

JSS Investmentfonds SICAV

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

**Annual report including audited financial
statements**

30 June 2021

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

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

In the following, the names of the JSS Investmentfonds SICAV sub-funds are used (e.g. "JSS EmergingSar - Global"), 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 19

Information*

as of 30.06.2021

	Class Name	ISIN	Benchmark
JSS Alternative Multi-Strategy Fund	-C CHF acc hedged-	LU1111706146	ICE LIBOR USD 3M
JSS Alternative Multi-Strategy Fund	-I USD acc-	LU1111706575	ICE LIBOR USD 3M
JSS Alternative Multi-Strategy Fund	-P EUR acc hedged-	LU1111705924	ICE LIBOR USD 3M
JSS Alternative Multi-Strategy Fund	-P USD acc-	LU1111705767	ICE LIBOR USD 3M
JSS Corporate Bond - Emerging Markets IG	-C CHF acc hedged-	LU1073944271	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-C EUR acc hedged-	LU1073944354	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-C USD acc-	LU1073944198	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-C USD dist-	LU1210450364	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-I CHF acc hedged-	LU1073944511	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-I USD acc-	LU1073944438	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-I USD dist-	LU1210450448	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-P CHF acc hedged-	LU1073943893	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-P EUR acc hedged-	LU1073943976	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-P EUR dist hedged-	LU1244594351	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-P USD acc-	LU1073943620	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-P USD dist-	LU1210450281	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-Y CHF acc hedged-	LU1201473821	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-Y CHF dist hedged-	LU1244594948	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-Y EUR acc hedged-	LU1201474043	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-Y EUR dist hedged-	LU1244595085	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-Y GBP dist hedged-	LU1545798859	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-Y USD acc-	LU1201474126	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Corporate Bond - Emerging Markets IG	-Y USD dist-	LU1210450521	JPM Corporate Broad EMBI Diversified High Grade Index
JSS Sustainable Equity - Systematic Emerging Markets	-C USD acc-	LU0950588334	MSCI Emerging Markets NR Index USD
JSS Sustainable Equity - Systematic Emerging Markets	-C USD dist-	LU1732170136	MSCI Emerging Markets NR Index USD
JSS Sustainable Equity - Systematic Emerging Markets	-P USD dist-	LU0068337053	MSCI Emerging Markets NR Index USD
JSS Sustainable Equity - Global Dividend	-C EUR acc-	LU0950588763	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-C EUR dist-	LU1732170649	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-C USD acc-	LU1111702822	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-C USD dist-	LU2076226567	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-E EUR dist-	LU2076227532	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-E USD acc-	LU2076227615	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-P EUR acc-	LU0533812276	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-P EUR dist-	LU0375216479	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-P USD acc-	LU1096892549	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-P USD dist-	LU1732170565	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-S EUR acc-	LU1842717297	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-S EUR dist-	LU1842717370	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-Y USD acc-	LU2076228001	MSCI World NR Index
JSS Sustainable Equity - Global Dividend	-Y USD dist-	LU2076227961	MSCI World NR Index
JSS Quant Portfolio - Global (EUR)	-C EUR acc-	LU0950588847	ICE LIBOR EUR 3M +2%
JSS Quant Portfolio - Global (EUR)	-P CHF acc hedged-	LU1111701857	ICE LIBOR CHF 3M +2%
JSS Quant Portfolio - Global (EUR)	-P EUR acc-	LU1210450950	ICE LIBOR EUR 3M +2%
JSS Quant Portfolio - Global (EUR)	-P EUR dist-	LU0068337210	ICE LIBOR EUR 3M +2%
JSS Quant Portfolio - Global (EUR)	-P USD acc hedged-	LU1111701931	ICE LIBOR USD 3M +2%
JSS GlobalSar - Balanced (CHF)	-C CHF acc-	LU0950588920	30% MSCI World Index, 20% MSCI World Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
JSS GlobalSar - Balanced (CHF)	-C CHF dist-	LU1732170995	30% MSCI World Index, 20% MSCI World Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
JSS GlobalSar - Balanced (CHF)	-P CHF dist-	LU0058890657	30% MSCI World Index, 20% MSCI World Index CHF Hedged, 50% ICE BofA Euro Broad Market Index CHF Hedged.
JSS GlobalSar - Balanced (EUR)	-C EUR acc-	LU0950589068	30% MSCI World Index, 20% MSCI World Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.
JSS GlobalSar - Balanced (EUR)	-C EUR dist-	LU1732171027	30% MSCI World Index, 20% MSCI World Index EUR Hedged, 50% ICE BofA Euro Broad Market Index.

* please refer to Note 19

Information* (continued)

as of 30.06.2021

	Class Name	ISIN	Benchmark
JSS GlobalSar - Balanced (EUR)	-P EUR dist-	LU0058893917	30% MSCI World Index, 20% MSCI World Index EUR Hedged,50% ICE BofA Euro Broad Market Index.
JSS GlobalSar - Balanced (EUR)	-S EUR acc-	LU1842716646	30% MSCI World Index, 20% MSCI World Index EUR Hedged,50% ICE BofA Euro Broad Market Index.
JSS GlobalSar - Growth (EUR)	-P EUR acc-	LU0198388380	45% MSCI World Index, 30% MSCI World Index EUR Hedged,25% ICE BofA Euro Broad Market Index.
JSS Twelve Insurance Bond Opportunities	-C CHF acc hedged-	LU1111708860	ICE LIBOR CHF 3m + 2%
JSS Twelve Insurance Bond Opportunities	-C EUR acc-	LU1111708787	ICE LIBOR EUR 3m + 2%
JSS Twelve Insurance Bond Opportunities	-C GBP acc hedged-	LU1111709082	ICE LIBOR GBP 3m + 2%
JSS Twelve Insurance Bond Opportunities	-C USD acc hedged-	LU1111708944	ICE LIBOR USD 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I CHF acc hedged-	LU1111709322	ICE LIBOR CHF 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I EUR acc-	LU1111709249	ICE LIBOR EUR 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I USD acc hedged-	LU1111709595	ICE LIBOR USD 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I USD dist hedged-	LU1244595754	ICE LIBOR USD 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I10 CHF acc hedged-	LU2075973177	ICE LIBOR CHF 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I10 EUR acc-	LU2075973334	ICE LIBOR CHF 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I3 CHF acc hedged-	LU2075972286	ICE LIBOR CHF 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I30 CHF acc hedged-	LU1629314078	ICE LIBOR CHF 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I30 EUR acc-	LU1629313856	ICE LIBOR EUR 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I30 EUR dist-	LU1629313930	ICE LIBOR EUR 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I30 USD acc hedged-	LU1629314235	ICE LIBOR USD 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I30 USD dist hedged-	LU1629314318	ICE LIBOR USD 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I23 CHF acc hedged-	LU2075975206	ICE LIBOR CHF 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I23 EUR acc-	LU2075975461	ICE LIBOR EUR 3m + 2%
JSS Twelve Insurance Bond Opportunities	-I23 EUR dist-	LU2075975545	ICE LIBOR EUR 3m + 2%
JSS Twelve Insurance Bond Opportunities	-P CHF acc hedged-	LU1111708431	ICE LIBOR CHF 3m + 2%
JSS Twelve Insurance Bond Opportunities	-P EUR acc-	LU1111708357	ICE LIBOR EUR 3m + 2%
JSS Twelve Insurance Bond Opportunities	-P EUR dist-	LU1210451099	ICE LIBOR EUR 3m + 2%
JSS Twelve Insurance Bond Opportunities	-P USD acc hedged-	LU1111708514	ICE LIBOR USD 3m + 2%
JSS Twelve Insurance Bond Opportunities	-P USD dist hedged-	LU1244595242	ICE LIBOR USD 3m + 2%
JSS Sustainable Equity - Global Thematic	-C CHF acc-	LU2076229074	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-C EUR acc-	LU0950589498	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-C EUR dist-	LU1732171373	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-C USD acc-	LU1111703127	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I EUR acc-	LU0405184523	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I USD (BRL hedged) acc-	LU2067136072	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I USD acc-	LU1111703390	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I USD dist-	LU1991390706	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I10 CHF acc-	LU2008796604	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I10 EUR acc-	LU2008796273	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-I10 USD acc-	LU2008796430	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-IH1 NOK acc-	LU2076230247	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-M EUR acc-	LU0950589571	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P EUR acc-	LU0480508919	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P EUR dist-	LU0229773345	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P USD acc-	LU1111703473	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-P USD dist-	LU1732171290	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-S EUR dist-	LU2076230833	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-Y EUR acc-	LU1205684001	MSCI World NR Index
JSS Sustainable Equity - Global Thematic	-Y USD dist-	LU2161043588	MSCI World NR Index
JSS Responsible Equity - Brazil	-C USD acc-	LU0950591395	Corporate Sustainable Index (ISE)

* please refer to Note 19

Information* (continued)

as of 30.06.2021

	Class Name	ISIN	Benchmark
JSS Responsible Equity - Brazil	-I USD acc-	LU1109657962	Corporate Sustainable Index (ISE)
JSS Responsible Equity - Brazil	-P USD acc-	LU0950591122	Corporate Sustainable Index (ISE)
JSS Short-term Bond - Global Opportunistic	-C CHF acc hedged-	LU1073945245	ICE LIBOR CHF 3M
JSS Short-term Bond - Global Opportunistic	-C EUR acc hedged-	LU1073945328	ICE LIBOR EUR 3M
JSS Short-term Bond - Global Opportunistic	-C EUR dist-	LU1244596133	ICE LIBOR EUR 3M
JSS Short-term Bond - Global Opportunistic	-C USD acc-	LU1073945161	ICE LIBOR USD 3M
JSS Short-term Bond - Global Opportunistic	-C USD dist-	LU1210452063	ICE LIBOR USD 3M
JSS Short-term Bond - Global Opportunistic	-I USD acc-	LU1073945591	ICE LIBOR USD 3M
JSS Short-term Bond - Global Opportunistic	-I USD dist-	LU1210458185	ICE LIBOR USD 3M
JSS Short-term Bond - Global Opportunistic	-P CHF acc hedged-	LU1073944941	ICE LIBOR CHF 3M
JSS Short-term Bond - Global Opportunistic	-P EUR acc hedged-	LU1073945088	ICE LIBOR EUR 3M
JSS Short-term Bond - Global Opportunistic	-P USD acc-	LU1073944867	ICE LIBOR USD 3M
JSS Short-term Bond - Global Opportunistic	-P USD dist-	LU1210451842	ICE LIBOR USD 3M
JSS Short-term Bond - Global Opportunistic	-Y CHF acc hedged-	LU1201473581	ICE LIBOR CHF 3M
JSS Short-term Bond - Global Opportunistic	-Y EUR acc hedged-	LU1201473664	ICE LIBOR EUR 3M
JSS Short-term Bond - Global Opportunistic	-Y USD dist-	LU1210452659	ICE LIBOR USD 3M
JSS Sustainable Bond CHF	-C CHF acc-	LU0950591809	SBI Foreign AAA-BBB TR Index
JSS Sustainable Bond CHF	-M CHF acc-	LU0950591981	SBI Foreign AAA-BBB TR Index
JSS Sustainable Bond CHF	-P CHF dist-	LU0121751324	SBI Foreign AAA-BBB TR Index
JSS Sustainable Bond - Euro Broad	-C CHF acc hedged-	LU2076224786	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-C EUR acc-	LU0950592104	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-C EUR dist-	LU1732171969	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-I EUR acc-	LU2076225163	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-I EUR dist-	LU2076225247	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-P CHF dist hedged-	LU2076224273	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-P EUR dist-	LU0158938935	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-Y CHF acc hedged-	LU2076226054	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-Y EUR acc-	LU1752454568	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - Euro Broad	-Y EUR dist-	LU1752454485	ICE BofA Euro Broad Market Index
JSS Sustainable Bond - EUR Corporates	-C EUR acc-	LU0950591718	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-C EUR dist-	LU1732172009	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-I EUR acc-	LU0734492860	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-M EUR acc-	LU0776582891	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-P EUR dist-	LU0045164786	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-Y CHF dist hedged-	LU2312587103	ICE BofA Euro Corporate Index
JSS Sustainable Bond - EUR Corporates	-Y EUR acc-	LU1205683706	ICE BofA Euro Corporate Index
JSS Sustainable Green Bond - Global	-C CHF acc hedged-	LU1698507123	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Green Bond - Global	-C EUR dist-	LU1698507040	ICE BofA Green Bond Index hedged in EUR
JSS Sustainable Green Bond - Global	-P EUR acc-	LU0288930356	ICE BofA Green Bond Index hedged in EUR
JSS Sustainable Equity - Europe	-C EUR acc-	LU0950592369	MSCI Europe NR Index
JSS Sustainable Equity - Europe	-P EUR acc-	LU0484532444	MSCI Europe NR Index
JSS Sustainable Equity - Europe	-P EUR dist-	LU0058891119	MSCI Europe NR Index
JSS Sustainable Equity - Europe	-P USD acc hedged-	LU1096900078	MSCI Europe NR Index
JSS Sustainable Equity - Europe	-Y EUR acc-	LU1205683888	MSCI Europe NR Index
JSS Sustainable Equity - Global Climate 2035	-C CHF acc-	LU2273127774	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-C EUR acc-	LU0950592443	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-C USD acc-	LU1111704364	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-I CHF acc-	LU2273128319	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-M EUR acc-	LU0749004452	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-P EUR dist-	LU0097427784	MSCI World NR Index
JSS Sustainable Equity - Global Climate 2035	-P USD acc-	LU1111704448	MSCI World NR Index
JSS Sustainable Equity - Real Estate Global	-C EUR acc-	LU0950592872	S&P Developed Property Index in EUR
JSS Sustainable Equity - Real Estate Global	-C EUR dist-	LU1991392827	S&P Developed Property Index in EUR
JSS Sustainable Equity - Real Estate Global	-I EUR acc-	LU0950592955	S&P Developed Property Index in EUR
JSS Sustainable Equity - Real Estate Global	-P EUR acc-	LU0288928376	S&P Developed Property Index in EUR
JSS Sustainable Equity - Real Estate Global	-P EUR dist-	LU1991392074	S&P Developed Property Index in EUR

* please refer to Note 19

Information* (continued)

as of 30.06.2021

	Class Name	ISIN	Benchmark
JSS Sustainable Equity - Real Estate Global	-P USD acc-	LU1111705098	S&P Developed Property Index in USD
JSS Sustainable Equity - USA	-C USD acc-	LU0950593094	MSCI USA NR Index
JSS Sustainable Equity - USA	-I USD acc-	LU1111705254	MSCI USA NR Index
JSS Sustainable Equity - USA	-I USD dist-	LU2076232961	MSCI USA NR Index
JSS Sustainable Equity - USA	-P USD acc-	LU0526864581	MSCI USA NR Index
JSS Sustainable Equity - USA	-P USD dist-	LU2076232706	MSCI USA NR Index
JSS Sustainable Equity - USA	-Y USD acc-	LU1629314664	MSCI USA NR Index
JSS Sustainable Multi Asset - Global Opportunities	-I H2 CHF dist-	LU2273130562	50% ICE BofA Euro Broad Market Index, 50% MSCI World NR Index
JSS Sustainable Multi Asset - Global Opportunities	-I USD acc-	LU1842720325	50% ICE BofA Euro Broad Market Index, 50% MSCI World NR Index
JSS Sustainable Multi Asset - Global Opportunities	-P CHF acc hedged-	LU1111702079	50% ICE BofA Euro Broad Market Index, 50% MSCI World NR Index
JSS Sustainable Multi Asset - Global Opportunities	-P EUR dist-	LU0058892943	50% ICE BofA Euro Broad Market Index, 50% MSCI World NR Index
JSS Sustainable Equity - Green Planet	-C CHF H1 acc-	LU1111702236	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-C EUR acc-	LU0950593250	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-C EUR dist-	LU1732172694	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-C USD acc-	LU1111705684	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-C USD dist-	LU1732172777	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-I CHF acc-	LU1965939850	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-I EUR acc-	LU0333595519	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-I EUR dist-	LU1732172850	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-P CHF H1 acc -	LU1111702319	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-P EUR acc-	LU0707700596	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-P EUR dist-	LU0333595436	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-P GBP dist-	LU1545800341	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-P USD acc hedged-	LU1120832198	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-P USD dist-	LU0950593417	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-S EUR dist-	LU1842716729	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Green Planet	-Y EUR acc-	LU1205684183	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Bond - USD High Yield	-C EUR acc hedged-	LU1184841341	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-C USD acc-	LU1184840962	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-C USD dist-	LU1210450109	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-I CHF acc hedged-	LU1184841937	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-I USD acc-	LU1184841770	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-I USD dist-	LU1210450018	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P CHF acc hedged-	LU1184840293	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P CHF dist hedged-	LU1184840459	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P EUR acc hedged-	LU1184840533	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P EUR dist hedged-	LU1184840707	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P USD acc-	LU1184840020	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - USD High Yield	-P USD dist-	LU1210449945	Bloomberg Barclays US Corporate High Yield 2% Issuer Capped TR Index
JSS Bond - Emerging Markets High Yield	-C USD dist-	LU1244592140	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Bond - Emerging Markets High Yield	-I USD dist-	LU1244592819	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Bond - Emerging Markets High Yield	-P CHF acc hedged-	LU1244591688	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.

* please refer to Note 19

Information* (continued)

as of 30.06.2021

	Class Name	ISIN	Benchmark
JSS Bond - Emerging Markets High Yield	-P EUR acc hedged-	LU1244591845	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Bond - Emerging Markets High Yield	-P USD acc-	LU1244591415	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Bond - Emerging Markets High Yield	-P USD dist-	LU1244591506	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-C CHF acc hedged-	LU1332517405	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-C EUR acc hedged-	LU1332517660	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-C GBP acc hedged-	LU1545802636	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-C USD acc-	LU1332517231	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-C USD dist-	LU1332517314	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-I CHF acc hedged-	LU1332518122	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-I EUR acc hedged-	LU1332518478	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-I EUR dist hedged-	LU1332518551	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-I USD acc-	LU1332517827	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-I USD dist-	LU1332518049	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-M CHF acc hedged-	LU1332518635	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-P CHF acc hedged-	LU1332516852	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-P EUR acc hedged-	LU1332517074	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-P EUR dist hedged-	LU1332517157	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-P USD acc-	LU1332516696	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-P USD dist-	LU1332516779	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-Y CHF acc hedged-	LU1405747244	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-Y EUR acc hedged-	LU1405747327	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-Y GBP dist hedged-	LU1405749539	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-Y USD acc-	LU1405747087	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Bond - Total Return Global	-Y USD dist-	LU1405747160	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Consumer Brands	-C EUR acc-	LU1752455532	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Consumer Brands	-C USD acc-	LU1752455375	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Consumer Brands	-I USD acc-	LU1752455888	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Consumer Brands	-P EUR acc-	LU1752454998	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Consumer Brands	-P EUR dist-	LU1752455292	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Consumer Brands	-P USD acc-	LU1752454642	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Consumer Brands	-P USD dist-	LU1752454725	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-C CHF acc-	LU1842718345	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-C EUR acc-	LU1752457405	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.

* please refer to Note 19

Information* (continued)

as of 30.06.2021

	Class Name	ISIN	Benchmark
JSS Sustainable Equity - Tech Disruptors	-C USD acc-	LU1752456936	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-C USD dist-	LU1752457157	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-E USD acc-	LU1842717453	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-E USD dist-	LU1842717537	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-I CHF acc-	LU1842718691	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-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.
JSS Sustainable Equity - Tech Disruptors	-I USD acc-	LU1752458551	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-M USD acc-	LU1842718006	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-P CHF dist-	LU1842718261	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-P EUR acc-	LU1752456696	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-P EUR dist-	LU1752456852	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-P USD acc-	LU1752456340	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-P USD dist-	LU1752456423	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-Y USD acc-	LU1752458049	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Sustainable Equity - Tech Disruptors	-Y USD dist-	LU1752458478	A benchmark will not be shown, as there exists no recognised and public index, which represents the investment policy.
JSS Bond - Emerging Markets Local Currency	-C USD acc-	LU1835934479	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Bond - Emerging Markets Local Currency	-C USD dist-	LU1835934552	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Bond - Emerging Markets Local Currency	-I USD acc-	LU1835934636	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Bond - Emerging Markets Local Currency	-I USD dist-	LU1835934719	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Bond - Emerging Markets Local Currency	-P USD acc-	LU1835934123	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Bond - Emerging Markets Local Currency	-P USD dist-	LU1835934396	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Bond - Emerging Markets Local Currency	-Y USD acc-	LU1835934800	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Bond - Emerging Markets Local Currency	-Y USD dist-	LU1835934982	J.P. Morgan GBI-EM Global Diversified Composite Unhedged USD
JSS Equity - All China	-C CHF acc-	LU1965940783	MSCI China All Shares NR Index
JSS Equity - All China	-C EUR acc-	LU1965940510	MSCI China All Shares NR Index
JSS Equity - All China	-C USD acc-	LU1900873875	MSCI China All Shares NR Index
JSS Equity - All China	-C USD dist-	LU1900873958	MSCI China All Shares NR Index
JSS Equity - All China	-I CHF acc-	LU1965941161	MSCI China All Shares NR Index
JSS Equity - All China	-I EUR acc-	LU1965940940	MSCI China All Shares NR Index
JSS Equity - All China	-I USD acc-	LU1900874097	MSCI China All Shares NR Index
JSS Equity - All China	-P CHF acc-	LU1965940353	MSCI China All Shares NR Index
JSS Equity - All China	-P CHF dist-	LU1965940437	MSCI China All Shares NR Index
JSS Equity - All China	-P EUR acc-	LU1965940197	MSCI China All Shares NR Index
JSS Equity - All China	-P USD acc-	LU1900873529	MSCI China All Shares NR Index
JSS Equity - All China	-P USD dist-	LU1900873792	MSCI China All Shares NR Index

* please refer to Note 19

Information* (continued)

Total expense ratio as at 30.06.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Alternative Multi-Strategy Fund -C CHF acc hedged-	LU1111706146	1.44	-
JSS Alternative Multi-Strategy Fund -I USD acc-	LU1111706575	1.55	0.25
JSS Alternative Multi-Strategy Fund -P EUR acc hedged-	LU1111705924	1.60	-
JSS Alternative Multi-Strategy Fund -P USD acc-	LU1111705767	1.88	0.20
JSS Corporate Bond - Emerging Markets IG -C CHF acc hedged-	LU1073944271	1.19	-
JSS Corporate Bond - Emerging Markets IG -C EUR acc hedged-	LU1073944354	1.16	-
JSS Corporate Bond - Emerging Markets IG -C USD acc-	LU1073944198	1.21	-
JSS Corporate Bond - Emerging Markets IG -C USD dist-	LU1210450364	1.19	-
JSS Corporate Bond - Emerging Markets IG -I CHF acc hedged-	LU1073944511	1.01	-
JSS Corporate Bond - Emerging Markets IG -I USD acc-	LU1073944438	1.00	-
JSS Corporate Bond - Emerging Markets IG -I USD dist-	LU1210450448	1.00	-
JSS Corporate Bond - Emerging Markets IG -P CHF acc hedged-	LU1073943893	1.65	-
JSS Corporate Bond - Emerging Markets IG -P EUR acc hedged-	LU1073943976	1.63	-
JSS Corporate Bond - Emerging Markets IG -P EUR dist hedged-	LU1244594351	1.65	-
JSS Corporate Bond - Emerging Markets IG -P USD acc-	LU1073943620	1.64	-
JSS Corporate Bond - Emerging Markets IG -P USD dist-	LU1210450281	1.64	-
JSS Corporate Bond - Emerging Markets IG -Y CHF acc hedged-	LU1201473821	0.85	-
JSS Corporate Bond - Emerging Markets IG -Y CHF dist hedged-	LU1244594948	0.82	-
JSS Corporate Bond - Emerging Markets IG -Y EUR acc hedged-	LU1201474043	0.85	-
JSS Corporate Bond - Emerging Markets IG -Y EUR dist hedged-	LU1244595085	0.83	-
JSS Corporate Bond - Emerging Markets IG -Y GBP dist hedged-	LU1545798859	0.82	-
JSS Corporate Bond - Emerging Markets IG -Y USD acc-	LU1201474126	0.86	-
JSS Corporate Bond - Emerging Markets IG -Y USD dist-	LU1210450521	0.82	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD acc-	LU0950588334	1.53	-
JSS Sustainable Equity - Systematic Emerging Markets -C USD dist-	LU1732170136	1.58	-
JSS Sustainable Equity - Systematic Emerging Markets -P USD dist-	LU0068337053	2.11	-
JSS Sustainable Equity - Global Dividend -C EUR acc-	LU0950588763	1.31	-
JSS Sustainable Equity - Global Dividend -C EUR dist-	LU1732170649	1.37	-
JSS Sustainable Equity - Global Dividend -C USD acc-	LU1111702822	1.32	-
JSS Sustainable Equity - Global Dividend -C USD dist-	LU2076226567	1.32	-
JSS Sustainable Equity - Global Dividend -E EUR dist-	LU2076227532	1.66	-
JSS Sustainable Equity - Global Dividend -E USD acc-	LU2076227615	1.68	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	LU0533812276	1.88	-
JSS Sustainable Equity - Global Dividend -P EUR dist-	LU0375216479	1.88	-
JSS Sustainable Equity - Global Dividend -P USD acc-	LU1096892549	1.87	-
JSS Sustainable Equity - Global Dividend -P USD dist-	LU1732170565	1.84	-
JSS Sustainable Equity - Global Dividend -S EUR acc-	LU1842717297	1.13	-
JSS Sustainable Equity - Global Dividend -S EUR dist-	LU1842717370	1.13	-
JSS Sustainable Equity - Global Dividend -Y USD acc-	LU2076228001	0.95	-
JSS Sustainable Equity - Global Dividend -Y USD dist-	LU2076227961	0.96	-
JSS Quant Portfolio - Global (EUR) -C EUR acc-	LU0950588847	1.46	-
JSS Quant Portfolio - Global (EUR) -P CHF acc hedged-	LU1111701857	1.82	-
JSS Quant Portfolio - Global (EUR) -P EUR acc-	LU1210450950	1.84	-
JSS Quant Portfolio - Global (EUR) -P EUR dist-	LU0068337210	1.77	-
JSS Quant Portfolio - Global (EUR) -P USD acc hedged-	LU1111701931	1.82	0.04
JSS GlobalSar - Balanced (CHF) -C CHF acc-	LU0950588920	1.35	0.03
JSS GlobalSar - Balanced (CHF) -C CHF dist-	LU1732170995	1.35	0.04
JSS GlobalSar - Balanced (CHF) -P CHF dist-	LU0058890657	1.84	0.03
JSS GlobalSar - Balanced (EUR) -C EUR acc-	LU0950589068	1.36	0.02
JSS GlobalSar - Balanced (EUR) -C EUR dist-	LU1732171027	1.44	0.06
JSS GlobalSar - Balanced (EUR) -P EUR dist-	LU0058893917	1.84	0.01
JSS GlobalSar - Balanced (EUR) -S EUR acc-	LU1842716646	1.10	-
JSS GlobalSar - Growth (EUR) -P EUR acc-	LU0198388380	1.90	0.01
JSS Twelve Insurance Bond Opportunities -C CHF acc hedged-	LU1111708860	1.37	0.14
JSS Twelve Insurance Bond Opportunities -C EUR acc-	LU1111708787	1.35	0.12
JSS Twelve Insurance Bond Opportunities -C GBP acc hedged-	LU1111709082	1.42	0.19
JSS Twelve Insurance Bond Opportunities -C USD acc hedged-	LU1111708944	1.59	0.35
JSS Twelve Insurance Bond Opportunities -I CHF acc hedged-	LU1111709322	0.87	0.16
JSS Twelve Insurance Bond Opportunities -I EUR acc-	LU1111709249	0.95	0.23

* please refer to Note 19

Information* (continued)

Total expense ratio as at 30.06.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Twelve Insurance Bond Opportunities -I USD acc hedged-	LU1111709595	1.11	0.40
JSS Twelve Insurance Bond Opportunities -I USD dist hedged-	LU1244595754	1.32	0.71
JSS Twelve Insurance Bond Opportunities -I10 CHF acc hedged-	LU2075973177	0.66	-
JSS Twelve Insurance Bond Opportunities -I10 EUR acc-	LU2075973334	0.62	-
JSS Twelve Insurance Bond Opportunities -I3 CHF acc hedged-	LU2075972286	0.71	-
JSS Twelve Insurance Bond Opportunities -I30 CHF acc hedged-	LU1629314078	0.61	-
JSS Twelve Insurance Bond Opportunities -I30 EUR acc-	LU1629313856	0.61	-
JSS Twelve Insurance Bond Opportunities -I30 EUR dist-	LU1629313930	0.60	-
JSS Twelve Insurance Bond Opportunities -I30 USD acc hedged-	LU1629314235	0.61	-
JSS Twelve Insurance Bond Opportunities -I30 USD dist hedged-	LU1629314318	0.61	-
JSS Twelve Insurance Bond Opportunities -IZ3 CHF acc hedged-	LU2075975206	0.71	-
JSS Twelve Insurance Bond Opportunities -IZ3 EUR acc-	LU2075975461	0.71	-
JSS Twelve Insurance Bond Opportunities -IZ3 EUR dist-	LU2075975545	0.71	-
JSS Twelve Insurance Bond Opportunities -P CHF acc hedged-	LU1111708431	1.44	0.10
JSS Twelve Insurance Bond Opportunities -P EUR acc-	LU1111708357	1.51	0.17
JSS Twelve Insurance Bond Opportunities -P EUR dist-	LU1210451099	1.50	0.17
JSS Twelve Insurance Bond Opportunities -P USD acc hedged-	LU1111708514	1.67	0.34
JSS Twelve Insurance Bond Opportunities -P USD dist hedged-	LU1244595242	1.66	0.32
JSS Sustainable Equity - Global Thematic -C CHF acc-	LU2076229074	1.56	-
JSS Sustainable Equity - Global Thematic -C EUR acc-	LU0950589498	1.55	-
JSS Sustainable Equity - Global Thematic -C EUR dist-	LU1732171373	1.55	-
JSS Sustainable Equity - Global Thematic -C USD acc-	LU1111703127	1.55	-
JSS Sustainable Equity - Global Thematic -I EUR acc-	LU0405184523	1.40	-
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	LU2067136072	1.09	-
JSS Sustainable Equity - Global Thematic -I USD acc-	LU1111703390	1.39	-
JSS Sustainable Equity - Global Thematic -I USD dist-	LU1991390706	1.37	-
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	LU2008796604	0.90	-
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	LU2008796273	0.91	-
JSS Sustainable Equity - Global Thematic -I10 USD acc-	LU2008796430	0.91	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	LU2076230247	1.42	-
JSS Sustainable Equity - Global Thematic -M EUR acc-	LU0950589571	0.36	-
JSS Sustainable Equity - Global Thematic -P EUR acc-	LU0480508919	2.05	-
JSS Sustainable Equity - Global Thematic -P EUR dist-	LU0229773345	2.05	-
JSS Sustainable Equity - Global Thematic -P USD acc-	LU1111703473	2.05	-
JSS Sustainable Equity - Global Thematic -P USD dist-	LU1732171290	2.06	-
JSS Sustainable Equity - Global Thematic -S EUR dist-	LU2076230833	1.04	-
JSS Sustainable Equity - Global Thematic -Y EUR acc-	LU1205684001	0.88	-
JSS Sustainable Equity - Global Thematic -Y USD dist-	LU2161043588	0.90	-
JSS Responsible Equity - Brazil -C USD acc-	LU0950591395	2.10	0.31
JSS Responsible Equity - Brazil -I USD acc-	LU1109657962	1.44	-
JSS Responsible Equity - Brazil -P USD acc-	LU0950591122	2.18	-
JSS Short-term Bond - Global Opportunistic -C CHF acc hedged-	LU1073945245	0.99	-
JSS Short-term Bond - Global Opportunistic -C EUR acc hedged-	LU1073945328	1.00	-
JSS Short-term Bond - Global Opportunistic -C EUR dist-	LU1244596133	1.00	-
JSS Short-term Bond - Global Opportunistic -C USD acc-	LU1073945161	0.99	-
JSS Short-term Bond - Global Opportunistic -C USD dist-	LU1210452063	1.00	-
JSS Short-term Bond - Global Opportunistic -I CHF acc hedged-	LU1073945674	0.94	-
JSS Short-term Bond - Global Opportunistic -I USD acc-	LU1073945591	0.88	-
JSS Short-term Bond - Global Opportunistic -I USD dist-	LU1210458185	0.90	-
JSS Short-term Bond - Global Opportunistic -P CHF acc hedged-	LU1073944941	1.10	-
JSS Short-term Bond - Global Opportunistic -P EUR acc hedged-	LU1073945088	1.10	-
JSS Short-term Bond - Global Opportunistic -P USD acc-	LU1073944867	1.10	-
JSS Short-term Bond - Global Opportunistic -P USD dist-	LU1210451842	1.10	-
JSS Short-term Bond - Global Opportunistic -Y CHF acc hedged-	LU1201473581	0.70	-
JSS Short-term Bond - Global Opportunistic -Y EUR acc hedged-	LU1201473664	0.70	-
JSS Short-term Bond - Global Opportunistic -Y USD dist-	LU1210452659	0.70	-
JSS Sustainable Bond CHF -C CHF acc-	LU0950591809	0.87	-
JSS Sustainable Bond CHF -M CHF acc-	LU0950591981	0.48	-
JSS Sustainable Bond CHF -P CHF dist-	LU0121751324	1.12	-

* please refer to Note 19

Information* (continued)

Total expense ratio as at 30.06.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Bond - Euro Broad -C CHF acc hedged-	LU2076224786	0.77	-
JSS Sustainable Bond - Euro Broad -C EUR acc-	LU0950592104	0.76	-
JSS Sustainable Bond - Euro Broad -C EUR dist-	LU1732171969	0.77	-
JSS Sustainable Bond - Euro Broad -I EUR acc-	LU2076225163	0.54	-
JSS Sustainable Bond - Euro Broad -I EUR dist-	LU2076225247	0.51	-
JSS Sustainable Bond - Euro Broad -P CHF dist hedged-	LU2076224273	1.01	-
JSS Sustainable Bond - Euro Broad -P EUR dist-	LU0158938935	1.02	-
JSS Sustainable Bond - Euro Broad -Y CHF acc hedged-	LU2076226054	0.68	-
JSS Sustainable Bond - Euro Broad -Y EUR acc-	LU1752454568	0.67	-
JSS Sustainable Bond - Euro Broad -Y EUR dist-	LU1752454485	0.65	-
JSS Sustainable Bond - EUR Corporates -C EUR acc-	LU0950591718	0.82	-
JSS Sustainable Bond - EUR Corporates -C EUR dist-	LU1732172009	0.78	-
JSS Sustainable Bond - EUR Corporates -I EUR acc-	LU0734492860	0.68	-
JSS Sustainable Bond - EUR Corporates -M EUR acc-	LU0776582891	0.38	-
JSS Sustainable Bond - EUR Corporates -P EUR dist-	LU0045164786	1.07	-
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged-	LU2312587103	0.69	-
JSS Sustainable Bond - EUR Corporates -Y EUR acc-	LU1205683706	0.67	-
JSS Sustainable Green Bond - Global -C CHF acc hedged-	LU1698507123	1.06	-
JSS Sustainable Green Bond - Global -C EUR dist-	LU1698507040	1.07	-
JSS Sustainable Green Bond - Global -P EUR acc-	LU0288930356	1.28	-
JSS Sustainable Equity - Europe -C EUR acc-	LU0950592369	1.41	-
JSS Sustainable Equity - Europe -P EUR acc-	LU0484532444	1.83	-
JSS Sustainable Equity - Europe -P EUR dist-	LU0058891119	1.83	-
JSS Sustainable Equity - Europe -P USD acc hedged-	LU1096900078	1.80	-
JSS Sustainable Equity - Europe -Y EUR acc-	LU1205683888	0.87	-
JSS Sustainable Equity - Global Climate 2035 -C CHF acc-	LU2273127774	1.45	-
JSS Sustainable Equity - Global Climate 2035 -C EUR acc-	LU0950592443	1.37	-
JSS Sustainable Equity - Global Climate 2035 -C USD acc-	LU1111704364	1.32	-
JSS Sustainable Equity - Global Climate 2035 -I CHF acc-	LU2273128319	1.06	-
JSS Sustainable Equity - Global Climate 2035 -M EUR acc-	LU0749004452	0.31	-
JSS Sustainable Equity - Global Climate 2035 -P EUR dist-	LU0097427784	2.09	-
JSS Sustainable Equity - Global Climate 2035 -P USD acc-	LU1111704448	2.11	-
JSS Sustainable Equity - Real Estate Global -C EUR acc-	LU0950592872	1.40	-
JSS Sustainable Equity - Real Estate Global -C EUR dist-	LU1991392827	1.40	-
JSS Sustainable Equity - Real Estate Global -I EUR acc-	LU0950592955	1.25	-
JSS Sustainable Equity - Real Estate Global -P EUR acc-	LU0288928376	1.90	-
JSS Sustainable Equity - Real Estate Global -P EUR dist-	LU1991392074	1.90	-
JSS Sustainable Equity - Real Estate Global -P USD acc-	LU1111705098	2.03	0.11
JSS Sustainable Equity - USA -C USD acc-	LU0950593094	1.31	-
JSS Sustainable Equity - USA -I USD acc-	LU1111705254	1.18	-
JSS Sustainable Equity - USA -I USD dist-	LU2076232961	1.17	-
JSS Sustainable Equity - USA -P USD acc-	LU0526864581	1.81	-
JSS Sustainable Equity - USA -P USD dist-	LU2076232706	1.81	-
JSS Sustainable Equity - USA -Y USD acc-	LU1629314664	0.76	-
JSS Sustainable Multi Asset - Global Opportunities -I EUR dist-	LU1842720242	1.08	-
JSS Sustainable Multi Asset - Global Opportunities -I H2 CHF dist-	LU2273130562	1.80	-
JSS Sustainable Multi Asset - Global Opportunities -I USD acc-	LU1842720325	1.10	-
JSS Sustainable Multi Asset - Global Opportunities -P CHF acc hedged-	LU1111702079	2.01	-
JSS Sustainable Multi Asset - Global Opportunities -P EUR dist-	LU0058892943	2.01	-
JSS Sustainable Equity - Green Planet-C CHF H1 acc-	LU1111702236	1.68	-
JSS Sustainable Equity - Green Planet -C EUR acc-	LU0950593250	1.66	-
JSS Sustainable Equity - Green Planet -C EUR dist-	LU1732172694	1.65	-
JSS Sustainable Equity - Green Planet -C USD acc-	LU1111705684	1.66	-
JSS Sustainable Equity - Green Planet -C USD dist-	LU1732172777	1.65	-
JSS Sustainable Equity - Green Planet -I CHF acc-	LU1965939850	1.12	-
JSS Sustainable Equity - Green Planet -I EUR acc-	LU0333595519	1.52	-
JSS Sustainable Equity - Green Planet -I EUR dist-	LU1732172850	1.52	-
JSS Sustainable Equity - Green Planet-P CHF H1 acc-	LU1111702319	2.32	-
JSS Sustainable Equity - Green Planet -P EUR acc-	LU0707700596	2.32	-

* please refer to Note 19

Information* (continued)

Total expense ratio as at 30.06.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Equity - Green Planet -P EUR dist-	LU0333595436	2.32	-
JSS Sustainable Equity - Green Planet -P GBP dist-	LU1545800341	2.32	-
JSS Sustainable Equity - Green Planet -P USD acc hedged-	LU1120832198	2.32	-
JSS Sustainable Equity - Green Planet -P USD dist-	LU0950593417	2.32	-
JSS Sustainable Equity - Green Planet -S EUR dist-	LU1842716729	1.32	-
JSS Sustainable Equity - Green Planet -Y EUR acc-	LU1205684183	1.11	-
JSS Bond - USD High Yield -C EUR acc hedged-	LU1184841341	1.44	-
JSS Bond - USD High Yield -C USD acc-	LU1184840962	1.45	-
JSS Bond - USD High Yield -C USD dist-	LU1210450109	1.45	-
JSS Bond - USD High Yield -I CHF acc hedged-	LU1184841937	1.18	-
JSS Bond - USD High Yield -I EUR acc hedged-	LU1184842232	1.25	-
JSS Bond - USD High Yield -I USD acc-	LU1184841770	1.21	-
JSS Bond - USD High Yield -I USD dist-	LU1210450018	1.21	-
JSS Bond - USD High Yield -P CHF acc hedged-	LU1184840293	1.75	-
JSS Bond - USD High Yield -P CHF dist hedged-	LU1184840459	1.75	-
JSS Bond - USD High Yield -P EUR acc hedged-	LU1184840533	1.75	-
JSS Bond - USD High Yield -P EUR dist hedged-	LU1184840707	1.75	-
JSS Bond - USD High Yield -P USD acc-	LU1184840020	1.75	-
JSS Bond - USD High Yield -P USD dist-	LU1210449945	1.75	-
JSS Bond - Emerging Markets High Yield -C USD dist-	LU1244592140	2.02	-
JSS Bond - Emerging Markets High Yield -I USD dist-	LU1244592819	1.78	-
JSS Bond - Emerging Markets High Yield -P CHF acc hedged-	LU1244591688	2.42	-
JSS Bond - Emerging Markets High Yield -P EUR acc hedged-	LU1244591845	2.44	-
JSS Bond - Emerging Markets High Yield -P USD acc-	LU1244591415	2.48	-
JSS Bond - Emerging Markets High Yield -P USD dist-	LU1244591506	2.45	-
JSS Sustainable Bond - Total Return Global -C CHF acc hedged-	LU1332517405	0.96	-
JSS Sustainable Bond - Total Return Global -C EUR acc hedged-	LU1332517660	0.96	-
JSS Sustainable Bond - Total Return Global -C GBP acc hedged-	LU1545802636	0.94	-
JSS Sustainable Bond - Total Return Global -C USD acc-	LU1332517231	0.96	-
JSS Sustainable Bond - Total Return Global -C USD dist-	LU1332517314	0.96	-
JSS Sustainable Bond - Total Return Global -I CHF acc hedged-	LU1332518122	0.77	-
JSS Sustainable Bond - Total Return Global -I EUR acc hedged-	LU1332518478	0.76	-
JSS Sustainable Bond - Total Return Global -I EUR dist hedged-	LU1332518551	0.77	-
JSS Sustainable Bond - Total Return Global -I USD acc-	LU1332517827	0.77	-
JSS Sustainable Bond - Total Return Global -I USD dist-	LU1332518049	0.77	-
JSS Sustainable Bond - Total Return Global -M CHF acc hedged-	LU1332518635	0.39	-
JSS Sustainable Bond - Total Return Global -P CHF acc hedged-	LU1332516852	1.31	-
JSS Sustainable Bond - Total Return Global -P EUR acc hedged-	LU1332517074	1.31	-
JSS Sustainable Bond - Total Return Global -P EUR dist hedged-	LU1332517157	1.31	-
JSS Sustainable Bond - Total Return Global -P USD acc-	LU1332516696	1.31	-
JSS Sustainable Bond - Total Return Global -P USD dist-	LU1332516779	1.31	-
JSS Sustainable Bond - Total Return Global -Y CHF acc hedged-	LU1405747244	0.69	-
JSS Sustainable Bond - Total Return Global -Y EUR acc hedged-	LU1405747327	0.69	-
JSS Sustainable Bond - Total Return Global -Y GBP dist hedged-	LU1405749539	0.69	-
JSS Sustainable Bond - Total Return Global -Y USD acc-	LU1405747087	0.70	-
JSS Sustainable Bond - Total Return Global -Y USD dist-	LU1405747160	0.69	-
JSS Sustainable Equity - Consumer Brands -C EUR acc-	LU1752455532	1.47	-
JSS Sustainable Equity - Consumer Brands -C USD acc-	LU1752455375	1.47	-
JSS Sustainable Equity - Consumer Brands -I USD acc-	LU1752455888	1.23	-
JSS Sustainable Equity - Consumer Brands -P EUR acc-	LU1752454998	2.08	-
JSS Sustainable Equity - Consumer Brands -P EUR dist-	LU1752455292	2.08	-
JSS Sustainable Equity - Consumer Brands -P USD acc-	LU1752454642	2.08	-
JSS Sustainable Equity - Consumer Brands -P USD dist-	LU1752454725	2.07	-
JSS Sustainable Equity - Tech Disruptors -C CHF acc-	LU1842718345	1.30	-
JSS Sustainable Equity - Tech Disruptors -C EUR acc-	LU1752457405	1.30	-
JSS Sustainable Equity - Tech Disruptors -C USD acc-	LU1752456936	1.30	-
JSS Sustainable Equity - Tech Disruptors -C USD dist-	LU1752457157	1.30	-
JSS Sustainable Equity - Tech Disruptors -E USD acc-	LU1842717453	1.60	-
JSS Sustainable Equity - Tech Disruptors -E USD dist-	LU1842717537	1.60	-

* please refer to Note 19

Information* (continued)

Total expense ratio as at 30.06.2021

	ISIN number	TER with performance fee	% of performance fee
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	LU1842718691	1.04	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	LU1842717883	1.10	-
JSS Sustainable Equity - Tech Disruptors -I USD acc-	LU1752458551	1.06	-
JSS Sustainable Equity - Tech Disruptors -M USD acc-	LU1842718006	0.38	-
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	LU1842718261	1.90	-
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	LU1752456696	1.90	-
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	LU1752456852	1.90	-
JSS Sustainable Equity - Tech Disruptors -P USD acc-	LU1752456340	1.90	-
JSS Sustainable Equity - Tech Disruptors -P USD dist-	LU1752456423	1.90	-
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	LU1752458049	0.90	-
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	LU1752458478	0.90	-
JSS Bond - Emerging Markets Local Currency -C USD acc-	LU1835934479	1.40	-
JSS Bond - Emerging Markets Local Currency -C USD dist-	LU1835934552	1.41	-
JSS Bond - Emerging Markets Local Currency -I USD acc-	LU1835934636	1.06	-
JSS Bond - Emerging Markets Local Currency -I USD dist-	LU1835934719	1.06	-
JSS Bond - Emerging Markets Local Currency -P USD acc-	LU1835934123	1.90	-
JSS Bond - Emerging Markets Local Currency -P USD dist-	LU1835934396	1.90	-
JSS Bond - Emerging Markets Local Currency -Y USD acc-	LU1835934800	1.00	-
JSS Bond - Emerging Markets Local Currency -Y USD dist-	LU1835934982	1.00	-
JSS Equity - All China -C CHF acc-	LU1965940783	1.63	-
JSS Equity - All China -C EUR acc-	LU1965940510	1.63	-
JSS Equity - All China -C USD acc-	LU1900873875	1.63	-
JSS Equity - All China -C USD dist-	LU1900873958	1.63	-
JSS Equity - All China -I30 USD acc hedged-	LU2273125992	1.13	-
JSS Equity - All China -I CHF acc-	LU1965941161	1.27	-
JSS Equity - All China -I EUR acc-	LU1965940940	1.26	-
JSS Equity - All China -I USD acc-	LU1900874097	1.26	-
JSS Equity - All China -P CHF acc-	LU1965940353	2.03	-
JSS Equity - All China -P CHF dist-	LU1965940437	2.03	-
JSS Equity - All China -P EUR acc-	LU1965940197	2.03	-
JSS Equity - All China -P USD acc-	LU1900873529	2.03	-
JSS Equity - All China -P USD dist-	LU1900873792	2.03	-

* please refer to Note 19

Organisation and Management

Registered office of the Company

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Management Company

J. Safra Sarasin Fund Management (Luxembourg) S.A.,
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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

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Sub-funds under management:

JSS Quant Portfolio - Global (EUR),
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 Bond - Emerging Markets Local Currency,
JSS Corporate Bond – Emerging Markets IG,
JSS Short-term Bond - Global Opportunistic,
JSS Bond - Emerging Markets High Yield,
JSS Sustainable Equity - Systematic Emerging Markets.

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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 GlobalSar - Balanced (CHF),
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 Insurance Bond Opportunities.

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

Organisation and Management (continued)

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Central Administration, Domiciliary, Registrar and Transfer Agent

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Sarasin & Partners LLP,
Dublin Branch,
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Dublin 2, Ireland

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SE-10640 Stockholm, Sweden

Cabinet de révision agréé

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

Legal Advisor

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

Comparative net asset value table*

Comparative net asset value table*

	30.06.2021	30.06.2020	30.06.2019
JSS Alternative Multi-Strategy Fund -C CHF acc hedged- LU1111706146			
Net assets	688 160.00	990 743.12	1 002 885.32
Net asset value per share	86.02	83.25	84.28
Shares Outstanding	8 000.00	11 900.00	11 900.00
JSS Alternative Multi-Strategy Fund -I USD acc- LU1111706575			
Net assets	10 761 000.00	10 304 193.80	10 155 121.06
Net asset value per share	107.61	103.04	101.55
Shares Outstanding	100 000.00	100 000.00	100 000.00
JSS Alternative Multi-Strategy Fund -P EUR acc hedged- LU1111705924			
Net assets	711 616.85	281 400.44	504 633.86
Net asset value per share	90.80	87.94	88.80
Shares Outstanding	7 837.19	3 200.00	5 683.03
JSS Alternative Multi-Strategy Fund -P USD acc- LU1111705767			
Net assets	5 437 602.76	5 324 604.91	7 103 223.99
Net asset value per share	105.16	101.02	99.85
Shares Outstanding	51 707.90	52 707.90	71 137.85
JSS Alternative Multi-Strategy Fund -Y CHF acc hedged- LU1204593682			
Net assets	-	-	18 294.14
Net asset value per share	-	-	86.49
Shares Outstanding	-	-	211.50
JSS Alternative Multi-Strategy Fund -Y EUR acc hedged- LU1204593765			
Net assets	-	-	46 517.62
Net asset value per share	-	-	86.14
Shares Outstanding	-	-	540.00
JSS Alternative Multi-Strategy Fund -Y USD acc- LU1204593500			
Net assets	-	-	53 726.40
Net asset value per share	-	-	101.37
Shares Outstanding	-	-	530.00
JSS Corporate Bond - Emerging Markets IG* -C CHF acc hedged- LU1073944271			
Net assets	374 022.31	8 458 553.23	8 596 696.02
Net asset value per share	99.11	92.71	92.80
Shares Outstanding	3 773.81	91 234.47	92 634.47
JSS Corporate Bond - Emerging Markets IG* -C EUR acc hedged- LU1073944354			
Net assets	379 660.80	-	-
Net asset value per share	99.21	-	-
Shares Outstanding	3 826.84	-	-
JSS Corporate Bond - Emerging Markets IG* -C USD acc- LU1073944198			
Net assets	7 046 571.68	2 833 448.92	5 179 560.85
Net asset value per share	130.99	123.38	119.91
Shares Outstanding	53 794.73	22 966.11	43 194.46
JSS Corporate Bond - Emerging Markets IG* -C USD dist- LU1210450364			
Net assets	7 406 352.45	6 797 520.19	6 212 644.33
Net asset value per share	109.21	106.01	106.77
Shares Outstanding	67 817.53	64 121.39	58 187.78
JSS Corporate Bond - Emerging Markets IG* -I CHF acc hedged- LU1073944511			
Net assets	8 893 536.14	8 458 553.23	8 596 696.02
Net asset value per share	97.48	92.71	92.80
Shares Outstanding	91 234.47	91 234.47	92 634.47

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Corporate Bond - Emerging Markets IG* -I USD acc- LU1073944438			
Net assets	200 617 774.78	155 226 126.16	114 723 936.26
Net asset value per share	132.97	124.96	121.22
Shares Outstanding	1 508 744.64	1 242 216.07	946 386.40
JSS Corporate Bond - Emerging Markets IG* -I USD dist- LU1210450448			
Net assets	23 356 849.31	45 979 202.80	30 588 887.52
Net asset value per share	106.25	103.11	103.86
Shares Outstanding	219 829.17	445 909.06	294 526.88
JSS Corporate Bond - Emerging Markets IG* -P CHF acc hedged- LU1073943893			
Net assets	2 877 537.09	2 651 846.43	2 113 044.25
Net asset value per share	93.62	89.62	90.29
Shares Outstanding	30 736.35	29 588.56	23 402.70
JSS Corporate Bond - Emerging Markets IG* -P EUR acc hedged- LU1073943976			
Net assets	12 451 539.70	17 065 637.68	15 304 781.76
Net asset value per share	89.91	85.91	86.40
Shares Outstanding	138 488.93	198 642.18	177 146.18
JSS Corporate Bond - Emerging Markets IG* -P EUR dist hedged- LU1244594351			
Net assets	1 275 133.31	1 440 306.72	1 668 080.29
Net asset value per share	96.53	94.64	98.24
Shares Outstanding	13 209.71	15 219.50	16 979.50
JSS Corporate Bond - Emerging Markets IG* -P USD acc- LU1073943620			
Net assets	86 594 384.18	71 626 280.39	76 252 747.03
Net asset value per share	127.31	120.41	117.56
Shares Outstanding	680 185.25	594 864.03	648 627.84
JSS Corporate Bond - Emerging Markets IG* -P USD dist- LU1210450281			
Net assets	26 223 816.30	23 115 585.97	34 017 727.59
Net asset value per share	108.70	105.52	106.26
Shares Outstanding	241 249.46	219 071.41	320 146.17
JSS Corporate Bond - Emerging Markets IG* -Y CHF acc hedged- LU1201473821			
Net assets	36 141 005.04	833 633.05	1 025 310.10
Net asset value per share	98.42	93.51	93.45
Shares Outstanding	367 212.00	8 915.00	10 971.65
JSS Corporate Bond - Emerging Markets IG* -Y CHF dist hedged- LU1244594948			
Net assets	3 233 323.60	-	-
Net asset value per share	98.79	-	-
Shares Outstanding	32 729.26	-	-
JSS Corporate Bond - Emerging Markets IG* -Y EUR acc hedged- LU1201474043			
Net assets	45 570 546.12	611 240.35	480 993.06
Net asset value per share	94.54	89.65	89.43
Shares Outstanding	482 023.97	6 818.28	5 378.68
JSS Corporate Bond - Emerging Markets IG* -Y EUR dist hedged- LU1244595085			
Net assets	1 928 355.00	-	-
Net asset value per share	98.89	-	-
Shares Outstanding	19 500.00	-	-
JSS Corporate Bond - Emerging Markets IG* -Y GBP dist hedged- LU1545798859			
Net assets	5 216 801.14	-	-
Net asset value per share	99.09	-	-
Shares Outstanding	52 647.10	-	-

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Corporate Bond - Emerging Markets IG* -Y USD acc- LU1201474126			
Net assets	3 548 360.88	2 236 726.87	4 374 203.93
Net asset value per share	133.86	125.62	121.66
Shares Outstanding	26 508.00	17 806.00	35 953.11
JSS Corporate Bond - Emerging Markets IG* -Y USD dist- LU1210450521			
Net assets	54 905 112.91	-	-
Net asset value per share	99.58	-	-
Shares Outstanding	551 366.87	-	-
JSS Sustainable Equity - Systematic Emerging Markets* -C USD acc- LU0950588334			
Net assets	1 387 408.79	481 475.06	940 668.94
Net asset value per share	387.80	285.74	349.05
Shares Outstanding	3 577.64	1 685.00	2 694.96
JSS Sustainable Equity - Systematic Emerging Markets* -C USD dist- LU1732170136			
Net assets	1 223 878.72	944 368.23	1 375 768.81
Net asset value per share	104.83	77.24	94.35
Shares Outstanding	11 674.89	12 227.01	14 582.01
JSS Sustainable Equity - Systematic Emerging Markets* -P USD dist- LU0068337053			
Net assets	48 652 862.39	43 104 808.03	61 042 172.03
Net asset value per share	372.24	275.71	338.84
Shares Outstanding	130 702.94	156 339.63	180 152.00
JSS Sustainable Equity - Global Dividend -C EUR acc- LU0950588763			
Net assets	2 266 538.60	-	-
Net asset value per share	121.18	-	-
Shares Outstanding	18 703.90	-	-
JSS Sustainable Equity - Global Dividend -C EUR dist- LU1732170649			
Net assets	840 714.51	260 036.61	-
Net asset value per share	121.42	97.76	-
Shares Outstanding	6 924.02	2 660.00	-
JSS Sustainable Equity - Global Dividend -C USD acc- LU1111702822			
Net assets	2 252 816.48	-	-
Net asset value per share	118.30	-	-
Shares Outstanding	19 043.25	-	-
JSS Sustainable Equity - Global Dividend -C USD dist- LU2076226567			
Net assets	404 561.01	-	-
Net asset value per share	109.63	-	-
Shares Outstanding	3 690.24	-	-
JSS Sustainable Equity - Global Dividend -E EUR dist- LU2076227532			
Net assets	5 776 982.97	-	-
Net asset value per share	127.54	-	-
Shares Outstanding	45 295.46	-	-
JSS Sustainable Equity - Global Dividend -E USD acc- LU2076227615			
Net assets	4 797 923.49	-	-
Net asset value per share	128.45	-	-
Shares Outstanding	37 352.46	-	-
JSS Sustainable Equity - Global Dividend -P EUR acc- LU0533812276			
Net assets	11 792 101.83	8 929 151.06	12 295 946.44
Net asset value per share	264.21	211.64	213.33
Shares Outstanding	44 631.55	42 190.23	57 638.81

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Equity - Global Dividend -P EUR dist- LU0375216479			
Net assets	6 304 015.72	5 217 273.43	6 157 026.23
Net asset value per share	231.82	187.33	190.95
Shares Outstanding	27 193.58	27 851.11	32 243.87
JSS Sustainable Equity - Global Dividend -P USD acc- LU1096892549			
Net assets	28 151 199.65	1 985 678.18	2 266 057.73
Net asset value per share	313.33	237.70	242.94
Shares Outstanding	89 845.21	8 353.65	9 327.66
JSS Sustainable Equity - Global Dividend -P USD dist- LU1732170565			
Net assets	2 982 819.89	-	-
Net asset value per share	105.42	-	-
Shares Outstanding	28 294.63	-	-
JSS Sustainable Equity - Global Dividend -S EUR acc- LU1842717297			
Net assets	1 894 373.98	1 495 129.23	2 134 779.88
Net asset value per share	132.41	105.28	105.32
Shares Outstanding	14 306.88	14 201.71	20 270.12
JSS Sustainable Equity - Global Dividend -S EUR dist- LU1842717370			
Net assets	3 435 656.41	3 036 428.73	3 330 664.38
Net asset value per share	128.75	103.93	105.49
Shares Outstanding	26 684.71	29 217.44	31 572.69
JSS Sustainable Equity - Global Dividend -Y USD acc- LU2076228001			
Net assets	31 752 065.26	1 121 356.85	-
Net asset value per share	135.57	101.94	-
Shares Outstanding	234 211.59	11 000.00	-
JSS Sustainable Equity - Global Dividend -Y USD dist- LU2076227961			
Net assets	19 806 729.34	3 026 324.37	-
Net asset value per share	162.26	122.00	-
Shares Outstanding	122 067.85	24 805.80	-
JSS Quant Portfolio - Global (EUR) -C EUR acc- LU0950588847			
Net assets	1 656 337.00	1 668 350.93	1 865 087.66
Net asset value per share	136.10	137.09	136.89
Shares Outstanding	12 170.00	12 170.00	13 625.00
JSS Quant Portfolio - Global (EUR) -P CHF acc hedged- LU1111701857			
Net assets	572 962.24	2 618 977.86	2 947 866.85
Net asset value per share	93.66	95.03	95.55
Shares Outstanding	6 117.47	27 561.47	30 851.25
JSS Quant Portfolio - Global (EUR) -P EUR acc- LU1210450950			
Net assets	84 740.19	2 038 847.79	2 268 804.37
Net asset value per share	96.38	97.37	97.52
Shares Outstanding	879.23	20 939.64	23 264.97
JSS Quant Portfolio - Global (EUR) -P EUR dist- LU0068337210			
Net assets	9 376 862.59	14 135 408.71	18 985 631.92
Net asset value per share	130.36	131.70	133.33
Shares Outstanding	71 930.52	107 329.53	142 390.70
JSS Quant Portfolio - Global (EUR) -P USD acc hedged- LU1111701931			
Net assets	386 609.71	765 641.77	750 335.09
Net asset value per share	106.48	106.80	104.67
Shares Outstanding	3 630.82	7 168.68	7 168.68

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS GlobalSar - Balanced (CHF) -C CHF acc- LU0950588920			
Net assets	13 657 546.22	5 321 954.39	2 839 784.81
Net asset value per share	502.79	443.45	427.27
Shares Outstanding	27 163.52	12 001.19	6 646.38
JSS GlobalSar - Balanced (CHF) -C CHF dist- LU1732170995			
Net assets	5 138 511.64	2 249 395.45	2 954 050.59
Net asset value per share	119.58	105.47	101.62
Shares Outstanding	42 971.33	21 326.35	29 069.26
JSS GlobalSar - Balanced (CHF) -P CHF dist- LU0058890657			
Net assets	167 659 891.74	145 250 973.12	179 085 840.03
Net asset value per share	528.73	468.51	453.63
Shares Outstanding	317 099.26	310 027.39	394 787.72
JSS GlobalSar - Balanced (EUR) -C EUR acc- LU0950589068			
Net assets	20 948 347.18	15 283 596.86	8 788 649.45
Net asset value per share	454.37	403.36	388.09
Shares Outstanding	46 104.16	37 891.18	22 645.82
JSS GlobalSar - Balanced (EUR) -C EUR dist- LU1732171027			
Net assets	1 064 782.85	-	-
Net asset value per share	105.20	-	-
Shares Outstanding	10 121.51	-	-
JSS GlobalSar - Balanced (EUR) -P EUR dist- LU0058893917			
Net assets	51 672 706.00	45 996 793.54	44 019 122.54
Net asset value per share	433.35	386.56	373.76
Shares Outstanding	119 240.12	118 991.42	117 774.70
JSS GlobalSar - Balanced (EUR) -S EUR acc- LU1842716646			
Net assets	490 067.20	3 834 524.39	3 678 199.93
Net asset value per share	123.69	109.50	105.04
Shares Outstanding	3 962.06	35 017.55	35 017.55
JSS GlobalSar - Growth (EUR) -P EUR acc- LU0198388380			
Net assets	27 033 781.61	25 412 191.34	27 130 783.65
Net asset value per share	236.33	199.65	189.89
Shares Outstanding	114 389.97	127 285.59	142 874.94
JSS Twelve Insurance Bond Opportunities -C CHF acc hedged- LU1111708860			
Net assets	1 535 114.20	1 860 957.33	1 170 709.70
Net asset value per share	143.37	133.19	134.74
Shares Outstanding	10 707.36	13 971.80	8 688.66
JSS Twelve Insurance Bond Opportunities -C EUR acc- LU1111708787			
Net assets	6 486 590.53	20 589 977.78	7 925 381.10
Net asset value per share	123.82	114.67	115.59
Shares Outstanding	52 387.26	179 555.16	68 562.67
JSS Twelve Insurance Bond Opportunities -C GBP acc hedged- LU1111709082			
Net assets	1 023 861.82	945 440.69	1 411 813.60
Net asset value per share	94.02	86.60	86.99
Shares Outstanding	10 889.83	10 916.95	16 230.00
JSS Twelve Insurance Bond Opportunities -C USD acc hedged- LU1111708944			
Net assets	3 833 521.63	2 042 935.89	705 148.95
Net asset value per share	169.32	155.87	153.38
Shares Outstanding	22 640.69	13 106.79	4 597.29

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Twelve Insurance Bond Opportunities -I CHF acc hedged- LU1111709322			
Net assets	31 990 800.99	36 882 472.51	117 252.56
Net asset value per share	144.74	133.80	135.55
Shares Outstanding	221 022.53	275 664.66	865.00
JSS Twelve Insurance Bond Opportunities -I EUR acc- LU1111709249			
Net assets	13 597 220.48	24 035 309.41	3 943 306.10
Net asset value per share	125.49	115.67	116.27
Shares Outstanding	108 353.02	207 796.15	33 915.00
JSS Twelve Insurance Bond Opportunities -I USD acc hedged- LU1111709595			
Net assets	4 838 257.90	5 103 165.34	46 638.18
Net asset value per share	172.87	158.38	155.46
Shares Outstanding	27 987.84	32 222.90	300.00
JSS Twelve Insurance Bond Opportunities -I USD dist hedged- LU1244595754			
Net assets	5 161 406.77	4 738 370.26	-
Net asset value per share	116.44	106.90	-
Shares Outstanding	44 326.75	44 326.75	-
JSS Twelve Insurance Bond Opportunities -I10 CHF acc hedged- LU2075973177			
Net assets	45 455 287.31	31 940 712.11	-
Net asset value per share	114.58	105.69	-
Shares Outstanding	396 712.23	302 204.80	-
JSS Twelve Insurance Bond Opportunities -I10 EUR acc- LU2075973334			
Net assets	30 682 890.35	-	-
Net asset value per share	102.35	-	-
Shares Outstanding	299 783.98	-	-
JSS Twelve Insurance Bond Opportunities -I3 CHF acc hedged- LU2075972286			
Net assets	6 096 217.04	10 812 208.17	-
Net asset value per share	115.61	106.69	-
Shares Outstanding	52 730.88	101 342.15	-
JSS Twelve Insurance Bond Opportunities -I30 CHF acc hedged- LU1629314078			
Net assets	60 559 223.28	48 254 348.22	-
Net asset value per share	112.70	103.90	-
Shares Outstanding	537 348.92	464 431.65	-
JSS Twelve Insurance Bond Opportunities -I30 EUR acc- LU1629313856			
Net assets	95 507 205.16	34 661 617.19	21 987 962.09
Net asset value per share	112.55	103.38	103.17
Shares Outstanding	848 575.79	335 272.47	213 121.49
JSS Twelve Insurance Bond Opportunities -I30 EUR dist- LU1629313930			
Net assets	5 297 898.80	1 161 507.01	-
Net asset value per share	109.19	100.30	-
Shares Outstanding	48 520.00	11 580.00	-
JSS Twelve Insurance Bond Opportunities -I30 USD acc hedged- LU1629314235			
Net assets	32 353 609.20	29 419 761.09	-
Net asset value per share	107.58	98.06	-
Shares Outstanding	300 740.00	300 000.00	-
JSS Twelve Insurance Bond Opportunities -I30 USD dist hedged- LU1629314318			
Net assets	45 681 748.08	18 477 531.40	-
Net asset value per share	111.43	101.58	-
Shares Outstanding	409 959.15	181 906.26	-

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Twelve Insurance Bond Opportunities -IZ3 CHF acc hedged- LU2075975206			
Net assets	18 254 130.97	9 443 113.59	-
Net asset value per share	111.79	103.16	-
Shares Outstanding	163 289.48	91 543.96	-
JSS Twelve Insurance Bond Opportunities -IZ3 EUR acc- LU2075975461			
Net assets	5 424 672.62	517 991.86	-
Net asset value per share	112.26	103.21	-
Shares Outstanding	48 322.40	5 018.57	-
JSS Twelve Insurance Bond Opportunities -IZ3 EUR dist- LU2075975545			
Net assets	5 175 595.00	3 322 807.64	-
Net asset value per share	108.05	99.35	-
Shares Outstanding	47 900.00	33 445.00	-
JSS Twelve Insurance Bond Opportunities -P CHF acc hedged- LU1111708431			
Net assets	19 870 584.09	20 519 547.09	1 773 239.64
Net asset value per share	141.65	131.67	133.79
Shares Outstanding	140 279.45	155 845.55	13 253.10
JSS Twelve Insurance Bond Opportunities -P EUR acc- LU1111708357			
Net assets	32 955 671.11	36 387 095.66	10 656 171.07
Net asset value per share	122.65	113.68	114.65
Shares Outstanding	268 696.87	320 086.65	92 942.36
JSS Twelve Insurance Bond Opportunities -P EUR dist- LU1210451099			
Net assets	7 852 554.39	7 734 236.98	5 317 938.14
Net asset value per share	107.08	101.37	105.42
Shares Outstanding	73 333.53	76 295.52	50 443.35
JSS Twelve Insurance Bond Opportunities -P USD acc hedged- LU1111708514			
Net assets	18 473 967.04	15 288 277.93	9 842 566.80
Net asset value per share	168.53	155.25	152.91
Shares Outstanding	109 618.27	98 473.03	64 369.13
JSS Twelve Insurance Bond Opportunities -P USD dist hedged- LU1244595242			
Net assets	24 154 600.47	28 014 133.87	7 233 817.05
Net asset value per share	122.79	115.55	116.83
Shares Outstanding	196 714.72	242 436.23	61 918.96
JSS Sustainable Equity - Global Thematic -C CHF acc- LU2076229074			
Net assets	6 486 082.14	1 260 901.95	-
Net asset value per share	132.72	95.21	-
Shares Outstanding	48 870.42	13 243.36	-
JSS Sustainable Equity - Global Thematic -C EUR acc- LU0950589498			
Net assets	44 501 401.40	22 915 089.14	3 277 436.18
Net asset value per share	327.46	241.97	221.02
Shares Outstanding	135 898.74	94 704.00	14 828.71
JSS Sustainable Equity - Global Thematic -C EUR dist- LU1732171373			
Net assets	16 746 336.47	7 911 933.62	2 655 112.83
Net asset value per share	179.15	132.37	120.90
Shares Outstanding	93 476.62	59 770.52	21 962.00
JSS Sustainable Equity - Global Thematic -C USD acc- LU1111703127			
Net assets	19 470 709.18	3 668 907.59	-
Net asset value per share	155.14	108.56	-
Shares Outstanding	125 504.12	33 793.89	-

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Equity - Global Thematic -I EUR acc- LU0405184523			
Net assets	86 188 228.59	72 365 071.41	34 182 570.19
Net asset value per share	341.12	251.71	229.55
Shares Outstanding	252 662.49	287 495.89	148 912.37
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc- LU2067136072			
Net assets	442 865 300.19	981 776.50	-
Net asset value per share	183.85	116.87	-
Shares Outstanding	2 408 840.36	8 400.00	-
JSS Sustainable Equity - Global Thematic -I USD acc- LU1111703390			
Net assets	48 473 503.19	41 520 368.25	-
Net asset value per share	155.53	108.69	-
Shares Outstanding	311 666.58	382 014.90	-
JSS Sustainable Equity - Global Thematic -I USD dist- LU1991390706			
Net assets	98 823.09	333 677.72	-
Net asset value per share	155.48	108.66	-
Shares Outstanding	635.60	3 070.60	-
JSS Sustainable Equity - Global Thematic -I10 CHF acc- LU2008796604			
Net assets	46 998 048.08	9 043 621.31	-
Net asset value per share	153.62	109.50	-
Shares Outstanding	305 937.04	82 592.00	-
JSS Sustainable Equity - Global Thematic -I10 EUR acc- LU2008796273			
Net assets	47 535 604.93	17 462 440.21	-
Net asset value per share	140.20	102.93	-
Shares Outstanding	339 055.67	169 650.00	-
JSS Sustainable Equity - Global Thematic -I10 USD acc- LU2008796430			
Net assets	4 491 776.45	-	-
Net asset value per share	112.85	-	-
Shares Outstanding	39 803.07	-	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc- LU2076230247			
Net assets	616 044 874.21	-	-
Net asset value per share	1 332.55	-	-
Shares Outstanding	462 305.26	-	-
JSS Sustainable Equity - Global Thematic -M EUR acc- LU0950589571			
Net assets	15 432 697.40	-	-
Net asset value per share	109.81	-	-
Shares Outstanding	140 540.00	-	-
JSS Sustainable Equity - Global Thematic -P EUR acc- LU0480508919			
Net assets	199 506 502.10	117 551 549.04	33 684 729.94
Net asset value per share	314.71	233.71	214.51
Shares Outstanding	633 937.60	502 981.84	157 031.91
JSS Sustainable Equity - Global Thematic -P EUR dist- LU0229773345			
Net assets	375 300 886.50	274 744 717.20	146 194 260.91
Net asset value per share	314.38	233.46	214.28
Shares Outstanding	1 193 781.05	1 176 820.82	682 243.89
JSS Sustainable Equity - Global Thematic -P USD acc- LU1111703473			
Net assets	147 350 049.47	48 089 882.96	6 842 202.55
Net asset value per share	161.48	113.57	105.69
Shares Outstanding	912 497.21	423 424.12	64 735.35

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Equity - Global Thematic -P USD dist- LU1732171290			
Net assets	18 126 733.21	8 442 838.96	-
Net asset value per share	153.73	108.11	-
Shares Outstanding	117 912.79	78 089.78	-
JSS Sustainable Equity - Global Thematic -S EUR dist- LU2076230833			
Net assets	1 929 846.34	1 558 219.81	-
Net asset value per share	144.36	106.14	-
Shares Outstanding	13 368.29	14 681.10	-
JSS Sustainable Equity - Global Thematic -Y EUR acc- LU1205684001			
Net assets	6 312 989.73	43 203 948.08	14 033 768.39
Net asset value per share	195.85	143.80	130.47
Shares Outstanding	32 233.80	300 445.70	107 563.48
JSS Sustainable Equity - Global Thematic -Y USD dist- LU2161043588			
Net assets	59 497 519.86	-	-
Net asset value per share	112.90	-	-
Shares Outstanding	526 993.09	-	-
JSS Responsible Equity - Brazil -C USD acc- LU0950591395			
Net assets	510 566.40	-	-
Net asset value per share	110.80	-	-
Shares Outstanding	4 608.00	-	-
JSS Responsible Equity - Brazil -I USD acc- LU1109657962			
Net assets	10 882 000.00	8 318 907.13	11 928 423.66
Net asset value per share	108.82	80.13	118.75
Shares Outstanding	100 000.00	103 816.50	100 453.06
JSS Responsible Equity - Brazil -P USD acc- LU0950591122			
Net assets	14 950 555.09	13 073 651.20	16 021 725.09
Net asset value per share	103.52	76.79	114.67
Shares Outstanding	144 421.90	170 242.19	139 721.66
JSS Short-term Bond - Global Opportunistic -C CHF acc hedged- LU1073945245			
Net assets	101 385.53	-	-
Net asset value per share	99.50	-	-
Shares Outstanding	1 018.95	-	-
JSS Short-term Bond - Global Opportunistic -C EUR acc hedged- LU1073945328			
Net assets	1 596 731.86	507 501.10	-
Net asset value per share	103.22	101.50	-
Shares Outstanding	15 469.21	5 000.00	-
JSS Short-term Bond - Global Opportunistic -C EUR dist- LU1244596133			
Net assets	5 969 009.72	-	-
Net asset value per share	100.46	-	-
Shares Outstanding	59 416.78	-	-
JSS Short-term Bond - Global Opportunistic -C USD acc- LU1073945161			
Net assets	16 689 557.01	11 419 785.49	12 013 561.18
Net asset value per share	118.82	115.68	113.33
Shares Outstanding	140 460.84	98 714.59	106 007.30
JSS Short-term Bond - Global Opportunistic -C USD dist- LU1210452063			
Net assets	180 148 750.93	115 192 085.00	112 218 007.94
Net asset value per share	101.56	101.53	102.39
Shares Outstanding	1 773 815.98	98 714.59	106 007.27

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Short-term Bond - Global Opportunistic -I CHF acc hedged- LU1073945674			
Net assets	-	18 314 608.00	18 443 011.33
Net asset value per share	-	99.00	99.69
Shares Outstanding	-	185 000.00	185 000.00
JSS Short-term Bond - Global Opportunistic -I USD acc- LU1073945591			
Net assets	13 524 594.54	6 343 522.22	4 997 408.95
Net asset value per share	120.39	117.08	114.54
Shares Outstanding	112 339.85	54 180.13	43 632.13
JSS Short-term Bond - Global Opportunistic -I USD dist- LU1210458185			
Net assets	-	2 935 122.28	9 331 567.71
Net asset value per share	-	100.56	101.43
Shares Outstanding	-	29 186.60	92 000.00
JSS Short-term Bond - Global Opportunistic -P CHF acc hedged- LU1073944941			
Net assets	9 739 648.90	8 731 276.60	8 402 317.18
Net asset value per share	86.63	85.46	86.27
Shares Outstanding	112 428.13	102 164.67	97 393.07
JSS Short-term Bond - Global Opportunistic -P EUR acc hedged- LU1073945088			
Net assets	29 990 255.30	35 294 535.83	24 494 316.61
Net asset value per share	80.73	79.47	79.98
Shares Outstanding	371 488.36	444 129.12	306 243.58
JSS Short-term Bond - Global Opportunistic -P USD acc- LU1073944867			
Net assets	88 393 607.95	71 130 008.74	57 628 731.69
Net asset value per share	117.90	114.92	112.70
Shares Outstanding	749 733.74	618 930.09	511 368.39
JSS Short-term Bond - Global Opportunistic -P USD dist- LU1210451842			
Net assets	16 659 843.71	13 924 299.75	15 092 687.31
Net asset value per share	102.06	102.03	102.91
Shares Outstanding	163 235.78	136 471.62	146 665.06
JSS Short-term Bond - Global Opportunistic -Y CHF acc hedged- LU1201473581			
Net assets	193 881.16	13 027 116.93	266 579.58
Net asset value per share	99.02	97.48	98.01
Shares Outstanding	1 958.00	133 644.37	2 720.00
JSS Short-term Bond - Global Opportunistic -Y EUR acc hedged- LU1201473664			
Net assets	3 951 986.29	24 361 644.94	2 192 340.30
Net asset value per share	98.78	96.88	97.11
Shares Outstanding	40 007.96	251 465.28	22 575.96
JSS Short-term Bond - Global Opportunistic -Y USD dist- LU1210452659			
Net assets	7 503 775.63	29 517 125.52	24 377 735.87
Net asset value per share	102.47	102.46	103.33
Shares Outstanding	73 229.00	288 097.53	235 924.60
JSS Sustainable Bond CHF -C CHF acc- LU0950591809			
Net assets	1 331 726.14	1 566 914.21	852 397.09
Net asset value per share	158.05	157.83	160.20
Shares Outstanding	8 425.98	9 927.80	5 320.71
JSS Sustainable Bond CHF -M CHF acc- LU0950591981			
Net assets	912 831.09	899 985.35	826 308.36
Net asset value per share	100.19	99.67	100.77
Shares Outstanding	9 111.00	9 030.00	8 200.00

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Bond CHF -P CHF dist- LU0121751324			
Net assets	19 025 502.84	21 452 921.02	24 418 159.23
Net asset value per share	152.96	153.13	155.82
Shares Outstanding	124 382.21	140 096.86	156 703.53
JSS Sustainable Bond - Euro Broad* -C CHF acc hedged- LU2076224786			
Net assets	489 372.40	-	-
Net asset value per share	101.11	-	-
Shares Outstanding	4 840.00	-	-
JSS Sustainable Bond - Euro Broad* -C EUR acc- LU0950592104			
Net assets	3 699 848.22	2 812 716.46	3 670 802.69
Net asset value per share	132.35	128.91	125.31
Shares Outstanding	27 955.03	21 819.80	29 292.85
JSS Sustainable Bond - Euro Broad* -C EUR dist- LU1732171969			
Net assets	2 429 536.92	994 693.38	-
Net asset value per share	102.12	99.47	-
Shares Outstanding	23 791.00	10 000.00	-
JSS Sustainable Bond - Euro Broad* -I EUR acc- LU2076225163			
Net assets	9 983 203.42	2 570 507.29	-
Net asset value per share	104.66	101.71	-
Shares Outstanding	95 387.00	25 273.00	-
JSS Sustainable Bond - Euro Broad* -I EUR dist- LU2076225247			
Net assets	3 169 233.00	-	-
Net asset value per share	98.73	-	-
Shares Outstanding	32 100.00	-	-
JSS Sustainable Bond - Euro Broad* -M EUR acc- LU0950592286			
Net assets	-	-	339 373.23
Net asset value per share	-	-	125.69
Shares Outstanding	-	-	2 700.00
JSS Sustainable Bond - Euro Broad* -P CHF dist hedged- LU2076224273			
Net assets	22 871 722.14	-	-
Net asset value per share	99.46	-	-
Shares Outstanding	229 959.00	-	-
JSS Sustainable Bond - Euro Broad* -P EUR dist- LU0158938935			
Net assets	75 305 691.79	59 984 382.38	59 013 398.35
Net asset value per share	126.27	123.29	120.16
Shares Outstanding	596 386.25	486 521.44	491 133.47
JSS Sustainable Bond - Euro Broad* -Y CHF acc hedged- LU2076226054			
Net assets	15 911 127.91	18 198 009.63	-
Net asset value per share	103.81	101.28	-
Shares Outstanding	153 271.63	179 664.26	-
JSS Sustainable Bond - Euro Broad* -Y EUR acc- LU1752454568			
Net assets	6 288 339.29	2 282 555.67	16 253 408.00
Net asset value per share	111.99	108.98	105.81
Shares Outstanding	56 150.90	20 944.54	153 606.41
JSS Sustainable Bond - Euro Broad* -Y EUR dist- LU1752454485			
Net assets	2 067 936.00	-	-
Net asset value per share	99.42	-	-
Shares Outstanding	20 800.00	-	-

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Bond - EUR Corporates -C EUR acc- LU0950591718			
Net assets	9 328 590.49	8 323 376.96	6 762 637.10
Net asset value per share	113.48	107.22	107.91
Shares Outstanding	82 204.71	77 627.71	62 671.37
JSS Sustainable Bond - EUR Corporates -C EUR dist- LU1732172009			
Net assets	473 297.00	-	-
Net asset value per share	101.24	-	-
Shares Outstanding	4 675.00	-	-
JSS Sustainable Bond - EUR Corporates -I EUR acc- LU0734492860			
Net assets	19 448 937.69	14 106 161.24	5 188 267.06
Net asset value per share	199.26	188.00	188.93
Shares Outstanding	97 605.83	75 032.78	27 460.92
JSS Sustainable Bond - EUR Corporates -M EUR acc- LU0776582891			
Net assets	8 858 228.10	7 944 188.64	8 510 734.73
Net asset value per share	206.63	194.38	194.75
Shares Outstanding	42 870.00	40 870.00	43 700.00
JSS Sustainable Bond - EUR Corporates -P EUR dist- LU0045164786			
Net assets	38 818 806.62	37 321 563.64	38 097 851.68
Net asset value per share	169.80	161.80	164.34
Shares Outstanding	228 614.88	230 667.37	231 824.56
JSS Sustainable Bond - EUR Corporates -Y CHF dist hedged- LU2312587103			
Net assets	19 252 881.92	-	-
Net asset value per share	99.76	-	-
Shares Outstanding	192 992.00	-	-
JSS Sustainable Bond - EUR Corporates -Y EUR acc- LU1205683706			
Net assets	33 492 805.16	40 948 786.15	12 037 177.99
Net asset value per share	109.20	103.02	103.52
Shares Outstanding	306 710.67	397 496.46	116 277.34
JSS Sustainable Green Bond - Global -C CHF acc hedged- LU1698507123			
Net assets	328 020.67	-	-
Net asset value per share	98.37	-	-
Shares Outstanding	3 334.56	-	-
JSS Sustainable Green Bond - Global -C EUR dist- LU1698507040			
Net assets	10 042 428.01	5 906 234.40	4 163 541.10
Net asset value per share	106.01	106.68	104.43
Shares Outstanding	94 730.95	55 365.00	39 870.00
JSS Sustainable Green Bond - Global -P EUR acc- LU0288930356			
Net assets	15 093 808.76	15 413 323.70	14 042 609.34
Net asset value per share	142.26	143.44	140.70
Shares Outstanding	106 100.16	107 451.56	99 803.98
JSS Sustainable Equity - Europe -C EUR acc- LU0950592369			
Net assets	1 754 721.26	715 626.02	1 369 816.76
Net asset value per share	119.38	94.49	100.59
Shares Outstanding	14 698.62	7 573.20	13 617.20
JSS Sustainable Equity - Europe -P EUR acc- LU0484532444			
Net assets	11 803 675.26	12 069 900.32	12 160 450.82
Net asset value per share	118.79	94.41	101.12
Shares Outstanding	99 365.90	127 841.67	120 261.70

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Equity - Europe -P EUR dist- LU0058891119			
Net assets	23 490 573.18	21 127 251.02	30 237 978.87
Net asset value per share	112.37	89.32	95.66
Shares Outstanding	209 046.66	236 545.93	316 104.63
JSS Sustainable Equity - Europe -P USD acc hedged- LU1096900078			
Net assets	3 377 553.32	774 782.38	968 893.94
Net asset value per share	133.89	100.78	109.44
Shares Outstanding	25 226.33	7 687.72	8 853.00
JSS Sustainable Equity - Europe -Y EUR acc- LU1205683888			
Net assets	5 221 666.92	264 796.79	344 757.16
Net asset value per share	120.09	94.57	100.22
Shares Outstanding	43 481.28	2 800.00	3 440.00
JSS Sustainable Equity - Global Climate 2035* -C CHF acc- LU2273127774			
Net assets	148 428.49	-	-
Net asset value per share	101.77	-	-
Shares Outstanding	1 458.47	-	-
JSS Sustainable Equity - Global Climate 2035* -C EUR acc- LU0950592443			
Net assets	1 470 296.14	249 707.64	776 062.25
Net asset value per share	228.14	180.74	173.04
Shares Outstanding	6 444.71	1 381.56	4 484.96
JSS Sustainable Equity - Global Climate 2035* -C USD acc- LU1111704364			
Net assets	1 075 707.22	-	-
Net asset value per share	106.56	-	-
Shares Outstanding	10 094.85	-	-
JSS Sustainable Equity - Global Climate 2035* -I CHF acc- LU2273128319			
Net assets	10 438 000.00	-	-
Net asset value per share	104.38	-	-
Shares Outstanding	100 000.00	-	-
JSS Sustainable Equity - Global Climate 2035* -M EUR acc- LU0749004452			
Net assets	1 063 175.01	411 596.50	371 630.60
Net asset value per share	244.70	191.81	181.65
Shares Outstanding	4 344.81	2 145.81	2 045.81
JSS Sustainable Equity - Global Climate 2035* -P EUR dist- LU0097427784			
Net assets	67 235 504.43	55 676 463.96	55 023 108.66
Net asset value per share	217.72	173.68	167.27
Shares Outstanding	308 816.39	320 570.19	328 946.55
JSS Sustainable Equity - Global Climate 2035* -P USD acc- LU1111704448			
Net assets	10 163 284.91	1 144 794.44	522 403.89
Net asset value per share	172.31	130.17	127.12
Shares Outstanding	58 982.56	8 794.34	4 109.47
JSS Sustainable Equity - Real Estate Global -C EUR acc- LU0950592872			
Net assets	1 464 816.85	2 015 505.40	3 154 727.24
Net asset value per share	176.13	148.59	169.14
Shares Outstanding	8 316.68	13 563.88	18 652.04
JSS Sustainable Equity - Real Estate Global -C EUR dist- LU1991392827			
Net assets	12 491.18	10 655.22	-
Net asset value per share	100.21	85.48	-
Shares Outstanding	124.65	124.65	-

