

As at 31.12.2021, the sub-fund JSS Sustainable Bond - Euro Broad received 329 937.92 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 31.12.2021, the sub-fund JSS Sustainable Bond - EUR Corporates paid -120.83 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 31.12.2021, the sub-fund JSS Sustainable Multi Asset - Global Opportunities received 400 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 31.12.2021, the sub-fund JSS Sustainable Equity - Green Planet received 260 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 31.12.2021, the sub-fund JSS Bond - USD High Yield paid -320 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 31.12.2021, the sub-fund JSS Sustainable Bond - Total Return Global received 3 620 000.00 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

## 17. Events during the period

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

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

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

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

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

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

## 18. Subsequent events

Effective 01.01.2022, the following benchmark changes took place:

JSS Investmentfonds - JSS Alternative Multi-Strategy Fund

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

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

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

JSS Investmentfonds - JSS Sustainable Bond - Global Short-term

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

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

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

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

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

Effective 01.02.2022, the following Sub-Funds will be renamed:

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

Effective 05.02.2022, JSS Investmentfonds - JSS Responsible Equity - Brazil was liquidated.

# 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.

## **Remuneration Policy Statement**

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

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

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

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

The total remuneration for the year ended 31.12.2020 for the employees of J. Safra Sarasin Fund Management (Luxembourg) S.A. in relation to the UCITS amounts to EUR 1 355 069.

This amount is composed as follows:

Fixed compensation:	EUR 1 235 038
Variable compensation:	EUR 120 031
Number of employees:	11.75

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

Senior Management:	EUR 799 491
Members of staff:	EUR 555 578

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

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

A review is performed annually by the Compliance Officer as to whether the remuneration policy has been well-implemented. No irregularities were detected for the year ended 31.12.2020.

There were no significant changes in the remuneration policy during the year ended 31.12.2020.

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

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

## **Information for investors in Switzerland**

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

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

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

# Other information (continued)

## **Distributor and Information Center in Germany**

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

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

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

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

## **Distributor and Information Center in Germany**

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

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

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

## **Share price and other publications**

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