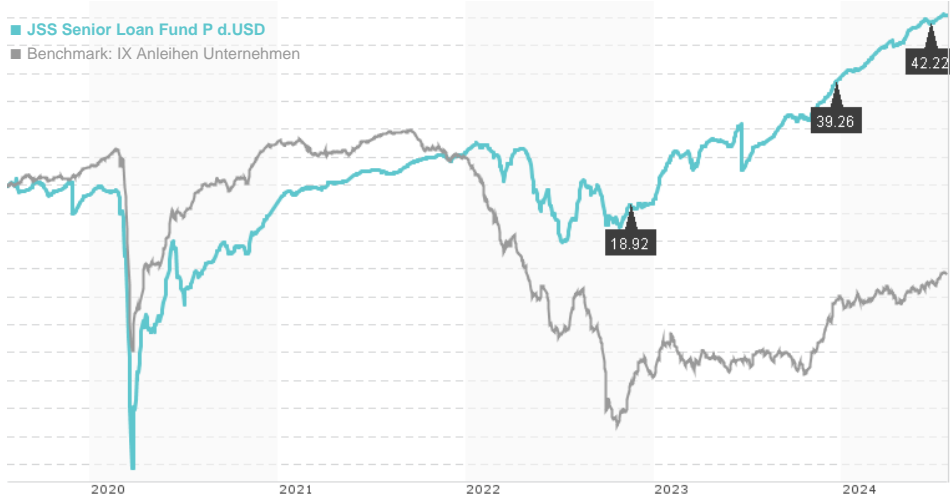


JSS Senior Loan Fund P d.USD / LU1258870234 / A2ACJE / J.S.Sarasin Fd.M. LU

| | | | | |
|------------------------------|-----------|-----------------|-----------------|-------------------|
| Last 07/23/2024 ¹ | Region | Branch | Type of yield | Type |
| 1042.93 USD | Worldwide | Corporate Bonds | paying dividend | Fixed-Income Fund |



Risk key figures

| | | | | | | | |
|---|------------------|---|---|---|---|---|---|
| SRI | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| Mountain-View Funds Rating ² | EDA ³ | | | | | | |
| | ▲▲▲▲▲▲▲ | | | | | | |

Yearly Performance

| | |
|------|--------|
| 2023 | +8.85% |
| 2022 | -3.35% |
| 2021 | +4.54% |
| 2020 | -1.41% |
| 2019 | +2.47% |

| Master data | | Conditions | | Other figures | |
|---------------------|-------------------------------|------------------------|-----------|--|----------------|
| Fund type | Single fund | Issue surcharge | 3.00% | Minimum investment | USD 125,000.00 |
| Category | Bonds | Planned administr. fee | 0.00% | Savings plan | - |
| Sub category | Corporate Bonds | Deposit fees | 0.10% | UCITS / OGAW | - |
| Fund domicile | Luxembourg | Redemption charge | 1.00% | Performance fee | 0.00% |
| Tranch volume | (07/23/2024) USD 92.60 mill. | Ongoing charges | - | Redeployment fee | 0.00% |
| Total volume | (06/28/2024) USD 427.94 mill. | Dividends | | Investment company | |
| Launch date | 10/7/2015 | 20.06.2024 | 42.22 USD | J.S.Sarasin Fd.M. LU | |
| KESt report funds | Yes | 20.12.2023 | 39.26 USD | 17-21, Boulevard Joseph II, 1840, Luxembourg | |
| Business year start | 29.02. | 16.11.2022 | 18.92 USD | Luxembourg | |
| Sustainability type | - | 15.06.2022 | 15.99 USD | http://www.jsafrasarasin.lu/internet/lu/ | |
| Fund manager | Stan Sokolowski | 17.11.2021 | 13.40 USD | | |

| Performance | 1M | 6M | YTD | 1Y | 2Y | 3Y | 5Y | Since start |
|------------------|--------|--------|--------|--------|---------|---------|---------|-------------|
| Performance | +0.44% | +3.75% | +4.18% | +9.02% | +14.94% | +11.06% | +12.33% | +11.89% |
| Performance p.a. | - | - | - | +9.02% | +7.22% | +3.55% | +2.35% | +1.76% |
| Sharpe ratio | 2.98 | 3.90 | 3.94 | 5.35 | 1.20 | -0.05 | -0.27 | -0.41 |
| Volatility | 0.65% | 1.01% | 1.00% | 1.00% | 2.93% | 2.86% | 5.06% | 4.70% |
| Worst month | - | 0.18% | 0.18% | -0.18% | -2.59% | -3.15% | -11.56% | -11.56% |
| Best month | - | 1.01% | 1.37% | 1.48% | 2.89% | 2.89% | 4.08% | 4.08% |
| Maximum loss | -0.07% | -0.39% | -0.39% | -0.45% | -3.32% | -6.93% | -20.70% | - |

1 Important note on update status: The displayed date refers exclusively to the calculation of the NAV.
 2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)
 3 Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

JSS Senior Loan Fund P d.USD / LU1258870234 / A2ACJE / J.S.Sarasin Fd.M. LU

Investment strategy

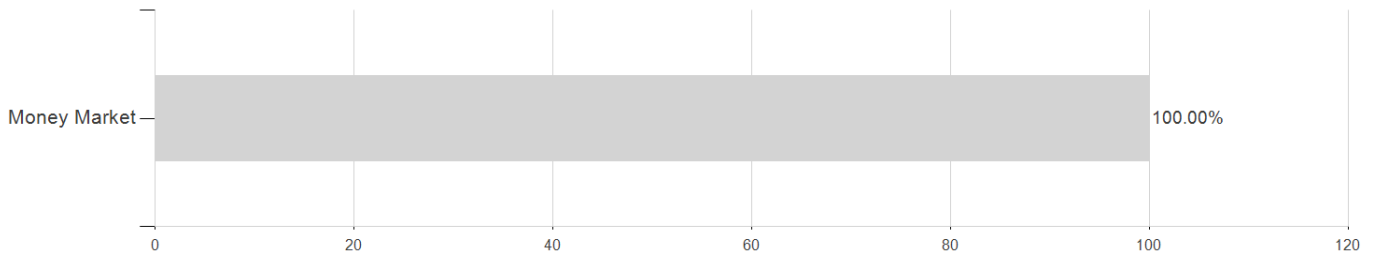
For the purposes of investment, hedging and efficient management of the Subfund's assets, the Subfund may use derivative financial instruments that are traded on a stock exchange or other regulated market open to the public or over the counter (OTC). These include, amongst others, futures, forwards, swaps, credit default swaps and credit linked notes for the management of currency, interest-rate and credit risks. The Subfund is actively managed without replicating any benchmark. However, the Subfund is managed with reference to CS Leveraged Loan Index (the "Benchmark"). Generally, the majority of the positions within the Subfund are constituents of the Benchmark. In order to exploit specific investment opportunities the investment manager may discretionarily selects securities not included in the Benchmark. The holdings and their weightings in the Subfund's portfolio will diverge from the weightings of the securities included in the Benchmark

Investment goal

The main investment objective of the Subfund is to seek attractive current income and principal preservation. The Subfund will focus on investing in U.S. dollar denominated senior secured corporate loans of U.S., Canadian, U.K. and continental European companies in the primary and secondary markets that offer attractive risk-adjusted returns. The Subfund may also hold any quantity of money market instruments and liquidity.

Assessment Structure

Assets



Countries