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Equity - Real Estate Global -I EUR acc- LU0950592955			
Net assets	12 958 571.77	6 850 012.07	-
Net asset value per share	101.58	85.58	-
Shares Outstanding	127 570.11	80 046.11	-
JSS Sustainable Equity - Real Estate Global -P EUR acc- LU0288928376			
Net assets	16 119 169.54	14 906 899.19	8 986 095.01
Net asset value per share	169.33	143.57	164.20
Shares Outstanding	95 193.82	103 831.63	54 725.56
JSS Sustainable Equity - Real Estate Global -P EUR dist- LU1991392074			
Net assets	2 094 470.08	2 406 049.86	-
Net asset value per share	100.35	85.08	-
Shares Outstanding	20 871.65	28 278.40	-
JSS Sustainable Equity - Real Estate Global -P USD acc- LU1111705098			
Net assets	415 151.70	1 240 120.39	-
Net asset value per share	105.79	85.18	-
Shares Outstanding	3 924.30	14 558.49	-
JSS Sustainable Equity - USA -C USD acc- LU0950593094			
Net assets	25 362 753.06	16 783 153.32	216 723.06
Net asset value per share	342.59	240.56	225.51
Shares Outstanding	74 032.38	69 767.66	961.04
JSS Sustainable Equity - USA -I USD acc- LU1111705254			
Net assets	8 692 441.35	1 136 539.41	-
Net asset value per share	178.38	125.08	-
Shares Outstanding	48 729.91	9 086.66	-
JSS Sustainable Equity - USA -I USD dist- LU2076232961			
Net assets	1 980 974.12	440 712.43	-
Net asset value per share	178.38	125.08	-
Shares Outstanding	11 105.36	3 523.36	-
JSS Sustainable Equity - USA -P USD acc- LU0526864581			
Net assets	44 789 684.42	34 463 168.53	17 675 020.37
Net asset value per share	334.19	235.84	222.19
Shares Outstanding	134 024.61	146 131.35	79 550.52
JSS Sustainable Equity - USA -P USD dist- LU2076232706			
Net assets	11 002 114.75	9 727 984.20	-
Net asset value per share	176.84	124.80	-
Shares Outstanding	62 215.08	77 951.05	-
JSS Sustainable Equity - USA -Y USD acc- LU1629314664			
Net assets	55 201 570.87	23 705 388.05	20 819 738.33
Net asset value per share	161.74	112.98	105.48
Shares Outstanding	341 298.20	209 814.02	197 377.08
JSS Sustainable Multi Asset - Global Opportunities* -I EUR dist- LU1842720242			
Net assets	-	375 488.75	-
Net asset value per share	-	97.96	-
Shares Outstanding	-	3 833.24	-
JSS Sustainable Multi Asset - Global Opportunities* -I H2 CHF dist- LU2273130562			
Net assets	1 073 638.00	-	-
Net asset value per share	100.34	-	-
Shares Outstanding	10 700.00	-	-

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Multi Asset - Global Opportunities* -I USD acc- LU1842720325			
Net assets	4 033 179.05	-	-
Net asset value per share	101.58	-	-
Shares Outstanding	39 704.46	-	-
JSS Sustainable Multi Asset - Global Opportunities* -P CHF acc hedged- LU1111702079			
Net assets	1 403 786.69	1 063 069.68	1 345 318.82
Net asset value per share	241.94	206.34	204.15
Shares Outstanding	5 802.21	5 152.12	6 589.94
JSS Sustainable Multi Asset - Global Opportunities* -P EUR dist- LU0058892943			
Net assets	195 379 240.07	177 020 167.28	189 267 058.35
Net asset value per share	235.84	202.74	199.68
Shares Outstanding	828 439.79	873 118.47	947 868.16
JSS Sustainable Equity - Green Planet* -C CHF H1 acc- LU1111702236			
Net assets	5 071 137.25	992 260.51	875 955.50
Net asset value per share	161.83	117.53	115.69
Shares Outstanding	31 336.20	8 442.35	7 572.18
JSS Sustainable Equity - Green Planet* -C EUR acc- LU0950593250			
Net assets	19 992 613.19	9 719 920.48	8 372 287.02
Net asset value per share	286.84	207.43	203.37
Shares Outstanding	69 699.53	46 859.36	41 166.87
JSS Sustainable Equity - Green Planet* -C EUR dist- LU1732172694			
Net assets	2 462 244.89	-	-
Net asset value per share	126.37	-	-
Shares Outstanding	19 484.41	-	-
JSS Sustainable Equity - Green Planet* -C USD acc- LU1111705684			
Net assets	3 225 037.46	-	-
Net asset value per share	103.11	-	-
Shares Outstanding	31 277.64	-	-
JSS Sustainable Equity - Green Planet* -C USD dist- LU1732172777			
Net assets	2 064 000.00	-	-
Net asset value per share	103.20	-	-
Shares Outstanding	20 000.00	-	-
JSS Sustainable Equity - Green Planet* -I CHF acc- LU1965939850			
Net assets	3 282 675.00	-	-
Net asset value per share	121.04	-	-
Shares Outstanding	27 120.58	-	-
JSS Sustainable Equity - Green Planet* -I EUR acc- LU0333595519			
Net assets	5 355 315.18	10 819 203.52	11 698 964.71
Net asset value per share	289.14	208.80	204.50
Shares Outstanding	18 521.53	51 816.97	57 206.88
JSS Sustainable Equity - Green Planet* -I EUR dist- LU1732172850			
Net assets	2 292 375.40	-	-
Net asset value per share	128.93	-	-
Shares Outstanding	17 780.00	-	-
JSS Sustainable Equity - Green Planet* -P CHF H1 acc - LU1111702319			
Net assets	9 559 306.61	5 504 342.46	8 671 403.81
Net asset value per share	157.92	115.43	114.33
Shares Outstanding	60 532.59	47 688.11	75 841.67

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Equity - Green Planet* -P EUR acc- LU0707700596			
Net assets	36 580 926.33	21 711 087.01	23 776 020.73
Net asset value per share	264.15	192.28	189.82
Shares Outstanding	138 485.43	112 915.63	125 253.12
JSS Sustainable Equity - Green Planet* -P EUR dist- LU0333595436			
Net assets	138 698 548.40	109 987 633.87	120 455 554.51
Net asset value per share	264.14	192.27	189.82
Shares Outstanding	525 094.83	572 036.56	634 574.44
JSS Sustainable Equity - Green Planet* -P GBP dist- LU1545800341			
Net assets	512 228.60	-	-
Net asset value per share	103.69	-	-
Shares Outstanding	4 940.00	-	-
JSS Sustainable Equity - Green Planet* -P USD acc hedged- LU1120832198			
Net assets	18 525 604.48	8 693 183.46	9 376 822.10
Net asset value per share	184.31	133.01	128.29
Shares Outstanding	100 513.29	65 355.74	73 095.59
JSS Sustainable Equity - Green Planet* -P USD dist- LU0950593417			
Net assets	23 749 215.49	12 354 688.32	10 875 515.04
Net asset value per share	311.87	215.00	215.21
Shares Outstanding	76 151.01	57 463.77	50 533.51
JSS Sustainable Equity - Green Planet* -S EUR dist- LU1842716729			
Net assets	2 769 674.37	1 967 698.00	2 551 100.15
Net asset value per share	143.09	103.12	100.78
Shares Outstanding	19 356.17	19 081.17	25 312.57
JSS Sustainable Equity - Green Planet* -Y EUR acc- LU1205684183			
Net assets	40 510 389.47	11 233 061.81	9 112 384.89
Net asset value per share	189.70	136.44	133.08
Shares Outstanding	213 549.76	82 327.34	68 471.38
JSS Bond - USD High Yield -C EUR acc hedged- LU1184841341			
Net assets	3 566 837.20	2 813 666.86	2 721 844.85
Net asset value per share	127.39	107.69	112.12
Shares Outstanding	27 999.35	26 128.00	24 276.00
JSS Bond - USD High Yield -C USD acc- LU1184840962			
Net assets	6 681 477.40	4 234 310.35	4 207 254.26
Net asset value per share	141.12	118.06	119.64
Shares Outstanding	47 346.07	35 866.86	35 165.45
JSS Bond - USD High Yield -C USD dist- LU1210450109			
Net assets	13 206 041.47	7 640 188.47	7 604 585.11
Net asset value per share	111.22	96.71	102.87
Shares Outstanding	118 738.01	79 000.35	73 923.89
JSS Bond - USD High Yield -I CHF acc hedged- LU1184841937			
Net assets	33 482.40	83 005.67	77 679.40
Net asset value per share	119.58	101.10	106.41
Shares Outstanding	280.00	821.00	730.00
JSS Bond - USD High Yield -I EUR acc hedged- LU1184842232			
Net assets	-	20 717.43	21 520.16
Net asset value per share	-	103.58	107.60
Shares Outstanding	-	200.00	200.00

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Bond - USD High Yield -I USD acc- LU1184841770			
Net assets	15 324 147.03	3 713 243.68	6 389 131.12
Net asset value per share	143.32	119.61	120.93
Shares Outstanding	106 922.60	31 044.09	52 834.18
JSS Bond - USD High Yield -I USD dist- LU1210450018			
Net assets	7 382 749.82	6 493 306.31	8 311 983.57
Net asset value per share	111.40	96.84	103.03
Shares Outstanding	66 272.44	67 049.38	80 674.28
JSS Bond - USD High Yield -P CHF acc hedged- LU1184840293			
Net assets	1 727 481.15	1 258 951.38	1 229 710.02
Net asset value per share	121.89	103.63	108.67
Shares Outstanding	14 172.46	12 148.21	11 315.21
JSS Bond - USD High Yield -P CHF dist hedged- LU1184840459			
Net assets	458 205.98	354 496.79	463 243.33
Net asset value per share	98.94	87.10	95.61
Shares Outstanding	4 631.15	4 070.00	4 845.00
JSS Bond - USD High Yield -P EUR acc hedged- LU1184840533			
Net assets	8 530 844.03	6 620 415.76	7 412 324.39
Net asset value per share	125.21	106.08	110.98
Shares Outstanding	68 132.29	62 410.92	66 789.87
JSS Bond - USD High Yield -P EUR dist hedged- LU1184840707			
Net assets	3 107 987.95	1 360 005.11	1 113 739.66
Net asset value per share	100.42	88.28	96.80
Shares Outstanding	30 949.89	15 405.89	11 505.14
JSS Bond - USD High Yield -P USD acc- LU1184840020			
Net assets	140 308 648.74	111 731 804.69	109 844 010.47
Net asset value per share	138.54	116.24	118.16
Shares Outstanding	1 012 766.34	961 197.20	929 609.59
JSS Bond - USD High Yield -P USD dist- LU1210449945			
Net assets	76 029 388.60	64 303 305.71	77 979 182.22
Net asset value per share	111.05	96.59	102.70
Shares Outstanding	684 641.05	665 768.96	759 269.74
JSS Bond - Emerging Markets High Yield -C USD dist- LU1244592140			
Net assets	688 863.40	661 370.08	618 228.75
Net asset value per share	97.26	91.48	102.53
Shares Outstanding	7 082.70	7 230.00	6 030.00
JSS Bond - Emerging Markets High Yield -I USD dist- LU1244592819			
Net assets	83 460.00	78 480.76	87 989.58
Net asset value per share	97.50	91.68	102.79
Shares Outstanding	856.00	856.00	856.00
JSS Bond - Emerging Markets High Yield -P CHF acc hedged- LU1244591688			
Net assets	330 349.25	302 335.19	332 606.47
Net asset value per share	100.87	92.32	101.56
Shares Outstanding	3 275.00	3 275.00	3 275.00
JSS Bond - Emerging Markets High Yield -P EUR acc hedged- LU1244591845			
Net assets	2 215 843.05	2 641 005.97	1 777 992.15
Net asset value per share	103.36	94.35	103.41
Shares Outstanding	21 438.11	27 990.30	17 194.36

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Bond - Emerging Markets High Yield -P USD acc- LU1244591415			
Net assets	3 331 266.92	3 750 591.40	3 784 118.48
Net asset value per share	114.04	103.17	109.97
Shares Outstanding	29 211.39	36 355.27	34 411.07
JSS Bond - Emerging Markets High Yield -P USD dist- LU1244591506			
Net assets	922 145.59	1 978 323.47	1 876 214.06
Net asset value per share	97.07	91.30	102.26
Shares Outstanding	9 499.80	21 668.05	18 346.65
JSS Sustainable Bond - Total Return Global* -C CHF acc hedged- LU1332517405			
Net assets	5 427 767.98	3 380 326.66	2 437 867.68
Net asset value per share	100.11	99.69	96.86
Shares Outstanding	54 218.04	33 907.23	25 170.00
JSS Sustainable Bond - Total Return Global* -C EUR acc hedged- LU1332517660			
Net assets	11 497 496.98	6 208 062.56	4 670 503.96
Net asset value per share	103.21	102.51	99.32
Shares Outstanding	111 399.06	60 565.10	47 022.77
JSS Sustainable Bond - Total Return Global* -C GBP acc hedged- LU1545802636			
Net assets	163 184.00	-	-
Net asset value per share	101.99	-	-
Shares Outstanding	1 600.00	-	-
JSS Sustainable Bond - Total Return Global* -C USD acc- LU1332517231			
Net assets	23 281 891.75	10 719 917.36	6 789 955.19
Net asset value per share	115.69	113.74	107.42
Shares Outstanding	201 243.77	94 250.76	63 210.58
JSS Sustainable Bond - Total Return Global* -C USD dist- LU1332517314			
Net assets	2 952 784.40	2 267 248.07	463 183.78
Net asset value per share	106.83	106.87	102.02
Shares Outstanding	27 640.03	21 215.45	4 540.00
JSS Sustainable Bond - Total Return Global* -I CHF acc hedged- LU1332518122			
Net assets	37 143 441.31	22 842 921.64	11 941 087.26
Net asset value per share	108.86	108.20	105.08
Shares Outstanding	341 203.76	211 112.51	113 647.01
JSS Sustainable Bond - Total Return Global* -I EUR acc hedged- LU1332518478			
Net assets	48 608 739.13	22 111 898.31	2 106 576.98
Net asset value per share	107.35	106.48	103.04
Shares Outstanding	452 806.14	207 673.03	20 444.62
JSS Sustainable Bond - Total Return Global* -I EUR dist hedged- LU1332518551			
Net assets	4 574 553.27	3 547 160.82	3 941 201.85
Net asset value per share	99.31	99.39	98.13
Shares Outstanding	46 063.37	35 688.37	40 163.37
JSS Sustainable Bond - Total Return Global* -I USD acc- LU1332517827			
Net assets	64 813 151.57	44 448 660.05	43 440 892.10
Net asset value per share	125.58	123.23	116.16
Shares Outstanding	516 110.46	360 695.41	373 969.88
JSS Sustainable Bond - Total Return Global* -I USD dist- LU1332518049			
Net assets	19 514 918.41	15 894 984.11	10 264 392.62
Net asset value per share	107.58	107.61	102.64
Shares Outstanding	181 399.13	147 705.37	100 000.00

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Bond - Total Return Global* -M CHF acc hedged- LU1332518635			
Net assets	49 017 432.41	68 519 078.47	86 158 185.04
Net asset value per share	111.87	110.81	107.06
Shares Outstanding	438 164.23	618 358.23	804 715.23
JSS Sustainable Bond - Total Return Global* -P CHF acc hedged- LU1332516852			
Net assets	26 655 707.66	20 226 625.42	27 964 884.29
Net asset value per share	106.09	106.01	103.50
Shares Outstanding	251 255.61	190 798.14	270 195.26
JSS Sustainable Bond - Total Return Global* -P EUR acc hedged- LU1332517074			
Net assets	46 532 159.56	43 790 236.35	26 506 224.46
Net asset value per share	108.10	107.75	104.78
Shares Outstanding	430 454.76	406 413.85	252 970.60
JSS Sustainable Bond - Total Return Global* -P EUR dist hedged- LU1332517157			
Net assets	5 017 828.09	2 635 282.21	973 691.12
Net asset value per share	96.64	97.65	94.90
Shares Outstanding	51 922.89	26 988.02	10 260.80
JSS Sustainable Bond - Total Return Global* -P USD acc- LU1332516696			
Net assets	139 626 459.28	105 839 913.07	69 624 143.49
Net asset value per share	121.94	120.30	114.02
Shares Outstanding	1 145 042.31	879 780.04	610 650.03
JSS Sustainable Bond - Total Return Global* -P USD dist- LU1332516779			
Net assets	25 951 463.20	20 670 507.35	23 150 438.11
Net asset value per share	113.94	114.00	109.03
Shares Outstanding	227 764.29	181 312.42	212 324.81
JSS Sustainable Bond - Total Return Global* -Y CHF acc hedged- LU1405747244			
Net assets	36 710 548.21	21 554 194.19	24 609 151.53
Net asset value per share	103.03	102.33	99.15
Shares Outstanding	356 309.31	210 637.17	248 214.72
JSS Sustainable Bond - Total Return Global* -Y EUR acc hedged- LU1405747327			
Net assets	53 684 532.30	37 956 114.59	45 716 808.58
Net asset value per share	104.88	103.87	100.47
Shares Outstanding	511 866.25	365 423.48	455 061.26
JSS Sustainable Bond - Total Return Global* -Y GBP dist hedged- LU1405749539			
Net assets	5 666 140.01	3 686 336.69	2 606 008.43
Net asset value per share	99.80	99.98	97.89
Shares Outstanding	56 774.95	36 869.79	26 620.42
JSS Sustainable Bond - Total Return Global* -Y USD acc- LU1405747087			
Net assets	22 396 862.72	38 473 226.04	33 223 846.24
Net asset value per share	115.18	112.94	106.40
Shares Outstanding	194 450.97	340 660.97	312 268.00
JSS Sustainable Bond - Total Return Global* -Y USD dist- LU1405747160			
Net assets	66 039 374.68	45 446 883.62	46 736 417.51
Net asset value per share	107.13	106.15	102.21
Shares Outstanding	616 441.47	428 157.35	457 260.59
JSS Sustainable Equity - Consumer Brands -C EUR acc- LU1752455532			
Net assets	3 304 331.14	2 298 515.63	2 428 121.66
Net asset value per share	137.63	104.84	98.81
Shares Outstanding	24 008.80	21 924.70	24 574.39

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Equity - Consumer Brands -C USD acc- LU1752455375			
Net assets	2 796 244.84	2 045 108.39	5 997 997.69
Net asset value per share	139.84	100.88	96.39
Shares Outstanding	19 996.03	20 272.25	62 224.92
JSS Sustainable Equity - Consumer Brands -I USD acc- LU1752455888			
Net assets	5 635 600.00	4 055 745.32	4 108 679.93
Net asset value per share	140.89	101.39	96.66
Shares Outstanding	40 000.00	40 000.00	42 506.00
JSS Sustainable Equity - Consumer Brands -P EUR acc- LU1752454998			
Net assets	4 167 816.25	3 672 158.44	10 931 064.40
Net asset value per share	135.14	103.56	98.16
Shares Outstanding	30 840.73	35 460.28	111 350.25
JSS Sustainable Equity - Consumer Brands -P EUR dist- LU1752455292			
Net assets	3 565 499.76	3 040 807.81	1 631 006.13
Net asset value per share	135.10	103.54	98.16
Shares Outstanding	26 391.56	29 369.72	16 614.27
JSS Sustainable Equity - Consumer Brands -P USD acc- LU1752454642			
Net assets	9 327 274.08	7 515 117.99	9 492 562.71
Net asset value per share	137.26	99.62	95.77
Shares Outstanding	67 953.33	75 438.84	99 116.51
JSS Sustainable Equity - Consumer Brands -P USD dist- LU1752454725			
Net assets	3 379 801.02	2 635 802.96	2 720 174.69
Net asset value per share	137.26	99.62	95.78
Shares Outstanding	24 623.35	26 458.64	28 401.65
JSS Sustainable Equity - Consumer Brands -Y USD dist- LU1752456266			
Net assets	-	-	48 188.89
Net asset value per share	-	-	96.38
Shares Outstanding	-	-	500.00
JSS Sustainable Equity - Tech Disruptors -C CHF acc- LU1842718345			
Net assets	17 571 006.95	6 307 269.80	1 986 179.86
Net asset value per share	176.39	132.52	103.72
Shares Outstanding	99 614.53	47 592.40	19 150.00
JSS Sustainable Equity - Tech Disruptors -C EUR acc- LU1752457405			
Net assets	15 987 035.14	8 653 203.71	5 988 925.36
Net asset value per share	181.27	140.28	105.23
Shares Outstanding	88 194.60	61 685.35	56 913.00
JSS Sustainable Equity - Tech Disruptors -C USD acc- LU1752456936			
Net assets	53 823 787.59	26 422 584.27	18 318 098.42
Net asset value per share	184.16	134.97	102.66
Shares Outstanding	292 266.44	195 765.36	178 437.79
JSS Sustainable Equity - Tech Disruptors -C USD dist- LU1752457157			
Net assets	16 248 828.46	7 709 019.37	-
Net asset value per share	166.12	121.75	-
Shares Outstanding	97 813.80	63 318.95	-
JSS Sustainable Equity - Tech Disruptors -E USD acc- LU1842717453			
Net assets	22 928 096.84	19 698 365.26	6 816 550.39
Net asset value per share	185.12	136.09	103.82
Shares Outstanding	123 855.32	144 748.70	65 658.09

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Sustainable Equity - Tech Disruptors -E USD dist- LU1842717537			
Net assets	7 432 306.77	6 137 707.11	809 034.61
Net asset value per share	178.24	131.03	99.97
Shares Outstanding	41 698.31	46 842.30	8 093.13
JSS Sustainable Equity - Tech Disruptors -I CHF acc- LU1842718691			
Net assets	3 219 000.00	-	-
Net asset value per share	107.30	-	-
Shares Outstanding	30 000.00	-	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc- LU1842717883			
Net assets	1 183 687.79	-	-
Net asset value per share	109.88	-	-
Shares Outstanding	10 772.55	-	-
JSS Sustainable Equity - Tech Disruptors -I USD acc- LU1752458551			
Net assets	87 404 724.45	45 742 343.87	20 727 225.21
Net asset value per share	185.57	135.68	102.94
Shares Outstanding	471 006.76	337 135.06	201 345.74
JSS Sustainable Equity - Tech Disruptors -M USD acc- LU1842718006			
Net assets	551 768.82	19 614 114.21	16 301 510.73
Net asset value per share	180.14	130.85	98.60
Shares Outstanding	3 063.00	149 900.00	165 329.00
JSS Sustainable Equity - Tech Disruptors -P CHF dist- LU1842718261			
Net assets	9 945 313.43	3 406 166.39	2 043 224.77
Net asset value per share	176.87	133.67	105.25
Shares Outstanding	56 229.51	25 481.49	19 412.49
JSS Sustainable Equity - Tech Disruptors -P EUR acc- LU1752456696			
Net assets	25 121 228.19	10 916 040.80	7 009 761.29
Net asset value per share	177.95	138.53	104.55
Shares Outstanding	141 170.15	78 799.35	67 048.65
JSS Sustainable Equity - Tech Disruptors -P EUR dist- LU1752456852			
Net assets	12 521 311.87	9 635 135.70	3 550 742.16
Net asset value per share	177.96	138.54	104.55
Shares Outstanding	70 360.26	69 548.61	33 962.50
JSS Sustainable Equity - Tech Disruptors -P USD acc- LU1752456340			
Net assets	140 249 319.24	67 504 777.22	53 995 714.82
Net asset value per share	180.78	133.29	101.99
Shares Outstanding	775 801.08	506 454.35	529 402.84
JSS Sustainable Equity - Tech Disruptors -P USD dist- LU1752456423			
Net assets	17 952 818.89	10 092 814.24	7 196 698.19
Net asset value per share	180.78	133.29	102.00
Shares Outstanding	99 307.55	75 719.52	70 558.60
JSS Sustainable Equity - Tech Disruptors -Y USD acc- LU1752458049			
Net assets	444 423.77	10 416 231.02	4 351 207.98
Net asset value per share	191.81	140.05	106.10
Shares Outstanding	2 317.00	74 374.00	41 010.00
JSS Sustainable Equity - Tech Disruptors -Y USD dist- LU1752458478			
Net assets	1 886 490.90	34 005 674.86	-
Net asset value per share	167.02	121.93	-
Shares Outstanding	11 295.00	278 903.00	-

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Bond - Emerging Markets Local Currency -C USD acc- LU1835934479			
Net assets	10 167 997.30	7 603 213.72	1 019 800.42
Net asset value per share	105.21	97.69	101.98
Shares Outstanding	96 644.78	77 833.58	10 000.00
JSS Bond - Emerging Markets Local Currency -C USD dist- LU1835934552			
Net assets	2 592 928.81	1 346 984.00	1 019 800.42
Net asset value per share	99.86	94.99	101.98
Shares Outstanding	25 965.64	14 180.00	10 000.00
JSS Bond - Emerging Markets Local Currency -I USD acc- LU1835934636			
Net assets	1 059 300.00	980 278.73	1 019 884.99
Net asset value per share	105.93	98.03	101.99
Shares Outstanding	10 000.00	10 000.00	10 000.00
JSS Bond - Emerging Markets Local Currency -I USD dist- LU1835934719			
Net assets	1 960 392.96	951 434.26	1 019 884.98
Net asset value per share	100.20	95.14	101.99
Shares Outstanding	19 564.80	10 000.00	10 000.00
JSS Bond - Emerging Markets Local Currency -P USD acc- LU1835934123			
Net assets	15 816 456.20	10 047 249.59	1 019 675.16
Net asset value per share	104.14	97.17	101.97
Shares Outstanding	151 876.86	103 393.38	10 000.00
JSS Bond - Emerging Markets Local Currency -P USD dist- LU1835934396			
Net assets	6 062 400.73	3 842 386.11	1 019 675.16
Net asset value per share	99.37	94.78	101.97
Shares Outstanding	61 008.36	40 540.84	10 000.00
JSS Bond - Emerging Markets Local Currency -Y USD acc- LU1835934800			
Net assets	15 184 102.80	21 564 616.52	22 721 459.27
Net asset value per share	105.76	97.82	101.71
Shares Outstanding	143 571.32	220 461.44	223 402.29
JSS Bond - Emerging Markets Local Currency -Y USD dist- LU1835934982			
Net assets	22 741 478.51	17 791 164.72	15 887 746.57
Net asset value per share	99.97	94.90	101.71
Shares Outstanding	227 483.03	187 477.34	156 211.86
JSS Equity - All China -C CHF acc- LU1965940783			
Net assets	33 471 357.19	8 174 944.52	-
Net asset value per share	161.04	111.46	-
Shares Outstanding	207 844.99	73 345.60	-
JSS Equity - All China -C EUR acc- LU1965940510			
Net assets	35 680 625.58	3 742 261.59	-
Net asset value per share	160.55	114.45	-
Shares Outstanding	222 239.96	32 698.33	-
JSS Equity - All China -C USD acc- LU1900873875			
Net assets	97 539 786.53	15 080 025.57	-
Net asset value per share	170.68	115.24	-
Shares Outstanding	571 477.54	130 859.36	-
JSS Equity - All China -C USD dist- LU1900873958			
Net assets	13 033 661.94	1 787 163.78	-
Net asset value per share	170.70	115.25	-
Shares Outstanding	76 354.20	15 507.43	-

* please refer to Note 19

Comparative net asset value table* (continued)

	30.06.2021	30.06.2020	30.06.2019
JSS Equity - All China -I CHF acc- LU1965941161			
Net assets	6 344 229.30	1 116 830.13	-
Net asset value per share	161.95	111.69	-
Shares Outstanding	39 174.00	10 000.00	-
JSS Equity - All China -I EUR acc- LU1965940940			
Net assets	6 427 556.02	2 811 845.64	-
Net asset value per share	161.44	114.68	-
Shares Outstanding	39 813.90	24 520.00	-
JSS Equity - All China -I USD acc- LU1900874097			
Net assets	222 915 213.86	10 397 530.61	-
Net asset value per share	171.65	115.48	-
Shares Outstanding	1 298 661.31	90 038.15	-
JSS Equity - All China -P CHF acc- LU1965940353			
Net assets	22 674 790.48	5 244 879.46	-
Net asset value per share	160.04	111.20	-
Shares Outstanding	141 682.02	47 162.92	-
JSS Equity - All China -P CHF dist- LU1965940437			
Net assets	3 026 881.61	458 751.72	-
Net asset value per share	160.05	111.21	-
Shares Outstanding	18 912.10	4 125.00	-
JSS Equity - All China -P EUR acc- LU1965940197			
Net assets	33 016 616.46	9 457 790.86	-
Net asset value per share	159.55	114.20	-
Shares Outstanding	206 935.86	82 819.82	-
JSS Equity - All China -P USD acc- LU1900873529			
Net assets	341 150 313.23	72 689 009.34	-
Net asset value per share	169.64	114.99	-
Shares Outstanding	2 011 025.19	632 107.41	-
JSS Equity - All China -P USD dist- LU1900873792			
Net assets	21 288 240.65	11 048 495.08	-
Net asset value per share	169.64	114.99	-
Shares Outstanding	125 490.69	96 079.52	-

* please refer to Note 19

Fund performance **/** ** *

Share class performance in % per calendar year	Currency of the share class	(31.12.2020-30.06.2021) (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	-0.46	0.85	0.53	-6.18
JSS Alternative Multi-Strategy Fund -I USD acc-	USD	0.14	2.41	4.05	-2.67
JSS Alternative Multi-Strategy Fund -P EUR acc hedged-	EUR	-0.53	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	-0.03	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 Corporate Bond - Emerging Markets IG -C CHF acc hedged-	CHF	-1.16	.*	7.31	-6.03
JSS Corporate Bond - Emerging Markets IG -C EUR acc hedged-	EUR	-1.05	.*	-	-
JSS Corporate Bond - Emerging Markets IG -C USD acc-	USD	-0.60	7.38	11.07	-2.77
JSS Corporate Bond - Emerging Markets IG -C USD dist-	USD	-0.60	7.41	11.07	-2.76
JSS Corporate Bond - Emerging Markets IG -I CHF acc hedged-	CHF	-1.00	5.39	7.31	-6.03
JSS Corporate Bond - Emerging Markets IG -I USD acc-	USD	-0.49	7.60	11.28	-2.58
JSS Corporate Bond - Emerging Markets IG -I USD dist-	USD	-0.49	7.61	11.27	-2.58
JSS Corporate Bond - Emerging Markets IG -M CHF acc hedged-	CHF	-	-	.*	-5.48
JSS Corporate Bond - Emerging Markets IG -P CHF acc hedged-	CHF	-1.33	4.74	6.61	-6.63
JSS Corporate Bond - Emerging Markets IG -P EUR acc hedged-	EUR	-1.24	4.76	7.06	-6.18
JSS Corporate Bond - Emerging Markets IG -P EUR dist hedged-	EUR	-1.24	4.80	7.07	-6.18
JSS Corporate Bond - Emerging Markets IG -P USD acc-	USD	-0.82	6.93	10.57	-3.21
JSS Corporate Bond - Emerging Markets IG -P USD dist-	USD	-0.82	6.93	10.57	-3.20
JSS Corporate Bond - Emerging Markets IG -Y CHF acc hedged-	CHF	-0.98	5.57	7.48	-5.88
JSS Corporate Bond - Emerging Markets IG -Y CHF dist hedged-	CHF	-	.*	-	-
JSS Corporate Bond - Emerging Markets IG -Y EUR acc hedged-	EUR	-0.88	5.60	7.93	-5.42
JSS Corporate Bond - Emerging Markets IG -Y EUR dist hedged-	EUR	-	.*	-	-
JSS Corporate Bond - Emerging Markets IG -Y GBP dist hedged-	GBP	-	.*	-	-
JSS Corporate Bond - Emerging Markets IG -Y USD acc-	USD	-0.42	7.77	11.46	-2.42
JSS Corporate Bond - Emerging Markets IG -Y USD dist-	USD	-	.*	-	-
JSS Sustainable Equity - Systematic Emerging Markets*** -C USD acc-	USD	3.78	5.14	9.03	-11.18
JSS Sustainable Equity - Systematic Emerging Markets*** -C USD dist-	USD	3.79	5.13	9.12	.*
JSS Sustainable Equity - Systematic Emerging Markets*** -P USD dist-	USD	3.53	4.54	8.40	-11.71
JSS Sustainable Equity - Global Dividend -C EUR acc-	EUR	16.85	.*	-	-
JSS Sustainable Equity - Global Dividend -C EUR dist-	EUR	16.85	-1.56	-	.*
JSS Sustainable Equity - Global Dividend -C USD acc-	USD	13.26	.*	-	-
JSS Sustainable Equity - Global Dividend -C USD dist-	USD	-	.*	-	-
JSS Sustainable Equity - Global Dividend -E USD dist-	EUR	13.09	.*	-	-
JSS Sustainable Equity - Global Dividend -E USD acc-	USD	13.09	.*	-	-
JSS Sustainable Equity - Global Dividend -P EUR acc-	EUR	16.56	-2.21	21.23	-4.49
JSS Sustainable Equity - Global Dividend -P EUR dist-	EUR	16.56	-2.06	21.23	-4.49
JSS Sustainable Equity - Global Dividend -P USD acc-	USD	12.97	6.59	19.05	-9.07
JSS Sustainable Equity - Global Dividend -P USD dist-	USD	-	.*	-	-
JSS Sustainable Equity - Global Dividend -S EUR acc-	EUR	17.00	-1.49	22.15	.*
JSS Sustainable Equity - Global Dividend -S EUR dist-	EUR	16.99	-1.22	22.14	.*
JSS Sustainable Equity - Global Dividend -Y USD acc-	USD	13.48	.*	-	-
JSS Sustainable Equity - Global Dividend -Y USD dist-	USD	13.48	.*	-	-
JSS Quant Portfolio - Global (EUR) -C EUR acc-	EUR	-	-	1.04	-4.86
JSS Quant Portfolio - Global (EUR) -I EUR acc-	EUR	-	-	-	.*
JSS Quant Portfolio - Global (EUR) -P CHF acc hedged-	CHF	-	-	0.33	-5.57
JSS Quant Portfolio - Global (EUR) -P EUR acc-	EUR	-	-	0.75	-5.15
JSS Quant Portfolio - Global (EUR) -P EUR dist-	EUR	-	-	0.74	-5.15
JSS Quant Portfolio - Global (EUR) -P USD acc hedged-	USD	-	-	3.74	-2.66
JSS GlobalSar - Balanced (CHF) -C CHF acc-	CHF	3.75	8.54	14.00	-6.73
JSS GlobalSar - Balanced (CHF) -C CHF dist-	CHF	3.75	8.53	14.01	.*
JSS GlobalSar - Balanced (CHF) -P CHF dist-	CHF	3.49	8.03	13.46	-7.20
JSS GlobalSar - Balanced (EUR) -C EUR acc-	EUR	3.72	7.48	14.95	-4.81

* 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 19

Fund performance**/** (continued)

Share class performance in % per calendar year					
	Currency of the share class	(31.12.2020-30.06.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS GlobalSar - Balanced (EUR) -C EUR dist-	EUR	3.72	-	-	.*
JSS GlobalSar - Balanced (EUR) -P EUR dist-	EUR	3.46	6.96	14.39	-5.28
JSS GlobalSar - Balanced (EUR) -S EUR acc-	EUR	3.85	7.77	15.31	.*
JSS GlobalSar - Growth (EUR) -P EUR acc-	EUR	6.80	8.73	20.15	-6.70
JSS Twelve Insurance Bond Opportunities -C CHF acc hedged-	CHF	1.20	0.32	13.04	-8.37
JSS Twelve Insurance Bond Opportunities -C EUR acc-	EUR	1.37	0.69	13.38	-7.88
JSS Twelve Insurance Bond Opportunities -C GBP acc hedged-	GBP	1.63	0.66	14.65	-6.97
JSS Twelve Insurance Bond Opportunities -C USD acc hedged-	USD	1.69	2.15	16.08	-5.38
JSS Twelve Insurance Bond Opportunities -I CHF acc hedged-	CHF	1.45	0.45	13.10	-8.24
JSS Twelve Insurance Bond Opportunities -I EUR acc-	EUR	1.63	1.12	13.54	-7.74
JSS Twelve Insurance Bond Opportunities -I USD acc hedged-	USD	1.96	2.61	16.14	-5.29
JSS Twelve Insurance Bond Opportunities -I USD dist hedged-	USD	2.02	.*	-	-
JSS Twelve Insurance Bond Opportunities -I10 CHF acc hedged-	CHF	1.60	.*	-	-
JSS Twelve Insurance Bond Opportunities -I10 EUR acc-	EUR	1.77	.*	-	-
JSS Twelve Insurance Bond Opportunities -I3 CHF acc hedged-	CHF	1.57	.*	-	-
JSS Twelve Insurance Bond Opportunities -I30 CHF acc hedged-	CHF	1.62	.*	-	-
JSS Twelve Insurance Bond Opportunities -I30 EUR acc-	EUR	1.80	1.42	14.29	-
JSS Twelve Insurance Bond Opportunities -I30 EUR dist-	EUR	1.79	.*	-	-
JSS Twelve Insurance Bond Opportunities -I30 USD acc hedged-	USD	2.13	3.04	-	-
JSS Twelve Insurance Bond Opportunities -I30 USD dist hedged-	USD	2.14	.*	-	-
JSS Twelve Insurance Bond Opportunities -IZ3 CHF acc hedged-	CHF	1.57	.*	-	-
JSS Twelve Insurance Bond Opportunities -IZ3 EUR acc-	EUR	1.75	.*	-	-
JSS Twelve Insurance Bond Opportunities -IZ3 EUR dist-	EUR	1.75	.*	-	-
JSS Twelve Insurance Bond Opportunities -I CHF acc hedged-	CHF	1.16	-0.04	12.81	-8.54
JSS Twelve Insurance Bond Opportunities -P EUR acc-	EUR	1.32	0.60	13.27	-8.06
JSS Twelve Insurance Bond Opportunities -P EUR dist-	EUR	1.32	0.60	13.27	-8.05
JSS Twelve Insurance Bond Opportunities -P USD acc hedged-	USD	1.66	2.04	15.91	-5.57
JSS Twelve Insurance Bond Opportunities -P USD dist hedged-	USD	1.66	2.04	16.15	-5.53
JSS Sustainable Equity - Global Thematic -C CHF acc-	CHF	19.13	.*	-	-
JSS Sustainable Equity - Global Thematic -C EUR acc-	EUR	17.54	15.62	33.61	-1.22
JSS Sustainable Equity - Global Thematic -C EUR dist-	EUR	17.54	15.64	33.60	.*
JSS Sustainable Equity - Global Thematic -C USD acc-	EUR	13.92	26.06	.*	-
JSS Sustainable Equity - Global Thematic -I EUR acc-	EUR	17.62	15.80	33.79	-1.10
JSS Sustainable Equity - Global Thematic -I USD (BRL hedged) acc-	USD	18.65	.*	-	-
JSS Sustainable Equity - Global Thematic -I USD acc-	USD	14.00	26.22	.*	-
JSS Sustainable Equity - Global Thematic -I USD dist-	USD	13.99	26.23	.*	-
JSS Sustainable Equity - Global Thematic -I10 CHF acc-	CHF	19.51	.*	.*	-
JSS Sustainable Equity - Global Thematic -I10 EUR acc-	EUR	17.91	16.34	-	-
JSS Sustainable Equity - Global Thematic -I10 USD acc-	USD	-	.*	-	-
JSS Sustainable Equity - Global Thematic -IH1 NOK acc-	NOK	14.41	.*	-	-
JSS Sustainable Equity - Global Thematic -M EUR acc-	EUR	-	.*	-	-
JSS Sustainable Equity - Global Thematic -P EUR acc-	EUR	17.25	15.06	32.94	-1.76
JSS Sustainable Equity - Global Thematic -P EUR dist-	EUR	17.25	15.07	32.93	-1.74
JSS Sustainable Equity - Global Thematic -P USD acc-	USD	13.64	25.43	30.54	.*
JSS Sustainable Equity - Global Thematic -P USD dist-	USD	13.64	25.42	.*	-
JSS Sustainable Equity - Global Thematic -S EUR dist-	EUR	17.84	.*	-	-
JSS Sustainable Equity - Global Thematic -Y EUR acc-	EUR	17.90	16.40	34.47	-0.59
JSS Sustainable Equity - Global Thematic -Y USD dist-	USD	-	.*	-	-
JSS Responsible Equity - Brazil -C USD acc-	USD	8.72	.*	-	-
JSS Responsible Equity - Brazil -I USD acc-	USD	9.10	-25.57	27.34	-0.44
JSS Responsible Equity - Brazil -P USD acc-	USD	8.69	-26.11	26.47	-1.17
JSS Short-term Bond - Global Opportunistic -C CHF acc hedged-	CHF	-0.50	.*	-	-
JSS Short-term Bond - Global Opportunistic -C EUR acc hedged-	EUR	-0.39	.*	-	-
JSS Short-term Bond - Global Opportunistic -C EUR dist-	EUR	-0.38	.*	-	-
JSS Short-term Bond - Global Opportunistic -C USD acc-	USD	0.06	3.39	6.06	0.07

* 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 19

Fund performance**/** (continued)

Share class performance in % per calendar year	Currency of the share class	(31.12.2020-30.06.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS Short-term Bond - Global Opportunistic -C USD dist-	USD	0.06	3.38	6.04	0.09
JSS Short-term Bond - Global Opportunistic -I CHF acc hedged-	CHF	.*	-	2.34	-3.22
JSS Short-term Bond - Global Opportunistic -I USD acc-	USD	0.12	3.52	6.19	0.24
JSS Short-term Bond - Global Opportunistic -I USD dist-	USD	.*	-	6.20	0.22
JSS Short-term Bond - Global Opportunistic -P CHF acc hedged-	CHF	-0.54	1.43	2.09	-3.46
JSS Short-term Bond - Global Opportunistic -P EUR acc hedged-	EUR	-0.43	1.60	2.52	-3.10
JSS Short-term Bond - Global Opportunistic -P USD acc-	USD	-	3.28	5.94	-0.01
JSS Short-term Bond - Global Opportunistic -P USD dist-	USD	0.01	3.27	5.94	-0.01
JSS Short-term Bond - Global Opportunistic -Y CHF acc hedged-	CHF	-0.46	1.78	2.50	-3.07
JSS Short-term Bond - Global Opportunistic -Y EUR acc hedged-	EUR	-0.24	1.99	2.94	-2.71
JSS Short-term Bond - Global Opportunistic -Y USD dist-	USD	0.20	3.68	6.37	0.40
JSS Sustainable Bond CHF -C CHF acc-	CHF	-0.58	-0.15	0.96	-1.22
JSS Sustainable Bond CHF -M CHF acc-	CHF	-0.39	0.24	.*	-
JSS Sustainable Bond CHF -P CHF dist-	CHF	-0.70	-0.41	0.72	-1.46
JSS Sustainable Bond - Euro Broad*** -C CHF acc hedged-	CHF	-1.72	.*	-	-
JSS Sustainable Bond - Euro Broad*** -C EUR acc-	EUR	-1.57	5.61	8.89	-0.89
JSS Sustainable Bond - Euro Broad*** -C EUR dist-	EUR	-1.58	.*	-	-
JSS Sustainable Bond - Euro Broad*** -I EUR acc-	EUR	-1.47	.*	-	-
JSS Sustainable Bond - Euro Broad*** -I EUR dist-	EUR	-1.47	.*	-	-
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	-1.70	5.35	8.59	-1.14
JSS Sustainable Bond - Euro Broad*** -Y CHF acc hedged-	CHF	-1.67	.*	-	-
JSS Sustainable Bond - Euro Broad*** -Y EUR acc-	EUR	-1.53	5.74	.*	-
JSS Sustainable Bond - Euro Broad*** -Y EUR dist-	EUR	-1.53	.*	-	-
JSS Sustainable Bond - EUR Corporates -C EUR acc-	EUR	0.22	4.05	5.97	-2.15
JSS Sustainable Bond - EUR Corporates -C EUR dist-	EUR	0.23	.*	-	-
JSS Sustainable Bond - EUR Corporates -I EUR acc-	EUR	0.29	4.20	6.12	-2.02
JSS Sustainable Bond - EUR Corporates -M EUR acc-	EUR	0.44	4.52	6.43	-1.72
JSS Sustainable Bond - EUR Corporates -P EUR dist-	EUR	0.09	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	0.29	4.21	6.14	.*
JSS Sustainable Green Bond - Global -C CHF acc hedged-	CHF	-3.02	.*	-	-
JSS Sustainable Green Bond - Global -C EUR dist-	EUR	-2.83	4.12	5.69	.*
JSS Sustainable Green Bond - Global -P EUR acc-	EUR	-2.93	3.91	5.48	-3.15
JSS Sustainable Equity - Europe -C EUR acc-	EUR	14.02	-4.04	24.85	-13.17
JSS Sustainable Equity - Europe -P EUR acc-	EUR	13.83	-4.55	24.11	-13.70
JSS Sustainable Equity - Europe -P EUR dist-	EUR	13.82	-4.55	24.10	-13.68
JSS Sustainable Equity - Europe -P USD acc hedged-	USD	10.32	4.23	21.64	-17.83
JSS Sustainable Equity - Europe -Y EUR acc-	EUR	14.37	-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	14.17	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	14.77	6.81	30.54	-5.08
JSS Sustainable Equity - Global Climate 2035*** -P EUR dist-	EUR	13.74	5.03	28.38	-6.65
JSS Sustainable Equity - Global Climate 2035*** -P USD acc-	USD	10.24	14.70	25.83	-11.13
JSS Sustainable Equity - Real Estate Global -C EUR acc-	EUR	16.97	-15.77	16.42	-5.59
JSS Sustainable Equity - Real Estate Global -C EUR dist-	EUR	16.96	-15.77	.*	-
JSS Sustainable Equity - Real Estate Global -I EUR acc-	EUR	17.05	-15.66	.*	-
JSS Sustainable Equity - Real Estate Global -P EUR acc-	EUR	16.68	-16.19	15.87	-6.07
JSS Sustainable Equity - Real Estate Global -P EUR dist-	EUR	16.67	-16.19	.*	-
JSS Sustainable Equity - Real Estate Global -P USD acc-	USD	12.78	-8.66	-	-
JSS Sustainable Equity - USA -C USD acc-	USD	15.39	20.72	30.33	-5.48
JSS Sustainable Equity - USA -I USD acc-	USD	15.48	.*	-	-

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*** please refer to Note 19

Fund performance**/** (continued)

Share class performance in % per calendar year	Currency of the share class	(31.12.2020-30.06.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS Sustainable Equity - USA -I USD dist-	USD	15.47	.*	-	-
JSS Sustainable Equity - USA -P USD acc-	USD	15.11	20.12	29.76	-5.84
JSS Sustainable Equity - USA -P USD dist-	USD	15.11	.*	-	-
JSS Sustainable Equity - USA -Y USD acc-	USD	15.74	21.22	30.94	.*
JSS Sustainable Multi Asset - Global Opportunities*** -I H2 CHF dist-	CHF	-	.*	-	-
JSS Sustainable Multi Asset - Global Opportunities*** -I USD acc-	USD	-	.*	-	-
JSS Sustainable Multi Asset - Global Opportunities*** -P CHF acc hedged-	CHF	9.72	4.39	13.28	-7.88
JSS Sustainable Multi Asset - Global Opportunities*** -P EUR dist-	EUR	8.71	4.72	13.85	-7.36
JSS Sustainable Equity - Green Planet*** -C CHF H1 acc-	CHF	12.81	16.15	26.63	-16.28
JSS Sustainable Equity - Green Planet*** -C EUR acc-	EUR	13.09	16.52	27.19	-15.67
JSS Sustainable Equity - Green Planet*** -C EUR dist-	EUR	13.09	-	-	.*
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	13.18	16.66	27.32	-15.59
JSS Sustainable Equity - Green Planet*** -I EUR dist-	EUR	13.17	.*	-	-
JSS Sustainable Equity - Green Planet*** -P CHF H1 acc-	CHF	12.47	15.36	25.85	-16.79
JSS Sustainable Equity - Green Planet*** -P EUR acc-	EUR	12.73	15.73	26.31	-16.25
JSS Sustainable Equity - Green Planet*** -P EUR dist-	EUR	12.73	15.73	26.31	-16.25
JSS Sustainable Equity - Green Planet*** -P GBP dist-	GBP	-	.*	-	-
JSS Sustainable Equity - Green Planet*** -P USD acc hedged-	USD	13.09	17.63	29.74	-14.38
JSS Sustainable Equity - Green Planet*** -P USD dist-	USD	9.26	26.39	23.80	-20.26
JSS Sustainable Equity - Green Planet*** -S EUR dist-	EUR	13.29	16.89	27.58	.*
JSS Sustainable Equity - Green Planet*** -Y EUR acc-	EUR	13.40	17.13	27.84	-15.24
JSS Bond - USD High Yield -C EUR acc hedged-	EUR	5.63	4.61	11.54	-7.71
JSS Bond - USD High Yield -C USD acc-	USD	6.11	6.56	14.89	-4.94
JSS Bond - USD High Yield -C USD dist-	USD	6.10	6.56	14.89	-4.94
JSS Bond - USD High Yield -I CHF acc hedged-	CHF	5.64	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	6.23	6.81	15.17	-4.71
JSS Bond - USD High Yield -I USD dist-	USD	6.23	6.81	15.17	-4.70
JSS Bond - USD High Yield -P CHF acc hedged-	CHF	5.31	3.93	10.70	-8.32
JSS Bond - USD High Yield -P CHF dist hedged-	CHF	5.34	3.96	10.77	-8.30
JSS Bond - USD High Yield -P EUR acc hedged-	EUR	5.50	4.18	11.14	-7.92
JSS Bond - USD High Yield -P EUR dist hedged-	EUR	5.42	4.03	10.90	-7.95
JSS Bond - USD High Yield -P USD acc-	USD	5.95	6.24	14.55	-5.22
JSS Bond - USD High Yield -P USD dist-	USD	5.95	6.24	14.55	-5.23
JSS Bond - Emerging Markets High Yield -C USD acc-	USD	-	-	-	.*
JSS Bond - Emerging Markets High Yield -C USD dist-	USD	-	-	9.33	-3.95
JSS Bond - Emerging Markets High Yield -I USD acc-	USD	-	-	.*	-3.73
JSS Bond - Emerging Markets High Yield -I USD dist-	USD	-	-	9.53	-3.75
JSS Bond - Emerging Markets High Yield -P CHF acc hedged-	CHF	-	-	5.20	-7.59
JSS Bond - Emerging Markets High Yield -P EUR acc hedged-	EUR	-	-	5.62	-7.02
JSS Bond - Emerging Markets High Yield -P USD acc-	USD	-	-	8.83	-4.38
JSS Bond - Emerging Markets High Yield -P USD dist-	USD	-	-	8.84	-4.38
JSS Sustainable Bond - Total Return Global*** -C CHF acc hedged-	CHF	-1.59	4.30	4.22	-3.59
JSS Sustainable Bond - Total Return Global*** -C EUR acc hedged-	EUR	-1.46	4.53	4.59	-3.11
JSS Sustainable Bond - Total Return Global*** -C GBP acc hedged-	GBP	-	.*	-	-
JSS Sustainable Bond - Total Return Global*** -C USD acc-	USD	-1.03	6.23	7.83	-0.24
JSS Sustainable Bond - Total Return Global*** -C USD dist-	USD	-1.03	6.24	7.82	-0.21
JSS Sustainable Bond - Total Return Global*** -I CHF acc hedged-	CHF	-1.50	4.34	4.31	-3.45
JSS Sustainable Bond - Total Return Global*** -I EUR acc hedged-	EUR	-1.39	4.52	4.87	-3.06
JSS Sustainable Bond - Total Return Global*** -I EUR dist hedged-	EUR	-1.37	4.73	4.83	-3.02
JSS Sustainable Bond - Total Return Global*** -I USD acc-	USD	-0.94	6.44	8.03	-0.05
JSS Sustainable Bond - Total Return Global*** -I USD dist-	USD	-0.94	6.44	8.03	-0.06

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*** please refer to Note 19

Fund performance**/** (continued)

Share class performance in % per calendar year	Currency of the share class	(31.12.2020-30.06.2021) (current period)	(31.12.2019-31.12.2020)	(31.12.2018-31.12.2019)	(31.12.2017-31.12.2018)
JSS Sustainable Bond - Total Return Global*** -M CHF acc hedged-	CHF	-1.32	4.80	4.86	-3.04
JSS Sustainable Bond - Total Return Global*** -P CHF acc hedged-	CHF	-1.77	3.79	3.91	-3.79
JSS Sustainable Bond - Total Return Global*** -P EUR acc hedged-	EUR	-1.64	4.12	4.24	-3.55
JSS Sustainable Bond - Total Return Global*** -P EUR dist hedged-	EUR	-1.64	4.15	4.25	-3.53
JSS Sustainable Bond - Total Return Global*** -P USD acc-	USD	-1.20	5.87	7.46	-0.58
JSS Sustainable Bond - Total Return Global*** -P USD dist-	USD	-1.20	5.86	7.46	-0.58
JSS Sustainable Bond - Total Return Global*** -Y CHF acc hedged-	CHF	-1.45	4.54	4.33	-3.16
JSS Sustainable Bond - Total Return Global*** -Y EUR acc hedged-	EUR	-1.33	4.69	4.82	-2.83
JSS Sustainable Bond - Total Return Global*** -Y GBP dist hedged-	GBP	-1.02	5.68	5.83	-1.89
JSS Sustainable Bond - Total Return Global*** -Y USD acc-	USD	-0.89	6.50	8.09	.*
JSS Sustainable Bond - Total Return Global*** -Y USD dist-	USD	-0.89	6.51	8.08	.*
JSS Sustainable Equity - Consumer Brands -C EUR acc-	EUR	12.77	15.53	25.51	.*
JSS Sustainable Equity - Consumer Brands -C USD acc-	USD	9.29	26.20	23.00	.*
JSS Sustainable Equity - Consumer Brands -I USD acc-	USD	9.43	26.49	23.29	.*
JSS Sustainable Equity - Consumer Brands -P EUR acc-	EUR	12.43	14.87	24.76	.*
JSS Sustainable Equity - Consumer Brands -P EUR dist-	EUR	12.42	14.84	24.76	.*
JSS Sustainable Equity - Consumer Brands -P USD acc-	USD	8.97	25.42	22.27	.*
JSS Sustainable Equity - Consumer Brands -P USD dist-	USD	8.96	25.43	22.27	.*
JSS Sustainable Equity - Tech Disruptors -C CHF acc-	CHF	13.84	35.92	.*	-
JSS Sustainable Equity - Tech Disruptors -C EUR acc-	EUR	12.33	36.44	34.02	.*
JSS Sustainable Equity - Tech Disruptors -C USD acc-	USD	8.87	49.02	31.35	.*
JSS Sustainable Equity - Tech Disruptors -C USD dist-	USD	8.87	49.02	.*	-
JSS Sustainable Equity - Tech Disruptors -E USD acc-	USD	8.71	48.57	.*	-
JSS Sustainable Equity - Tech Disruptors -E USD dist-	USD	8.71	48.57	.*	-
JSS Sustainable Equity - Tech Disruptors -I CHF acc-	CHF	-	.*	-	-
JSS Sustainable Equity - Tech Disruptors -I USD (BRL hedged) acc-	USD	-	.*	-	-
JSS Sustainable Equity - Tech Disruptors -I USD acc-	USD	9.00	49.37	31.68	.*
JSS Sustainable Equity - Tech Disruptors -M USD acc-	USD	9.35	50.41	32.55	.*
JSS Sustainable Equity - Tech Disruptors -P CHF dist-	CHF	13.52	35.09	28.36	.*
JSS Sustainable Equity - Tech Disruptors -P EUR acc-	EUR	12.00	35.63	33.22	.*
JSS Sustainable Equity - Tech Disruptors -P EUR dist-	EUR	12.00	35.63	33.23	.*
JSS Sustainable Equity - Tech Disruptors -P USD acc-	USD	8.55	48.13	30.57	.*
JSS Sustainable Equity - Tech Disruptors -P USD dist-	USD	8.55	48.13	30.57	.*
JSS Sustainable Equity - Tech Disruptors -Y USD acc-	USD	9.06	49.61	31.87	.*
JSS Sustainable Equity - Tech Disruptors -Y USD dist-	USD	9.08	.*	-	-
JSS Bond - Emerging Markets Local Currency -C USD acc-	USD	-3.27	2.46	.*	-
JSS Bond - Emerging Markets Local Currency -C USD dist-	USD	-3.28	2.46	.*	-
JSS Bond - Emerging Markets Local Currency -I USD acc-	USD	-3.11	2.80	.*	-
JSS Bond - Emerging Markets Local Currency -I USD dist-	USD	-3.11	2.81	.*	-
JSS Bond - Emerging Markets Local Currency -P USD acc-	USD	-3.51	1.95	.*	-
JSS Bond - Emerging Markets Local Currency -P USD dist-	USD	-3.51	1.94	.*	-
JSS Bond - Emerging Markets Local Currency -Y USD acc-	USD	-3.09	2.87	.*	-
JSS Bond - Emerging Markets Local Currency -Y USD dist-	USD	-3.08	2.86	.*	-
JSS Equity - All China -C CHF acc-	CHF	10.02	46.28	.*	-
JSS Equity - All China -C EUR acc-	EUR	9.00	46.25	.*	-
JSS Equity - All China -C USD acc-	USD	5.09	60.55	.*	-
JSS Equity - All China -C USD dist-	USD	5.10	60.56	.*	-
JSS Equity - All China -I CHF acc-	CHF	10.23	46.79	.*	-
JSS Equity - All China -I EUR acc-	EUR	9.20	46.75	.*	-
JSS Equity - All China -I USD acc-	USD	5.28	61.12	.*	-
JSS Equity - All China -P CHF acc-	CHF	9.80	45.66	.*	-
JSS Equity - All China -P CHF dist-	CHF	9.80	45.67	.*	-
JSS Equity - All China -P EUR acc-	EUR	8.79	45.64	.*	-
JSS Equity - All China -P USD acc-	USD	4.88	59.90	.*	-
JSS Equity - All China -P USD dist-	USD	4.88	59.90	.*	-

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*** please refer to Note 19

Report of the Investment Managers

JSS Alternative Multi-Strategy Fund

During the reporting period the JSS Alternative Multi-Strategy Fund P USD acc share class performed a positive return of 4.10% on an absolute basis. The portfolio is constructed with a balanced mandate to achieve diversification to uncorrelated hedge fund strategies and more importantly at the portfolio level. During the reporting period two new funds have been added: Incline (Equity L/S) Fund and Black & White (TMT Equity L/S). The portfolio remains invested across uncorrelated funds with a heavy tilt on idiosyncratic exposures. In conjunction with the portfolio allocated to flexible managers running low beta in the event of a rapidly changing market environment. We continue to believe that our disciplined approach to our manager selection in a balanced portfolio where funds don't have a one-way bet across different asset classes, is the best way for JSS to navigate the current environment. The portfolio handled the initial turbulence for COVID-19 quite well, but the catalyst which caught the portfolio off-side and began a cycle of deleveraging and losses was the collapse of the OPEC agreement in mid-march. The re-action function to the world going into shut down mode, resulted in unprecedented monetary and fiscal actions from global central banks and governments. This resulted in a sharp rebound in performance across risk assets, filtering through into strong performance on a risk adjusted basis for JSS Alternative Multi-Strategy Fund.

JSS Corporate Bond - Emerging Markets IG

Last twelve months were marked by an intense recover for Emerging Markets in general. After the first hit of the COVID-19 pandemic across the globe, most Emerging Market economies started to recover in the end of 2020. The return of the major Central Banks' support for the market with dovish stances and easing measures provided the continuation of a recovery in Q1 2021. Most of EM countries have shown deterioration in fiscal accounts both due to recession and also from important measures taken by the government to tackle the situation. Trade tensions between US and China have been fading away with a new US presidency and world trade volume have increased in a gradual manner allowing a partial reshuffle of global supply and pushed further the improvement in the external accounts in some of the EM countries. After a turbulent Q1 2021 in the political scenario in Brazil, it seems the country is geared towards a stabilization with important reforms on the pipeline. At the same time, worries about COVID developments have and will be around for quite some time. Other countries in Asia, like Indonesia, India and Taiwan keep showing signs of improvement in the midst of revamping exports. Turkey remains a source of concerns given economic weakness and intensifications of geopolitical tensions. For the moment, it seems the recent devaluation of its currency has helped containing the deterioration in external accounts. JSS Corporate Bond – Emerging Markets IG P USD acc performed a positive return of 5.73% during the reporting period.

JSS Sustainable Equity - Systematic Emerging Markets

June 2020 to June 2021 marked a continuation of the rapid equity bull market which commenced at the nadir of the COVID-19 bear market in March 2020. Over this period, performances of emerging market segments, sectors and regions shifted dramatically. High tech growth-oriented Asian equities from China, South Korea and Taiwan performed well into March of 2021, during which commodity exporting nations such as Brazil, South Africa and Mexico struggled with low commodity prices and failure to sufficiently contain COVID-19 outbreaks. This began to reverse in March of 2021 when a reflationary impulse, fiscal stimulus and infrastructure announcements boosted commodity prices and the growth outlook for beaten-down emerging economies. Over the preceding 12 months the strategy of the fund was adapted from an equally weighted country allocation, to a Quality, Growth and Momentum driven stock selection approach investing directly in J. Safra Sarasin ESG A-Rated equities. The newly adopted strategy has performed positively since it was implemented, due to a positive selection effect in Latin American and Asian equities. During the reporting period JSS Sustainable Equity - Systematic EM P USD dist share class delivered a positive absolute return of 35.01%.

JSS Sustainable Equity - Global Dividend

Biggest changes in the fund position include an increase in Banks, Insurances and Industrials and a reduction in Health Care and Information Technology. Banks and Insurances will benefit operationally from higher interest rates and Industrials from a cyclical recovery. On the other hand, the valuation of Health Care and Information Technology will deteriorate due to higher interest rates, as the present value of their future earnings will be lower. Throughout the COVID-19 crises up until mid-March 2021, companies which support and enable the global trend of digitalization did drive the equity market performance. Many of these growth companies however do not qualify as candidates for the fund, since their dividend distribution is not attractive. The strong performance of the growth style was accordingly a headwind for the fund's relative performance until mid-March 2021, when the expectations of higher interest rates also fed through the equity market, with a rebound in value and dividend companies. On average, the fund remains positioned for a further reopening of the economies and recovery in company earnings. JSS Sustainable Equity - Global Dividend P EUR acc performed a positive return of 24.84% during the reporting period.

JSS Quant Portfolio - Global (EUR)

During the reporting period the JSS Quant Portfolio - GI (EUR) P EUR dist performed a negative return of 1.02% on an absolute basis. 2020/2021 was clearly marked by the COVID-19 pandemic. However, despite the worst economic slump since the Second World War, the central banks' bailout programmes prevented major market dislocations. On the contrary, these programmes and the unprecedented policy of negative interest rates both here and there caused an enormous boom in assets of all kinds, including of course bonds and shares. The higher the risk now seems, the more successful the asset class, such as subordinated bonds in the bond sector. The situation remains firmly in place in 2021. Although the analyst community is becoming increasingly uneasy about the possibility of higher inflation in the future, there are still no signs of nervousness on the bond markets. No matter which of the major markets one looks at, there were no stronger movements anywhere in the second quarter. The portfolio benefited in the good equity phases, but was only able to participate in part of the rises due to the implicit hedging structure. In the weak equity phases, this hedging strategy helped a lot, which meant that the low-vola strategy was able to achieve an overall surplus. The high-yield strategy also held up very well in the reporting period, with one exception that led to major losses: in Q1 2021, the high weighting in US bond futures with a long duration brought a significant loss.

JSS GlobalSar - Balanced (CHF)

During the reporting period the JSS GlobalSar - Balanced (CHF) P CHF dist performed a positive return of 12.85% on an absolute basis. The strategy started the period with a small underweight bonds, neutral equity, and overweight cash and alternatives. Over the period, the fund moved further underweight bonds and moved overweight equity. The majority of the fund's relative underperformance is from equity stock selection. Asset allocation effects were positive with a strong contribution from the underweight to bonds. The equity selection detractors were in Materials and Consumer Discretionary (Alibaba). Within Materials there was a lack of exposure to metals and mining during a commodities rally. An overweight to Utilities was also a large detractor. Generally, the portfolio is tilted towards stocks with a quality, growth bias. In this period, Value tilted names rallied causing factor driven underperformance. Mass vaccine rollouts are undeniably positive news, but the challenges of deployment and new variants need to be closely monitored. Over the long term, we expect a shift to a more digital world, automation, climate change mitigation and adaptation.

Report of the Investment Managers (continued)

JSS GlobalSar - Balanced (EUR)

During the reporting period the JSS GlobalSar - Balanced (EUR) P EUR dist performed a positive return of 12.10% on an absolute basis. The fund started the period with a small underweight bonds, neutral equity, and overweight cash and alternatives. Over the period, the fund moved further underweight bonds and moved overweight equity. The majority of the fund's relative underperformance is from equity stock selection. Asset allocation effects were positive with a strong contribution from the underweight to bonds. The equity selection detractors were in Materials and Consumer Discretionary (Alibaba). Within Materials there was a lack of exposure to metals and mining during a commodities rally. An overweight to Utilities was also a large detractor. Generally, the portfolio is tilted towards stocks with a quality, growth bias. In this period, Value tilted names rallied causing factor driven underperformance.

Mass vaccine rollouts are undeniably positive news, but the challenges of deployment and new variants need to be closely monitored. Over the long term, we expect a shift to a more digital world, automation, climate change mitigation and adaptation.

JSS GlobalSar - Growth (EUR)

During the reporting period the JSS GlobalSar - Growth (EUR) P EUR acc performed a positive return of 18.37% on an absolute basis. The fund started the period with a small underweight bonds, neutral equity, and overweight cash and alternatives. Over the period, the fund moved further underweight bonds and moved overweight equity. The majority of the fund's relative underperformance is from equity stock selection. Asset allocation effects were positive with a strong contribution from the underweight to bonds. The equity selection detractors were in Materials and Consumer Discretionary (Alibaba). Within Materials there was a lack of exposure to metals and mining during a commodities rally. An overweight to Utilities was also a large detractor. Generally, the portfolio is tilted towards stocks with a quality, growth bias. In this period, Value tilted names rallied causing factor driven underperformance.

Mass vaccine rollouts are undeniably positive news, but the challenges of deployment and new variants need to be closely monitored. Over the long term, we expect a shift to a more digital world, automation, climate change mitigation and adaptation.

JSS Twelve Insurance Bond Opportunities

The latter half of 2020 was dominated by retracement of the spread widening that was prevalent in the early part of the year, where markets had reacted negatively to the COVID-19 pandemic. Key strategic decisions taken in 2021 were to reposition for market induced duration sensitivity. In late Q4 2020, long duration bonds were replaced with short duration structures, such as bullets and short calls. This fared well for the strategy, which mitigated, to a certain degree, the relative volatility that credit as an overall asset class experienced in Q1 2021. Twelve Capital continued to see the fundamentals improved of the sector as a whole, benefitting from better than expected earnings and performance from investment income, as insurance companies were able to invest in improved investment rates. Overall the fund has a high investment degree of approx. 98% and continues to grow with meaningful inflows; At closing date NAV is approximately 485M. During the reporting period the JSS Twelve Insurance Bond Opp P EUR acc share class delivered a positive absolute performance of 7.89%.

JSS Sustainable Equity - Global Thematic

During the reporting period the JSS Sustainable Equity - Global Thematic P EUR dist share class performed a positive return of 34.66% on an absolute basis. This was over 500bps ahead of the reference index. Our stock selection was very positive in particular in industrials. We suffered by not owning any banks within our financials as they rallied post COVID-19 stimulus. Regionally our stock picking was strongest in North America where we had a larger exposure to "higher beta" which has been the predominant factor since the COVID-19 trough. We have had a cash drag from constant inflows. From a style perspective we were at a slight negative given the very strong rally in higher beta equities but our largest detractor was having a cash balance in the period. Stock selection and Industry selection were the biggest positives. COVID-19 was a definitive positive as many of our digital investments saw significant increases in their businesses. Whilst much of this happened early in this reporting period we feel the benefits will happen over an extended period of time. In terms of activity we have been more active as the dispersion in the market gave us a higher frequency of opportunity.

JSS Responsible Equity – Brazil

During the reporting period the JSS Responsible Equity - Brazil P USD acc performed a positive return of 34.81% on an absolute basis. In the past 12 months, the management team chose to give the fund a higher exposition to the healthcare sector than the benchmark, which yielded a positive alpha, and also a greater exposition to the Malls sector, which delivered positive results. Throughout the period, the fund's exposition to the discretionary consumer sector was reduced, as the pandemic had a considerable impact on some players in the sector. In the utilities sector, the fund's exposition was also gradually reduced, as part of the growth potential for the short term has already been explored. In the last few months, the fund's exposition to the Pulp and Paper sector was considerably increased, surpassing the benchmark's position, bringing very positive results. The negative highlights would be the positioning in the Telecom sector, which yielded a negative alpha over the period. Some of the companies in the Capital Goods sector also performed poorly, negatively affecting the fund. The fast advances of the vaccination in Brazil will be beneficial to the fund, due to its exposition to the local market.

JSS Short-term Bond - Global Opportunistic

Short term bonds have proven once again to be an important asset class in providing very good risk-adjusted returns. Last twelve months were marked by an intense recover for Emerging Markets in general. After the first hit of the COVID-19 pandemic across the globe, most Emerging Market economies started to recover in the end of 2020. The return of the major Central Banks' support for the market with dovish stances and easing measures provided the continuation of a recovery in Q1 2021. Most of EM countries have shown deterioration in fiscal accounts both due to recession and also from important measures taken by the government to tackle the situation. Trade tensions between US and China have been fading away with a new US presidency and world trade volume have increased in a gradual manner allowing a partial reshuffle of global supply and pushed further the improvement in the external accounts in some of the EM countries. After a turbulent Q2 2020 in the political scenario in Brazil, it seems the country is geared towards a stabilization with important reforms on the pipeline. At the same time, worries about COVID developments have and will be around for quite some time. Other countries in Asia, like Indonesia, India and Taiwan keep showing signs of improvement in the midst of revamping exports. Turkey remains a source of concerns given economic weakness and intensifications of geopolitical tensions. For the moment, it seems the recent devaluation of its currency has helped containing the deterioration in external accounts. JSS Short-term Bond - Global Opp P USD acc Share class performed a positive return of 2.59% during the reporting period.

Report of the Investment Managers (continued)

JSS Sustainable Bond CHF

2020/2021 was clearly marked by the COVID-19 pandemic. However, despite the worst economic slump since the Second World War, the central banks' bailout programmes prevented major market dislocations. On the contrary, these programmes and the unprecedented policy of negative interest rates both here and there caused an enormous boom in assets of all kinds, including of course bonds and shares. The higher the risk now seems, the more successful the asset class, such as subordinated bonds in the bond sector. The situation remains firmly in place in 2021. Although the analyst community is becoming increasingly uneasy about the possibility of higher inflation in the future, there are still no signs of nervousness on the bond markets. No matter which of the major markets one looks at, there were no stronger movements anywhere in the second quarter of 2021. The Swiss market has also shown little movement since March 2021; after a brief rise in 10-year bonds at the beginning of the quarter, there was a return to the initial level by the end of June 2021. The portfolio was always kept shorter than the benchmark over 2021, which paid off particularly in Q1 2021, after which the portfolio was lengthened somewhat, so the duration is still slightly shorter than that of the benchmark. We have increased the rating risk in the last few months. JSS Sustainable Bond CHF P CHF dist performed a negative return of 0.11% during the reporting period.

JSS Sustainable Bond - Euro Broad

The fund managed duration and credit exposure very actively in the reporting period. After being longer than benchmark duration over the summer period, duration was shortened to below benchmark level due to the recovery taking hold & COVID-19 vaccination being available. Duration was slowly lengthened after the US presidential elections again. At beginning of 2021, duration was shortened again until March when duration reflation fears drove yields higher. After a strong rally in yields, duration was gradually shortened again in May 2021. In terms of credit exposure, the fund increased its exposure to subordinated bonds of banks or insurance companies during the reporting period while reducing exposure to sovereign credit. COVID-19 had no specific effect on the sub-fund anymore. The performance drivers of the fund in the reporting period were duration, allocation and selection. These drivers provided positive relative performance to the benchmark. During the reporting period the JSS Sustainable Bond EUR Broad P EUR dist share class provided a positive return of 2.42%.

JSS Sustainable Bond - EUR Corporates

The fund managed duration and credit exposure very actively in the reporting period. After being longer than benchmark duration over the summer period, duration was shortened to below benchmark level due to the recovery taking hold & COVID-19 vaccination being available. Duration was slowly lengthened after the US presidential elections again and the fund became neutral duration in March 2021. After a strong rally in yields, duration was gradually shortened again. In terms of credit exposure, the fund increased its exposure to subordinated bonds of banks or insurance companies during the reporting period. COVID-19 had no specific effect on the sub-fund anymore. The performance drivers of the fund in the reporting period were duration, allocation and selection. These drivers provided positive relative performance to the benchmark. During the reporting period the JSS Sustainable Bond - EUR Corporates P EUR dist share class provided a positive return of 5.57%.

JSS Sustainable Green Bond – Global

The fund managed duration and credit exposure very actively in the reporting period. After being longer than benchmark duration over the summer period, duration was shortened to below benchmark level due to the recovery taking hold & COVID-19 vaccination being available. Duration was slowly lengthened after the US presidential elections again and the fund became neutral duration in March 2021. After a strong rally in yields, duration was gradually shortened again. In terms of credit exposure, the fund increased its exposure to subordinated bonds of banks or insurance companies during the reporting period. COVID-19 had no specific effect on the sub-fund anymore. During the reporting period the JSS Sustainable Green Bond - Global P EUR acc share class delivered a negative return of 0.82%.

JSS Sustainable Equity – Europe

In the period the JSS Sustainable Equity – Europe generated a total positive return of 25.81% on the P EUR dis share class, slightly outperforming the MSCI Europe Net Return on a gross basis. After the sideways movement of European equities over the summer months 2020 when hopes for an economic reopening and fears of a second COVID-19 wave in the upcoming winter balanced out, equity markets got another boost from the positive COVID-19 vaccine studies in early November 2021. During this period particularly Small & Mid-Caps as well as Value stocks outperformed, both of which the fund is structurally overweight. Towards the end of the period inflation fears and central bank reaction to them came to the forefront, resulting in a market rotation back into Quality stocks, resulting in a headwind for the fund. COVID-19 had no operational impact on the fund, but caused a three-step reaction process by selling stocks with balance sheet issues in spring 2020, increasing exposure to oversold Value stocks to the portfolio in summer 2020 and increasing exposure to underperforming Quality stocks since the beginning of 2021.

JSS Sustainable Equity - Global Climate 2035

Climate change remains a challenge that requires us to take action now to avoid further global warming. At the core lies the need to reduce carbon emissions. With this in mind, we have changed the fund at the end of 2020. The new strategy prefers companies that are lowering their own carbon emissions and firms that offer new solutions that can help others to transition to carbon neutrality, while avoiding stranded assets such as fossil fuels. During the reporting period that reflects both our previous and our new strategy, performance has lagged behind the benchmark. The strong recovery in the oil price and the corresponding rally in energy stocks hurt our sector allocation as we don't own names in this sector anymore. Our stock selection suffered as some renewable names in wind had a larger than expected correction this year. Despite this adverse short term move, we remain committed to our strategy to find the best positioned names for a lower carbon world. Meaningful new investments will continue to move into ventures that can lower the carbon footprint, regardless of what happens with COVID-19. JSS Sustainable Equity - Global Climate 2035 P EUR dist performed a positive return of 25.36% during the reporting period.

JSS Sustainable Equity - Real Estate Global

During the reporting period, in November 2021, the news of a COVID-19 vaccine started a sharp recovery in especially re-opening trade REITs in the retail, hotel and office sectors. During those final months of the year 2020 we took the opportunity to sell parts of our holdings in those sectors to increase our weighting to real estate sectors we believe will show GDP and inflation beating growth in the medium to longer term. These REITs are mainly in the Industrial, Data Centre and Tower REIT sectors. The increase in online shopping and working from home – two trends that will benefit these sectors – we believe will be long term drivers for rental and value growth. With this move we are now 75% allocated to growth sectors and only 25% to mature, 'old school' real estate sectors like retail and office. Although the re-opening trade lasted longer than we expected, till March 2021, we have seen growth sectors outperform value again in the last few months of the reporting period, Q2 2021. We strongly believe that our Thematic and Sustainable approach to investing in listed real estate will pay off in the medium to longer term. Over the reporting period the JSS Sustainable Equity - Real Estate Global P EUR acc performed a positive return of 17.94% on an absolute basis.

Report of the Investment Managers (continued)

JSS Sustainable Equity – USA

Despite a strong second COVID-19 wave with many fatalities, US equities had an excellent performance during the reporting period. Over the last 12 months, there has been a notable performance shift away from growth towards value, as the unprecedented central bank liquidity and government stimulus led to a strong economic rebound. We have carefully managed the style exposures in the fund, such that this transition did not hurt the relative performance. During the reporting period, the fund's performance was even stronger than the robust benchmark performance. The JSS Sustainable Equity – USA benefited from strong stock selection and our underweight in Utilities. Perhaps the most surprising side effect of COVID-19 was that the strong policy response to combat the pandemic led to a much stronger equity rally than what might have occurred otherwise. We continue to strive for a well balanced portfolio and focus on stock selection based on our investment process that includes sustainability. During the reporting period the JSS Sustainable Equity - USA P USD acc share class delivered a positive absolute return of 41.70%.

JSS Sustainable Multi Asset - Global Opportunities

The last 12 months proved one of the more volatile periods for multi-asset investors in recent history, with large retracements in bond yields, a continued strong rally in equity prices and further compression in credit spreads. Over the course of the past year, the fund's asset allocation was shifted between Recession stage (June 2020 to November 2020), Early stage (November 2020 to June 2021) and back to mid stage (from June 2021 to date) in accordance with the signal generated by our in-house proprietary macro-market cycle model. The aforementioned shifts, both with respect to the inter asset class movements (equities vs bonds) and intra asset class composition adjustments (defensive vs aggressive equity factor allocation, credit and duration), generated positive performance for the fund. This particular period, in tandem with the COVID-19 induced bear market, have given further credence to the need for an adaptive approach to asset allocation along with clear ESG integration and Sustainability goals, which further bolsters our confidence in the investment process for the fund. During the reporting period the JSS Sustainable Multi Asset - Global Opportunities P EUR dist share class delivered an absolute positive performance of 16.33%.

JSS Sustainable Equity - Green Planet

For the 12 months ended June 30 2021, JSS Sustainable Equity – Green planet P EUR dist (ex JSS Sustainable Water) delivered a positive return of 37.38%. The fund's performance was overall strong, benefiting from the economic recovery and favourable monetary conditions. It also benefited from a positive stock selection effect (positioning on COVID winners first, followed by a switch to reopening plays) and an overweight of the industrial sector. The increase in the cyclical / value style during second half of 2020 in the portfolio added to the performance. Finally, the transition to Green Planet and subsequent expansion of the investment universe (started in October 2020) led to additional outperformance until February 2021, but was offset a drop in the performance of the newly invested companies since March 2021.

JSS Bond - USD High Yield

The total positive return of the JSS Bond - USD High Yield P USD acc share class for the 12-month reporting period ended June 30, 2021 was 19.18%. During the 12-month reporting period, the most significant factors affecting the fund's performance relative to the BBHY2%ICI were the fund's allocation to equity securities. On an Industry allocation base the strategy was negatively impacted in the high-yield bond portion of the portfolio. The fund's overweight allocation to the Packaging and Cable & Satellite sectors, along with its underweight to the Airlines sector, negatively impacted performance. The fund was also negatively impacted by its cash holding during the period. The fund was positively impacted on a securities selection base. This was especially true in the Independent Energy, Pharmaceuticals and Midstream sectors. On an equity securities base the fund positively outperformed through its allocation to equity securities during the reporting period as its holdings significantly outperformed the BBHY2%ICI. The fund's equity holdings which contributed the most to performance during the period were Audacy, Cumulus Media and iHeartMedia. The fund's equity holdings which detracted the most from performance during the period were Altice USA, Emerald Holdings and Science Applications International.

JSS Bond - Emerging Markets High Yield

Last twelve months were marked by an intense recover for Emerging Markets in general. After the first hit of the COVID-19 pandemic across the globe, most Emerging Market economies started to recover in the end of 2020. The return of the major Central Banks' support for the market with dovish stances and easing measures provided the continuation of a recovery in Q1 2021. Most of EM countries have shown deterioration in fiscal accounts both due to recession and also from important measures taken by the government to tackle the situation. Trade tensions between US and China have been fading away with a new US presidency and world trade volume have increased in a gradual manner allowing a partial reshuffle of global supply and pushed further the improvement in the external accounts in some of the EM countries. After a turbulent Q2 2020 in the political scenario in Brazil, it seems the country is geared towards a stabilization with important reforms on the pipeline. At the same time, worries about COVID developments have and will be around for quite some time. Other countries in Asia, like Indonesia, India and Taiwan keep showing signs of improvement in the midst of revamping exports. Turkey remains a source of concerns given economic weakness and intensifications of geopolitical tensions. For the moment, it seems the recent devaluation of its currency has helped containing the deterioration in external accounts. JSS Bond - Emerging Markets High Yield P USD acc performed a total positive return of 10.54% during the reporting period.

JSS Sustainable Bond - Total Return Global

For the 12 months ending June 2021, the JSS Sustainable Bond - Total Return Global P USD acc share class posted a net positive performance of 1.36% beating the global bond market as a reference. After the COVID-19 hit and the wild volatility experienced by global bond markets, second half of 2020 marked a return to a more normal behavior. Government yield curve steepened moderately towards the end of 2020 and credit spreads compressed further. The first half of 2021 saw an acceleration of curve steepening driven by the so-called reflation trade. The fund managed to navigate tactically this hectic period, thanks to a moderate duration exposure and an active duration management. Still the main positive contributions were credit crossover, enhanced carry and unhedged forex benefiting from the weakening dollar over the period. The active and flexible management is well designed to harvest total returns coming from the ups-and-downs in fixed income risk factors.

JSS Sustainable Equity - Consumer Brands

In the observation report, we have further concentrated the fund towards bigger convictions. In a first nine months phase, we have increased our position on cyclical leaders by adding into existing positions (LVMH, Nike, Yeti, Pernod Ricard) or buying new positions (Richemont, Darden Restaurants, MSG Sports, Worldline, Infineon). In the last 3 months we have increased the weight of high growth winners and quality compounders again on attractive valuation (Amazon, Chipotle, Activision, Paypal, Netflix) while taking profits on cyclical leaders. Over the observation period, consumption have kept improving as COVID-19 restrictive measures have been lifted and consumers in developed markets benefited from massive stimulus money. More importantly, we believe COVID-19 has accelerated some transformations of the consumer landscape that were already existing pre-crisis. We will continue to invest on consumer companies that are able to benefit from this transformation. JSS Sustainable Equity - Consumer Brands P USD acc performed a positive return of 37.78% during the reporting period.

Report of the Investment Managers (continued)

JSS Sustainable Equity - Tech Disruptors

For the 12 months ended June 30 2021, JSS Sustainable Equity – Tech Disruptors P USD acc share class has delivered a positive return of 35.63%. The fund's performance was overall strong, benefitting from a broader market recovery due to the global COVID-19 vaccination rollout and economic reopening. It benefited from an overweight of the software and semiconductors industry groups, which offer an exposure to a range of long-term, structural technological trends. In addition, its industrial and capital goods holdings contributed positively as value stocks and cyclical names performed strongly over the course of the year.

JSS Bond - Emerging Markets Local Currency

The JSS Bond - Emerging Markets Local Currency P USD acc share class performed a positive return of 7.17% during the observation period (01.07.2020-30.06.2021). After the severe economic impact of the COVID-19 related lock-down measures in spring 2020 we expected an economic rebound, from depressed levels over the observation period. We had therefore an overall risk overweight in the fund, which had a positive impact. We had positive views on currencies with high carry, solid fundamentals and attractive valuations, like the MXN, the CLP, IDR, RUB and the BRL. All of the above mentioned currencies contributed positively to the fund's performance except of the BRL. We liked the high Mexican, Russian, Brazilian, South African and Dominican Republic real rates, in particular at the long end of the curve, where we had duration overweight positions. South African and Dominican Republic duration had the highest positive performance impact. We had underweight positions in Turkey, Thailand and Romania, in FX and local bond duration. The underweights in Turkey and Thailand contributed positively and the underweight in RON and in the Romanian duration detracted from the fund's performance.

JSS Equity - All China

During the reporting period the JSS Equity - All China P USD acc share class performed a positive return of 47.53% on an absolute basis. We started to trim down the position in internet giants in response to anti-trust regulation issues last year. Within technology sector, we gradually shifted our focus to renewables, advanced manufacturing (semi-conductors, telecom hardware etc.) and healthcare. We also added ocean shipping, considering the rising need for shipping as global economies continue to recover from the COVID-19 pandemic. In the second half of 2020, the fund overweighted Consumer Staples, Consumer Discretionary and Healthcare on a sector base. Due to high valuation in growth stocks and marginal tightened liquidity, we rebalanced allocations to overweight Consumer Staples, Industrials while underweighted Consumer Discretionary, Financials in the first half of 2021, Consumer Discretionary, Consumer Staples and Industrials contributed the highest excess returns at 5.00%, 4.91% and 4.18% during the observation period (01.07.2020-30.06.2021). China has entered the "new normal" stage post COVID-19 and the world economy is recovering from the COVID-19 pandemic as vaccination popularized. We will closely monitor the progress of economic recovery and evaluate the effects as supportive policies gradually phase out worldwide.

