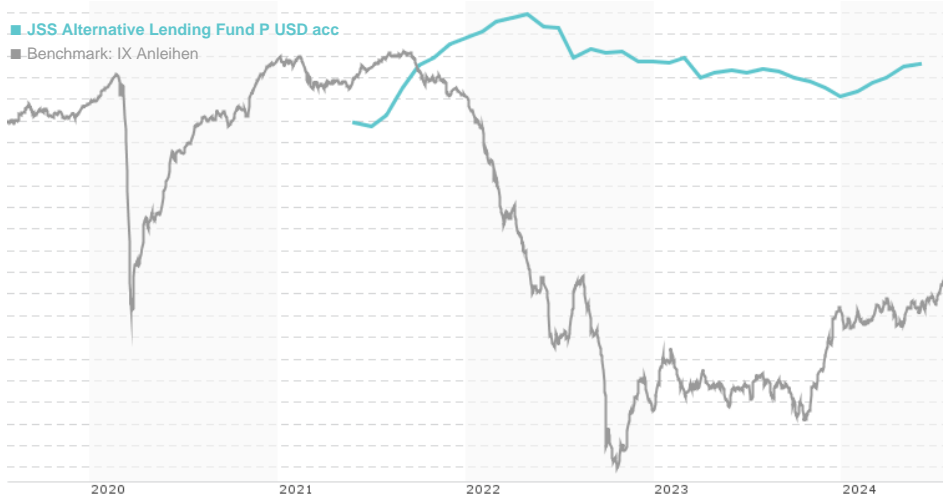


JSS Alternative Lending Fund P USD acc / LU2317140817 / A3CRSZ / J.S.Sarasin Fd.M. LU

Last 05/31/2024 ¹	Region	Branch	Type of yield	Type
1026.71 USD	Worldwide	-	reinvestment	Fixed-Income Fund



Risk key figures

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

Yearly Performance

2023	-1.58%
2022	-1.07%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	UNT 0
Category	Bonds	Planned administr. fee	0.00%	Savings plan	-
Sub category	-	Deposit fees	0.00%	UCITS / OGAW	-
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(04/28/2023) USD 124.69 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(05/31/2024) USD 212.26 mill.	Dividends		Investment company	
Launch date	5/28/2021	J.S.Sarasin Fd.M. LU			
KESt report funds	Yes	17-21, Boulevard Joseph II, 1840, Luxembourg			
Business year start	-	Luxembourg			
Sustainability type	-	http://www.jsafrasarasin.lu/internet/lu/			
Fund manager	-				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.09%	+1.08%	+1.47%	+0.26%	-1.66%	+2.89%	-	+2.67%
Performance p.a.	-	-	-	+0.26%	-0.83%	+0.98%	-	+0.88%
Sharpe ratio	-	-1.35	-	-3.62	-3.19	-	-	-1.72
Volatility	0.00%	1.13%	0.00%	0.95%	1.42%	1.63%	0.00%	1.63%
Worst month	-	-0.39%	-0.39%	-0.39%	-1.36%	-1.36%	0.00%	-1.36%
Best month	-	0.49%	0.49%	0.49%	0.49%	1.27%	0.00%	1.27%
Maximum loss	0.00%	-0.39%	0.00%	-1.23%	-3.09%	-3.60%	0.00%	-

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 Alternative Lending Fund P USD acc / LU2317140817 / A3CRSZ / J.S.Sarasin Fd.M. LU

Investment strategy

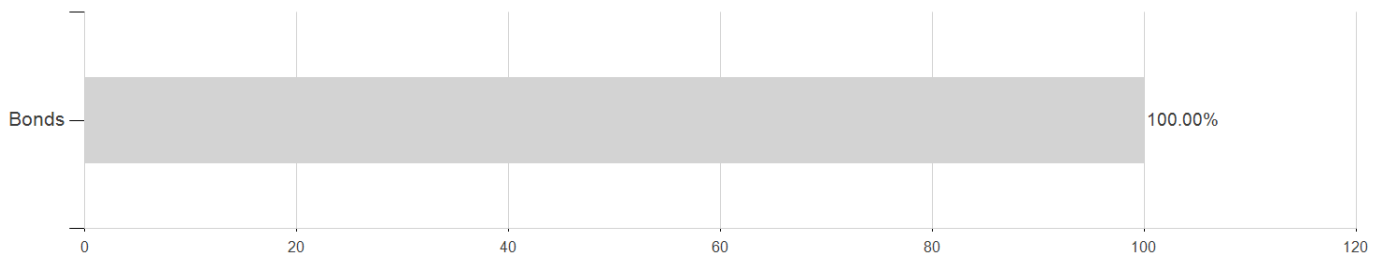
The Fund invests substantially all of its net assets via subscriptions in shares of the Target Fund. The Target Fund seeks to achieve its investment objective by investing in alternative lending securities that generate interest or other income streams that Morgan Stanley AIP GP LP, the Target Fund's investment adviser, believes offer access to credit risk premium (as defined in the issuing document). The Target Fund is permitted to obtain leverage using any form or combination of financial leverage instruments, including through funds borrowed from banks or other financial institutions (i.e., a credit facility), margin facilities, the issuance of preferred shares and/or notes and leverage attributable to reverse repurchase agreements, dollar rolls or similar transactions.

Investment goal

JSS Alternative Lending Fund (the "Fund") does not promote ESG characteristics and does not maximize portfolio alignment with ESG characteristics, however, it remains exposed to Sustainability Risks. The main investment objective of the Fund is to provide exposure to the AIP Alternative Lending Fund A (the "Target Fund"), and thereby seek to provide total return with an emphasis on current income.

Assessment Structure

Assets



Countries