REPORT OF THE *REVISEUR D'ENTREPRISES AGRÉÉ*

Opinion

We have audited the financial statements of JSS Investmentfonds (the “Company”) and of each of its sub-funds, which comprise the statement of net assets and the statement of investments and other net assets as at 30 June 2021 and the statement of operations and changes in net assets for the year then ended, and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Company and of each of its sub-funds as at 30 June 2021, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

Basis for Opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the Commission de Surveillance du Secteur Financier (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “*réviseur d'entreprises agréé*” for the Audit of the Financial Statements” section of our report. We are also independent of the Company in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Other information

The Board of Directors of the Company is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our report of the “*réviseur d'entreprises agréé*” thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Company for the Financial Statements

The Board of Directors of the Company is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Company determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Company is responsible for assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Company either intends to liquidate the Company or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “réviseur d'entreprises agréé” for the Audit of the Financial Statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of the “réviseur d'entreprises agréé” that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law dated 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law dated 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control;
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Company;

- Conclude on the appropriateness of the Board of Directors of the Company's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Company's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the "*réviseur d'entreprises agréé*" to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the "*réviseur d'entreprises agréé*". However, future events or conditions may cause the Company to cease to continue as a going concern;
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

For Deloitte Audit, *Cabinet de révision agréé*

Yann Mérillou, *Réviseur d'entreprises agréé*

Partner

Luxembourg, XX October 2021

Statement of net assets*

as of 30.06.2021

	Combined (in EUR)	JSS Alternative Multi- Strategy Fund (in USD)	JSS Corporate Bond - Emerging Markets IG* (in USD)
ASSETS			
Investments in securities and options contracts to market values	6 173 619 841.57	17 437 706.70	530 207 601.61
Cash at banks	248 335 952.77	413 152.82	21 098 423.04
Receivable on currency contracts	16 466.12	-	-
Receivable on sales of securities	14 383 184.25	-	1 922 437.11
Receivable on issues of shares	19 895 692.28	-	69 206.90
Income receivable on portfolio	30 546 305.91	-	6 088 179.33
Net unrealised gain on futures contracts	20 518.63	-	-
Net unrealised gain on forward foreign exchange contracts	14 529 618.78	-	-
Other receivables	328 798.94	-	-
TOTAL ASSETS	6 501 676 379.25	17 850 859.52	559 385 847.99
LIABILITIES			
Bank liabilities	365 548.78	-	-
Payable on currency contracts	10 743.91	0.17	44.72
Payable on purchases of securities	37 612 015.27	-	9 735 597.22
Payable on redemptions of shares	7 574 309.27	-	795 275.68
Payable on bank interest	3 389.99	1.73	210.24
Swap interest payable	10 623.19	-	125.00
Net unrealised loss on futures contracts	1 056 437.48	-	29 687.50
Net unrealised loss on forward foreign exchange contracts	12 007 678.64	42 099.39	2 565 344.16
Net unrealised loss on swaps transactions	26 133.17	-	2 952.13
Other liabilities	8 223 194.68	22 086.48	554 621.94
TOTAL LIABILITIES	66 890 074.38	64 187.77	13 683 858.59
NET ASSETS at the end of the year	6 434 786 304.87	17 786 671.75	545 701 989.40

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS Sustainable Equity -Systematic Emerging Markets* (in USD)	JSS Sustainable Equity - Global Dividend (in USD)	JSS Quant Portfolio - Global (EUR) (in EUR)
ASSETS			
Investments in securities and options contracts to market values	50 528 236.20	122 204 258.38	11 417 130.59
Cash at banks	687 895.60	3 375 792.57	554 811.57
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	-	2 630 229.54	1 144.61
Income receivable on portfolio	142 919.85	123 473.87	5 859.53
Net unrealised gain on futures contracts	-	-	15 643.64
Net unrealised gain on forward foreign exchange contracts	-	-	12 138.90
Other receivables	-	3 886.95	1 143.65
TOTAL ASSETS	51 359 051.65	128 337 641.31	12 007 872.49
LIABILITIES			
Bank liabilities	78.90	-	15 651.45
Payable on currency contracts	0.52	1.25	-
Payable on purchases of securities	-	683 191.41	-
Payable on redemptions of shares	-	110 175.76	2 608.80
Payable on bank interest	2.06	46.41	-
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	94 856.93	155 229.70	22 656.06
TOTAL LIABILITIES	94 938.41	948 644.53	40 916.31
NET ASSETS at the end of the year	51 264 113.24	127 388 996.78	11 966 956.18

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS GlobalSar - Balanced (CHF) (in CHF)	JSS GlobalSar - Balanced (EUR) (in EUR)	JSS GlobalSar - Growth (EUR) (in EUR)
ASSETS			
Investments in securities and options contracts to market values	176 764 787.99	70 950 592.92	26 689 010.56
Cash at banks	10 342 356.52	3 311 933.56	479 438.14
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	100 518.66	433.67	-
Income receivable on portfolio	994 662.94	301 310.58	50 680.94
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	-
Other receivables	27 217.46	6 192.21	4 701.80
TOTAL ASSETS	188 229 543.57	74 570 462.94	27 223 831.44
LIABILITIES			
Bank liabilities	-	-	-
Payable on currency contracts	1.10	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	43 504.54	681.73	-
Payable on bank interest	189.60	61.69	9.72
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	1 438 888.94	280 919.83	137 523.87
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	290 331.04	113 353.75	52 333.70
TOTAL LIABILITIES	1 772 915.22	395 017.00	189 867.29
NET ASSETS at the end of the year	186 456 628.35	74 175 445.94	27 033 964.15

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS Twelve Insurance Bond Opportunities (in EUR)	JSS Sustainable Equity - Global Thematic (in EUR)	JSS Responsible Equity - Brazil (in USD)
ASSETS			
Investments in securities and options contracts to market values	461 274 644.03	1 459 539 289.06	25 536 269.83
Cash at banks	18 856 564.11	56 508 063.80	2 243 000.54
Receivable on currency contracts	5 125.08	-	6 127.09
Receivable on sales of securities	-	-	612 877.49
Receivable on issues of shares	233 007.74	335 336.41	-
Income receivable on portfolio	8 423 607.97	554 613.14	170 875.28
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	2 013 497.04	12 098 626.67	-
Other receivables	-	112 693.35	-
TOTAL ASSETS	490 806 445.97	1 529 148 622.43	28 569 150.23
LIABILITIES			
Bank liabilities	350.81	-	396 284.31
Payable on currency contracts	-	462.69	-
Payable on purchases of securities	3 768 281.09	-	87 858.98
Payable on redemptions of shares	1 227 757.98	221 551.18	1 692 765.23
Payable on bank interest	-	1 746.52	-
Swap interest payable	10 392.78	-	-
Net unrealised loss on futures contracts	22 400.00	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Net unrealised loss on swaps transactions	13 135.10	-	-
Other liabilities	538 239.79	1 987 599.79	49 641.33
TOTAL LIABILITIES	5 580 557.55	2 211 360.18	2 226 549.85
NET ASSETS at the end of the year	485 225 888.42	1 526 937 262.25	26 342 600.38

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS Short-term Bond - Global Opportunistic (in USD)	JSS Sustainable Bond CHF (in CHF)	JSS Sustainable Bond - Euro Broad* (in EUR)
ASSETS			
Investments in securities and options contracts to market values	362 450 599.72	20 929 800.00	134 827 883.21
Cash at banks	20 971 225.82	293 798.91	4 110 010.34
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	-	537.28	45 089.26
Income receivable on portfolio	3 346 702.64	76 438.92	477 987.66
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	16 609.81
Other receivables	-	-	-
TOTAL ASSETS	386 768 528.18	21 300 575.11	139 477 580.28
LIABILITIES			
Bank liabilities	-	-	151.51
Payable on currency contracts	449.47	0.10	1.84
Payable on purchases of securities	1 978 228.62	-	-
Payable on redemptions of shares	359 168.78	-	161 010.31
Payable on bank interest	374.67	8.14	-
Swap interest payable	-	-	125.00
Net unrealised loss on futures contracts	-	-	420 859.91
Net unrealised loss on forward foreign exchange contracts	1 060 054.52	-	-
Net unrealised loss on swaps transactions	-	-	10 508.71
Other liabilities	378 690.06	30 269.28	118 581.59
TOTAL LIABILITIES	3 776 966.12	30 277.52	711 238.87
NET ASSETS at the end of the year	382 991 562.06	21 270 297.59	138 766 341.41

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Green Bond - Global (in EUR)	JSS Sustainable Equity - Europe (in EUR)
ASSETS			
Investments in securities and options contracts to market values	116 377 201.25	24 011 454.62	44 555 922.83
Cash at banks	9 076 937.14	1 448 288.17	525 357.14
Receivable on currency contracts	-	-	-
Receivable on sales of securities	2 103 792.79	-	-
Receivable on issues of shares	79 301.65	-	2 186.33
Income receivable on portfolio	675 347.17	138 784.74	33 750.00
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	-
Other receivables	-	-	70 763.84
TOTAL ASSETS	128 312 580.00	25 598 527.53	45 187 980.14
LIABILITIES			
Bank liabilities	-	-	-
Payable on currency contracts	0.52	-	-
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	107 261.10	-	-
Payable on bank interest	183.93	28.52	10.15
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	21 150.00	14 600.00	-
Net unrealised loss on forward foreign exchange contracts	104 516.24	116 333.97	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	94 265.19	32 739.93	68 668.59
TOTAL LIABILITIES	327 376.98	163 702.42	68 678.74
NET ASSETS at the end of the year	127 985 203.02	25 434 825.11	45 119 301.40

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS Sustainable Equity - Global Climate 2035* (in EUR)	JSS Sustainable Equity - Real Estate Global (in EUR)	JSS Sustainable Equity - USA (in USD)
ASSETS			
Investments in securities and options contracts to market values	87 969 326.90	32 378 514.74	142 560 701.83
Cash at banks	1 000 183.05	616 407.81	4 331 050.23
Receivable on currency contracts	-	-	-
Receivable on sales of securities	-	-	-
Receivable on issues of shares	3 626.14	877.06	241 045.47
Income receivable on portfolio	49 597.50	61 777.58	60 963.78
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	-
Other receivables	28 030.97	-	3 792.60
TOTAL ASSETS	89 050 764.56	33 057 577.19	147 197 553.91
LIABILITIES			
Bank liabilities	12.69	-	-
Payable on currency contracts	-	-	1.47
Payable on purchases of securities	-	-	-
Payable on redemptions of shares	-	2 173.95	1 942.32
Payable on bank interest	-	12.55	18.23
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	-	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	146 526.94	56 297.57	167 792.83
TOTAL LIABILITIES	146 539.63	58 484.07	169 754.85
NET ASSETS at the end of the year	88 904 224.93	32 999 093.12	147 027 799.06

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS Sustainable Multi Asset - Global Opportunities* (in EUR)	JSS Sustainable Equity - Green Planet* (in EUR)	JSS Bond - USD High Yield (in USD)
ASSETS			
Investments in securities and options contracts to market values	181 187 031.79	298 741 215.74	276 498 019.21
Cash at banks	19 534 868.75	7 004 347.30	1 311 276.95
Receivable on currency contracts	-	-	427.89
Receivable on sales of securities	-	-	117 193.36
Receivable on issues of shares	90 033.31	70 178.39	118 751.28
Income receivable on portfolio	1 019 817.16	189 660.31	3 885 336.45
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	388 746.36	-
Other receivables	60 436.28	4 335.26	-
TOTAL ASSETS	201 892 187.29	306 398 483.36	281 931 005.14
LIABILITIES			
Bank liabilities	-	-	-
Payable on currency contracts	-	0.50	-
Payable on purchases of securities	-	-	1 460 831.23
Payable on redemptions of shares	11 779.50	153 071.34	30 566.25
Payable on bank interest	256.52	53.21	3.26
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	482 419.12	-	641 519.57
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	357 746.74	537 576.43	433 013.71
TOTAL LIABILITIES	852 201.88	690 701.48	2 565 934.02
NET ASSETS at the end of the year	201 039 985.41	305 707 781.88	279 365 071.12

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS Bond - Emerging Markets High Yield	JSS Sustainable Bond - Total Return Global*	JSS Sustainable Equity - Consumer Brands
	(in USD)	(in USD)	(in USD)
ASSETS			
Investments in securities and options contracts to market values	6 864 130.90	699 895 820.44	33 968 217.32
Cash at banks	1 126 669.42	44 259 186.20	320 392.89
Receivable on currency contracts	-	6 894.37	-
Receivable on sales of securities	-	10 901 898.03	-
Receivable on issues of shares	-	2 465 871.13	-
Income receivable on portfolio	129 885.45	5 145 273.84	4 721.15
Net unrealised gain on futures contracts	-	-	-
Net unrealised gain on forward foreign exchange contracts	-	-	-
Other receivables	-	-	533.02
TOTAL ASSETS	8 120 685.77	762 674 944.01	34 293 864.38
LIABILITIES			
Bank liabilities	3 722.73	-	8 449.42
Payable on currency contracts	0.08	-	-
Payable on purchases of securities	-	11 848 026.43	-
Payable on redemptions of shares	7 402.85	993 538.41	1 960.59
Payable on bank interest	-	210.24	-
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	655 084.20	-
Net unrealised loss on forward foreign exchange contracts	78 931.69	6 789 930.91	17.58
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	19 902.44	616 575.60	54 864.79
TOTAL LIABILITIES	109 959.79	20 903 365.79	65 292.38
NET ASSETS at the end of the year	8 010 725.98	741 771 578.22	34 228 572.00

* please refer to Note 19

Statement of net assets* (continued)

as of 30.06.2021

	JSS Sustainable Equity - Tech Disruptors (in USD)	JSS Bond - Emerging Markets Local Currency (in USD)	JSS Equity - All China (in USD)
ASSETS			
Investments in securities and options contracts to market values	441 957 097.70	69 704 135.77	829 301 493.60
Cash at banks	828 102.64	5 300 060.69	30 830 848.64
Receivable on currency contracts	-	-	-
Receivable on sales of securities	1 007 731.59	-	-
Receivable on issues of shares	14 436 954.63	33 737.97	2 467 874.94
Income receivable on portfolio	32 818.69	1 346 758.54	377 808.23
Net unrealised gain on futures contracts	-	5 781.25	-
Net unrealised gain on forward foreign exchange contracts	-	-	-
Other receivables	10 373.30	-	-
TOTAL ASSETS	458 273 078.55	76 390 474.22	862 978 025.41
LIABILITIES			
Bank liabilities	-	5 797.34	-
Payable on currency contracts	7 228.80	0.77	4 460.56
Payable on purchases of securities	10 008 702.13	-	4 332 868.34
Payable on redemptions of shares	716 697.11	526 917.39	1 460 045.60
Payable on bank interest	8.91	-	128.46
Swap interest payable	-	-	-
Net unrealised loss on futures contracts	-	-	-
Net unrealised loss on forward foreign exchange contracts	-	175 125.64	-
Net unrealised loss on swaps transactions	-	-	-
Other liabilities	584 474.85	97 643.14	1 281 938.08
TOTAL LIABILITIES	11 317 111.80	805 484.28	7 079 441.04
NET ASSETS at the end of the year	446 955 966.75	75 584 989.94	855 898 584.37

* please refer to Note 19

Statement of operations and changes in net assets**

For the year from 01.07.2020 to 30.06.2021

	Combined (in EUR)	JSS Alternative Multi- Strategy Fund (in USD)	JSS Corporate Bond - Emerging Markets IG** (in USD)
TOTAL NET ASSETS at the beginning of the year	3 978 622 287.82	16 990 437.33	341 891 528.10
INCOME			
Dividends, net	26 154 338.47	-	-
Interest on bonds and other debt securities	77 582 454.04	-	16 265 311.39
Swap interest income	79 052.37	-	2 416.67
Other income	26 515.19	-	-
Total income	103 842 360.07	-	16 267 728.06
EXPENSES			
Management Company fees	57 048 473.53	135 313.72	3 586 917.58
Performance fees	480 690.29	43 578.67	-
Depositary fees	669 370.63	6 129.28	66 098.05
Transaction fees	1 614 297.62	956.48	13 623.32
Central Administration fees	9 507 597.83	50 938.18	808 234.33
Audit fees	216 664.65	8 619.58	18 884.30
Subscription fees ("taxe d'abonnement")	2 131 961.49	2 649.99	129 505.11
Interest paid on bank liabilities	819 408.84	672.12	52 419.88
Swap interest expense	78 881.30	-	3 763.89
Other expenses*	3 160 307.66	41 513.94	289 566.77
Total expenses	75 727 653.84	290 371.96	4 969 013.23
NET INVESTMENT INCOME/LOSS	28 114 706.23	-290 371.96	11 298 714.83
Net realised gain / loss			
- on securities portfolio	220 657 949.67	265 908.33	4 299 143.83
- on options/warrants	-4 977 735.53	-	-
- on swap transactions	14 344.34	-	7 820.42
- on futures contracts and CFDs	-5 557 365.15	-	-
- on forward foreign exchange contracts	15 855 748.07	87 985.30	1 568 530.31
- on foreign exchange	-2 910 647.92	333.47	8 741.39
REALISED RESULT	251 196 999.71	63 855.14	17 182 950.78
Net change in unrealised appreciation/depreciation			
- on securities portfolio	649 456 899.69	754 756.27	5 521 401.34
- on options/warrants	-583 265.07	-	-
- on swap transactions	11 031.16	-	-2 952.13
- on futures contracts and CFDs	3 709 846.53	-	-29 687.50
- on forward foreign exchange contracts	-4 797 026.40	-69 810.09	-2 887 455.79
RESULT OF OPERATIONS	898 994 485.62	748 801.32	19 784 256.70
Dividends paid	-12 002 812.63	-	-2 071 768.21
Net inflow/outflow from subscriptions and redemptions	1 678 077 564.08	47 433.10	186 097 972.81
TOTAL CHANGES IN NET FUND ASSETS	2 565 069 237.07	796 234.42	203 810 461.30
Reevaluation difference	-108 905 220.02	-	-
TOTAL NET ASSETS at the end of the year	6 434 786 304.87	17 786 671.75	545 701 989.40

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS Sustainable Equity -Systematic Emerging Markets** (in USD)	JSS Sustainable Equity - Global Dividend (in USD)	JSS Quant Portfolio - Global (EUR) (in EUR)
TOTAL NET ASSETS at the beginning of the year	44 530 651.32	27 403 595.50	20 985 186.86
INCOME			
Dividends, net	543 866.78	2 010 841.44	319 681.54
Interest on bonds and other debt securities	-	-	68 223.93
Swap interest income	90 013.92	-	-
Other income	-	-	-
Total income	633 880.70	2 010 841.44	387 905.47
EXPENSES			
Management Company fees	760 351.46	736 043.72	195 253.76
Performance fees	-	-	179.29
Depository fees	12 527.42	9 620.80	3 989.42
Transaction fees	7 337.00	13 718.43	25 774.58
Central Administration fees	194 314.89	152 575.21	42 944.78
Audit fees	6 874.68	11 900.30	7 384.22
Subscription fees ("taxe d'abonnement")	24 957.89	40 071.61	7 187.70
Interest paid on bank liabilities	821.74	5 473.37	4 280.69
Swap interest expense	61 119.40	-	-
Other expenses*	35 629.95	45 114.26	24 536.78
Total expenses	1 103 934.43	1 014 517.70	311 531.22
NET INVESTMENT INCOME/LOSS	-470 053.73	996 323.74	76 374.25
Net realised gain / loss			
- on securities portfolio	12 190 742.30	6 182 048.79	190 198.83
- on options/warrants	-	267 623.98	-672 175.00
- on swap transactions	-	-	-
- on futures contracts and CFDs	-8 932 443.92	-	-657 429.15
- on forward foreign exchange contracts	0.01	-	202 611.86
- on foreign exchange	-35 570.43	7 197.30	-89 003.02
REALISED RESULT	2 752 674.23	7 453 193.81	-949 422.23
Net change in unrealised appreciation/depreciation			
- on securities portfolio	6 581 621.53	11 763 488.21	506 321.12
- on options/warrants	-	-	17 135.00
- on swap transactions	-	-	-
- on futures contracts and CFDs	5 160 974.64	-	34 973.64
- on forward foreign exchange contracts	-	-	115 744.41
RESULT OF OPERATIONS	14 495 270.40	19 216 682.02	-275 248.06
Dividends paid	-	-110 024.45	-
Net inflow/outflow from subscriptions and redemptions	-7 761 808.48	80 878 743.71	-8 742 982.62
TOTAL CHANGES IN NET FUND ASSETS	6 733 461.92	99 985 401.28	-9 018 230.68
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	51 264 113.24	127 388 996.78	11 966 956.18

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS GlobalSar - Balanced (CHF) (in CHF)	JSS GlobalSar - Balanced (EUR) (in EUR)	JSS GlobalSar - Growth (EUR) (in EUR)
TOTAL NET ASSETS at the beginning of the year	152 822 322.96	65 114 914.79	25 412 191.34
INCOME			
Dividends, net	1 036 942.31	416 344.35	241 854.98
Interest on bonds and other debt securities	1 485 664.24	575 181.84	96 673.54
Swap interest income	-	-	-
Other income	-	-	-
Total income	2 522 606.55	991 526.19	338 528.52
EXPENSES			
Management Company fees	2 465 454.78	934 403.77	399 752.9
Performance fees	54 451.75	8 199.73	1 668.23
Depositary fees	20 745.71	9 887.62	6 377.80
Transaction fees	8 367.05	6 935.00	7 357.61
Central Administration fees	337 230.67	146 918.06	64 213.05
Audit fees	6 251.48	5 855.75	5 866.00
Subscription fees ("taxe d'abonnement")	84 819.75	35 019.05	13 202.45
Interest paid on bank liabilities	38 498.30	18 579.56	3 820.17
Swap interest expense	-	-	-
Other expenses*	68 887.77	36 746.79	17 168.92
Total expenses	3 084 707.26	1 202 545.33	519 427.13
NET INVESTMENT INCOME/LOSS	-562 100.71	-211 019.14	-180 898.61
Net realised gain / loss			
- on securities portfolio	8 489 366.88	2 850 021.74	2 742 649.07
- on options/warrants	98 737.49	48 862.19	-33 049.49
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-510 597.14	618 487.77	314 697.32
- on foreign exchange	-140 150.34	-21 999.47	-15 169.95
REALISED RESULT	7 375 256.18	3 284 353.09	2 828 228.34
Net change in unrealised appreciation/depreciation			
- on securities portfolio	15 319 347.67	5 132 173.62	1 865 509.73
- on options/warrants	-549 682.24	-254 819.47	-41 297.22
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-1 886 416.07	-215 880.81	-104 780.48
RESULT OF OPERATIONS	20 258 505.54	7 945 826.43	4 547 660.37
Dividends paid	-	-	-
Net inflow/outflow from subscriptions and redemptions	13 375 799.85	1 114 704.72	-2 925 887.56
TOTAL CHANGES IN NET FUND ASSETS	33 634 305.39	9 060 531.15	1 621 772.81
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	186 456 628.35	74 175 445.94	27 033 964.15

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS Twelve Insurance Bond Opportunities (in EUR)	JSS Sustainable Equity - Global Thematic (in EUR)	JSS Responsible Equity - Brazil (in USD)
TOTAL NET ASSETS at the beginning of the year	371 304 498.11	659 135 184.75	21 392 558.33
INCOME			
Dividends, net	-	8 855 129.69	545 546.00
Interest on bonds and other debt securities	16 101 974.91	-	-
Swap interest income	-	-	-
Other income	-	116.51	-
Total income	16 101 974.91	8 855 246.20	545 546.00
EXPENSES			
Management Company fees	2 433 867.52	14 013 539.07	354 500.24
Performance fees	382 169.09	-	1 374.75
Depositary fees	46 920.69	54 285.97	16 883.88
Transaction fees	6 079.25	3 615.00	6 961.70
Central Administration fees	316 907.46	1 974 122.34	52 169.67
Audit fees	5 553.05	15 935.29	4 823.75
Subscription fees ("taxe d'abonnement")	87 285.10	399 258.55	8 366.47
Interest paid on bank liabilities	146 698.88	214 804.80	1 574.61
Swap interest expense	21 516.28	-	-
Other expenses*	543 257.11	468 123.61	17 772.82
Total expenses	3 990 254.43	17 143 684.63	464 427.89
NET INVESTMENT INCOME/LOSS	12 111 720.48	-8 288 438.43	81 118.11
Net realised gain / loss			
- on securities portfolio	-112 632.86	50 975 214.76	-835 484.05
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-900.00	-	-
- on forward foreign exchange contracts	-15 896 180.00	12 729 504.19	4.68
- on foreign exchange	709 369.14	-861 445.94	-63 931.51
REALISED RESULT	-3 188 623.24	54 554 834.58	-818 292.77
Net change in unrealised appreciation/depreciation			
- on securities portfolio	25 482 651.92	271 516 901.56	8 156 526.60
- on options/warrants	-	-	-
- on swap transactions	24 029.23	-	-
- on futures contracts and CFDs	-22 400.00	-	-
- on forward foreign exchange contracts	572 286.61	12 202 549.47	-
RESULT OF OPERATIONS	22 867 944.52	338 274 285.61	7 338 233.83
Dividends paid	-613 411.30	-	-
Net inflow/outflow from subscriptions and redemptions	91 666 857.09	529 527 791.89	-2 388 191.78
TOTAL CHANGES IN NET FUND ASSETS	113 921 390.31	867 802 077.50	4 950 042.05
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	485 225 888.42	1 526 937 262.25	26 342 600.38

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS Short-term Bond - Global Opportunistic (in USD)	JSS Sustainable Bond CHF (in CHF)	JSS Sustainable Bond - Euro Broad** (in EUR)
TOTAL NET ASSETS at the beginning of the year	360 325 930.91	23 919 820.58	85 744 374.58
INCOME			
Dividends, net	-	-	-
Interest on bonds and other debt securities	13 165 144.12	218 572.84	1 354 948.78
Swap interest income	-	-	1 111.11
Other income	-	-	-
Total income	13 165 144.12	218 572.84	1 356 059.89
EXPENSES			
Management Company fees	2 763 779.87	149 683.55	658 889.71
Performance fees	-	-	-
Depository fees	61 545.57	6 160.55	15 600.87
Transaction fees	4 884.72	1 376.01	17 308.45
Central Administration fees	771 246.24	53 300.17	10 810.16
Audit fees	18 883.91	7 066.98	6 469.03
Subscription fees ("taxe d'abonnement")	176 948.58	10 771.26	55 018.78
Interest paid on bank liabilities	55 827.14	5 842.05	62 231.49
Swap interest expense	-	-	2 652.78
Other expenses*	155 083.85	18 532.07	260 939.89
Total expenses	4 008 199.88	252 732.64	1 089 921.16
NET INVESTMENT INCOME/LOSS	9 156 944.24	-34 159.80	266 138.73
Net realised gain / loss			
- on securities portfolio	-1 013 651.46	-52 386.34	3 221 562.75
- on options/warrants	-	-	447 350.00
- on swap transactions	-	-	7 749.84
- on futures contracts and CFDs	-	-	644 123.68
- on forward foreign exchange contracts	5 575 668.35	-	-339 866.78
- on foreign exchange	384 980.01	56.11	-15 301.43
REALISED RESULT	14 103 941.14	-86 490.03	4 231 756.79
Net change in unrealised appreciation/depreciation			
- on securities portfolio	2 664 859.79	78 363.26	-2 430 207.20
- on options/warrants	-	-	-
- on swap transactions	-	-	-10 508.71
- on futures contracts and CFDs	-	-	-311 603.67
- on forward foreign exchange contracts	-1 593 074.36	-	-50 186.79
RESULT OF OPERATIONS	15 175 726.57	-8 126.77	1 429 250.42
Dividends paid	-5 637 263.38	-	-
Net inflow/outflow from subscriptions and redemptions	13 127 167.96	-2 641 396.22	51 592 716.41
TOTAL CHANGES IN NET FUND ASSETS	22 665 631.15	-2 649 522.99	53 021 966.83
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	382 991 562.06	21 270 297.59	138 766 341.41

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS Sustainable Bond - EUR Corporates (in EUR)	JSS Sustainable Green Bond - Global (in EUR)	JSS Sustainable Equity - Europe (in EUR)
TOTAL NET ASSETS at the beginning of the year	108 644 076.63	21 319 558.10	34 867 403.99
INCOME			
Dividends, net	-	-	945 206.38
Interest on bonds and other debt securities	1 960 915.60	336 225.20	-
Swap interest income	-	-	-
Other income	-	-	-
Total income	1 960 915.60	336 225.20	945 206.38
EXPENSES			
Management Company fees	546 456.16	196 851.22	525 998.26
Performance fees	-	-	-
Depositary fees	14 714.06	5 013.48	7 276.01
Transaction fees	4 222.25	5 939.74	6 196.75
Central Administration fees	222 239.99	61 561.06	84 021.24
Audit fees	6 581.04	6 538.76	5 859.12
Subscription fees ("taxe d'abonnement")	46 962.30	12 878.20	20 490.51
Interest paid on bank liabilities	32 812.55	14 276.47	1 735.62
Swap interest expense	-	-	-
Other expenses*	55 755.69	21 739.55	32 218.59
Total expenses	929 744.04	324 798.48	683 796.10
NET INVESTMENT INCOME/LOSS	1 031 171.56	11 426.72	261 410.28
Net realised gain / loss			
- on securities portfolio	2 224 831.72	278 719.05	367 279.41
- on options/warrants	497 300.00	82 880.00	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-116 800.00	-61 404.43	-
- on forward foreign exchange contracts	91 046.20	330 742.23	-
- on foreign exchange	-379.33	-66 935.41	-15 891.82
REALISED RESULT	3 727 170.15	575 428.16	612 797.87
Net change in unrealised appreciation/depreciation			
- on securities portfolio	2 618 727.26	-791 733.18	8 566 845.87
- on options/warrants	-13 700.00	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-21 150.00	-14 600.00	-
- on forward foreign exchange contracts	-104 516.24	-80 848.92	-
RESULT OF OPERATIONS	6 206 531.17	-311 753.94	9 179 643.74
Dividends paid	-229 184.80	-	-
Net inflow/outflow from subscriptions and redemptions	13 363 780.02	4 427 020.95	1 072 253.67
TOTAL CHANGES IN NET FUND ASSETS	19 341 126.39	4 115 267.01	10 251 897.41
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	127 985 203.02	25 434 825.11	45 119 301.40

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS Sustainable Equity - Global Climate 2035** (in EUR)	JSS Sustainable Equity - Real Estate Global (in EUR)	JSS Sustainable Equity - USA (in USD)
TOTAL NET ASSETS at the beginning of the year	57 357 039.29	27 293 266.68	86 256 945.94
INCOME			
Dividends, net	832 686.26	806 197.91	929 626.20
Interest on bonds and other debt securities	-	-	-
Swap interest income	-	-	-
Other income	-	-	3 177.30
Total income	832 686.26	806 197.91	932 803.50
EXPENSES			
Management Company fees	1 143 163.89	376 148	1 176 751.57
Performance fees	-	893.61	-
Depositary fees	7 450.56	9 023.46	7 272.65
Transaction fees	5 809.00	5 287.75	4 815.49
Central Administration fees	135 373.80	68 810.12	220 506.03
Audit fees	5 859.93	3 105.02	7 412.12
Subscription fees ("taxe d'abonnement")	34 194.13	10 865.08	45 453.65
Interest paid on bank liabilities	5 205.73	3 787.46	4 098.06
Swap interest expense	-	-	-
Other expenses*	42 984.40	22 707.73	60 902.58
Total expenses	1 380 041.44	500 628.23	1 527 212.15
NET INVESTMENT INCOME/LOSS	-547 355.18	305 569.68	-594 408.65
Net realised gain / loss			
- on securities portfolio	8 137 827.79	-2 521 276.66	8 002 860.83
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-26.74	-2 365.22	-
- on foreign exchange	-36 155.06	-44 217.67	1 781.68
REALISED RESULT	7 554 290.81	-2 262 289.87	7 410 233.86
Net change in unrealised appreciation/depreciation			
- on securities portfolio	7 964 928.33	7 618 948.74	31 457 682.51
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-	-
- on forward foreign exchange contracts	-	-	-
RESULT OF OPERATIONS	15 519 219.14	5 356 658.87	38 867 916.37
Dividends paid	-	-117.17	-
Net inflow/outflow from subscriptions and redemptions	16 027 966.50	349 284.74	21 902 936.75
TOTAL CHANGES IN NET FUND ASSETS	31 547 185.64	5 705 826.44	60 770 853.12
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	88 904 224.93	32 999 093.12	147 027 799.06

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS Sustainable Multi Asset - Global Opportunities** (in EUR)	JSS Sustainable Equity - Green Planet** (in EUR)	JSS Bond - USD High Yield (in USD)
TOTAL NET ASSETS at the beginning of the year	178 394 555.41	190 283 088.18	212 053 165.27
INCOME			
Dividends, net	1 789 371.25	2 487 129.78	263 114.02
Interest on bonds and other debt securities	2 107 200.84	-	12 300 247.31
Swap interest income	-	-	-
Other income	-	-	28 128.91
Total income	3 896 572.09	2 487 129.78	12 591 490.24
EXPENSES			
Management Company fees	3 177 422.69	4 344 228.23	3 306 878.93
Performance fees	-	-	-
Depository fees	21 637.11	26 148.66	22 574.37
Transaction fees	53 726.14	8 284.00	17 356.75
Central Administration fees	366 687.86	484 868.25	492 076.44
Audit fees	6 839.56	8 723.18	8 526.80
Subscription fees ("taxe d'abonnement")	92 245.20	127 890.00	120 576.27
Interest paid on bank liabilities	44 082.61	17 822.66	10 392.27
Swap interest expense	-	-	-
Other expenses*	81 472.71	120 752.63	213 556.93
Total expenses	3 844 113.88	5 138 717.61	4 191 938.76
NET INVESTMENT INCOME/LOSS	52 458.21	-2 651 587.83	8 399 551.48
Net realised gain / loss			
- on securities portfolio	21 997 555.60	24 410 245.85	3 032 115.85
- on options/warrants	-5 481 038.29	-	-407 583.43
- on swap transactions	-	-	-
- on futures contracts and CFDs	-609 919.92	-	-
- on forward foreign exchange contracts	-93 200.33	-1 147 269.79	1 354 019.11
- on foreign exchange	-13 419.71	-185 141.62	-25 628.52
REALISED RESULT	15 852 435.56	20 426 246.61	12 352 474.49
Net change in unrealised appreciation/depreciation			
- on securities portfolio	12 314 251.84	54 108 336.21	31 443 164.67
- on options/warrants	440 386.99	-	-272 189.20
- on swap transactions	-	-	-
- on futures contracts and CFDs	127 660.00	-	-
- on forward foreign exchange contracts	-471 552.45	690 672.42	-1 034 856.55
RESULT OF OPERATIONS	28 263 181.94	75 225 255.24	42 488 593.41
Dividends paid	-	-	-3 201 923.12
Net inflow/outflow from subscriptions and redemptions	-5 617 751.94	40 199 438.46	28 025 235.56
TOTAL CHANGES IN NET FUND ASSETS	22 645 430.00	115 424 693.70	67 311 905.85
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	201 039 985.41	305 707 781.88	279 365 071.12

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS Bond - Emerging Markets High Yield (in USD)	JSS Sustainable Bond - Total Return Global** (in USD)	JSS Sustainable Equity - Consumer Brands (in USD)
TOTAL NET ASSETS at the beginning of the year	9 754 081.92	562 961 078.39	26 373 020.53
INCOME			
Dividends, net	-	-	231 885.12
Interest on bonds and other debt securities	495 474.86	16 946 107.80	-
Swap interest income	-	-	-
Other income	-	-	-
Total income	495 474.86	16 946 107.80	231 885.12
EXPENSES			
Management Company fees	116 166.64	4 225 446.98	429 324.48
Performance fees	-	-	-
Depository fees	4 996.01	97 922.01	6 216.85
Transaction fees	3 353.14	446 362.24	144 536.69
Central Administration fees	37 907.37	1 319 682.84	78 297.40
Audit fees	8 988.76	10 140.57	7 021.11
Subscription fees ("taxe d'abonnement")	4 284.54	256 270.62	14 216.89
Interest paid on bank liabilities	730.68	56 882.02	1 124.20
Swap interest expense	-	-	-
Other expenses*	34 775.91	290 183.97	42 168.75
Total expenses	211 203.05	6 702 891.25	722 906.37
NET INVESTMENT INCOME/LOSS	284 271.81	10 243 216.55	-491 021.25
Net realised gain / loss			
- on securities portfolio	-147 456.95	4 733 687.57	6 419 636.88
- on options/warrants	-	189 840.20	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	3 339 525.95	-
- on forward foreign exchange contracts	310 366.37	14 210 475.05	-
- on foreign exchange	-3 163.85	-2 221 620.32	-10 325.69
REALISED RESULT	444 017.38	30 495 125.00	5 918 289.94
Net change in unrealised appreciation/depreciation			
- on securities portfolio	734 074.57	-155 188.81	3 959 418.24
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-491 935.43	-
- on forward foreign exchange contracts	-162 818.36	-12 831 511.65	-17.58
RESULT OF OPERATIONS	1 015 273.59	17 016 489.11	9 877 690.60
Dividends paid	-91 015.13	-1 361 869.29	-
Net inflow/outflow from subscriptions and redemptions	-2 667 614.40	163 155 880.01	-2 022 139.13
TOTAL CHANGES IN NET FUND ASSETS	-1 743 355.94	178 810 499.83	7 855 551.47
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	8 010 725.98	741 771 578.22	34 228 572.00

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

** please refer to Note 19

Statement of operations and changes in net assets**

(continued)

For the year from 01.07.2020 to 30.06.2021

	JSS Sustainable Equity - Tech Disruptors (in USD)	JSS Bond - Emerging Markets Local Currency (in USD)	JSS Equity - All China (in USD)
TOTAL NET ASSETS at the beginning of the year	290 395 635.08	64 127 327.65	144 435 900.76
INCOME			
Dividends, net	2 048 900.62	-	3 523 905.53
Interest on bonds and other debt securities	-	4 186 130.45	-
Swap interest income	-	-	-
Other income	-	-	-
Total income	2 048 900.62	4 186 130.45	3 523 905.53
EXPENSES			
Management Company fees	4 624 287.16	612 993.75	7 668 848.45
Performance fees	-	-	-
Depository fees	44 016.91	30 872.32	107 251.01
Transaction fees	1 012 518.73	20 928.40	20 867.40
Central Administration fees	789 261.22	146 347.01	1 019 751.12
Audit fees	7 023.09	7 651.79	8 376.56
Subscription fees ("taxe d'abonnement")	179 754.47	32 961.17	271 155.01
Interest paid on bank liabilities	10 779.43	1 739.27	45 105.60
Swap interest expense	-	-	-
Other expenses*	161 435.76	50 519.58	165 295.45
Total expenses	6 829 076.77	904 013.29	9 306 650.60
NET INVESTMENT INCOME/LOSS	-4 780 176.15	3 282 117.16	-5 782 745.07
Net realised gain / loss			
- on securities portfolio	63 423 390.61	916 958.86	8 984 459.60
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	-46 081.24	-
- on forward foreign exchange contracts	-	314 142.38	-280 285.07
- on foreign exchange	-43 416.68	-10 663.04	-511 308.48
REALISED RESULT	58 599 797.78	4 456 474.12	2 410 120.98
Net change in unrealised appreciation/depreciation			
- on securities portfolio	58 732 566.29	-370 685.14	124 483 212.74
- on options/warrants	-	-	-
- on swap transactions	-	-	-
- on futures contracts and CFDs	-	5 781.25	-
- on forward foreign exchange contracts	-	44 362.98	-
RESULT OF OPERATIONS	117 332 364.07	4 135 933.21	126 893 333.72
Dividends paid	-	-760 904.84	-
Net inflow/outflow from subscriptions and redemptions	39 227 967.60	8 082 633.92	584 569 349.89
TOTAL CHANGES IN NET FUND ASSETS	156 560 331.67	11 457 662.29	711 462 683.61
Reevaluation difference	-	-	-
TOTAL NET ASSETS at the end of the year	446 955 966.75	75 584 989.94	855 898 584.37

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

** please refer to Note 19

JSS Alternative Multi-Strategy Fund

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Other transferable securities									
Investment Funds									
Aspect Glb Mac -Inst-A- Usd			USD	29 160	206	-4 786	24 580	2 499 535.52	14.05
Blueb Fin Ca Bd -C- Usd/Cap			USD	18 871	-	-5 191	13 680	2 488 716.71	13.99
Iam Bla Usd-I-Acc			USD	-	1 599	-	1 599	1 828 901.10	10.28
Iam Inc Gl Usd-I-Ac			USD	-	1 416	-	1 416	2 200 765.19	12.37
Kep Kls Arete-Accum-I-Usd			USD	25 582	-	-	25 582	3 110 360.67	17.49
MI Cra Usd-Inst-I-Ac			USD	21 890	-	-21 890	-	-	0.00
Ptr Agora -Hi Usd- Cap			USD	-	9 928	-	9 928	2 020 053.60	11.36
S Gaia Ct Eq -C- Usd/Cap			USD	25 871	-	-2 217	23 654	3 289 373.91	18.50
								17 437 706.70	98.04
Total other transferable securities								17 437 706.70	98.04
TOTAL SECURITIES PORTFOLIO INVESTMENTS								17 437 706.70	98.04
Liquidities and deposits								413 152.82	2.32
Other assets less liabilities								-64 187.77	-0.36
TOTAL NET ASSETS								17 786 671.75	100.00

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

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

JSS Corporate Bond - Emerging Markets IG**

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Abq Finance 3.5% 17-22.02.22	3.500	22.02.22	USD	500 000	-	-500 000	-	-	0.00
Abu Dhabi 4.875% 18-23.4.30 Regs	4.875	23.04.30	USD	400 000	-	-400 000	-	-	0.00
Abu Dhabi N 4.0% 19-03.10.49	4.000	03.10.49	USD	700 000	200 000	-900 000	-	-	0.00
Acwa Pwr 5.95% 17-15.12.39 Regs	5.950	15.12.39	USD	700 000	-	-	700 000	832 150.65	0.15
Adani Ely 3.949% 20-12.02.30	3.949	12.02.30	USD	1 600 000	-	-1 600 000	-	-	0.00
Adani Ports 4% 17-30.07.27 Regs	4.000	30.07.27	USD	3 000 000	-	-3 000 000	-	-	0.00
Adcb Fin	4.500	06.03.23	USD	2 100 000	-	-	2 100 000	2 221 590.00	0.41
Afrefbk 3.994% 19-21.09.29	3.994	21.09.29	USD	500 000	650 000	-	1 150 000	1 213 023.45	0.22
Afrefbk 4.125% 17-20.06.24	4.125	20.06.24	USD	2 500 000	500 000	-	3 000 000	3 211 824.00	0.59
Africa Fina 4.375% 19-17.04.26	4.375	17.04.26	USD	-	2 500 000	-	2 500 000	2 729 400.00	0.50
Agr Bk Ch 1.25% 21-02.03.26	1.250	02.03.26	USD	-	2 000 000	-	2 000 000	1 992 479.52	0.37
Aia Group 2.70% 21-Perp	2.700	31.12.99	USD	-	400 000	-	400 000	406 200.00	0.07
Aia Group 3.2% 15-11.03.25	3.200	11.03.25	USD	1 800 000	-	-	1 800 000	1 916 096.22	0.35
Aia Group 3.20% 20-16.09.40	3.200	16.09.40	USD	-	500 000	-	500 000	518 726.95	0.09
Aia Group 4.5% 16-16.03.46	4.500	16.03.46	USD	500 000	-	-500 000	-	-	0.00
Alfa Bk 5.95% 19-15.04.30	5.950	15.04.30	USD	2 500 000	500 000	-2 500 000	500 000	526 320.00	0.10
Alibaba Grp 4.2% 17-06.12.47	4.200	06.12.47	USD	500 000	650 000	-	1 150 000	1 334 013.23	0.24
Alpek 3.25% 21-25.02.31	3.250	25.02.31	USD	-	800 000	-	800 000	808 712.00	0.15
Alpha Hld 10% 17-19.12.22 Regs	10.000	19.12.22	USD	500 000	700 000	-200 000	1 000 000	195 000.00	0.04
Alosa Fin 3.10% 20-25.06.27 Regs	3.100	25.06.27	USD	-	200 000	-200 000	-	-	0.00
Amer Movil 3.625% 19-22.04.29	3.625	22.04.29	USD	-	500 000	-	500 000	552 672.30	0.10
Amer Movil 4.375% 12-16.07.42	4.375	16.07.42	USD	500 000	-	-500 000	-	-	0.00
Amer Movil 4.375% 19-22.04.49	4.375	22.04.49	USD	1 000 000	700 000	-	1 700 000	2 103 613.66	0.39
Amer Movil 6.125% 10-30.03.40	6.125	30.03.40	USD	-	500 000	-	500 000	714 614.30	0.13
Arauco 4.25% 19-30.04.29	4.250	30.04.29	USD	-	800 000	-	800 000	872 364.00	0.16
Arauco 5.15% 19-29.01.50	5.150	29.01.50	USD	-	800 000	-	800 000	926 208.00	0.17
Arauco 5.50% 19-30.04.49	5.500	30.04.49	USD	1 000 000	650 000	-	1 650 000	1 966 527.75	0.36
Arcelik 5% 13-3.4.23 Regs	5.000	03.04.23	USD	-	1 300 000	-	1 300 000	1 350 614.20	0.25
Arcos Dor	6.625	27.09.23	USD	500 000	-	-500 000	-	-	0.00
Argent 0.125% 09.07.30 /Pool	0.125	09.07.30	EUR	-	1 940 000	-500 000	1 440 000	601 595.69	0.11
Argent 0.50% 20-09.07.29 /Pool	0.500	09.07.29	EUR	-	42 517	-	42 517	18 991.04	0.00
Argentina 3.375% 17-15.01.23	3.375	15.01.23	EUR	2 000 000	-	-2 000 000	-	-	0.00
Atento Luxc 8.0% 10.02.26 Regs	8.000	10.02.26	USD	-	200 000	-200 000	-	-	0.00
Auna 6.50% 20-20.11.25	6.500	20.11.25	USD	-	200 000	-200 000	-	-	0.00
Axiata Spv2 2.163% 20-19.08.30	2.163	19.08.30	USD	-	200 000	-200 000	-	-	0.00
Axiata Spv5 3.064% 20-19.08.50	3.064	19.08.50	USD	-	300 000	-	300 000	288 270.68	0.05
Azr Pwr Slr 5.65% 19-24.12.24 Regs	5.650	24.12.24	USD	800 000	1 000 000	-	1 800 000	1 914 075.00	0.35
Azure Nova	2.625	01.11.21	USD	500 000	-	-500 000	-	-	0.00
B2W Digital 4.375% 20-20.12.30	4.375	20.12.30	USD	-	1 000 000	-500 000	500 000	501 692.50	0.09
Banbra 6.25% 13-Perp	6.250	31.12.99	USD	1 500 000	2 150 000	-	3 650 000	3 731 285.50	0.68
Banco 4.375% 11.04.27 Regs	4.375	11.04.27	USD	-	800 000	-	800 000	856 924.00	0.16
Banco Con 5.25% 14-22.09.29 Regs	5.250	22.09.29	USD	3 500 000	-	-500 000	3 000 000	3 146 595.00	0.58
Banco De 3.5% 17-12.10.27	3.500	12.10.27	USD	1 000 000	-	-	1 000 000	1 075 010.00	0.20
Banco Inbur 4.125% 14-06.06.24	4.125	06.06.24	USD	-	500 000	-	500 000	535 622.50	0.10
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	750 000	650 000	-	1 400 000	1 432 410.00	0.26
Banco Peru 6.625(Frm) 19.03.29	6.625	19.03.29	USD	90 000	-	-90 000	-	-	0.00
Banco Vot 4.375% 29.07.25 Regs	4.375	29.07.25	USD	-	1 200 000	-1 200 000	-	-	0.00
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	1 000 000	650 000	-	1 650 000	1 696 612.50	0.31
Bangkok Bk	5.000	03.10.23	USD	1 000 000	-	-500 000	500 000	546 789.40	0.10
Bangkok Bk 4.05% 18-19.03.24	4.050	19.03.24	USD	1 000 000	-	-	1 000 000	1 082 831.60	0.20
Bangkok Bk 4.45% 18-19.09.28 Regs	4.450	19.09.28	USD	500 000	300 000	-	800 000	923 479.44	0.17
Bank Mandiri 2.0% 21-19.04.26	2.000	19.04.26	USD	-	500 000	-	500 000	501 106.50	0.09
Bank Mandiri 4.75% 20-13.05.25	4.750	13.05.25	USD	-	500 000	-	500 000	557 403.20	0.10
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 800 000	-	-500 000	2 300 000	2 463 965.16	0.45
Banort 7.625% 17-Perp	7.625	31.12.99	USD	3 200 000	1 150 000	-200 000	4 150 000	4 717 512.50	0.86
Bbltb 3.733% 19-25.09.34	3.733	25.09.34	USD	1 000 000	-	-500 000	500 000	520 105.00	0.10
Bbltb 5.0% 20-Perp	5.000	31.12.99	USD	-	2 000 000	-	2 000 000	2 112 860.00	0.39
Bco Bo 4.375% 17-03.08.27 Regs	4.375	03.08.27	USD	500 000	1 650 000	-500 000	1 650 000	1 744 817.25	0.32

JSS Corporate Bond - Emerging Markets IG** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Bco General 5.25% 21-Perp	5.250	31.12.99	USD	-	200 000	-	200 000	209 601.00	0.04
Bcp	6.875	16.09.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Bcp 6.125% 12-24.04.27	6.125	24.04.27	USD	2 500 000	-	-2 500 000	-	-	0.00
Bdo Unibk 2.95% 17-06.03.23 Regs	2.950	06.03.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Bea 4% 16-03.11.26	4.000	03.11.26	USD	-	1 500 000	-	1 500 000	1 510 470.00	0.28
Bharat Petr	4.000	08.05.25	USD	2 500 000	-	-1 200 000	1 300 000	1 380 293.72	0.25
Bharti A 5.35% 14-20.05.24 Regs	5.350	20.05.24	USD	500 000	500 000	-	1 000 000	1 102 286.30	0.20
Bharti Airt 3.25% 21-03.06.31	3.250	03.06.31	USD	-	200 000	-	200 000	199 468.35	0.04
Bharti Airt 4.375% 15-10.06.25	4.375	10.06.25	USD	-	500 000	-	500 000	546 648.75	0.10
Bk China Hk 3.625% 19-17.04.29	3.625	17.04.29	USD	-	1 000 000	-	1 000 000	1 087 296.90	0.20
Bk Georgia 11.125% 19-Perp	11.125	31.12.99	USD	300 000	-	-300 000	-	-	0.00
Bk Leumi 3.275% 20-29.01.31	3.275	29.01.31	USD	-	1 850 000	-	1 850 000	1 896 250.00	0.35
Bk Of China	5.000	13.11.24	USD	500 000	1 150 000	-	1 650 000	1 843 112.21	0.34
Bluest Fin 3.375% 19-16.07.24	3.375	16.07.24	USD	-	200 000	-	200 000	209 339.82	0.04
Boc Aviat 2.625% 17-09.30 Regs	2.625	17.09.30	USD	-	1 000 000	-	1 000 000	992 600.45	0.18
Boc Aviat 3.5% 17-18.09.27	3.500	18.09.27	USD	2 000 000	300 000	-	2 300 000	2 453 903.58	0.45
Boc Aviat 3.875% 16-27.04.26	3.875	27.04.26	USD	500 000	500 000	-	1 000 000	1 084 455.80	0.20
Boc Aviat 2.75% 20-02.12.23	2.750	02.12.23	USD	1 000 000	-	-	1 000 000	1 034 417.90	0.19
Boc Aviat 3% 19-11.09.29	3.000	11.09.29	USD	-	1 200 000	-	1 200 000	1 233 648.84	0.23
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	1 500 000	950 000	-	2 450 000	2 538 621.40	0.47
Boubyan 2.593% 20-18.02.25	2.593	18.02.25	USD	-	1 000 000	-	1 000 000	1 042 415.00	0.19
Bpri Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	1 000 000	-	-1 000 000	-	-	0.00
Bradesc 3.20% 20-27.01.25	3.200	27.01.25	USD	500 000	-	-500 000	-	-	0.00
Braskem 4.50% 19-31.01.30 Regs	4.500	31.01.30	USD	200 000	-	-200 000	-	-	0.00
Braskem NI 4.5% 17-10.01.28 Regs	4.500	10.01.28	USD	1 300 000	-	-1 300 000	-	-	0.00
Braskem NI 5.875% 19-31.01.50	5.875	31.01.50	USD	700 000	-	-700 000	-	-	0.00
Btgbpz 2.75% 21-11.01.26 Regs	2.750	11.01.26	USD	-	2 000 000	-	2 000 000	1 951 520.00	0.36
Btgbpz 4.50% 19-10.01.25	4.500	10.01.25	USD	-	1 500 000	-1 500 000	-	-	0.00
Buenos	0.000	16.03.24	USD	3 000 000	-	-	3 000 000	1 357 530.00	0.25
Buenos Aires 3% 05-20Reg Mulcp	3.000	14.05.20	EUR	2 300 000	-	-	2 300 000	181 819.82	0.03
Burgan Bank 2.75% 20-15.12.31	2.750	15.12.31	USD	-	1 000 000	-	1 000 000	951 450.00	0.17
Cbq Finance	3.250	13.06.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Cbq Finance 1.115% 18-17.10.22	1.115	17.10.22	CHF	2 000 000	-	-	2 000 000	2 203 169.20	0.40
Cemex 3.875% 21-11.07.31	3.875	11.07.31	USD	-	250 000	-250 000	-	-	0.00
Cencosud 5.15% 15-12.02.25	5.150	12.02.25	USD	2 700 000	650 000	-200 000	3 150 000	3 488 325.75	0.64
Cencosud 6.625% 15-12.02.45	6.625	12.02.45	USD	-	500 000	-	500 000	640 125.00	0.12
Cerro 4.125% 17-16.08.27 Regs	4.125	16.08.27	USD	500 000	1 150 000	-	1 650 000	1 697 817.00	0.31
Chi Gr Wall 3.95% 19-Perp	3.950	31.12.99	USD	-	500 000	-	500 000	492 541.90	0.09
China 4.75% 18-08.02.28	4.750	08.02.28	USD	-	700 000	-	700 000	751 523.29	0.14
China Cinda 3.0% 20-18.03.27	3.000	18.03.27	USD	-	400 000	-	400 000	392 715.00	0.07
China Cinda 3.125% 20-18.03.30	3.125	18.03.30	USD	-	500 000	-	500 000	483 634.20	0.09
China Overs 2.45% 21-09.02.26	2.450	09.02.26	USD	-	200 000	-200 000	-	-	0.00
Ck Hutchiso 3.375% 19-6.9.49	3.375	06.09.49	USD	500 000	-	-500 000	-	-	0.00
Ck Hutchiso 4% 17-Perp	4.000	31.12.99	USD	-	1 000 000	-	1 000 000	1 020 000.10	0.19
Clean 4.25% 21-25.03.27 /Pool	4.250	25.03.27	USD	-	850 000	-	850 000	867 021.25	0.16
Cn Citic Bk 4.625% 19-28.02.29	4.625	28.02.29	USD	-	750 000	-	750 000	796 877.78	0.15
Cn Const Hk 2.45% 20-24.06.30	2.450	24.06.30	USD	-	2 500 000	-	2 500 000	2 554 487.50	0.47
Cn Min 4.45% 18-Perp	4.450	31.12.99	USD	500 000	-	-500 000	-	-	0.00
Cnac Hk Fin 3.5% 17-19.07.22	3.500	19.07.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Cnac Hk Fin 4.125% 17-19.07.27	4.125	19.07.27	USD	1 000 000	1 650 000	-	2 650 000	2 877 638.71	0.53
Cnooc Fin 2 4.875% 14-30.04.44	4.875	30.04.44	USD	-	200 000	-200 000	-	-	0.00
Cnooc Fin 5% 12-02.05.42	5.000	02.05.42	USD	200 000	-	-200 000	-	-	0.00
Colbun Sa 3.15% 20-06.03.30	3.150	06.03.30	USD	-	500 000	-	500 000	510 992.50	0.09
Compet Team 4.25% 19-12.03.29	4.250	12.03.29	USD	500 000	-	-	500 000	565 309.05	0.10
Contnm E 4.5% 9.2.27/Pool Regs	4.500	09.02.27	USD	-	2 150 000	-	2 150 000	2 204 298.25	0.40
Cosl Sg Cap 2.50% 20-24.06.30	2.500	24.06.30	USD	-	500 000	-	500 000	483 091.49	0.09
Count Gard 3.875% 20-22.10.30	3.875	22.10.30	USD	-	1 500 000	-1 500 000	-	-	0.00
Count Gard 5.125% 18-17.01.25	5.125	17.01.25	USD	3 700 000	-	-1 200 000	2 500 000	2 593 827.75	0.48
Count Gard 7.25% 19-08.04.26	7.250	08.04.26	USD	-	1 500 000	-	1 500 000	1 670 251.20	0.31
Credit Real 2.875% 18-09.02.22	2.875	09.02.22	CHF	3 000 000	-	-1 000 000	2 000 000	2 026 829.11	0.37
Credit Real 8% 21-21.01.28	8.000	21.01.28	USD	-	2 150 000	-	2 150 000	1 850 698.50	0.34
Credito 2.7% 19-11.01.25 Regs	2.700	11.01.25	USD	500 000	300 000	-	800 000	828 600.00	0.15
Credito 3.125% 20-01.07.30	3.125	01.07.30	USD	-	2 600 000	-500 000	2 100 000	2 091 390.00	0.38

JSS Corporate Bond - Emerging Markets IG** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Credito 3.25% 21-30.09.31	3.250	30.09.31	USD	-	1 000 000	-	1 000 000	992 725.00	0.18
Cscec 3.5% 17-05.07.27	3.500	05.07.27	USD	-	850 000	-	850 000	914 281.00	0.17
Csn Isl Xi 6.75% 20-28.01.28	6.750	28.01.28	USD	500 000	500 000	-1 000 000	-	-	0.00
Csn Res 7.625% 18-13.02.23	7.625	13.02.23	USD	1 500 000	-	-1 500 000	-	-	0.00
Csn Res 7.625% 19-17.04.26	7.625	17.04.26	USD	500 000	-	-500 000	-	-	0.00
Cssc 4.125% 18-27.09.21	4.125	27.09.21	USD	500 000	-	-500 000	-	-	0.00
Ctr Plaz Dv 3.875% 18-30.01.21	3.875	30.01.21	USD	2 000 000	-	-2 000 000	-	-	0.00
Daegu Bank 3.75% 18-13.08.23	3.750	13.08.23	USD	400 000	-	-400 000	-	-	0.00
Dbs Group	3.600	31.12.99	USD	3 000 000	-	-500 000	2 500 000	2 513 725.00	0.46
Dbs Group 3.30% 20-Perp	3.300	31.12.99	USD	-	1 500 000	-	1 500 000	1 547 227.50	0.28
Dib Sukuk 2.95% 19-20.02.25	2.950	20.02.25	USD	1 500 000	650 000	-	2 150 000	2 255 715.50	0.41
Dib Sukuk 2.95% 20-16.01.26	2.950	16.01.26	USD	-	1 000 000	-	1 000 000	1 046 310.00	0.19
Dp World	6.850	02.07.37	USD	2 000 000	950 000	-1 000 000	1 950 000	2 648 983.35	0.49
Dp World Cr 3.991% 19-18.07.29	3.875	18.07.29	USD	500 000	-	-500 000	-	-	0.00
Dp Wrld 4.70% 19-30.9.49 Regs	4.700	30.09.49	USD	500 000	-	-500 000	-	-	0.00
Ecopetrol	5.375	26.06.26	USD	4 500 000	-	-4 500 000	-	-	0.00
Ecopetrol	5.875	28.05.45	USD	1 600 000	200 000	-1 800 000	-	-	0.00
Ecopetrol 4.125% 14-16.01.25	4.125	16.01.25	USD	500 000	-	-500 000	-	-	0.00
Ecopetrol 6.875% 20-29.04.30	6.875	29.04.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Ecopetrol 7.375% 13-18.9.43	7.375	18.09.43	USD	1 000 000	-	-1 000 000	-	-	0.00
Ecopetrol Sa	5.875	18.09.23	USD	500 000	-	-500 000	-	-	0.00
Elektrobras 4.625% 20-04.02.30	4.625	04.02.30	USD	500 000	-	-500 000	-	-	0.00
Emg Sukuk	4.564	18.06.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Emirate Nbd 6.125% 19-Perp Regs	6.125	31.12.99	USD	-	1 000 000	-	1 000 000	1 080 250.00	0.20
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	-	850 000	-	850 000	890 375.00	0.16
Empresa 5.5% 19-14.5.27/Pool Regs	5.500	14.05.27	USD	900 000	-	-900 000	-	-	0.00
Ena Master 4% 20-19.05.48 Pool Regs	8.000	19.05.49	USD	-	500 000	-	500 000	503 727.50	0.09
Enersis Chi 4.875% 18-12.06.28	4.875	12.06.28	USD	-	1 500 000	-	1 500 000	1 734 000.00	0.32
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	2 000 000	-	-	2 000 000	2 136 491.40	0.39
Equate Petr 3% 16-03.03.22	3.000	03.03.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Equate Petr 4.25% 16-03.11.26	4.250	03.11.26	USD	2 000 000	500 000	-	2 500 000	2 782 955.00	0.51
Equate Suku 3.944% 17-21.02.24	3.944	21.02.24	USD	-	500 000	-	500 000	536 940.00	0.10
Falabella	4.375	27.01.25	USD	1 000 000	-	-500 000	500 000	538 810.00	0.10
Far East Ho 2.625% 21-03.03.24	2.625	03.03.24	USD	-	1 650 000	-	1 650 000	1 652 165.30	0.30
Fgb Sukuk K 3.875% 19-22.01.24	3.875	22.01.24	USD	500 000	-	-	500 000	538 250.00	0.10
Flex Ltd 4.875% 19-15.06.29	4.875	15.06.29	USD	-	1 150 000	-	1 150 000	1 329 745.69	0.24
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	-	1 000 000	-	1 000 000	1 163 109.60	0.21
Flextronics 4.75% 15-15.06.25	4.750	15.06.25	USD	500 000	-	-	500 000	558 632.50	0.10
Fnix 4.317% 17-20.9.27/PI Regs	4.317	20.09.27	USD	-	1 950 000	-	1 950 000	1 710 789.94	0.31
Fomento Eco 3.50% 20-16.01.50	3.500	16.01.50	USD	1 000 000	-	-	1 000 000	1 054 485.00	0.19
Formosa	3.375	22.04.25	USD	1 000 000	500 000	-	1 500 000	1 591 321.20	0.29
Foxcon 2.50% 20-28.10.30	2.500	28.10.30	USD	-	1 000 000	-	1 000 000	1 005 693.70	0.18
Galaxy 3.25% 20-30.09.40/Pool	3.250	30.09.40	USD	-	1 000 000	-	1 000 000	996 261.08	0.18
Galaxy Pipe 1.75% 30.09.27 Regs	1.750	30.09.27	USD	-	1 500 000	-	1 500 000	1 517 680.35	0.28
Galaxy Pipe 2.625% 31.3.36Pool	2.625	31.03.36	USD	-	2 500 000	-	2 500 000	2 458 740.43	0.45
Gaz Cap 1.45% 18-06.03.23	1.450	06.03.23	CHF	2 000 000	-	-	2 000 000	2 183 696.06	0.40
Gaz Cap 5.15% 19-11.02.26 Regs	5.150	11.02.26	USD	-	2 630 000	-	2 630 000	2 964 628.05	0.54
Gazprom 7.288%07-16.8.37 Reg	7.288	16.08.37	USD	-	2 650 000	-	2 650 000	3 699 943.25	0.68
Gazprom Cap	4.375	19.09.22	USD	-	1 000 000	-	1 000 000	1 039 144.00	0.19
Gazprom Pjs 3.0% 20-29.06.27	3.000	29.06.27	USD	2 500 000	1 100 000	-	3 600 000	3 662 236.80	0.67
Gazprom Pjs 3.25% 20-25.02.30	3.250	25.02.30	USD	2 000 000	500 000	-	2 500 000	2 494 775.00	0.46
Gbl Log 3.875% 15-04.06.25	3.875	04.06.25	USD	-	1 500 000	-	1 500 000	1 589 038.20	0.29
Geely Auto 4.0% 19-Perp	4.000	31.12.99	USD	200 000	1 500 000	-	1 700 000	1 762 406.32	0.32
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	2 500 000	-	-	2 500 000	2 545 037.00	0.47
Genm Capita 3.882% 21-19.04.31	3.882	19.04.31	USD	-	1 800 000	-	1 800 000	1 798 854.41	0.33
Gerdau 4.875% 17-24.10.27 Regs	4.875	24.10.27	USD	500 000	-	-500 000	-	-	0.00
Gfb 6.75% 12-30.9.22	6.750	30.09.22	USD	1 300 000	-	-1 300 000	-	-	0.00
Global Bank 4.5% 16-20.10.21	4.500	20.10.21	USD	500 000	-	-500 000	-	-	0.00
Global Bank 5.25% 19-16.04.29	5.250	16.04.29	USD	-	500 000	-	500 000	525 250.00	0.10
Gnl Quinter 4.634% 14-29 /Pool	4.634	31.07.29	USD	-	1 000 000	-	1 000 000	1 091 875.00	0.20
Gohl Cap 4.25% 17-24.01.27 Regs	4.250	24.01.27	USD	2 500 000	4 300 000	-2 500 000	4 300 000	4 534 248.09	0.83
Gol Finance 7% 17-31.01.25	7.000	31.01.25	USD	2 500 000	-	-1 000 000	1 500 000	1 448 595.00	0.27
Gpn Capital 6% 13-27.11.23	6.000	27.11.23	USD	-	1 000 000	-	1 000 000	1 103 552.00	0.20

JSS Corporate Bond - Emerging Markets IG** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Greenko 3.85% 29.03.26 /Pool	3.850	29.03.26	USD	-	2 000 000	-	2 000 000	2 051 500.00	0.38
Grupo Bimbo	3.875	27.06.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Grupo Bimbo 4% 19-06.09.49	4.000	06.09.49	USD	-	1 350 000	-	1 350 000	1 444 170.47	0.26
Grupo Bimbo 5.95% 18-Perp	5.950	31.12.99	USD	-	1 500 000	-500 000	1 000 000	1 056 005.00	0.19
Grupo Energ 4.875% 20-15.05.30 Regs	4.875	15.05.30	USD	-	1 100 000	-	1 100 000	1 199 896.50	0.22
Gruposura	5.500	29.04.26	USD	3 200 000	-	-200 000	3 000 000	3 247 530.00	0.60
Gs-Caltex 1.625% 20-27.07.25	1.625	27.07.25	USD	-	600 000	-	600 000	603 809.28	0.11
Gtl Trade F 7.25% 14-16.04.44	7.250	16.04.44	USD	700 000	-	-700 000	-	-	0.00
Hana Bank 4.375% 14-30.09.24	4.375	30.09.24	USD	500 000	200 000	-	700 000	771 820.42	0.14
Hankook Tir 3.5% 18-30.01.23	3.500	30.01.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Hidrovias 5.95% 18-24.1.25 Regs	5.950	24.01.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Hidrovias 1 4.95% 8.02.31 Regs	4.950	08.02.31	USD	-	3 000 000	-	3 000 000	3 052 500.00	0.56
Hk Land Fin 4.625% 14-16.01.24	4.625	16.01.24	USD	500 000	-	-	500 000	544 489.65	0.10
Hkt Capital	3.625	02.04.25	USD	1 200 000	-	-	1 200 000	1 286 100.36	0.24
Huarong 3.375% 19-29.05.22	3.375	29.05.22	USD	-	500 000	-500 000	-	-	0.00
Huarong 3.75% 19-29.05.24	3.750	29.05.24	USD	-	500 000	-	500 000	370 137.50	0.07
Huarong Fin	4.875	22.11.26	USD	2 500 000	500 000	-	3 000 000	2 115 000.00	0.39
Huarong Fin 4% 17-Perp Regs	4.000	31.12.99	USD	-	200 000	-	200 000	124 750.04	0.02
Huarong Fin 4.25% 17-07.11.27	4.250	07.11.27	USD	2 500 000	650 000	-	3 150 000	2 208 937.50	0.40
Huarong Fin 4.95% 17-07.11.47	4.950	07.11.47	USD	500 000	-	-	500 000	332 500.00	0.06
Hut Wha Int 7.45% 24.11.33 Regs	7.450	24.11.33	USD	-	500 000	-	500 000	758 174.25	0.14
Hutch Wham	3.625	31.10.24	USD	500 000	-	-500 000	-	-	0.00
Hyucap 3% 17-06.03.22	3.000	06.03.22	USD	500 000	-	-500 000	-	-	0.00
Hyucap 3.75% 18-05.03.23 Regs	3.750	05.03.23	USD	500 000	-	-	500 000	524 864.90	0.10
Hyund Cap 3.0% 20-10.02.27	3.000	10.02.27	USD	500 000	-	-500 000	-	-	0.00
Hyund Cap 3.50% 19-02.11.26	3.500	02.11.26	USD	500 000	-	-500 000	-	-	0.00
Icbc 4.875% 15-21.09.25	4.875	21.09.25	USD	-	1 500 000	-	1 500 000	1 683 397.50	0.31
Icici Bk D 4% 16-18.03.26	4.000	18.03.26	USD	-	1 700 000	-	1 700 000	1 841 129.75	0.34
Ienova 3.75% 17-14.01.28	3.750	14.01.28	USD	-	1 800 000	-500 000	1 300 000	1 399 963.50	0.26
Ienova 4.75% 20-15.01.51 Regs	4.750	15.01.51	USD	-	1 300 000	-	1 300 000	1 320 878.00	0.24
Ienova 4.875% 17-14.01.48 Regs	4.875	14.01.48	USD	-	2 800 000	-	2 800 000	2 876 734.00	0.53
Ind Penoles 4.75% 20-06.08.50	4.750	06.08.50	USD	-	400 000	-400 000	-	-	0.00
Indian Oil 4.75% 19-16.01.24 Regs	4.750	16.01.24	USD	-	1 200 000	-	1 200 000	1 294 554.00	0.24
Indian Rail 3.249% 20-13.02.30	3.249	13.02.30	USD	-	1 000 000	-	1 000 000	1 015 566.60	0.19
Indonesia 5.23% 18-15.11.21 Regs	5.230	15.11.21	USD	500 000	-	-500 000	-	-	0.00
Indonesia A 5.45% 20-15.05.30	5.450	15.05.30	USD	500 000	1 800 000	-	2 300 000	2 676 924.00	0.49
Inkia En 5.875% 17-09.11.27 Regs	5.875	09.11.27	USD	-	1 650 000	-	1 650 000	1 718 277.00	0.31
Inversion 4.375% 17-04.04.27 Regs	4.375	04.04.27	USD	500 000	-	-	500 000	555 447.50	0.10
Israel Elec	6.875	21.06.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Israel Elec 4.25% 18-14.08.28	4.250	14.08.28	USD	-	200 000	-200 000	-	-	0.00
Itau Uni 6.5% 18-Perp	6.500	31.12.99	USD	2 500 000	650 000	-2 000 000	1 150 000	1 185 080.75	0.22
Itauun H Bz 3.875% 21-15.04.31	3.875	15.04.31	USD	-	1 000 000	-	1 000 000	995 945.00	0.18
Jbs Invest 7% 18-15.01.26	7.000	15.01.26	USD	500 000	-	-500 000	-	-	0.00
Jsl Europe 5.20% 21-26.01.31	5.200	26.01.31	USD	-	4 000 000	-	4 000 000	4 111 520.00	0.75
Jsl Europe 7.75% 26.07.24 Regs	7.750	26.07.24	USD	1 800 000	1 900 000	-3 700 000	-	-	0.00
Jsm Global 4.75% 20-20.10.30 Regs	4.750	20.10.30	USD	-	1 000 000	-	1 000 000	1 040 320.00	0.19
Kaisa Grp 11.25% 19-09.04.22	11.250	09.04.22	USD	500 000	-	-500 000	-	-	0.00
Kbank Hk 3.343% 19-02.10.31	3.343	02.10.31	USD	500 000	500 000	-	1 000 000	1 025 049.90	0.19
Klabin Aust 3.20% 21-12.01.31 Regs	3.200	12.01.31	USD	-	1 000 000	-500 000	500 000	492 110.00	0.09
Klabin Aust 5.75% 19-03.04.29 Regs	5.750	03.04.29	USD	-	500 000	-	500 000	572 152.50	0.10
Klabin Aust 7% 19-03.04.49	7.000	03.04.49	USD	-	500 000	-	500 000	637 500.00	0.12
Koc Holding	5.250	15.03.23	USD	1 000 000	-	-1 000 000	-	-	0.00
Kookmin Bk 2.50% 20-04.11.30	2.500	04.11.30	USD	-	500 000	-500 000	-	-	0.00
Korea Exch 4.25% 14-14.10.24	4.250	14.10.24	USD	-	500 000	-	500 000	549 826.40	0.10
Korea Gas 2.875% 19-16.07.29	2.875	16.07.29	USD	500 000	-	-500 000	-	-	0.00
Korea Gas 6.25% 12-20.01.42	6.250	20.01.42	USD	-	500 000	-	500 000	753 693.65	0.14
Kosmos Eng 7.125% 19-04.04.26 Regs	7.125	04.04.26	USD	1 300 000	-	-1 100 000	200 000	198 903.00	0.04
Lenovo Grp 3.421% 20-02.11.30	3.421	02.11.30	USD	-	1 000 000	-	1 000 000	1 048 805.20	0.19
Lg Chem 3.625% 19-15.04.29	3.625	15.04.29	USD	500 000	300 000	-	800 000	884 560.72	0.16
Light Se 7.25% 18-3.5.23 Regs	7.250	03.05.23	USD	976 000	-	-976 000	-	-	0.00
Lima Me 5.875% 05.07.34 /Pool	5.875	05.07.34	USD	1 000 000	300 000	-500 000	800 000	480 146.15	0.09
Lima Metro 4.35% 19-05.04.36 Regs	4.350	05.04.36	USD	250 000	-	-	250 000	257 786.25	0.05
Llpl Cap 6.875%19-04.02.39/Pool	6.875	04.02.39	USD	1 000 000	-	-1 000 000	-	-	0.00

JSS Corporate Bond - Emerging Markets IG** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Longfor Ppt 3.95% 19-16.09.29	3.950	16.09.29	USD	-	200 000	-	200 000	215 974.76	0.04
Lukoil Int	4.750	02.11.26	USD	1 500 000	1 100 000	-	2 600 000	2 933 658.00	0.54
Lukoil Sec 3.875% 20-06.05.30 Regs	3.875	06.05.30	USD	-	1 500 000	-	1 500 000	1 587 615.00	0.29
Maf Glb Sec 6.375% 18-Perp	6.375	31.12.99	USD	2 500 000	-	-2 500 000	-	-	0.00
Marb Bond 3.95% 21-29.01.31	3.950	29.01.31	USD	-	1 150 000	-	1 150 000	1 110 267.50	0.20
Mashreqbk 4.25% 19-26.02.24	4.250	26.02.24	USD	-	200 000	-	200 000	214 855.00	0.04
Meglobal 5.875% 20-18.5.30 Regs	5.875	18.05.30	USD	-	1 650 000	-	1 650 000	2 039 871.90	0.37
Meglobal Can Ulc 5% 20-18.05.25	5.000	18.05.25	USD	-	850 000	-	850 000	955 306.50	0.17
Meituan Dnp 3.05% 20-28.10.30	3.050	28.10.30	USD	-	200 000	-	200 000	198 309.00	0.04
Melco 5.625% 19-17.07.27	5.625	17.07.27	USD	-	1 650 000	-	1 650 000	1 726 543.50	0.32
Mercadolib 2.375% 21-14.01.26	2.375	14.01.26	USD	-	200 000	-200 000	-	-	0.00
Mercadolib 3.125% 21-14.01.31	3.125	14.01.31	USD	-	200 000	-200 000	-	-	0.00
Mexichem	4.875	19.09.22	USD	500 000	-	-500 000	-	-	0.00
Mexichem 5.5% 17-15.01.48	5.500	15.01.48	USD	1 750 000	-	-1 750 000	-	-	0.00
Millicom 6.25% 19-25.03.29 Regs	6.250	25.03.29	USD	1 500 000	4 000 000	-4 000 000	1 500 000	1 477 811.25	0.27
Minejesa 5.625% 17-10.08.37 Regs	5.625	10.08.37	USD	4 500 000	800 000	-2 000 000	3 300 000	3 583 371.00	0.66
Minejesa4.625%10.08.30 /Pool	4.625	10.08.30	USD	-	500 000	-500 000	-	-	0.00
Minerva 5.875% 17-19.01.28 Regs	5.875	19.01.28	USD	-	1 200 000	-200 000	1 000 000	1 062 750.00	0.19
Minerva Lu	6.500	20.09.26	USD	-	2 500 000	-2 500 000	-	-	0.00
Minerva Lux 4.375% 21-18.03.31	4.375	18.03.31	USD	-	3 000 000	-500 000	2 500 000	2 486 875.00	0.46
Minsur Sa	6.250	07.02.24	USD	500 000	-	-500 000	-	-	0.00
Mmc Norilsk 3.375% 19-28.10.24 Regs	3.375	28.10.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Mtn Mu Invs 4.755% 14-11.11.24	4.755	11.11.24	USD	-	200 000	-200 000	-	-	0.00
Multibank 4.375% 17-09.11.22	4.375	09.11.22	USD	500 000	-	-	500 000	513 402.50	0.09
Myriad Intl 4.85% 17-06.07.27 Regs	4.850	06.07.27	USD	2 075 000	-	-	2 075 000	2 368 073.00	0.43
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	1 000 000	-	-	1 000 000	1 154 324.35	0.21
Nbk Tier 1 5.75% 15-Perp	5.750	31.12.99	USD	-	500 000	-500 000	-	-	0.00
Nbk Tier 1 3.625% 21-Perp Regs	3.625	31.12.99	USD	-	1 200 000	-	1 200 000	1 208 346.00	0.22
Nbk Tier 1 4.50% 19-Perp Regs	4.500	31.12.99	USD	2 500 000	-	-	2 500 000	2 617 287.50	0.48
Nbm Us Hold 6.625% 19-06.08.29	6.625	06.08.29	USD	3 000 000	3 000 000	-2 000 000	4 000 000	4 504 000.00	0.83
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Network I2I 5.65% 19-Perp	5.650	31.12.99	USD	-	1 500 000	-	1 500 000	1 609 687.50	0.29
Nexa Res 6.50% 20-18.1.28 Regs	6.500	18.01.28	USD	-	2 150 000	-	2 150 000	2 431 639.25	0.45
Nexen Inc 7.5% 09-31.07.39	7.500	30.07.39	USD	-	500 000	-500 000	-	-	0.00
Ocbc 1.832% 20-10.09.30	1.832	10.09.30	USD	-	800 000	-	800 000	802 504.00	0.15
Ocbc 4.25% 14-19.06.24	4.250	19.06.24	USD	500 000	-	-	500 000	546 680.80	0.10
Office Cher 4.5% 15-22.10.25	4.500	22.10.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Office Cher 5.125% 21-23.06.51	5.125	23.06.51	USD	-	1 850 000	-	1 850 000	1 872 755.00	0.34
Office Cher 6.875% 14-25.04.44	6.875	25.04.44	USD	500 000	-	-500 000	-	-	0.00
Oil Ind 5.125% 19-04.02.29	5.125	04.02.29	USD	-	200 000	-200 000	-	-	0.00
Oil India 4% 17-21.04.27 Regs	4.000	21.04.27	USD	500 000	-	-500 000	-	-	0.00
Ongc Videsh	4.625	15.07.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Ooredoo Int	3.750	22.06.26	USD	2 000 000	-	-	2 000 000	2 211 782.00	0.41
Ovph Ltd 5.875% 16-Perp	5.875	31.12.99	USD	-	400 000	-400 000	-	-	0.00
Pakuwon Jat 4.875% 21-29.04.28	4.875	29.04.28	USD	-	1 000 000	-	1 000 000	1 046 631.40	0.19
Pemex 4.875% 17-21.02.28	4.875	21.02.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Pemex 5.125% 16-15.03.23	5.125	15.03.23	EUR	1 500 000	-	-1 500 000	-	-	0.00
Pemex 5.95% 20-28.01.31	11.900	28.01.31	USD	250 000	250 000	-500 000	-	-	0.00
Perus Gas	5.125	16.05.24	USD	2 000 000	500 000	-500 000	2 000 000	2 220 188.60	0.41
Petrobras 6.9% 19-19.03.49	6.900	19.03.49	USD	2 000 000	-	-2 000 000	-	-	0.00
Philippine N 3.28% 19-27.09.24	3.280	27.09.24	USD	500 000	800 000	-	1 300 000	1 368 268.85	0.25
Phosagro Bd 3.05% 20-23.01.25	3.050	23.01.25	USD	700 000	650 000	-	1 350 000	1 407 885.30	0.26
Pla Adm 4.962% 19-18.07.29 Regs	4.962	18.07.29	USD	1 000 000	-	-	1 000 000	1 106 435.00	0.20
Polyus Gold 5.25% 17-07.02.23	5.250	07.02.23	USD	-	1 000 000	-	1 000 000	1 061 460.00	0.19
Posco 2.50% 20-17.01.25 Regs	2.500	17.01.25	USD	300 000	-	-	300 000	311 101.83	0.06
Posco 2.75% 19-15.07.24	2.750	15.07.24	USD	500 000	-	-	500 000	525 969.35	0.10
Pow Fin 3.95% 20-23.04.30	3.950	23.04.30	USD	-	1 200 000	-	1 200 000	1 239 101.28	0.23
Press Met 4.8% 17-30.10.22 Regs	4.800	30.10.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Prosus 3.68% 20-21.01.30	3.680	21.01.30	USD	250 000	1 650 000	-	1 900 000	2 034 122.90	0.37
Pttrep Treas 3.903% 19-06.12.59	3.903	06.12.59	USD	400 000	1 200 000	-	1 600 000	1 725 700.00	0.32
Qib Sukuk L 3.982% 19-26.03.24	3.982	26.03.24	USD	1 000 000	200 000	-	1 200 000	1 290 360.00	0.24
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	-	1 300 000	-	1 300 000	1 293 110.00	0.24
Qnb Fin 2.75% 20-12.02.27	2.750	12.02.27	USD	-	500 000	-	500 000	524 471.00	0.10

JSS Corporate Bond - Emerging Markets IG** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 500 000	-	-	1 500 000	1 602 120.00	0.29
Qtel Int Fi 4.5% 13-31.01.43	4.500	31.01.43	USD	500 000	500 000	-	1 000 000	1 223 230.00	0.22
Qtel Int Fi 5% 10-19.10.25 Reg-S	5.000	19.10.25	USD	2 000 000	-	-500 000	1 500 000	1 729 837.50	0.32
Radiant Acc 4.6% 17-Perp Regs	4.600	31.12.99	USD	500 000	-	-500 000	-	-	0.00
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	500 000	3 500 000	-	4 000 000	4 529 100.00	0.83
Ras Laff.L.3 5.838% 05-27 Reg	5.838	30.09.27	USD	1 000 000	500 000	-1 000 000	500 000	552 065.45	0.10
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	800 000	-	-	800 000	864 580.24	0.16
Rede 4.50% 20-22.01.30 Regs	4.500	22.01.30	USD	250 000	-	-250 000	-	-	0.00
Reliance In	4.125	28.01.25	USD	1 750 000	-	-	1 750 000	1 914 717.00	0.35
Reliance In 4.875% 15-10.02.45	4.875	10.02.45	USD	-	250 000	-	250 000	312 296.10	0.06
Riyad Bank 3.174% 20-25.02.30	3.174	25.02.30	USD	-	1 700 000	-	1 700 000	1 742 500.00	0.32
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	-	500 000	-	500 000	522 756.05	0.10
Rosneft 4.199% 12-06.03.22	4.199	06.03.22	USD	1 000 000	-	-	1 000 000	1 022 110.00	0.19
Rumo Lux Sa 5.875% 18-18.01.25	5.875	18.01.25	USD	-	1 500 000	-	1 500 000	1 573 192.50	0.29
Rural Elec 3.50% 19-12.12.24	3.500	12.12.24	USD	-	850 000	-	850 000	892 458.69	0.16
Sa Global S 2.694% 21-17.06.31	2.694	17.06.31	USD	-	2 100 000	-	2 100 000	2 128 686.00	0.39
Sabic Ca 4.5% 18-10.10.28 Regs	4.500	10.10.28	USD	1 500 000	-	-500 000	1 000 000	1 152 958.00	0.21
Sabic Capit 4% 18-10.10.23	4.000	10.10.23	USD	500 000	-	-	500 000	537 140.50	0.10
Samba Fdg 2.75% 19-02.10.24	2.750	02.10.24	USD	500 000	-	-	500 000	523 117.50	0.10
Sands China 3.80% 20-08.01.26	3.800	08.01.26	USD	-	1 000 000	-1 000 000	-	-	0.00
Sands China 3.80% 21-08.01.26	3.800	08.01.26	USD	-	1 000 000	-	1 000 000	1 071 720.00	0.20
Sands China 4.375% 20-18.06.30	4.375	18.06.30	USD	500 000	-	-500 000	-	-	0.00
Sands China 5.125% 18-08.08.25	5.125	08.08.25	USD	2 500 000	-	-	2 500 000	2 799 475.00	0.51
Sands China 5.4% 18-08.08.28	5.400	08.08.28	USD	2 900 000	1 500 000	-	4 400 000	5 116 848.00	0.94
Santander	4.125	09.11.22	USD	1 200 000	-	-1 000 000	200 000	208 100.00	0.04
Santander 5.375% 20-17.4.25 Regs	5.375	17.04.25	USD	-	1 000 000	-	1 000 000	1 135 890.00	0.21
Santander 5.95% 18-1.10.28 Regs	5.950	01.10.28	USD	-	1 000 000	-	1 000 000	1 085 160.00	0.20
Saudi Elec	4.000	08.04.24	USD	2 000 000	650 000	-	2 650 000	2 871 889.80	0.53
Saudi Elec 5.5% 14-08.04.44	5.500	08.04.44	USD	1 000 000	-	-	1 000 000	1 272 110.00	0.23
Saudi Elec 4.723% 18-27.09.28	4.723	27.09.28	USD	1 500 000	-	-	1 500 000	1 769 655.00	0.32
Saudi Elec 5.06% 08.04.43/Regs	5.060	08.04.43	USD	1 000 000	-	-	1 000 000	1 206 875.00	0.22
Saudi Elect 4.211% 12-03.04.22	4.211	03.04.22	USD	500 000	-	-	500 000	514 014.50	0.09
Saudi Oil 2.25% 20-24.11.30	2.250	24.11.30	USD	-	700 000	-	700 000	688 355.50	0.13
Saudi Oil 2.875% 19-16.04.24	2.875	16.04.24	USD	-	1 650 000	-	1 650 000	1 738 968.00	0.32
Saudi Oil 3.25% 20-24.11.50 Regs	3.250	24.11.50	USD	-	2 650 000	-1 000 000	1 650 000	1 607 718.75	0.29
Saudi Oil 3.5% 19-16.04.29	3.500	16.04.29	USD	1 000 000	500 000	-	1 500 000	1 627 410.00	0.30
Saudi Oil 3.50% 20-24.11.70	3.500	24.11.70	USD	-	2 250 000	-	2 250 000	2 190 849.75	0.40
Saudi Oil 4.25% 19-16.04.39 Regs	4.250	16.04.39	USD	2 000 000	1 500 000	-	3 500 000	3 926 261.50	0.72
Saudi Oil 4.375% 19-16.04.49 Regs	4.375	16.04.49	USD	2 500 000	500 000	-	3 000 000	3 463 200.00	0.63
Sb Capital 5.25% 13-23.05.23	5.250	23.05.23	USD	500 000	1 000 000	-	1 500 000	1 591 312.50	0.29
Shenzhn Int 3.95% 17-Perp Regs	3.950	31.12.99	USD	3 000 000	-	-	3 000 000	3 076 534.80	0.56
Shimao Pro 4.60% 20-13.07.30	4.600	13.07.30	USD	-	200 000	-	200 000	202 860.66	0.04
Shimao Prop 5.2% 18-30.01.25	5.200	30.01.25	USD	3 000 000	-	-1 500 000	1 500 000	1 539 222.60	0.28
Shimao Prop 6.125% 19-21.02.24	6.125	21.02.24	USD	500 000	650 000	-	1 150 000	1 187 375.00	0.22
Shinhan Bk	3.875	24.03.26	USD	2 000 000	300 000	-	2 300 000	2 531 970.41	0.46
Shinhan Fg 2.875% 21-Perp	2.875	31.12.99	USD	-	2 000 000	-	2 000 000	1 990 960.00	0.36
Shinhan Fg 3.34% 19-05.02.30	3.340	05.02.30	USD	-	1 100 000	-	1 100 000	1 151 673.49	0.21
Shk Prop 3.75% 19-25.02.29	3.750	25.02.29	USD	500 000	-	-	500 000	552 330.55	0.10
Shk Prop 4.45% 17-Perp	4.450	31.12.99	USD	-	500 000	-500 000	-	-	0.00
Shriram 4.40% 21-13.03.24	4.400	13.03.24	USD	-	2 000 000	-	2 000 000	2 009 500.00	0.37
Sibur Sec L 2.95% 20-08.07.25	2.950	08.07.25	USD	-	2 650 000	-500 000	2 150 000	2 203 750.00	0.40
Singapore Tele. 7.375% 01-31	7.375	01.12.31	USD	-	700 000	-200 000	500 000	737 034.35	0.13
Singtel Grp 2.375% 16-03.10.26	2.375	03.10.26	USD	2 030 000	-	-2 030 000	-	-	0.00
Singtel Grp 3.875% 18-28.08.28	3.875	28.08.28	USD	500 000	-	-500 000	-	-	0.00
Sino-Ocean 4.75% 20-14.01.30	4.750	14.01.30	USD	-	500 000	-	500 000	505 958.60	0.09
Sk Hynix 1.50% 21-19.01.26	1.500	19.01.26	USD	-	200 000	-	200 000	197 579.86	0.04
Sk Hynix 3% 19-17.09.24	3.000	17.09.24	USD	-	200 000	-200 000	-	-	0.00
Southern Co 3.875% 15-23.04.25	3.875	23.04.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Southern Co 5.875% 15-23.04.45	5.875	23.04.45	USD	200 000	200 000	-400 000	-	-	0.00
Southern Cop 7.5% 05-27.07.35	7.500	27.07.35	USD	-	1 000 000	-1 000 000	-	-	0.00
Sri Lanka 6.75% 18-18.4.28 Regs	6.750	18.04.28	USD	1 000 000	-	-1 000 000	-	-	0.00
St Bk India 1.80% 21-13.07.26	1.800	13.07.26	USD	-	1 000 000	-	1 000 000	993 651.62	0.18
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	-	2 450 000	-800 000	1 650 000	1 907 812.50	0.35

JSS Corporate Bond - Emerging Markets IG** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Steel Fdg 4.7% 19-30.05.26	4.700	30.05.26	USD	-	1 300 000	-	1 300 000	1 446 562.00	0.27
Suzano Aust 3.75% 20-15.01.31	3.750	15.01.31	USD	-	400 000	-400 000	-	-	0.00
Suzano Aust 5% 19-15.01.30	5.000	15.01.30	USD	2 500 000	1 300 000	-1 500 000	2 300 000	2 608 775.00	0.48
Suzano Aust 6% 19-15.01.29	6.000	15.01.29	USD	-	500 000	-500 000	-	-	0.00
Suzano Aust 7% 17-16.03.47 Regs	7.000	16.03.47	USD	700 000	2 100 000	-	2 800 000	3 790 122.00	0.69
Swire Pac 3.875% 15-21.09.25	3.875	21.09.25	USD	1 700 000	-	-	1 700 000	1 850 942.32	0.34
Tabreed Suk 5.5% 18-31.10.25	5.500	31.10.25	USD	-	1 800 000	-	1 800 000	2 079 905.40	0.38
Talent Y 1.3% 17-21.04.22	1.300	21.04.22	EUR	1 800 000	-	-	1 800 000	2 153 829.45	0.39
Taqauh	3.625	12.01.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Tbc Bank 10.775% 19-Perp	10.775	31.12.99	USD	750 000	-	-750 000	-	-	0.00
Telvis 6.625% 10-15.01.40	6.625	15.01.40	USD	500 000	2 000 000	-	2 500 000	3 460 633.75	0.63
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	500 000	-	-	500 000	548 583.70	0.10
Tencent 3.29% 20-03.06.60 Regs	3.290	03.06.60	USD	-	400 000	-	400 000	391 886.50	0.07
Tencent HI 4.525% 19-11.04.49 Regs	4.525	11.04.49	USD	200 000	950 000	-	1 150 000	1 389 348.24	0.25
Tencent Music 2% 20-03.09.30	2.000	03.09.30	USD	-	1 000 000	-	1 000 000	965 693.16	0.18
Thaioil 3.625% 18-23.01.23 Regs	3.625	23.01.23	USD	300 000	-	-	300 000	310 582.38	0.06
Thaioil Trs 3.50% 19-17.10.49	3.500	17.10.49	USD	900 000	650 000	-	1 550 000	1 438 379.06	0.26
Thaioil Trs 3.75% 20-18.06.50	3.750	18.06.50	USD	-	1 000 000	-	1 000 000	958 178.45	0.18
Thaioil Trs 4.875% 18-23.01.43	4.875	23.01.43	USD	-	800 000	-	800 000	888 257.76	0.16
Thaioil Trs 5.375% -20.11.48	5.375	20.11.48	USD	500 000	850 000	-	1 350 000	1 604 167.07	0.29
Tmb Bank 4.90% 19-Perp	4.900	31.12.99	USD	500 000	1 000 000	-500 000	1 000 000	1 017 353.90	0.19
Tnb Global 3.244% 16-19.10.26	3.244	19.10.26	USD	2 500 000	-	-2 500 000	-	-	0.00
Tnb Global 4.851% 18-01.11.28	4.851	01.11.28	USD	-	200 000	-200 000	-	-	0.00
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	-	500 000	-	500 000	528 769.80	0.10
Trans Peru 4.25% 30-04.28 Regs	4.250	30.04.28	USD	2 000 000	300 000	-500 000	1 800 000	1 933 470.00	0.35
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	1 000 000	800 000	-	1 800 000	2 017 143.00	0.37
Trust 4.869% 20-15.01.30	4.869	15.01.30	USD	-	500 000	-	500 000	551 865.00	0.10
Turkiyi Is	5.375	06.10.21	USD	1 200 000	-	-	1 200 000	1 213 435.20	0.22
Unifin Fin 7% 17-15.01.25	7.000	15.01.25	USD	-	2 150 000	-	2 150 000	2 051 906.25	0.38
Unigel Lux 8.75% 19-01.10.26	8.750	01.10.26	USD	500 000	700 000	-700 000	500 000	542 780.00	0.10
Unigel Lux 8.75% 20-01.10.26	8.750	01.10.26	USD	-	200 000	-200 000	-	-	0.00
Uobsp 1.75% 20-16.03.31	1.750	16.03.31	USD	-	1 000 000	-	1 000 000	994 860.00	0.18
Uobsp 3.75% 19-15.04.29 Regs	3.750	15.04.29	USD	-	500 000	-	500 000	532 635.00	0.10
Uobsp 3.875% 17-Perp	3.875	31.12.99	USD	-	1 500 000	-	1 500 000	1 570 125.00	0.29
Usiminas In 5.875% 19-18.07.26	5.875	18.07.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Vale Cap 6.875% 09-10.11.39	6.875	10.11.39	USD	-	1 000 000	-1 000 000	-	-	0.00
Vale Overs 3.75% 20-08.07.30	3.750	08.07.30	USD	-	200 000	-200 000	-	-	0.00
Vale Overs 6.25% 16-10.08.26	6.250	10.08.26	USD	1 500 000	-	-1 500 000	-	-	0.00
Vale Overs 6.875% 06-21.11.36	6.875	21.11.36	USD	-	1 000 000	-1 000 000	-	-	0.00
Vedanta Res 13% 21.08.23 /Pool	13.000	21.08.23	USD	-	500 000	-500 000	-	-	0.00
Vigorous Ch 2.95% 21-25.02.31	2.950	25.02.31	USD	-	250 000	-	250 000	253 862.83	0.05
Votorantim 7.25% 11-05.04.41	7.250	05.04.41	USD	-	1 650 000	-	1 650 000	2 244 462.00	0.41
Weibo 3.375% 20-08.07.30	3.375	08.07.30	USD	-	1 000 000	-	1 000 000	1 046 873.30	0.19
Woori Bk	4.750	30.04.24	USD	1 000 000	-	-	1 000 000	1 099 506.00	0.20
Ypf 8.5% 20-23.03.25	8.500	23.03.25	USD	-	462 000	-462 000	-	-	0.00
Ypfdar	8.500	23.03.21	USD	500 000	-	-500 000	-	-	0.00
Ypfdar 8.5% 15-28.07.25 Regs	8.500	28.07.25	USD	2 000 000	-	-2 000 000	-	-	0.00
Yuexiu Property 4.5%13-24.1.23	4.500	24.01.23	USD	-	1 000 000	-	1 000 000	1 040 887.80	0.19
							420 322 716.93	77.02	

Total transferable securities listed on an official stock exchange

420 322 716.93 77.02

Transferable securities dealt on another regulated market

Bonds

Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 000 000	500 000	-200 000	1 300 000	1 365 487.50	0.25
Adani Tran 4.25% 21.5.36/Pool	4.250	21.05.36	USD	400 000	-	-400 000	-	-	0.00
Agile Grp H 7.875% 19-Perp	7.875	31.12.99	USD	-	1 000 000	-500 000	500 000	509 377.75	0.09
Amaggi Lux 5.25% 21-28.01.28	5.250	28.01.28	USD	-	3 000 000	-	3 000 000	3 149 490.00	0.58
Antofagasta 2.375% 20-14.10.30 Regs	2.375	14.10.30	USD	-	700 000	-	700 000	675 325.00	0.12
Arauco	4.500	01.08.24	USD	1 500 000	-	-1 500 000	-	-	0.00
Arauco 4.20% 19-29.01.30	4.200	29.01.30	USD	1 500 000	1 500 000	-	3 000 000	3 270 615.00	0.60

JSS Corporate Bond - Emerging Markets IG** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	2 632 000	527 000	-1 500 000	1 659 000	1 751 041.32	0.32
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	-	527 000	-527 000	-	-	0.00
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	500 000	-	-	500 000	509 420.00	0.09
Banistmo 4.25% 20-31.07.27	4.250	31.07.27	USD	-	2 730 000	-	2 730 000	2 880 313.80	0.53
Bc Sant Cl 2.70% 20-10.01.25	2.700	10.01.25	USD	1 000 000	650 000	-500 000	1 150 000	1 201 934.00	0.22
Bco Dayco 4.25% 19-13.12.24	4.250	13.12.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	-	2 600 000	-	2 600 000	2 682 030.00	0.49
Bea 5.825% 20-Perp	5.825	31.12.99	USD	-	500 000	-	500 000	540 685.00	0.10
Bk China Hk 2.375% 20-16.01.25	2.375	16.01.25	USD	500 000	-	-500 000	-	-	0.00
Boc Aviatio 1.625% 21-29.04.24	1.625	29.04.24	USD	-	1 000 000	-	1 000 000	1 008 614.30	0.18
Boc Aviatio 1.75% 21-21.01.26	1.750	21.01.26	USD	-	1 000 000	-	1 000 000	991 375.03	0.18
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	-	1 700 000	-	1 700 000	1 791 376.53	0.33
Btgpbz 7.75% 19-15.02.29	7.750	15.02.29	USD	700 000	500 000	-	1 200 000	1 310 808.00	0.24
Cdb Leasing 2.875% 20-28.09.30	2.875	28.09.30	USD	-	500 000	-	500 000	508 342.50	0.09
China Gr Wa 2.375% 20-18.08.30	2.375	18.08.30	USD	-	200 000	-	200 000	180 482.37	0.03
China Me Bk 1.20% 20-10.09.25	1.200	10.09.25	USD	-	1 000 000	-500 000	500 000	492 996.16	0.09
China O&G 4.70% 21-30.06.26	4.700	30.06.26	USD	-	500 000	-	500 000	508 617.15	0.09
China Overs 2.75% 20-02.03.30	2.750	02.03.30	USD	800 000	-	-800 000	-	-	0.00
Citic 2.85% 20-25.02.30	2.850	25.02.30	USD	-	400 000	-400 000	-	-	0.00
Ck Hutchiso	2.750	03.10.26	USD	2 500 000	-	-1 500 000	1 000 000	1 064 205.70	0.19
Ck Hutchiso 2.75% 19-06.09.29	2.750	06.09.29	USD	500 000	650 000	-	1 150 000	1 199 720.25	0.22
Cn Min 3.75% 17-Perp	3.750	31.12.99	USD	500 000	500 000	-	1 000 000	1 021 514.30	0.19
Cnooc Fin 3.30% 19-30.09.49	3.300	30.09.49	USD	700 000	-	-700 000	-	-	0.00
Coca Co F 2.75% 20-22.01.30	2.750	22.01.30	USD	200 000	300 000	-	500 000	522 445.00	0.10
Cometa 6.375% 24.04.35 /Pool	6.375	24.04.35	USD	2 000 000	2 618 500	-968 500	3 650 000	3 839 500.81	0.70
Cosan Ltd 5.50% 19-20.09.29	5.500	20.09.29	USD	-	1 500 000	-	1 500 000	1 620 750.00	0.30
Crc Chenga 3.97% 19-Perp	3.970	31.12.99	USD	-	1 000 000	-500 000	500 000	518 751.10	0.09
Dib Sukuk 1.959% 21-22.06.26	1.959	22.06.26	USD	-	1 000 000	-	1 000 000	1 000 757.10	0.18
Elect Globa 4.10% 20-Perp	4.100	31.12.99	USD	-	3 200 000	-	3 200 000	3 260 448.00	0.60
Enfragen En 5.375% 20-30.12.30	5.375	30.12.30	USD	-	2 000 000	-	2 000 000	2 003 700.00	0.37
Eurasia Cap 8.80% 19-Perp	8.800	31.12.99	USD	550 000	-	-550 000	-	-	0.00
Falabella 3.75% 17-30.10.27	3.750	30.10.27	USD	2 800 000	800 000	-2 300 000	1 300 000	1 392 345.50	0.26
Far East Ho 3.375% 20-18.02.25	3.375	18.02.25	USD	500 000	-	-	500 000	506 658.25	0.09
Fel Energy 5.75% 01.12.40/Pool Regs	11.500	01.12.40	USD	-	1 800 000	-	1 800 000	1 904 040.11	0.35
Gusap Iii 4.25% 19-21.01.30	4.250	21.01.30	USD	1 000 000	1 600 000	-500 000	2 100 000	2 273 250.00	0.42
Heungk 4.475% 09.11.47 Perp	4.475	31.12.99	USD	-	200 000	-	200 000	203 751.92	0.04
Huarong 3.375% 20-24.02.30	3.375	24.02.30	USD	-	500 000	-	500 000	344 120.00	0.06
Ifh Peru-B 3.875% 19-15.08.29	3.875	15.08.29	USD	500 000	-	-	500 000	485 665.00	0.09
Ind Gr En H 5.375% 20-29.04.24	5.375	29.04.24	USD	-	1 900 000	-	1 900 000	1 990 523.79	0.36
Intcrp 4.125% 17-19.10.27 Regs	4.125	19.10.27	USD	-	800 000	-	800 000	799 872.00	0.15
Inver Cmpc 3.85% 20-13.01.30	3.850	13.01.30	USD	500 000	-	-	500 000	533 987.50	0.10
Inversions	4.500	25.04.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Itau Uni 6.125% 17-31.12.99 Regs	6.125	31.12.99	USD	2 000 000	-	-1 000 000	1 000 000	1 014 050.00	0.19
Itaun H Bz 4.625% 20-Perp	4.625	31.12.99	USD	1 500 000	500 000	-500 000	1 500 000	1 446 765.00	0.27
Jbs Inves li 5.75% 19-30.07.28 Regs	5.750	30.07.28	USD	1 000 000	1 000 000	-2 000 000	-	-	0.00
Kallpa 4.875% 16-24.05.26	4.875	24.05.26	USD	-	800 000	-	800 000	844 216.00	0.15
Kookmin Bank 4.35% 19-Perp	4.350	31.12.99	USD	1 800 000	-	-	1 800 000	1 902 357.00	0.35
Korealife 4.70% 18-Perp	4.700	31.12.99	USD	-	1 000 000	-	1 000 000	1 047 580.20	0.19
Krung Thai 4.40% 21-Perp	4.400	31.12.99	USD	-	1 000 000	-	1 000 000	1 016 005.00	0.19
Lcpr Sr Sec 6.75% 19-15.10.27	6.750	15.10.27	USD	250 000	-	-250 000	-	-	0.00
Li & F Ltd 4.50% 20-18.08.25	4.500	18.08.25	USD	-	1 500 000	-	1 500 000	1 556 744.85	0.29
Maf Sukuk	4.500	03.11.25	USD	1 000 000	800 000	-	1 800 000	1 996 299.00	0.37
Meituan Dnp 2.125% 28.10.25 Regs	2.125	28.10.25	USD	-	500 000	-	500 000	496 654.46	0.09
Melco 5.75% 20-21.07.28 Regs	5.750	21.07.28	USD	-	500 000	-	500 000	528 750.00	0.10
Metalsa Sa 3.75% 21-04.05.31	3.750	04.05.31	USD	-	1 800 000	-500 000	1 300 000	1 288 053.00	0.24
Millicom Ic 4.50% 20-27.04.31 Regs	4.500	27.04.31	USD	-	2 550 000	-	2 550 000	2 642 756.25	0.48
Minera Mexi 4.50% 19-26.01.50	4.500	26.01.50	USD	-	200 000	-200 000	-	-	0.00
Mirae Asset 2.625% 20-30.07.25	2.625	30.07.25	USD	-	500 000	-	500 000	514 857.35	0.09
Movida 5.25% 21-08.02.31 Regs	5.250	08.02.31	USD	-	1 400 000	-500 000	900 000	911 268.00	0.17
Mtr Corp Lt 1.625% 20-19.08.30	1.625	19.08.30	USD	-	200 000	-200 000	-	-	0.00
Nan Fung Tr 3.625% 20-27.08.30	3.625	27.08.30	USD	-	1 500 000	-	1 500 000	1 536 178.65	0.28
Nanyang Com 3.8% 19-20.11.29	3.800	20.11.29	USD	-	3 000 000	-	3 000 000	3 093 306.30	0.57
Natura Cosm 4.125% 21-03.05.28	4.125	03.05.28	USD	-	1 850 000	-	1 850 000	1 898 562.50	0.35

JSS Corporate Bond - Emerging Markets IG**

(continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Oil Nat Gas 3.375% 19-05.12.29	3.375	05.12.29	USD	1 000 000	-	-1 000 000	-	-	0.00
Pertamina 3.65% 19-30.07.29	3.650	30.07.29	USD	500 000	-	-500 000	-	-	0.00
Pow Fin 4.50% 19-18.06.29	4.500	18.06.29	USD	-	1 850 000	-	1 850 000	1 985 978.70	0.36
Promigas/Ga 3.75% 19-16.10.29 Regs	3.750	16.10.29	USD	500 000	300 000	-	800 000	795 980.00	0.15
Prov De La 9.75% 24.2.25/Pool	9.750	24.02.25	USD	1 800 000	200 000	-2 000 000	-	-	0.00
Ptt Treasur 4.50% 19-25.10.42	4.500	25.10.42	USD	-	500 000	-	500 000	562 907.30	0.10
Pttep Treas 2.993% 20-15.01.30	2.993	15.01.30	USD	500 000	-	-	500 000	522 794.30	0.10
Qib Sukuk Frn 20-07.02.25	0.000	07.02.25	USD	-	1 500 000	-	1 500 000	1 517 630.85	0.28
Rede D Or 4.95% 18-17.01.28 Regs	4.950	17.01.28	USD	1 000 000	1 150 000	-	2 150 000	2 293 802.75	0.42
Rumo Lux 7.375% 17-9.2.24 Regs	7.375	09.02.24	USD	500 000	-	-500 000	-	-	0.00
Rural Elec 2.25% 21-01.09.26	2.250	01.09.26	USD	-	1 000 000	-	1 000 000	980 696.09	0.18
Sands China 4.375% 20-18.06.30	4.375	18.06.30	USD	-	1 000 000	-	1 000 000	1 084 860.00	0.20
Saudi Telec 3.89% 19-13.05.29	3.890	13.05.29	USD	1 000 000	650 000	-	1 650 000	1 827 160.50	0.33
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	-	2 500 000	-	2 500 000	2 450 260.53	0.45
Shimao Prop 5.6% 19-15.7.26	5.600	15.07.26	USD	-	500 000	-	500 000	526 338.10	0.10
Sibur Sec L 3.45% 19-23.09.24	3.450	23.09.24	USD	1 000 000	-	-	1 000 000	1 046 100.00	0.19
Sino-Ocean 4.75% 19-05.08.29	4.750	05.08.29	USD	-	3 650 000	-650 000	3 000 000	3 047 973.30	0.56
Sk Telecom 6.625% 07-20.07.27	6.625	20.07.27	USD	500 000	300 000	-	800 000	1 027 279.60	0.19
Soquimich 4.25% 20-22.01.50	4.250	22.01.50	USD	250 000	550 000	-	800 000	872 928.00	0.16
Tfci 2.625% 20-15.08.25	2.625	15.08.25	USD	-	1 500 000	-	1 500 000	1 541 859.00	0.28
Tfci 3.25% 20-15.08.30	3.250	15.08.30	USD	-	2 850 000	-	2 850 000	2 910 277.50	0.53
Tianqi 3.75% 17-28.11.22	3.750	28.11.22	USD	500 000	-	-500 000	-	-	0.00
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	-	2 800 000	-	2 800 000	2 836 927.52	0.52
Transmanta 4.7% 19-16.04.34	4.700	16.04.34	USD	-	1 600 000	-	1 600 000	1 757 608.00	0.32
Trust 4.869% 20-15.01.30	4.869	15.01.30	USD	-	500 000	-500 000	-	-	0.00
Trust F/140 6.39% 19-15.01.50	6.390	15.01.50	USD	400 000	500 000	-	900 000	1 059 556.50	0.19
Westwood Gr 3.80% 21-20.01.31	3.800	20.01.31	USD	-	2 500 000	-1 000 000	1 500 000	1 509 898.65	0.28
Xp 3.25% 21-01.07.26	3.250	01.07.26	USD	-	2 000 000	-	2 000 000	1 980 000.00	0.36
Yunda Holdi 2.25% 20-19.08.25	2.250	19.08.25	USD	-	200 000	-	200 000	197 326.19	0.04
								109 884 884.68	20.14
Total transferable securities dealt on another regulated market								109 884 884.68	20.14
TOTAL SECURITIES PORTFOLIO INVESTMENTS								530 207 601.61	97.16
Liquidities and deposits								21 098 423.04	3.87
Other assets less liabilities								-5 604 035.25	-1.03
TOTAL NET ASSETS								545 701 989.40	100.00

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

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

** please refer to Note 19

JSS Sustainable Equity - Systematic Emerging Markets**

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Abb			USD	80 000	-	-80 000	-	-	0.00
Adidas Ag			USD	7 600	-	-7 600	-	-	0.00
Adyen B.V.			USD	1 400	-	-1 400	-	-	0.00
Alibaba Group Holding Ltd /Adr			USD	-	14 300	-3 000	11 300	2 562 614.00	5.00
Ambev Sa Sadr			USD	-	580 000	-	580 000	1 995 200.00	3.89
Asian Paints			INR	-	7 000	-	7 000	281 846.50	0.55
Atlas Copco Ab			USD	42 000	-	-42 000	-	-	0.00
Baidu Inc -A-/Adr			USD	-	8 900	-4 000	4 900	999 110.00	1.95
Banco Bradesco /Sadr			USD	-	484 550	-40 000	444 550	2 280 541.50	4.45
Baozun Inc /Sadr			USD	-	4 000	-	4 000	141 760.00	0.28
Beiersdorf A.G.			USD	14 000	-	-14 000	-	-	0.00
Byd Electronic Co Ltd			HKD	-	48 000	-	48 000	315 226.51	0.61
Carlsberg As B			USD	7 800	-	-7 800	-	-	0.00
Cathay Financial Holding			TWD	-	129 000	-	129 000	249 553.71	0.49
China Everbright Intl Ltd			HKD	-	487 000	-	487 000	275 926.20	0.54
China Longyuan Power H			HKD	-	304 000	-	304 000	523 770.48	1.02
China Overseas Land+Investment			HKD	-	429 600	-90 000	339 600	771 396.36	1.50
China Overseas Property Hld Ltd			HKD	-	480 000	-	480 000	513 015.70	1.00
China Paci Insu (Group) Ltd -H-			HKD	-	378 700	-70 000	308 700	971 911.71	1.90
China Vanke -H-			HKD	-	350 300	-	350 300	1 096 119.07	2.14
Cn Conch Vent			HKD	-	234 600	-234 600	-	-	0.00
Coloplast -B-			USD	4 933	-	-4 933	-	-	0.00
Continental Ag			USD	12 350	10 693	-23 043	-	-	0.00
Country Garden Services			HKD	-	172 000	-70 000	102 000	1 101 979.35	2.15
Covestro Ag - Usd Equiv.			USD	44 970	-	-44 970	-	-	0.00
Enel Americas Sa / Spons.Adr			USD	-	160 000	-50 000	110 000	794 200.00	1.55
Essity Aktie- B			USD	35 941	-	-35 941	-	-	0.00
Far East Horizon			HKD	-	308 000	-	308 000	322 046.12	0.63
Fomento Economico Mexicano / Adr			USD	-	22 800	-	22 800	1 926 828.00	3.76
Gds Holdings Ltd -A-/Sadr			USD	-	13 900	-13 900	-	-	0.00
Geberit Ag/Namen-Aktien			USD	2 800	-	-2 800	-	-	0.00
Geely Automobile Hld Ltd			HKD	-	539 700	-	539 700	1 699 192.59	3.31
Genmab A/S			USD	3 929	-	-3 929	-	-	0.00
Genscript Biotech Corp			HKD	-	76 000	-	76 000	331 760.45	0.65
Givaudan Sa /Reg.			USD	156	-	-156	-	-	0.00
Grupo Fin Banorte -O-			MXN	-	47 000	-	47 000	303 003.41	0.59
Haier Smart Home Co Ltd H			HKD	-	58 200	-	58 200	203 097.04	0.40
Hexagon Ab B			USD	20 000	-	-20 000	-	-	0.00
Housing Devt. Fin. Corp /Adr			USD	-	22 500	-	22 500	1 645 200.00	3.21
Infosys Sadr			USD	-	108 400	-	108 400	2 296 996.00	4.48
Itau Unibanco Hldg/Pfd Sadr			USD	-	257 000	-257 000	-	-	0.00
Kakao			KRW	-	2 200	-	2 200	318 436.80	0.62
Kasikornbank Plc /For Reg			THB	-	30 000	-	30 000	110 451.54	0.21
Knorr-Bremse Ag			USD	-	14 475	-14 475	-	-	0.00
Kone Oyj -B-			USD	5 000	-	-5 000	-	-	0.00
Koninklijke Ahold Delhaize N.V.			USD	30 000	-	-30 000	-	-	0.00
Koninklijke Kpn /Eur 0.04			USD	-	440 000	-440 000	-	-	0.00
Kuehne +Nagel International			USD	13 932	-	-13 932	-	-	0.00
Lenovo Group Ltd			HKD	-	202 000	-	202 000	232 281.25	0.45
Lg Chemical Ltd			KRW	-	300	-	300	226 440.00	0.44
Lg Household & Healthcare Pref			KRW	-	400	-	400	271 728.00	0.53
Localiza Rent A Car			BRL	-	21 000	-	21 000	267 844.42	0.52
Media Tek Incorporation			TWD	-	1 000	-	1 000	34 527.14	0.07
Meituan Dianping			HKD	-	35 700	-9 000	26 700	1 101 577.59	2.15
Naspers Ltd -N-/Sadr			USD	-	43 200	-	43 200	1 822 176.00	3.55
Netease Inc/Adr			USD	-	11 500	-2 500	9 000	1 037 250.00	2.02
Nio Inc			USD	-	59 200	-49 200	10 000	532 000.00	1.04
Novartis Ag Basel/Nam.			USD	16 470	-	-16 470	-	-	0.00

JSS Sustainable Equity - Systematic Emerging Markets** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Novo Nordisk A/S /-B-			USD	39 338	-	-39 338	-	-	0.00
Orsted			USD	6 000	-	-6 000	-	-	0.00
Pinduoduo Inc /Adr			USD	-	13 600	-6 400	7 200	914 544.00	1.78
Ping An Hlthcare Tech Co			HKD	-	78 300	-	78 300	974 988.65	1.90
Ping An Insur.(Grp) Co -H-			HKD	-	104 700	-	104 700	1 025 314.79	2.00
Puma Se			USD	-	19 375	-19 375	-	-	0.00
Roche Holding Ag /Genussschein			USD	3 800	-	-3 800	-	-	0.00
Samsung El./Sp.Gdr (1/2Vot144A)			USD	-	2 400	-400	2 000	3 567 000.00	6.96
Sandvik Ab			USD	67 000	-	-67 000	-	-	0.00
Sanlam Ltd			ZAR	-	65 000	-	65 000	279 369.13	0.54
Shenzhen Intl Group Ltd			HKD	-	68 300	-40 000	28 300	714 620.31	1.39
Siemens Healthineers Ag			USD	33 000	-	-33 000	-	-	0.00
Sika Ltd			USD	-	5 000	-5 000	-	-	0.00
Sk Hynix Inc			KRW	-	2 200	-	2 200	249 084.00	0.49
Stora Enso Ab /-R-			USD	-	113 000	-113 000	-	-	0.00
Supermax			MYR	-	100 000	-	100 000	79 489.41	0.15
Swedish Match Ab			USD	24 000	-	-24 000	-	-	0.00
Taiwan Semiconduct. Manuf/Sadr			USD	-	34 200	-	34 200	4 109 472.00	8.02
Takeaway.Com Holding Bv			USD	16 000	-	-16 000	-	-	0.00
Tal Edu. Grp 1/3 /Adr			USD	-	14 700	-14 700	-	-	0.00
Tata Consultancy Serv/Demat.			INR	-	6 800	-	6 800	306 093.30	0.60
Tencent Holdings Ltd			HKD	-	44 100	-5 000	39 100	2 940 362.85	5.74
The Swatch Group Ag			USD	7 280	-	-7 280	-	-	0.00
Titan Com Shs			INR	-	10 500	-	10 500	244 745.08	0.48
Trip Com /Sadr			USD	-	54 100	-54 100	-	-	0.00
Unilever Nv			USD	8 086	-	-8 086	-	-	0.00
United Microelectr./Sadr			USD	-	248 300	-48 000	200 300	1 892 835.00	3.69
Upm-Kymmene Corp			USD	50 450	-	-50 450	-	-	0.00
Wal Mart De Mexico/Sadr S.V			USD	-	39 000	-	39 000	1 276 860.00	2.49
Wolters Kluwer Nv			USD	18 677	-	-18 677	-	-	0.00
Wuxi Biologics (Cayman) Inc.			HKD	-	45 700	-45 700	-	-	0.00
Wuxi Biologics Rg			HKD	-	137 100	-60 000	77 100	1 412 767.19	2.76
Wuxi Biologics(Cayman)Inc			HKD	-	137 100	-137 100	-	-	0.00
Yum China Holdings Inc			USD	-	17 600	-7 600	10 000	662 500.00	1.29
Zai Lab Ltd /Adr			USD	-	750	-	750	132 742.50	0.26
Zalando Se			USD	-	10 080	-10 080	-	-	0.00
Zoomlion Heavy Shs H			HKD	-	180 000	-	180 000	188 440.55	0.37
								50 528 236.20	98.56

Tracker Funds

Ish Msci India -Shs- Usd/Cap	31.12.99		USD	85 400	-	-85 400	-	-	0.00
									0.00

Total transferable securities listed on an official stock exchange

50 528 236.20 98.56

JSS Sustainable Equity - Systematic Emerging Markets**

(continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities dealt on another regulated market									
Shares									
Schindler Holding/Partic.*Opr*			USD	4 800	-	-4 800	-	-	0.00
								-	0.00
Total transferable securities dealt on another regulated market								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								50 528 236.20	98.56
Liquidities and deposits								687 895.60	1.34
Other assets less liabilities								47 981.44	0.10
TOTAL NET ASSETS								51 264 113.24	100.00

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

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

** please refer to Note 19

JSS Sustainable Equity - Global Dividend

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
3M Co			USD	4 686	12 662	-3 212	14 136	2 807 833.68	2.20
Allianz Se/Nam.Vinkuliert			EUR	2 335	6 751	-2 178	6 908	1 722 819.07	1.35
Amgen Inc			USD	4 887	14 122	-4 357	14 652	3 571 425.00	2.80
Asr Nederland Nv			EUR	-	55 280	-12 912	42 368	1 637 458.84	1.29
Axa			EUR	20 466	67 295	-19 924	67 837	1 720 378.31	1.35
Bank Of Nova Scotia			CAD	12 233	2 460	-14 693	-	-	0.00
Bristol Myers Squibb Co			USD	-	50 729	-	50 729	3 389 711.78	2.66
Caterpillar Inc.			USD	8 007	24 743	-20 320	12 430	2 705 140.90	2.12
Cme Group Inc			USD	5 022	23 146	-4 911	23 257	4 946 298.76	3.88
Deutsche Post Ag			EUR	-	40 978	-9 327	31 651	2 153 003.06	1.69
Deutsche Telekom /Nam.			EUR	25 658	69 341	-16 188	78 811	1 664 744.52	1.31
Emerson Electric Co.			USD	-	61 776	-10 626	51 150	4 922 676.00	3.86
Ferrovial Sa			EUR	17 880	46 000	-	63 880	1 874 943.48	1.47
Givaudan Sa /Reg.			CHF	118	97	-215	-	-	0.00
Home Depot Inc.			USD	4 141	14 054	-3 156	15 039	4 795 786.71	3.77
Ibm			USD	4 146	24 536	-5 825	22 857	3 350 607.63	2.63
Intel Corp.			USD	15 911	16 916	-7 054	25 773	1 446 896.22	1.14
Johnson & Johnson			USD	6 936	20 781	-6 048	21 669	3 569 751.06	2.80
Johnson Matthey Plc			GBP	-	41 889	-6 677	35 212	1 494 818.36	1.17
Keycorp			USD	-	247 747	-44 446	203 301	4 198 165.65	3.30
Koninklijke Ahold Delhaize N.V.			EUR	18 189	53 267	-12 185	59 271	1 762 157.24	1.38
Kuehne +Nagel International			CHF	1 449	3 996	-3 044	2 401	822 368.58	0.65
Lilly (Eli) & Co			USD	5 931	14 324	-20 255	-	-	0.00
Mcdonald S Corp.			USD	3 835	10 471	-2 665	11 641	2 688 954.59	2.11
Merck			USD	12 562	35 724	-8 833	39 453	3 068 259.81	2.41
Michelin B /Nom.			EUR	4 721	14 329	-4 133	14 917	2 379 314.46	1.87
Microsoft Corp			USD	3 593	9 942	-2 282	11 253	3 048 437.70	2.39
National Express Group Plc			GBP	95 000	-	-95 000	-	-	0.00
Nestle / Act Nom			CHF	2 698	13 857	-2 597	13 958	1 739 860.79	1.37
Nexity / -A-			EUR	8 545	34 379	-5 857	37 067	1 854 138.12	1.46
Novartis Ag Basel/Nam.			CHF	4 818	13 725	-2 699	15 844	1 445 302.88	1.13
Novo Nordisk A/S /-B-			DKK	6 956	18 240	-4 371	20 825	1 744 899.48	1.37
Organon & Company Wi			USD	-	3 742	-3 742	-	-	0.00
Paccar Inc.			USD	-	48 641	-8 191	40 450	3 610 162.50	2.83
Pepsico Inc			USD	7 632	24 070	-6 747	24 955	3 697 582.35	2.90
Pnc Financial Services Gp			USD	7 585	22 902	-5 873	24 614	4 695 366.64	3.69
Procter & Gamble Co.			USD	8 564	25 793	-7 118	27 239	3 675 358.27	2.89
Reckitt Benckiser Group Plc			GBP	108	-	-108	-	-	0.00
Right Ferrovial 18.11.20 /Sous			EUR	-	35 036	-35 036	-	-	0.00
Rockwell Automation			USD	5 466	14 044	-5 060	14 450	4 132 989.00	3.24
Royal Bank Of Canada			CAD	12 112	48 773	-10 602	50 283	5 099 768.98	4.00
Royal Dutch Shell /-B-			GBP	211	2	-213	-	-	0.00
Sanofi			EUR	5 783	13 905	-3 336	16 352	1 713 462.70	1.35
Schneider Electric Se			EUR	4 949	12 062	-5 011	12 000	1 888 142.54	1.48
Sodexo			EUR	-	28 353	-6 120	22 233	2 075 013.23	1.63
Te Connectivity /Reg Shs			USD	11 601	23 073	-17 899	16 775	2 268 147.78	1.78
Texas Instruments Inc			USD	8 331	26 297	-6 069	28 559	5 491 895.70	4.31
Total Sa			EUR	7 458	34 602	-7 062	34 998	1 583 590.01	1.24
Upm-Kymmene Corp			EUR	14 749	39 654	-9 319	45 084	1 705 537.19	1.34
Utd Parcel Service Inc B			USD	10 514	19 534	-9 666	20 382	4 238 844.54	3.33
Veolia Environnement			EUR	20 228	36 031	-56 259	-	-	0.00
Vodafone Group Plc			GBP	-	1 160 431	-84 961	1 075 470	1 802 758.13	1.42
Wood Group			GBP	67 071	116 006	-40 435	142 642	432 924.98	0.34
Zurich Insurance Group/Nam			CHF	1 263	3 411	-773	3 901	1 566 561.16	1.23
							122 204 258.38	95.93	
Index options									
Caterpillar Inc.		16.04.21	USD	-	74	-74	-	-	0.00

JSS Sustainable Equity - Global Dividend (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Intel Corp.		21.05.21	USD	-	237	-237	-	-	0.00
Sodexo		16.04.21	EUR	-	76	-76	-	-	0.00
Te Connectivity /Reg Shs		19.02.21	USD	-	99	-99	-	-	0.00
								-	0.00
Options on securities									
Right Ferroviai 27.05.21 /Sous		27.05.21	EUR	-	63 353	-63 353	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								122 204 258.38	95.93
Other transferable securities									
Shares									
Ferroviai Br-Wi20			EUR	-	350	-350	-	-	0.00
Ferroviai Br-Wi21			EUR	-	527	-527	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								122 204 258.38	95.93
Liquidities and deposits								3 375 792.57	2.65
Other assets less liabilities								1 808 945.83	1.42
TOTAL NET ASSETS								127 388 996.78	100.00

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

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

JSS Quant Portfolio - Global (EUR)

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Air Liquide			EUR	2 500	-	-490	2 010	296 796.60	2.48
Allianz Se/Nam.Vinkuliert			EUR	-	3 240	-1 990	1 250	262 875.00	2.20
Asml Holding Nv			EUR	-	740	-740	-	-	0.00
Axa			EUR	-	33 340	-21 450	11 890	254 267.65	2.13
Bayer - Usd Eq			EUR	4 620	-	-4 620	-	-	0.00
Danone			EUR	5 010	1 190	-1 670	4 530	268 946.10	2.25
Deutsche Boerse Ag /Nam.			EUR	2 010	370	-420	1 960	288 512.00	2.41
Deutsche Post Ag			EUR	10 130	-	-10 130	-	-	0.00
Deutsche Telekom /Nam.			EUR	20 700	2 270	-6 600	16 370	291 582.44	2.44
Enel			EUR	42 130	5 980	-48 110	-	-	0.00
Engie			EUR	-	22 360	-	22 360	258 347.44	2.16
Eni Spa Roma			EUR	-	26 480	-	26 480	271 949.60	2.27
Essilor International			EUR	2 750	400	-1 380	1 770	275 482.80	2.30
Fresenius Se & Co Kgaa			EUR	7 110	-	-7 110	-	-	0.00
Iberdrola Br-Wi20			EUR	-	1 086	-1 086	-	-	0.00
Iberdrola Sa			EUR	31 680	3 346	-8 980	26 046	267 752.88	2.24
Intesa Sanpaolo Spa			EUR	-	323 180	-206 300	116 880	272 271.96	2.28
Kering Act.			EUR	620	520	-1 140	-	-	0.00
Kone Oyj -B-			EUR	-	4 480	-460	4 020	276 576.00	2.31
Koninklijke Ahold Delhaize N.V.			EUR	13 460	490	-2 090	11 860	297 330.20	2.48
Koninklijke Philips Nv/Eur 0.2			EUR	7 690	6 855	-8 795	5 750	240 292.50	2.01
L Oreal			EUR	1 140	130	-540	730	274 334.00	2.29
Linde Plc			EUR	1 690	-	-1 690	-	-	0.00
Lvmh Moet Hennessy Eur 0.3			EUR	830	-	-830	-	-	0.00
Muenchener Rueckvers/Namensakt			EUR	-	1 020	-	1 020	235 569.00	1.97
Orange			EUR	30 290	6 690	-36 980	-	-	0.00
Pernod-Ricard			EUR	-	1 960	-290	1 670	312 624.00	2.61
Royal Philips Nv /Eur 0.2			EUR	7 690	-	-7 690	-	-	0.00
Sanofi			EUR	3 420	570	-670	3 320	293 355.20	2.45
Sap Se			EUR	2 600	2 620	-2 860	2 360	280 462.40	2.34
Schneider Electric Se			EUR	-	3 360	-1 220	2 140	283 935.20	2.37
Siemens Ag /Nam.			EUR	-	2 980	-2 980	-	-	0.00
Siemens Energy Ag			EUR	-	1 490	-1 490	-	-	0.00
Unilever Nv.			EUR	6 440	510	-6 950	-	-	0.00
Unilever Plc			EUR	-	6 600	-6 600	-	-	0.00
Vivendi			EUR	13 990	690	-14 680	-	-	0.00
Vonovia Se /Namen			EUR	-	5 180	-220	4 960	270 419.20	2.26
								5 773 682.17	48.25
Bonds									
3M	1.875	15.11.21	EUR	250 000	-	-250 000	-	-	0.00
Dsk Bk 1.375% 19-24.05.22	1.375	24.05.22	EUR	600 000	-	-300 000	300 000	304 569.00	2.55
Dvb Bank Se 1% 17-25.04.22	1.000	25.04.22	EUR	-	600 000	-300 000	300 000	303 395.70	2.54
Glencore Fi 2.75% 14-01.04.21	2.750	01.04.21	EUR	600 000	-	-600 000	-	-	0.00
Hammerson P	2.000	01.07.22	EUR	600 000	-	-600 000	-	-	0.00
Italy	3.750	01.09.24	EUR	500 000	300 000	-600 000	200 000	224 900.40	1.88
Kgi Sec 0.875% 17-07.12.23	0.875	07.12.23	EUR	200 000	-	-200 000	-	-	0.00
Manpower 1.875% 15-11.09.22	1.875	11.09.22	EUR	600 000	-	-600 000	-	-	0.00
Pemex 2.5% 17-21.08.21	2.500	21.08.21	EUR	600 000	-	-600 000	-	-	0.00
Psa Banque 0.5% 19-12.04.22	0.500	12.04.22	EUR	-	600 000	-200 000	400 000	402 460.40	3.36
Rci Bq 0.625% 16-10.11.21	0.625	10.11.21	EUR	700 000	-	-700 000	-	-	0.00
Sydbank 1.25% 19-04.02.22	1.250	04.02.22	EUR	600 000	-	-200 000	400 000	403 642.40	3.37
Us Trea 2.75% 18-15.08.21 /Tbo	2.750	15.08.21	USD	-	100 000	-100 000	-	-	0.00
Us Treas 2.875%18-15.10.21/Tbo	2.875	15.10.21	USD	-	100 000	-100 000	-	-	0.00
Usa 0.25% 20-30.06.25 /Tbo	0.250	30.06.25	USD	-	5 600 000	-5 600 000	-	-	0.00
Usa 0.50% 20-31.03.25 /Tbo	0.250	31.03.25	USD	-	6 600 000	-6 600 000	-	-	0.00
Usa 1.25% 16-31.03.21 /Tbo	1.250	31.03.21	USD	2 100 000	3 800 000	-5 900 000	-	-	0.00
Usa 1.375% 16-31.01.21 /Tbo	1.375	31.01.21	USD	1 000 000	4 300 000	-5 300 000	-	-	0.00

JSS Quant Portfolio - Global (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Usa 2.75% 18-15.09.21 /Tbo	2.750	15.09.21	USD	-	100 000	-100 000	-	-	0.00
Vw Fin 0.375% 18-12.04.21	0.375	12.04.21	EUR	700 000	-	-700 000	-	-	0.00
								1 638 967.90	13.70
Tracker Funds									
Ishares Usd Hgh Yd Etf-Usd/Dis		31.12.99	USD	25 450	87 600	-98 950	14 100	1 233 200.10	10.30
Lif Bof Usd Hyb-D-Usd- Dis		31.12.99	EUR	-	88 600	-74 500	14 100	1 294 521.00	10.82
Xtra Corp Bd Shs -1D- Usd Etf		31.12.99	USD	165 200	624 300	-672 200	117 300	1 476 759.42	12.34
								4 004 480.52	33.46
Index options									
Euro Bund		25.09.20	EUR	-	22	-22	-	-	0.00
Euro Stoxx 50 Pr		18.09.20	EUR	70	-	-70	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	115	-115	-	-	0.00
Euro Stoxx 50 Pr		18.09.20	EUR	5	-	-5	-	-	0.00
Euro Stoxx 50 Pr		18.09.20	EUR	25	110	-135	-	-	0.00
Euro Stoxx 50 Pr		19.03.21	EUR	-	130	-130	-	-	0.00
Euro Stoxx 50 Pr		18.09.20	EUR	95	-	-95	-	-	0.00
Euro Stoxx 50 Pr		18.06.21	EUR	-	90	-90	-	-	0.00
								-	0.00
Options on securities									
Right Iberdrola 22.07.20			EUR	-	31 680	-31 680	-	-	0.00
Right Iberdrola 22.07.20			EUR	-	31 680	-31 680	-	-	0.00
Right Iberdrola 26.01.21 /Sous			EUR	-	25 680	-25 680	-	-	0.00
Right Iberdrola 26.01.21 /Sous			EUR	-	25 680	-25 680	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								11 417 130.59	95.41
TOTAL SECURITIES PORTFOLIO INVESTMENTS								11 417 130.59	95.41
Liquidities and deposits								554 811.57	4.64
Other assets less liabilities								-4 985.98	-0.05
TOTAL NET ASSETS								11 966 956.18	100.00

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

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

JSS GlobalSar - Balanced (CHF)

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Accenture Plc			USD	10 820	240	-2 020	9 040	2 463 302.46	1.32
Aia Group Ltd			HKD	239 400	41 400	-	280 800	3 225 316.24	1.73
Air Liquide			EUR	-	13 215	-	13 215	2 139 019.11	1.15
Alibaba Group Holding Ltd			HKD	-	76 140	-	76 140	1 993 808.48	1.07
Alibaba Group Holding Ltd /Adr			USD	9 415	-	-9 415	-	-	0.00
Alphabet Inc -C-			USD	1 524	30	-	1 554	3 600 179.03	1.93
Alstom			EUR	-	49 835	-	49 835	2 326 626.85	1.25
Amazon Com Inc			USD	1 255	40	-	1 295	4 117 987.02	2.21
American Tower Corp			USD	-	10 780	-	10 780	2 691 808.87	1.44
Amgen Inc			USD	7 680	2 125	-	9 805	2 209 168.21	1.18
Aramark Holdings Corp			USD	56 240	1 590	-2 390	55 440	1 908 912.68	1.02
Asml Holding Nv			EUR	8 660	-	-3 070	5 590	3 550 380.76	1.90
Ass.British Foods Plc			GBP	55 108	-	-20 998	34 110	965 213.10	0.52
Bacit-Shs-			GBP	174 620	120 243	-	294 863	783 168.75	0.42
Booking Holdings Inc			USD	940	-	-940	-	-	0.00
Broadcom Inc			USD	5 045	125	-330	4 840	2 133 313.12	1.14
Charter Communications Inc			USD	2 505	-	-2 505	-	-	0.00
Citigroup Inc			USD	-	20 000	-20 000	-	-	0.00
Cme Group Inc			USD	13 007	3 280	-	16 287	3 201 874.55	1.72
Colgate-Palmolive Co.			USD	25 425	690	-890	25 225	1 896 816.40	1.02
Costco Wholesale Corp			USD	3 195	1 210	-	4 405	1 611 074.41	0.86
Credicorp			USD	6 890	8 355	-15 245	-	-	0.00
Csl Ltd			AUD	6 820	-	-	6 820	1 349 741.41	0.72
D S Smith Plc			GBP	-	355 200	-	355 200	1 895 470.64	1.02
Daikin Industries Ltd			JPY	11 100	-	-4 800	6 300	1 085 559.71	0.58
Deere & Co.			USD	9 155	-	-4 090	5 065	1 651 329.68	0.89
Dong Energy A/S			DKK	17 504	3 746	-2 350	18 900	2 451 751.07	1.31
Draper Esprit Plc			GBP	-	41 435	-	41 435	478 307.85	0.26
Ecolab Inc.			USD	10 950	2 900	-13 850	-	-	0.00
Enel			EUR	273 470	87 200	-63 892	296 778	2 547 938.94	1.37
Equinix Inc /Reit			USD	3 609	100	-635	3 074	2 280 549.91	1.22
First Republic Bank			USD	9 265	-	-9 265	-	-	0.00
Fresenius Medical Care Ag			EUR	14 178	-	-14 178	-	-	0.00
Givaudan Sa /Reg.			CHF	476	-	-20	456	1 962 168.00	1.05
Henry Jack & Associates Inc.			USD	-	13 540	-	13 540	2 046 442.50	1.10
Home Depot Inc.			USD	5 590	2 175	-	7 765	2 288 858.39	1.23
Housing Devt.Fin.Corp /Adr			USD	-	35 050	-	35 050	2 368 976.59	1.27
Illumina Inc			USD	-	6 210	-	6 210	2 716 327.17	1.46
Inv Rg-B			SEK	-	79 480	-	79 480	1 694 483.65	0.91
Investor Ab B			SEK	36 309	-	-36 309	-	-	0.00
Jpmorgan Chase & Co			USD	15 429	6 730	-615	21 544	3 097 454.95	1.66
Koninklijke Dsm Nv			EUR	-	9 970	-	9 970	1 720 222.08	0.92
Lse Group			GBP	-	26 770	-	26 770	2 724 447.40	1.46
Mastercard Inc. Shs-A-			USD	9 623	290	-1 040	8 873	2 994 380.48	1.61
Medtronic Holdings Limited			USD	-	16 910	-	16 910	1 940 246.58	1.04
Merck			USD	21 365	8 485	-910	28 940	2 080 401.65	1.12
Microsoft Corp			USD	16 555	480	-2 310	14 725	3 687 235.46	1.98
Middleby Corp			USD	-	14 670	-4 440	10 230	1 638 364.42	0.88
Nextera Energy			USD	-	23 970	-23 970	-	-	0.00
Organon & Company Wi			USD	-	2 850	-2 850	-	-	0.00
Otis Worldwide Corporation			USD	26 680	10 200	-9 320	27 560	2 083 098.35	1.12
Roche Holding Ag /Genussschein			CHF	4 005	-	-4 005	-	-	0.00
Service Corp International			USD	28 950	13 265	-1 055	41 160	2 038 898.88	1.09
Servicenow Inc			USD	2 700	-	-2 700	-	-	0.00
Shionogi & Co Ltd			JPY	24 800	-	-24 800	-	-	0.00
Siemens Ag /Nam.			EUR	-	10 600	-	10 600	1 552 608.52	0.83
Splunk Inc			USD	6 770	3 165	-220	9 715	1 298 337.46	0.70
Taiwan Semiconduct. Manuf/Sadr			USD	20 185	670	-1 865	18 990	2 109 217.90	1.13

JSS GlobalSar - Balanced (CHF) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in CHF	% of net assets
Tencent Holdings Ltd			HKD	22 900	400	-1 000	22 300	1 550 120.99	0.83
Umicore Sa			EUR	27 875	-	-27 875	-	-	0.00
Unilever Nv.			EUR	41 260	-	-41 260	-	-	0.00
Unilever Plc			EUR	-	29 460	-	29 460	1 594 176.92	0.86
Walt Disney /Disney Ser			USD	-	13 210	-	13 210	2 146 268.91	1.15
Weyerhaeuser Co			USD	53 450	-	-53 450	-	-	0.00
								101 891 356.50	54.65
Bonds									
Abbott Lab 4.75% 16-30.11.36	4.750	30.11.36	USD	500 000	-	-500 000	-	-	0.00
Abertis 3% 19-27.03.31 Regs	3.000	27.03.31	EUR	900 000	-	-900 000	-	-	0.00
Adb 6.15% 20-25.02.30	6.150	25.02.30	INR	-	68 000 000	-	68 000 000	861 286.70	0.46
Aeroporti R 3.25% 13-20.02.21	3.250	20.02.21	EUR	500 000	-	-500 000	-	-	0.00
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	-	800 000	-	800 000	885 913.75	0.47
Alpha Train	2.064	30.06.25	EUR	800 000	-	-	800 000	919 725.42	0.49
Amazon Com 4.95% 14-05.12.44	4.950	05.12.44	USD	200 000	-	-200 000	-	-	0.00
Archer Dan 1% 18-12.09.25	1.000	12.09.25	EUR	800 000	-	-800 000	-	-	0.00
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	-	830 000	-	830 000	910 504.82	0.49
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	200 000	-	-	200 000	363 550.19	0.19
Aviva	6.125	05.07.43	EUR	800 000	-	-800 000	-	-	0.00
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	200 000	-	-	200 000	223 760.92	0.12
Bnp Par 1.125% 20-15.01.32 Regs	1.125	15.01.32	EUR	-	600 000	-	600 000	664 015.03	0.36
Bnp Pari 3.5% 17-16.11.27 Regs	3.500	16.11.27	USD	1 200 000	-	-1 200 000	-	-	0.00
Britel	9.625	15.12.30	USD	537 000	-	-537 000	-	-	0.00
Btpps 1.65% 15-01.03.32 /Btp	1.650	01.03.32	EUR	1 020 000	-	-	1 020 000	1 207 172.69	0.65
Cadent Fina 0.75% 20-11.03.32	0.750	11.03.32	EUR	400 000	-	-400 000	-	-	0.00
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	665 000	-	-	665 000	740 299.73	0.40
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	500 000	200 000	-	700 000	771 518.20	0.41
Cs Group 1% 19-24.06.27	1.000	24.06.27	EUR	1 300 000	-	-720 000	580 000	649 220.74	0.35
Cs Group Frn 20-02.04.26	0.000	02.04.26	EUR	200 000	-	-200 000	-	-	0.00
Deut Bk 1.375% 21-17.02.32	1.375	17.02.32	EUR	-	200 000	-	200 000	222 699.14	0.12
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	-	171 000	-	171 000	185 958.50	0.10
Digital Eur 2.5% 19-16.01.26	2.500	16.01.26	EUR	320 000	-	-320 000	-	-	0.00
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	-	650 000	-	650 000	689 482.14	0.37
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	400 000	-	-	400 000	496 723.53	0.27
Edf 3.375% 20-Perp	3.375	31.12.99	EUR	-	1 000 000	-400 000	600 000	688 226.73	0.37
Edf 6.95% 09-26.01.39 Regs	6.950	26.01.39	USD	600 000	-	-600 000	-	-	0.00
Enel Fin 1.125% 19-17.10.34	1.125	17.10.34	EUR	300 000	-	-	300 000	344 186.70	0.18
Eu 20-04.07.35	0.000	04.07.35	EUR	-	900 000	-	900 000	943 130.65	0.51
Fer D Stato 1.5% 17-27.06.25	1.500	27.06.25	EUR	800 000	-	-800 000	-	-	0.00
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	300 000	-	-	300 000	338 845.42	0.18
Fluxys	5.500	27.11.29	EUR	800 000	-	-	800 000	968 051.48	0.52
France 4.75% 04-25.4.35 Oat	4.750	25.04.35	EUR	1 180 000	-	-	1 180 000	2 075 729.59	1.11
Germany	4.750	04.07.28	EUR	1 150 000	3 700 000	-900 000	3 950 000	5 961 229.84	3.20
Germany	9.500	04.07.34	EUR	2 595 000	870 000	-370 000	3 095 000	5 588 541.42	3.00
Germany 1.75% 12-4.7.22 Regs	1.750	04.07.22	EUR	963 000	1 750 000	-2 713 000	-	-	0.00
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	2 175 000	3 500 000	-150 000	5 525 000	10 673 905.92	5.72
Gldm Sachs G 3.375% 27.03.25	3.375	27.03.25	EUR	1 500 000	-	-1 500 000	-	-	0.00
Heathrow Fd	0.500	17.05.24	CHF	1 250 000	-	-	1 250 000	1 267 500.00	0.68
Iberdrola 1.825% 21-Perp	1.825	31.12.99	EUR	-	300 000	-	300 000	330 915.39	0.18
Illinois To 3% 14-19.05.34	3.000	19.05.34	EUR	-	400 000	-	400 000	567 910.79	0.30
Ing Groep 1.625% 17-26.09.29	1.625	26.09.29	EUR	-	1 000 000	-	1 000 000	1 137 633.79	0.61
Intl Bk Rec 5.75% 21-14.01.28	5.750	14.01.28	BRL	-	3 750 000	-	3 750 000	618 582.10	0.33
John Deere 1.375% 20-02.04.24	1.375	02.04.24	EUR	621 000	-	-621 000	-	-	0.00
Kennedy Wil	3.250	12.11.25	EUR	600 000	-	-600 000	-	-	0.00
Kkr Group Fin 1.625%22.05.29	1.625	22.05.29	EUR	-	980 000	-	980 000	1 151 644.55	0.62
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	544 000	450 000	-	994 000	1 206 876.92	0.65
Lloyds Bk 1.75% 18-07.09.28	1.750	07.09.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Lloyds Bk 3.50% 20-01.04.26	3.500	01.04.26	EUR	249 000	400 000	-649 000	-	-	0.00
Merck	1.875	15.10.26	EUR	-	500 000	-	500 000	601 632.35	0.32
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	430 000	-	-	430 000	464 014.71	0.25
Nat Bui Soc 4.302% 18-08.03.29	4.302	08.03.29	USD	800 000	-	-800 000	-	-	0.00
Natl Grid 0.19% 20-20.01.25	0.190	20.01.25	EUR	200 000	-	-200 000	-	-	0.00

JSS GlobalSar - Balanced (CHF) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in CHF	% of net assets
Ndaq 0.875% 20-13.02.30	0.875	13.02.30	EUR	790 000	-	-	790 000	880 854.11	0.47
Ny Life Gbl 0.25% 20-23.01.27	0.250	23.01.27	EUR	-	1 500 000	-	1 500 000	1 660 404.26	0.89
Orange 1.125% 19-15.07.24 Regs	1.125	15.07.24	EUR	500 000	-	-500 000	-	-	0.00
Orange 1.625% 20-07.04.32	1.625	07.04.32	EUR	200 000	-	-200 000	-	-	0.00
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	-	500 000	-	500 000	560 921.77	0.30
Orsted 1.50% 21-18.02.21	1.500	18.02.21	EUR	-	1 000 000	-	1 000 000	1 092 167.25	0.59
Orsted 1.75% 19-09.12.3019	1.750	09.12.19	EUR	600 000	-	-360 000	240 000	270 331.02	0.14
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	-	560 000	-	560 000	722 681.61	0.39
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	600 000	-	-	600 000	1 065 024.12	0.57
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	-	1 700 000	-1 500 000	200 000	227 320.24	0.12
Rbs Group 0.75% 19-15.11.25	0.750	15.11.25	EUR	500 000	-	-500 000	-	-	0.00
Rte	2.000	18.04.36	EUR	-	1 100 000	-	1 100 000	1 399 821.00	0.75
Santander 0.391% 20-28.02.25	0.391	28.02.25	EUR	260 000	-	-	260 000	287 711.63	0.15
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	-	1 400 000	-	1 400 000	1 539 070.83	0.83
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	636 000	750 000	-	1 386 000	1 513 727.95	0.81
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	550 000	-	-	550 000	660 382.38	0.35
Sse 2.375% 15-Perp	2.375	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	667 000	-	-	667 000	793 617.96	0.43
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	387 000	200 000	-	587 000	683 449.68	0.37
Std Chart 3.885% 18-15.03.24	3.885	15.03.24	USD	300 000	-	-	300 000	291 639.78	0.16
Swiss Life	3.750	31.12.99	CHF	750 000	-	-	750 000	756 750.00	0.41
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	700 000	750 000	-850 000	600 000	772 817.07	0.41
Tennet 2.374% 20-Perp	2.374	31.12.99	EUR	-	738 000	-738 000	-	-	0.00
Tennet 2.995% (Frn) 17-Perp Regs	2.995	31.12.99	EUR	100 000	-	-100 000	-	-	0.00
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	197 000	-	-	197 000	235 002.42	0.13
Uk	4.750	07.12.30	GBP	2 385 000	-	-2 385 000	-	-	0.00
Unicredit 2.20% 20-22.07.27	2.200	22.07.27	EUR	-	600 000	-	600 000	699 937.30	0.38
Usa	1.750	15.05.23	USD	1 980 000	-	-1 980 000	-	-	0.00
Usa	3.125	15.02.43	USD	5 390 000	-	-5 390 000	-	-	0.00
Usa 2% 16-15.11.26 /Tbo	2.000	15.11.26	USD	2 200 000	-	-2 200 000	-	-	0.00
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	-	400 000	-	400 000	442 219.36	0.24
Verizon Com 1.85% 20-18.05.40	1.850	18.05.40	EUR	631 000	-	-631 000	-	-	0.00
Verizon Com 1.50% 19-19.09.39	1.500	19.09.39	EUR	1 100 000	-	-300 000	800 000	899 629.24	0.48
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	500 000	1 020 000	-	1 520 000	1 790 761.28	0.96
Wells Fargo 0.625% 20-14.08.30	1.625	02.06.25	EUR	-	1 000 000	-	1 000 000	1 161 622.97	0.62
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	-	625 000	-	625 000	701 961.83	0.38
								65 830 216.91	35.31
Investment Funds									
Sar-Dg Op-Zgbpi			GBP	-	1 383 000	-	1 383 000	1 923 188.24	1.03
								1 923 188.24	1.03
Warrants									
Source Phys Cert/Gold.			USD	21 820	-	-21 820	-	-	0.00
								-	0.00
Index options									
Msci Worl Net Index - M1wo		20.09.21	USD	-	113	-	113	110 614.22	0.06
Msci Worl Net Index - M1wo		21.06.21	USD	-	116	-116	-	-	0.00
Msci Worl Net Index - M1Wo		20.09.21	USD	-	116	-229	-113	-29 246.44	-0.02
Msci Worl Net Index - M1wo		20.09.21	USD	-	115	-115	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-	115	-115	-	-	0.00
								81 367.78	0.04
Total transferable securities listed on an official stock exchange								169 726 129.43	91.03
Transferable securities dealt on another regulated market									
Bonds									
Deut Bk 4.625% 21-Perp	4.625	31.12.99	EUR	-	400 000	-400 000	-	-	0.00

JSS GlobalSar - Balanced (CHF) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in CHF	% of net assets
Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	530 000	-	-	530 000	895 730.20	0.48
Ubs Ag Lond 1.75% 20-21.04.22	1.750	21.04.22	USD	615 000	-	-	615 000	574 887.24	0.31
								1 470 617.44	0.79
Investment Funds									
Schieha Fd Usd-C-Ac			USD	-	473 765	-	473 765	549 508.03	0.29
								549 508.03	0.29
Total transferable securities dealt on another regulated market								2 020 125.47	1.08
Other transferable securities									
Bonds									
Intl Fin 4.25% 20-16.07.25	4.250	16.07.25	BRL	-	1 800 000	-	1 800 000	297 456.57	0.16
								297 456.57	0.16
Investment Funds									
Nb Uncorr Strat -I5- Eur /Cap			EUR	144 000	-	-144 000	-	-	0.00
Quaer C Argon -B- Eur/Cap			EUR	9 180	-	-1 175	8 005	2 938 125.43	1.57
Sar Foo Agr Opp -P- Gbp/Dis			GBP	1 030 000	-	-1 030 000	-	-	0.00
Sar Foo Agr Opp -P- Gbp/Dis			GBP	-	199 612	-75 500	124 112	1 782 951.09	0.96
								4 721 076.52	2.53
Total other transferable securities								5 018 533.09	2.69
TOTAL SECURITIES PORTFOLIO INVESTMENTS								176 764 787.99	94.80
Liquidities and deposits								10 342 356.52	5.55
Other assets less liabilities								-650 516.16	-0.35
TOTAL NET ASSETS								186 456 628.35	100.00

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

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

JSS GlobalSar - Balanced (EUR)

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Accenture Plc			USD	4 894	185	-1 105	3 974	987 853.50	1.33
Aia Group Ltd			HKD	108 600	20 200	-5 400	123 400	1 293 021.44	1.74
Air Liquide			EUR	-	5 780	-	5 780	853 474.80	1.15
Alibaba Group Holding Ltd			HKD	-	35 000	-1 800	33 200	793 092.82	1.07
Alibaba Group Holding Ltd /Adr			USD	4 175	-	-4 175	-	-	0.00
Alphabet Inc -C-			USD	695	25	-35	685	1 447 701.49	1.95
Alstom			EUR	-	21 830	-	21 830	929 739.70	1.25
Amazon Com Inc			USD	570	25	-30	565	1 639 000.25	2.21
American Tower Corp			USD	-	4 700	-	4 700	1 070 628.21	1.44
Amgen Inc			USD	3 650	800	-185	4 265	876 628.51	1.18
Aramark Holdings Corp			USD	24 755	800	-1 270	24 285	762 809.89	1.03
Asml Holding Nv			EUR	3 925	85	-1 550	2 460	1 425 324.00	1.92
Ass.British Foods Plc			GBP	24 185	-	-9 495	14 690	379 209.02	0.51
Bacit-Shs-			GBP	71 870	60 662	-3 560	128 972	312 497.01	0.42
Booking Holdings Inc			USD	415	-	-415	-	-	0.00
Broadcom Inc			USD	2 220	85	-185	2 120	852 433.43	1.15
Charter Communications Inc			USD	1 105	-	-1 105	-	-	0.00
Citigroup Inc			USD	-	9 100	-9 100	-	-	0.00
Cme Group Inc			USD	5 900	1 575	-340	7 135	1 279 595.08	1.73
Colgate-Palmolive Co.			USD	11 205	430	-575	11 060	758 690.45	1.02
Costco Wholesale Corp			USD	1 385	640	-100	1 925	642 267.27	0.87
Credicorp			USD	3 025	4 135	-7 160	-	-	0.00
Csl Ltd			AUD	3 009	165	-155	3 019	545 060.46	0.74
D S Smith Plc			GBP	-	155 560	-	155 560	757 281.60	1.02
Daikin Industries Ltd			JPY	5 100	100	-2 400	2 800	440 135.67	0.59
Deere & Co.			USD	4 085	155	-1 980	2 260	672 168.48	0.91
Dong Energy A/S			DKK	7 965	1 680	-1 420	8 225	973 342.85	1.31
Draper Esprit Plc			GBP	-	17 928	-	17 928	188 793.65	0.25
Ecolab Inc.			USD	4 965	1 330	-6 295	-	-	0.00
Enel			EUR	123 685	42 700	-36 924	129 461	1 013 938.55	1.37
Equinix Inc /Reit			USD	1 635	55	-345	1 345	910 276.58	1.23
First Republic Bank			USD	4 075	-	-4 075	-	-	0.00
Fresenius Medical Care Ag			EUR	6 240	-	-6 240	-	-	0.00
Givaudan Sa /Reg.			CHF	208	5	-10	203	796 861.33	1.07
Henry Jack & Associates Inc.			USD	-	6 160	-240	5 920	816 240.16	1.10
Home Depot Inc.			USD	2 560	1 005	-175	3 390	911 575.26	1.23
Housing Devt.Fin.Corp /Adr			USD	-	15 400	-	15 400	949 530.31	1.28
Illumina Inc			USD	-	2 840	-120	2 720	1 085 362.34	1.46
Inv Rg-B			SEK	-	34 560	-	34 560	672 153.75	0.91
Investor Ab B			SEK	16 081	430	-16 511	-	-	0.00
Jpmorgan Chase & Co			USD	6 760	2 980	-345	9 395	1 232 227.25	1.66
Koninklijke Dsm Nv			EUR	-	4 685	-200	4 485	705 939.00	0.95
Lse Group			GBP	-	11 750	-	11 750	1 090 895.85	1.47
Mastercard Inc. Shs-A-			USD	4 360	170	-655	3 875	1 192 953.66	1.61
Medtronic Holdings Limited			USD	-	7 380	-	7 380	772 476.09	1.04
Merck			USD	9 270	3 845	-475	12 640	828 917.11	1.12
Microsoft Corp			USD	7 485	300	-1 355	6 430	1 468 831.27	1.98
Middleby Corp			USD	-	6 550	-2 060	4 490	655 989.04	0.88
Nextera Energy			USD	-	10 700	-10 700	-	-	0.00
Organon & Company Wi			USD	-	1 264	-1 264	-	-	0.00
Otis Worldwide Corporation			USD	11 955	5 045	-4 890	12 110	835 006.91	1.13
Roche Holding Ag /Genussschein			CHF	1 776	-	-1 776	-	-	0.00
Service Corp International			USD	12 675	6 250	-925	18 000	813 407.54	1.10
Servicenow Inc			USD	1 230	-	-1 230	-	-	0.00
Shionogi & Co Ltd			JPY	10 700	-	-10 700	-	-	0.00
Siemens Ag /Nam.			EUR	-	4 655	-	4 655	622 001.10	0.84
Splunk Inc			USD	2 985	1 630	-225	4 390	535 210.56	0.72
Taiwan Semiconduct. Manuf/Sadr			USD	8 835	345	-915	8 265	837 441.94	1.13

JSS GlobalSar - Balanced (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Tencent Holdings Ltd			HKD	10 000	400	-600	9 800	621 444.25	0.84
Umicore Sa			EUR	12 495	-	-12 495	-	-	0.00
Unilever Nv.			EUR	18 700	-	-18 700	-	-	0.00
Unilever Plc			EUR	-	13 230	-	13 230	653 098.95	0.88
Walt Disney /Disney Ser			USD	-	5 750	-	5 750	852 245.13	1.15
Weyerhaeuser Co			USD	23 520	-	-23 520	-	-	0.00
								40 754 773.51	54.94

Bonds

Abertis 3% 19-27.03.31 Regs	3.000	27.03.31	EUR	400 000	-	-400 000	-	-	0.00
Adb 6.15% 20-25.02.30	6.150	25.02.30	INR	-	30 000 000	-	30 000 000	346 637.43	0.47
Air Liquide	0.750	13.06.24	EUR	300 000	-	-300 000	-	-	0.00
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	-	400 000	-	400 000	404 088.80	0.54
Alpha Train	2.064	30.06.25	EUR	250 000	-	-	250 000	262 194.50	0.35
Amer Movil 2.125% 16-10.03.28	2.125	10.03.28	EUR	400 000	-	-	400 000	444 830.00	0.60
Archer Dan 1% 18-12.09.25	1.000	12.09.25	EUR	400 000	-	-400 000	-	-	0.00
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	-	390 000	-	390 000	390 287.04	0.53
Austria 2.1% 17-20.09.2117	2.100	20.09.17	EUR	100 000	-	-	100 000	165 824.90	0.22
Aviva	6.125	05.07.43	EUR	350 000	-	-350 000	-	-	0.00
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	200 000	-	-	200 000	204 126.60	0.27
Belgium Olo	4.500	22.06.23	EUR	490 000	-	-	490 000	518 527.80	0.70
Bng	0.050	13.07.24	EUR	330 000	-	-	330 000	335 070.78	0.45
Bng 0.625% 17-19.06.27 Regs	0.625	19.06.27	EUR	300 000	-	-	300 000	315 568.80	0.43
Bnpp 2.125%(Frn) 19-23.01.27	2.125	23.01.27	EUR	200 000	-	-200 000	-	-	0.00
Btps 1.65% 15-01.03.32 /Btp	3.300	01.03.32	EUR	400 000	-	-	400 000	431 861.60	0.58
Cadent Fina 0.75% 20-11.03.32	0.750	11.03.32	EUR	200 000	-	-200 000	-	-	0.00
Chile 0.83% 19-02.07.31	0.830	02.07.31	EUR	265 000	-	-	265 000	269 120.75	0.36
Clef 1.761% 17-30.6.50 /Pool	1.761	30.06.50	EUR	400 000	-	-	400 000	399 016.94	0.54
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	200 000	-	-	200 000	201 091.40	0.27
Cs Group 1% 19-24.06.27	1.000	24.06.27	EUR	400 000	-	-400 000	-	-	0.00
Cs Group 1.25% 17-17.07.25	1.250	17.07.25	EUR	400 000	-	-120 000	280 000	287 596.51	0.39
Cs Group Frn 20-02.04.26	0.000	02.04.26	EUR	100 000	-	-100 000	-	-	0.00
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	250 000	-	-	250 000	256 783.00	0.35
Deut Bk 1.375% 21-17.02.32	1.375	17.02.32	EUR	-	100 000	-	100 000	101 579.00	0.14
Digital Dut 1.0% 20-15.01.32	1.000	15.01.32	EUR	-	113 000	-	113 000	112 102.10	0.15
Digital Eur 2.5% 19-16.01.26	2.500	16.01.26	EUR	140 000	-	-140 000	-	-	0.00
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	-	300 000	-	300 000	290 299.50	0.39
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	500 000	-	-	500 000	566 422.00	0.76
Eib	3.500	15.04.27	EUR	700 000	-	-210 000	490 000	600 585.65	0.81
Eib	0.125	15.04.25	EUR	300 000	-	-	300 000	306 786.90	0.41
Enel Fin 1.125% 19-17.10.34	1.125	17.10.34	EUR	200 000	-	-200 000	-	-	0.00
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	-	320 000	-	320 000	305 910.72	0.41
Fer D Stato 1.5% 17-27.06.25	1.500	27.06.25	EUR	500 000	-	-250 000	250 000	264 608.18	0.36
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	400 000	-	-	400 000	412 150.40	0.56
Fluxys	5.500	27.11.29	EUR	400 000	-	-100 000	300 000	331 165.50	0.45
France	5.500	25.10.27	EUR	430 000	-	-	430 000	514 143.26	0.69
France 4.75% 04-25.4.35 Oat	4.750	25.04.35	EUR	575 000	-	-	575 000	922 724.35	1.24
Germany	4.750	04.07.34	EUR	1 280 000	-	-350 000	930 000	1 531 920.18	2.07
Germany	5.500	04.01.31	EUR	515 000	-	-	515 000	807 553.46	1.09
Germany	9.500	04.07.28	EUR	800 000	510 000	-600 000	710 000	977 490.37	1.32
Germany 1.75% 12-4.7.22 Regs	1.750	04.07.22	EUR	205 000	-	-205 000	-	-	0.00
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	730 000	-	-	730 000	1 286 557.84	1.73
Gldm Sachs G 3.375% 27.03.25	3.375	27.03.25	EUR	700 000	-	-150 000	550 000	616 936.10	0.83
Iberdrola 1.825% 21-Perp	1.825	31.12.99	EUR	-	100 000	-	100 000	100 626.20	0.14
Illinois To 2.125% 15-22.05.30	2.125	22.05.30	EUR	400 000	-	-	400 000	463 546.80	0.62
Ing Groep 1.625% 17-26.09.29	1.625	26.09.29	EUR	-	400 000	-	400 000	415 124.00	0.56
Innogy Fin 5.75% 03-14.02.33	5.750	14.02.33	EUR	200 000	-	-	200 000	309 191.20	0.42
Intl Bk Rec 5.75% 21-14.01.28	5.750	14.01.28	BRL	-	1 650 000	-	1 650 000	248 293.52	0.33
Ireland	0.800	15.03.22	EUR	300 000	-	-	300 000	303 024.00	0.41
John Deere 1.375% 20-02.04.24	1.375	02.04.24	EUR	310 000	-	-310 000	-	-	0.00
Kennedy Wil	3.250	12.11.25	EUR	400 000	-	-400 000	-	-	0.00
Kkr Group Fin 1.625%22.05.29	1.625	22.05.29	EUR	-	440 000	-	440 000	471 694.08	0.64
Lloyds Bank 2.375% 20-09.04.26	2.375	09.04.26	EUR	217 000	-	-	217 000	240 354.19	0.32

JSS GlobalSar - Balanced (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Lloyds Bk 1.75% 18-07.09.28	1.750	07.09.28	EUR	400 000	-	-400 000	-	-	0.00
Lloyds Bk 3.50% 20-01.04.26	3.500	01.04.26	EUR	124 000	-	-124 000	-	-	0.00
Lse 0.875% 17-19.09.24	0.875	19.09.24	EUR	300 000	-	-	300 000	309 281.64	0.42
Merck	1.875	15.10.26	EUR	250 000	-	-	250 000	274 420.50	0.37
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	165 000	-	-	165 000	162 428.64	0.22
Natl Grid 0.19% 20-20.01.25	0.190	20.01.25	EUR	100 000	-	-100 000	-	-	0.00
Ndaq 0.875% 20-13.02.30	0.875	13.02.30	EUR	505 000	-	-	505 000	513 669.34	0.69
Netherlands	4.000	15.01.37	EUR	430 000	-	-	430 000	690 047.66	0.93
Orange 1.125% 19-15.07.24 Regs	1.125	15.07.24	EUR	100 000	-	-100 000	-	-	0.00
Orange 1.625% 20-07.04.32	1.625	07.04.32	EUR	100 000	-	-	100 000	111 399.20	0.15
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	-	200 000	-	200 000	204 681.06	0.28
Orsted 1.50% 21-18.02.21	1.500	18.02.21	EUR	-	500 000	-	500 000	498 166.50	0.67
Orsted 1.75% 19-09.12.3019	1.750	09.12.19	EUR	200 000	-	-200 000	-	-	0.00
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	-	250 000	-	250 000	294 316.33	0.40
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	210 000	-	-	210 000	340 050.06	0.46
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	-	700 000	-300 000	400 000	414 747.20	0.56
Rbs Group 0.75% 19-15.11.25	0.750	15.11.25	EUR	300 000	-	-300 000	-	-	0.00
Rte	4.000	18.04.36	EUR	300 000	-	-	300 000	348 270.30	0.47
Selp Financ 0.875% 21-27.05.29	0.875	27.05.29	EUR	-	700 000	-	700 000	702 011.10	0.95
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	900 000	-	-	900 000	985 525.20	1.33
Sr-Bolig 0.01% 20-25.02.30	0.010	25.02.30	EUR	292 000	-	-	292 000	290 926.19	0.39
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	300 000	-	-	300 000	328 601.40	0.44
Sse 2.375% 15-Perp	2.375	31.12.99	EUR	300 000	-	-300 000	-	-	0.00
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	400 000	-	-	400 000	434 171.20	0.59
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	152 000	-	-	152 000	161 446.04	0.22
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	300 000	-	-100 000	200 000	235 001.60	0.32
Tennet 2.374% 20-Perp	2.374	31.12.99	EUR	-	320 000	-320 000	-	-	0.00
Thermo Fish 1.75% 20-15.04.27	1.750	15.04.27	EUR	102 000	-	-	102 000	110 999.66	0.15
Unicredit 2.20% 20-22.07.27	2.200	22.07.27	EUR	-	300 000	-	300 000	319 260.00	0.43
Verbund 0.90% 21-01.04.41	0.900	01.04.41	EUR	-	200 000	-	200 000	201 708.00	0.27
Verizom Com 1.85% 20-18.05.40	1.850	18.05.40	EUR	289 000	-	-289 000	-	-	0.00
Verizon Com 1.50% 19-19.09.39	1.500	19.09.39	EUR	300 000	-	-300 000	-	-	0.00
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	300 000	400 000	-	700 000	752 328.50	1.01
York Build 0.625% 20-21.09.25	0.625	21.09.25	EUR	-	125 000	-	125 000	128 073.38	0.17
								26 544 947.05	35.79
Investment Funds									
Sar-Dg Op-Zgbpi			GBP	-	641 000	-15 170	625 830	793 910.16	1.07
								793 910.16	1.07
Warrants									
Invesco Phy Cert/Gold.			USD	9 870	-	-9 870	-	-	0.00
									0.00
Index options									
Msci Worl Net Index - M1wo		20.09.21	USD	-	51	-	51	45 542.63	0.06
Msci Worl Net Index - M1wo		21.06.21	USD	-	52	-52	-	-	0.00
Msci Worl Net Index - M1wo		21.06.21	USD	-	52	-52	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-	51	-51	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-	-	-51	-51	-12 041.49	(0.02)
Msci Worl Net Index - M1wo		20.09.21	USD	-	51	-51	-	-	0.00
								33 501.14	0.04
Total transferable securities listed on an official stock exchange								68 127 131.86	91.84
Transferable securities dealt on another regulated market									
Bonds									
Spain 3.45% 16-30.07.66	3.450	30.07.66	EUR	360 000	-	-	360 000	555 033.53	0.75
								555 033.53	0.75

JSS GlobalSar - Balanced (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Investment Funds									
Schieha Fd Usd-C-Ac			USD	-	210 562	-	210 562	222 795.51	0.30
								222 795.51	0.30
Total transferable securities dealt on another regulated market								777 829.04	1.05
Other transferable securities									
Bonds									
Intl Fin 4.25% 20-16.07.25	4.250	16.07.25	BRL	-	700 000	-	700 000	105 527.21	0.14
								105 527.21	0.14
Investment Funds									
Nb Uncorr Strat -I5- Eur /Cap			EUR	59 750	-	-59 750	-	-	0.00
Quaer C Argon -B- Eur/Cap			EUR	3 660	-	-	3 660	1 225 477.80	1.65
Sar Foo Agr Opp -P- Gbp/Dis			GBP	472 375	-	-472 375	-	-	0.00
Sar Foo Agr Opp -P- Gbp/Dis			GBP	-	91 546	-37 015	54 531	714 627.01	0.97
								1 940 104.81	2.62
Total other transferable securities								2 045 632.02	2.76
TOTAL SECURITIES PORTFOLIO INVESTMENTS								70 950 592.92	95.65
Liquidities and deposits								3 311 933.56	4.46
Other assets less liabilities								-87 080.54	-0.11
TOTAL NET ASSETS								74 175 445.94	100.00

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

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

JSS GlobalSar - Growth (EUR)

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Accenture Plc			USD	2 904	115	-997	2 022	502 627.02	1.86
Aia Group Ltd			HKD	65 400	8 400	-8 600	65 200	683 184.75	2.53
Air Liquide			EUR	-	3 090	-	3 090	456 269.40	1.69
Alibaba Group Holding Ltd			HKD	-	21 680	-2 300	19 380	462 955.99	1.71
Alibaba Group Holding Ltd /Adr			USD	2 520	255	-2 775	-	-	0.00
Alphabet Inc -C-			USD	410	15	-69	356	752 382.09	2.78
Alstom			EUR	-	12 870	-850	12 020	511 931.80	1.89
Amazon Com Inc			USD	345	10	-58	297	861 562.96	3.19
American Tower Corp			USD	-	2 570	-	2 570	585 428.62	2.17
Amgen Inc			USD	2 145	430	-275	2 300	472 742.22	1.75
Aramark Holdings Corp			USD	14 925	590	-2 390	13 125	412 266.00	1.52
Asml Holding Nv			EUR	2 365	90	-1 160	1 295	750 323.00	2.78
Ass.British Foods Plc			GBP	14 475	570	-6 620	8 425	217 483.73	0.80
Bacit-Shs-			GBP	43 500	6 301	-2 660	47 141	114 221.86	0.42
Booking Holdings Inc			USD	245	10	-255	-	-	0.00
Broadcom Inc			USD	1 325	55	-545	835	335 746.18	1.24
Charter Communications Inc			USD	664	25	-689	-	-	0.00
Citigroup Inc			USD	-	5 500	-5 500	-	-	0.00
Cme Group Inc			USD	3 535	1 080	-730	3 885	696 738.17	2.58
Colgate-Palmolive Co.			USD	6 700	260	-865	6 095	418 102.92	1.55
Costco Wholesale Corp			USD	850	335	-145	1 040	346 991.15	1.28
Credicorp			USD	1 790	2 400	-4 190	-	-	0.00
Csl Ltd			AUD	1 795	70	-235	1 630	294 285.71	1.09
D S Smith Plc			GBP	-	93 000	-7 475	85 525	416 344.24	1.54
Daikin Industries Ltd			JPY	3 000	100	-1 700	1 400	220 067.84	0.81
Deere & Co.			USD	2 470	75	-1 320	1 225	364 339.11	1.35
Dong Energy A/S			DKK	4 725	905	-1 220	4 410	521 877.44	1.93
Draper Esprit Plc			GBP	-	6 574	-	6 574	69 228.55	0.26
Ecolab Inc.			USD	2 975	890	-3 865	-	-	0.00
Enel			EUR	73 830	24 240	-22 259	75 811	593 751.75	2.20
Equinix Inc /Reit			USD	965	90	-320	735	497 437.39	1.84
First Republic Bank			USD	2 445	95	-2 540	-	-	0.00
Fresenius Medical Care Ag			EUR	3 730	145	-3 875	-	-	0.00
Givaudan Sa /Reg.			CHF	126	5	-18	113	443 573.06	1.64
Henry Jack & Associates Inc.			USD	-	3 560	-350	3 210	442 589.68	1.64
Home Depot Inc.			USD	1 520	585	-245	1 860	500 156.34	1.85
Housing Devt.Fin.Corp /Adr			USD	-	8 110	-	8 110	500 044.86	1.85
Illumina Inc			USD	-	1 605	-145	1 460	582 584.20	2.15
Inv Rg-B			SEK	-	18 860	-	18 860	366 806.13	1.36
Investor Ab B			SEK	9 635	380	-10 015	-	-	0.00
Jpmorgan Chase & Co			USD	4 040	1 690	-2 595	3 135	411 179.61	1.52
Koninklijke Dsm Nv			EUR	-	2 715	-275	2 440	384 056.00	1.42
Lse Group			GBP	-	6 210	-	6 210	576 550.06	2.13
Mastercard Inc. Shs-A-			USD	2 580	100	-555	2 125	654 200.40	2.42
Medtronic Holdings Limited			USD	-	4 410	-355	4 055	424 443.17	1.57
Merck			USD	5 390	2 190	-700	6 880	451 182.73	1.67
Microsoft Corp			USD	4 515	150	-1 200	3 465	791 524.16	2.93
Middleby Corp			USD	-	3 920	-1 555	2 365	345 526.52	1.28
Nextera Energy			USD	-	6 420	-6 420	-	-	0.00
Organon & Company Wi			USD	-	688	-688	-	-	0.00
Otis Worldwide Corporation			USD	7 140	2 825	-3 600	6 365	438 878.53	1.62
Roche Holding Ag /Genussschein			CHF	1 040	40	-1 080	-	-	0.00
Service Corp International			USD	7 505	3 625	-4 740	6 390	288 759.68	1.07
Servicenow Inc			USD	720	-	-720	-	-	0.00
Shionogi & Co Ltd			JPY	6 200	500	-6 700	-	-	0.00
Siemens Ag /Nam.			EUR	-	2 460	-	2 460	328 705.20	1.22
Splunk Inc			USD	1 790	930	-320	2 400	292 598.03	1.08
Taiwan Semiconduct. Manuf/Sadr			USD	5 295	210	-945	4 560	462 036.93	1.71

JSS GlobalSar - Growth (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Tencent Holdings Ltd			HKD	6 100	200	-700	5 600	355 111.00	1.31
Umicore Sa			EUR	7 440	295	-7 735	-	-	0.00
Unilever Nv.			EUR	11 210	440	-11 650	-	-	0.00
Unilever Plc			EUR	-	8 025	-645	7 380	364 313.70	1.35
Walt Disney /Disney Ser			USD	-	3 420	-275	3 145	466 141.03	1.72
Weyerhaeuser Co			USD	14 160	-	-14 160	-	-	0.00
								21 429 250.91	79.27

Bonds

Abertis 3% 19-27.03.31 Regs	3.000	27.03.31	EUR	100 000	-	-100 000	-	-	0.00
Alpha Train	2.064	30.06.25	EUR	100 000	-	-	100 000	104 877.80	0.39
Ascendas Re 0.75% 21-23.06.28	0.750	23.06.28	EUR	-	140 000	-	140 000	140 103.04	0.52
Aviva	6.125	05.07.43	EUR	100 000	-	-100 000	-	-	0.00
Bco Sab 0.875% 19-22.07.25	0.875	22.07.25	EUR	100 000	-	-	100 000	102 063.30	0.38
Clef 1.761% 17-30.6.50 /Pool	1.761	30.06.50	EUR	100 000	-	-	100 000	99 754.24	0.37
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	100 000	-	-100 000	-	-	0.00
Cs Group 1% 19-24.06.27	1.000	24.06.27	EUR	100 000	-	-100 000	-	-	0.00
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	100 000	-	-	100 000	102 713.20	0.38
Digital Eur 2.5% 19-16.01.26	2.500	16.01.26	EUR	100 000	-	-100 000	-	-	0.00
Digital Int 0.625% 21-15.07.31	0.625	15.07.31	EUR	-	100 000	-	100 000	96 766.50	0.36
Edf 2% 18-02.10.30	2.000	02.10.30	EUR	100 000	-	-	100 000	113 284.40	0.42
Edf 3.375% 20-Perp	3.375	31.12.99	EUR	-	200 000	-	200 000	209 279.00	0.77
Eib	3.500	15.04.27	EUR	250 000	-	-250 000	-	-	0.00
Fer D Stato 1.5% 17-27.06.25	1.500	27.06.25	EUR	150 000	-	-150 000	-	-	0.00
Fidelity NI 1% 19-03.12.28	1.000	03.12.28	EUR	100 000	-	-	100 000	103 037.60	0.38
Fluxys	2.750	27.11.29	EUR	100 000	-	-	100 000	110 388.50	0.41
France 4.75% 04-25.4.35 Oat	4.750	25.04.35	EUR	95 000	-	-	95 000	152 450.11	0.56
Germany	4.750	04.07.28	EUR	50 000	-	-	50 000	68 837.35	0.25
Germany	5.500	04.01.31	EUR	170 000	-	-150 000	20 000	31 361.30	0.12
Germany	9.500	04.07.34	EUR	280 000	-	-80 000	200 000	329 445.20	1.22
Germany 1.75% 12-4.7.22 Regs	1.750	04.07.22	EUR	90 000	-	-90 000	-	-	0.00
Germany 4.25% 07-04.07.39	4.250	04.07.39	EUR	50 000	-	-	50 000	88 120.40	0.33
Gldm Sachs G 3.375% 27.03.25	3.375	27.03.25	EUR	100 000	-	-100 000	-	-	0.00
Illinois To 2.125% 15-22.05.30	2.125	22.05.30	EUR	100 000	-	-100 000	-	-	0.00
Italy 3.1% 11-15.9.26 Btp/Infl	3.500	15.09.26	EUR	160 000	-	-	160 000	221 069.12	0.82
Kennedy Wil	3.250	12.11.25	EUR	100 000	-	-100 000	-	-	0.00
Kkr Group Fin 1.625%22.05.29	1.625	22.05.29	EUR	-	100 000	-	100 000	107 203.20	0.40
Lloyds Bk 1.75% 18-07.09.28	1.750	07.09.28	EUR	100 000	-	-	100 000	103 604.80	0.38
Mexico Cete 1.125% 20-17.01.30	1.125	17.01.30	EUR	100 000	-	-	100 000	98 441.60	0.36
Netherlands	4.000	15.01.37	EUR	150 000	-	-	150 000	240 714.30	0.89
Portugal 4.1% 15-15.02.45	4.100	15.02.45	EUR	45 000	-	-	45 000	72 867.85	0.27
Rabobk Ny 0.875% 20-05.05.28	0.875	05.05.28	EUR	-	100 000	-100 000	-	-	0.00
Rbs Group 0.75% 19-15.11.25	0.750	15.11.25	EUR	100 000	-	-	100 000	102 094.20	0.38
Roche Fin	0.500	27.02.23	EUR	100 000	-	-100 000	-	-	0.00
Rte	2.000	18.04.36	EUR	100 000	-	-	100 000	116 090.10	0.43
Spain 1.5% 17-30.04.27	1.500	30.04.27	EUR	200 000	-	-	200 000	219 005.60	0.81
Sse 1.75% 20-16.04.30	1.750	16.04.30	EUR	100 000	-	-	100 000	109 533.80	0.41
Sse 2.375% 15-Perp	2.375	31.12.99	EUR	-	100 000	-100 000	-	-	0.00
Sse 3.125% 20-Perp	3.125	31.12.99	EUR	133 000	-	-	133 000	144 361.92	0.53
Tennet 2% 18-05.06.34	2.000	05.06.34	EUR	100 000	-	-100 000	-	-	0.00
Verizom Com 1.85% 20-18.05.40	1.850	18.05.40	EUR	106 000	-	-	106 000	114 480.00	0.42
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	100 000	100 000	-	200 000	214 951.00	0.79
								3 716 899.43	13.75

Investment Funds

Sar-Dg Op-Zgbpi			GBP	-	365 800	-22 715	343 085	435 227.89	1.61
								435 227.89	1.61

Warrants

Invesco Phy Cert/Gold.		31.12.99	USD	1 565	-	-1 565	-	-	0.00
								-	0.00

JSS GlobalSar - Growth (EUR) (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Index options									
Msci Worl Net Index - M1wo		20.09.21	USD	-	-	-18	-18	-4 249.94	(0.02)
Msci Worl Net Index - M1wo		21.06.21	USD	-	20	-20	-	-	0.00
Msci Worl Net Index - M1wo		21.06.21	USD	-	20	-20	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-	18	-	18	16 073.87	0.06
Msci Worl Net Index - M1wo		20.09.21	USD	-	19	-19	-	-	0.00
Msci Worl Net Index - M1wo		20.09.21	USD	-	19	-19	-	-	0.00
								11 823.93	0.04
Total transferable securities listed on an official stock exchange								25 593 202.16	94.67
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	15 417.60	0.06
								15 417.60	0.06
Investment Funds									
Schieha Fd Usd-C-Ac			USD	-	76 568	-	76 568	81 016.55	0.30
								81 016.55	0.30
Total transferable securities dealt on another regulated market								96 434.15	0.36
Other transferable securities									
Investment Funds									
Nb Uncorr Strat -I5- Eur /Cap			EUR	32 260	5 550	-37 810	-	-	0.00
Quaer C Argon -B- Eur/Cap			EUR	2 105	-	-170	1 935	647 896.05	2.40
Sar Foo Agr Opp -P- Gbp/Dis			GBP	266 780	53 727	-293 687	26 820	351 478.20	1.30
								999 374.25	3.70
Total other transferable securities								999 374.25	3.70
TOTAL SECURITIES PORTFOLIO INVESTMENTS								26 689 010.56	98.72
Liquidities and deposits								479 438.14	1.77
Other assets less liabilities								-134 484.55	-0.49
TOTAL NET ASSETS								27 033 964.15	100.00

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

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

JSS Twelve Insurance Bond Opportunities

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Achmea Bv 2.50% 19-24.09.39	2.500	24.09.39	EUR	-	5 000 000	-	5 000 000	5 164 400.00	1.06
Achmea Bv 4.25% 15-Perp	4.250	31.12.99	EUR	3 800 000	-	-	3 800 000	4 203 750.00	0.87
Achmea Bv 4.625% 19-Perp Regs	4.625	31.12.99	EUR	-	5 981 000	-	5 981 000	6 484 809.54	1.34
Aegon 4% 14-25.04.44	4.000	25.04.44	EUR	-	4 000 000	-4 000 000	-	-	0.00
Aegon 5.185% 96-..	1.425	31.12.99	NLG	15 980 000	-	-	15 980 000	6 816 323.38	1.40
Aegon Nv 1.506%-.. /Stp-Dwn	1.506	31.12.99	NLG	11 460 000	-	-	11 460 000	4 974 627.33	1.02
Aegon Nv 4.26%	4.260	31.12.99	NLG	2 500 000	5 000 000	-	7 500 000	2 926 882.39	0.60
Aegon Nv Frn	0.000	31.12.99	EUR	1 131 200	-	-1 131 200	-	-	0.00
Ageas Fin 3.875% 19-Perp Regs	3.875	31.12.99	EUR	4 400 000	-	-4 400 000	-	-	0.00
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	-	2 600 000	-2 600 000	-	-	0.00
Allianz Se	3.375	31.12.99	EUR	12 700 000	1 500 000	-7 500 000	6 700 000	7 316 869.00	1.51
Allianz Se	4.750	31.12.99	EUR	7 000 000	-	-7 000 000	-	-	0.00
Asr	5.125	29.09.45	EUR	10 240 000	200 000	-4 000 000	6 440 000	7 613 310.04	1.57
Asr 3.375% 19-02.05.49	3.375	02.05.49	EUR	-	2 934 000	-	2 934 000	3 290 187.60	0.68
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	5 387 000	-	-3 800 000	1 587 000	1 753 642.94	0.36
Asr 5% 14-Perp	5.000	31.12.99	EUR	-	5 000 000	-	5 000 000	5 692 275.00	1.17
Assgen	5.500	27.10.47	EUR	-	3 000 000	-	3 000 000	3 703 764.00	0.76
Assgen 2.429% 20-14.07.31	2.429	14.07.31	EUR	-	5 200 000	-	5 200 000	5 611 606.00	1.16
Assicur. Gen.	6.416	31.12.99	GBP	2 000 000	-	-900 000	1 100 000	1 327 114.25	0.27
Assicuraz Gen.6.269% 06-..Perp	6.269	31.12.99	GBP	-	2 350 000	-	2 350 000	3 178 394.18	0.65
Atradius Fi 5.25% 14-23.09.44	5.250	23.09.44	EUR	-	1 850 000	-	1 850 000	2 066 764.50	0.43
Aviva	5.902	31.12.99	GBP	5 000 000	-	-5 000 000	-	-	0.00
Aviva 3.875% 14-03.07.44	3.875	03.07.44	EUR	2 200 000	200 000	-	2 400 000	2 651 407.20	0.55
Aviva 4.0% 20-03.06.55	4.000	03.06.55	GBP	1 300 000	-	-	1 300 000	1 691 648.25	0.35
Aviva 6.125% 01-14.11.36	6.125	14.11.36	GBP	-	3 000 000	-	3 000 000	4 278 999.26	0.88
Aviva Plc	6.125	31.12.99	GBP	7 910 000	2 190 000	-5 390 000	4 710 000	5 842 354.15	1.20
Axa	0.000	31.12.99	EUR	2 033 000	-	-	2 033 000	1 802 600.11	0.37
Axa	3.875	31.12.99	EUR	7 750 000	2 250 000	-	10 000 000	11 303 990.00	2.33
Axa 3.941%(Frn) 14-Perp	3.941	31.12.99	EUR	-	1 500 000	-	1 500 000	1 665 330.00	0.34
Axa 6.6862% 06-Perp	6.686	31.12.99	GBP	-	2 500 000	-	2 500 000	3 569 162.28	0.74
Axa-Uap Frn 04-..	0.000	31.12.99	EUR	497 000	-	-497 000	-	-	0.00
Bnpp Paribas 4.032% 14-Perp	4.032	31.12.99	EUR	-	2 000 000	-2 000 000	-	-	0.00
Cloverie Pl	4.500	11.09.44	USD	1 515 000	-	-	1 515 000	1 386 575.68	0.29
Cnp Ass. Frn 05-Perp.	0.000	31.12.99	EUR	2 143 000	-	-2 143 000	-	-	0.00
Cnp Assur 6.875% 11-30.09.41	6.850	30.09.41	EUR	4 000 000	-	-4 000 000	-	-	0.00
Cnp Assurances	9.000	10.06.47	EUR	4 900 000	300 000	-1 500 000	3 700 000	4 446 956.00	0.92
Cnp Assurances	0.000	31.12.99	EUR	7 921 000	-	-2 000 000	5 921 000	5 225 110.78	1.08
Crdt Agr As	9.500	27.09.48	EUR	8 200 000	2 000 000	-	10 200 000	12 475 416.00	2.57
Crdt Agr As 2.0% 20-17.07.30	2.000	17.07.30	EUR	-	4 300 000	-	4 300 000	4 511 065.50	0.93
Crdt Agr As 4.5% 14-Perp	4.500	31.12.99	EUR	3 800 000	-	-	3 800 000	4 341 918.00	0.89
Delta Lloyd	4.375	31.12.99	EUR	12 371 000	-	-1 500 000	10 871 000	12 000 279.48	2.47
Delta Lloyd 9% 12-29.08.42	9.000	29.08.42	EUR	1 100 000	-	-1 100 000	-	-	0.00
Direct Line 4.0% 20-05.06.32	4.000	05.06.32	GBP	-	4 760 000	-	4 760 000	6 249 173.68	1.29
Direct Line 4.75% 17-Perp Regs	4.750	31.12.99	GBP	5 990 000	-	-	5 990 000	7 187 253.36	1.48
Esure	6.750	19.12.24	GBP	1 000 000	2 300 000	-	3 300 000	4 356 370.95	0.90
Fidelidade 4.25% 21-04.09.31	4.250	04.09.31	EUR	-	7 500 000	-	7 500 000	7 604 175.00	1.57
Fondiarria	5.750	31.12.99	EUR	4 152 000	10 050 000	-	14 202 000	15 666 581.25	3.23
Fondiarria 3.875% 18-01.03.28	3.875	01.03.28	EUR	6 500 000	-	-	6 500 000	7 088 458.00	1.46
Generali Fi 4.596% 14-Perp Regs	4.596	31.12.99	EUR	-	6 700 000	-	6 700 000	7 556 126.00	1.56
Gnw Fin	0.000	15.11.66	USD	7 921 000	-	-7 921 000	-	-	0.00
Groupama	12.750	31.12.99	EUR	11 500 000	2 200 000	-2 000 000	11 700 000	13 523 064.75	2.79
Hanno Rueck 1.125% 19-09.10.39	1.125	09.10.39	EUR	3 000 000	2 000 000	-2 000 000	3 000 000	3 018 105.00	0.62
Hiscox Ltd	6.125	24.11.45	GBP	2 322 000	6 800 000	-325 000	8 797 000	11 881 700.14	2.45
Hiscox Ltd 2% 18-14.12.22	2.000	14.12.22	GBP	3 010 000	-	-3 010 000	-	-	0.00
Just Grp 8.125% 19-26.10.29	8.125	26.10.29	GBP	1 000 000	2 700 000	-	3 700 000	5 663 490.69	1.17
Just Grp 9.375%(Frn) 19-Perp Regs	9.375	31.12.99	GBP	-	330 000	-	330 000	445 441.62	0.09
Just Retirement	9.000	26.10.26	GBP	8 068 000	4 411 000	-8 068 000	4 411 000	6 827 497.56	1.41
L&G Grp 5.25%(Frn) 17-21.03.47	5.250	21.03.47	USD	1 000 000	6 631 000	-	7 631 000	7 224 991.42	1.49

JSS Twelve Insurance Bond Opportunities (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
L&G Grp Plc 5.375% 15-27.10.45	5.375	27.10.45	GBP	-	3 000 000	-	3 000 000	4 031 663.10	0.83
La Mondiale	5.050	31.12.99	EUR	5 000 000	13 000 000	-6 000 000	12 000 000	13 987 500.00	2.88
La Mondiale 0.75% 20-20.04.26	0.750	20.04.26	EUR	-	1 000 000	-1 000 000	-	-	0.00
La Mondiale 4.375% 19-Perp	4.375	31.12.99	EUR	3 500 000	-	-3 500 000	-	-	0.00
Lg Grp Plc 3.75% 19-26.11.49	3.750	26.11.49	GBP	1 900 000	-	-	1 900 000	2 414 692.93	0.50
Lg Grp Plc 5.625% 20-Perp	5.625	31.12.99	GBP	1 600 000	-	-1 600 000	-	-	0.00
Liverpl Vic	6.500	22.05.43	GBP	3 000 000	-	-3 000 000	-	-	0.00
Mapfre 4.375%(Frn) 17-31.03.47	8.750	31.03.47	EUR	12 100 000	2 300 000	-1 700 000	12 700 000	14 755 812.50	3.04
Metlife 5.25% Perp -C- /Pfd	5.250	31.12.99	USD	-	3 500 000	-3 500 000	-	-	0.00
Munich Re 3.25% 18-26.05.49	3.250	26.05.49	EUR	9 800 000	3 500 000	-6 000 000	7 300 000	8 501 857.40	1.75
Nn Group	4.500	31.12.99	EUR	2 000 000	2 600 000	-	4 600 000	5 270 080.16	1.09
Nn Group 4.625% 17-13.01.48	4.625	13.01.48	EUR	7 732 000	-	-	7 732 000	9 229 670.62	1.90
Pension Ins	8.000	23.11.26	GBP	6 511 000	-	-	6 511 000	9 924 800.82	2.04
Pension Ins 7.375% 19-Perp	7.375	31.12.99	GBP	-	2 000 000	-	2 000 000	2 833 958.65	0.58
Pgh Capital 6.625% 15-18.12.25	6.625	18.12.25	GBP	3 000 000	-	-	3 000 000	4 227 464.15	0.87
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	6 737 000	1 500 000	-	8 237 000	9 697 134.28	2.00
Phoenix Gr 5.375% 17-06.07.27	5.375	06.07.27	USD	-	2 800 000	-	2 800 000	2 693 135.34	0.55
Phoenix Gr 5.75% 18-Perp	5.750	31.12.99	GBP	2 500 000	2 000 000	-2 500 000	2 000 000	2 524 911.78	0.52
Prudential 4.375% 16-Perp	4.375	31.12.99	USD	-	3 010 000	-	3 010 000	2 558 347.71	0.53
Prudential 5.25% 13-Perp Emtn Regs	5.250	31.12.99	USD	-	1 500 000	-	1 500 000	1 280 166.96	0.26
Prudential 5.25% 16-Perp	5.250	31.12.99	USD	-	4 044 000	-	4 044 000	3 435 388.06	0.71
Qbe Ins 6.75% 14-02.12.44	6.750	02.12.44	USD	-	3 600 000	-3 600 000	-	-	0.00
RI Fince Bn	6.125	30.11.43	GBP	887 000	-	-887 000	-	-	0.00
Rothsay Li	8.000	30.10.25	GBP	6 670 000	4 650 000	-	11 320 000	16 622 632.63	3.43
Rothsay Li 6.875% 18-Perp	6.875	31.12.99	GBP	1 348 000	1 500 000	-	2 848 000	3 823 979.00	0.79
Rsa Ins Grp	5.125	10.10.45	GBP	9 577 000	-	-1 500 000	8 077 000	10 751 801.34	2.22
Sanpaolo Vi 4.75%/Frn 14-Perp	4.750	31.12.99	EUR	-	6 900 000	-500 000	6 400 000	7 051 744.00	1.45
Scor Se 3.875% 14-Perp	3.875	31.12.99	EUR	-	1 100 000	-1 100 000	-	-	0.00
Scor Se 5.25% 18-Perp	5.250	31.12.99	USD	9 600 000	-	-5 600 000	4 000 000	3 572 179.78	0.74
Sogecap Sa	4.125	31.12.99	EUR	2 600 000	-	-2 600 000	-	-	0.00
Swiss Life	4.375	31.12.99	EUR	3 300 000	1 700 000	-	5 000 000	5 660 000.00	1.17
Unipolsai 6.375% 20-Perp	6.375	31.12.99	EUR	-	19 200 000	-12 800 000	6 400 000	7 381 280.00	1.52
Uniqa	6.000	27.07.46	EUR	12 100 000	1 000 000	-700 000	12 400 000	15 443 580.00	3.18
Uniqa	6.875	31.07.43	EUR	1 600 000	-	-1 600 000	-	-	0.00
Uniqa 3.25% 20-09.10.35	3.250	09.10.35	EUR	-	5 000 000	-	5 000 000	5 425 000.00	1.12
Xlit 3.25%(Frn) 17-29.06.47	3.250	29.06.47	EUR	10 801 000	1 976 000	-	12 777 000	14 354 576.19	2.96
Zuerich Ver	3.500	01.10.46	EUR	9 100 000	1 700 000	-6 000 000	4 800 000	5 478 921.60	1.13
Zurich Fin Uk 6.625% 03-Perp	6.625	31.12.99	GBP	3 000 000	-	-	3 000 000	3 745 698.06	0.77
Zurich Fina 3.0% 21-19.04.51	3.000	19.04.51	USD	-	4 350 000	-4 350 000	-	-	0.00
								450 287 939.32	92.80

Total transferable securities listed on an official stock exchange **450 287 939.32** **92.80**

Transferable securities dealt on another regulated market

Bonds

Beazley Re 5.50% 19-10.09.29	5.500	10.09.29	USD	2 600 000	1 200 000	-	3 800 000	3 582 426.85	0.74
Just Grp 7.0% 20-15.04.31	7.000	15.04.31	GBP	-	5 450 000	-	5 450 000	7 404 277.86	1.53
								10 986 704.71	2.27

Total transferable securities dealt on another regulated market **10 986 704.71** **2.27**

TOTAL SECURITIES PORTFOLIO INVESTMENTS **461 274 644.03** **95.06**

Liquidities and deposits **18 856 564.11** **3.89**

Other assets less liabilities **5 094 680.28** **1.05**

TOTAL NET ASSETS **485 225 888.42** **100.00**

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

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

JSS Sustainable Equity - Global Thematic

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Accenture Plc			USD	72 211	-	-72 211	-	-	0.00
Aia Group Ltd			HKD	2 041 200	1 000 600	-	3 041 800	31 872 873.78	2.09
Alibaba Group Holding Ltd			HKD	-	844 900	-	844 900	20 183 256.75	1.32
Alibaba Group Holding Ltd /Adr			USD	84 263	-	-84 263	-	-	0.00
Alphabet Inc -A-			USD	13 271	10 725	-	23 996	49 408 207.13	3.24
Alstom			EUR	-	573 123	-	573 123	24 409 308.57	1.60
Amazon Com Inc			USD	16 493	4 435	-1 797	19 131	55 496 838.65	3.63
American Tower Corp			USD	38 138	81 108	-	119 246	27 163 432.36	1.78
Aramark Holdings Corp			USD	599 767	145 166	-	744 933	23 398 898.94	1.53
Asml Holding Nv			EUR	32 308	14 634	-13 795	33 147	19 205 371.80	1.26
Asos Plc			GBP	537 246	230 298	-75 697	691 847	39 974 113.44	2.62
Beiersdorf A.G.			EUR	85 930	21 026	-106 956	-	-	0.00
Cme Group Inc			USD	109 714	112 174	-	221 888	39 793 523.77	2.61
Colgate-Palmolive Co.			USD	167 193	172 242	-58 399	281 036	19 278 420.27	1.26
Conocophillips			USD	109 600	-	-109 600	-	-	0.00
Daikin Industries Ltd			JPY	77 605	28 300	-10 700	95 205	14 965 398.77	0.98
Deere & Co.			USD	57 359	24 542	-20 376	61 525	18 298 745.89	1.20
Ebay Inc			USD	676 873	200 971	-103 131	774 713	45 866 093.03	3.00
Ecolab Inc.			USD	61 740	-	-61 740	-	-	0.00
Edwards Lifesciences			USD	132 000	111 606	-	243 606	21 275 211.59	1.39
Essilor International			EUR	75 007	200 304	-	275 311	42 849 404.04	2.81
Facebook Inc -A-			USD	115 682	56 792	-24 244	148 230	43 461 550.97	2.85
Fomento Economico Mexicano / Adr			USD	-	365 726	-	365 726	26 062 487.78	1.71
Henry Jack & Associates Inc.			USD	60 959	84 267	-	145 226	20 023 529.18	1.31
Home Depot Inc.			USD	-	90 500	-	90 500	24 335 563.71	1.59
Illumina Inc			USD	-	82 198	-	82 198	32 799 490.33	2.15
Keyence Corp			JPY	23 500	25 000	-	48 500	20 660 476.82	1.35
Koninklijke Dsm Nv			EUR	103 459	14 400	-	117 859	18 551 006.60	1.21
Lilly (Eli) & Co			USD	57 589	95 380	-30 696	122 273	23 664 810.66	1.55
Lse Group			GBP	-	483 477	-	483 477	44 887 068.34	2.94
Mastercard Inc. Shs-A-			USD	41 929	25 280	-	67 209	20 690 896.21	1.36
Medtronic Holdings Limited			USD	163 968	59 228	-	223 196	23 362 272.94	1.53
Merck			USD	181 985	119 750	-	301 735	19 787 444.94	1.30
Microsoft Corp			USD	173 416	166 504	-30 135	309 785	70 765 457.88	4.63
Middleby Corp			USD	-	193 271	-193 271	-	-	0.00
Mondelez International Inc Wi			USD	222 305	208 794	-32 979	398 120	20 961 811.96	1.37
Msci Inc -A-			USD	35 257	15 649	-3 127	47 779	21 477 383.69	1.41
Organon & Company Wi			USD	-	30 173	-30 173	-	-	0.00
Otis Worldwide Corporation			USD	196 438	94 889	-	291 327	20 087 535.87	1.32
Owens Corning Inc			USD	221 436	16 965	-	238 401	19 680 797.62	1.29
Paypal Holdings Inc			USD	137 877	-	-	137 877	33 888 513.33	2.22
Reckitt Benckiser Group Plc			GBP	204 377	335 808	-	540 185	40 253 715.50	2.64
Roche Holding Ag /Genussschein			CHF	-	70 818	-	70 818	22 517 704.31	1.47
Sealed Air Corp (New)			USD	639 857	247 636	-	887 493	44 340 973.31	2.90
Segro Plc /Reit			GBP	831 758	178 501	-1 010 259	-	-	0.00
Servicenow Inc			USD	27 721	36 732	-	64 453	29 867 734.34	1.96
Shimano Inc.			JPY	-	110 700	-	110 700	22 161 353.74	1.45
Shiseido Co.Ltd			JPY	205 396	123 200	-	328 596	20 398 842.68	1.34
Siemens Ag /Nam.			EUR	-	219 382	-	219 382	29 313 822.84	1.92
Smith And Nephew Plc			GBP	654 477	1 059 125	-	1 713 602	31 190 123.05	2.04
Splunk Inc			USD	-	226 493	-	226 493	27 613 085.37	1.81
Statoil Asa			NOK	567 593	-	-	567 593	10 132 798.90	0.66
Taiwan Semiconduct. Manuf/Sadr			USD	203 982	-	-203 982	-	-	0.00
Teleflex Inc			USD	33 927	43 946	-	77 873	26 383 837.31	1.73
Under Armour Inc /-A-			USD	1 129 062	550 637	-	1 679 699	29 956 685.93	1.96
Unicharm Corp			JPY	314 840	229 700	-58 100	486 440	16 519 802.41	1.08
Unilever Nv.			EUR	193 003	122 429	-315 432	-	-	0.00
Walt Disney /Disney Ser			USD	143 836	192 282	-48 247	287 871	42 667 244.85	2.79

JSS Sustainable Equity - Global Thematic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Welbilt			USD	1 732 500	689 789	-251 669	2 170 620	42 372 757.40	2.78
Zoetis Inc -A-			USD	66 336	94 416	-	160 752	25 261 609.51	1.65
								1 459 539 289.06	95.59
Total transferable securities listed on an official stock exchange								1 459 539 289.06	95.59
TOTAL SECURITIES PORTFOLIO INVESTMENTS								1 459 539 289.06	95.59
Liquidities and deposits								56 508 063.80	3.70
Other assets less liabilities								10 889 909.39	0.71
TOTAL NET ASSETS								1 526 937 262.25	100.00

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

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

JSS Responsible Equity - Brazil

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aeris Industria Rg			BRL	-	335 000	-	335 000	662 277.20	2.51
Ambipar Particip Rg			BRL	-	127 600	-	127 600	1 157 032.08	4.39
Arezzo Industria E Comercio			BRL	91 200	-	-59 200	32 000	602 649.94	2.29
B2W Cia Digital Nm Shs			BRL	-	43 200	-43 200	-	-	0.00
Banco Btg Pactual Sa			BRL	-	5 803	-5 803	-	-	0.00
Banco Btg Pactual Sa /Unit			BRL	-	95 400	-72 700	22 700	552 182.39	2.10
Banco Do Brasil Sa			BRL	269 000	-	-269 000	-	-	0.00
Bco Bradesco Sa /Pref.			BRL	378 642	43 154	-250 300	171 496	879 381.06	3.34
Br Malls Participaes Sa			BRL	341 100	-	-341 100	-	-	0.00
Brf – Shs			BRL	-	240 000	-76 300	163 700	891 603.24	3.38
Cia De Concessoes Rodoviaras			BRL	163 100	176 700	-100 200	239 600	642 232.72	2.44
Cia Energ Minas Gerais			BRL	116 600	18 752	-75 000	60 352	175 359.82	0.67
Cia Energ Minas Gerais/Pref			BRL	307 200	140 425	-447 624	1	1.94	0.00
Cogna Educacao Sa			BRL	215 500	-	-215 500	-	-	0.00
Cyrela Brazil Realty Sa			BRL	-	138 600	-138 600	-	-	0.00
Ecorodovias			BRL	-	200 000	-80 000	120 000	283 628.10	1.08
Edp Energias Do Brasil Sa			BRL	210 100	-	-210 100	-	-	0.00
Eletrob El Brasil /Pref B			BRL	101 200	-	-101 200	-	-	0.00
Eletronbras			BRL	89 900	90 900	-180 800	-	-	0.00
Energisa Sa N2 /Unit (1Sh+4Pfd)			BRL	74 900	-	-74 900	-	-	0.00
Engie Brasil Energia Sa			BRL	-	64 900	-10 000	54 900	428 338.82	1.63
Equatorial Energia			BRL	-	180 000	-66 700	113 300	559 970.20	2.13
Even Construtora Inc Sa			BRL	-	100 000	-100 000	-	-	0.00
Guararapes Confeccoes Sa			BRL	214 700	-	-214 700	-	-	0.00
Hapvida			BRL	-	300 000	-100 000	200 000	614 208.70	2.33
Hidrovias Brasil Rg			BRL	-	791 700	-	791 700	1 014 506.76	3.85
Itau Holding /Pref			BRL	-	187 800	-35 000	152 800	907 450.50	3.44
Itausa Sa /Pref.			BRL	-	380 600	-380 600	-	-	0.00
Klabin Riocell Sa			BRL	-	245 900	-30 000	215 900	1 133 317.88	4.30
Light Sa			BRL	233 700	-	-233 700	-	-	0.00
Lojas Americanas Sa /Priv.			BRL	133 200	15 300	-148 500	-	-	0.00
Lojas Americanas Sa Lame			BRL	-	44 100	-44 100	-	-	0.00
Lojas Renner Sa			BRL	197 973	150 000	-287 973	60 000	528 873.15	2.01
Magazine Luiza Sa			BRL	66 000	468 500	-80 000	454 500	1 915 700.39	7.27
Marfrig Global Foods - Shs			BRL	-	205 000	-125 000	80 000	305 151.32	1.16
Multipan Empreendimentos			BRL	149 700	85 000	-97 700	137 000	641 610.94	2.44
Natura Co Hldg Rg			BRL	216 000	39 250	-59 000	196 250	2 219 127.86	8.42
Notre Dame			BRL	-	20 000	-20 000	-	-	0.00
Petrobrasr			BRL	189 100	60 700	-84 700	165 100	877 841.73	3.33
Qualicorp Sa			BRL	-	105 000	-105 000	-	-	0.00
Raia Drogasil			BRL	21 300	44 000	-65 300	-	-	0.00
Randon Impl.E Participa./Priv.			BRL	207 700	-	-207 700	-	-	0.00
Rede Dor Sao Lui Rg			BRL	-	133 273	-	133 273	1 833 425.96	6.96
Rumo Sa			BRL	186 200	20 591	-206 791	-	-	0.00
Santander Br/Units(55Sh+50Pfd)			BRL	-	86 000	-86 000	-	-	0.00
Santos Brp			BRL	825 700	161 817	-524 600	462 917	833 056.02	3.16
Simpair Rg			BRL	-	136 600	-136 600	-	-	0.00
Simpair Rg			BRL	-	136 600	-31 100	105 500	1 169 409.92	4.44
Suzano Papel E Celulose Sa			BRL	-	259 500	-74 100	185 400	2 209 870.68	8.39
Tim Participacoes Sa			BRL	189 900	88 000	-277 900	-	-	0.00
Tim Participacoes Sa			BRL	-	277 900	-277 900	-	-	0.00
Totvs Sa			BRL	-	140 000	-	140 000	1 050 452.32	3.99
Trisul Sa *Opr*			BRL	-	172 800	-	172 800	335 762.10	1.27
Ultrapar Participacoes Sa			BRL	112 100	-	-112 100	-	-	0.00
Weg Sa			BRL	95 000	145 700	-75 100	165 600	1 111 846.09	4.22
								25 536 269.83	96.94

JSS Responsible Equity - Brazil (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Options on securities									
Right B2W Comp 25.08.20 /Sous		25.08.20	BRL	-	2 863	-2 863	-	-	0.00
Right Lojas 04.02.21 /Sous		04.02.21	BRL	-	415	-415	-	-	0.00
Right Lojas 04.02.21 /Sous		04.02.21	BRL	-	1 399	-1 399	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								25 536 269.83	96.94
Other transferable securities									
Shares									
Bco Btg Pactual Subscription R			BRL	-	5 803	-5 803	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								25 536 269.83	96.94
Liquidities and deposits								2 243 000.54	8.51
Other assets less liabilities								-1 436 669.99	-5.45
TOTAL NET ASSETS								26 342 600.38	100.00

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

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

JSS Short-term Bond - Global Opportunistic

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Abq Finance 3.5% 17-22.02.22	3.500	22.02.22	USD	280 000	500 000	-	780 000	794 601.60	0.21
Adani Port 3.375% 19-24.07.24	3.375	24.07.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Adcb Fin	4.500	06.03.23	USD	-	300 000	-	300 000	317 370.00	0.08
Afrexbk 4.125% 17-20.06.24	4.125	20.06.24	USD	-	1 500 000	-	1 500 000	1 605 912.00	0.42
Afrexbk 5.25% 18-11.10.23	5.250	11.10.23	USD	500 000	-	-	500 000	542 624.00	0.14
Aia Group 3.2% 15-11.03.25	3.200	11.03.25	USD	-	300 000	-	300 000	319 349.37	0.08
Al Ahli B 3.5% 17-05.04.22	3.500	05.04.22	USD	-	300 000	-	300 000	307 128.30	0.08
Alpek	4.500	20.11.22	USD	1 000 000	-	-718 000	282 000	296 979.84	0.08
Amer Movil	3.125	16.07.22	USD	500 000	-	-500 000	-	-	0.00
Anadolu 3.375% 12-1.11.22 Regs	3.375	01.11.22	USD	-	200 000	-	200 000	204 750.00	0.05
Arcos Dor	6.625	29.09.23	USD	1 000 000	1 000 000	-2 000 000	-	-	0.00
Argent 0.125% 9.7.30 /Pool St-Up	0.125	09.07.30	USD	-	1 455 000	-1 455 000	-	-	0.00
Argent 1% 20-09.07.29 /Pool	1.000	09.07.29	USD	-	50 554	-50 554	-	-	0.00
Argentina 5.625% 17-26.01.22	5.625	26.01.22	USD	1 500 000	-	-1 500 000	-	-	0.00
At&T Inc 3% 15-30.06.22	3.000	30.06.22	USD	2 000 000	-	-	2 000 000	2 045 300.44	0.53
Axiata Spv2 4.357% 16-24.03.26	4.357	24.03.26	USD	-	300 000	-	300 000	337 545.00	0.09
Az 5.5% 17-03.11.22	5.500	03.11.22	USD	1 000 000	-	-	1 000 000	1 016 276.00	0.27
Azure Nova	2.625	01.11.21	USD	-	500 000	-	500 000	502 172.50	0.13
Banbra 3.875% 10.10.22 144A	3.875	10.10.22	USD	2 000 000	-	-500 000	1 500 000	1 545 105.00	0.40
Banbra 4.625% 17-15.01.25	4.625	15.01.25	USD	1 500 000	500 000	-	2 000 000	2 137 000.00	0.56
Banco Bilba 0.75% 17-11.09.22	0.750	11.09.22	EUR	1 000 000	-	-	1 000 000	1 201 789.87	0.31
Banco Safra 6.75% 11-27.1.21	6.750	27.01.21	USD	500 000	-	-500 000	-	-	0.00
Banco Vot 4.375% 29.07.25 Regs	4.375	29.07.25	USD	-	2 000 000	-	2 000 000	2 105 500.00	0.55
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	1 000 000	2 000 000	-	3 000 000	3 084 750.00	0.81
Bangkok Bk 4.05% 18-19.03.24	4.050	19.03.24	USD	500 000	-	-	500 000	541 415.80	0.14
Bank Mandir 2.0% 21-19.04.26	2.000	19.04.26	USD	-	500 000	-	500 000	501 106.50	0.13
Bank Mandir 4.75% 20-13.05.25	4.750	13.05.25	USD	-	300 000	-	300 000	334 441.92	0.09
Bank Of Frn 20-20.07.25	0.000	20.07.25	USD	-	4 000 000	-	4 000 000	4 053 580.00	1.06
Bank Philip 2.50% 19-10.09.24	2.500	10.09.24	USD	-	1 000 000	-	1 000 000	1 039 475.00	0.27
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	2 000 000	-	-	2 000 000	2 142 578.40	0.56
Barclays 4.61% 18-15.02.23	4.610	15.02.23	USD	4 000 000	-	-500 000	3 500 000	3 589 236.35	0.94
Bbva 5% 12-26.08.22	5.000	26.08.22	USD	1 500 000	-	-	1 500 000	1 561 155.00	0.41
Bbva Bancom 4.375% 14-10.04.24	4.375	10.04.24	USD	-	300 000	-	300 000	326 674.50	0.09
Bc Sant Cl	3.875	20.09.22	USD	3 000 000	-	-500 000	2 500 000	2 608 187.50	0.68
Bdo Unibk 2.95% 17-06.03.23 Regs	2.950	06.03.23	USD	-	500 000	-	500 000	517 650.00	0.14
Bharat Petr	4.625	25.10.22	USD	1 000 000	-	-	1 000 000	1 042 259.60	0.27
Bharti A 5.35% 14-20.05.24 Regs	5.350	20.05.24	USD	-	1 500 000	-	1 500 000	1 653 429.45	0.43
Bk India 3.25% 17-24.1.22 Regs	3.250	24.01.22	USD	1 500 000	-	-	1 500 000	1 520 415.00	0.40
Boc Aviat 2.625% 17.09.30 Regs	2.625	17.09.30	USD	-	1 000 000	-	1 000 000	992 600.45	0.26
Boc Aviatio 2.75% 20-02.12.23	2.750	02.12.23	USD	2 500 000	-	-	2 500 000	2 586 044.75	0.68
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	2 500 000	-	-	2 500 000	2 590 430.00	0.68
Bradesco 3.20% 20-27.01.25	3.200	27.01.25	USD	1 000 000	500 000	-	1 500 000	1 545 217.50	0.40
Bradesco 5.75% 12-1.3.22	5.750	01.03.22	USD	4 000 000	-	-500 000	3 500 000	3 591 875.00	0.94
Braskem 3.5% 17-10.1.23 Regs	3.500	10.01.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Btgpzb 4.50% 19-10.01.25	4.500	10.01.25	USD	-	2 500 000	-	2 500 000	2 621 750.00	0.68
Btgpzb 5.5% 17-31.01.23 Regs	5.500	31.01.23	USD	2 000 000	-	-	2 000 000	2 110 080.00	0.55
Buenos Aires 3% 05-20Reg Mulcp	0.000	14.05.20	EUR	1 500 000	-	-	1 500 000	118 578.14	0.03
Bul Energy	4.875	02.08.21	EUR	1 000 000	-	-1 000 000	-	-	0.00
Burgan Seni 3.125% 16-14.09.21	3.125	14.09.21	USD	1 500 000	-	-	1 500 000	1 508 173.50	0.39
Cbq Finance	3.250	13.06.21	USD	3 250 000	500 000	-3 750 000	-	-	0.00
Cbq Finance 1.115% 18-17.10.22	1.115	17.10.22	CHF	2 000 000	-	-	2 000 000	2 203 169.20	0.58
Cbq Finance 5% 18-24.05.23	5.000	24.05.23	USD	-	300 000	-	300 000	323 974.20	0.08
Cdbl 2.625% 17-01.08.20	2.625	01.08.20	USD	5 000 000	-	-5 000 000	-	-	0.00
Cemex Fin 6% 14-01.04.24	6.000	01.04.24	USD	964 000	-	-964 000	-	-	0.00
Cicc Hk Fin 1.625% 21-26.01.24	1.625	26.01.24	USD	-	1 000 000	-	1 000 000	1 005 691.80	0.26
Ck Hut 2.75% 17-29.03.23	2.750	29.03.23	USD	500 000	-	-	500 000	518 771.75	0.14
Cn Const Hk 3% 17-04.12.22	3.000	04.12.22	USD	500 000	-	-	500 000	516 796.15	0.14
Cn Wall Iii 2.75% 17-31.08.20	2.750	31.08.20	USD	2 000 000	-	-2 000 000	-	-	0.00

JSS Short-term Bond - Global Opportunistic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Cnooc Fin	4.250	26.01.21	USD	2 500 000	-	-2 500 000	-	-	0.00
Count Gard 5.125% 18-17.01.25	5.125	17.01.25	USD	-	2 000 000	-	2 000 000	2 075 062.20	0.54
Count Gard 7.125% 18-27.01.22	7.125	27.01.22	USD	1 000 000	-	-	1 000 000	1 029 981.20	0.27
Cred Real 7.25% 16-20.7.23 Regs	7.250	20.07.23	USD	3 000 000	-	-	3 000 000	2 860 710.00	0.75
Credito 2.7% 19-11.01.25 Regs	2.700	11.01.25	USD	1 500 000	-	-	1 500 000	1 553 625.00	0.41
Credito 3.125% 20-01.07.30	3.125	01.07.30	USD	1 600 000	-	-1 600 000	-	-	0.00
Credito 4.25% 13-01.04.23	4.250	01.04.23	USD	1 000 000	1 000 000	-	2 000 000	2 099 780.00	0.55
Cs Gr Fund Frn 16-16.04.21	0.000	16.04.21	USD	2 500 000	-	-2 500 000	-	-	0.00
Csn Isl Xi 6.75% 20-28.01.28	6.750	28.01.28	USD	500 000	-	-500 000	-	-	0.00
Csn Res 7.625% 18-13.02.23	7.625	13.02.23	USD	2 500 000	-	-2 500 000	-	-	0.00
Cssc 4.125% 18-27.09.21	4.125	27.09.21	USD	-	500 000	-	500 000	503 427.50	0.13
Ctr Plaz Dv 3.875% 18-30.01.21	3.875	30.01.21	USD	-	2 000 000	-2 000 000	-	-	0.00
Dbs Group 4.52% 18-11.12.28	4.520	11.12.28	USD	-	300 000	-	300 000	323 904.87	0.08
Dib Sukuk 2.95% 19-20.02.25	2.950	20.02.25	USD	-	1 500 000	-	1 500 000	1 573 755.00	0.41
Dolphin 5.5% 12-15.12.21	5.500	15.12.21	USD	1 000 000	-	-	1 000 000	1 022 197.00	0.27
Doosan Inf 1.0% 20-21.07.23	1.000	21.07.23	USD	-	6 000 000	-	6 000 000	6 018 045.60	1.57
Dp World Cr 3.908% 16-31.05.23	3.908	31.05.23	USD	-	1 750 000	-	1 750 000	1 845 532.50	0.48
Dsk Bk 5% 19-12.01.22	5.000	12.01.22	USD	2 000 000	-	-500 000	1 500 000	1 534 897.80	0.40
Ecopetrol 4.125% 14-16.01.25	4.125	16.01.25	USD	-	1 000 000	-1 000 000	-	-	0.00
Ecopetrol Sa	5.875	18.09.23	USD	3 500 000	-	-3 500 000	-	-	0.00
Elektrobras 3.625% 20-04.02.25 Regs	3.625	04.02.25	USD	700 000	-	-700 000	-	-	0.00
Embraer Sa 5.15% 12-15.06.22	5.150	15.06.22	USD	3 000 000	-	-3 000 000	-	-	0.00
Emg Sukuk	4.564	18.06.24	USD	-	1 000 000	-	1 000 000	1 070 974.00	0.28
Emirate20 Frn 2.625% 18.02.25	2.625	18.02.25	USD	-	300 000	-	300 000	314 250.00	0.08
Entel 4.875% 13-30.10.24 /Pool	4.875	30.10.24	USD	2 000 000	300 000	-	2 300 000	2 456 965.11	0.64
Equate Petr 3% 16-03.03.22	3.000	03.03.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Equate Petr 4.25% 16-03.11.26	4.250	03.11.26	USD	1 000 000	500 000	-	1 500 000	1 669 773.00	0.44
Evraz 5.25% 19-02.04.24 Regs	5.250	02.04.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Evraz 8.25% 15-28.01.21	8.250	28.01.21	USD	1 500 000	-	-1 500 000	-	-	0.00
Falabella 3.75% 13-30.04.23	3.750	30.04.23	USD	1 000 000	-	-	1 000 000	1 043 750.00	0.27
Fgb Sukuk K 3.875% 19-22.01.24	3.875	22.01.24	USD	-	1 000 000	-	1 000 000	1 076 500.00	0.28
Fibria 5.5% 17-17.01.27	5.500	17.01.27	USD	-	1 500 000	-	1 500 000	1 747 500.00	0.46
Fomento Eco 2.875% 13-10.5.23	2.875	10.05.23	USD	-	300 000	-	300 000	310 458.00	0.08
Ford Mc 5.596% 19-07.01.22	5.596	07.01.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Formosa	3.375	22.04.25	USD	-	1 000 000	-500 000	500 000	530 440.40	0.14
Franshion B 4% 19-21.06.24	4.000	21.06.24	USD	3 745 000	-	-	3 745 000	3 913 517.88	1.02
Gaz Cap 1.45% 18-06.03.23	1.450	06.03.23	CHF	3 000 000	-	-	3 000 000	3 275 544.09	0.86
Gaz Cap 2.25% 17-19.07.22	2.250	19.07.22	CHF	3 130 000	-	-	3 130 000	3 446 605.33	0.90
Gaz Cap 4.95% 12-19.7.22	4.950	19.07.22	USD	-	2 000 000	-	2 000 000	2 084 560.00	0.54
Gaz Cap 5.15% 19-11.02.26 Regs	5.150	11.02.26	USD	-	1 000 000	-	1 000 000	1 127 235.00	0.29
Gbl Log 3.875% 15-04.06.25	3.875	04.06.25	USD	-	300 000	-	300 000	317 807.64	0.08
Geely Finan 3.0% 20-05.03.25	3.000	05.03.25	USD	-	500 000	-	500 000	509 007.40	0.13
Gerdau	5.750	30.01.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Gerdau 4.75% 13-15.04.23	4.750	15.04.23	USD	2 500 000	-	-2 500 000	-	-	0.00
Gfb	6.500	10.03.21	USD	4 500 000	-	-4 500 000	-	-	0.00
Gfb 6.75% 12-30.09.22	6.750	30.09.22	USD	-	1 300 000	-	1 300 000	1 382 914.00	0.36
Global Bank 4.5% 16-20.10.21	4.500	20.10.21	USD	3 000 000	500 000	-	3 500 000	3 530 382.80	0.92
Glp China 4.974% 19-26.02.24	4.974	26.02.24	USD	-	300 000	-	300 000	323 161.20	0.08
Gohl Cap 4.25% 17-24.1.27 Regs	4.250	24.01.27	USD	-	2 000 000	-	2 000 000	2 108 952.60	0.55
Gpn Capital 6% 13-27.11.23	6.000	27.11.23	USD	-	1 500 000	-	1 500 000	1 655 328.00	0.43
Grupo Aval	4.750	26.09.22	USD	3 000 000	-	-	3 000 000	3 089 400.00	0.81
Grupo Bimbo	3.875	27.06.24	USD	2 000 000	-	-	2 000 000	2 162 066.40	0.56
Gruposura	5.500	29.04.26	USD	1 000 000	-	-	1 000 000	1 082 510.00	0.28
Gruposura 5.7% 11-18.05.21	5.700	18.05.21	USD	500 000	-	-500 000	-	-	0.00
Gs 2.625% 16-25.04.21	5.250	25.04.21	USD	4 000 000	-	-4 000 000	-	-	0.00
Hankook Tir 3.5% 18-30.01.23	3.500	30.01.23	USD	3 000 000	1 000 000	-	4 000 000	4 159 114.40	1.09
Hengjian 2.75% 17-11.07.20	2.750	11.07.20	USD	4 000 000	-	-4 000 000	-	-	0.00
Hpht Fi 2.875% 19-05.11.24	2.875	05.11.24	USD	500 000	-	-	500 000	524 443.45	0.14
Huarong 3.375% 19-29.05.22	3.375	29.05.22	USD	1 000 000	-	-	1 000 000	833 750.00	0.22
Huarong Fin 3.625% 16-22.11.21	3.625	22.11.21	USD	3 000 000	-	-	3 000 000	2 766 975.00	0.72
Huarong Fin 5.5% 15-16.01.25	5.500	16.01.25	USD	-	1 500 000	-	1 500 000	1 113 855.00	0.29
Hutch Wh 4.625% 12-13.01.22 Regs	4.625	13.01.22	USD	1 500 000	-	-	1 500 000	1 533 856.35	0.40
Hyucap 2.875% 16-16.03.21 Regs	2.875	16.03.21	USD	500 000	-	-500 000	-	-	0.00

JSS Short-term Bond - Global Opportunistic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Hyucap 3% 17-06.03.22	3.000	06.03.22	USD	3 000 000	-	-	3 000 000	3 050 596.80	0.80
Hyund Cap 2.375% 20-10.02.23	2.375	10.02.23	USD	250 000	-	-	250 000	256 690.58	0.07
Hyund Cap 2.65% 20-10.02.25	2.650	10.02.25	USD	500 000	-	-	500 000	524 039.90	0.14
Hyund Cap 2.85% 19-01.11.22	2.850	01.11.22	USD	1 500 000	-	-	1 500 000	1 542 829.65	0.40
Ibcil Fin 1.75% 20-25.08.25	1.750	25.08.25	USD	-	1 000 000	-	1 000 000	1 004 635.00	0.26
Icici Bk 3.25% 17-9.9.22 Regs	3.250	09.09.22	USD	2 000 000	-	-	2 000 000	2 049 445.40	0.54
Icici Bk Hk	5.750	16.11.20	USD	2 000 000	-	-2 000 000	-	-	0.00
Ienova 3.75% 17-14.01.28	3.750	14.01.28	USD	-	1 000 000	-	1 000 000	1 076 895.00	0.28
Ind & Comm Frn 17-24.04.22	0.000	24.04.22	USD	1 000 000	-	-	1 000 000	1 004 055.00	0.26
Indian Oil 4.75% 19-16.01.24 Regs	4.750	16.01.24	USD	-	2 000 000	-	2 000 000	2 157 590.00	0.56
Indika 6.875% 17-10.04.22	6.875	10.04.22	USD	-	500 000	-500 000	-	-	0.00
Indonesia 5.23% 18-15.11.21 Regs	5.230	15.11.21	USD	2 500 000	500 000	-	3 000 000	3 052 950.00	0.80
Indu & Com	2.452	20.10.21	USD	3 000 000	-	-500 000	2 500 000	2 513 102.75	0.66
Inversion 4.375% 17-4.4.27 Regs	4.375	04.04.27	USD	-	1 000 000	-	1 000 000	1 110 895.00	0.29
Inversiones4.375%13-15.5.23Regs	4.375	15.05.23	USD	-	1 000 000	-	1 000 000	1 050 975.00	0.27
Israel Elec	6.875	21.06.23	USD	-	1 000 000	-1 000 000	-	-	0.00
Italy 0.05% 19-15.01.23 /Btp	0.050	15.01.23	EUR	1 000 000	-	-	1 000 000	1 194 289.06	0.31
Itaun H Bz 2.90% 20-24.01.23	2.900	24.01.23	USD	2 000 000	-	-	2 000 000	2 048 220.00	0.54
Itaunibanco	6.200	21.12.21	USD	4 000 000	-	-500 000	3 500 000	3 576 125.00	0.93
Itaunibanco 5.65% 12-19.3.22	5.650	19.03.22	USD	-	1 000 000	-	1 000 000	1 027 750.00	0.27
Jpm 3.125% 15-23.01.25	3.125	23.01.25	USD	-	1 000 000	-	1 000 000	1 073 922.60	0.28
Jpm 4.25% 10-15.10.20	4.250	15.10.20	USD	3 000 000	-	-3 000 000	-	-	0.00
Jsi Europe 7.75% 26.07.24 Regs	7.750	26.07.24	USD	3 000 000	600 000	-3 600 000	-	-	0.00
Kaisa Grp 11.25% 19-09.04.22	11.250	09.04.22	USD	500 000	-	-	500 000	511 500.00	0.13
Kbank Hk 3.256% 18-12.7.23 Regs	3.256	12.07.23	USD	-	300 000	-	300 000	314 992.29	0.08
Klab Fn 4.875% 17-19.09.27Regs	4.875	19.09.27	USD	-	1 000 000	-	1 000 000	1 107 500.00	0.29
Kohnpw 3% 12-19.09.22 Reg S	3.000	19.09.22	USD	500 000	-	-500 000	-	-	0.00
Kookmin Bk Frn 17-09.06.22	0.000	09.06.22	USD	2 500 000	-	-	2 500 000	2 514 237.50	0.66
Korea Gas 2.75% 17-20.07.22	2.750	20.07.22	USD	500 000	-	-500 000	-	-	0.00
Kr Land & H 0.625% 20-03.11.23	0.625	03.11.23	USD	-	1 000 000	-500 000	500 000	500 460.10	0.13
Kt Corp 2.625% 19-07.08.22 Regs	2.625	07.08.22	USD	500 000	-	-	500 000	510 316.80	0.13
Kuwait Pro	5.000	15.03.23	USD	1 000 000	-	-	1 000 000	1 039 105.00	0.27
Kuwait Pro 9.375% 10-15.07.20	9.375	15.07.20	USD	3 500 000	-	-3 500 000	-	-	0.00
Lg Chem 3.25% 19-15.10.24	3.250	15.10.24	USD	-	300 000	-	300 000	322 650.84	0.08
Li & F Ltd 4.375% 19-04.10.24	4.375	04.10.24	USD	-	300 000	-	300 000	306 406.80	0.08
Lloyds Bk 3.1% 16-06.07.21	3.100	06.07.21	USD	2 000 000	-	-	2 000 000	2 000 645.20	0.52
Lukoil Int 6.656% 07-7.6.22Reg	6.656	07.06.22	USD	2 000 000	-	-	2 000 000	2 114 500.00	0.55
Lukoil Intl 4.563% 13-24.04.23	4.563	24.04.23	USD	-	1 000 000	-	1 000 000	1 061 276.00	0.28
Maf Glb 5.5%(Frn) 17-Perp Regs	5.500	31.12.99	USD	3 000 000	-	-500 000	2 500 000	2 578 925.00	0.67
Marb Bond Eur 7% 17-15.03.24	7.000	15.03.24	USD	3 500 000	700 000	-4 200 000	-	-	0.00
Meglobal Can Ulc 5% 20-18.05.25	5.000	18.05.25	USD	-	1 500 000	-500 000	1 000 000	1 123 890.00	0.29
Mexichem	4.875	19.09.22	USD	3 000 000	-	-3 000 000	-	-	0.00
Millicom Ic 6.625% 18-15.10.26	6.625	15.10.26	USD	-	2 000 000	-	2 000 000	1 909 719.00	0.50
Minsur Sa	6.250	07.02.24	USD	500 000	-	-	500 000	536 007.50	0.14
Mmc Norilsk 3.849% 17-08.04.22	3.849	08.04.22	USD	3 000 000	-	-3 000 000	-	-	0.00
Mor St 2.625% 16-17.11.21	5.250	17.11.21	USD	3 000 000	-	-	3 000 000	3 027 252.30	0.79
Multibank 4.375% 17-09.11.22	4.375	09.11.22	USD	500 000	-	-500 000	-	-	0.00
Nat Kazak 3.25% 18-05.12.23	3.250	05.12.23	CHF	500 000	-	-	500 000	577 162.17	0.15
Natura 5.375% 18-01.02.23 Regs	5.375	01.02.23	USD	2 000 000	-	-2 000 000	-	-	0.00
Nbk Spc 2.75% 17-30.05.22 Regs	2.750	30.05.22	USD	1 000 000	-	-	1 000 000	1 019 753.00	0.27
Office Cher 5.625% 14-25.04.24	5.625	25.04.24	USD	2 500 000	-	-	2 500 000	2 757 600.00	0.72
Ongc Videsh 4.625% 14-15.07.24	4.625	15.07.24	USD	-	1 000 000	-1 000 000	-	-	0.00
Pccw Hkt Cap N5 3.75%13-8.3.23	3.750	08.03.23	USD	500 000	-	-	500 000	522 770.00	0.14
Perus Gas	5.125	16.05.24	USD	2 500 000	-	-	2 500 000	2 775 235.75	0.72
Phosagro Bd 3.05% 20-23.01.25	3.050	23.01.25	USD	1 000 000	500 000	-	1 500 000	1 564 317.00	0.41
Pko Fin 4.63% 12-26.9.22 Regs	4.630	26.09.22	USD	1 000 000	-	-500 000	500 000	523 768.50	0.14
Qatar	2.375	02.06.21	USD	2 000 000	-	-2 000 000	-	-	0.00
Qib Sukuk L 3.982% 19-26.03.24	3.982	26.03.24	USD	1 500 000	-	-	1 500 000	1 612 950.00	0.42
Qnb Fin	2.125	07.09.21	USD	3 000 000	-	-	3 000 000	3 008 228.70	0.79
Qnb Fin 1.375% 21-26.01.26	1.375	26.01.26	USD	-	1 000 000	-	1 000 000	994 700.00	0.26
Qnb Fin 3.5% 19-28.03.24	3.500	28.03.24	USD	1 000 000	-	-	1 000 000	1 068 080.00	0.28
Qtel Int Fi	3.250	21.02.23	USD	3 000 000	-	-	3 000 000	3 129 975.00	0.82
Qtel Int Fin	4.750	16.02.21	USD	500 000	-	-500 000	-	-	0.00

JSS Short-term Bond - Global Opportunistic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Rbs Grp Frn 18-25.06.24	0.000	25.06.24	USD	3 000 000	-	-	3 000 000	3 069 197.70	0.80
Rec Ltd 5.25% 18-13.11.23	5.250	13.11.23	USD	3 000 000	-	-	3 000 000	3 242 175.90	0.85
Reliance Hldg	4.500	19.10.20	USD	2 000 000	-	-2 000 000	-	-	0.00
Reliance In	4.125	28.01.25	USD	-	1 000 000	-	1 000 000	1 094 124.00	0.29
Rizal Commer Bk 3% 19-11.09.24	3.000	11.09.24	USD	-	300 000	-	300 000	313 653.63	0.08
Rosneft 4.199% 12-06.03.22	4.199	06.03.22	USD	1 000 000	1 000 000	-	2 000 000	2 044 220.00	0.53
Rumo Lux Sa 5.875% 18-18.01.25	5.875	18.01.25	USD	-	500 000	-	500 000	524 397.50	0.14
Safra 4.125% 18-08.02.23	4.125	08.02.23	USD	2 000 000	-	-500 000	1 500 000	1 555 582.50	0.41
Sands China 3.80% 20-08.01.26	3.800	08.01.26	USD	1 000 000	-	-1 000 000	-	-	0.00
Sands China 3.80% 21-08.01.26	3.800	08.01.26	USD	-	1 000 000	-	1 000 000	1 071 720.00	0.28
Sands China 5.125% 18-08.08.25	5.125	08.08.25	USD	-	500 000	-	500 000	559 895.00	0.15
Santander	4.125	09.11.22	USD	2 000 000	300 000	-	2 300 000	2 393 150.00	0.63
Santander 4.45% 18-03.12.21	4.450	03.12.21	USD	4 000 000	-	-	4 000 000	4 054 628.80	1.06
Santander Frn 17-23.02.23	0.000	23.02.23	USD	1 000 000	-	-	1 000 000	1 012 390.50	0.26
Sasol Fin 4.5% 12-14.11.22	4.500	14.11.22	USD	500 000	-	-500 000	-	-	0.00
Saudi Elec	4.000	08.04.24	USD	1 500 000	1 000 000	-	2 500 000	2 709 330.00	0.71
Saudi Elec 4.22% 27.01.24 Regs	4.222	27.01.24	USD	1 435 000	1 000 000	-	2 435 000	2 641 488.00	0.69
Sb Capital 5.25% 13-23.05.23	5.250	23.05.23	USD	-	2 500 000	-	2 500 000	2 652 187.50	0.69
Sberbank	6.125	07.02.22	USD	2 500 000	-	-	2 500 000	2 583 475.00	0.67
Shenzhn Int 3.95% 17-Perp Regs	3.950	31.12.99	USD	3 000 000	-	-	3 000 000	3 076 534.80	0.80
Shinhan 2.875% 17-28.3.22 Regs	2.875	28.03.22	USD	500 000	-	-500 000	-	-	0.00
Shriram 4.40% 21-13.03.24	4.400	13.03.24	USD	-	2 000 000	-	2 000 000	2 009 500.00	0.53
Siam Comm 3.9% 19-11.02.24	3.900	11.02.24	USD	500 000	1 000 000	-	1 500 000	1 612 118.10	0.42
Singtel Grp 3.25% 15-30.06.25	3.250	30.06.25	USD	-	300 000	-	300 000	322 211.91	0.08
Sinochem 3.125% 17-25.07.22	3.125	25.07.22	USD	1 500 000	-	-1 500 000	-	-	0.00
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	-	300 000	-	300 000	319 459.65	0.08
Southern Co 3.875% 15-23.04.25	3.875	23.04.25	USD	500 000	517 000	-1 017 000	-	-	0.00
Spdb Hk Frn 20-27.07.23	0.000	27.07.23	USD	-	1 000 000	-	1 000 000	1 003 149.90	0.26
Spic Mtn 1.625% 20-27.07.25	1.625	27.07.25	USD	-	200 000	-	200 000	199 675.01	0.05
St Bk India 1.80% 21-13.07.26	1.800	13.07.26	USD	-	500 000	-	500 000	496 825.81	0.13
St Engineer 1.50% 20-29.04.25	1.500	29.04.25	USD	-	1 000 000	-1 000 000	-	-	0.00
St Marys 5.75% 16-28.01.27	5.750	28.01.27	USD	-	1 500 000	-	1 500 000	1 734 375.00	0.45
Steel Cap 3.85% 17-27.08.21	3.850	27.08.21	USD	3 000 000	-	-2 000 000	1 000 000	1 005 870.00	0.26
Steel Cap Sa 5.9% 12-17.10.22	5.900	17.10.22	USD	2 000 000	-	-2 000 000	-	-	0.00
Suam Fin 4.875% 14-17.04.24	4.875	17.04.24	USD	-	800 000	-	800 000	863 008.00	0.23
Swire Pac 4.5% 13-09.10.23	4.500	09.10.23	USD	500 000	-	-	500 000	540 160.90	0.14
Swire Pro Fi4.375% 12-18.06.22	4.375	18.06.22	USD	500 000	-	-	500 000	517 177.60	0.14
Tabreed Suk 5.5% 18-31.10.25	5.500	31.10.25	USD	-	500 000	-	500 000	577 751.50	0.15
Talent Y 1.3% 17-21.04.22	1.300	21.04.22	EUR	3 500 000	-	-	3 500 000	4 188 001.70	1.09
Taqauh	3.625	12.01.23	USD	-	1 000 000	-1 000 000	-	-	0.00
Telefon Chi 3.875% 12-12.10.22	3.875	12.10.22	USD	500 000	-	-500 000	-	-	0.00
Tencent Hol 1.81% 20-26.01.26	1.810	26.01.26	USD	1 000 000	-	-	1 000 000	1 017 399.10	0.27
Tencent Mus 1.375% 20-03.09.25	1.375	03.09.25	USD	-	1 000 000	-	1 000 000	993 763.76	0.26
Thaioil 3.625% 18-23.01.23 Regs	3.625	23.01.23	USD	3 500 000	-	-	3 500 000	3 623 461.10	0.95
Transmanto 4.375% 13-7.5.23	4.375	07.05.23	USD	500 000	300 000	-	800 000	835 008.00	0.22
Turkiy 6.125% 17-25.04.24 Regs	6.125	25.04.24	USD	3 000 000	-	-	3 000 000	3 131 502.00	0.82
Turkiye Gar 5.875% 17-16.03.23	5.875	16.03.23	USD	3 000 000	-	-	3 000 000	3 146 250.00	0.82
Ubs Group 3.491% 23.5.23 Regs	3.491	23.05.23	USD	2 500 000	-	-500 000	2 000 000	2 054 534.60	0.54
Ubs Grp Frn 17-15.08.23 Regs	0.000	15.08.23	USD	-	1 000 000	-	1 000 000	1 008 980.20	0.26
Unifin Fin 7% 17-15.01.25	7.000	15.01.25	USD	-	1 000 000	-	1 000 000	954 375.00	0.25
Union Natio 4% 18-13.03.23	4.000	13.03.23	USD	-	300 000	-	300 000	317 074.50	0.08
Uobsp 2.88% 16-08.03.27	2.880	08.03.27	USD	-	300 000	-	300 000	304 264.50	0.08
Vale Overs 6.25% 16-10.08.26	6.250	10.08.26	USD	-	1 000 000	-1 000 000	-	-	0.00
Wells Fargo 3.069% 17-24.01.23	3.069	24.01.23	USD	3 000 000	-	-3 000 000	-	-	0.00
Westwood Gr 2.80% 21-20.01.26	2.800	20.01.26	USD	-	2 000 000	-	2 000 000	2 030 994.80	0.53
Woori Bk	4.750	30.04.24	USD	3 000 000	-	-	3 000 000	3 298 518.00	0.86
Xp Imp B Id Frn 17-21.08.22	0.000	21.08.22	USD	3 140 000	-	-	3 140 000	3 154 004.40	0.82
Ypf 8.5% 20-23.03.25	8.500	23.03.25	USD	-	462 000	-462 000	-	-	0.00
Ypfdar	8.500	23.03.21	USD	500 000	-	-500 000	-	-	0.00
Yz Urb 4.375% 17-19.12.20	4.375	19.12.20	USD	1 000 000	-	-1 000 000	-	-	0.00
								281 837 924.16	73.59
Total transferable securities listed on an official stock exchange								281 837 924.16	73.59

JSS Short-term Bond - Global Opportunistic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities dealt on another regulated market									
Bonds									
Abq Finance 3.125% 19-24.09.24	3.125	24.09.24	USD	1 000 000	500 000	-	1 500 000	1 575 562.50	0.41
Anhui 4.875% 18-18.10.21	4.875	18.10.21	USD	500 000	-	-	500 000	504 885.00	0.13
Antofagasta 2.375% 20-14.10.30 Regs	2.375	14.10.30	USD	-	500 000	-	500 000	482 375.00	0.13
Arauco	4.500	01.08.24	USD	1 000 000	1 000 000	-	2 000 000	2 159 120.00	0.56
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	-	2 110 000	-	2 110 000	2 227 062.80	0.58
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	-	2 110 000	-2 110 000	-	-	0.00
Azure Orbit 3.75% 18-25.01.23	3.750	25.01.23	USD	2 000 000	-	-	2 000 000	2 074 180.00	0.54
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	-	1 300 000	-500 000	800 000	815 072.00	0.21
Banco Voto 4% 19-24.09.22	4.000	24.09.22	USD	1 500 000	-	-500 000	1 000 000	1 033 430.00	0.27
Banistmo 4.25% 20-31.07.27	4.250	31.07.27	USD	-	1 000 000	-	1 000 000	1 055 060.00	0.28
Bc Sant Cl 2.70% 20-10.01.25	2.700	10.01.25	USD	-	500 000	-	500 000	522 580.00	0.14
Bdo Unibank 2.125% 20-13.01.26	2.125	13.01.26	USD	-	1 500 000	-	1 500 000	1 547 325.00	0.40
Bk Cn Macau Frn 19-17.10.22 Regs	0.000	17.10.22	USD	5 000 000	-	-	5 000 000	5 000 000.00	1.31
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	-	2 500 000	-	2 500 000	2 634 377.25	0.69
Boc Hk Frn 20-24.06.23	0.000	24.06.23	USD	5 000 000	-	-	5 000 000	5 030 900.00	1.31
Bocom Leasi Frn 20-02.03.25	0.000	02.03.25	USD	2 500 000	-	-	2 500 000	2 458 512.50	0.64
Cbbl 1.99% 20-21.07.25	1.990	21.07.25	USD	-	4 000 000	-	4 000 000	4 011 182.40	1.05
Cdbl Fundin 1.50% 20-04.11.23	1.500	04.11.23	USD	-	3 000 000	-	3 000 000	3 007 047.90	0.79
China Me Bk 1.20% 20-10.09.25	1.200	10.09.25	USD	-	1 000 000	-	1 000 000	985 992.32	0.26
China Overs 2.375% 20-02.03.25	2.375	02.03.25	USD	200 000	-	-	200 000	203 452.92	0.05
Cicc Hk Fin Frn 20-18.02.23	0.000	18.02.23	USD	2 500 000	-	-	2 500 000	2 487 837.50	0.65
Cn Const Hk 1.0% 20-04.08.23	1.000	04.08.23	USD	-	200 000	-	200 000	200 516.32	0.05
Cnpc Global 1.125% 20-23.06.23	1.125	23.06.23	USD	3 000 000	-	-500 000	2 500 000	2 506 316.50	0.65
Credicorp 2.75% 20-17.06.25 Regs	2.750	17.06.25	USD	-	500 000	-	500 000	508 712.50	0.13
Dib Sukuk 1.959% 21-22.06.26	1.959	22.06.26	USD	-	2 000 000	-	2 000 000	2 001 514.20	0.52
Falabella 3.75% 17-30.10.27	3.750	30.10.27	USD	-	500 000	-	500 000	535 517.50	0.14
Fgb Sukuk K 2.50% 20-21.01.25	2.500	21.01.25	USD	-	1 000 000	-	1 000 000	1 042 533.50	0.27
Geely Auto 3.625% 18-25.01.23	3.625	25.01.23	USD	-	300 000	-	300 000	308 715.81	0.08
Horse Gall 1.70% 20-28.07.25	1.700	28.07.25	USD	-	1 000 000	-	1 000 000	999 268.30	0.26
Huarong Frn 20-24.02.23	0.000	24.02.23	USD	2 000 000	-	-	2 000 000	1 495 810.00	0.39
Icbc Hk 1.0% 20-20.07.23	1.000	20.07.23	USD	-	5 000 000	-	5 000 000	5 022 763.00	1.31
Indbk Korea Frn 19-23.10.22	0.000	23.10.22	USD	2 000 000	-	-	2 000 000	2 010 450.00	0.53
Inversiones	4.500	25.04.22	USD	3 000 000	-	-500 000	2 500 000	2 562 350.00	0.67
Keb 2.50% 16-27.01.21	2.500	27.01.21	USD	500 000	-	-500 000	-	-	0.00
Keb Frn 19-02.10.22 Regs	0.000	02.10.22	USD	2 500 000	-	-	2 500 000	2 511 125.25	0.66
Kt Corp 1.0% 20-01.09.25	1.000	01.09.25	USD	-	1 000 000	-	1 000 000	991 692.51	0.26
Levc Fin 1.375% 21-25.03.24	1.375	25.03.24	USD	-	200 000	-	200 000	200 468.48	0.05
Maf Sukuk 4.5% 15-03.11.25	4.500	03.11.25	USD	-	500 000	-	500 000	554 527.50	0.14
Meituan Dnp 2.125% 28.10.25 Regs	2.125	28.10.25	USD	-	200 000	-	200 000	198 661.78	0.05
Melco 5.375% 19-04.12.29	5.375	04.12.29	USD	-	500 000	-	500 000	529 062.50	0.14
Melco 5.75% 20-21.07.28 Regs	5.750	21.07.28	USD	-	1 000 000	-	1 000 000	1 057 500.00	0.28
Mirae Asset 2.125% 20-30.07.23	2.125	30.07.23	USD	-	500 000	-	500 000	511 038.75	0.13
Posco 2.375% 19-12.11.22	2.375	12.11.22	USD	350 000	-	-	350 000	357 591.15	0.09
Posco 2.375% 20-17.01.23	2.375	17.01.23	USD	1 500 000	-	-	1 500 000	1 534 041.30	0.40
Reliance In 4.50% 10-19.10.20Rbg	4.500	19.10.20	USD	-	2 000 000	-2 000 000	-	-	0.00
Rumo Lux 7.375% 17-09.02.24 Regs	7.375	09.02.24	USD	3 000 000	-	-3 000 000	-	-	0.00
Rural Elec 2.25% 21-01.09.26	2.250	01.09.26	USD	-	500 000	-	500 000	490 348.05	0.13
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	-	2 500 000	-	2 500 000	2 450 260.53	0.64
Shanghai El 2.30% 20-21.02.25	2.300	21.02.25	USD	2 000 000	-	-500 000	1 500 000	1 523 411.40	0.40
Shanghai Pu 1.0% 21-19.01.24	1.000	19.01.24	USD	-	1 000 000	-	1 000 000	999 797.71	0.26
Shimao Prop 5.6% 19-15.7.26	5.600	15.07.26	USD	-	500 000	-	500 000	526 338.10	0.14
Shinhan Bk Frn 20-24.04.25 Regs	0.000	24.04.25	USD	200 000	-	-	200 000	209 451.80	0.05
Sibur Sec L 3.45% 19-23.09.24	3.450	23.09.24	USD	2 000 000	-	-	2 000 000	2 092 200.00	0.55
Tower B Inf 2.75% 21-20.01.26	2.750	20.01.26	USD	-	1 500 000	-	1 500 000	1 519 782.60	0.40
Tower B Inf 4.25% 20-21.01.25	4.250	21.01.25	USD	-	500 000	-	500 000	528 769.80	0.14
Warba Sukuk 2.982% 19-24.09.24	2.982	24.09.24	USD	500 000	500 000	-500 000	500 000	529 047.50	0.14

JSS Short-term Bond - Global Opportunistic (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Wharf Reic 2.375% 20-07.05.25	2.375	07.05.25	USD	-	300 000	-	300 000	307 136.13	0.08
Xp 3.25% 21-01.07.26	3.250	01.07.26	USD	-	2 000 000	-	2 000 000	1 980 000.00	0.52
								80 612 675.56	21.05
Total transferable securities dealt on another regulated market								80 612 675.56	21.05
Other transferable securities									
Bonds									
Jpm Str	6.250	20.08.20	USD	4 750 000	-	-4 750 000	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								362 450 599.72	94.64
Liquidities and deposits								20 971 225.82	5.48
Other assets less liabilities								-430 263.48	-0.12
TOTAL NET ASSETS								382 991 562.06	100.00

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

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

JSS Sustainable Bond CHF

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in CHF	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Aadb 0.375% 18-23.01.23	0.375	23.01.23	CHF	300 000	200 000	-	500 000	504 625.00	2.37
Aadb Ky 0.50% 19-29.11.24	0.500	29.11.24	CHF	300 000	-	-	300 000	303 900.00	1.43
Afd 2.625% 12-18.02.25	2.625	18.02.25	CHF	300 000	-	-	300 000	334 950.00	1.57
Akademiska 0.3% 17-08.10.29	0.300	08.10.29	CHF	500 000	-	-300 000	200 000	208 100.00	0.98
Akademiska 0.65% 18-08.02.44	0.650	08.02.44	CHF	300 000	-	-	300 000	327 150.00	1.54
Amgen	0.410	08.03.23	CHF	500 000	-	-	500 000	506 500.00	2.38
Apple Inc	0.375	25.11.24	CHF	350 000	-	-	350 000	360 325.00	1.69
At&T Inc 1.375% 14-04.12.24	1.375	04.12.24	CHF	500 000	-	-	500 000	526 125.00	2.47
Auchan	1.500	03.06.24	CHF	500 000	-	-	500 000	521 500.00	2.45
Bank Philip 0% 19-24.09.21	0.000	24.09.21	CHF	400 000	-	-	400 000	400 060.00	1.88
Banort 0.875% 18-14.12.21	0.875	14.12.21	CHF	700 000	-	-	700 000	702 310.00	3.30
Banort 1.55% 19-11.10.22	1.550	11.10.22	CHF	200 000	-	-	200 000	203 440.00	0.96
Bc Sant Cl	0.375	19.05.22	CHF	300 000	-	-	300 000	302 475.00	1.42
Bc Sant Cl 0.33% 21-22.06.27	0.330	22.06.27	CHF	-	200 000	-	200 000	199 950.00	0.94
Bco Chile 0.575% 17-07.04.27	0.575	07.04.27	CHF	300 000	-	-	300 000	306 075.00	1.44
Bei 3.125% 06-30.06.36	3.125	30.06.36	CHF	400 000	-	-	400 000	584 500.00	2.75
Black Sea T 0.45% 19-13.06.23	0.450	13.06.23	CHF	300 000	-	-	300 000	302 475.00	1.42
Cabei	1.875	25.02.22	CHF	250 000	-	-	250 000	254 050.00	1.19
Cabei	1.125	24.02.23	CHF	250 000	-	-	250 000	256 875.00	1.21
Cbq Finance 0.697% 18-22.03.21	0.697	22.03.21	CHF	600 000	-	-600 000	-	-	0.00
Cbq Finance 0.735% 20-27.11.24	0.735	27.11.24	CHF	-	400 000	-	400 000	408 400.00	1.92
Cellnex Tel 0.775% 20-18.02.27	0.775	18.02.27	CHF	500 000	-	-	500 000	496 375.00	2.33
Cff	2.500	24.02.31	CHF	200 000	-	-	200 000	249 500.00	1.17
Cibc 0.1% 18-30.04.25	0.100	30.04.25	CHF	500 000	-	-500 000	-	-	0.00
Corp Andina 0.70% 20-04.09.25	0.700	04.09.25	CHF	-	300 000	-	300 000	309 225.00	1.45
Crh	1.750	26.06.25	CHF	300 000	-	-	300 000	326 775.00	1.54
Deutsch Bah 0.5% 18-18.07.28	0.500	18.07.28	CHF	300 000	-	-	300 000	314 850.00	1.48
Dh Switzerl 0.5% 15-08.12.23	0.500	08.12.23	CHF	500 000	-	-	500 000	509 625.00	2.40
Dnb Nor Bol 2.25% 11-25.1.21	2.250	25.01.21	CHF	220 000	-	-220 000	-	-	0.00
Dvb Bank Se 0.575% 15-17.06.22	0.575	17.06.22	CHF	-	300 000	-	300 000	303 060.00	1.43
Ebn	1.125	04.07.24	CHF	200 000	-	-	200 000	209 800.00	0.99
Ebn	0.875	22.09.26	CHF	250 000	-	-	250 000	266 437.50	1.25
Eib	1.625	23.11.23	CHF	500 000	-	-500 000	-	-	0.00
Eib	1.500	02.08.24	CHF	200 000	-	-	200 000	213 600.00	1.00
Eli Lilly	0.450	24.05.28	CHF	250 000	-	-	250 000	258 125.00	1.21
Eli Lilly	0.150	24.05.24	CHF	400 000	-	-	400 000	406 100.00	1.91
First 0.205% 19-04.12.25	0.205	04.12.25	CHF	300 000	-	-	300 000	303 975.00	1.43
Hypo Noe Gr 0.10% 19-27.11.24	0.100	27.11.24	CHF	200 000	-	-	200 000	201 700.00	0.95
Ico	3.250	28.06.24	CHF	700 000	-	-	700 000	777 350.00	3.65
Kfw	2.500	25.08.25	CHF	500 000	-	-	500 000	565 250.00	2.66
Kfw 2.75% 07-16.02.37	2.750	16.02.37	CHF	100 000	-	-	100 000	142 100.00	0.67
Kommkr Aust	2.375	26.08.20	CHF	250 000	-	-250 000	-	-	0.00
Kommkrdt	2.875	13.10.31	CHF	300 000	-	-	300 000	392 625.00	1.85
Mondelez	0.625	30.12.21	CHF	250 000	-	-	250 000	251 350.00	1.18
Munhyp 0.25% 19-10.05.30	0.250	10.05.30	CHF	400 000	-	-	400 000	410 600.00	1.93
Munhyp 0.25% 20-18.09.28	0.250	18.09.28	CHF	-	200 000	-200 000	-	-	0.00
Munhyp 0.35% 18-12.12.23	0.350	12.12.23	CHF	400 000	-	-	400 000	405 600.00	1.91
Munhyp 0.55% 19-15.03.34	0.550	15.03.34	CHF	200 000	-	-	200 000	210 400.00	0.99
Muni Fin	1.375	08.06.27	CHF	300 000	-	-	300 000	331 800.00	1.56
N Brunswick 0.2% 16-07.11.31	0.200	07.11.31	CHF	200 000	-	-200 000	-	-	0.00
Nbaduh 0.3225% 18-27.09.23	0.323	27.09.23	CHF	600 000	-	-	600 000	606 300.00	2.85
North Am 0.55% 20-27.05.33	0.550	27.05.33	CHF	300 000	-	-	300 000	312 075.00	1.47
Nth Rhine-W	0.875	29.07.24	CHF	250 000	-	-	250 000	261 562.50	1.23
Oekb	2.875	25.02.30	CHF	300 000	-	-	300 000	379 050.00	1.78
Oekb	1.750	24.05.23	CHF	300 000	-	-	300 000	313 725.00	1.48
Orange 0.2% 19-24.11.25	0.200	24.11.25	CHF	200 000	-	-200 000	-	-	0.00
Rci Bq 0.5% 17-20.04.22	1.000	20.04.22	CHF	200 000	200 000	-	400 000	402 780.00	1.89
Scotiabk	0.300	16.09.22	CHF	250 000	-	-250 000	-	-	0.00

JSS Sustainable Bond CHF (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in CHF	% of net assets
Spbk	0.875	02.12.20	CHF	500 000	-	-500 000	-	-	0.00
Spbk 1 0.125% 19-11.12.25	0.125	11.12.25	CHF	300 000	-	-	300 000	303 225.00	1.43
Statnett Sf	2.375	08.02.21	CHF	250 000	-	-250 000	-	-	0.00
Telefonica	2.595	23.10.20	CHF	400 000	-	-400 000	-	-	0.00
Trans Queen 1% 18-08.12.25	1.000	08.12.25	CHF	400 000	-	-400 000	-	-	0.00
Transurban 0.875% 21-19.11.31	0.875	19.11.31	CHF	-	400 000	-	400 000	406 100.00	1.91
Unibail Rod	2.000	20.11.23	CHF	500 000	-	-	500 000	530 125.00	2.49
Verizon 0.375% 31.05.23 Regs	0.375	31.05.23	CHF	600 000	-	-	600 000	608 700.00	2.86
Verizon Com 1% 17-30.11.27	1.000	30.11.27	CHF	-	200 000	-	200 000	211 600.00	1.00
Vodafone 0.375% 16-03.12.24	0.375	03.12.24	CHF	200 000	-	-	200 000	203 800.00	0.96
Westpac Bk 0.4% 15-09.06.23	0.400	09.06.23	CHF	500 000	-	-	500 000	508 875.00	2.39
Wplau	1.000	11.12.23	CHF	500 000	-	-	500 000	511 875.00	2.41
								20 929 800.00	98.40
Total transferable securities listed on an official stock exchange								20 929 800.00	98.40
TOTAL SECURITIES PORTFOLIO INVESTMENTS								20 929 800.00	98.40
Liquidities and deposits								293 798.91	1.38
Other assets less liabilities								46 698.68	0.22
TOTAL NET ASSETS								21 270 297.59	100.00

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

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

JSS Sustainable Bond - Euro Broad**

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
A2A 1% 19-16.07.29	1.000	16.07.29	EUR	400 000	-	-400 000	-	-	0.00
Aareal Bk 0.01% 19-08.07.27	0.010	08.07.27	EUR	400 000	-	-400 000	-	-	0.00
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	-	1 000 000	-	1 000 000	1 014 245.00	0.73
Abn Amro 4.75% 17-Perp Regs	4.750	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Acea 0.50% 20-06.04.29	0.500	06.04.29	EUR	400 000	-	-400 000	-	-	0.00
Acea 1.5% 18-08.06.27	1.500	08.06.27	EUR	700 000	-	-700 000	-	-	0.00
Achmea Bv 1.50% 20-26.05.27	1.500	26.05.27	EUR	500 000	-	-500 000	-	-	0.00
Achmea Bv 2.50% 19-24.09.39	2.500	24.09.39	EUR	-	500 000	-500 000	-	-	0.00
Achmea Bv 4.625% 19-Perp Regs	4.625	31.12.99	EUR	-	1 000 000	-500 000	500 000	542 117.50	0.39
Adidas 0.625% 20-10.09.35	0.625	10.09.35	EUR	-	600 000	-	600 000	599 022.88	0.43
Adif Alta V 0.55% 20-30.04.30	0.550	30.04.30	EUR	1 100 000	-	-	1 100 000	1 111 974.60	0.80
Adif Alta V 0.95% 19-30.04.27	0.950	30.04.27	EUR	1 300 000	500 000	-	1 800 000	1 896 085.80	1.37
Aegon 5.625% 19-Perp	5.625	31.12.99	EUR	2 250 000	450 000	-2 700 000	-	-	0.00
Aegon Nv Frn	0.000	31.12.99	EUR	-	500 000	-	500 000	434 700.00	0.31
Aeroporti R 1.75% 21-30.07.31	1.750	30.07.31	EUR	-	600 000	-	600 000	626 181.60	0.45
Afd	0.875	25.05.31	EUR	500 000	-	-500 000	-	-	0.00
Afd 0.50% 19-31.05.35	0.500	31.05.35	EUR	400 000	-	-400 000	-	-	0.00
Ageas Fin 3.875% 19-Perp Regs	3.875	31.12.99	EUR	-	1 600 000	-600 000	1 000 000	1 066 068.00	0.77
Aib Grp 2.875% 20-30.05.31	2.875	30.05.31	EUR	-	1 000 000	-	1 000 000	1 070 600.00	0.77
Aib Grp 6.25% 20-Perp	6.250	31.12.99	EUR	-	750 000	-	750 000	855 000.00	0.62
Allianz 2.625% 20-Perp	2.625	31.12.99	EUR	-	800 000	-800 000	-	-	0.00
Allianz Se	3.375	31.12.99	EUR	1 500 000	-	-1 500 000	-	-	0.00
Allianz Se	4.750	31.12.99	EUR	1 500 000	-	-1 500 000	-	-	0.00
Asr 3.375% 19-02.05.49	3.375	02.05.49	EUR	-	500 000	-500 000	-	-	0.00
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	-	2 000 000	-1 500 000	500 000	552 502.50	0.40
Assgen 5.5% 15-27.10.47	5.500	27.10.47	EUR	-	350 000	-350 000	-	-	0.00
Astrazeneca 0.375% 21-03.06.29	0.375	03.06.29	EUR	-	500 000	-	500 000	500 775.00	0.36
At&T Inc 2.875% 20-Perp	2.875	31.12.99	EUR	1 100 000	400 000	-1 500 000	-	-	0.00
Au & Nz Bkg 1.125% 19-21.11.29	1.125	21.11.29	EUR	500 000	-	-500 000	-	-	0.00
Auchan Sa 2.375% 19-25.04.25	2.375	25.04.25	EUR	400 000	-	-	400 000	432 209.20	0.31
Banc Ifis 4.5% 17-17.10.27 Regs	4.500	17.10.27	EUR	-	400 000	-	400 000	406 100.00	0.29
Banco Bilba 6% 19-Perp	6.000	31.12.99	EUR	-	1 400 000	-1 400 000	-	-	0.00
Basque Ctry 0.25% 20-30.04.31	0.250	30.04.31	EUR	-	1 500 000	-	1 500 000	1 476 197.96	1.06
Bayern 0.01% 20-18.01.35	0.010	18.01.35	EUR	-	2 000 000	-	2 000 000	1 924 748.00	1.39
Bbva 0.125% 21-24.03.27	0.125	24.03.27	EUR	-	500 000	-	500 000	499 403.13	0.36
Bbva 1.0% 20-16.01.30	1.000	16.01.30	EUR	500 000	-	-500 000	-	-	0.00
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	-	2 600 000	-2 600 000	-	-	0.00
Bco Sab 1.125% 20-11.03.27	1.125	11.03.27	EUR	-	1 000 000	-	1 000 000	1 028 481.00	0.74
Bco Sab 5.75% 21-Perp	5.750	31.12.99	EUR	-	1 400 000	-	1 400 000	1 482 446.00	1.07
Belfius Bk 3.125% 16-11.05.26	3.125	11.05.26	EUR	500 000	-	-	500 000	565 212.50	0.41
Belfius Bk 3.625% 18-Perp	3.625	31.12.99	EUR	-	1 400 000	-	1 400 000	1 387 750.00	1.00
Bfcm Frn 05-Perp.	0.000	31.12.99	EUR	-	600 000	-	600 000	573 000.00	0.41
Bng 0.875% 19-17.10.35	0.875	17.10.35	EUR	1 000 000	1 000 000	-	2 000 000	2 144 963.00	1.55
Bp Sondrio 6.25% 19-30.07.29	6.250	30.07.29	EUR	1 200 000	-	-1 200 000	-	-	0.00
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	-	500 000	-	500 000	499 677.23	0.36
Caixabank 5.25% 18-Perp	5.250	31.12.99	EUR	-	1 400 000	-	1 400 000	1 506 729.00	1.09
Carmila 1.625% 21-01.04.29	1.625	01.04.29	EUR	-	800 000	-	800 000	795 868.69	0.57
Cassa Depo 1.0% 20-11.02.30	1.000	11.02.30	EUR	1 300 000	1 700 000	-	3 000 000	3 058 731.00	2.20
Cassa Depo 1.0% 20-21.09.28	1.000	21.09.28	EUR	-	2 300 000	-	2 300 000	2 370 492.70	1.71
Cdc 0.75% 18-18.09.28	0.750	18.09.28	EUR	500 000	-	-500 000	-	-	0.00
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	-	400 000	-	400 000	400 870.80	0.29
Chile 1.25% 20-29.01.40	1.250	29.01.40	EUR	500 000	-	-500 000	-	-	0.00
Cnp Assur Frn 18-Perp	0.000	31.12.99	EUR	-	1 400 000	-1 400 000	-	-	0.00
Cnp Assuran 2% 19-27.07.50	2.000	27.07.50	EUR	1 000 000	-	-1 000 000	-	-	0.00
Coca-Cola 0.625% 19-21.11.29	0.625	21.11.29	EUR	300 000	-	-	300 000	304 291.80	0.22
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	-	1 500 000	-	1 500 000	1 508 185.50	1.09
Cppib Cap 0.75% 19-15.07.49	0.750	15.07.49	EUR	1 000 000	-	-1 000 000	-	-	0.00
Cppib Capit 0.875% 19-06.02.29	0.875	06.02.29	EUR	2 500 000	-	-	2 500 000	2 662 172.50	1.92

JSS Sustainable Bond - Euro Broad** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Delta Lloyd	4.375	31.12.99	EUR	500 000	-	-	500 000	551 940.00	0.40
Deut Kredbk 0.01% 21-23.02.26	0.010	23.02.26	EUR	-	1 000 000	-	1 000 000	1 000 460.00	0.72
Dexia Clf 0.01% 20-22.01.27	0.010	22.01.27	EUR	500 000	-	-	500 000	503 741.00	0.36
Dgz Dekabk 0.01% 19-02.07.27	0.010	02.07.27	EUR	500 000	-	-500 000	-	-	0.00
Dgz Dekabk 0.40% 20-29.01.35	0.400	29.01.35	EUR	900 000	-	-900 000	-	-	0.00
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	-	1 000 000	-	1 000 000	997 526.82	0.72
Dt Bahn Fin 0.95% 19-Perp	0.950	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Dutch 0% 20-29.06.21 Tb	0.000	29.06.21	EUR	-	3 000 000	-3 000 000	-	-	0.00
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	400 000	600 000	-	1 000 000	1 013 235.00	0.73
Edp 1.70% 20-20.07.80 Regs	1.700	20.07.80	EUR	200 000	300 000	-	500 000	503 500.00	0.36
Eli Lilly 1.70% 19-01.11.49	1.700	01.11.49	EUR	400 000	-	-400 000	-	-	0.00
Elia Sys Op 2.75% 18-Perp Regs	2.750	31.12.99	EUR	500 000	-	-500 000	-	-	0.00
Enel 1.375% 21-Perp	1.375	31.12.99	EUR	-	400 000	-	400 000	395 960.00	0.29
Enexis 0.75% 19-02.07.31 Regs	0.750	02.07.31	EUR	400 000	-	-	400 000	414 630.00	0.30
Erg 0.50% 20-11.09.27	0.500	11.09.27	EUR	-	400 000	-	400 000	399 934.92	0.29
Erste Bk 0.875% 19-15.05.34	0.875	15.05.34	EUR	700 000	-	-700 000	-	-	0.00
Erste Bk 1.0% 19-10.06.30	1.000	10.06.30	EUR	100 000	-	-100 000	-	-	0.00
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	-	1 400 000	-1 400 000	-	-	0.00
Erste Bk 4.25% 20-Perp	4.250	31.12.99	EUR	-	1 600 000	-	1 600 000	1 716 160.00	1.24
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	840 000	-	-	840 000	890 475.77	0.64
Eu 0.0% 20-04.07.35	0.000	04.07.35	EUR	-	1 000 000	-1 000 000	-	-	0.00
Eu 0.20% 21-04.06.36	0.200	04.06.36	EUR	-	3 000 000	-	3 000 000	2 928 072.00	2.11
Eu 0.30% 20-04.11.50	0.300	04.11.50	EUR	-	4 000 000	-	4 000 000	3 639 592.00	2.62
Eurofima 0.15% 19-10.10.34	0.150	10.10.34	EUR	500 000	-	-	500 000	482 608.00	0.35
Eutelsat 2.25% 19-13.07.27 Regs	2.250	13.07.27	EUR	800 000	-	-	800 000	877 180.40	0.63
Exor N.V. 1.75% 19-14.10.34	1.750	14.10.34	EUR	200 000	200 000	-	400 000	424 028.80	0.31
Fastighets 1.125% 19-29.01.27 Regs	1.125	29.01.27	EUR	-	550 000	-	550 000	560 577.05	0.40
Flemish Com 1.5% 19-11.04.44	1.500	11.04.44	EUR	500 000	1 000 000	-1 500 000	-	-	0.00
Fondiaria	5.750	31.12.99	EUR	1 100 000	-	-1 100 000	-	-	0.00
Fondiaria 3.875% 18-01.03.28	3.875	01.03.28	EUR	1 200 000	-	-1 200 000	-	-	0.00
France 1.75% 16-25.06.39 Oat	1.750	25.06.39	EUR	1 050 000	-	-1 050 000	-	-	0.00
Grenke Fin 0.625% 19-09.01.25	0.625	09.01.25	EUR	340 000	-	-340 000	-	-	0.00
Iberdrola 1.874% 20-Perp	1.874	31.12.99	EUR	-	2 000 000	-1 500 000	500 000	516 266.50	0.37
Iberdrola 2.25% 20-Perp	2.250	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Ico 0.0% 20-30.04.26	0.000	30.04.26	EUR	-	400 000	-400 000	-	-	0.00
Ifb Hamburg 0.01% 19-23.10.29	0.010	23.10.29	EUR	300 000	-	-300 000	-	-	0.00
Intesa San 1.75% 18-20.03.28	1.750	20.03.28	EUR	1 300 000	-	-1 300 000	-	-	0.00
Intl Bk Rec 0.01% 20-24.04.28	0.010	24.04.28	EUR	500 000	-	-500 000	-	-	0.00
Intl Bk Rec 0.20% 21-21.01.61	0.200	21.01.61	EUR	-	2 000 000	-2 000 000	-	-	0.00
Investec 0.50% 21-17.02.27	0.500	17.02.27	EUR	-	1 000 000	-	1 000 000	995 219.00	0.72
Ireland 0.20% 20-18.10.30	0.200	18.10.30	EUR	300 000	-	-300 000	-	-	0.00
Ireland 0.40% 20-15.05.35 Regs	0.400	15.05.35	EUR	500 000	-	-500 000	-	-	0.00
Ireland 1.35% 18-18.03.31	1.350	18.03.31	EUR	-	2 000 000	-	2 000 000	2 249 556.00	1.62
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	540 000	-	-	540 000	551 614.86	0.40
Iren 1.95% 18-19.09.25	1.950	19.09.25	EUR	800 000	-	-	800 000	857 964.00	0.62
Isp 0.75% 21-16.03.28	0.750	16.03.28	EUR	-	1 250 000	-	1 250 000	1 257 867.25	0.91
Isp 1% 19-04.07.24	1.000	04.07.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	-	1 400 000	-1 400 000	-	-	0.00
Isp 4.125% 20-Perp	4.125	31.12.99	EUR	-	3 500 000	-2 500 000	1 000 000	976 875.00	0.70
Isp 5.50% 20-Perp Regs	5.500	31.12.99	EUR	-	2 000 000	-1 000 000	1 000 000	1 102 500.00	0.79
Italy 0% 20-28.09.22 /Ctz	0.000	28.09.22	EUR	-	4 000 000	-	4 000 000	4 020 316.00	2.90
Italy 0.50% 20-01.02.26 /Btp	0.500	01.02.26	EUR	-	3 500 000	-	3 500 000	3 571 015.00	2.57
Italy 0.95% 20-15.09.27 /Btp	0.950	15.09.27	EUR	-	2 000 000	-2 000 000	-	-	0.00
Italy 1.35% 19-01.04.30 /Btp	1.350	01.04.30	EUR	1 000 000	500 000	-1 500 000	-	-	0.00
Italy 1.50% 20-30.04.45 /Btp	1.500	30.04.45	EUR	-	4 500 000	-	4 500 000	4 373 820.00	3.15
Italy 1.70% 20-01.09.51 /Btp	1.700	01.09.51	EUR	-	3 000 000	-3 000 000	-	-	0.00
Italy 1.80% 20-01.03.41 /Btp	1.800	01.03.41	EUR	-	2 500 000	-2 500 000	-	-	0.00
Italy 2.45% 20-01.09.50 /Btp Regs	2.450	01.09.50	EUR	1 000 000	1 000 000	-2 000 000	-	-	0.00
Jfm 0.01% 21-02.02.28	0.010	02.02.28	EUR	-	300 000	-300 000	-	-	0.00
Jnj	0.650	20.05.24	EUR	300 000	-	-300 000	-	-	0.00
Johnson Ctr 1.0% 20-15.09.32	1.000	15.09.32	EUR	-	1 000 000	-	1 000 000	1 021 444.00	0.74
Kaernt Aus 0% 16-14.01.32	0.000	14.01.32	EUR	-	1 500 000	-	1 500 000	1 441 123.50	1.04
Kbc 0.75% 21-31.05.31	0.750	31.05.31	EUR	-	800 000	-	800 000	800 970.80	0.58

JSS Sustainable Bond - Euro Broad** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	-	1 000 000	-	1 000 000	1 063 750.00	0.77
Kommunalbk 0.05% 19-24.10.29 Regs	0.050	24.10.29	EUR	500 000	-	-500 000	-	-	0.00
Land Nieder 0.01% 20-16.06.28	0.010	16.06.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ldkr B-W 0.01% 19-18.09.28	0.010	18.09.28	EUR	150 000	-	-150 000	-	-	0.00
Ldkr B-W 0.375% 19-29.07.26	0.375	29.07.26	EUR	700 000	-	-	700 000	712 174.40	0.51
Leg Immobli 0.75% 21-30.06.31	0.750	30.06.31	EUR	-	500 000	-	500 000	499 752.50	0.36
Luxemburg 0.0% 20-14.09.32	0.000	14.09.32	EUR	-	6 000 000	-	6 000 000	5 944 462.44	4.28
Madrid 0.419% 20-30.04.30	0.419	30.04.30	EUR	800 000	700 000	-1 500 000	-	-	0.00
Madrid 0.827% 20-30.07.27	0.827	30.07.27	EUR	500 000	-	-500 000	-	-	0.00
Madrid 1.571% 19-30.04.29	1.571	30.04.29	EUR	2 000 000	-	-2 000 000	-	-	0.00
Munhyps 0.01% 21-19.10.39	0.010	19.10.39	EUR	-	2 000 000	-	2 000 000	1 846 244.88	1.33
Munhyps 0.375% 21-09.03.29	0.375	09.03.29	EUR	-	1 000 000	-	1 000 000	999 096.00	0.72
Munhyps 1% 19-18.04.39	1.000	18.04.39	EUR	1 000 000	-	-1 000 000	-	-	0.00
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	-	400 000	-400 000	-	-	0.00
Natl Grid P 0.553% 20-18.09.29	0.553	18.09.29	EUR	-	500 000	-	500 000	499 732.00	0.36
Nether Gove 0.5% 19-15.1.40	0.500	15.01.40	EUR	1 500 000	5 000 000	-	6 500 000	6 859 976.50	4.94
Nibc Bank N 0.5% 19-19.03.27	0.500	19.03.27	EUR	500 000	-	-	500 000	518 046.00	0.37
Nibc Bk Nv 0.875% 19-08.07.25	0.875	08.07.25	EUR	800 000	-	-	800 000	824 264.00	0.59
Nidec Corp 0.046% 21-30.03.26	0.046	30.03.26	EUR	-	500 000	-	500 000	500 134.80	0.36
NI Fin Maat 0.625% 20-15.01.31	0.625	15.01.31	EUR	-	500 000	-500 000	-	-	0.00
Nordea Bk 1% 19-27.06.29	1.000	27.06.29	EUR	-	1 705 000	-	1 705 000	1 738 718.08	1.25
Novartis	1.625	09.11.26	EUR	350 000	-	-	350 000	382 908.75	0.28
Nrw Bk 0.0% 20-18.02.30	0.000	18.02.30	EUR	1 000 000	2 000 000	-	3 000 000	3 001 056.00	2.16
Nrw Bk 1.2% 19-28.03.39	1.200	28.03.39	EUR	500 000	-	-500 000	-	-	0.00
Nth Rhine-W 0% 19-26.11.29	0.000	26.11.29	EUR	700 000	2 300 000	-	3 000 000	3 013 836.00	2.17
Nth Rhine-W 0.0% 20-12.10.35	0.000	12.10.35	EUR	-	3 500 000	-	3 500 000	3 320 201.50	2.39
Nth Rhine-W 0.80% 19-30.07.49	0.800	30.07.49	EUR	350 000	-	-350 000	-	-	0.00
Nth Rhine-W 0.9% 18-15.11.28	0.500	25.11.39	EUR	300 000	-	-300 000	-	-	0.00
Nth Rhine-W 0.95% 18-13.03.28	0.950	13.03.28	EUR	550 000	-	-550 000	-	-	0.00
Nth Rhine-W 0.95% 21-10.01.21	0.950	10.01.21	EUR	-	5 000 000	-	5 000 000	4 614 234.10	3.32
Nth Rhine-W 1.1% 19-13.03.34	1.100	13.03.34	EUR	1 000 000	-	-1 000 000	-	-	0.00
Nth Rhine-W 1.375% 15-01.20 Regs	1.375	15.01.20	EUR	500 000	2 000 000	-500 000	2 000 000	2 266 308.00	1.63
Nth Rhine-W 1.95% 18-26.09.78	1.950	26.09.78	EUR	500 000	-	-500 000	-	-	0.00
Nwb 0.50% 21-26.04.51	0.500	26.04.51	EUR	-	2 000 000	-	2 000 000	1 965 744.00	1.42
Nwb 0.75% 16-04.10.41	0.750	04.10.41	EUR	500 000	-	-500 000	-	-	0.00
Oebb Inf	3.375	18.05.32	EUR	500 000	-	-500 000	-	-	0.00
Omers Finan 0.45% 20-13.05.25	0.450	13.05.25	EUR	500 000	-	-500 000	-	-	0.00
Omv 2.50% 20-Perp	2.500	31.12.99	EUR	-	1 600 000	-	1 600 000	1 677 267.20	1.21
Orange 0.125% 20-16.09.29	0.125	16.09.29	EUR	-	500 000	-500 000	-	-	0.00
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	-	500 000	-	500 000	511 702.65	0.37
Pepsico 0.875% 19-16.10.39	0.875	16.10.39	EUR	300 000	-	-300 000	-	-	0.00
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	800 000	200 000	-	1 000 000	1 177 265.30	0.85
Prcrho 6.0% 16-06.05.26	6.000	06.05.26	EUR	1 000 000	-	-	1 000 000	1 132 370.00	0.82
Ratp 0.35% 19-20.06.29	0.350	20.06.29	EUR	500 000	-	-500 000	-	-	0.00
Red Elec Fi 1% 20-24.07.28	0.375	24.07.28	EUR	200 000	-	-200 000	-	-	0.00
Rff 1.875% 17-30.03.34	1.875	30.03.34	EUR	300 000	-	-300 000	-	-	0.00
Sagess	0.625	20.10.28	EUR	700 000	-	-700 000	-	-	0.00
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	-	600 000	-600 000	-	-	0.00
Sampo Bk 3.375% 19-23.05.49	3.375	23.05.49	EUR	500 000	-	-500 000	-	-	0.00
Scbc 0.875% 17-29.03.27	0.875	29.03.27	EUR	400 000	-	-400 000	-	-	0.00
Scor Se 1.375% 20-17.09.51	1.375	17.09.51	EUR	-	400 000	-400 000	-	-	0.00
Simon Intl 1.125% 21-19.03.33	1.125	19.03.33	EUR	-	500 000	-	500 000	502 977.50	0.36
Sncf Res 2.25% 17-20.12.47 Regs	2.250	20.12.47	EUR	500 000	-	-500 000	-	-	0.00
Sncf Reseau 0.75% 19-25.05.36	0.750	25.05.36	EUR	600 000	-	-600 000	-	-	0.00
Sncf Sa 0.625% 20-17.04.30	0.625	17.04.30	EUR	1 000 000	-	-1 000 000	-	-	0.00
Societe Par 1.0% 20-18.02.70 Regs	1.000	18.02.70	EUR	500 000	-	-500 000	-	-	0.00
Societe Par 1.7% 19-25.05.50	1.700	25.05.50	EUR	200 000	-	-200 000	-	-	0.00
Spain 2.7% 18-31.10.48	2.700	31.10.48	EUR	500 000	-	-500 000	-	-	0.00
Spanish Gov 1.20% 20-31.10.40 Regs	1.200	31.10.40	EUR	1 000 000	-	-1 000 000	-	-	0.00
Standard Frn 20-09.09.30	0.000	09.09.30	EUR	-	1 000 000	-	1 000 000	1 062 145.00	0.77
Technipfmc 3.75% 13-07.10.33	3.750	07.10.33	EUR	-	300 000	-	300 000	276 750.00	0.20
Telefonica 2.376% 21-Perp	2.376	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Telia 1.375% 20-11.05.81 Regs	1.375	11.05.81	EUR	500 000	-	-	500 000	506 912.80	0.37

JSS Sustainable Bond - Euro Broad** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Temasek Fin 1.25% 19-20.11.49	1.250	20.11.49	EUR	500 000	-	-500 000	-	-	0.00
Thueringen 1.25% 18-05.12.33	1.250	05.12.33	EUR	500 000	-	-500 000	-	-	0.00
Unedic 0.5% 19-20.03.29	0.500	20.03.29	EUR	500 000	-	-500 000	-	-	0.00
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	-	1 000 000	-	1 000 000	992 440.00	0.71
Upcb Fin 4% 15-15.1.27/Pool Regs	4.000	15.01.27	EUR	500 000	-	-500 000	-	-	0.00
Verizon Com 0.75% 21-22.03.32	0.750	22.03.32	EUR	-	1 000 000	-	1 000 000	988 764.00	0.71
Vf Corp 0.25% 20-25.02.28	0.250	25.02.28	EUR	400 000	600 000	-	1 000 000	994 033.00	0.72
Vittoria As 5.75% 18-11.07.28	5.750	11.07.28	EUR	200 000	-	-200 000	-	-	0.00
Wallonie 0.50% 20-08.04.30	0.500	08.04.30	EUR	1 000 000	1 200 000	-2 200 000	-	-	0.00
Wallonie 1.05% 20-22.06.40	1.050	22.06.40	EUR	500 000	-	-500 000	-	-	0.00
Wallonie 1.25% 19-03.05.34	1.250	03.05.34	EUR	300 000	700 000	-1 000 000	-	-	0.00
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	-	1 000 000	-	1 000 000	999 095.00	0.72
								127 725 338.96	92.04
Index options									
Euro Bund		21.08.20	EUR	-	25	-25	-	-	0.00
Euro Bund		21.08.20	EUR	-	15	-15	-	-	0.00
Euro Bund		25.09.20	EUR	-	150	-150	-	-	0.00
Euro Bund		21.08.20	EUR	-	40	-40	-	-	0.00
Euro Bund		25.09.20	EUR	-	60	-60	-	-	0.00
Euro Bund		23.10.20	EUR	-	120	-120	-	-	0.00
Euro Bund		20.11.20	EUR	-	50	-50	-	-	0.00
Euro Bund		20.11.20	EUR	-	75	-75	-	-	0.00
Euro Bund		19.03.21	EUR	-	180	-180	-	-	0.00
Euro Bund		23.04.21	EUR	-	200	-200	-	-	0.00
								-	0.00
Treasury Bills									
Bundesobl-1.0% 20-05.05.21 Tb		05.05.21	EUR	-	4 000 000	-4 000 000	-	-	0.00
Bundesobl-1.0% 20-25.08.21 Tb		25.08.21	EUR	-	7 000 000	-2 000 000	5 000 000	5 005 000.00	3.61
								5 005 000.00	3.61
Total transferable securities listed on an official stock exchange								132 730 338.96	95.65
Transferable securities dealt on another regulated market									
Bonds									
Assgen 5% 16-08.06.48	5.000	08.06.48	EUR	2 000 000	300 000	-2 300 000	-	-	0.00
Bqe Postale 0.75% 21-23.06.31	0.750	23.06.31	EUR	-	600 000	-	600 000	597 525.20	0.43
Jfm 0.05% 20-12.02.27	0.050	12.02.27	EUR	500 000	500 000	-	1 000 000	1 006 915.10	0.73
Prcrho 0.80% 18-11.05.21	0.800	11.05.21	EUR	-	700 000	-700 000	-	-	0.00
Unipol 3.25% 20-23.09.30	3.250	23.09.30	EUR	-	1 000 000	-1 000 000	-	-	0.00
								1 604 440.30	1.16
Total transferable securities dealt on another regulated market								1 604 440.30	1.16

JSS Sustainable Bond - Euro Broad** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Other transferable securities									
Bonds									
Lbk Berlin 1.75% 19-01.10.29	1.750	01.10.29	EUR	500 000	-	-	500 000	493 103.95	0.35
								493 103.95	0.35
Total other transferable securities								493 103.95	0.35
TOTAL SECURITIES PORTFOLIO INVESTMENTS								134 827 883.21	97.16
Liquidities and deposits								4 110 010.34	2.96
Other assets less liabilities								-171 552.14	-0.12
TOTAL NET ASSETS								138 766 341.41	100.00

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

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

** please refer to Note 19

JSS Sustainable Bond - EUR Corporates

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Ab Inbev 1.125% 19-01.07.27	1.125	01.07.27	EUR	350 000	-	-350 000	-	-	0.00
Ab Inbev 2% 18-23.01.35	2.000	23.01.35	EUR	1 000 000	-	-	1 000 000	1 117 612.00	0.87
Abbott II F 0.375% 19-19.11.27	0.375	19.11.27	EUR	-	1 000 000	-	1 000 000	1 014 245.00	0.79
Abertis	1.375	20.05.26	EUR	700 000	-	-	700 000	733 407.50	0.57
Abn Amro Ba 0.60% 20-15.01.27	0.600	15.01.27	EUR	1 000 000	-	-	1 000 000	1 015 975.00	0.79
Accor 1.75% 19-04.02.26	3.000	04.02.26	EUR	500 000	-	-	500 000	533 189.50	0.42
Adidas 0.0% 20-05.10.28	0.000	05.10.28	EUR	-	600 000	-600 000	-	-	0.00
Aegon 5.625% 19-Perp	5.625	31.12.99	EUR	-	2 750 000	-2 000 000	750 000	902 986.50	0.71
Aegon Nv Frn	0.000	31.12.99	EUR	-	1 000 000	-	1 000 000	869 400.00	0.68
Aeroporti R 1.75% 21-30.07.31	1.750	30.07.31	EUR	-	1 000 000	-	1 000 000	1 043 636.00	0.82
Ageas Fin 3.875% 19-Perp Regs	3.875	31.12.99	EUR	-	1 000 000	-	1 000 000	1 066 068.00	0.83
Aib Grp 6.25% 20-Perp	6.250	31.12.99	EUR	-	1 000 000	-	1 000 000	1 140 000.00	0.89
Amadeus It 2.50% 20-20.05.24	2.500	20.05.24	EUR	1 500 000	-	-	1 500 000	1 599 505.50	1.25
Amp Tech Hd 0.75% 20-04.05.26	0.750	04.05.26	EUR	500 000	-	-	500 000	516 386.50	0.40
Amp Tech Hd 2% 18-08.10.28	2.000	08.10.28	EUR	500 000	-	-	500 000	562 309.00	0.44
Amplifon 1.125% 20-13.02.27 Regs	1.125	13.02.27	EUR	200 000	-	-200 000	-	-	0.00
Apt Pipelin 2.0% 20-15.07.30	2.000	15.07.30	EUR	800 000	-	-	800 000	866 527.20	0.68
Asr 4.625% 17-Perp	4.625	31.12.99	EUR	-	750 000	-	750 000	828 753.75	0.65
Assgen	5.500	27.10.47	EUR	1 000 000	-	-1 000 000	-	-	0.00
Astrazeneca 0.375% 21-03.06.29	0.375	03.06.29	EUR	-	500 000	-	500 000	500 775.00	0.39
At&T Inc 2.875% 20-Perp	2.875	31.12.99	EUR	800 000	200 000	-	1 000 000	1 020 264.00	0.80
Auchan 2.875% 20-29.01.26	2.875	29.01.26	EUR	300 000	-	-300 000	-	-	0.00
Auchan 3.25% 20-23.07.27	3.250	23.07.27	EUR	-	1 000 000	-	1 000 000	1 161 064.00	0.91
Auchan Sa 2.375% 19-25.04.25	2.375	25.04.25	EUR	400 000	-	-400 000	-	-	0.00
Auchan Sa 2.625% 19-30.01.24	2.625	30.01.24	EUR	600 000	-	-600 000	-	-	0.00
Autoroutes 1.125% 17-20.04.26	1.125	20.04.26	EUR	700 000	-	-700 000	-	-	0.00
Axa 3.25% 18-28.05.49	3.250	28.05.49	EUR	1 000 000	-	-1 000 000	-	-	0.00
Banc Ifis 4.5% 17-17.10.27 Regs	4.500	17.10.27	EUR	-	400 000	-	400 000	406 100.00	0.32
Bbva 0.50% 20-14.01.27	0.500	14.01.27	EUR	700 000	-	-	700 000	704 827.90	0.55
Bbva 1.0% 20-16.01.30	1.000	16.01.30	EUR	-	1 000 000	-	1 000 000	1 006 346.00	0.79
Bco Sab 1.125% 20-11.03.27	1.125	11.03.27	EUR	-	1 000 000	-	1 000 000	1 028 481.00	0.80
Bco Sab 2.50% 21-15.04.31	2.500	15.04.31	EUR	-	500 000	-500 000	-	-	0.00
Bco Sab 5.75% 21-Perp	5.750	31.12.99	EUR	-	1 000 000	-	1 000 000	1 058 890.00	0.83
Belfius Bk 3.625% 18-Perp	3.625	31.12.99	EUR	-	1 000 000	-	1 000 000	991 250.00	0.77
Bfcm Frn 05-Perp.	0.000	31.12.99	EUR	-	1 000 000	-	1 000 000	955 000.00	0.75
Bharti Airt 3.375% 14-20.05.21	3.375	20.05.21	EUR	300 000	-	-300 000	-	-	0.00
Blackrock 1.25% 15-06.05.25	1.250	06.05.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
Bmw Fin	2.625	17.01.24	EUR	600 000	-	-	600 000	644 116.20	0.50
Bmw Fin 0.20% 21-11.01.33	0.200	11.01.33	EUR	-	1 000 000	-1 000 000	-	-	0.00
Bmw Fin 0.375% 19-24.09.27	0.375	24.09.27	EUR	500 000	-	-500 000	-	-	0.00
Bmw Us Cap 1% 15-20.04.27	1.000	20.04.27	EUR	700 000	300 000	-	1 000 000	1 054 562.00	0.82
Bp Sondrio 6.25% 19-30.07.29	6.250	30.07.29	EUR	500 000	-	-500 000	-	-	0.00
Bpce 1% 19-01.04.25	1.000	01.04.25	EUR	600 000	-	-	600 000	620 622.00	0.49
Brisa C Rod 2.375% 17-10.05.27	2.375	10.05.27	EUR	500 000	-	-	500 000	562 128.00	0.44
Britel 1.5% 17-23.06.27	1.500	23.06.27	EUR	500 000	-	-	500 000	531 038.25	0.42
Britel 1.874% 20-18.08.80	1.874	18.08.80	EUR	700 000	-	-	700 000	682 752.00	0.53
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	-	500 000	-	500 000	499 677.23	0.39
Caixabank 0.625% 19-01.10.24	0.625	01.10.24	EUR	1 000 000	-	-	1 000 000	1 016 536.00	0.79
Caixabank 1.125% 17-17.05.24	1.125	17.05.24	EUR	500 000	-	-500 000	-	-	0.00
Caixabank 5.25% 18-Perp	5.250	31.12.99	EUR	-	1 000 000	-	1 000 000	1 076 235.00	0.84
Carrefour 1% 19-17.05.27 Regs	1.000	17.05.27	EUR	500 000	-	-	500 000	523 889.50	0.41
Castellum 0.75% 19-04.09.26	0.750	04.09.26	EUR	400 000	-	-	400 000	402 936.00	0.31
Castellum 2.125% 18-20.11.23 Regs	2.125	20.11.23	EUR	400 000	-	-	400 000	419 669.60	0.33
Cellnex 1.75% 20-23.10.30 Regs	1.750	23.10.30	EUR	-	700 000	-700 000	-	-	0.00
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	-	700 000	-	700 000	701 523.90	0.55
Cellnex Tel 1.0% 20-20.04.27	1.000	20.04.27	EUR	500 000	-	-500 000	-	-	0.00
Chorus Ltd 0.875% 19-05.12.26	0.875	05.12.26	EUR	1 000 000	-	-	1 000 000	1 029 155.00	0.80
Citycon Oyj 4.496% 19-Perp	4.496	31.12.99	EUR	400 000	400 000	-800 000	-	-	0.00

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Ck Hutchiso 0.75% 19-17.04.26	0.750	17.04.26	EUR	900 000	-	-	900 000	922 520.70	0.72
Ckh Fin	1.250	06.04.23	EUR	600 000	-	-	600 000	614 228.40	0.48
Coca-Cola 1% 19-14.05.27	1.000	14.05.27	EUR	400 000	-	-400 000	-	-	0.00
Coca-Cola E 1.75% 20-27.03.26	1.750	27.03.26	EUR	400 000	-	-400 000	-	-	0.00
Comcast 0.75% 20-20.02.32	0.750	20.02.32	EUR	-	1 000 000	-	1 000 000	1 005 457.00	0.79
Continental 0% 19-12.09.23	0.000	12.09.23	EUR	400 000	-	-400 000	-	-	0.00
Covivio 1.875% 18-24.09.25	3.750	24.09.25	EUR	500 000	-	-	500 000	522 627.50	0.41
Dbs Group 1.5% 18-11.04.28	1.500	11.04.28	EUR	1 000 000	-	-	1 000 000	1 027 132.00	0.80
Dell Bank 1.625% 20-24.06.24	1.625	24.06.24	EUR	500 000	-	-	500 000	522 852.00	0.41
Delta Lloyd	4.375	31.12.99	EUR	1 000 000	-	-	1 000 000	1 103 880.00	0.86
Deut Post 1.0% 20-20.05.32	1.000	20.05.32	EUR	3 000 000	-	-1 600 000	1 400 000	1 496 107.20	1.17
Deutsch 1.375% 18-28.03.31 Regs	1.375	28.03.31	EUR	-	2 000 000	-	2 000 000	2 203 682.00	1.72
Diageo Cap 0.125% 20-28.09.28	0.125	28.09.28	EUR	-	1 000 000	-	1 000 000	997 526.82	0.78
Dnb Bank As 1.125% 18-20.03.28	1.125	20.03.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ds Smith 0.875% 12.09.26 Regs	0.875	12.09.26	EUR	400 000	-	-	400 000	409 056.40	0.32
Dt Bahn Fin 0.625% 20-08.12.50	0.625	08.12.50	EUR	-	1 000 000	-	1 000 000	900 475.00	0.70
Dt Bahn Fin 0.95% 19-Perp	0.950	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Dtch Wohnen 1.0% 20-30.04.25	1.000	30.04.25	EUR	1 000 000	-	-	1 000 000	1 037 009.60	0.81
Edenred 1.375% 20-18.06.29	1.375	18.06.29	EUR	1 000 000	-	-	1 000 000	1 070 333.30	0.84
Edp 1.70% 20-20.07.80 Regs	1.700	20.07.80	EUR	500 000	300 000	-800 000	-	-	0.00
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	400 000	-	-	400 000	436 250.00	0.34
Eli Lilly 0.625% 19-01.11.31	0.625	01.11.31	EUR	300 000	-	-	300 000	306 018.60	0.24
Emerson El 1.25% 19-15.10.25	1.250	15.10.25	EUR	700 000	-	-	700 000	737 405.20	0.58
Emirate Nbd 1.75% 15-23.03.22	1.750	23.03.22	EUR	300 000	800 000	-1 100 000	-	-	0.00
Encore Capi 4.875% 15.10.25 Regs	4.875	15.10.25	EUR	-	1 000 000	-1 000 000	-	-	0.00
Enel 1.375% 21-Perp	1.375	31.12.99	EUR	-	750 000	-	750 000	742 425.00	0.58
Enel 3.375% 18-24.11.81 S-63.5	3.375	24.11.81	EUR	600 000	-	-600 000	-	-	0.00
Eqf 0.875% 21-14.05.31	0.875	14.05.31	EUR	-	500 000	-	500 000	496 795.00	0.39
Erg 1.875% 19-11.04.25 Regs	1.875	11.04.25	EUR	800 000	-	-800 000	-	-	0.00
Erste Bk 0.10% 20-16.11.28	0.100	16.11.28	EUR	-	1 000 000	-	1 000 000	990 150.00	0.77
Erste Bk 4.25% 20-Perp	4.250	31.12.99	EUR	-	1 400 000	-	1 400 000	1 501 640.00	1.17
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	1 500 000	-	-	1 500 000	1 590 135.30	1.24
Eurofins 2.875% 19-Perp Regs	2.875	31.12.99	EUR	400 000	-	-400 000	-	-	0.00
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	600 000	-	-600 000	-	-	0.00
Eurofins 3.75% 20-17.07.26	3.750	17.07.26	EUR	500 000	-	-	500 000	584 909.50	0.46
Eutelsat 2% 18-02.10.25	2.000	02.10.25	EUR	500 000	-	-500 000	-	-	0.00
Eutelsat 2.25% 19-13.07.27 Regs	2.250	13.07.27	EUR	1 500 000	-	-	1 500 000	1 644 713.25	1.29
Evonik 2.125% 17-07.07.77 Regs	2.125	07.07.77	EUR	400 000	-	-	400 000	407 020.00	0.32
Fastighets 1.125% 19-29.01.27 Regs	1.125	29.01.27	EUR	550 000	-	-550 000	-	-	0.00
Fastighets 1.25% 20-28.01.28	1.250	28.01.28	EUR	600 000	-	-	600 000	607 302.00	0.47
Fastighets 3% 17-07.03.78 Regs	3.000	07.03.78	EUR	300 000	-	-300 000	-	-	0.00
Fer Emision	2.500	15.07.24	EUR	600 000	-	-600 000	-	-	0.00
Fomento Eco	1.750	20.03.23	EUR	1 200 000	-	-1 200 000	-	-	0.00
Fondiarria	5.750	31.12.99	EUR	1 000 000	-	-1 000 000	-	-	0.00
Fresenius M 1.50% 20-29.05.30	1.500	29.05.30	EUR	500 000	-	-	500 000	532 647.20	0.42
Glbwr Re Es 3% 18-29.03.25 Regs	3.000	29.03.25	EUR	-	1 000 000	-	1 000 000	1 076 100.00	0.84
Gr City Pr 1.50% 20-Perp	1.500	31.12.99	EUR	-	1 300 000	-	1 300 000	1 273 281.10	1.00
Hella Hueck 0.50% 19-26.01.27	0.500	26.01.27	EUR	600 000	-	-	600 000	608 449.98	0.48
Hera Spa 0.875% 19-05.07.27	0.875	05.07.27	EUR	200 000	-	-200 000	-	-	0.00
Hj Heinz Co 2.25% 16-25.05.28	2.250	25.05.28	EUR	1 500 000	-	-1 500 000	-	-	0.00
Hld Inf Tr 2.5% 20-04.05.27	2.500	04.05.27	EUR	300 000	-	-	300 000	334 569.00	0.26
Hld Inf Tra 1.625% 20-18.09.29	1.625	18.09.29	EUR	-	800 000	-	800 000	844 285.60	0.66
Iberdrola I 2.625% 18-Perp	2.625	31.12.99	EUR	500 000	-	-	500 000	529 708.00	0.41
Icade Sa 1.5% 17-13.09.27 Regs	3.000	13.09.27	EUR	500 000	-	-	500 000	538 630.00	0.42
Icade Sa 1.625% 18-28.02.28	1.625	28.02.28	EUR	300 000	-	-300 000	-	-	0.00
Iliad 2.375% 20-17.06.26	2.375	17.06.26	EUR	400 000	-	-	400 000	411 118.80	0.32
Imerys 1.0% 21-15.07.31	1.000	15.07.31	EUR	-	500 000	-	500 000	497 187.00	0.39
Intesa San 3.928% 14-15.09.26	3.928	15.09.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Investor 1.5% 18-12.09.30	1.500	12.09.30	EUR	-	2 000 000	-	2 000 000	2 209 032.00	1.73
Iren 1.95% 18-19.09.25	1.950	19.09.25	EUR	270 000	-	-270 000	-	-	0.00
Isp 1% 19-19.11.26 Regs	1.000	19.11.26	EUR	500 000	-	-	500 000	515 610.00	0.40
Isp 2.125% 20-26.05.25	2.125	26.05.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	-	1 000 000	-	1 000 000	998 586.00	0.78

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Isp 5.50% 20-Perp Regs	5.500	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Isp 5.875% 20-Perp	5.875	31.12.99	EUR	-	1 000 000	-1 000 000	-	-	0.00
Iss Global 0.875% 19-18.06.26	0.875	18.06.26	EUR	500 000	-	-500 000	-	-	0.00
Itv 1.375% 19-26.09.26	1.375	26.09.26	EUR	400 000	-	-	400 000	418 828.80	0.33
Itv 2% 16-01.12.23	2.000	01.12.23	EUR	500 000	-	-	500 000	523 249.00	0.41
John Deere 1.375% 20-02.04.24	1.375	02.04.24	EUR	1 000 000	-	-	1 000 000	1 045 416.00	0.82
Jyske Bk 3.625% 21-Perp	3.625	31.12.99	EUR	-	750 000	-	750 000	758 437.50	0.59
Kbc 0.75% 21-31.05.31	0.750	31.05.31	EUR	-	1 000 000	-	1 000 000	1 001 213.50	0.78
Kbc 4.25% 18-Perp	4.250	31.12.99	EUR	-	1 000 000	-	1 000 000	1 063 750.00	0.83
Kimberly-Cl 0.625% 17-07.09.24	0.625	07.09.24	EUR	300 000	-	-300 000	-	-	0.00
Klepierre 1.375% 17-16.02.27	2.750	16.02.27	EUR	1 000 000	-	-	1 000 000	1 063 437.20	0.83
Lbk Bw 3.625% 15-16.06.25	3.625	16.06.25	EUR	1 000 000	-	-	1 000 000	1 114 928.70	0.87
Lbp	2.750	19.11.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Ldkr B-W 2.20% 19-09.05.29 Regs	2.200	09.05.29	EUR	1 200 000	-	-	1 200 000	1 279 626.00	1.00
Leg Immo 0.875% 19-28.11.27	0.875	28.11.27	EUR	300 000	-	-	300 000	310 083.60	0.24
Leg Immobi 0.75% 21-30.06.31	0.750	30.06.31	EUR	-	500 000	-	500 000	499 752.50	0.39
Legrand Sa 0.75% 20-20.05.30	0.750	20.05.30	EUR	900 000	-	-	900 000	938 732.30	0.73
Lenzing Ag 5.75% 20-Perp	5.750	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Lvmh 0.375% 20-11.02.31 Regs	0.375	11.02.31	EUR	-	1 000 000	-	1 000 000	1 015 362.00	0.79
Macquarie G 0.95% 21-21.05.31	0.950	21.05.31	EUR	-	1 500 000	-	1 500 000	1 500 400.50	1.17
Madrikena R 1.375% 17-11.04.25	1.375	11.04.25	EUR	600 000	-	-	600 000	620 142.00	0.48
Madrikena R 2.25% 17-11.04.29	2.250	11.04.29	EUR	-	2 000 000	-1 000 000	1 000 000	1 093 861.00	0.85
Manpower 1.75% 18-22.06.26	1.750	22.06.26	EUR	500 000	-	-	500 000	536 783.05	0.42
Mapfre	1.625	19.05.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Medtrnc 1.125% 19-07.03.27	1.125	07.03.27	EUR	900 000	-	-	900 000	950 616.00	0.74
Merck Kgaa 1.625% 20-09.09.80	1.625	09.09.80	EUR	-	1 400 000	-	1 400 000	1 444 697.80	1.13
Metsa Board 2.75% 17-29.09.27	5.500	29.09.27	EUR	700 000	-	-	700 000	793 586.50	0.62
Metso 1.125% 17-13.06.24	1.125	13.06.24	EUR	200 000	-	-200 000	-	-	0.00
Mol 1.50% 20-08.10.27	1.500	08.10.27	EUR	-	2 000 000	-2 000 000	-	-	0.00
Mondi Fin	1.500	15.04.24	EUR	500 000	-	-500 000	-	-	0.00
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	-	1 000 000	-1 000 000	-	-	0.00
Nat Bui Soc 1.5% 18-08.03.26	1.500	08.03.26	EUR	700 000	-	-	700 000	736 649.90	0.58
Neopost 2.25% 20-03.02.25	2.250	03.02.25	EUR	800 000	-	-	800 000	822 956.56	0.64
Nokia Oyj 2% 19-11.03.26	2.000	11.03.26	EUR	500 000	-	-	500 000	528 646.50	0.41
Nokia Oyj 3.125% 20-15.05.28	3.125	15.05.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Nordea 0.625% 21-18.08.31	0.625	18.08.31	EUR	-	1 500 000	-	1 500 000	1 497 651.00	1.17
Nordea Bk 1% 19-27.06.29	1.000	27.06.29	EUR	-	500 000	-	500 000	509 888.00	0.40
Omv 0.75% 20-16.06.30	0.750	16.06.30	EUR	200 000	-	-200 000	-	-	0.00
Omv 2.50% 20-Perp	2.500	31.12.99	EUR	-	1 400 000	-	1 400 000	1 467 608.80	1.15
Omv 6.25% 15-Perp	6.250	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Orange 1.75% 19-Perp	1.750	31.12.99	EUR	400 000	-	-	400 000	412 060.00	0.32
Orange 1.75% 20-Perp	1.750	31.12.99	EUR	-	500 000	-500 000	-	-	0.00
Orsted 1.75% 19-09.12.3019	1.750	09.12.19	EUR	-	1 000 000	-	1 000 000	1 027 543.00	0.80
Pepsico 0.875% 19-16.10.39	0.875	16.10.39	EUR	1 200 000	-	-1 200 000	-	-	0.00
Phoenix Gr 4.375% 18-24.01.29	4.375	24.01.29	EUR	1 000 000	-	-	1 000 000	1 177 265.30	0.92
Prologis	3.000	18.01.22	EUR	500 000	-	-500 000	-	-	0.00
Prologis In 2.375% 18-14.11.30	2.375	14.11.30	EUR	600 000	-	-	600 000	694 908.00	0.54
Prolos Eu 0.625% 19-10.09.31	0.625	10.09.31	EUR	400 000	-	-	400 000	397 299.18	0.31
Rci Banque 1.125% 20-15.01.27	1.125	15.01.27	EUR	300 000	-	-300 000	-	-	0.00
Rci Bq 1.75% 19-10.04.26	1.750	10.04.26	EUR	400 000	-	-400 000	-	-	0.00
Reckitt Ben 0.375% 20-19.05.26	0.375	19.05.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Red Elec Fi 0.50% 21-24.05.33	0.500	24.05.33	EUR	-	300 000	-	300 000	298 055.10	0.23
Red Elec Fi 1.25% 18-13.03.27	1.250	13.03.27	EUR	500 000	-	-	500 000	533 012.30	0.42
Renault 1% 17-08.03.23	1.000	08.03.23	EUR	500 000	-	-500 000	-	-	0.00
Renault 2.375% 20-25.05.26	2.375	25.05.26	EUR	-	500 000	-	500 000	508 056.50	0.40
Rentokil In 0.50% 20-14.10.28	0.500	14.10.28	EUR	-	500 000	-	500 000	501 122.50	0.39
Sagax 2.25% 19-13.03.25	2.250	13.03.25	EUR	400 000	-	-	400 000	425 496.00	0.33
Sampo Bk 2.50% 20-03.09.52	2.500	03.09.52	EUR	-	300 000	-300 000	-	-	0.00
Schneid El 1.5% 19-15.01.28	1.500	15.01.28	EUR	500 000	-	-	500 000	546 399.50	0.43
Scor Se	3.000	08.06.46	EUR	1 000 000	-	-	1 000 000	1 116 470.00	0.87
Signify N.V 2.375% 20-11.05.27	2.375	11.05.27	EUR	300 000	-	-	300 000	332 712.45	0.26
Sixt 1.75% 20-09.12.24	1.750	09.12.24	EUR	-	1 000 000	-	1 000 000	1 033 012.80	0.81
Smithkline	1.375	02.12.24	EUR	500 000	-	-	500 000	527 218.00	0.41

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Sodexo 1.0% 20-17.07.28	1.000	17.07.28	EUR	-	200 000	-	200 000	210 976.20	0.17
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	-	400 000	-	400 000	413 350.00	0.32
Std Chart	4.000	21.10.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
Suez Sa 1.625% 19-Perp	1.625	31.12.99	EUR	800 000	-	-	800 000	805 677.60	0.63
Telecom 2.375% 17-12.10.27 Regs	2.375	12.10.27	EUR	1 600 000	-	-1 600 000	-	-	0.00
Telecom It 1.625% 21-18.01.29	1.625	18.01.29	EUR	-	400 000	-400 000	-	-	0.00
Telefonica 2.875% 19-Perp	2.875	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Telenor	2.625	06.12.24	EUR	500 000	-	-	500 000	548 718.50	0.43
Telenor 0.25% 20-14.02.28	0.250	14.02.28	EUR	350 000	-	-350 000	-	-	0.00
Telia 1.375% 20-11.05.81 Regs	1.375	11.05.81	EUR	300 000	-	-	300 000	304 147.68	0.24
Telstra	3.750	16.05.22	EUR	500 000	-	-500 000	-	-	0.00
Tlg Finance 3.375% 19-Perp	3.375	31.12.99	EUR	800 000	-	-800 000	-	-	0.00
Tlg Immobil 1.5% 19-28.05.26	1.500	28.05.26	EUR	700 000	-	-	700 000	736 359.40	0.58
Transurban 1.45% 19-16.05.29	1.450	16.05.29	EUR	500 000	-	-	500 000	528 068.50	0.41
Trinity Acq	2.125	26.05.22	EUR	500 000	-	-500 000	-	-	0.00
Tyco Intl	1.375	25.02.25	EUR	600 000	-	-	600 000	602 994.00	0.47
Ubisoft Ent 0.878% 20-24.11.27	0.878	24.11.27	EUR	-	600 000	-	600 000	597 409.80	0.47
Unibail Rod	1.000	14.03.25	EUR	500 000	-	-	500 000	520 856.00	0.41
Unibail Rod 1.75% 19-01.07.49	1.750	01.07.49	EUR	1 000 000	-	-1 000 000	-	-	0.00
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	-	1 000 000	-	1 000 000	992 440.00	0.78
Unipol 3.5% 17-29.11.27 Regs	3.500	29.11.27	EUR	-	1 000 000	-1 000 000	-	-	0.00
Upcb Fin 4% 15-15.1.27/Pool Regs	4.000	15.01.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Upm Kymmene 0.125% 20-19.11.28	0.125	19.11.28	EUR	-	100 000	-100 000	-	-	0.00
Ups	1.625	15.11.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
Valeo Sa 0.625% 17-11.01.23	0.625	11.01.23	EUR	200 000	-	-200 000	-	-	0.00
Veolia 2.25% 20-Perp	2.250	31.12.99	EUR	-	2 000 000	-1 000 000	1 000 000	1 027 300.00	0.80
Verizon Com 1.30% 20-18.05.33	1.300	18.05.33	EUR	300 000	700 000	-	1 000 000	1 031 706.00	0.81
Virgin Mney 2.875% 20-24.06.25	2.875	24.06.25	EUR	750 000	-	-	750 000	806 066.25	0.63
Vodafone	1.600	29.07.31	EUR	1 000 000	-	-	1 000 000	1 088 357.00	0.85
Volvo Car A 2% 17-24.01.25	2.000	24.01.25	EUR	500 000	-	-	500 000	525 625.00	0.41
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	-	1 000 000	-	1 000 000	999 095.00	0.78
Wienerber 2.75% 20-04.06.25	2.750	04.06.25	EUR	500 000	-	-500 000	-	-	0.00
Wolters Klu 0.75% 20-03.07.30	0.750	03.07.30	EUR	300 000	-	-	300 000	306 869.70	0.24
Wpp Finance 2.375% 20-19.05.27	2.375	19.05.27	EUR	1 000 000	-	-	1 000 000	1 122 834.00	0.88
Xylem	2.250	11.03.23	EUR	1 000 000	-	-1 000 000	-	-	0.00
								112 890 482.45	88.21
Index options									
Euro Bund		21.08.20	EUR	(50)	50	-	-	-	0.00
Euro Bund		21.08.20	EUR	-	110	-110	-	-	0.00
Euro Bund		20.11.20	EUR	-	200	-200	-	-	0.00
Euro Bund		23.10.20	EUR	-	150	-150	-	-	0.00
Euro Bund		22.01.21	EUR	-	200	-200	-	-	0.00
Euro Bund		26.03.21	EUR	-	200	-200	-	-	0.00
Euro Bund		26.03.21	EUR	-	200	-200	-	-	0.00
Euro Bund		21.05.21	EUR	-	200	-200	-	-	0.00
Euro Bund		24.07.20	EUR	(40)	40	-	-	-	0.00
Euro Bund		24.07.20	EUR	(60)	60	-	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								112 890 482.45	88.21
Transferable securities dealt on another regulated market									
Bonds									
Aviva 0.625 16-27.10.23	0.625	27.10.23	EUR	800 000	-	-	800 000	817 785.60	0.64
Bqe Postale 0.75% 21-23.06.31	0.750	23.06.31	EUR	-	600 000	-	600 000	597 525.20	0.47
Seb	1.375	31.10.28	EUR	1 000 000	-	-	1 000 000	1 028 100.00	0.80
Takeda Phar 1.375% 20-09.07.32	1.375	09.07.32	EUR	1 000 000	-	-	1 000 000	1 043 308.00	0.81
								3 486 718.80	2.72
Total transferable securities dealt on another regulated market								3 486 718.80	2.72

JSS Sustainable Bond - EUR Corporates (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Other transferable securities									
Bonds									
Magna Intl	1.900	24.11.23	EUR	400 000	-	-400 000	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								116 377 201.25	90.93
Liquidities and deposits								9 076 937.14	7.09
Other assets less liabilities								2 531 064.63	1.98
TOTAL NET ASSETS								127 985 203.02	100.00

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

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

JSS Sustainable Green Bond - Global

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Acea 0.25% 21-28.07.30	0.250	28.07.30	EUR	-	500 000	-	500 000	487 710.50	1.92
Adb 2.375% 17-10.08.27	2.375	10.08.27	USD	191 000	-	-	191 000	173 035.66	0.68
Adif Alta V 0.55% 20-30.04.30	0.550	30.04.30	EUR	200 000	-	-	200 000	202 177.20	0.79
Adif Alta V 0.95% 19-30.04.27	0.950	30.04.27	EUR	100 000	-	-	100 000	105 338.10	0.41
Alliander 0.875% 16-22.04.26	0.875	22.04.26	EUR	200 000	-	-	200 000	209 290.00	0.82
Apple Inc 2.85% 16-23.02.23	2.850	23.02.23	USD	200 000	-	-	200 000	175 186.96	0.69
Apple Inc 3% 17-20.06.27	3.000	20.06.27	USD	200 000	-	-	200 000	185 620.27	0.73
Assgen 2.124% 19-01.10.30	2.124	01.10.30	EUR	500 000	-	-200 000	300 000	318 394.50	1.25
Assgen 2.429% 20-14.07.31	2.429	14.07.31	EUR	-	700 000	-200 000	500 000	539 577.50	2.12
Atrium Ljungb 0.743% 18-19.04.21	0.743	19.04.21	SEK	2 000 000	-	-2 000 000	-	-	0.00
Avangrid 3.80% 19-01.06.29	3.800	01.06.29	USD	400 000	-	-	400 000	381 409.33	1.50
Banco Bilba 1.375% 18-14.05.25	1.375	14.05.25	EUR	200 000	-	-	200 000	210 116.40	0.83
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	-	600 000	-	600 000	686 736.00	2.70
Bco Sab 0.875% 21-16.06.28	0.875	16.06.28	EUR	-	500 000	-	500 000	493 114.00	1.94
Belgium 1.25% 18-22.04.33 Regs	1.250	22.04.33	EUR	200 000	300 000	-500 000	-	-	0.00
Bxp 4.5% 18-01.12.28	4.500	01.12.28	USD	200 000	-	-	200 000	196 997.08	0.77
By Lbk 1.0% 21-23.09.31	1.000	23.09.31	EUR	-	200 000	-	200 000	199 870.89	0.79
Caixabank 1.25% 21-18.06.31	1.250	18.06.31	EUR	-	300 000	-	300 000	302 107.80	1.19
Cassa Depo 1.0% 20-21.09.28	1.000	21.09.28	EUR	-	500 000	-	500 000	515 324.50	2.03
Chile 2.55% 20-27.01.32	2.550	27.01.32	USD	400 000	600 000	-	1 000 000	864 322.46	3.40
Chile 3.5% 19-25.01.50	3.500	25.01.50	USD	300 000	-	-	300 000	265 447.76	1.04
Cnp Assuran 2% 19-27.07.50	2.000	27.07.50	EUR	200 000	200 000	-	400 000	416 288.00	1.64
Cppib Capit 0.875% 19-06.02.29	0.875	06.02.29	EUR	750 000	-	-	750 000	798 651.75	3.14
Dbj 2.5% 17-18.10.22	2.500	18.10.22	USD	200 000	-	-	200 000	173 001.60	0.68
Deut Kredbk 0.625% 16-08.06.21	0.625	08.06.21	EUR	400 000	-	-400 000	-	-	0.00
Deut Kredbk 0.75% 17-26.09.24	0.750	26.09.24	EUR	200 000	-	-	200 000	205 323.90	0.81
Dnb 0.625% 18-19.06.25 Regs	0.625	19.06.25	EUR	400 000	-	-	400 000	415 333.60	1.63
E.On 0.375% 20-29.09.27	0.375	29.09.27	EUR	200 000	-	-	200 000	202 647.00	0.80
Edp 1.875% 21-02.08.81	1.875	02.08.81	EUR	-	300 000	-	300 000	301 646.40	1.19
Eib 1.5% 17-02.03.27	1.500	02.03.27	SEK	490 000	-	-490 000	-	-	0.00
Eib 1.5% 17-15.11.47	1.500	15.11.47	EUR	800 000	200 000	-	1 000 000	1 225 236.00	4.82
Eib 2.125% 16-13.04.26	2.125	13.04.26	USD	500 000	-	-	500 000	447 363.86	1.76
Enel Fin 1% 17-16.09.24	1.000	16.09.24	EUR	200 000	-	-	200 000	207 304.00	0.81
Esb Fin 1.125% 19-11.06.30	1.125	11.06.30	EUR	100 000	-	-	100 000	106 009.02	0.42
Eu 0.30% 20-04.11.50	0.300	04.11.50	EUR	-	600 000	-	600 000	545 938.80	2.15
Eurofima 0.15% 19-10.10.34	0.150	10.10.34	EUR	-	600 000	-	600 000	579 129.60	2.28
Flemish Com 1.375% 18-21.11.33	1.375	21.11.33	EUR	100 000	-	-100 000	-	-	0.00
Fonciere Re 1.875% 16-20.05.26	1.875	20.05.26	EUR	200 000	-	-	200 000	217 512.80	0.86
France 1.75% 16-25.06.39 Oat	1.750	25.06.39	EUR	800 000	300 000	-1 100 000	-	-	0.00
Gas Nat 0.875% 17-15.05.25 Regs	0.875	15.05.25	EUR	100 000	-	-	100 000	103 420.34	0.41
Hera Spa 0.875% 19-05.07.27	0.875	05.07.27	EUR	200 000	-	-	200 000	208 244.40	0.82
Iberdrola 1.125% 16-21.4.26 Regs	1.125	21.04.26	EUR	400 000	-	-	400 000	423 016.00	1.66
Iberdrola 3.15% 17-01.12.24	3.150	01.12.24	USD	300 000	-	-	300 000	270 776.09	1.06
Icade Sa 1.5% 17-13.09.27 Regs	1.500	13.09.27	EUR	200 000	300 000	-	500 000	538 630.00	2.12
Idf 1.375% 18-20.06.33	1.375	20.06.33	EUR	100 000	-	-100 000	-	-	0.00
Intl Fin 2.125% 16-07.04.26	2.125	07.04.26	USD	300 000	-	-	300 000	268 230.74	1.05
Ireland 1.35% 18-18.03.31	1.350	18.03.31	EUR	400 000	200 000	-	600 000	674 866.80	2.65
Iren 0.25% 20-17.01.31	0.250	17.01.31	EUR	-	300 000	-	300 000	287 772.90	1.13
Iren 0.875% 19-14.10.29 Regs	0.875	14.10.29	EUR	300 000	-	-	300 000	306 452.70	1.20
Iren 1.95% 18-19.09.25	1.950	19.09.25	EUR	150 000	-	-	150 000	160 868.25	0.63
Isp 0.75% 21-16.03.28	0.750	16.03.28	EUR	-	250 000	-	250 000	251 573.45	0.99
Kfw 0.75% 20-30.09.30	0.750	30.09.30	USD	-	300 000	-	300 000	237 912.16	0.94
Kfw 1.375% 18-02.02.28	1.375	02.02.28	SEK	400 000	-	-400 000	-	-	0.00
Kfw 2% 16-30.11.21	2.000	30.11.21	USD	400 000	-	-	400 000	339 945.70	1.34
Klab Fn 4.875% 17-19.09.27 Regs	4.875	19.09.27	USD	300 000	-	-300 000	-	-	0.00
Kommkrdt 0.75% 18-05.07.28	0.750	05.07.28	EUR	200 000	-	-	200 000	212 159.40	0.83
Kommunalbk 1.375% 26.10.20	1.375	26.10.20	USD	300 000	-	-300 000	-	-	0.00
Leaseplan 1.375% 19-7.3.24 Regs	1.375	07.03.24	EUR	500 000	-	-	500 000	519 710.00	2.04

JSS Sustainable Green Bond - Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Lg Display 3.875% 18-15.11.21 Regs	3.875	15.11.21	USD	250 000	-	-	250 000	213 392.78	0.84
Lietuvos En 2% 17-14.07.27 Regs	2.000	14.07.27	EUR	100 000	-	-	100 000	110 197.50	0.43
Ltc Gb Ltd 2.75% 26.05.21 Regs	2.750	26.05.21	USD	400 000	-	-400 000	-	-	0.00
Luxemburg 0.0% 20-14.09.32	0.000	14.09.32	EUR	-	160 000	-	160 000	158 519.00	0.62
Malmo 0.875% 18-17.09.24	0.875	17.09.24	SEK	2 000 000	-	-2 000 000	-	-	0.00
Mexico City	4.250	31.10.26	USD	250 000	-	-250 000	-	-	0.00
Munhynp 0.10% 20-17.12.25	0.100	17.12.25	CHF	200 000	-	-200 000	-	-	0.00
Munhynp 0.25% 20-18.09.28	0.250	18.09.28	CHF	-	500 000	-500 000	-	-	0.00
Muni Fin 1.375% 16-21.09.21	1.375	21.09.21	USD	300 000	-	-	300 000	253 655.70	1.00
Munich Re 1.25% 20-26.05.41	1.250	26.05.41	EUR	-	300 000	-	300 000	304 956.00	1.20
Nbaduh 3% 17-30.03.22	3.000	30.03.22	USD	200 000	300 000	-	500 000	430 179.61	1.69
Nether Gove 0.5% 19-15.1.40	0.500	15.01.40	EUR	-	1 100 000	-	1 100 000	1 160 919.10	4.56
North Am 0.55% 20-27.05.33	0.550	27.05.33	CHF	400 000	-	-400 000	-	-	0.00
Nstar EI 3.25% 19-15.05.29	3.250	15.05.29	USD	400 000	-	-	400 000	371 121.78	1.46
Nwb 0.50% 21-26.04.51	0.500	26.04.51	EUR	-	200 000	-	200 000	196 574.40	0.77
Nwb 1% 15-03.09.25 Regs	1.000	03.09.25	EUR	200 000	-	-200 000	-	-	0.00
Orsted 1.5% 17-26.11.29	1.500	26.11.29	EUR	200 000	-	-	200 000	218 691.40	0.86
Red Elec Fi 0.50% 21-24.05.33	0.500	24.05.33	EUR	-	200 000	-	200 000	198 703.40	0.78
Royal Phil 0.5% 19-22.05.26	0.500	22.05.26	EUR	200 000	-	-	200 000	204 988.86	0.81
SnCF Res 2.25% 17-20.12.47 Regs	2.250	20.12.47	EUR	600 000	-	-600 000	-	-	0.00
SnCF Reseau 0.75% 19-25.05.36	0.750	25.05.36	EUR	200 000	-	-	200 000	203 638.80	0.80
Societe Par 1.125% 18-22.10.28	1.125	22.10.28	EUR	200 000	-	-	200 000	216 938.80	0.85
Spbk Bolikr 0.5% 18-30.01.25	0.500	30.01.25	EUR	200 000	-	-	200 000	206 225.20	0.81
Sse 0.875% 17-06.09.25 Regs	0.875	06.09.25	EUR	200 000	-	-	200 000	207 014.00	0.81
Stockl 0.19% 18-30.09.21	0.190	30.09.21	SEK	3 000 000	-	-3 000 000	-	-	0.00
Swire Pro M 3.5% 18-10.01.28	3.500	10.01.28	USD	200 000	-	-	200 000	183 869.87	0.72
Terna 1% 18-23.07.23	1.000	23.07.23	EUR	400 000	-	-	400 000	410 791.60	1.62
Terna 1% 19-10.04.26	1.000	10.04.26	EUR	100 000	-	-	100 000	104 535.40	0.41
Unibail Rod	1.000	14.03.25	EUR	200 000	-	-	200 000	208 342.40	0.82
Vestas Wind 2.75% 15-11.03.22	2.750	11.03.22	EUR	200 000	-	-	200 000	202 557.00	0.80
Westpac Bk 0.766% 21-13.05.31	0.766	13.05.31	EUR	-	250 000	-	250 000	249 773.75	0.98
								23 172 328.52	91.10
Index options									
Euro Bund		25.09.20	EUR	-	24	-24	-	-	0.00
Euro Bund		23.12.20	EUR	-	30	-30	-	-	0.00
Euro Bund		23.12.20	EUR	-	20	-20	-	-	0.00
Euro Bund		22.01.21	EUR	-	20	-20	-	-	0.00
									0.00
Total transferable securities listed on an official stock exchange								23 172 328.52	91.10
Transferable securities dealt on another regulated market									
Bonds									
Stockland 1.5% 14-03.11.21	1.500	03.11.21	EUR	500 000	-	-	500 000	500 809.50	1.97
Unipol 3.25% 20-23.09.30	6.500	23.09.30	EUR	-	400 000	-100 000	300 000	338 316.60	1.33
								839 126.10	3.30
Total transferable securities dealt on another regulated market								839 126.10	3.30

JSS Sustainable Green Bond - Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Other transferable securities									
Bonds									
Nib 0.375% 19-01.02.24	0.375	01.02.24	SEK	500 000	-	-500 000	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								24 011 454.62	94.40
Liquidities and deposits								1 448 288.17	5.69
Other assets less liabilities								-24 917.68	-0.09
TOTAL NET ASSETS								25 434 825.11	100.00

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

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

JSS Sustainable Equity - Europe

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aak Ab			SEK	20 000	2 300	-22 300	-	-	0.00
Abb			CHF	45 000	15 500	-15 500	45 000	1 288 603.17	2.86
Air Liquide			EUR	-	8 500	-	8 500	1 255 110.00	2.78
Alcon Inc.			CHF	-	16 000	-	16 000	945 532.14	2.09
Almirall			EUR	45 000	-	-45 000	-	-	0.00
Anheuser-Busch Inbev Sa/Nv			EUR	16 100	2 000	-7 300	10 800	656 748.00	1.45
Antofagasta Plc			GBP	78 000	9 000	-35 500	51 500	861 187.12	1.91
Asml Holding Nv			EUR	2 400	270	-500	2 170	1 257 298.00	2.79
Asos Plc			GBP	-	14 500	-	14 500	837 793.10	1.86
Astrazeneca Plc			GBP	-	16 500	-	16 500	1 668 940.47	3.70
Axa			EUR	47 000	4 900	-6 900	45 000	962 325.00	2.13
Bankinter Sa			EUR	180 000	16 000	-46 000	150 000	635 850.00	1.41
Beazley Plc			GBP	110 000	30 000	-140 000	-	-	0.00
Befesa S.A.			EUR	20 000	2 500	-10 150	12 350	800 280.00	1.77
Berkeley Group Holdings			GBP	10 000	7 000	-	17 000	909 958.40	2.02
Coca-Cola Hbc			GBP	30 700	3 200	-	33 900	1 032 267.81	2.29
Cond Hldgs Rg-Unty			GBP	-	100 000	-	100 000	611 570.33	1.35
Deutsche Post Ag			EUR	30 000	-	-30 000	-	-	0.00
Drax Group Plc			GBP	176 000	19 400	-	195 400	965 566.80	2.14
E.On - Namen Akt.			EUR	89 000	9 100	-43 100	55 000	536 470.00	1.19
Elis Sa			EUR	50 000	16 000	-6 850	59 150	939 893.50	2.08
Ericsson Tel. B			SEK	109 000	9 500	-39 000	79 500	843 132.45	1.87
Erste Group Bank Ag			EUR	31 000	-	-31 000	-	-	0.00
Fagron Act			EUR	26 000	5 000	-31 000	-	-	0.00
Fresenius Medical Care Ag			EUR	13 400	1 100	-14 500	-	-	0.00
Glaxosmithkline Plc			GBP	41 500	7 500	-49 000	-	-	0.00
Hera Spa			EUR	-	165 000	-	165 000	574 860.00	1.27
Intertek Group Plc			GBP	-	13 000	-	13 000	837 443.63	1.86
Intesa Sanpaolo Spa			EUR	465 000	44 000	-19 000	490 000	1 141 455.00	2.53
Julius Baer Grp *Opr*			CHF	19 000	2 200	-3 200	18 000	991 473.20	2.20
Kerry Group A			EUR	-	8 000	-	8 000	942 400.00	2.09
Koninklijke Dsm Nv			EUR	7 350	800	-1 350	6 800	1 070 320.00	2.37
Korian – Act.			EUR	16 000	-	-16 000	-	-	0.00
Linea Directa Br			EUR	-	150 000	-150 000	-	-	0.00
Lundin Petroleum Ab			SEK	34 000	15 000	-14 500	34 500	1 030 037.05	2.28
Lvmh Moet Hennessy Eur 0.3			EUR	3 050	280	-530	2 800	1 851 640.00	4.10
Marine Harvest Asa			NOK	45 000	6 000	-28 000	23 000	493 586.92	1.09
Michelin B /Nom.			EUR	8 500	1 000	-2 500	7 000	941 500.00	2.09
Neste Oil Oyj			EUR	12 000	2 000	-14 000	-	-	0.00
Nestle / Act Nom			CHF	14 400	1 450	-750	15 100	1 587 158.08	3.52
Nordea Bank Abp			SEK	129 000	14 000	-	143 000	1 343 149.93	2.98
Novartis Ag Basel/Nam.			CHF	-	21 000	-10 500	10 500	807 672.43	1.79
Omv Ag			EUR	24 500	3 200	-2 700	25 000	1 199 250.00	2.66
Osb Grp Rg			GBP	-	79 518	-	79 518	429 804.08	0.95
Phoenix Group Holdings Plc			GBP	72 722	8 478	-81 200	-	-	0.00
Plastic Omnium			EUR	13 000	15 000	-13 000	15 000	395 100.00	0.88
Prosus Bearer Rg Shs -N-			EUR	9 100	2 400	-4 000	7 500	618 525.00	1.37
Reckitt Benckiser Group Plc			GBP	12 000	1 300	-	13 300	991 094.56	2.20
Roche Holding Ag /Genussschein			CHF	5 700	-	-5 700	-	-	0.00
Sap Se			EUR	12 050	1 320	-1 170	12 200	1 449 848.00	3.21
Schindler Holding/Partic			CHF	3 500	1 500	-5 000	-	-	0.00
Smith And Nephew Plc			GBP	-	57 000	-	57 000	1 037 485.38	2.30
Swiss Life Holding /Nam			CHF	-	2 200	-	2 200	902 327.83	2.00
Ubisoft Entertainment			EUR	9 800	1 500	-	11 300	667 152.00	1.48
Ucb			EUR	-	8 800	-	8 800	775 808.00	1.72
Upm-Kymmene Corp			EUR	32 600	3 400	-8 500	27 500	877 250.00	1.94
Valmet Corporation			EUR	-	27 250	-5 950	21 300	783 414.00	1.74
Vifor Pharma Ag			CHF	-	7 500	-	7 500	819 317.35	1.82

JSS Sustainable Equity - Europe (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Vinci			EUR	8 800	3 450	-	12 250	1 102 377.50	2.44
Vodafone Group Plc			GBP	612 000	188 000	-50 000	750 000	1 060 113.48	2.35
Weir Group Plc			GBP	55 400	5 400	-22 500	38 300	825 833.12	1.83
								44 555 922.83	98.75
Total transferable securities listed on an official stock exchange								44 555 922.83	98.75
Other transferable securities									
Shares									
Banco Espirito Santo Sa/Reg			EUR	1 500 000	-	-1 500 000	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								44 555 922.83	98.75
Liquidities and deposits								525 357.14	1.16
Other assets less liabilities								38 021.43	0.09
TOTAL NET ASSETS								45 119 301.40	100.00

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

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

JSS Sustainable Equity - Global Climate 2035**

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Activision Blizzard Inc			USD	23 285	-	-23 285	-	-	0.00
Alexion Pharmaceuticals Inc			USD	6 820	-	-6 820	-	-	0.00
Alibaba Group Holding Ltd			HKD	50 720	9 944	-10 200	50 464	1 205 501.09	1.36
Ally Financial Inc			USD	42 346	27 403	-11 732	58 017	2 438 289.30	2.74
Alphabet Inc -A-			USD	1 720	375	-985	1 110	2 285 510.50	2.57
Amazon Com Inc			USD	1 395	-	-1 395	-	-	0.00
American Tower Corp			USD	4 729	-	-4 729	-	-	0.00
American Water Works Co Inc			USD	-	10 876	-2 181	8 695	1 130 078.72	1.27
Amgen Inc			USD	3 270	-	-3 270	-	-	0.00
Analog Devices Inc			USD	-	14 815	-	14 815	2 150 729.74	2.42
Apple Inc			USD	-	22 413	-22 413	-	-	0.00
Aptiv Plc			USD	-	24 545	-7 265	17 280	2 292 488.74	2.58
Astellas Pharma Inc			JPY	31 506	-	-31 506	-	-	0.00
Autodesk Inc.			USD	-	9 534	-	9 534	2 346 719.45	2.64
Axa			EUR	56 257	-	-56 257	-	-	0.00
Bankinter Sa			EUR	140 688	-	-140 688	-	-	0.00
Bristol Myers Squibb Co			USD	-	24 002	-	24 002	1 352 402.09	1.52
Cadence Design Systems			USD	-	21 197	-	21 197	2 445 546.45	2.75
Carrier Global Corporation			USD	-	48 097	-	48 097	1 971 088.79	2.22
Centene Corp. De			USD	18 395	-	-18 395	-	-	0.00
Cerner Corp			USD	16 982	4 059	-425	20 616	1 358 754.16	1.53
Citrix Systems Inc			USD	10 730	2 174	-12 904	-	-	0.00
Cme Group Inc			USD	6 930	8 122	-6 930	8 122	1 456 604.23	1.64
Coca-Cola Hbc			GBP	36 204	-	-36 204	-	-	0.00
Colgate-Palmolive Co.			USD	17 533	4 190	-439	21 284	1 460 033.22	1.64
Conocophillips			USD	26 440	-	-26 440	-	-	0.00
Danaher Corp			USD	-	9 632	-1 567	8 065	1 825 047.14	2.05
Danone			EUR	14 010	-	-14 010	-	-	0.00
Dong Energy A/S			DKK	-	14 511	-4 537	9 974	1 180 318.74	1.33
Eaton Corporation Public Ltd			USD	16 810	-	-16 810	-	-	0.00
Eisai Co.Ltd			JPY	-	5 500	-5 500	-	-	0.00
Elis Sa			EUR	103 858	-	-103 858	-	-	0.00
Equinix Inc /Reit			USD	-	3 149	-	3 149	2 131 197.74	2.40
Erste Group Bank Ag			EUR	38 050	-	-38 050	-	-	0.00
Estee Lauder Co -A-			USD	-	8 004	-	8 004	2 146 818.72	2.41
Facebook Inc -A-			USD	-	8 189	-120	8 069	2 365 858.83	2.66
First Solar Inc			USD	-	6 653	-	6 653	507 768.81	0.57
Flextronics Intl Ltd			USD	85 253	35 115	-69 718	50 650	763 230.88	0.86
Fortive Corp			USD	-	30 338	-	30 338	1 784 106.69	2.01
Fresenius Medical Care Ag			EUR	15 653	-	-15 653	-	-	0.00
Gamesa Corp.Tecnologica Sa			EUR	-	39 420	-	39 420	1 110 067.20	1.25
Glaxosmithkline Plc			GBP	56 644	-	-56 644	-	-	0.00
Godaddy Inc			USD	16 760	-	-16 760	-	-	0.00
Hera Spa			EUR	-	456 270	-	456 270	1 589 644.68	1.79
Horizon Pharma Shs			USD	20 315	-	-20 315	-	-	0.00
Infineon Technologies /Nam.			EUR	-	56 113	-	56 113	1 897 741.66	2.13
Johnson Matthey Plc			GBP	-	24 461	-	24 461	875 636.53	0.98
Keycorp			USD	-	131 072	-24 154	106 918	1 861 756.22	2.09
Kilroy Realty Corporation			USD	-	23 125	-	23 125	1 357 977.06	1.53
Kingspan Group Plc			EUR	-	19 350	-	19 350	1 541 034.00	1.73
Kla Tencor Corporation			USD	6 260	3 576	-9 836	-	-	0.00
Koninklijke Dsm Nv			EUR	-	8 985	-	8 985	1 414 239.00	1.59
Korian – Act.			EUR	25 082	-	-25 082	-	-	0.00
Lam Research Corp			USD	-	4 235	-	4 235	2 323 732.61	2.61
Lkq			USD	-	37 136	-	37 136	1 541 305.27	1.73
Lowe S Companies Inc.			USD	14 650	2 648	-5 436	11 862	1 940 190.69	2.18
Marine Harvest Asa			NOK	42 194	-	-42 194	-	-	0.00
Mastercard Inc. Shs-A-			USD	8 450	-	-8 450	-	-	0.00

JSS Sustainable Equity - Global Climate 2035** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Medtronic Holdings Limited			USD	-	8 371	-	8 371	876 205.61	0.99
Michelin B /Nom.			EUR	10 867	-	-10 867	-	-	0.00
Microsoft Corp			USD	19 365	7 251	-9 640	16 976	3 877 897.29	4.36
Motorola Soltm/Ex-Distr			USD	8 222	-	-8 222	-	-	0.00
Murata Manufactur Co Ltd			JPY	19 800	-	-19 800	-	-	0.00
Nexon Co Ltd			JPY	76 280	12 800	-56 700	32 380	609 109.72	0.69
Nike Inc B			USD	19 095	-	-19 095	-	-	0.00
Novartis Ag Basel/Nam.			CHF	-	24 060	-2 508	21 552	1 657 805.38	1.86
Omv Ag			EUR	18 415	-	-18 415	-	-	0.00
Owens Corning Inc			USD	28 527	3 621	-13 757	18 391	1 518 238.38	1.71
Pnc Financial Services Gp			USD	10 294	2 460	-258	12 496	2 010 065.74	2.26
Progressive Corp			USD	17 632	3 724	-2 439	18 917	1 566 606.43	1.76
Reckitt Benckiser Group Plc			GBP	-	23 622	-3 824	19 798	1 475 315.05	1.66
Reinsurance Grp America Inc			USD	-	11 294	-	11 294	1 085 686.82	1.22
Repsol Br-Wi20			EUR	-	2 991	-2 991	-	-	0.00
Repsol Sa			EUR	53 851	2 991	-56 842	-	-	0.00
Roche Holding Ag /Genussschein			CHF	-	3 831	-3 831	-	-	0.00
Rogers Commun./B. N-V. *Opr*			CAD	18 780	-	-18 780	-	-	0.00
Sap Se			EUR	-	11 964	-	11 964	1 421 801.76	1.60
Schneider Electric Se			EUR	-	19 024	-	19 024	2 524 104.32	2.84
Sealed Air Corp (New)			USD	34 661	23 244	-867	57 038	2 849 735.64	3.21
Shimano Inc.			JPY	-	11 963	-	11 963	2 394 907.63	2.69
Shiseido Co.Ltd			JPY	18 680	-	-18 680	-	-	0.00
Smith And Nephew Plc			GBP	-	65 699	-	65 699	1 195 820.21	1.35
Stantec Inc			CAD	-	63 188	-	63 188	2 379 931.52	2.68
Sunrun Inc			USD	-	8 242	-	8 242	387 670.76	0.44
Umicore Sa			EUR	-	33 297	-14 319	18 978	977 367.00	1.10
Unicharm Corp			JPY	-	26 300	-	26 300	893 164.22	1.00
United Rentals Inc.			USD	7 370	-	-7 370	-	-	0.00
Unitedhealth Group Inc			USD	-	5 484	-624	4 860	1 641 064.51	1.85
Upm-Kymmene Corp			EUR	42 772	-	-42 772	-	-	0.00
Vestas Wind Br/Rg			DKK	-	36 234	-	36 234	1 192 820.13	1.34
Vestas Wind Systems As / Reg			DKK	-	14 647	-14 647	-	-	0.00
Vodafone Group Plc			GBP	685 536	-	-685 536	-	-	0.00
Ww Grainger Inc			USD	-	3 986	-3 986	-	-	0.00
Xylem Inc			USD	-	17 940	-4 272	13 668	1 382 589.83	1.56
Yadea Group Holdings Ltd			HKD	-	145 300	-145 300	-	-	0.00
								87 969 326.90	98.95
Options on securities									
Repsol Rights 06.07.20 /Sous		06.07.20	EUR	53 851	-	-53 851	-	-	0.00
Right Korian Sa 26.10.20 /Sous		26.10.21	EUR	-	20 120	-20 120	-	-	0.00
									0.00
Total transferable securities listed on an official stock exchange								87 969 326.90	98.95
TOTAL SECURITIES PORTFOLIO INVESTMENTS								87 969 326.90	98.95
Liquidities and deposits								1 000 183.05	1.13
Other assets less liabilities								-65 285.02	-0.08
TOTAL NET ASSETS								88 904 224.93	100.00

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

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

** please refer to Note 19

JSS Sustainable Equity - Real Estate Global

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Alexandria Real Estate Eq.			USD	7 577	2 129	-1 202	8 504	1 304 678.10	3.95
American Campus Communit /Reit			USD	32 932	18 668	-34 356	17 244	679 348.75	2.06
American Tower Corp			USD	2 408	4 516	-	6 924	1 577 240.37	4.78
Aroundtown S.A.			EUR	146 576	-	-146 576	-	-	0.00
Avalonbay Communities Inc.			USD	7 748	1 322	-6 263	2 807	493 964.78	1.50
Boston Properties			USD	12 765	2 098	-4 859	10 004	966 656.85	2.93
Camden Property Tr./Benef.Int.			USD	-	13 894	-4 876	9 018	1 008 869.26	3.06
City Developments Ltd			SGD	106 200	62 700	-	168 900	772 405.34	2.34
Ck Asset Hldgs			HKD	219 500	116 500	-97 500	238 500	1 388 086.17	4.21
Covivio Act			EUR	9 151	2 169	-10 133	1 187	85 606.44	0.26
Crown Castle International Shs			USD	3 734	4 441	-	8 175	1 344 921.58	4.08
Ctp Br Rg			EUR	-	19 984	-	19 984	339 728.00	1.03
Daiwa H. Industr.Co. Ltd			JPY	39 000	6 400	-17 500	27 900	706 916.45	2.14
Deutsche Euroshop/Namenakt.			EUR	-	40 879	-8 250	32 629	652 580.00	1.98
Deutsche Wohnen Ag			EUR	31 823	16 145	-41 532	6 436	331 968.88	1.01
Equinix Inc /Reit			USD	2 968	1 295	-223	4 040	2 734 213.68	8.29
Equity Residential Sbi			USD	20 367	2 582	-15 844	7 105	461 324.73	1.40
Essex Property Trust			USD	4 066	2 930	-5 673	1 323	334 693.68	1.01
Gecina /Act.Nom.			EUR	7 098	1 854	-3 169	5 783	747 163.60	2.26
Goodman Group			AUD	165 983	41 721	-52 700	155 004	2 077 356.51	6.30
Healthpeak Properties Inc /Reit			USD	16 543	32 266	-25 569	23 240	652 381.82	1.98
Kilroy Realty Corporation			USD	10 948	1 799	-1 717	11 030	647 718.36	1.96
Klepierre			EUR	30 714	28 591	-59 305	-	-	0.00
Leg Immobilien			EUR	9 040	7 534	-3 681	12 893	1 565 854.85	4.74
Life Storage Inc /Reit			USD	-	17 695	-7 886	9 809	887 929.97	2.69
Mid-America Apartment Commun.			USD	-	7 350	-	7 350	1 043 837.59	3.16
Mitsubishi Estate Co.			JPY	92 800	15 200	-51 300	56 700	773 888.38	2.34
Mitsui Fudosan Co			JPY	69 600	11 400	-40 600	40 400	789 749.20	2.39
Prologis Inc			USD	27 739	8 662	-6 933	29 468	2 970 157.72	9.00
Sabra Hc Reit /When Iss			USD	-	43 419	-	43 419	666 351.13	2.02
Sino Land Co Ltd			HKD	744 000	196 000	-404 000	536 000	712 376.30	2.16
The Link Reit			HKD	117 900	84 300	-75 500	126 700	1 035 252.70	3.14
Unibail Rodamco Westfield /Reit			EUR	7 104	15 903	-23 007	-	-	0.00
Vastned Shs			EUR	6 948	-	-6 948	-	-	0.00
Vonovia Se /Namen			EUR	-	41 254	-1 111	40 143	2 188 596.36	6.63
Vornado Realty Trust			USD	4 740	-	-4 740	-	-	0.00
Welltower Inc /Reit			USD	7 103	1 167	-2 038	6 232	436 697.19	1.32
								32 378 514.74	98.12
Total transferable securities listed on an official stock exchange								32 378 514.74	98.12

JSS Sustainable Equity - Real Estate Global (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Other transferable securities									
Shares									
Bgp Holdings			AUD	2 133 352	-	-2 133 352	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								32 378 514.74	98.12
Liquidities and deposits								616 407.81	1.87
Other assets less liabilities								4 170.57	0.01
TOTAL NET ASSETS								32 999 093.12	100.00

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

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

JSS Sustainable Equity - USA

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Activision Blizzard Inc			USD	29 455	5 800	-1 312	33 943	3 239 519.92	2.20
Alexion Pharmaceuticals Inc			USD	13 307	1 019	-14 326	-	-	0.00
Ally Financial Inc			USD	43 028	8 475	-1 917	49 586	2 471 366.24	1.68
Alphabet Inc -C-			USD	2 645	521	-117	3 049	7 641 769.68	5.20
Amazon Com Inc			USD	1 735	342	-78	1 999	6 876 879.84	4.68
American Tower Corp			USD	8 790	6 393	-392	14 791	3 995 640.74	2.72
Analog Devices Inc			USD	-	7 654	-	7 654	1 317 712.64	0.90
Apple Inc			USD	7 984	42 731	-1 888	48 827	6 687 345.92	4.55
Aptiv Plc			USD	-	24 079	-422	23 657	3 721 955.81	2.53
Avantor Inc			USD	-	68 695	-	68 695	2 439 359.45	1.66
Bristol Myers Squibb Co			USD	-	39 316	-	39 316	2 627 095.12	1.79
Cadence Design Systems			USD	-	22 300	-	22 300	3 051 086.00	2.08
Carrier Global Corporation			USD	-	80 544	-	80 544	3 914 438.40	2.66
Centene Corp. De			USD	27 688	-	-27 688	-	-	0.00
Cerner Corp			USD	21 631	4 259	-963	24 927	1 948 294.32	1.32
Citrix Systems Inc			USD	15 181	2 990	-18 171	-	-	0.00
Cme Group Inc			USD	9 062	1 785	-403	10 444	2 221 229.92	1.51
Colgate-Palmolive Co.			USD	28 362	5 586	-1 264	32 684	2 658 843.40	1.81
Conocophillips			USD	57 374	11 300	-17 765	50 909	3 100 358.10	2.11
Eaton Corporation Public Ltd			USD	26 031	836	-26 867	-	-	0.00
Estee Lauder Co -A-			USD	7 207	1 420	-321	8 306	2 641 972.48	1.80
Facebook Inc -A-			USD	11 024	2 170	-491	12 703	4 416 960.13	3.00
Flextronics Intl Ltd			USD	112 605	14 000	-61 569	65 036	1 162 193.32	0.79
Godaddy Inc			USD	23 311	4 595	-1 038	26 868	2 336 441.28	1.59
Horizon Pharma Shs			USD	44 748	7 510	-11 680	40 578	3 799 723.92	2.58
Intra-Cellular Therapies Inc			USD	-	19 070	-	19 070	778 437.40	0.53
Keycorp			USD	74 692	15 071	-1 572	88 191	1 821 144.15	1.24
Kla Tencor Corporation			USD	9 373	1 760	-3 892	7 241	2 347 604.61	1.60
Lam Research Corp			USD	2 906	573	-130	3 349	2 179 194.30	1.48
Lkq			USD	-	49 246	-	49 246	2 423 888.12	1.65
Lowe S Companies Inc.			USD	24 846	3 506	-12 577	15 775	3 059 876.75	2.08
Mastercard Inc. Shs-A-			USD	8 712	7 389	-3 895	12 206	4 456 288.54	3.03
Medtronic Holdings Limited			USD	18 113	6 774	-807	24 080	2 989 050.40	2.03
Merck			USD	19 892	388	-20 280	-	-	0.00
Microsoft Corp			USD	38 318	7 546	-1 707	44 157	11 962 131.30	8.14
Mondelez International Inc Wi			USD	42 659	8 402	-1 901	49 160	3 069 550.40	2.09
Motorola Soltn/Ex-Distr			USD	12 636	2 489	-563	14 562	3 157 769.70	2.15
Msci Inc -A-			USD	4 263	83	-4 346	-	-	0.00
Nike Inc B			USD	22 762	3 385	-6 315	19 832	3 063 845.68	2.08
Owens Corning Inc			USD	37 531	4 452	-15 929	26 054	2 550 686.60	1.73
Pnc Financial Services Gp			USD	16 153	3 182	-720	18 615	3 550 997.40	2.42
Progressive Corp			USD	33 189	6 536	-1 479	38 246	3 756 139.66	2.55
Reinsurance Grp America Inc			USD	-	16 254	-285	15 969	1 820 466.00	1.24
Sealed Air Corp (New)			USD	59 084	11 635	-2 632	68 087	4 034 154.75	2.74
Thermo Fisher Scientific Inc			USD	-	4 977	-4 977	-	-	0.00
T-Mobile Us Inc			USD	13 859	2 731	-618	15 972	2 313 224.76	1.57
United Rentals Inc.			USD	15 045	1 999	-5 344	11 700	3 732 417.00	2.54
Unitedhealth Group Inc			USD	-	6 275	-234	6 041	2 419 058.04	1.65
Vertex Pharmaceuticals			USD	1 518	8 892	-182	10 228	2 062 271.64	1.40
Visa Inc -A			USD	8 625	443	-9 068	-	-	0.00
Walt Disney /Disney Ser			USD	10 811	555	-11 366	-	-	0.00
Ww Grainger Inc			USD	-	6 503	-242	6 261	2 742 318.00	1.86
								142 560 701.83	96.96

JSS Sustainable Equity - USA (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Options on securities									
Right T-Mobile Us 27.07.20		27.07.20	USD	13 859	-	-13 859	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								142 560 701.83	96.96
TOTAL SECURITIES PORTFOLIO INVESTMENTS								142 560 701.83	96.96
Liquidities and deposits								4 331 050.23	2.95
Other assets less liabilities								136 047.00	0.09
TOTAL NET ASSETS								147 027 799.06	100.00

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

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

JSS Sustainable Multi Asset - Global Opportunities**

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
3M Co			USD	5 970	493	-4 869	1 594	266 983.91	0.13
A.P. Moeller - Maersk A/S A			DKK	-	439	-89	350	819 904.86	0.41
A.P. Moeller - Maersk A/S B			DKK	-	154	-42	112	271 481.70	0.13
Abbie Inc			USD	5 325	1 761	-1 270	5 816	552 419.46	0.27
Abiomed Inc.			USD	2 000	1 455	-3 455	-	-	0.00
Accenture Plc			USD	4 793	1 962	-5 605	1 150	285 866.01	0.14
Activision Blizzard Inc			USD	7 197	1 915	-5 716	3 396	273 306.55	0.14
Adecco Group Sa /Act.Nom.			CHF	-	11 608	-11 608	-	-	0.00
Admiral Group Plc			GBP	17 134	3 086	-20 220	-	-	0.00
Adobe Systems			USD	1 272	210	-829	653	322 474.85	0.16
Advanced Micro Devices Inc			USD	-	4 896	-4 896	-	-	0.00
Adyen B.V. 144A			EUR	775	41	-816	-	-	0.00
Aegon Nv			EUR	-	215 511	-215 511	-	-	0.00
Aflac Inc.			USD	-	16 778	-5 440	11 338	513 025.62	0.26
Agilent Technologies			USD	-	6 197	-6 197	-	-	0.00
Agnico Eagle Mines Ltd			USD	-	3 843	-3 843	-	-	0.00
Air Liquide			EUR	-	2 054	-167	1 887	278 634.42	0.14
Aisin Seiki Co Ltd			JPY	-	17 800	-3 300	14 500	523 274.60	0.26
Ajinomoto Co. Inc			JPY	-	17 700	-17 700	-	-	0.00
Akamai Technologies Inc			USD	5 048	7 095	-6 504	5 639	554 437.47	0.28
Alexion Pharmaceuticals Inc			USD	-	9 580	-5 888	3 692	571 934.67	0.28
Algonquin Power & Utilities			CAD	-	23 144	-23 144	-	-	0.00
Align Technology Inc			USD	-	644	-81	563	290 069.15	0.14
Allegion Plc			USD	4 272	1 891	-3 821	2 342	275 099.59	0.14
Allstate Corp			USD	4 738	6 080	-6 127	4 691	515 974.40	0.26
Ally Financial Inc			USD	-	27 832	-10 370	17 462	733 878.13	0.36
Alphabet Inc -A-			USD	694	101	-521	274	564 171.06	0.28
Alphabet Inc -C-			USD	695	92	-653	134	283 200.00	0.14
Amazon Com Inc			USD	403	88	-391	100	290 088.54	0.14
Amcor – Registered Shs			USD	-	27 633	-27 633	-	-	0.00
Amerco			USD	-	1 231	-97	1 134	563 605.36	0.28
American Express Co.			USD	-	2 143	-169	1 974	275 035.01	0.14
American Tower Corp			USD	1 832	814	-1 413	1 233	280 869.06	0.14
American Water Works Co Inc			USD	3 798	992	-4 790	-	-	0.00
Amgen Inc			USD	2 215	2 912	-5 127	-	-	0.00
Amphenol Corporation -A-			USD	4 671	941	-5 612	-	-	0.00
Anheuser-Busch Inbev Sa/Nv			EUR	-	4 567	-360	4 207	255 827.67	0.13
Annaly Capital Management Inc			USD	-	86 026	-17 166	68 860	515 622.57	0.26
Ansys Inc			USD	-	931	-931	-	-	0.00
Anthem Inc			USD	-	2 326	-679	1 647	530 250.95	0.26
Antofagasta Plc			GBP	-	23 120	-23 120	-	-	0.00
Anz Banking Group			AUD	-	17 655	-17 655	-	-	0.00
Aon Plc -A-			USD	-	2 992	-1 712	1 280	257 705.37	0.13
Apple Inc			USD	3 015	10 672	-11 097	2 590	299 119.99	0.15
Applied Materials Inc			USD	-	10 148	-7 817	2 331	279 900.83	0.14
Aptiv Plc			USD	-	2 564	-2 564	-	-	0.00
Arista Networks Inc			USD	2 125	721	-2 846	-	-	0.00
Arrow Electronics Inc.			USD	-	10 028	-2 037	7 991	767 025.49	0.38
Ashtead Group Plc			GBP	-	6 311	-1 939	4 372	273 184.48	0.14
Asm International Reg Nv			EUR	-	1 084	-85	999	276 723.00	0.14
Asml Holding Nv			EUR	-	603	-603	-	-	0.00
Assicurazioni Generali Spa			EUR	30 696	-	-30 696	-	-	0.00
Asx Limited			AUD	8 224	2 719	-10 943	-	-	0.00
At & T			USD	15 250	11 140	-4 507	21 883	531 067.32	0.26
Atlas Copco Ab			SEK	-	6 658	-525	6 133	272 121.82	0.14
Atos Act.			EUR	-	11 590	-1 712	9 878	506 741.40	0.25
Auto Trader Group Plc			GBP	70 326	21 605	-50 955	40 976	302 339.38	0.15
Avalonbay Communities Inc.			USD	2 894	827	-3 721	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Avantor Inc			USD	-	11 762	-1 395	10 367	310 424.29	0.15
Avery Dennison Corp			USD	-	3 206	-253	2 953	523 516.92	0.26
Aviva Plc			GBP	-	176 206	-64 739	111 467	527 050.78	0.26
Axa			EUR	-	33 786	-33 786	-	-	0.00
Baker Hughes A Ge Company			USD	28 154	30 274	-58 428	-	-	0.00
Ball Corp.			USD	6 759	812	-7 571	-	-	0.00
Baloise Holding/Namen			CHF	3 091	-	-3 091	-	-	0.00
Bank Of Ny Mellon Corp Shs			USD	-	17 663	-5 230	12 433	537 096.37	0.27
Barry Callebaut Ag /Nam.			CHF	259	183	-300	142	278 510.88	0.14
Bc Vaudoise N			CHF	-	5 680	-5 680	-	-	0.00
Bco Bilbao Viz.Argentaria/Nam.			EUR	-	213 142	-213 142	-	-	0.00
Becton Dickinson & Co.			USD	2 065	3 401	-2 751	2 715	556 759.30	0.28
Beiersdorf A.G.			EUR	4 478	-	-4 478	-	-	0.00
Best Buy Co Inc.			USD	-	10 227	-4 752	5 475	530 833.54	0.26
Biogen Inc			USD	-	2 820	-415	2 405	702 234.04	0.35
Black Knight Holdco Corp			USD	6 796	822	-7 618	-	-	0.00
Blackrock Inc			USD	-	482	-482	-	-	0.00
Blackstone Group Inc Npv Cl A			USD	-	3 984	-471	3 513	287 758.51	0.14
Bluescope Steel Ltd			AUD	-	25 665	-25 665	-	-	0.00
Bmw-Bayer.Motorenwerke			EUR	-	7 727	-1 899	5 828	520 498.68	0.26
Boc Hong Kong Holdings Ltd			HKD	157 000	47 500	-204 500	-	-	0.00
Boliden Ab			SEK	-	39 851	-39 851	-	-	0.00
Boliden Rg			SEK	-	18 563	-18 563	-	-	0.00
Booking Holdings Inc			USD	551	35	-586	-	-	0.00
Booz Allen Hamilton			USD	6 205	-	-6 205	-	-	0.00
Bouygues			EUR	-	17 049	-1 343	15 706	489 870.14	0.24
Brdrdg Fncl Solutions /Wh.Iss.			USD	3 945	510	-4 455	-	-	0.00
Bridgestone Corp			JPY	14 600	-	-14 600	-	-	0.00
Bristol Myers Squibb Co			USD	8 148	3 637	-11 785	-	-	0.00
Brother Industries Ltd			JPY	-	45 900	-14 900	31 000	522 150.18	0.26
Brwn-Frman Corp. B /Non-Vot			USD	-	8 587	-4 583	4 004	253 022.82	0.13
Bt Group Plc			GBP	-	474 633	-213 303	261 330	590 579.14	0.29
Bunzl Plc			GBP	-	9 322	-9 322	-	-	0.00
Cable One Inc			USD	-	337	-337	-	-	0.00
Cadence Design Systems			USD	-	2 533	-2 533	-	-	0.00
Camden Property Tr./Benef.Int.			USD	5 119	1 572	-4 197	2 494	279 010.86	0.14
Campbell Soup Co.			USD	10 372	-	-10 372	-	-	0.00
Canadian National Railway			CAD	5 481	1 144	-3 717	2 908	258 997.24	0.13
Canadian T.Corp A N-Vot.			CAD	-	4 369	-534	3 835	512 273.65	0.25
Capcom Co Ltd			JPY	-	11 500	-11 500	-	-	0.00
Carrefour S.A.			EUR	-	35 809	-4 792	31 017	514 416.95	0.26
Catalent Inc			USD	-	6 511	-3 294	3 217	293 297.95	0.15
Cbre Group -A-			USD	9 250	6 815	-8 866	7 199	520 423.53	0.26
Ccl Industries -B-/Non Vot.			CAD	14 619	1 815	-16 434	-	-	0.00
Centene Corp. De			USD	-	11 811	-2 887	8 924	548 804.55	0.27
Cerner Corp			USD	6 844	6 279	-8 972	4 151	273 583.07	0.14
Charter Communications Inc			USD	941	110	-1 051	-	-	0.00
Check Point Software Techno			USD	8 950	3 243	-3 860	8 333	816 014.24	0.41
Cigna Corporation			USD	-	3 251	-714	2 537	507 164.68	0.25
Cisco Systems Inc.			USD	-	16 760	-4 525	12 235	546 804.12	0.27
Citizens Financial Group Inc			USD	-	29 656	-10 190	19 466	752 934.83	0.37
Citrix Systems Inc			USD	3 591	662	-4 253	-	-	0.00
Ck Asset Hldgs			HKD	-	140 000	-40 000	100 000	582 006.78	0.29
Clorox Co			USD	5 059	1 863	-5 101	1 821	276 259.47	0.14
Cnp Assurances			EUR	-	41 304	-5 229	36 075	517 676.25	0.26
Coca-Cola Europ Prntr			USD	-	17 527	-17 527	-	-	0.00
Cognizant Technology Sol A			USD	-	10 730	-1 641	9 089	530 823.96	0.26
Coles Group Ltd			AUD	45 411	5 356	-50 767	-	-	0.00
Colgate-Palmolive Co.			USD	6 902	6 468	-9 461	3 909	268 148.37	0.13
Coloplast -B-			DKK	3 253	460	-3 713	-	-	0.00
Comcast Corp/-A-			USD	-	13 217	-7 502	5 715	274 786.49	0.14
Computershare Limited Cpu			AUD	-	66 892	-66 892	-	-	0.00
Conocophillips			USD	10 285	7 027	-17 312	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Consolidated Edison Inc			USD	6 634	1 465	-8 099	-	-	0.00
Copart Inc			USD	5 442	729	-3 568	2 603	289 361.24	0.14
Corning Inc.			USD	-	25 030	-2 363	22 667	781 752.51	0.39
Covestro Ag - Usd Equiv.			EUR	-	15 310	-1 409	13 901	757 048.46	0.38
Croda International Plc			GBP	15 473	5 615	-21 088	-	-	0.00
Crown Castle International Shs			USD	2 964	984	-2 289	1 659	272 932.71	0.14
Cummins Inc			USD	-	2 707	-213	2 494	512 743.18	0.26
Daito Trust Construct.			JPY	-	6 700	-500	6 200	572 316.17	0.28
Danaher Corp			USD	2 884	648	-2 193	1 339	303 005.35	0.15
Davita Inc — Shs			USD	-	9 785	-4 367	5 418	550 206.37	0.27
Deere & Co.			USD	-	1 097	-1 097	-	-	0.00
Dell Technologies Inc			USD	-	9 849	-3 420	6 429	540 330.91	0.27
Denso Corp-Usd Eq			JPY	-	4 900	-400	4 500	259 114.95	0.13
Diageo Plc			GBP	-	7 345	-579	6 766	272 785.13	0.14
Discovery Inc/-A-			USD	-	35 943	-15 788	20 155	521 422.89	0.26
DocuSign Inc			USD	-	1 850	-1 850	-	-	0.00
Dollarama Inc			CAD	14 054	2 169	-16 223	-	-	0.00
E.On - Namen Akt.			EUR	43 626	-	-43 626	-	-	0.00
East Japan Railway Co			JPY	6 300	-	-6 300	-	-	0.00
Ebay Inc			USD	10 236	13 319	-13 336	10 219	605 005.47	0.30
Ecolab Inc.			USD	2 177	802	-2 979	-	-	0.00
Edwards Lifesciences			USD	6 720	4 620	-7 871	3 469	302 963.43	0.15
Electrolux Ab B			SEK	-	25 276	-2 318	22 958	537 167.43	0.27
Electronic Arts			USD	8 447	1 472	-7 628	2 291	277 860.30	0.14
Elisa Corporation A			EUR	8 216	2 461	-5 222	5 455	274 495.60	0.14
Epiroc Aktiebolag			SEK	40 564	19 841	-60 405	-	-	0.00
Epiroc Rg-A			SEK	-	15 807	-15 807	-	-	0.00
Eqt Rg			SEK	-	11 237	-2 478	8 759	268 246.37	0.13
Equinix Inc /Reit			USD	1 484	331	-1 388	427	288 987.44	0.14
Equity Residential Sbi			USD	7 526	2 748	-10 274	-	-	0.00
Erie Indemnity Company Cl.A			USD	2 696	926	-1 996	1 626	265 104.22	0.13
Erste Group Bank Ag			EUR	-	8 449	-666	7 783	240 806.02	0.12
Essential Util Rg			USD	-	7 453	-587	6 866	264 589.09	0.13
Essex Property Trust			USD	1 904	757	-2 661	-	-	0.00
Essilor International			EUR	3 585	-	-3 585	-	-	0.00
Estee Lauder Co -A-			USD	-	1 344	-277	1 067	286 188.85	0.14
Etsy Inc			USD	-	2 008	-158	1 850	321 109.71	0.16
Eurofins Scientific			EUR	-	3 435	-271	3 164	305 009.60	0.15
Expeditors Intl Wash.			USD	12 827	1 849	-12 038	2 638	281 618.01	0.14
Extra Space Storage Inc			USD	9 672	4 450	-14 122	-	-	0.00
F5 Networks Inc.			USD	3 443	1 384	-4 827	-	-	0.00
Facebook Inc -A-			USD	2 166	714	-911	1 969	577 317.64	0.29
Factset Research System Inc			USD	1 577	491	-1 079	989	279 887.25	0.14
Fair Isaac Corp			USD	-	711	-56	655	277 641.79	0.14
Fastenal			USD	11 714	3 654	-9 189	6 179	270 940.21	0.13
Ferguson Newco Plc			GBP	-	2 832	-2 832	-	-	0.00
Finecobank S.P.A			EUR	-	20 906	-20 906	-	-	0.00
Firstservice — Registered Shs			CAD	-	2 164	-171	1 993	288 547.41	0.14
Fortescue Metals Group Ltd			AUD	-	77 230	-77 230	-	-	0.00
Fortinet			USD	3 557	3 291	-3 853	2 995	601 550.76	0.30
Fortune Brands Home & Security			USD	-	3 491	-3 491	-	-	0.00
Franklin Resources Inc.			USD	-	31 856	-31 856	-	-	0.00
Fresenius Medical Care Ag			EUR	5 817	-	-5 817	-	-	0.00
Fuji Electric Co Ltd			JPY	-	7 400	-600	6 800	268 129.33	0.13
Fujitsu Ltd			JPY	-	2 400	-2 400	-	-	0.00
Gallagher+Co Arthur J.			USD	9 949	4 772	-12 512	2 209	260 929.86	0.13
Garmin			USD	10 353	1 711	-9 780	2 284	278 571.35	0.14
Geberit Ag/Namen-Aktien			CHF	1 006	622	-1 186	442	279 831.83	0.14
General Hldg			USD	-	1 097	-86	1 011	353 922.46	0.18
General Mills Inc			USD	8 192	14 213	-22 405	-	-	0.00
George Weston Ltd			CAD	-	9 381	-9 381	-	-	0.00
Gildan Activewear			CAD	-	9 635	-759	8 876	276 464.67	0.14
Gilead Sciences Inc.			USD	-	11 709	-1 895	9 814	569 855.84	0.28

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Glaxosmithkline Plc			GBP	23 963	25 227	-32 093	17 097	282 690.89	0.14
Gn Great Nordic Ltd			DKK	-	3 887	-3 887	-	-	0.00
Goodman Group			AUD	47 554	5 065	-52 619	-	-	0.00
Guidewire Software Inc			USD	-	5 345	-5 345	-	-	0.00
H.K.Exchanges And Clearing Ltd			HKD	13 200	2 500	-10 400	5 300	266 337.60	0.13
H.Lundbeck A/S			DKK	-	21 592	-21 592	-	-	0.00
Hartford Fin.Serv.Group			USD	-	16 041	-16 041	-	-	0.00
Hellofresh Se			EUR	-	4 523	-4 523	-	-	0.00
Henry Jack & Associates Inc.			USD	5 556	2 467	-5 940	2 083	287 200.72	0.14
Henry Schein Inc.			USD	-	10 856	-2 265	8 591	537 453.66	0.27
Hermes International			EUR	1 148	228	-1 148	228	280 098.00	0.14
Hess Corp			USD	-	6 091	-2 426	3 665	269 860.70	0.13
Hewlett Packard Ent Co			USD	-	69 491	-29 169	40 322	495 737.21	0.25
Hikma Pharmaceuticals Plc			GBP	-	8 890	-8 890	-	-	0.00
Hologic Inc			USD	-	16 633	-6 050	10 583	595 410.88	0.30
Home Depot Inc.			USD	1 961	2 682	-3 608	1 035	278 312.80	0.14
Hongkong & China Gas			HKD	-	256 500	-59 000	197 500	258 629.26	0.13
Horizon Pharma Shs			USD	-	4 161	-496	3 665	289 392.53	0.14
Hormel Foods Corporation			USD	20 822	3 691	-24 513	-	-	0.00
Hp Inc			USD	-	48 588	-15 950	32 638	830 880.53	0.41
Humana Inc.			USD	-	2 149	-638	1 511	564 086.28	0.28
Hydro One Ltd			CAD	-	14 544	-1 831	12 713	259 367.79	0.13
Ibiden Co Ltd			JPY	-	8 000	-8 000	-	-	0.00
Ibm			USD	3 784	2 084	-1 421	4 447	549 697.05	0.27
Idex Corp			USD	2 987	470	-2 007	1 450	269 055.15	0.13
Idexx Laboratories Inc.			USD	1 603	840	-1 259	1 184	630 538.16	0.31
Iliad			EUR	-	1 539	-1 539	-	-	0.00
Illinois Tool Works			USD	2 732	621	-1 967	1 386	261 281.86	0.13
Inditex			EUR	16 562	5 330	-21 892	-	-	0.00
Inpex Corp			JPY	-	98 800	-10 500	88 300	556 138.91	0.28
Intact Fin			CAD	10 011	1 012	-8 635	2 388	273 859.87	0.14
Intel Corp.			USD	-	14 846	-3 573	11 273	533 659.01	0.27
Intercont Exch			USD	5 109	858	-5 967	-	-	0.00
International Paper Co			USD	-	11 558	-1 311	10 247	529 761.00	0.26
Interpublic Group			USD	-	13 194	-3 646	9 548	261 585.73	0.13
Intertek Group Plc			GBP	7 293	1 830	-4 850	4 273	275 261.28	0.14
Intuit			USD	1 734	297	-1 303	728	300 905.44	0.15
Invesco Ltd			USD	-	56 287	-22 159	34 128	769 239.77	0.38
Iqvia Holdings Inc			USD	-	1 497	-118	1 379	281 776.95	0.14
J.Sainsbury Plc			GBP	-	225 888	-225 888	-	-	0.00
Japan Exchange Group Inc			JPY	-	12 700	-12 700	-	-	0.00
Jazz Pharmaceuticals Plc			USD	-	4 526	-798	3 728	558 429.82	0.28
Johnson & Johnson			USD	6 786	5 454	-8 341	3 899	541 631.89	0.27
Johnson Matthey Plc			GBP	-	7 976	-629	7 347	263 002.39	0.13
Juniper Networks Inc.			USD	20 110	10 986	-6 617	24 479	564 550.68	0.28
Kakaku Com Inc Tokyo			JPY	19 600	8 000	-17 400	10 200	259 992.45	0.13
Kao Corp.			JPY	6 200	9 500	-15 700	-	-	0.00
Kellogg Co			USD	7 615	1 274	-8 889	-	-	0.00
Kesko Oyj /-B-			EUR	-	10 008	-789	9 219	287 171.85	0.14
Keycorp			USD	-	63 941	-21 608	42 333	737 141.79	0.37
Keyence Corp			JPY	1 300	200	-1 500	-	-	0.00
Keyera			CAD	-	47 045	-34 772	12 273	278 388.67	0.14
Kikkoman Corp.			JPY	-	5 400	-400	5 000	278 446.67	0.14
Kimberly Clark Corp			USD	3 588	4 627	-5 737	2 478	279 540.30	0.14
Kingfisher Plc			GBP	-	144 148	-11 359	132 789	563 828.13	0.28
Kingspan Group Plc			EUR	-	6 673	-6 673	-	-	0.00
Kla Tencor Corporation			USD	-	1 456	-430	1 026	280 495.37	0.14
Knorr-Bremse Ag			EUR	4 456	3 342	-5 193	2 605	252 685.00	0.13
Kobayashi Pharmaceutical Co			JPY	-	4 100	-300	3 800	273 979.36	0.14
Kone Oyj -B-			EUR	14 430	2 651	-13 122	3 959	272 379.20	0.14
Koninklijke Dsm Nv			EUR	-	3 704	-3 704	-	-	0.00
Koninklijke Kpn /Eur 0.04			EUR	190 067	34 455	-224 522	-	-	0.00
Koninklijke Vopak			EUR	9 348	6 774	-16 122	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
L Oreal			EUR	1 669	300	-1 254	715	268 697.00	0.13
La Francaise Des Jeux Saem			EUR	-	6 881	-1 228	5 653	280 275.74	0.14
Lam Research Corp			USD	-	806	-307	499	273 799.90	0.14
Lawson Inc			JPY	-	15 538	-1 200	14 338	559 911.96	0.28
Lennox International Inc.			USD	2 119	457	-1 638	938	277 468.93	0.14
Liberty Broadband Corp			USD	-	4 381	-4 381	-	-	0.00
Liberty Broadband Corp			USD	3 714	-	-3 714	-	-	0.00
Liberty Global Plc -A-			USD	-	31 431	-7 063	24 368	558 086.58	0.28
Liberty Global Plc -C-			USD	-	32 270	-7 956	24 314	554 389.54	0.28
Lilly (Eli) & Co			USD	3 349	-	-3 349	-	-	0.00
Lincoln National Corp.			USD	-	17 497	-8 361	9 136	484 110.16	0.24
Linde Plc			EUR	2 358	265	-2 623	-	-	0.00
Lindt & Spruengli /Partiz			CHF	-	37	-37	-	-	0.00
Line Corp			JPY	-	11 600	-11 600	-	-	0.00
Lkq			USD	-	25 833	-6 503	19 330	802 278.94	0.40
Logitech Intl Sa			CHF	-	3 264	-792	2 472	252 795.56	0.13
Lonza Group Ag /Nom.			CHF	-	458	-458	-	-	0.00
Lowe S Companies Inc.			USD	-	5 576	-2 180	3 396	555 461.78	0.28
Lululemon Athletica Inc			USD	-	2 320	-1 310	1 010	310 835.40	0.15
Lumen Tech Rg			USD	-	65 682	-65 682	-	-	0.00
Lumen Tech Rg Reg Shs			USD	-	69 649	-69 649	-	-	0.00
Lvmh Act.			EUR	-	1 688	-1 286	402	265 842.60	0.13
M3 Inc			JPY	-	5 600	-800	4 800	295 863.07	0.15
Magellan Financial Group Ltd			AUD	-	16 731	-8 181	8 550	291 527.64	0.14
Manulife Financial Corp			CAD	-	45 571	-14 470	31 101	516 761.76	0.26
Mapfre Sa			EUR	-	387 473	-387 473	-	-	0.00
Marketaxess Holding Inc			USD	-	1 174	-1 174	-	-	0.00
Marsh & Mc-Lennan Cos Inc			USD	4 483	1 000	-3 158	2 325	275 808.25	0.14
Masco Corp.			USD	-	17 190	-6 279	10 911	542 007.77	0.27
Mastercard Inc. Shs-A-			USD	-	1 049	-1 049	-	-	0.00
Maxim Integrated Products			USD	-	3 882	-3 882	-	-	0.00
Mcdonald S Holdings Co (Japan)			JPY	9 300	3 600	-12 900	-	-	0.00
Mercadolibre Inc			USD	-	233	-233	-	-	0.00
Mercari.Inc.			JPY	-	7 300	-7 300	-	-	0.00
Merck			USD	6 075	4 025	-1 560	8 540	560 043.68	0.28
Metlife Inc			USD	-	15 716	-5 912	9 804	494 788.26	0.25
Mettler Toledo Intl Inc.			USD	-	859	-350	509	594 601.62	0.30
Micron Technology Inc			USD	-	13 601	-5 918	7 683	550 553.45	0.27
Microsoft Corp			USD	-	3 215	-1 905	1 310	299 248.67	0.15
Mid-America Apartment Commun.			USD	4 016	1 174	-3 235	1 955	277 646.60	0.14
Mitsubishi Corp			JPY	21 600	-	-21 600	-	-	0.00
Mitsubishi Ufj Lease & Fin			JPY	-	143 600	-143 600	-	-	0.00
Mohawk Industries			USD	-	7 264	-2 471	4 793	776 765.89	0.39
Molson Coors Registered Shs B			USD	-	21 669	-5 496	16 173	732 210.45	0.36
Mondi Plc			GBP	-	12 872	-1 014	11 858	262 591.50	0.13
Monotaro Co Ltd			JPY	13 800	7 500	-21 300	-	-	0.00
Moody S Corp			USD	1 731	415	-1 179	967	295 481.74	0.15
Morgan Stanley			USD	-	17 876	-14 384	3 492	269 990.29	0.13
Ms&Ad Insurance Group Holding			JPY	16 600	-	-16 600	-	-	0.00
Msci Inc -A-			USD	1 510	1 062	-1 881	691	310 614.96	0.15
Nagoya Railroad Co Ltd			JPY	-	21 100	-21 100	-	-	0.00
National Bank Of Canada			CAD	-	10 644	-6 418	4 226	266 970.48	0.13
Neste Oil Oyj			EUR	12 567	2 337	-10 113	4 791	247 407.24	0.12
Nestle / Act Nom			CHF	-	3 068	-3 068	-	-	0.00
Netapp Inc			USD	-	13 569	-13 569	-	-	0.00
Netflix Inc			USD	1 191	864	-1 406	649	289 070.15	0.14
Newell Brands Inc			USD	-	32 481	-9 832	22 649	524 637.85	0.26
Nidec Corp			JPY	-	3 500	-3 500	-	-	0.00
Nike Inc B			USD	9 731	6 578	-13 895	2 414	314 477.49	0.16
Nintendo Co.Ltd			JPY	-	600	-600	-	-	0.00
Nippon Yusen K K			JPY	-	8 100	-600	7 500	320 802.47	0.16
Nissin Foods Holdings Co Ltd			JPY	6 400	-	-6 400	-	-	0.00
Nitori Holdings Co Ltd			JPY	2 800	1 200	-2 100	1 900	283 795.27	0.14

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Nitto Denko Corp			JPY	8 800	2 200	-6 900	4 100	258 229.84	0.13
Nn Group N.V.			EUR	-	16 541	-3 869	12 672	504 092.16	0.25
Nortonlifelock Rg			USD	-	26 102	-26 102	-	-	0.00
Novartis Ag Basel/Nam.			CHF	5 835	3 012	-1 583	7 264	558 755.49	0.28
Novo Nordisk A/S /-B-			DKK	-	5 192	-1 094	4 098	289 540.48	0.14
Ntt Docomo Inc			JPY	18 900	3 000	-21 900	-	-	0.00
Nvidia Corp.			USD	1 398	661	-1 576	483	325 869.21	0.16
Obayashi Corp.			JPY	-	90 800	-14 200	76 600	513 875.03	0.26
Ocado Group			GBP	-	13 340	-13 340	-	-	0.00
Omnicom Group Inc			USD	-	17 067	-13 147	3 920	264 407.45	0.13
Omv Ag			EUR	-	24 370	-13 708	10 662	511 456.14	0.25
On Semiconductor Corp			USD	-	8 929	-704	8 225	265 497.09	0.13
Oneok Inc (New)			USD	-	6 483	-511	5 972	280 194.01	0.14
Ono Pharmaceutical Co			JPY	18 600	2 200	-20 800	-	-	0.00
Oracle Corp			USD	-	11 259	-11 259	-	-	0.00
Oracle Corp Japan Tokyo			JPY	4 600	800	-5 400	-	-	0.00
Orange			EUR	38 310	58 353	-46 029	50 634	486 845.91	0.24
Organon & Company Wi			USD	-	903	-903	-	-	0.00
Orion Corp (New)- Shs-B-			EUR	-	8 951	-1 363	7 588	275 065.00	0.14
Otis Worldwide Corporation			USD	-	5 414	-1 275	4 139	285 391.71	0.14
Owens Corning Inc			USD	-	10 066	-793	9 273	765 517.08	0.38
Paccar Inc.			USD	6 411	8 476	-7 866	7 021	528 395.52	0.26
Partners Group Holding			CHF	572	69	-212	429	548 486.27	0.27
Paychex Inc.			USD	-	3 869	-3 869	-	-	0.00
Paypal Holdings Inc			USD	-	2 918	-1 683	1 235	303 548.19	0.15
People S United Financial Inc			USD	-	57 986	-57 986	-	-	0.00
Pepsico Inc			USD	-	2 373	-187	2 186	273 125.58	0.14
Perrigo Company Plc			USD	-	16 524	-16 524	-	-	0.00
Pool Corp			USD	-	932	-197	735	284 269.42	0.14
Power Corp.Canada			CAD	-	30 378	-30 378	-	-	0.00
Prairiesky Royalty Ltd			CAD	64 872	-	-64 872	-	-	0.00
Principal Financial Group Inc			USD	-	20 126	-5 278	14 848	791 167.15	0.39
Procter & Gamble Co.			USD	-	2 879	-452	2 427	276 140.58	0.14
Progressive Corp			USD	12 207	8 362	-17 344	3 225	267 077.54	0.13
Prologis Inc			USD	-	6 001	-3 340	2 661	268 209.23	0.13
Prudential Financial Inc			USD	-	9 715	-3 717	5 998	518 268.88	0.26
Ptc Inc Shs			USD	5 968	2 690	-6 180	2 478	295 170.15	0.15
Puma Se			EUR	-	3 489	-3 489	-	-	0.00
Qiagen N.V.			EUR	-	19 364	-19 364	-	-	0.00
Qualcomm Inc.			USD	-	2 376	-2 376	-	-	0.00
Quest Diagnostics Inc.			USD	-	6 029	-948	5 081	565 426.74	0.28
Rea Group Ltd			AUD	-	3 581	-1 017	2 564	274 365.24	0.14
Reckitt Benckiser Group Plc			GBP	-	4 326	-4 326	-	-	0.00
Red Electrica Corporacion. Sa			EUR	-	30 396	-30 396	-	-	0.00
Regeneron Pharma. Inc.			USD	-	1 455	-173	1 282	603 801.57	0.30
Regions Financial Corp			USD	-	45 380	-3 576	41 804	711 362.44	0.35
Reinsurance Grp America Inc			USD	-	6 723	-6 723	-	-	0.00
Relx Plc			GBP	41 567	2 816	-44 383	-	-	0.00
Remy Cointreau Sa			EUR	-	1 928	-1 928	-	-	0.00
Renaissancere Hld Ltd			USD	-	3 351	-3 351	-	-	0.00
Republic Services Inc.			USD	5 558	763	-6 321	-	-	0.00
Resmed Inc			USD	-	1 822	-230	1 592	330 938.39	0.16
Resona Holdings Inc			JPY	-	189 400	-189 400	-	-	0.00
Ringcentral Inc			USD	-	1 129	-1 129	-	-	0.00
Robert Half Intl Inc.			USD	8 633	2 739	-11 372	-	-	0.00
Roche Holding Ag /Bearer			CHF	-	1 008	-138	870	298 257.52	0.15
Roche Holding Ag /Genussschein			CHF	-	3 020	-3 020	-	-	0.00
Rockwell Automation			USD	2 270	399	-2 669	-	-	0.00
Rockwool International A/S B			DKK	-	844	-194	650	266 862.42	0.13
S&P Global Shs			USD	1 468	309	-924	853	295 230.50	0.15
Saint-Gobain			EUR	-	16 259	-7 011	9 248	513 633.92	0.26
Salesforce Com Inc			USD	2 874	1 765	-4 639	-	-	0.00
Sap Se			EUR	-	3 706	-3 706	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Sartorius Stedim Biotech			EUR	-	860	-860	-	-	0.00
Sba Communications Corp/Reit			USD	1 681	467	-2 148	-	-	0.00
Sbi Holdings Inc			JPY	-	13 300	-13 300	-	-	0.00
Scentre Group /Reit			AUD	-	336 591	-39 072	297 519	516 074.67	0.26
Schindler Hld Sa /Nom.			CHF	-	1 310	-1 310	-	-	0.00
Schindler Holding/Partic			CHF	2 120	-	-2 120	-	-	0.00
Scout24 Holding Gmbh			EUR	-	6 485	-6 485	-	-	0.00
Sea Ltd /Adr			USD	-	1 361	-107	1 254	290 368.83	0.14
Seagate Technologie Plc			USD	-	12 144	-12 144	-	-	0.00
Seagen Rg			USD	-	1 703	-1 703	-	-	0.00
Seb Sa			EUR	-	1 793	-1 793	-	-	0.00
Secom Ltd			JPY	-	6 400	-6 400	-	-	0.00
Sempra Energy			USD	-	4 975	-2 590	2 385	266 434.61	0.13
Servicenow Inc			USD	1 279	148	-1 427	-	-	0.00
Seven Bank Ltd			JPY	-	242 200	-242 200	-	-	0.00
Sg Holdings Co. Ltd.			JPY	-	16 800	-16 800	-	-	0.00
Sgs Sa /Nom.			CHF	209	25	-234	-	-	0.00
Shimano Inc.			JPY	-	1 600	-100	1 500	300 289.35	0.15
Shinsei Bank Ltd			JPY	-	56 100	-56 100	-	-	0.00
Shopify Inc			USD	-	286	-23	263	324 005.18	0.16
Singapore Exchange Ltd			SGD	-	45 700	-4 400	41 300	289 654.28	0.14
Sirius Xm Holdings Inc			USD	-	56 485	-56 485	-	-	0.00
Skyworks Solutions Inc			USD	3 670	4 982	-4 881	3 771	609 738.81	0.30
Slack Technologies Inc			USD	-	8 869	-8 869	-	-	0.00
Snap-On Inc			USD	-	4 681	-859	3 822	720 085.56	0.36
Sofina			EUR	-	2 189	-2 189	-	-	0.00
Softbank Corp.			JPY	40 100	-	-40 100	-	-	0.00
Softbank Group Shs			JPY	-	4 700	-400	4 300	254 001.86	0.13
Sonic Healthcare			AUD	-	26 026	-2 051	23 975	582 823.58	0.29
Spirax-Sarco Engineering Plc			GBP	3 932	5 107	-7 247	1 792	284 212.22	0.14
Ss&C Technologies Holdings Inc			USD	-	10 698	-1 831	8 867	538 794.18	0.27
St James Place Plc			GBP	-	17 443	-1 375	16 068	276 458.16	0.14
Standard Chartered Plc			GBP	-	132 961	-132 961	-	-	0.00
Start Today			JPY	24 600	3 800	-19 200	9 200	263 859.56	0.13
State Street Corp			USD	-	15 216	-7 774	7 442	516 340.13	0.26
Stmicroelectronics Nv			EUR	-	9 368	-9 368	-	-	0.00
Stora Enso Ab /-R-			EUR	-	20 034	-20 034	-	-	0.00
Straumann Holding Ag/Nom.			CHF	-	285	-80	205	275 842.54	0.14
Sumitomo Mitsui Trust Holdings			JPY	-	22 700	-22 700	-	-	0.00
Svb Financial Group			USD	-	1 033	-1 033	-	-	0.00
Swiss Life Holding /Nam			CHF	-	1 417	-161	1 256	515 147.16	0.26
Swisscom /Nam.			CHF	-	1 281	-144	1 137	547 865.85	0.27
Symrise Ag			EUR	4 728	-	-4 728	-	-	0.00
Synopsys Inc.			USD	2 727	329	-3 056	-	-	0.00
Sysmex Corp. Kobe			JPY	-	3 100	-3 100	-	-	0.00
T Rowe Price Group Inc.			USD	-	2 256	-2 256	-	-	0.00
T&D Holdings Inc Tokyo			JPY	-	62 300	-62 300	-	-	0.00
Taisei Corp.			JPY	-	22 400	-3 900	18 500	511 612.51	0.25
Target Corp			USD	4 112	2 053	-4 746	1 419	289 256.31	0.14
Te Connectivity /Reg Shs			USD	-	2 729	-367	2 362	269 302.66	0.13
Teladoc Health Inc			USD	-	2 293	-2 293	-	-	0.00
Telecom Italia Spa			EUR	-	1 661 829	-1 661 829	-	-	0.00
Telecom Italia Spa/Risp.N-Cv			EUR	-	1 617 165	-1 617 165	-	-	0.00
Telefonica Sa			EUR	-	10 076	-10 076	-	-	0.00
Telefonica Sa			EUR	-	191 461	-191 461	-	-	0.00
Teleperform.Se			EUR	-	922	-73	849	290 612.70	0.14
Teradyne Inc			USD	-	3 413	-940	2 473	279 351.61	0.14
Terna- Rete Elettrica Nazionale			EUR	-	43 205	-43 205	-	-	0.00
Tesco Plc			GBP	-	202 817	-202 817	-	-	0.00
Tesla Mtrs			USD	-	728	-728	-	-	0.00
Texas Instruments Inc			USD	3 802	2 553	-6 355	-	-	0.00
The Kraft Heinz Company			USD	-	28 893	-28 893	-	-	0.00
The Trade Desk Inc			USD	-	654	-654	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Thermo Fisher Scientific Inc			USD	-	1 668	-1 668	-	-	0.00
Tiffany & Co			USD	4 096	5 586	-9 682	-	-	0.00
T-Mobile Us Inc			USD	-	2 883	-2 883	-	-	0.00
Tmx Group Ltd			CAD	-	9 244	-9 244	-	-	0.00
Tokyo Century C Shs			JPY	-	6 100	-500	5 600	253 998.06	0.13
Tokyo Electron Co Ltd			JPY	-	800	-100	700	255 699.89	0.13
Tractor Supply Co			USD	8 184	1 613	-6 220	3 577	561 208.04	0.28
Trane Technologies Plc			USD	-	1 900	-150	1 750	271 730.33	0.14
Trend Micro Inc.,Tokyo			JPY	-	6 200	-6 200	-	-	0.00
Trimble Navigation Ltd			USD	-	4 484	-353	4 131	285 049.10	0.14
Tyler Technologies Inc			USD	-	1 812	-1 812	-	-	0.00
Ubisoft Entertainment			EUR	-	4 965	-4 965	-	-	0.00
Unilever Nv.			EUR	-	9 843	-9 843	-	-	0.00
Unilever Plc			GBP	9 015	-	-9 015	-	-	0.00
United Rentals Inc.			USD	-	6 139	-3 268	2 871	772 306.02	0.38
Unitedhealth Group Inc			USD	-	2 089	-493	1 596	538 917.48	0.27
Uss Co Ltd Tokai			JPY	-	20 900	-1 600	19 300	284 170.59	0.14
Utd Parcel Service Inc B			USD	4 685	-	-4 685	-	-	0.00
Vail Resorts Inc			USD	-	1 065	-84	981	261 831.62	0.13
Venture Corporation Ltd			SGD	-	49 030	-3 900	45 130	543 852.07	0.27
Verbund Ag/-A-			EUR	-	4 429	-847	3 582	278 142.30	0.14
Verisign Inc			USD	2 365	2 252	-3 124	1 493	286 652.47	0.14
Verisk Anlytcs			USD	-	2 208	-332	1 876	276 393.22	0.14
Verizon Communications Inc			USD	8 655	13 596	-10 812	11 439	540 456.34	0.27
Vertex Pharmaceuticals			USD	1 880	2 072	-2 412	1 540	261 835.06	0.13
Vmware Inc			USD	-	4 384	-4 384	-	-	0.00
Vodafone Group Plc			GBP	-	388 934	-30 648	358 286	506 431.75	0.25
Walt Disney			USD	-	1 987	-157	1 830	271 236.28	0.13
Waste Connections Inc			CAD	-	5 952	-5 952	-	-	0.00
Waste Management Inc			USD	-	5 784	-5 784	-	-	0.00
Waters Corporation			USD	-	1 490	-468	1 022	297 844.19	0.15
Wayfair Inc -A-			USD	-	1 134	-1 134	-	-	0.00
Welcia Holdings Co Ltd			JPY	-	7 700	-7 700	-	-	0.00
West Fraser Timber Co			CAD	-	14 005	-1 104	12 901	781 791.19	0.39
West Pharmaceutical Services			USD	4 858	1 288	-4 205	1 941	587 750.32	0.29
Westpac Banking Corp			AUD	-	17 123	-1 349	15 774	257 737.20	0.13
Weyerhaeuser Co			USD	-	21 678	-13 098	8 580	249 029.09	0.12
Whirlpool Corp.			USD	-	5 608	-1 503	4 105	754 677.54	0.38
Willis Towers Wats Npv			USD	2 417	486	-2 903	-	-	0.00
Wolters Kluwer Nv			EUR	6 662	1 449	-4 734	3 377	286 099.44	0.14
Workday Inc - Class A			USD	-	1 424	-1 424	-	-	0.00
Ww Grainger Inc			USD	1 548	305	-1 151	702	259 276.50	0.13
Xilinx Inc.			USD	5 194	842	-6 036	-	-	0.00
Zalando Se			EUR	-	6 100	-3 214	2 886	294 227.70	0.15
Zebra Technologies A			USD	-	697	-55	642	286 645.23	0.14
Zions Bancorp			USD	12 943	-	-12 943	-	-	0.00
							109 045 957.51	54.24	

Bonds

3M	0.950	15.05.23	EUR	500 000	-	-500 000	-	-	0.00
Ab Inbev 2% 18-23.01.35	2.000	23.01.35	EUR	870 000	-	-870 000	-	-	0.00
Abertis	1.375	20.05.26	EUR	1 500 000	-	-1 500 000	-	-	0.00
Acea	2.625	15.07.24	EUR	500 000	-	-500 000	-	-	0.00
Achmea Bv	2.500	19.11.20	EUR	1 000 000	-	-1 000 000	-	-	0.00
Adcb Fin 4.5% 6.3.2023 Emtn Sr	4.500	06.03.23	USD	-	1 600 000	-	1 600 000	1 427 304.16	0.71
Air Liquide	2.125	15.10.21	EUR	1 000 000	-	-1 000 000	-	-	0.00
Alibaba Grp 3.4% 17-06.12.27	3.400	06.12.27	USD	800 000	670 000	-1 470 000	-	-	0.00
Alibaba Grp 4% 17-06.12.37	4.000	06.12.37	USD	-	1 450 000	-1 450 000	-	-	0.00
Amadeus Cap	0.125	06.10.20	EUR	300 000	-	-300 000	-	-	0.00
Andalucia 1.375% 19-30.04.29	1.375	30.04.29	EUR	500 000	-	-500 000	-	-	0.00
Apple Inc	1.625	10.11.26	EUR	500 000	-	-500 000	-	-	0.00
Arcelik	5.000	03.04.23	USD	-	1 300 000	-	1 300 000	1 138 893.84	0.57
Assgen	5.125	16.09.24	EUR	500 000	-	-500 000	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities**

(continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
At&T Inc 2.875% 20-Perp	2.875	31.12.99	EUR	1 000 000	-	-	1 000 000	1 020 264.00	0.51
Austria	6.250	15.07.27	EUR	700 000	-	-700 000	-	-	0.00
Azr Pwr Slr 5.65% 19-24.12.24 Regs	5.650	24.12.24	USD	-	1 260 000	-	1 260 000	1 129 819.12	0.56
Baidu Inc 3.875% 18-29.09.23	3.875	29.09.23	USD	-	1 600 000	-	1 600 000	1 435 018.13	0.71
Banco Bvacs 4.875% 15-21.04.25	4.875	21.04.25	USD	-	1 240 000	-	1 240 000	1 095 579.05	0.55
Banco Peru 3.25% 19-04.10.26 Regs	3.250	04.10.26	USD	-	1 500 000	-810 000	690 000	595 306.10	0.30
Bancolumbia 3.0% 20-29.01.25	3.000	29.01.25	USD	-	1 530 000	-1 530 000	-	-	0.00
Bank Mandiri 3.75% 19-11.04.24	3.750	11.04.24	USD	-	1 490 000	-	1 490 000	1 336 857.93	0.67
Bank Rakyat 4.625% 18-20.07.23	4.625	20.07.23	USD	-	1 600 000	-	1 600 000	1 445 368.68	0.72
Bbva 6.0% 20-Perp	6.000	31.12.99	EUR	-	800 000	-	800 000	915 648.00	0.46
Bdo Unibk 2.95% 17-06.03.23 Regs	2.950	06.03.23	USD	-	1 600 000	-	1 600 000	1 396 812.55	0.69
Bgeo Group 6% 16-26.07.23	6.000	26.07.23	USD	-	1 240 000	-	1 240 000	1 121 531.33	0.56
Bk Tabungan 4.2% 23.1.25	4.200	23.01.25	USD	-	827 000	-	827 000	713 959.16	0.36
Boardwalk 4.45% 17-15.07.27	4.450	15.07.27	USD	-	1 600 000	-	1 600 000	1 531 721.46	0.76
Bos Fund 4% 19-18.09.24 Regs	4.000	18.09.24	USD	-	1 510 000	-	1 510 000	1 319 352.15	0.66
Bos Funding 4.23% 17-07.03.22	4.230	07.03.22	USD	-	1 600 000	-	1 600 000	1 378 241.00	0.69
Bp Sondrio 6.25% 19-30.07.29	6.250	30.07.29	EUR	900 000	-	-	900 000	995 337.00	0.50
Bpce Sfh 0.50% 20-23.01.35	0.500	23.01.35	EUR	2 000 000	-	-2 000 000	-	-	0.00
Britel 1.5% 17-23.06.27	1.500	23.06.27	EUR	1 200 000	-	-1 200 000	-	-	0.00
Caixabank 1.125% 17-17.05.24	1.125	17.05.24	EUR	500 000	-	-500 000	-	-	0.00
Casino Gp	4.048	05.08.26	EUR	400 000	-	-400 000	-	-	0.00
Cattol Ass 4.25% 17-14.12.47	4.250	14.12.47	EUR	900 000	-	-	900 000	1 017 132.30	0.51
Cbq Finance 5% 18-24.05.23	5.000	24.05.23	USD	-	1 570 000	-	1 570 000	1 429 686.30	0.71
Cdbl Fundin 3% 17-24.04.23 Regs	3.000	24.04.23	USD	-	1 700 000	-	1 700 000	1 473 382.07	0.73
Chile 1.25% 20-29.01.40	1.250	29.01.40	EUR	970 000	-	-970 000	-	-	0.00
China Overs 4.25% 18-26.04.23	4.250	26.04.23	USD	-	1 620 000	-	1 620 000	1 436 935.08	0.71
China Water 5.25% 17-7.2.22 Regs	5.250	07.02.22	USD	-	1 620 000	-810 000	810 000	344 446.50	0.17
Ck Hut 2.75% 17-29.03.23	2.750	29.03.23	USD	-	1 600 000	-	1 600 000	1 399 839.45	0.70
Cnp Assuran 2% 19-27.07.50	2.000	27.07.50	EUR	1 000 000	-	-1 000 000	-	-	0.00
Colbun Sa 3.95% 17-11.10.27 Regs	3.950	11.10.27	USD	-	1 420 000	-1 420 000	-	-	0.00
Croatia 1.125% 19-19.06.29	1.125	19.06.29	EUR	750 000	-	-750 000	-	-	0.00
Cyprus 0.625% 19-03.12.24	0.625	03.12.24	EUR	200 000	-	-200 000	-	-	0.00
Cyprus 1.25% 20-21.01.40	1.250	21.01.40	EUR	500 000	-	-500 000	-	-	0.00
Cyprus 2.75% 19-03.05.49	2.750	03.05.49	EUR	730 000	-	-730 000	-	-	0.00
Demeter Inv 4.625% 17-Perp	4.625	31.12.99	USD	-	1 700 000	-	1 700 000	1 474 680.83	0.73
Deut Tel 1.375% 19-05.07.34 Regs	1.375	05.07.34	EUR	950 000	-	-950 000	-	-	0.00
Deutsch Bah	0.750	02.03.26	EUR	500 000	-	-500 000	-	-	0.00
Dt Gen Hyp 0.5% 17-30.09.26	0.500	30.09.26	EUR	1 100 000	-	-1 100 000	-	-	0.00
Eaton Capit 0.021% 14.05.21	0.021	14.05.21	EUR	700 000	-	-700 000	-	-	0.00
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	-	700 000	-	700 000	763 437.50	0.38
Edp Fin Bv	2.000	22.04.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
Efsf 0.875% 19-10.04.35	0.875	10.04.35	EUR	1 000 000	-	-1 000 000	-	-	0.00
Eli Lilly 1.70% 19-01.11.49	1.700	01.11.49	EUR	940 000	-	-940 000	-	-	0.00
Elia Sys Op 1.5% 18-05.09.28	1.500	05.09.28	EUR	1 000 000	-	-1 000 000	-	-	0.00
Enel 2.25% 20-Perp	2.250	31.12.99	EUR	-	1 400 000	-	1 400 000	1 467 918.62	0.73
Enel 3.375% 18-24.11.81 S-63.5	3.375	24.11.81	EUR	900 000	-	-900 000	-	-	0.00
Enel Fin 1% 17-16.09.24	1.000	16.09.24	EUR	500 000	-	-500 000	-	-	0.00
Enel Fin 1.125% 18-16.09.26	1.125	16.09.26	EUR	500 000	-	-500 000	-	-	0.00
Energis 4% 16-25.10.26	4.000	25.10.26	USD	-	1 410 000	-1 410 000	-	-	0.00
Entel 4.875% 13-30.10.24 /Pool	9.750	30.10.24	USD	-	1 470 000	-	1 470 000	1 324 159.86	0.66
Erste Bk 3.375% 20-Perp	3.375	31.12.99	EUR	-	800 000	-	800 000	789 000.00	0.39
Esm	1.625	17.11.36	EUR	1 000 000	-	-1 000 000	-	-	0.00
Eu 0.5% 19-04.12.35	0.500	04.12.35	EUR	500 000	-	-500 000	-	-	0.00
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	-	780 000	-	780 000	829 128.30	0.41
Evonik Fin	0.375	07.09.24	EUR	1 000 000	-	-1 000 000	-	-	0.00
Falabella 3.75% 13-30.04.23	3.750	30.04.23	USD	-	1 630 000	-	1 630 000	1 434 617.17	0.71
Fer Emission	2.500	15.07.24	EUR	1 500 000	-	-1 500 000	-	-	0.00
Finland	0.750	15.04.31	EUR	1 400 000	-	-1 400 000	-	-	0.00
Flex Ltd 4.875% 20-12.05.30	4.875	12.05.30	USD	-	1 460 000	-120 000	1 340 000	1 314 248.13	0.65
Fomento Eco	1.750	20.03.23	EUR	550 000	610 000	-1 160 000	-	-	0.00
Fondiarria	5.750	31.12.99	EUR	400 000	500 000	-	900 000	992 812.50	0.49
Fondiarria 3.875% 18-01.03.28	3.875	01.03.28	EUR	870 000	-	-	870 000	948 762.84	0.47
Geberit Int	0.688	30.03.21	EUR	1 000 000	-	-1 000 000	-	-	0.00

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Germany	5.500	04.01.31	EUR	1 000 000	-	-1 000 000	-	-	0.00
Glbl Ports 6.5% 16-22.09.23	6.500	22.09.23	USD	-	720 000	-	720 000	668 150.77	0.33
Hkt Capital	3.625	02.04.25	USD	-	400 000	-400 000	-	-	0.00
Iberdrola I	2.500	24.10.22	EUR	500 000	-	-500 000	-	-	0.00
Indonesia (0.90% 20-14.02.27	0.900	14.02.27	EUR	400 000	-	-400 000	-	-	0.00
Intesa San	4.000	30.10.23	EUR	1 000 000	-	-1 000 000	-	-	0.00
Intesa San 3.928% 14-15.09.26	3.928	15.09.26	EUR	1 000 000	-	-	1 000 000	1 126 237.00	0.56
Intl Fin 7.5% 17-09.05.22	7.500	09.05.22	BRL	4 000 000	-	-4 000 000	-	-	0.00
Intl Fin 8.25% 18-30.01.23	8.250	30.01.23	BRL	3 500 000	-	-3 500 000	-	-	0.00
Ireland 1.5% 19-15.05.50	1.500	15.05.50	EUR	1 000 000	-	-1 000 000	-	-	0.00
Isp 1.75% 19-04.07.29	1.750	04.07.29	EUR	300 000	-	-300 000	-	-	0.00
Isp 3.75% 20-Perp Regs	3.750	31.12.99	EUR	-	1 000 000	-	1 000 000	998 586.00	0.50
Italgas 1.625% 17-19.01.27 Regs	1.625	19.01.27	EUR	500 000	-	-500 000	-	-	0.00
Jnj	0.650	20.05.24	EUR	300 000	-	-300 000	-	-	0.00
Jsi Europe 7.75% 26.07.24 Regs	7.750	26.07.24	USD	990 000	-	-990 000	-	-	0.00
Kellogg Co	1.000	17.05.24	EUR	400 000	-	-400 000	-	-	0.00
Kim-Clark 2.431%01.07.31 /Pool	2.431	01.07.31	USD	-	1 560 000	-1 560 000	-	-	0.00
Kommkrdt	0.625	11.05.26	EUR	1 000 000	-	-1 000 000	-	-	0.00
Kosmos Eng 7.125% 19-04.04.26 Regs	7.125	04.04.26	USD	1 032 000	-	-	1 032 000	865 451.96	0.43
Latvia 1.125% 18-30.05.28	1.125	30.05.28	EUR	1 500 000	-	-1 500 000	-	-	0.00
Lg Chem 3.625% 19-15.04.29	3.625	15.04.29	USD	-	1 400 000	-	1 400 000	1 305 321.92	0.65
Madrid	0.997	30.09.24	EUR	500 000	-	-500 000	-	-	0.00
Madrilena R 1.375% 17-11.04.25	1.375	11.04.25	EUR	650 000	-	-650 000	-	-	0.00
Mapfre	1.625	19.05.26	EUR	300 000	-	-300 000	-	-	0.00
Marb Bondco 6.875% 18-19.01.25	6.875	19.01.25	USD	-	1 260 000	-1 260 000	-	-	0.00
Microsoft	2.125	06.12.21	EUR	500 000	-	-500 000	-	-	0.00
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	970 000	-	-	970 000	882 774.43	0.44
Nokia Oyj 2% 19-11.03.26	2.000	11.03.26	EUR	920 000	-	-	920 000	972 709.56	0.48
Nth Rhine-W 0.5% 17-16.02.27	0.500	16.02.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Nth Rhine-W 0.80% 19-30.07.49	0.800	30.07.49	EUR	2 000 000	-	-2 000 000	-	-	0.00
Nth Rhine-W 1.375% 15.01.20 Regs	1.375	15.01.20	EUR	850 000	-	-850 000	-	-	0.00
Portugal 0.475% 20-18.10.30	0.475	18.10.30	EUR	400 000	-	-400 000	-	-	0.00
Radisson 6.875% 18-15.07.23Regs	6.875	15.07.23	EUR	400 000	-	-400 000	-	-	0.00
Red Elec Fi 1% 20-24.07.28	0.375	24.07.28	EUR	300 000	-	-300 000	-	-	0.00
Regiao Dos 1.006% 19-15.6.29	1.006	15.06.29	EUR	600 000	-	-600 000	-	-	0.00
Rff	1.125	25.05.30	EUR	2 000 000	-	-2 000 000	-	-	0.00
Rizal Co C 4.125% 18-16.03.23	4.125	16.03.23	USD	-	1 610 000	-	1 610 000	1 430 677.31	0.71
Scbc 0.875% 17-29.03.27	0.875	29.03.27	EUR	500 000	-	-500 000	-	-	0.00
Schneid El	0.875	11.03.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
Semiconduct 2.693% 20-27.02.25	2.693	27.02.25	USD	-	900 000	-900 000	-	-	0.00
Sk Brdband 3.875% 18-13.08.23	3.875	13.08.23	USD	-	1 580 000	-	1 580 000	1 418 743.14	0.71
Sk Telecom 3.75% 18-16.04.23	3.750	16.04.23	USD	-	1 600 000	-	1 600 000	1 420 726.74	0.71
Societe Par 1.0% 20-18.02.70 Regs	1.000	18.02.70	EUR	1 000 000	-	-1 000 000	-	-	0.00
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	-	1 000 000	-	1 000 000	1 033 375.00	0.51
Spain	1.950	30.04.26	EUR	1 750 000	-	-1 750 000	-	-	0.00
Spain 1.4% 18-30.07.28	1.400	30.07.28	EUR	1 500 000	-	-1 500 000	-	-	0.00
Spain 2.7% 18-31.10.48	2.700	31.10.48	EUR	700 000	-	-700 000	-	-	0.00
Statoil	2.875	10.09.25	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	1 397 382.71	0.70
Tcom It Cap 7.2% 06-18.07.36	7.200	18.07.36	USD	-	730 000	-730 000	-	-	0.00
Telecom It	3.000	30.09.25	EUR	800 000	-	-800 000	-	-	0.00
Telefonica	5.875	31.12.99	EUR	-	700 000	-	700 000	780 373.30	0.39
Tenc Hol 3.595% 18-19.01.28Regs	3.595	19.01.28	USD	800 000	650 000	-680 000	770 000	712 386.29	0.35
Terna	4.750	15.03.21	EUR	800 000	-	-800 000	-	-	0.00
Thuringen 0.5% 17-02.03.27	0.500	02.03.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Transmanto 4.375% 13-7.5.23	4.375	07.05.23	USD	-	1 600 000	-	1 600 000	1 408 226.66	0.70
Transport 5.55% 18-01.11.28 Regs	5.550	01.11.28	USD	-	1 350 000	-	1 350 000	1 275 703.90	0.63
Turkcell 5.8% 18-11.04.28 Regs	5.800	11.04.28	USD	-	1 270 000	-	1 270 000	1 144 024.87	0.57
Unibail Rod 2.125% 18-Perp	2.125	31.12.99	EUR	-	1 000 000	-	1 000 000	992 440.00	0.49
Vittoria As 5.75% 18-11.07.28	5.750	11.07.28	EUR	500 000	-	-	500 000	570 517.00	0.28
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	-	1 600 000	-	1 600 000	1 501 285.98	0.75
Vodafone	1.250	25.08.21	EUR	700 000	-	-700 000	-	-	0.00
Weibo 3.375% 20-08.07.30	3.375	08.07.30	USD	-	1 595 000	-	1 595 000	1 408 013.25	0.70

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Weichai Int 3.75% 17-Perp	3.750	31.12.99	USD	-	1 600 000	-	1 600 000	1 374 490.26	0.68
Yuzhou Prop 6% 16-25.10.23 Regs	6.000	25.10.23	USD	540 000	240 000	-780 000	-	-	0.00
								63 124 799.16	31.40
Index options									
Call Fut-Euro-Bobl-Sep* 24/07/2020 135.0		24.07.20	EUR	(75)	75	-	-	-	0.00
Call Fut-Euro-Bund-Sep* 24/07/2020 177.0		24.07.20	EUR	(217)	217	-	-	-	0.00
Euro Bobl		24.07.20	EUR	-	84	-84	-	-	0.00
Euro Bobl		24.07.20	EUR	-	67	-67	-	-	0.00
Euro Bobl		24.07.20	EUR	-	67	-67	-	-	0.00
Euro Bobl		24.07.20	EUR	-	67	-67	-	-	0.00
Euro Bund		24.07.20	EUR	-	120	-120	-	-	0.00
Euro Bund		24.07.20	EUR	-	120	-120	-	-	0.00
Euro Bund		24.07.20	EUR	-	120	-120	-	-	0.00
Euro Bund		24.07.20	EUR	-	120	-120	-	-	0.00
Euro Bund		24.07.20	EUR	-	188	-188	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	398	-350	48	18 816.00	0.01
Euro Stoxx 50 Pr		18.12.20	EUR	(180)	227	-	47	19 035.00	0.01
Euro Stoxx 50 Pr		18.12.20	EUR	-	350	-350	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	180	-	-180	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	238	-190	48	23 856.00	0.01
Euro Stoxx 50 Pr		18.12.20	EUR	-	350	-350	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	190	-190	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	190	-190	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	47	-190	-143	-1 001.00	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	190	-190	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	190	-190	-	-	0.00
Euro Stoxx 50 Pr		17.09.21	GBP	-	86	-74	12	7 338.84	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	-	190	-190	-	-	0.00
Euro Stoxx 50 Pr		18.12.20	EUR	(180)	180	-	-	-	0.00
Nikkei 225 Indices D		10.09.21	JPY	-	96	-87	9	2 051.31	0.00
Nikkei 225 Indices D		10.09.21	JPY	-	26	-26	-	-	0.00
Nikkei 225 Indices D		10.09.21	JPY	-	33	-26	7	27 654.73	0.01
Nikkei 225 Indices D		10.09.21	JPY	-	7	-	7	35 100.23	0.02
Nikkei 225 Indices D		10.09.21	JPY	-	26	-26	-	-	0.00
Nikkei 225 Indices D		10.09.21	JPY	-	26	-26	-	-	0.00
Nikkei 225 Indices D		10.09.21	JPY	-	3	-26	-23	-698.97	0.00
Nikkei 225 Indices D		10.09.21	JPY	-	26	-26	-	-	0.00
Nikkei 225 Indices D		10.09.21	JPY	-	26	-26	-	-	0.00
S&P 500 Emini Index		17.09.21	USD	(181)	464	-250	33	157 222.36	0.08
S&P 500 Emini Index		18.12.20	USD	(69)	69	-	-	-	0.00
S&P 500 Emini Index		17.09.21	USD	-	33	-	33	125 777.89	0.06
S&P 500 Emini Index		18.12.20	USD	(69)	69	-	-	-	0.00
S&P 500 Emini Index		18.12.20	USD	69	-	-69	-	-	0.00
S&P 500 Emini Index		18.12.20	USD	181	-	-181	-	-	0.00
S&P 500 Emini Index		18.12.20	USD	-	250	-250	-	-	0.00
S&P 500 Emini Index		18.12.20	USD	(181)	181	-	-	-	0.00
S&P 500 Emini Index		18.12.20	USD	-	250	-250	-	-	0.00
S&P 500 Indices		17.09.21	USD	-	32	-130	-98	-8 676.95	0.00
S&P 500 Indices		17.09.21	USD	-	32	-	32	107 125.39	0.05
Spx - S&P 500 Indices		17.09.21	USD	-	460	-460	-	-	0.00
Spx - S&P 500 Indices		17.09.21	USD	-	230	-230	-	-	0.00
Spx - S&P 500 Indices		17.09.21	USD	-	130	-130	-	-	0.00
Spx - S&P 500 Indices		17.09.21	USD	-	130	-130	-	-	0.00
Spx - S&P 500 Indices		17.09.21	USD	-	130	-130	-	-	0.00
Spx - S&P 500 Indices		17.09.21	USD	-	130	-130	-	-	0.00
Spx - S&P 500 Indices		17.09.21	USD	-	130	-130	-	-	0.00
Spx - S&P 500 Indices		17.09.21	USD	-	130	-130	-	-	0.00
Spx - S&P 500 Indices		17.09.21	USD	-	130	-130	-	-	0.00
Topix Index (Tokyo)		11.12.20	JPY	(0)	35	-35	-	-	0.00
Topix Index (Tokyo)		11.12.20	JPY	(35)	35	-	-	-	0.00
Ukx Ftse 100 Index		17.09.21	GBP	-	58	-46	12	1 537.66	0.00
Ukx Ftse 100 Index		17.09.21	GBP	-	46	-46	-	-	0.00
Ukx Ftse 100 Index		17.09.21	GBP	-	12	-	12	11 881.94	0.01

JSS Sustainable Multi Asset - Global Opportunities** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Ukx Ftse 100 Index		17.09.21	GBP	-	46	-46	-	-	0.00
Ukx Ftse 100 Index		17.09.21	GBP	-	46	-46	-	-	0.00
Ukx Ftse 100 Index		17.09.21	GBP	-	10	-46	-36	-419.36	0.00
Ukx Ftse 100 Index		17.09.21	GBP	-	46	-46	-	-	0.00
								526 601.07	0.26
Options on securities									
Right Computersh 19.04.21		19.04.21	AUD	-	6 429	-6 429	-	-	0.00
Right Telefoni 28.12.20		28.12.20	EUR	-	181 385	-181 385	-	-	0.00
Rights Bristol-Myers Squibb		31.12.99	USD	3 097	-	-3 097	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								172 697 357.74	85.90
Transferable securities dealt on another regulated market									
Bonds									
Allstate	5.750	15.08.53	USD	-	1 600 000	-	1 600 000	1 469 263.85	0.73
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	1 000 000	-	-	1 000 000	890 024.45	0.44
Banco Peru 3.375% 18-18.01.23	3.375	18.01.23	USD	-	1 700 000	-	1 700 000	1 460 517.75	0.73
Cosan Ltd 5.50% 19-20.09.29	5.500	20.09.29	USD	-	1 210 000	-	1 210 000	1 102 458.05	0.55
Gas Lima 4.375% 13-1.4.23 Reg S	4.375	01.04.23	USD	-	1 600 000	-	1 600 000	1 393 243.95	0.69
Orange	0.875	03.02.27	EUR	1 000 000	-	-1 000 000	-	-	0.00
Praxair	1.625	01.12.25	EUR	500 000	-	-500 000	-	-	0.00
Promigas/Ga 3.75% 19-16.10.29 Regs	3.750	16.10.29	USD	-	1 500 000	-	1 500 000	1 258 506.20	0.63
Soquimich 3.625% 13-03.04.23	3.625	03.04.23	USD	-	220 000	-	220 000	194 163.59	0.10
Telekom Malay.7.875% 95-25Reg.S	7.875	01.08.25	USD	-	690 000	-	690 000	721 496.21	0.36
								8 489 674.05	4.23
Total transferable securities dealt on another regulated market								8 489 674.05	4.23
Other transferable securities									
Shares									
Epiroc Ab			SEK	-	15 807	-15 807	-	-	0.00
								-	0.00
Investment Funds									
Jss In S Eq Td -M Usd- Cap			USD	37 000	-	-37 000	-	-	0.00
								-	0.00
Total other transferable securities								-	0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS								181 187 031.79	90.12
Liquidities and deposits								19 534 868.75	9.72
Other assets less liabilities								318 084.87	0.16
TOTAL NET ASSETS								201 039 985.41	100.00

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

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

** please refer to Note 19

JSS Sustainable Equity - Green Planet**

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aalberts – Bearer Shs			EUR	170 958	9 860	-36 493	144 325	6 540 809.00	2.14
Acea			EUR	108 278	123 126	-42 187	189 217	3 687 839.33	1.21
Advanced Drainage Systems			USD	70 991	26 778	-21 919	75 850	7 455 801.08	2.44
Af Poyry Ab			SEK	-	140 452	-	140 452	3 899 765.19	1.28
Agilent Technologies			USD	69 921	25 507	-2 372	93 056	11 598 454.64	3.79
Aker Carbon Rg			NOK	-	1 240 113	-651 157	588 956	1 142 431.19	0.37
Aker Offshore Wind As			NOK	-	1 946 726	-1 946 726	-	-	0.00
Alfa Laval Ab			SEK	135 026	8 108	-143 134	-	-	0.00
American Water Works Co Inc			USD	60 722	2 648	-40 242	23 128	3 005 918.41	0.98
Analog Devices Inc			USD	-	19 794	-	19 794	2 873 543.33	0.94
Ansys Inc			USD	18 595	5 566	-24 161	-	-	0.00
Arcadis N.V.			EUR	240 883	14 245	-89 317	165 811	5 723 795.72	1.87
Aurubis Ag			EUR	-	40 042	-	40 042	3 129 682.72	1.02
Autodesk Inc.			USD	8 550	27 672	-503	35 719	8 791 952.19	2.88
Ballard Power Systems Inc			CAD	-	102 816	-32 132	70 684	1 082 040.75	0.35
Cadeler Rg			NOK	-	358 623	-	358 623	1 199 757.16	0.39
California Water Servi. Grp			USD	35 541	-	-35 541	-	-	0.00
Carbios Sa			EUR	-	27 650	-15 021	12 629	536 732.50	0.18
Ceres Power Holdings Plc			GBP	-	113 870	-113 870	-	-	0.00
Cimc Enric Hldg			HKD	-	4 956 726	-	4 956 726	4 348 800.92	1.42
Clean Energy Fuels Corp			USD	-	217 472	-217 472	-	-	0.00
Clean Harbors Inc			USD	-	76 522	-	76 522	6 010 000.07	1.97
Coca-Cola Europ Prntr			USD	81 272	216 012	-132 562	164 722	8 239 572.51	2.70
Danaher Corp			USD	72 643	12 329	-28 472	56 500	12 785 513.11	4.18
Daqo New Energy/Sadr			USD	-	49 244	-26 031	23 213	1 272 712.08	0.42
Duerr Ag			EUR	-	72 806	-	72 806	2 335 616.48	0.76
Ebara Corp.			JPY	-	105 149	-	105 149	4 369 789.52	1.43
Ecolab Inc.			USD	24 527	15 701	-7 296	32 932	5 719 709.96	1.87
Elis Sa			EUR	-	472 176	-	472 176	7 502 876.64	2.45
Entegris Inc			USD	104 392	41 594	-20 694	125 292	12 991 953.15	4.25
Essential Util Rg			USD	153 699	36 745	-190 444	-	-	0.00
Everbridge Inc			USD	9 086	11 811	-20 897	-	-	0.00
Evoqua Water Technologies Corp			USD	128 371	198 580	-204 188	122 763	3 496 866.63	1.14
Fischer Georg Ag/Nam.			CHF	6 370	2 820	-2 905	6 285	7 872 110.59	2.58
Flowserve Corp			USD	-	78 407	-78 407	-	-	0.00
Flsmidth & Co. A/S B			DKK	-	72 513	-32 844	39 669	1 390 719.52	0.46
Fortune Brands Home & Security			USD	97 681	5 865	-47 845	55 701	4 678 620.97	1.53
Halma Plc			GBP	99 397	-	-99 397	-	-	0.00
Idex Corp			USD	23 884	19 132	-26 955	16 061	2 980 203.26	0.97
Idexx Laboratories Inc.			USD	5 375	323	-5 698	-	-	0.00
Infineon Technologies /Nam.			EUR	-	151 506	-	151 506	5 123 932.92	1.68
Iren S.P.A.			EUR	1 270 622	65 559	-1 336 181	-	-	0.00
Itron Inc			USD	32 530	26 942	-59 472	-	-	0.00
Kubota Corp			JPY	266 704	10 557	-133 358	143 903	2 456 636.87	0.80
Kurita Water Ind.Ltd			JPY	172 230	70 840	-5 842	237 228	9 606 411.85	3.14
Lonza Group Ag /Nom.			CHF	5 388	324	-5 712	-	-	0.00
Lundin Mining Corp			CAD	-	311 713	-311 713	-	-	0.00
Masco Corp.			USD	158 196	90 107	-73 606	174 697	8 678 134.98	2.84
Mueller Water Products Inc -A-			USD	234 977	14 110	-249 087	-	-	0.00
Nel Asa			NOK	-	804 273	-804 273	-	-	0.00
Nio Inc			USD	-	27 584	-27 584	-	-	0.00
Nordex Se Rostock/Konv			EUR	-	101 701	-101 701	-	-	0.00
Norma Group			EUR	53 999	99 801	-43 624	110 176	4 757 399.68	1.56
On Semiconductor Corp			USD	-	258 116	-43 232	214 884	6 936 301.14	2.27
Orsted			DKK	-	6 908	-6 908	-	-	0.00
Outotec Oyj			EUR	770 388	255 064	-199 585	825 867	8 090 193.13	2.65
Pennon Group Plc			GBP	410 192	510 979	-206 751	714 420	9 449 913.74	3.09
Pentair Plc			USD	183 617	10 706	-194 323	-	-	0.00

JSS Sustainable Equity - Green Planet** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in EUR	% of net assets
Perkinelmer Inc			USD	-	31 041	-31 041	-	-	0.00
Plug Power Inc			USD	-	71 784	-71 784	-	-	0.00
Pool Corp			USD	8 124	359	-8 483	-	-	0.00
Powercell Sweden Ab			SEK	-	37 147	-37 147	-	-	0.00
Proton Motor Power Systems Plc			GBP	-	399 735	-95 911	303 824	184 040.13	0.06
Ptc Inc Shs			USD	28 764	26 656	-1 374	54 046	6 437 758.63	2.11
Reckitt Benckiser Group Plc			GBP	24 758	-	-24 758	-	-	0.00
Republic Services Inc.			USD	67 389	74 575	-44 437	97 527	9 047 091.04	2.96
Rohm Co.Ltd			JPY	-	29 200	-29 200	-	-	0.00
Roper Technologies Inc			USD	8 889	6 417	-5 374	9 932	3 937 959.69	1.29
Rotork Plc			GBP	493 665	989 296	-224 868	1 258 093	4 988 723.10	1.63
Samsung Sdi / Sgdr 144A			EUR	-	36 616	-	36 616	4 716 140.80	1.54
Sgs Sa /Nom.			CHF	525	-	-525	-	-	0.00
Siemens Ag /Nam.			EUR	-	49 790	-	49 790	6 652 939.80	2.18
Sika Ltd			CHF	12 822	14 902	-5 181	22 543	6 220 889.07	2.03
Stantec Inc			CAD	70 565	126 304	-74 802	122 067	4 597 567.59	1.50
Stmicroelectronics Nv			EUR	-	127 609	-	127 609	3 905 473.45	1.28
Suez Environnement Cie			EUR	226 165	288 414	-514 579	-	-	0.00
Sulzer Ag/ Namensaktien			CHF	25 541	60 728	-17 897	68 372	7 971 214.67	2.61
Tetra Tech Inc.			USD	41 406	44 349	-26 052	59 703	6 143 986.95	2.01
Thermo Fisher Scientific Inc			USD	19 130	4 730	-16 154	7 706	3 278 055.33	1.07
Trimble Navigation Ltd			USD	101 490	30 599	-4 226	127 863	8 822 859.68	2.89
United Utilities Group Plc			GBP	343 060	-	-343 060	-	-	0.00
Valeo Sa			EUR	-	106 534	-	106 534	2 702 767.58	0.88
Valmont Ind.Inc			USD	22 442	12 259	-20 691	14 010	2 788 650.39	0.91
Veolia Environnement			EUR	381 060	239 159	-210 823	409 396	10 427 316.12	3.41
Washtec Ag			EUR	-	20 385	-262	20 123	1 052 432.94	0.34
Watts Water Technologies Inc			USD	44 730	2 686	-47 416	-	-	0.00
Xinte Energy Co Ltd /H			HKD	-	455 935	-455 935	-	-	0.00
Xinyi Solar Holdings Shs			HKD	-	1 474 458	-1 474 458	-	-	0.00
Xylem Inc			USD	85 168	17 461	-71 955	30 674	3 102 835.85	1.02
Yadea Group Holdings Ltd			HKD	-	667 041	-667 041	-	-	0.00
								298 741 215.74	97.72
Total transferable securities listed on an official stock exchange								298 741 215.74	97.72
TOTAL SECURITIES PORTFOLIO INVESTMENTS								298 741 215.74	97.72
Liquidities and deposits								7 004 347.30	2.29
Other assets less liabilities								-37 781.16	-0.01
TOTAL NET ASSETS								305 707 781.88	100.00

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

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

** please refer to Note 19

JSS Bond - USD High Yield

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Altice Usa Inc			USD	20 030	8 650	-4 740	23 940	817 311.60	0.29
Altra Industrial Motion Shs			USD	12 195	-	-12 195	-	-	0.00
American Axle & Manufact.Hldgs			USD	52 133	10 695	-15 100	47 728	493 984.80	0.18
Audacy Rg-A			USD	-	234 400	-30 780	203 620	877 602.20	0.31
Bausch Health Rg Registered Shs			USD	-	38 710	-5 445	33 265	975 329.80	0.35
Boyd Gaming			USD	16 930	6 220	-14 390	8 760	538 652.40	0.19
Brinks Co.			USD	-	12 620	-925	11 695	898 643.80	0.32
Chesapeake Energy Corp			USD	-	1 254	-1 254	-	-	0.00
Compass Minerals International			USD	9 460	4 270	-3 345	10 385	615 415.10	0.22
Crown Holdings Inc			USD	3 845	-	-3 845	-	-	0.00
Cumulus Media Inc Npv			USD	-	172 030	-7 165	164 865	2 415 272.25	0.87
Dell Technologies Inc			USD	11 350	1 795	-8 135	5 010	499 346.70	0.18
Devon Energy Corp.(New)			USD	-	41 942	-15 690	26 252	766 295.88	0.27
Emerald Holding Inc			USD	109 360	21 235	-130 595	-	-	0.00
Entercom Communications A			USD	235 630	264 375	-500 005	-	-	0.00
Enviva Partners Lp /Lp			USD	16 820	11 950	-4 855	23 915	1 253 385.15	0.45
Gam & Leir Prpr /Reit			USD	14 456	2 917	-17 373	-	-	0.00
Gms Inc			USD	-	16 445	-140	16 305	784 922.70	0.28
Goodyear Tire & Rubber			USD	45 222	11 715	-33 030	23 907	410 005.05	0.15
Graphic Packaging Holding Co			USD	34 301	32 545	-7 410	59 436	1 078 169.04	0.39
Hanesbrands Inc			USD	22 555	5 130	-27 685	-	-	0.00
Iheartmedia Registered Shs -A-			USD	37 715	36 930	-39 405	35 240	949 013.20	0.34
Kar Auction Services			USD	-	58 825	-4 320	54 505	956 562.75	0.34
Koppers Holdings Inc			USD	24 405	10 255	-7 190	27 470	888 654.50	0.32
Lear Corp			USD	4 550	750	-2 610	2 690	471 503.20	0.17
Lumentum Holdings Inc			USD	6 575	9 180	-2 075	13 680	1 122 170.40	0.40
Mallinckrodt Plc			USD	5 265	1 015	-6 280	-	-	0.00
Mgm Resorts International			USD	21 145	4 375	-25 520	-	-	0.00
Ncr Corp			USD	12 375	11 460	-8 875	14 960	682 325.60	0.24
Nexstar Media Group Inc -A-			USD	-	4 150	-1 685	2 465	364 524.20	0.13
Nrg Energy Inc			USD	14 740	6 535	-2 015	19 260	776 178.00	0.28
Oasis Petroleum Rg			USD	-	9 656	-4 805	4 851	487 768.05	0.18
O-I Glass Rg			USD	53 385	37 850	-31 265	59 970	979 310.10	0.35
Parsley Energy Shs -A-			USD	41 117	7 985	-49 102	-	-	0.00
Party City Holdco Inc			USD	-	25 470	-25 470	-	-	0.00
Pioneer Natural Resources Co			USD	-	6 198	-1 720	4 478	727 764.56	0.26
Red Rock Resorts Inc			USD	29 250	17 840	-22 515	24 575	1 044 437.50	0.37
Science Applications Intl Corp			USD	-	12 080	-1 785	10 295	903 180.35	0.32
Six Flags Entmt			USD	17 450	3 965	-21 415	-	-	0.00
Suburban Propane Partners Units			USD	31 014	30 050	-8 750	52 314	802 496.76	0.29
Sunoco Lp-Partnership Units			USD	22 445	4 750	-4 725	22 470	847 119.00	0.30
Teck Resources / -B-			USD	48 155	14 025	-20 305	41 875	964 800.00	0.35
Townsquare Media Inc			USD	-	67 885	-	67 885	865 533.75	0.31
Ttm Technologies Inc			USD	43 170	-	-43 170	-	-	0.00
Urban One Inc			USD	-	226 200	-1 585	224 615	1 127 567.30	0.40
Vistra Energy Corp			USD	20 560	16 185	-3 050	33 695	625 042.25	0.22
Westrock Co			USD	16 925	6 375	-6 625	16 675	887 443.50	0.32
Whiting Pet Rg			USD	-	13 248	-13 248	-	-	0.00
Wpx Energy Inc			USD	64 855	16 350	-81 205	-	-	0.00
								28 897 731.44	10.34
Bonds									
Acadia Hlth	6.500	01.03.24	USD	1 250 000	-	-1 250 000	-	-	0.00
Acadia Hlth 5.625% 15-15.02.23	5.625	15.02.23	USD	75 000	-	-75 000	-	-	0.00
Alpha 8.75% 18-1.6.23/Pik 144A	8.750	01.06.23	USD	200 000	-	-200 000	-	-	0.00
Amc Network	5.000	01.04.24	USD	625 000	-	-375 000	250 000	253 895.00	0.09
Amc Network 4.25% 21-15.02.29	4.250	15.02.29	USD	-	575 000	-	575 000	580 750.00	0.21
Amc Network 4.75% 17-01.08.25	4.750	01.08.25	USD	400 000	-	-150 000	250 000	257 347.50	0.09

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Amc Networks 4.75%12-15.12.22	4.750	15.12.22	USD	-	125 000	-125 000	-	-	0.00
Amerigas	5.500	20.05.25	USD	175 000	-	-	175 000	192 577.88	0.07
Amerigas Fi	5.875	20.08.26	USD	850 000	-	-	850 000	952 289.00	0.34
Antero Res 5% 17-01.03.25	5.000	01.03.25	USD	-	125 000	-125 000	-	-	0.00
Antero Res 5.625% 15-01.06.23	5.625	01.06.23	USD	125 000	125 000	-250 000	-	-	0.00
Apache 4.625% 20-15.11.25	4.625	15.11.25	USD	-	75 000	-	75 000	81 213.38	0.03
Apache 4.875% 20-15.11.27	4.875	15.11.27	USD	-	175 000	-	175 000	189 769.13	0.07
Ard Fin 6.5% 19-30.6.27/Pik 144A	6.500	30.06.27	USD	1 850 000	-	-	1 850 000	1 946 348.00	0.70
Ardagh Pck 6% 17-15.02.25 144A	6.000	15.02.25	USD	250 000	-	-	250 000	258 556.25	0.09
Ball Corp 2.875% 20-15.08.30	2.875	15.08.30	USD	-	450 000	-	450 000	442 291.50	0.16
Bausch 7.25% 19-30.05.29 144A	7.250	30.05.29	USD	525 000	125 000	-	650 000	666 058.25	0.24
Berry Plas	5.125	15.07.23	USD	100 000	-	-71 000	29 000	29 065.25	0.01
Berry Plas	6.000	15.10.22	USD	137 000	-	-137 000	-	-	0.00
Boyd Gam 6.375% 16-01.04.26	6.375	01.04.26	USD	-	100 000	-100 000	-	-	0.00
Callon Petr 6.125% 17-01.10.24	6.125	01.10.24	USD	675 000	-	-525 000	150 000	148 416.00	0.05
Calpine 3.75% 20-01.03.31 144A	3.750	01.03.31	USD	-	475 000	-	475 000	452 995.63	0.16
Carrizo	6.250	15.04.23	USD	475 000	-	-200 000	275 000	275 490.88	0.10
Cdw Llc Fin 3.25% 20-15.02.29	3.250	15.02.29	USD	-	225 000	-	225 000	228 093.75	0.08
Centene	4.750	15.01.25	USD	50 000	-	-50 000	-	-	0.00
Centene 4.75% 14-15.05.22	4.750	15.05.22	USD	-	225 000	-225 000	-	-	0.00
Centene Esc 3.0% 20-15.10.30	3.000	15.10.30	USD	-	275 000	-150 000	125 000	128 566.25	0.05
Chs/Communi 6.25% 17-31.03.23	6.250	31.03.23	USD	825 000	-	-825 000	-	-	0.00
Coeur Min 5.875% 17-01.06.24	5.875	01.06.24	USD	575 000	-	-575 000	-	-	0.00
Cont Res 4.375% 17-15.01.28	4.375	15.01.28	USD	250 000	-	-	250 000	276 545.38	0.10
Cpn	5.750	15.01.25	USD	800 000	-	-800 000	-	-	0.00
Csc Hldg 7.5% -01.04.28	7.500	01.04.28	USD	375 000	-	-	375 000	412 674.38	0.15
Csc Hldg 7.75% 18-15.07.25	7.750	15.07.25	USD	625 000	-	-625 000	-	-	0.00
Csc Holding	5.250	01.06.24	USD	525 000	-	-	525 000	570 255.00	0.20
Dish Dbs	5.875	15.11.24	USD	1 075 000	-	-875 000	200 000	215 000.00	0.08
Dolya Holdc 5.0% 20-15.07.28 144A	5.000	15.07.28	USD	-	350 000	-	350 000	358 261.75	0.13
Eqc Corp 3.9% 17-01.10.27	3.900	01.10.27	USD	-	100 000	-	100 000	107 250.00	0.04
Eqc Corp 4.875% 11-15.11.21	4.875	15.11.21	USD	50 000	-	-50 000	-	-	0.00
Eqc Corp 5.0% 20-15.01.29	5.000	15.01.29	USD	-	50 000	-	50 000	55 817.50	0.02
Eqc Corp 6.125% 20-01.02.25	7.875	01.02.25	USD	325 000	-	-200 000	125 000	145 973.75	0.05
Eqc Corp 7.0% 20-01.02.30	8.750	01.02.30	USD	300 000	50 000	-250 000	100 000	130 425.00	0.05
Eqc Mdstm 4.75% 18-15.07.23	4.750	15.07.23	USD	-	50 000	-33 000	17 000	17 767.38	0.01
Eqc Mdstm 5.5% 18-15.07.28	5.500	15.07.28	USD	400 000	225 000	-	625 000	676 612.50	0.24
Eqc Mdstm 6.5% 18-15.07.48	6.500	15.07.48	USD	225 000	100 000	-	325 000	348 440.63	0.12
Fgp	6.500	01.05.21	USD	125 000	-	-125 000	-	-	0.00
Fgp	6.750	15.06.23	USD	325 000	-	-325 000	-	-	0.00
Ford Mc 3.096% 16-04.05.23	3.096	04.05.23	USD	-	500 000	-	500 000	512 725.00	0.18
Ford Mc 3.336% 16-18.03.21	3.336	18.03.21	USD	350 000	-	-350 000	-	-	0.00
Ford Mc 3.375% 20-13.11.25	3.375	13.11.25	USD	-	675 000	-	675 000	700 312.50	0.25
Ford Mc 3.813% 18-12.10.21	3.813	12.10.21	USD	475 000	-	-	475 000	479 156.25	0.17
Ford Mc 4.0% 20-13.11.30	4.000	13.11.30	USD	-	850 000	-	850 000	891 437.50	0.32
Ford Mc 4.063% 19-01.11.24	4.063	01.11.24	USD	400 000	-	-	400 000	425 960.00	0.15
Ford Mc 4.125% 20-17.08.27	4.125	17.08.27	USD	-	350 000	-	350 000	371 753.34	0.13
Ford Mc 4.14% 18-15.02.23	4.140	15.02.23	USD	375 000	-	-	375 000	389 062.50	0.14
Ford Mc 4.25% 12-20.09.22	4.250	20.09.22	USD	-	200 000	-	200 000	207 058.00	0.07
Ford Mc 4.271% 20-09.01.27	4.271	09.01.27	USD	475 000	-	-	475 000	509 575.25	0.18
Ford Mc 4.389% 16-08.01.26	4.389	08.01.26	USD	450 000	-	-	450 000	486 562.50	0.17
Ford Mc 5.113% 19-03.05.29	5.113	03.05.29	USD	375 000	125 000	-	500 000	560 420.00	0.20
Ford Mc 5.125% 20-16.06.25	5.125	16.06.25	USD	325 000	525 000	-	850 000	937 125.00	0.33
Freeport Mc	3.875	15.03.23	USD	375 000	-	-375 000	-	-	0.00
Freeport Mc	5.400	14.11.34	USD	475 000	-	-150 000	325 000	392 975.38	0.14
Freeport Mc 4.375% 20-01.08.28	4.375	01.08.28	USD	-	225 000	-	225 000	237 937.50	0.08
Freeport Mc 4.625% 20-01.08.30	4.625	01.08.30	USD	-	525 000	-100 000	425 000	465 955.13	0.17
Freeport Mc 5% 19-01.09.27	5.000	01.09.27	USD	275 000	-	-	275 000	291 256.63	0.10
Freeport Mc 5.25% 19-01.09.29	5.250	01.09.29	USD	225 000	-	-	225 000	249 136.88	0.09
Goodyear Ti 4.875% 17-15.03.27	4.875	15.03.27	USD	175 000	-	-175 000	-	-	0.00
Graphic Pac 4.75% 19-15.07.27	4.750	15.07.27	USD	175 000	-	-	175 000	189 689.50	0.07
Graphic Packagn 3.5% 20-01.03.29	3.500	01.03.29	USD	-	75 000	-	75 000	74 396.25	0.03
Hca	5.375	01.02.25	USD	700 000	-	-	700 000	790 475.00	0.28

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Hca	5.875	15.02.26	USD	1 150 000	-	-125 000	1 025 000	1 188 205.63	0.42
Hca 3.50% 20-01.09.30	3.500	01.09.30	USD	550 000	175 000	-	725 000	772 846.38	0.28
Hca 5.375% 18-01.09.26	5.375	01.09.26	USD	75 000	225 000	-300 000	-	-	0.00
Hca 5.625% 18-01.09.28	5.625	01.09.28	USD	300 000	-	-75 000	225 000	266 906.25	0.09
Hca 5.875% 19-01.02.29	5.875	01.02.29	USD	125 000	-	-125 000	-	-	0.00
Iheartcomm 6.375%19-1.5.26	6.375	01.05.26	USD	50 000	-	-	50 000	53 287.50	0.02
Iheartcomm 8.375% 19-01.05.27	8.375	01.05.27	USD	1 114 891	300 000	-	1 414 891	1 517 484.75	0.54
Iho Verwalt 6%19-15.5.27 /Pik	6.000	15.05.27	USD	475 000	-	-	475 000	499 251.13	0.18
Ineos Qu 3.375% 21-15.1.26 144A	3.375	15.01.26	USD	-	200 000	-	200 000	202 896.00	0.07
Intelsat	0.000	01.08.23	USD	425 000	-	-	425 000	243 843.75	0.09
Kraft Heinz 4.25% 20-01.03.31	4.250	01.03.31	USD	-	225 000	-225 000	-	-	0.00
Mgm Gr 5.625% 16-01.05.24	5.625	01.05.24	USD	275 000	-	-	275 000	298 155.66	0.11
Mgm Resorts	6.000	15.03.23	USD	850 000	-	-375 000	475 000	509 045.63	0.18
Mgm Resorts 4.75% 20-15.10.28	4.750	15.10.28	USD	-	200 000	-	200 000	212 900.00	0.08
Mgm Resorts 5.5% 19-15.04.27	5.500	15.04.27	USD	66 000	-	-	66 000	72 629.70	0.03
Mgm Resorts 5.75% 18-15.06.25	5.750	15.06.25	USD	230 000	-	-75 000	155 000	171 120.00	0.06
Navient 5.0% 20-15.03.27	5.000	15.03.27	USD	100 000	-	-	100 000	103 700.00	0.04
Navient 6.75% 17-25.06.25	6.750	25.06.25	USD	275 000	-	-	275 000	304 562.50	0.11
Navient 6.75% 18-15.06.26	6.750	15.06.26	USD	100 000	175 000	-	275 000	307 518.75	0.11
Nrg Energy 5.75% 18-15.01.28	5.750	15.01.28	USD	50 000	-	-	50 000	53 401.25	0.02
Nrg Energy 7.25% 16-15.05.26	7.250	15.05.26	USD	275 000	-	-	275 000	285 785.50	0.10
Nustar 5.625% 17-28.04.27	5.625	28.04.27	USD	975 000	-	-	975 000	1 047 364.50	0.37
Nustar 6.375% 20-01.10.30	6.375	01.10.30	USD	-	100 000	-100 000	-	-	0.00
Oasis Ptrlm	6.875	15.03.22	USD	725 000	-	-725 000	-	-	0.00
Occidental 5.875% 20-01.09.25	5.875	01.09.25	USD	-	300 000	-	300 000	334 132.50	0.12
Occidental 6.125% 20-01.01.31	6.125	01.01.31	USD	-	325 000	-	325 000	381 875.00	0.14
Occidental 6.625% 20-01.09.30	6.625	01.09.30	USD	-	725 000	-	725 000	877 112.25	0.31
Oxy 2.9% 19-15.08.24	2.900	15.08.24	USD	375 000	-	-	375 000	383 906.25	0.14
Oxy 3.2% 19-15.08.26	3.200	15.08.26	USD	-	100 000	-	100 000	101 037.50	0.04
Oxy 3.5% 15-15.06.25	3.500	15.06.25	USD	375 000	-	-	375 000	383 906.25	0.14
Oxy 4.1% 16-15.02.47	4.100	15.02.47	USD	175 000	-	-	175 000	163 187.50	0.06
Oxy 4.3% 19-15.08.39	4.300	15.08.39	USD	450 000	275 000	-	725 000	693 825.00	0.25
Oxy 4.4% 19-15.08.49	4.400	15.08.49	USD	175 000	75 000	-	250 000	240 338.75	0.09
Oxy 8.0% 20-15.07.25	8.000	15.07.25	USD	250 000	-	-	250 000	299 695.00	0.11
Oxy 8.875% 20-15.07.30	8.875	15.07.30	USD	450 000	-	-	450 000	602 412.75	0.22
Park Aer 5.5% 17-15.02.24 144A	5.500	15.02.24	USD	650 000	-	-650 000	-	-	0.00
Pattern Enr 4.50% 20-15.08.28	4.500	15.08.28	USD	-	150 000	-	150 000	155 655.00	0.06
Pisces Midc 8% 18-15.04.26 144A	8.000	15.04.26	USD	825 000	275 000	-1 100 000	-	-	0.00
Polaris 8.5% 17-01.12.22 /Pik	8.500	01.12.22	USD	600 000	125 000	-725 000	-	-	0.00
Qep Res	5.250	01.05.23	USD	275 000	-	-275 000	-	-	0.00
Qep Res 5.625% 17-01.03.26	5.625	01.03.26	USD	250 000	-	-250 000	-	-	0.00
Range Resou	4.875	15.05.25	USD	450 000	-	-325 000	125 000	129 531.25	0.05
Schaef	0.000	15.09.26	USD	700 000	-	-50 000	650 000	666 100.50	0.24
Slm 5.5% 13-25.01.23	5.500	25.01.23	USD	-	125 000	-125 000	-	-	0.00
Sm Energy	6.750	15.09.26	USD	400 000	125 000	-125 000	400 000	407 500.00	0.15
Sm Energy	5.625	01.06.25	USD	275 000	-	-	275 000	272 593.75	0.10
Sm Energy 6.50% 21-15.07.28	6.500	15.07.28	USD	-	75 000	-	75 000	77 157.75	0.03
Sprint Cap.Corp	6.875	15.11.28	USD	500 000	-	-375 000	125 000	160 468.75	0.06
Sprint Corp	7.625	15.02.25	USD	350 000	-	-350 000	-	-	0.00
Sprint Corp	7.125	15.06.24	USD	1 300 000	-	-600 000	700 000	808 500.00	0.29
Starfruit U 8% 18-01.10.26 144A	8.000	01.10.26	USD	875 000	425 000	-	1 300 000	1 379 625.00	0.49
Suburb Prop	5.500	01.06.24	USD	500 000	-	-500 000	-	-	0.00
Targa Res 5.875% 18-15.04.26	5.875	15.04.26	USD	500 000	-	-	500 000	526 532.50	0.19
Teleflex	4.875	01.06.26	USD	250 000	-	-250 000	-	-	0.00
Tenet Hlthc	6.750	15.06.23	USD	550 000	-	-	550 000	600 875.00	0.21
Tenet Hlthc 4.25% 21-01.06.29	4.250	01.06.29	USD	-	425 000	-	425 000	430 843.75	0.15
Tenet Hlthc 4.625% 17-15.07.24	4.625	15.07.24	USD	125 000	-	-	125 000	127 135.63	0.04
Tenet Hlthc 5.125% 17-01.05.25	5.125	01.05.25	USD	775 000	-	-775 000	-	-	0.00
Tenet Hlthc 7% 17-01.08.25	7.000	01.08.25	USD	425 000	-	-425 000	-	-	0.00
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	-	1 400 000	-	1 400 000	1 588 142.36	0.57
T-Mobile Us	6.500	15.01.24	USD	975 000	-	-975 000	-	-	0.00
T-Mobile Us	6.500	15.01.26	USD	925 000	-	-925 000	-	-	0.00
T-Mobile Us 2.25% 15.02.26 144A	2.250	15.02.26	USD	-	400 000	-	400 000	403 500.00	0.14

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	-	250 000	-	250 000	252 187.50	0.09
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	-	500 000	-150 000	350 000	346 062.50	0.12
T-Mobile Us 2.875% 21-15.02.31	2.875	15.02.31	USD	-	550 000	-225 000	325 000	322 968.75	0.12
T-Mobile Us 3.375% 21-15.04.29	3.375	15.04.29	USD	-	650 000	-	650 000	672 375.34	0.24
T-Mobile Us 4.5% 18-01.02.26	4.500	01.02.26	USD	-	50 000	-	50 000	51 103.00	0.02
Transdi 6.375% 17-15.06.26	6.375	15.06.26	USD	425 000	-	-	425 000	440 818.50	0.16
Transdigm	6.500	15.05.25	USD	475 000	-	-475 000	-	-	0.00
Transdigm	6.500	15.07.24	USD	825 000	-	-825 000	-	-	0.00
Transdigm 5.50% 20-15.11.27	5.500	15.11.27	USD	450 000	-	-	450 000	469 687.50	0.17
Transdigm 7.50% 19-15.03.27	7.500	15.03.27	USD	-	550 000	-	550 000	585 805.00	0.21
Transdigm U 6.875% 18-15.05.26	6.875	15.05.26	USD	200 000	125 000	-	325 000	343 854.88	0.12
Trivium Pack 5.5% 19-15.08.26	5.500	15.08.26	USD	200 000	-	-	200 000	210 390.00	0.07
Usa 0% 20-15.09.20 Tb	0.000	15.09.20	USD	-	4 000 000	-4 000 000	-	-	0.00
Usa 0% 20-20.8.20 Tbill	0.000	20.08.20	USD	-	5 000 000	-5 000 000	-	-	0.00
Usacmpr Ptr 6.875% 18-01.04.26	6.875	01.04.26	USD	800 000	175 000	-	975 000	1 023 681.75	0.37
Usagm Holdc 9.75% 19-15.07.27	9.750	15.07.27	USD	1 875 000	200 000	-	2 075 000	2 287 687.50	0.82
Utd Rent Na 3.875% 20-15.02.31	3.875	15.02.31	USD	-	300 000	-	300 000	305 625.00	0.11
Utd Rent Na 4.0% 20-15.07.30	4.000	15.07.30	USD	525 000	-	-	525 000	541 800.00	0.19
Utd Rentals	5.500	15.07.25	USD	325 000	-	-325 000	-	-	0.00
Utd Rentals 5.5% 16-15.05.27	5.500	15.05.27	USD	225 000	-	-	225 000	238 781.25	0.08
Utd Rentals 6.5% 18-15.12.26	6.500	15.12.26	USD	350 000	-	-350 000	-	-	0.00
Veritas Us 7.50% 20-01.09.25	7.500	01.09.25	USD	-	875 000	-	875 000	913 526.25	0.33
Vistra Oper 4.375% 21-01.05.29	4.375	01.05.29	USD	-	275 000	-	275 000	276 718.75	0.10
Western Gas 4.5% 18-01.03.28	4.500	01.03.28	USD	150 000	-	-	150 000	160 695.75	0.06
Western Gas 4.65% 16-01.07.26	4.650	01.07.26	USD	50 000	-	-	50 000	53 523.25	0.02
Western Gas 4.75% 18-15.08.28	4.750	15.08.28	USD	-	125 000	-	125 000	135 443.13	0.05
Western Gas 5.3% 18-01.03.48	5.300	01.03.48	USD	950 000	75 000	-	1 025 000	1 095 842.88	0.39
Western Gas 5.45% 14-01.04.44	5.450	01.04.44	USD	75 000	150 000	-	225 000	243 523.13	0.09
Western Gas 5.5% 18-15.08.48	5.500	15.08.48	USD	125 000	75 000	-	200 000	218 524.00	0.08
Whiting Petro	6.250	01.04.23	USD	200 000	-	-200 000	-	-	0.00
Yum Brands 3.625% 20-15.03.31	3.625	15.03.31	USD	-	75 000	-	75 000	74 718.75	0.03
Yum Brands 4.625% 21-31.01.32	4.625	31.01.32	USD	-	175 000	-	175 000	184 225.13	0.07
Ziggo	6.000	15.01.27	USD	750 000	250 000	-	1 000 000	1 048 705.00	0.37
Ziggo Bv 4.875% 19-15.01.30	4.875	15.01.30	USD	200 000	-	-	200 000	205 264.00	0.07
Ziggo Fin	5.500	15.01.27	USD	414 000	-	-47 000	367 000	382 157.10	0.14
								52 953 907.49	18.96

Warrants

Chesa Ener 09.02.26 Cw /Chk Us		09.02.26	USD	-	10 458	-6 625	3 833	103 031.04	0.04
								103 031.04	0.04

Total transferable securities listed on an official stock exchange

81 954 669.97 29.34

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	-	100 000	98 875.00	0.04
1011778 Bc 3.875% 19-15.1.28 144A	3.875	15.01.28	USD	-	375 000	-	375 000	380 156.25	0.14
1011778 Bc 4.0% 20-15.10.30	4.000	15.10.30	USD	-	2 425 000	-	2 425 000	2 349 218.75	0.84
1011778 Bc 4.25% 17-15.5.24 144A	4.250	15.05.24	USD	125 000	-	-60 000	65 000	65 755.63	0.02
1011778 Bc 5% 17-15.10.25 144A	5.000	15.10.25	USD	1 975 000	75 000	-2 050 000	-	-	0.00
Academy Ltd 6.0% 20-15.11.27 144A	6.000	15.11.27	USD	-	275 000	-	275 000	294 892.13	0.11
Acadia Hlth 5.0% 20-15.04.29	5.000	15.04.29	USD	-	75 000	-	75 000	78 428.25	0.03
Acadia Hlth 5.50% 20-01.07.28	5.500	01.07.28	USD	50 000	-	-	50 000	53 477.25	0.02
Adapthealth 4.625% 21-01.08.29	4.625	01.08.29	USD	-	400 000	-	400 000	406 028.00	0.14
Adient Glob	4.875	15.08.26	USD	800 000	100 000	-	900 000	927 432.00	0.33
Adient Us L 9.0% 20-15.04.25	9.000	15.04.25	USD	50 000	75 000	-	125 000	137 997.50	0.05
Affinity 6.875% 15.12.28 144A	6.875	15.12.27	USD	-	675 000	-	675 000	718 770.38	0.26
Air Med	6.375	15.05.23	USD	825 000	-	-825 000	-	-	0.00
Albertsons 3.50% 20-15.03.29 144A	3.500	15.03.29	USD	-	725 000	-	725 000	717 750.00	0.26
Albertsons 4.875% 15.02.30	4.875	15.02.30	USD	50 000	-	-	50 000	53 389.00	0.02
Albertsons 5.75% 17-15.03.25	5.750	15.03.25	USD	1 000 000	-	-841 000	159 000	163 095.84	0.06

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Albertsons 5.875% 15.2.28 144A	5.875	15.02.28	USD	250 000	-	-	250 000	269 752.50	0.10
Albertsons 6.625% 17-15.06.24	6.625	15.06.24	USD	375 000	-	-375 000	-	-	0.00
Albertsons 7.5% 19-15.3.26 144A	7.500	15.03.26	USD	175 000	-	-	175 000	192 598.00	0.07
Albertsons C 3.25% 15.3.26 144A	3.250	15.03.26	USD	-	175 000	-	175 000	178 530.63	0.06
Allied Univ 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	-	400 000	-	400 000	406 044.00	0.14
Alnt Hldgs 6.75% 19-15.10.27 144A	6.750	15.10.27	USD	800 000	425 000	-275 000	950 000	999 618.50	0.36
Alpha 3U 6.25% 17-01.02.25 144A	6.250	01.02.25	USD	775 000	-	-775 000	-	-	0.00
Am Axle & M 6.5% 17-01.04.27	6.500	01.04.27	USD	750 000	-	-450 000	300 000	318 324.00	0.11
Amer Bld 4.0% 19-15.01.28 144A	4.000	15.01.28	USD	250 000	-	-	250 000	256 526.25	0.09
Amer Bld 5.875% 18-15.5.26 144A	5.875	15.05.26	USD	800 000	250 000	-1 050 000	-	-	0.00
American Ai 5.50% 20.04.26 144A	5.500	20.04.26	USD	-	625 000	-	625 000	662 500.00	0.24
American Ai 5.75% 20.04.29 P 144A	5.750	20.04.29	USD	-	475 000	-	475 000	513 399.00	0.18
Ams 7.0% 20-31.07.25 144A	7.000	31.07.25	USD	350 000	125 000	-25 000	450 000	486 371.25	0.17
Amwins Grou 7.75% 18-01.07.26	7.750	01.07.26	USD	1 100 000	250 000	-	1 350 000	1 434 577.50	0.51
Antero 5.375% 17-15.09.24	5.375	15.09.24	USD	350 000	-	-350 000	-	-	0.00
Antero 5.75% 19-01.03.27 144A	5.750	01.03.27	USD	775 000	350 000	-	1 125 000	1 173 425.63	0.42
Antero 5.75% 19-15.01.28	5.750	15.01.28	USD	650 000	100 000	-	750 000	790 260.00	0.28
Antero 7.625% 21-01.02.29 144A	7.625	01.02.29	USD	-	225 000	-	225 000	250 042.50	0.09
Antero 7.875% 20-15.05.26 144A	7.875	15.05.26	USD	-	225 000	-	225 000	252 202.50	0.09
Antero Mid 5.375% 21-15.06.29	5.375	15.06.29	USD	-	500 000	-	500 000	521 877.50	0.19
Antero Res	5.125	01.12.22	USD	250 000	-	-250 000	-	-	0.00
Antero Res 5.375% 21-01.03.30	5.375	01.03.30	USD	-	175 000	-	175 000	178 829.00	0.06
Antero Res 8.375% 21-15.07.26	8.375	15.07.26	USD	-	125 000	-44 000	81 000	92 238.75	0.03
Aramark Ser 6.375% 20-01.05.25 144A	6.375	01.05.25	USD	250 000	-	-	250 000	265 937.50	0.09
Aramark Svc 5% 18-01.2.28 144A	5.000	01.02.28	USD	1 225 000	-	-375 000	850 000	889 312.50	0.32
Archrock 6.25% 19-01.04.28	6.250	01.04.28	USD	250 000	475 000	-	725 000	758 284.75	0.27
Archrock P 6.875% 19-01.04.27	6.875	01.04.27	USD	625 000	375 000	-	1 000 000	1 064 710.00	0.38
Ardagh Meta 4.0% 21-01.09.29	4.000	01.09.29	USD	-	350 000	-	350 000	348 031.25	0.12
Ardagh Pck 5.25% 19-15.08.27 144A	5.250	15.08.27	USD	-	250 000	-	250 000	255 332.50	0.09
Ardagh Pck 5.25% 20-15.08.27 144A	5.250	15.08.27	USD	200 000	150 000	-	350 000	357 465.50	0.13
Ardent H S 5.75% 21-15.07.29	5.750	15.07.29	USD	-	100 000	-	100 000	101 500.00	0.04
Ascent Reso 10% 17-1.4.22 144A	10.000	01.04.22	USD	200 000	-	-200 000	-	-	0.00
Ascent Reso 5.875% 21-30.06.29	5.875	30.06.29	USD	-	200 000	-	200 000	200 250.00	0.07
Ascent Reso 7% 18-1.11.26 144A	7.000	01.11.26	USD	300 000	275 000	-	575 000	603 534.38	0.22
Ascent Reso 8.25% 20-31.12.28	8.250	31.12.28	USD	-	250 000	-	250 000	275 500.00	0.10
Assuredpart 5.625% 20-15.01.29	5.625	15.01.29	USD	-	275 000	-	275 000	275 550.00	0.10
Avant Inc 6% 17-01.10.24 144A	6.000	01.10.24	USD	300 000	-	-300 000	-	-	0.00
Avant Inc 9% 17-01.10.25	9.000	01.10.25	USD	1 125 000	-	-1 125 000	-	-	0.00
Avantor 4.625% 20-15.7.28 144A	4.625	15.07.28	USD	-	775 000	-	775 000	819 190.50	0.29
Axalta 4.75% 20-15.06.27 144A	4.750	15.06.27	USD	150 000	-	-	150 000	157 600.50	0.06
Axalta Coat 3.375% 20-15.02.29	3.375	15.02.29	USD	-	150 000	-	150 000	147 027.75	0.05
Bally S Corp 6.75% 19-1.6.27 144A	6.750	01.06.27	USD	-	225 000	-	225 000	240 057.00	0.09
Banff Mer 9.75% 18-1.9.26 144A	9.750	01.09.26	USD	175 000	450 000	-	625 000	658 593.75	0.24
Bausch 4.875% 21-01.06.28	4.875	01.06.28	USD	-	100 000	-	100 000	102 250.00	0.04
Bausch 5.0% 19-30.01.28	5.000	30.01.28	USD	125 000	75 000	-	200 000	190 000.00	0.07
Bausch 5.0% 20-15.02.29	5.000	15.02.29	USD	-	350 000	-	350 000	326 819.50	0.12
Bausch 5.25% 19-30.01.30	5.250	30.01.30	USD	-	675 000	-	675 000	628 593.75	0.22
Bausch 5.25% 20-15.02.31 144A	5.250	15.02.31	USD	-	225 000	-	225 000	210 667.50	0.08
Bausch 6.25% 20-15.2.29 144A	6.250	15.02.29	USD	225 000	25 000	-	250 000	247 575.00	0.09
Bausch HI 5.75% 19-15.08.27	5.750	15.08.27	USD	175 000	-	-	175 000	186 279.63	0.07
Bcpe 7.625% 21-01.05.27 144A	7.625	01.05.27	USD	-	975 000	-	975 000	999 769.88	0.36
Berry Glb 4.875% 19-15.7.26 144A	4.875	15.07.26	USD	275 000	-	-75 000	200 000	211 882.00	0.08
Berry Glb 5.625% 19-15.7.27 144A	5.625	15.07.27	USD	575 000	-	-	575 000	608 833.00	0.22
Berry Petr 7% 18-15.02.26	7.000	15.02.26	USD	250 000	-	-	250 000	254 255.00	0.09
Berry Plas	5.500	15.05.22	USD	142 000	-	-142 000	-	-	0.00
Booz Allen 3.875% 20-01.09.28	3.875	01.09.28	USD	-	100 000	-	100 000	102 253.50	0.04
Booz Allen 4.0% 21-01.07.29	4.000	01.07.29	USD	-	75 000	-	75 000	76 781.25	0.03
Boxer 9.125% 20-01.03.26 144A	9.125	01.03.26	USD	-	250 000	-	250 000	264 792.50	0.09
Boyd Gam 4.75% 19-01.12.27 144A	4.750	01.12.27	USD	250 000	250 000	-250 000	250 000	259 062.50	0.09
Boyd Gam 4.75% 21-15.06.31	4.750	15.06.31	USD	-	150 000	-	150 000	156 042.00	0.06
Boyd Gam 6% 18-15.08.26	6.000	15.08.26	USD	350 000	-	-350 000	-	-	0.00
Boyd Gam 8.625% 20-01.06.25	8.625	01.06.25	USD	75 000	-	-	75 000	82 771.50	0.03
Brinks Co 5.50% 20-15.07.25 144A	5.500	15.07.25	USD	100 000	-	-	100 000	106 334.50	0.04

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Buckeye 4.125% 20-1.3.25 144A	4.125	01.03.25	USD	325 000	-	-325 000	-	-	0.00
Buckeye 4.50% 20-1.3.28 144A	4.500	01.03.28	USD	475 000	-	-475 000	-	-	0.00
Building Ma	6.000	15.10.25	USD	500 000	-	-500 000	-	-	0.00
Bway 5.5% 17-15.04.24 144A	5.500	15.04.24	USD	400 000	-	-	400 000	404 500.00	0.14
Bway 7.25% 17-15.04.25 144A	7.250	15.04.25	USD	1 550 000	-	-550 000	1 000 000	982 000.00	0.35
By Crown/By 4.25% 20-31.01.26 144A	4.250	31.01.26	USD	-	75 000	-7 000	68 000	71 366.00	0.03
Callon Petr 6.375% 18-01.07.26	6.375	01.07.26	USD	100 000	-	-	100 000	95 884.00	0.03
Calpine 4.625% 20-1.2.29 144A	4.625	01.02.29	USD	-	225 000	-	225 000	221 837.63	0.08
Calpine 5.0% 20-01.02.31	5.000	01.02.31	USD	-	225 000	-	225 000	224 325.00	0.08
Calpine 5.125% 19-15.03.28 144A	5.125	15.03.28	USD	75 000	200 000	-	275 000	280 545.38	0.10
Calpine 5.25% 16-01.06.26 144A	5.250	01.06.26	USD	375 000	-	-123 000	252 000	259 929.18	0.09
Carrizo 8.25% 17-15.07.25	8.250	15.07.25	USD	100 000	-	-	100 000	99 832.00	0.04
Cars.Com 6.375% 20-01.11.28	6.375	01.11.28	USD	-	600 000	-	600 000	640 746.00	0.23
Cbs Out Am 4.625% 19-15.03.30	4.625	15.03.30	USD	-	150 000	-	150 000	152 550.00	0.05
Cbs Radio	7.250	01.11.24	USD	575 000	-	-575 000	-	-	0.00
Cbs Radio I 6.5% 19-01.05.27 144A	6.500	01.05.27	USD	475 000	175 000	-	650 000	678 418.00	0.24
Cbs Radio I 6.75% 21-31.03.29	6.750	31.03.29	USD	-	300 000	-	300 000	312 003.00	0.11
Ccm Merger 6.375% 20-01.05.26	6.375	01.05.26	USD	-	75 000	-	75 000	79 050.75	0.03
Cco Hldgs	5.375	01.05.25	USD	500 000	-	-500 000	-	-	0.00
Cco Hldgs	5.750	15.02.26	USD	1 425 000	-	-715 000	710 000	735 492.55	0.26
Cco Hldgs	5.875	01.04.24	USD	150 000	-	-150 000	-	-	0.00
Cco Hldgs 4.25% 20-1.2.31 144A	4.250	01.02.31	USD	-	775 000	-	775 000	790 500.00	0.28
Cco Hldgs 4.50% 20-01.05.32	4.500	01.05.32	USD	-	725 000	-	725 000	753 793.38	0.27
Cco Hldgs 4.50% 20-01.05.32	4.500	01.05.32	USD	-	725 000	-725 000	-	-	0.00
Cco Hldgs 4.50% 20-15.08.30	4.500	15.08.30	USD	700 000	125 000	-	825 000	861 093.75	0.31
Cco Hldgs 4.50% 21-01.06.33	4.500	01.06.33	USD	-	325 000	-	325 000	332 965.75	0.12
Cco Hldgs 4.75% 19-1.3.30 144A	4.750	01.03.30	USD	375 000	125 000	-	500 000	528 750.00	0.19
Cco Hldgs 5% 17-01.02.28 144A	5.000	01.02.28	USD	925 000	-	-	925 000	971 702.88	0.35
Cco Hldgs 5.125% 01.05.27 144A	5.125	01.05.27	USD	-	425 000	-	425 000	446 313.75	0.16
Cco Hldgs 5.375% 19-01.06.29 144A	5.375	01.06.29	USD	200 000	300 000	-	500 000	547 175.00	0.20
Cd&R Waterw 6.125% 17-15.08.25 144A	6.125	15.08.25	USD	1 000 000	100 000	-	1 100 000	1 125 883.00	0.40
Cdw Lic Fin 4.25% 19-01.04.28	4.250	01.04.28	USD	100 000	-	-	100 000	105 301.50	0.04
Centene 5.375% 18-01.06.26 144A	5.375	01.06.26	USD	425 000	-	-	425 000	444 133.50	0.16
Centene 5.375% 19-15.8.26 144A	5.375	15.08.26	USD	175 000	75 000	-	250 000	261 598.75	0.09
Centene Esc 3.375% 20-15.02.30	3.375	15.02.30	USD	275 000	-	-	275 000	287 747.63	0.10
Centene Esc 4.25% 19-15.12.27	4.250	15.12.27	USD	600 000	450 000	-	1 050 000	1 107 750.00	0.40
Centene Esc 4.625% 19-15.12.29	4.625	15.12.29	USD	725 000	-	-	725 000	798 239.50	0.29
Centene Esc 4.75% 20-15.01.25	4.750	15.01.25	USD	200 000	-	-200 000	-	-	0.00
Centene Esc 5.25% 19-1.4.25 144A	5.250	01.04.25	USD	200 000	150 000	-350 000	-	-	0.00
Centennial 6.875% 01.04.27 144A	6.875	01.04.27	USD	400 000	-	-	400 000	409 616.00	0.15
Charles Lab 3.75% 21-15.03.29	3.750	15.03.29	USD	-	150 000	-	150 000	152 275.50	0.05
Charles Lab 4.0% 21-15.03.31	4.000	15.03.31	USD	-	175 000	-	175 000	182 294.00	0.06
Chen Eng 4.0% 21-01.03.31	4.000	01.03.31	USD	-	575 000	-	575 000	601 593.75	0.21
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	-	325 000	-	325 000	349 781.25	0.12
Chen Eng 5.25% 18-01.10.25	5.250	01.10.25	USD	450 000	275 000	-725 000	-	-	0.00
Chen Eng 5.625% 19-01.10.26	5.625	01.10.26	USD	325 000	-	-	325 000	338 000.00	0.12
Cheniere En 4.625% 20-15.10.28	4.625	15.10.28	USD	-	275 000	-	275 000	290 468.75	0.10
Chesa Ener 11.50% 19-1.1.25 144A	11.500	01.01.25	USD	804 000	-	-804 000	-	-	0.00
Chesapeake 5.875% 21-01.02.29 144A	5.875	01.02.29	USD	-	75 000	-	75 000	81 281.25	0.03
Chesapeake 5.5% 01.02.26 144A	5.500	01.02.26	USD	-	50 000	-	50 000	52 890.00	0.02
Chs 5.625% 20-15.03.27	5.625	15.03.27	USD	-	250 000	-	250 000	266 578.75	0.10
Chs 6.125% 21-01.04.30	6.125	01.04.30	USD	-	150 000	-	150 000	152 437.50	0.05
Chs 6.625% 20-15.02.25	6.625	15.02.25	USD	175 000	-	-	175 000	185 279.50	0.07
Chs 6.875% 21-15.04.29	6.875	15.04.29	USD	-	950 000	-	950 000	996 915.75	0.36
Chs 8% 19-15.03.26 144A	8.000	15.03.26	USD	275 000	50 000	-	325 000	350 598.63	0.13
Chs 8.0% 19-15.12.27	8.000	15.12.27	USD	-	125 000	-	125 000	139 231.88	0.05
Chs 8.625% 18-15.01.24	8.625	15.01.24	USD	100 000	-	-100 000	-	-	0.00
Clarivate 3.875% 21-30.6.28 144A	3.875	30.06.28	USD	-	100 000	-	100 000	100 631.00	0.04
Clarivate S 4.875% 21-30.06.29	4.875	30.06.29	USD	-	225 000	-	225 000	231 187.50	0.08
Clearwat	5.375	01.02.25	USD	750 000	-	-	750 000	801 626.25	0.29
Clearwat 4.75% 20-15.08.28	4.750	15.08.28	USD	-	225 000	-	225 000	224 437.50	0.08
Cleveland 4.625% 21-01.03.29 144A	4.625	01.03.29	USD	-	525 000	-	525 000	553 098.00	0.20
Cleveland 4.875% 21-1.3.31 144A	4.875	01.03.31	USD	-	650 000	-	650 000	683 338.50	0.24

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Cm New Hold 6.75% 19-01.07.26	6.750	01.07.26	USD	250 000	150 000	-24 000	376 000	393 880.68	0.14
Cnxmd 6.5% 18-15.03.26	6.500	15.03.26	USD	825 000	200 000	-	1 025 000	1 076 506.25	0.38
Coeur Minin 5.125% 21-15.02.29	5.125	15.02.29	USD	-	525 000	-	525 000	521 498.25	0.19
Colt Merger Sub 6.25% 1.7.25 144A	6.250	01.07.25	USD	400 000	-	-	400 000	424 684.00	0.15
Colt Merger Sub 8.125% 1.7.27 144A	8.125	01.07.27	USD	500 000	175 000	-	675 000	751 578.75	0.27
Compass Min	4.875	15.07.24	USD	875 000	-	-25 000	850 000	880 723.25	0.31
Compass Min 6.75% 19-01.12.27	6.750	01.12.27	USD	200 000	-	-50 000	150 000	161 437.50	0.06
Comstock Re 5.875% 21-15.01.30 144A	5.875	15.01.30	USD	-	225 000	-	225 000	229 781.25	0.08
Comstock Re 6.75% 21-01.03.29	6.750	01.03.29	USD	-	700 000	-	700 000	746 536.00	0.27
Comstock Re 9.75% 15.08.26/Escrow	9.750	15.08.26	USD	-	250 000	-250 000	-	-	0.00
Cont Res 5.75% 20-15.01.31	5.750	15.01.31	USD	-	525 000	-	525 000	629 501.25	0.22
Cornerstone 6.125% 20-15.1.29 144A	6.125	15.01.29	USD	-	275 000	-	275 000	295 498.50	0.11
Cp Atlas Bu 7.0% 20-01.12.28 144A	7.000	01.12.28	USD	-	875 000	-	875 000	909 212.50	0.33
Crc Escrow 5.25% 17-15.10.25 144A	5.250	15.10.25	USD	275 000	475 000	-	750 000	761 583.75	0.27
Crown Amer/ 4.75% 18-01.02.26	4.750	01.02.26	USD	200 000	-	-	200 000	207 805.00	0.07
Crrock 5.0% 21-01.05.29	5.000	01.05.29	USD	-	100 000	-	100 000	105 160.50	0.04
Crrock 5.625% 17-15.10.25 144A	5.625	15.10.25	USD	725 000	100 000	-	825 000	856 222.13	0.31
Csc Hld 4.125% 20-01.12.30 144A	4.125	01.12.30	USD	200 000	700 000	-	900 000	897 106.50	0.32
Csc Hld 4.625% 20-01.12.30 144A	4.625	01.12.30	USD	-	400 000	-	400 000	392 944.00	0.14
Csc Hld Inc 3.375% 15.02.31 144A	3.375	15.02.31	USD	-	200 000	-	200 000	189 248.00	0.07
Csc Hld Inc 5.75% 19-15.01.30	5.750	15.01.30	USD	675 000	700 000	-	1 375 000	1 430 000.00	0.51
Csc Hldg	5.500	15.04.27	USD	950 000	-	-	950 000	1 000 008.00	0.36
Csc Hldg 5.5% 18-15.05.26 144A	5.500	15.05.26	USD	300 000	75 000	-375 000	-	-	0.00
Dana Fin Lu	6.500	01.06.26	USD	525 000	-	-525 000	-	-	0.00
Dana Fin Lu 5.75% 17-15.04.25	5.750	15.04.25	USD	350 000	-	-50 000	300 000	310 308.00	0.11
Dana Inc 5.375% 19-15.11.27	5.375	15.11.27	USD	75 000	-	-75 000	-	-	0.00
Dana Inc 5.625% 20-15.06.28	5.625	15.06.28	USD	50 000	-	-	50 000	54 210.00	0.02
Davita 4.625% 20-01.06.30	4.625	01.06.30	USD	-	600 000	-	600 000	616 626.00	0.22
Diamond 5.375% 19-15.08.26 144A	5.375	15.08.26	USD	425 000	-	-	425 000	276 250.00	0.10
Diamond 6.625% 19-15.08.27 144A	6.625	15.08.27	USD	800 000	-	-25 000	775 000	380 807.88	0.14
Diebold Nix 9.375% 20-15.07.25	9.375	15.07.25	USD	-	150 000	-	150 000	166 790.25	0.06
Dish Dbs	7.750	01.07.26	USD	300 000	325 000	-200 000	425 000	481 843.75	0.17
Dish Dbs 5.125% 01.06.29 144A	5.125	01.06.29	USD	-	850 000	-	850 000	841 138.75	0.30
Dish Dbs 7.375% 20-01.07.28	7.375	01.07.28	USD	-	300 000	-	300 000	323 214.00	0.12
Dish Netwrk 7.375% 20-01.07.28	7.375	01.07.28	USD	150 000	-	-150 000	-	-	0.00
Dmn	7.125	15.06.24	USD	1 100 000	-	-	1 100 000	1 130 888.00	0.40
Double Eagl 7.75% 20-15.12.25	7.750	15.12.25	USD	-	550 000	-550 000	-	-	0.00
Dpl Inc 4.125% 20-01.07.25	4.125	01.07.25	USD	100 000	-	-100 000	-	-	0.00
Dt Midstrea 4.375% 21-15.06.31	4.375	15.06.31	USD	-	275 000	-	275 000	280 500.00	0.10
Dtz Us Borr 6.75% 20-15.05.28	6.750	15.05.28	USD	225 000	-	-225 000	-	-	0.00
Dun Brads 10.25% 19-15.02.27	10.250	15.02.27	USD	1 250 000	-	-500 000	750 000	830 872.50	0.30
Edgewell Pe 4.125% 21-01.04.29	4.125	01.04.29	USD	-	400 000	-	400 000	404 566.00	0.14
Edgewell Pe 5.5% 20-1.6.28 144A	5.500	01.06.28	USD	300 000	-	-300 000	-	-	0.00
Eer 6.625% 20-15.07.25 144A	6.625	15.07.25	USD	125 000	-	-	125 000	134 126.88	0.05
Eer Fin 5.5% 17-30.01.26 144A	5.500	30.01.26	USD	-	125 000	-	125 000	130 263.13	0.05
Eer Fin 5.75% 17-30.01.28 144A	5.750	30.01.28	USD	300 000	-	-50 000	250 000	266 520.00	0.10
Eldorado 5.75% 20-1.7.25 144A	5.750	01.07.25	USD	150 000	-	-75 000	75 000	79 125.00	0.03
Eldorado 6% 17-01.04.25	6.000	01.04.25	USD	475 000	-	-475 000	-	-	0.00
Eldorado 6% 19-15.09.26	6.000	15.09.26	USD	150 000	-	-150 000	-	-	0.00
Elem Sol 3.875% 20-01.09.28 144A	3.875	01.09.28	USD	-	350 000	-	350 000	357 617.75	0.13
Emergent Bi 3.875% 20-15.08.28	3.875	15.08.28	USD	-	75 000	-75 000	-	-	0.00
Endo 6.0% 20-30.06.28 144A	6.000	30.06.28	USD	581 000	75 000	-	656 000	443 226.40	0.16
Endo 9.50% 20-31.07.27 144A	9.500	31.07.27	USD	395 000	130 000	-125 000	400 000	408 506.00	0.15
Endo Lux 6.125% 21-1.4.29 144A	6.125	01.04.29	USD	-	200 000	-	200 000	196 250.00	0.07
Energizer 4.375% 20-31.03.29	4.375	31.03.29	USD	-	500 000	-	500 000	501 195.00	0.18
Energizer 4.75% 20-15.06.28	4.750	15.06.28	USD	300 000	100 000	-	400 000	410 700.00	0.15
Energizer 6.375% 18-15.07.26 144A	6.375	15.07.26	USD	150 000	125 000	-275 000	-	-	0.00
Energizer 7.75% 19-15.01.27 144A	7.750	15.01.27	USD	-	275 000	-275 000	-	-	0.00
Entegris 3.625% 21-01.05.29 144A	3.625	01.05.29	USD	-	275 000	-	275 000	279 207.50	0.10
Enviva 6.50% 19-15.01.26 144A	6.500	15.01.26	USD	1 025 000	-	-	1 025 000	1 073 175.00	0.38
Ep Ener/Eve	8.000	29.11.24	USD	525 000	-	-525 000	-	-	0.00
Eq Corp 3.125% 15.05.26 144A	3.125	15.05.26	USD	-	300 000	-	300 000	307 081.50	0.11
Eq Corp 3.625% 21-15.5.31 144A	3.625	15.05.31	USD	-	250 000	-	250 000	261 265.00	0.09

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Eqt Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	-	325 000	-	325 000	331 067.00	0.12
Eqt Mdstm 4.75% 21-15.01.31	4.750	15.01.31	USD	-	475 000	-	475 000	490 052.75	0.18
Eqt Mdstm 6.0% 20-01.07.25	6.000	01.07.25	USD	250 000	-	-	250 000	272 456.25	0.10
Eqt Mdstm 6.50% 20-01.07.27	6.500	01.07.27	USD	425 000	175 000	-	600 000	670 752.00	0.24
Fair Isaac 4.0% 19-15.06.28 144A	4.000	15.06.28	USD	100 000	-	-100 000	-	-	0.00
Financia 8.25%18-15.11.26 144A	8.250	15.11.26	USD	1 225 000	-	-1 225 000	-	-	0.00
Financial 6.25% 18-15.05.26	6.250	15.05.26	USD	100 000	-	-100 000	-	-	0.00
Flex Acq 6.875% 17-15.1.25 144A	6.875	15.01.25	USD	1 350 000	-	-	1 350 000	1 375 346.25	0.49
Flex Acquis 7.875% 18-15.07.26	7.875	15.07.26	USD	950 000	275 000	-	1 225 000	1 278 281.38	0.46
Found 6.0% 21-01.03.29	6.000	01.03.29	USD	-	675 000	-	675 000	667 494.00	0.24
Garda Ws 4.625% 20-15.02.27 144A	4.625	15.02.27	USD	275 000	-	-	275 000	276 929.13	0.10
Garda Ws 6.0% 21-01.06.29 144A	6.000	01.06.29	USD	-	450 000	-	450 000	447 212.25	0.16
Gartner Inc 3.75% 20-01.10.30	3.750	01.10.30	USD	-	125 000	-	125 000	128 045.00	0.05
Gartner Inc 4.50% 20-01.07.28	4.500	01.07.28	USD	150 000	-	-	150 000	158 615.25	0.06
Gates Glob 6.25% 19-15.01.26	6.250	15.01.26	USD	1 025 000	350 000	-	1 375 000	1 444 973.75	0.52
Glb Med Res 6.50% 20-01.10.25	6.500	01.10.25	USD	-	1 125 000	-	1 125 000	1 159 593.75	0.41
Go Daddy Op 5.25% 19-01.12.27	5.250	01.12.27	USD	175 000	350 000	-	525 000	552 006.00	0.20
Gray 4.75% 20-15.10.30 144A	4.750	15.10.30	USD	-	450 000	-	450 000	449 001.00	0.16
Gray Tel	5.125	15.10.24	USD	125 000	-	-125 000	-	-	0.00
Gray Tel Ic	5.875	15.07.26	USD	775 000	-	-	775 000	801 156.25	0.29
Gtcr Ap Fin 8% 19-15.05.27 144A	8.000	15.05.27	USD	1 225 000	75 000	-	1 300 000	1 389 043.50	0.50
Gulfport En	6.625	01.05.23	USD	225 000	-	-225 000	-	-	0.00
Gulfport En 6.375% 17-15.05.25	6.375	15.05.25	USD	75 000	-	-75 000	-	-	0.00
Gulfport En 6.375% 18-15.01.26	6.375	15.01.26	USD	200 000	-	-200 000	-	-	0.00
Gw B-Cr 9.50% 19-01.11.27	9.500	01.11.27	USD	1 245 000	425 000	-	1 670 000	1 852 931.80	0.66
Gyp Hldgs I 4.625% 21-01.05.29	4.625	01.05.29	USD	-	50 000	-	50 000	50 333.00	0.02
H&E Equip 3.875% 15.12.28 144A	3.875	15.12.28	USD	-	925 000	-	925 000	911 356.25	0.33
Hawaiian Br 5.75% 21-20.01.26 144A	5.750	20.01.26	USD	-	50 000	-	50 000	53 812.50	0.02
Hb Fuller 4.25% 20-15.10.28	4.250	15.10.28	USD	-	150 000	-	150 000	155 095.50	0.06
Helios Soft 4.625% 21-1.5.28 144A	4.625	01.05.28	USD	-	325 000	-	325 000	319 111.00	0.11
Hess Midstr 5.125% 19-15.06.28	5.125	15.06.28	USD	350 000	-	-	350 000	367 592.75	0.13
Hexion Inc 7.875% 19-15.07.27	7.875	15.07.27	USD	550 000	150 000	-	700 000	756 073.50	0.27
Hilton Dome 3.625% 21-15.02.32	3.625	15.02.32	USD	-	200 000	-	200 000	197 768.00	0.07
Hilton Dome 4.875% 19-15.01.30	4.875	15.01.30	USD	175 000	-	-	175 000	187 162.50	0.07
Hilton Dome 5.125% 19-1.5.26	5.125	01.05.26	USD	450 000	-	-450 000	-	-	0.00
Hilton Dome 5.75% 20-01.05.28	5.750	01.05.28	USD	50 000	300 000	-	350 000	379 631.00	0.14
Holly En 5.0% 20-01.02.28	5.000	01.02.28	USD	300 000	100 000	-	400 000	409 800.00	0.15
Hub Inter 7% 18-01.05.26 144A	7.000	01.05.26	USD	2 475 000	500 000	-	2 975 000	3 092 720.75	1.11
Hudbay Min	7.250	15.01.23	USD	75 000	-	-75 000	-	-	0.00
Hudbay Min	7.625	15.01.25	USD	750 000	-	-750 000	-	-	0.00
Iaa Spinco 5.5% 19-15.06.27	5.500	15.06.27	USD	125 000	-	-125 000	-	-	0.00
Iheartcomm 4.75% 19-15.01.28	4.750	15.01.28	USD	125 000	250 000	-	375 000	387 106.88	0.14
Iheartcomm 5.25% 15.8.27 144A	5.250	15.08.27	USD	125 000	-	-	125 000	130 925.00	0.05
Ims Health	5.000	15.10.26	USD	425 000	-	-	425 000	439 951.50	0.16
Incept	8.625	15.11.24	USD	1 075 000	-	-1 075 000	-	-	0.00
Intelsat 8.5% 18-15.10.24	8.500	15.10.24	USD	475 000	-	-200 000	275 000	163 233.13	0.06
Intelsat 9.75% 17-15.07.25 144A	9.750	15.07.25	USD	300 000	-	-100 000	200 000	116 820.00	0.04
Interface 5.50% 20-01.12.28	5.500	01.12.28	USD	-	150 000	-	150 000	157 200.00	0.06
Jagged 5.875% 18-01.05.26	5.875	01.05.26	USD	300 000	-	-300 000	-	-	0.00
Jaguar HI 4.625% 20-15.06.25 144A	4.625	15.06.25	USD	300 000	-	-	300 000	315 600.00	0.11
Jaguar HI 5.0% 20-15.06.28 144A	5.000	15.06.28	USD	250 000	-	-	250 000	271 480.00	0.10
Jazz 4.375% 21-15.01.29 144A	4.375	15.01.29	USD	-	525 000	-	525 000	544 976.25	0.19
Jda Ecw	7.375	15.10.24	USD	1 175 000	-	-	1 175 000	1 198 523.50	0.43
Kar Auct5.125% 17-1.6.25 144A	5.125	01.06.25	USD	325 000	500 000	-	825 000	847 646.25	0.30
Kfc Pizza 4.75% 17-01.06.27	4.750	01.06.27	USD	575 000	-	-	575 000	602 312.50	0.22
Kirs Mid 3 8.625% 17-15.07.23	8.625	15.07.23	USD	275 000	-	-275 000	-	-	0.00
Koppers 6% 17-15.02.25 144A	6.000	15.02.25	USD	1 050 000	100 000	-	1 150 000	1 190 842.25	0.43
Kraft Heinz 4.25% 20-01.03.31	4.250	01.03.31	USD	-	225 000	-	225 000	256 116.31	0.09
Lamar 3.625% 21-15.1.31 144A	3.625	15.01.31	USD	-	125 000	-	125 000	122 437.50	0.04
Lamar Media 4.875% 15.1.29 144A	4.875	15.01.29	USD	150 000	-	-150 000	-	-	0.00
Lamar Media 4.875% 20-15.01.29	4.875	15.01.29	USD	-	150 000	-	150 000	158 512.50	0.06
Lamb Wstn 4.875% 15.05.28 144A	4.875	15.05.28	USD	100 000	-	-100 000	-	-	0.00
Ld Holdings 6.125% 21-01.04.28	6.125	01.04.28	USD	-	550 000	-	550 000	549 571.00	0.20

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Lender Pro 3.625% 20-01.09.28	3.625	01.09.28	USD	-	250 000	-	250 000	249 057.50	0.09
Levi 3.50% 21-01.03.31 144A	3.500	01.03.31	USD	-	75 000	-	75 000	74 793.75	0.03
Lifepoint 6.75% 20-15.04.25 144A	6.750	15.04.25	USD	250 000	150 000	-	400 000	426 528.00	0.15
Lifepoint 9.75% 18-01.12.26	9.750	01.12.26	USD	850 000	-	-	850 000	917 341.25	0.33
Logan Merge 5.50% 20-01.09.27 144A	5.500	01.09.27	USD	-	625 000	-	625 000	648 156.25	0.23
Madison 4.125% 30.06.28 144A	4.125	30.06.28	USD	-	75 000	-	75 000	75 843.75	0.03
Madison laq 5.875% 21-30.06.29	5.875	30.06.29	USD	-	675 000	-	675 000	687 656.25	0.25
Mallin	0.000	15.04.25	USD	1 250 000	-	-	1 250 000	874 256.25	0.31
Mallin	0.000	15.10.23	USD	725 000	-	-	725 000	510 516.00	0.18
Match 4.125% 20-1.8.30 144A	4.125	01.08.30	USD	525 000	-	-	525 000	535 237.50	0.19
Match 4.625% 20-01.06.28 144A	4.625	01.06.28	USD	150 000	-	-	150 000	155 737.50	0.06
Match Group 5% 17-15.12.27 144A	5.000	15.12.27	USD	450 000	-	-	450 000	474 576.75	0.17
Mednax Inc 6.25% 18-15.01.27 144A	6.250	15.01.27	USD	375 000	-	-	375 000	398 154.38	0.14
Mgm Gr 4.625% 20-15.06.25 144A	4.625	15.06.25	USD	75 000	-	-	75 000	80 306.25	0.03
Mgm Growth 3.875% 20-15.02.29	3.875	15.02.29	USD	-	50 000	-	50 000	50 909.25	0.02
Michaels Stores 8% 19-15.07.27	8.000	15.07.27	USD	475 000	150 000	-625 000	-	-	0.00
Microc Tec 4.25% 20-01.09.25	4.250	01.09.25	USD	300 000	-	-300 000	-	-	0.00
Midwest Gam 4.875% 21-01.05.29	4.875	01.05.29	USD	-	275 000	-	275 000	275 687.50	0.10
Moh 3.875% 20-15.11.30	3.875	15.11.30	USD	-	100 000	-100 000	-	-	0.00
Moheg	7.875	15.10.24	USD	800 000	-	-600 000	200 000	210 236.00	0.07
Moheg Gam 8.0% 21-01.02.26	8.000	01.02.26	USD	-	1 375 000	-	1 375 000	1 438 456.25	0.51
Mph Merg 7.125% 16-1.6.24 144A	7.125	01.06.24	USD	1 400 000	-	-1 400 000	-	-	0.00
Mph Merger	5.750	01.11.28	USD	-	1 525 000	-	1 525 000	1 534 508.38	0.55
Nabors Ind 7.25% 20-15.1.26 144A	7.250	15.01.26	USD	175 000	250 000	-	425 000	417 356.38	0.15
Nabors Ind 7.50% 20-15.01.28 144A	7.500	15.01.28	USD	75 000	200 000	-	275 000	264 550.00	0.09
Nationl Fin 6.875% 17-15.07.25	6.875	15.07.25	USD	1 375 000	-	-1 375 000	-	-	0.00
Nationl Fin 6.875% 20-15.08.28	6.875	15.08.28	USD	-	1 800 000	-	1 800 000	1 900 314.00	0.68
Nationl Fin 7.0% 20-15.05.25	7.000	15.05.25	USD	50 000	-	-50 000	-	-	0.00
Navient	5.875	25.10.24	USD	1 125 000	-	-	1 125 000	1 216 485.00	0.44
Ncr Corp 5.0% 20-01.10.28	5.000	01.10.28	USD	-	250 000	-	250 000	258 890.00	0.09
Ncr Corp 5.125% 21-15.04.29 144A	5.125	15.04.29	USD	-	300 000	-	300 000	309 750.00	0.11
Ncr Corp 5.25% 20-01.10.30	5.250	01.10.30	USD	-	325 000	-	325 000	337 603.50	0.12
Ncr Corp 5.75% 19-01.09.27 144A	5.750	01.09.27	USD	375 000	-	-	375 000	397 546.88	0.14
Ncr Corp 6.125% 19-01.09.29 144A	6.125	01.09.29	USD	150 000	-	-	150 000	163 711.50	0.06
Ncr Corp 8.125% 20-15.04.25 144A	8.125	15.04.25	USD	25 000	-	-	25 000	27 387.50	0.01
Neptune Fin	6.625	15.10.25	USD	425 000	-	-425 000	-	-	0.00
Newell 4.875% 20-01.06.25	4.875	01.06.25	USD	100 000	-	-100 000	-	-	0.00
Nexstar	5.625	01.08.24	USD	875 000	-	-875 000	-	-	0.00
Nexstar 5.625% 19-15.7.27 144A	5.625	15.07.27	USD	575 000	150 000	-	725 000	769 406.25	0.28
Nexstar Bro 4.75% 20-01.11.28	4.750	01.11.28	USD	-	600 000	-	600 000	617 250.00	0.22
Niel Fin	5.000	15.04.22	USD	450 000	275 000	-725 000	-	-	0.00
Niel Fin 4.50% 21-15.07.29	4.500	15.07.29	USD	-	250 000	-	250 000	251 250.00	0.09
Niel Fin 4.75% 21-15.07.31	4.750	15.07.31	USD	-	250 000	-	250 000	250 937.50	0.09
Niel Fin 5.625% 20-01.10.28	5.625	01.10.28	USD	-	125 000	-	125 000	132 251.88	0.05
Niel Fin 5.875% 20-01.10.30	5.875	01.10.30	USD	-	250 000	-	250 000	272 743.33	0.10
Nielsen 5% 17-01.02.25 144A	5.000	01.02.25	USD	475 000	-	-	475 000	490 033.75	0.18
Nmg Hldg 7.125% 01.04.26 144A	7.125	01.04.26	USD	-	375 000	-	375 000	399 843.75	0.14
Nrg Energy 3.375% 20-15.02.29	3.375	15.02.29	USD	-	75 000	-75 000	-	-	0.00
Nrg Energy 3.625% 20-15.02.31	3.625	15.02.31	USD	-	75 000	-75 000	-	-	0.00
Nrg Energy 6.625% 17-15.01.27	6.625	15.01.27	USD	400 000	-	-	400 000	414 588.00	0.15
Nuance Com 5.625% 16-15.12.26	5.625	15.12.26	USD	375 000	-	-175 000	200 000	209 376.00	0.07
Numericable Gp	7.375	01.05.26	USD	1 575 000	-	-1 273 000	302 000	314 436.36	0.11
Nustar 5.75% 20-01.10.25	5.750	01.10.25	USD	-	75 000	-75 000	-	-	0.00
Nustar 6% 19-01.06.26	6.000	01.06.26	USD	75 000	-	-50 000	25 000	27 175.00	0.01
Oasis Midst 8.0% 01.04.29 144A	8.000	01.04.29	USD	-	350 000	-	350 000	373 077.25	0.13
Oasis Ptrlm	6.250	01.05.26	USD	150 000	-	-150 000	-	-	0.00
Oasis Ptrlm 6.375% 1.6.26 144A	6.375	01.06.26	USD	-	100 000	-	100 000	104 398.00	0.04
On Semicond 3.875% 20-01.09.28 144A	3.875	01.09.28	USD	-	175 000	-	175 000	180 527.38	0.06
Organon 4.125% 21-30.4.28 144A	4.125	30.04.28	USD	-	200 000	-	200 000	204 210.00	0.07
Organon Fin 5.125% 21-30.04.31	5.125	30.04.31	USD	-	200 000	-	200 000	206 290.00	0.07
Outfrnt Md 4.25% 21-15.1.29 144A	4.250	15.01.29	USD	-	125 000	-	125 000	126 031.25	0.04
Ow-Br Gls	6.375	15.08.25	USD	50 000	-	-	50 000	55 593.75	0.02
Ow-Br Gls	5.375	15.01.25	USD	600 000	-	-	600 000	642 936.00	0.23

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Ow-Br GlS 6.625% 20-13.05.27 144A	6.625	13.05.27	USD	125 000	-	-	125 000	136 500.00	0.05
Oxy 6.45% 19-15.09.36	6.450	15.09.36	USD	325 000	50 000	-	375 000	448 841.25	0.16
Panther Bf 6.25% 19-15.05.26	6.250	15.05.26	USD	125 000	-	-12 000	113 000	120 486.25	0.04
Panther Bf 8.5% 19-15.05.27 144A	8.500	15.05.27	USD	1 625 000	250 000	-50 000	1 825 000	1 991 896.25	0.71
Par Pharma 7.5% 19-1.4.27 144A	7.500	01.04.27	USD	159 000	-	-159 000	-	-	0.00
Parsley 5.625% 17-15.10.27 144A	5.625	15.10.27	USD	200 000	-	-200 000	-	-	0.00
Party City	6.125	15.08.23	USD	500 000	-	-500 000	-	-	0.00
Party City 6.625% 18-1.8.26 144A	6.625	01.08.26	USD	650 000	-	-650 000	-	-	0.00
Pbh	6.375	01.03.24	USD	600 000	-	-600 000	-	-	0.00
Pbh 3.75% 21-01.04.31	3.750	01.04.31	USD	-	175 000	-	175 000	169 071.88	0.06
Pbh 5.125% 19-15.01.28	5.125	15.01.28	USD	325 000	-	-	325 000	345 676.50	0.12
Pdc Energy 5.75% 18-15.05.26	5.750	15.05.26	USD	325 000	75 000	-	400 000	418 372.00	0.15
Pdc Energy 6.125% 17-15.09.24	6.125	15.09.24	USD	175 000	-	-	175 000	179 526.38	0.06
Penn 4.125% 21-01.07.29	4.125	01.07.29	USD	-	150 000	-	150 000	149 625.00	0.05
Penn 5.625% 17-15.01.27 144A	5.625	15.01.27	USD	-	50 000	-	50 000	52 000.00	0.02
Platform 5.875% 17-1.12.25 144A	5.875	01.12.25	USD	575 000	-	-575 000	-	-	0.00
Poindexter 7.125% 18-15.04.26	7.125	15.04.26	USD	450 000	275 000	-	725 000	768 188.25	0.27
Polar Us Bo 6.75% 21-15.05.26	6.750	15.05.26	USD	-	575 000	-	575 000	576 880.25	0.21
Post 4.625% 20-15.4.30 144A	4.625	15.04.30	USD	100 000	-	-	100 000	101 625.00	0.04
Post HI 5.625% 17-15.01.28 144A	5.625	15.01.28	USD	125 000	350 000	-	475 000	504 944.00	0.18
Post Hldg 4.50% 21-15.09.31	4.500	15.09.31	USD	-	600 000	-	600 000	599 430.00	0.21
Post Hldg 5% 16-15.08.26 144A	5.000	15.08.26	USD	550 000	225 000	-775 000	-	-	0.00
Post Hldg 5.75% 17-1.3.27 144A	5.750	01.03.27	USD	1 075 000	-	-	1 075 000	1 126 062.50	0.40
Pq Corp 5.75% 17-15.12.25	5.750	15.12.25	USD	150 000	-	-	150 000	154 569.00	0.05
Precisn 6.875% 21-15.01.29	6.875	15.01.29	USD	-	450 000	-	450 000	464 062.50	0.17
Precisn 7.75% 17-15.12.23	7.750	15.12.23	USD	525 000	-	-525 000	-	-	0.00
Prsly En 5.25% 17-15.8.25 144A	5.250	15.08.25	USD	100 000	-	-100 000	-	-	0.00
Ptc 3.625% 20-15.02.25	3.625	15.02.25	USD	-	100 000	-	100 000	103 326.00	0.04
Ptc 4.0% 20-15.02.28	4.000	15.02.28	USD	125 000	-	-	125 000	129 564.38	0.05
Qorvo 3.375% 20-01.04.31	3.375	01.04.31	USD	-	175 000	-25 000	150 000	156 780.00	0.06
Qorvo 4.375% 19-15.10.29	4.375	15.10.29	USD	275 000	-	-275 000	-	-	0.00
Qorvo 4.375% 20-15.10.29	4.375	15.10.29	USD	-	275 000	-	275 000	300 146.00	0.11
Qorvo 5.5% 19-15.07.26	5.500	15.07.26	USD	50 000	-	-50 000	-	-	0.00
Quicken 5.25% 17-15.1.28 144A	5.250	15.01.28	USD	575 000	225 000	-	800 000	841 000.00	0.30
Quicken Loa	5.750	01.05.25	USD	1 150 000	100 000	-1 250 000	-	-	0.00
Quicken Loa 3.625% 20-01.03.29	3.625	01.03.29	USD	-	200 000	-	200 000	197 901.00	0.07
Quicken Loa 3.875% 20-01.03.31	3.875	01.03.31	USD	-	450 000	-	450 000	451 489.50	0.16
Quintiles 5% 19-15.05.27 144A	5.000	15.05.27	USD	200 000	-	-	200 000	210 092.00	0.07
Racksp Host 3.50% 21-15.02.28	3.500	15.02.28	USD	-	675 000	-	675 000	653 822.89	0.23
Racksp Host 5.375% 20-01.12.28	5.375	01.12.28	USD	-	350 000	-	350 000	359 625.00	0.13
Range Resou 5% 17-15.03.23	5.000	15.03.23	USD	150 000	-	-37 000	113 000	117 247.11	0.04
Range Resou 8.25% 21-15.01.29	8.250	15.01.29	USD	-	150 000	-	150 000	169 314.75	0.06
Range Resou 9.25% 20-01.02.26	9.250	01.02.26	USD	-	200 000	-200 000	-	-	0.00
Raptor Acqn 4.875% 21-01.11.26	4.875	01.11.26	USD	-	50 000	-	50 000	50 750.00	0.02
Rattler Mid 5.625% 20-15.07.25	5.625	15.07.25	USD	-	225 000	-	225 000	236 812.50	0.08
Regional 5.375% 20-15.01.29	5.375	15.01.29	USD	-	375 000	-	375 000	366 155.63	0.13
Reynolds Gp	7.000	15.07.24	USD	600 000	-	-600 000	-	-	0.00
Reynolds Gp 4.0% 20-15.10.27	4.000	15.10.27	USD	-	850 000	-850 000	-	-	0.00
Rhp 4.75% 20-15.10.27	4.750	15.10.27	USD	-	175 000	-175 000	-	-	0.00
Rhp Notes 2019-15.10.27 -144A	4.750	15.10.27	USD	175 000	-	-175 000	-	-	0.00
RI Hero Mrg 6.25% 21-01.02.29	6.250	01.02.29	USD	-	1 125 000	-	1 125 000	1 171 575.00	0.42
Rocket Soft 6.50% 21-15.02.29	6.500	15.02.29	USD	-	875 000	-	875 000	869 452.50	0.31
Sci Games 7.25% 19-15.11.29	7.250	15.11.29	USD	-	200 000	-	200 000	226 129.00	0.08
Sci Games 8.25% 19-15.03.26	8.250	15.03.26	USD	-	500 000	-	500 000	536 865.00	0.19
Sci Games 8.625% 20-01.07.25	8.625	01.07.25	USD	-	175 000	-	175 000	191 843.75	0.07
Science App 4.875% 20-01.04.28	4.875	01.04.28	USD	50 000	75 000	-	125 000	131 540.63	0.05
Scripps Esc 3.875% 20-15.01.29	3.875	15.01.29	USD	-	125 000	-	125 000	124 188.75	0.04
Scripps Esc 5.375% 15.1.31 144A	5.375	15.01.31	USD	-	350 000	-	350 000	349 333.25	0.12
Scripps Esc 5.875% 15.7.27 144A	5.875	15.07.27	USD	-	625 000	-	625 000	646 200.00	0.23
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	-	600 000	-	600 000	582 168.00	0.21
Seagate Hdd 3.375% 20-15.07.31	3.375	15.07.31	USD	-	325 000	-	325 000	314 491.13	0.11
Sealed Air 4.0% 19-01.12.27	4.000	01.12.27	USD	-	325 000	-	325 000	345 791.88	0.12
Seaworld Pa 9.50% 20-01.08.25	9.500	01.08.25	USD	-	100 000	-100 000	-	-	0.00

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Sensata 4.375% 19-15.02.30 144A	4.375	15.02.30	USD	250 000	-	-	250 000	263 809.18	0.09
Sensata Tec 3.75% 20-15.02.31	3.750	15.02.31	USD	-	75 000	-	75 000	74 256.00	0.03
Sesi Llc 7.125%12-15.12.21	7.125	15.12.21	USD	275 000	-	-275 000	-	-	0.00
Sesi Llc 7.75% 18-15.09.24	7.750	15.09.24	USD	825 000	-	-825 000	-	-	0.00
Shelf Dri 8.25% 18-15.2.25 144A	8.250	15.02.25	USD	500 000	-	-150 000	350 000	279 140.75	0.10
Signal Pare 6.125% 21-01.04.29	6.125	01.04.29	USD	-	650 000	-	650 000	626 440.75	0.22
Sinclair	5.875	15.03.26	USD	450 000	-	-	450 000	466 200.00	0.17
Sinclair	5.125	15.02.27	USD	500 000	425 000	-	925 000	930 318.75	0.33
Sinclair	5.625	01.08.24	USD	225 000	-	-225 000	-	-	0.00
Sinclair 5.5% 19-01.03.30	5.500	01.03.30	USD	-	425 000	-	425 000	432 140.00	0.15
Sirius Xm	5.375	15.07.26	USD	625 000	-	-	625 000	646 884.38	0.23
Sirius Llc 4.0% 21-15.07.28	4.000	15.07.28	USD	-	300 000	-	300 000	309 693.00	0.11
Sirius Xm 4.125% 20-01.07.30	4.125	01.07.30	USD	275 000	-	-	275 000	279 107.13	0.10
Sirius Xm 4.625% 19-15.7.24 144A	4.625	15.07.24	USD	775 000	-	-	775 000	797 238.63	0.28
Sirius Xm 5.50% 19-01.07.29	5.500	01.07.29	USD	-	350 000	-	350 000	381 832.50	0.14
Six Flags 5.5% 17-15.04.27	5.500	15.04.27	USD	900 000	-	-250 000	650 000	672 288.50	0.24
Six Flags T 7.0% 20-1.7.25 144A	7.000	01.07.25	USD	75 000	-	-	75 000	80 926.88	0.03
Sm Energy 6.625% 18-15.01.27	6.625	15.01.27	USD	75 000	-	-	75 000	77 212.50	0.03
Snc/Snc Fin 5.875% 18-15.03.28	5.875	15.03.28	USD	300 000	-	-300 000	-	-	0.00
Snst Tchfin	6.250	15.02.26	USD	200 000	-	-200 000	-	-	0.00
Solaris Mid 7.625% 21-01.04.26	7.625	01.04.26	USD	-	125 000	-	125 000	132 656.25	0.05
Srs Distrib 6.125% 1.7.29 144A	6.125	01.07.29	USD	-	150 000	-	150 000	154 714.50	0.06
Ss&C Tech I 5.5% 19-30.09.27 144A	5.500	30.09.27	USD	1 025 000	-	-	1 025 000	1 088 678.13	0.39
Stand In 4.75% 17-15.1.28 144A	4.750	15.01.28	USD	100 000	-	-	100 000	104 795.00	0.04
Stand Ind 5% 17-15.02.27 144A	5.000	15.02.27	USD	775 000	275 000	-	1 050 000	1 088 718.75	0.39
Standard In 3.375% 20-15.01.31	3.375	15.01.31	USD	-	425 000	-	425 000	407 388.00	0.15
Standard In 4.375% 20-15.07.30	4.375	15.07.30	USD	250 000	-	-	250 000	258 551.25	0.09
Stars Group 7% 18-15.7.26 144A	7.000	15.07.26	USD	1 050 000	-	-	1 050 000	1 090 404.00	0.39
Station 4.50% 20-15.02.28	4.500	15.02.28	USD	150 000	-	-	150 000	152 856.75	0.05
Station 5% 17-01.10.25 144A	5.000	01.10.25	USD	675 000	-	-318 000	357 000	363 422.43	0.13
Stena Intl 6.125% 20-01.02.25 144A	6.125	01.02.25	USD	250 000	200 000	-	450 000	469 687.50	0.17
Sthwest En 8.375% 20-15.09.28	8.375	15.09.28	USD	-	275 000	-	275 000	311 121.25	0.11
Suburb Prop	5.750	01.03.25	USD	350 000	-	-350 000	-	-	0.00
Suburb Prop 5.0% 21-01.06.31 144A	5.000	01.06.31	USD	-	275 000	-	275 000	281 875.00	0.10
Suburb Prop 5.875% 17-01.03.27	5.875	01.03.27	USD	250 000	-	-	250 000	263 100.00	0.09
Summit Mid	5.500	15.08.22	USD	450 000	-	-225 000	225 000	223 224.75	0.08
Summit Mid 5.75% 17-15.04.25	5.750	15.04.25	USD	925 000	-	-250 000	675 000	621 934.88	0.22
Synaptics 4.0% 21-15.06.29 144A	4.000	15.06.29	USD	-	150 000	-	150 000	150 937.50	0.05
Syneos 3.625% 20-15.01.29 144A	3.625	15.01.29	USD	-	300 000	-	300 000	297 375.00	0.11
Targa Res 4.875% 20-01.02.31 144A	4.875	01.02.31	USD	-	175 000	-75 000	100 000	108 386.50	0.04
Targa Res 5% 17-15.01.28	5.000	15.01.28	USD	75 000	-	-	75 000	79 218.75	0.03
Targa Res 5.375% 16-01.02.27	5.375	01.02.27	USD	1 100 000	-	-	1 100 000	1 148 752.00	0.41
Targa Res 5.50% 19-01.03.30	11.000	01.03.30	USD	700 000	700 000	-700 000	700 000	770 714.00	0.28
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	125 000	125 000	-	250 000	271 715.00	0.10
Tegna 4.625% 20-15.03.28	9.250	15.03.28	USD	75 000	75 000	-75 000	75 000	77 906.25	0.03
Tegna 4.75% 20-15.03.26	4.750	15.03.26	USD	-	75 000	-75 000	-	-	0.00
Tegna 5% 19-15.09.29	5.000	15.09.29	USD	-	1 250 000	-	1 250 000	1 311 487.50	0.47
Tegna 5% 19-15.09.29 144A	5.000	15.09.29	USD	1 175 000	75 000	-1 250 000	-	-	0.00
Teleflex 4.25% 20-1.6.28 144A	4.250	01.06.28	USD	50 000	-	-50 000	-	-	0.00
Telenet 5.5% 17-01.03.28	5.500	01.03.28	USD	1 200 000	-	-200 000	1 000 000	1 053 750.00	0.38
Tempo Acqst 6.75% 17-01.06.25	6.750	01.06.25	USD	1 775 000	150 000	-	1 925 000	1 957 494.00	0.70
Tenet 4.625% 20-15.06.28 144A	4.625	15.06.28	USD	50 000	-	-	50 000	51 536.00	0.02
Tenet Hlthc 4.875% 19-01.01.26	4.875	01.01.26	USD	350 000	-	-	350 000	363 457.50	0.13
Tenet Hlthc 5.125% 19-01.11.27	5.125	01.11.27	USD	425 000	-	-	425 000	446 264.88	0.16
Tenet Hlthc 6.125% 20-01.10.28	6.125	01.10.28	USD	-	750 000	-	750 000	802 237.50	0.29
Tenet Hlthc 6.25% 19-1.2.27 144A	6.250	01.02.27	USD	-	350 000	-	350 000	365 750.00	0.13
Tenet Hlthc 7.50% 20-01.04.25 144A	7.500	01.04.25	USD	25 000	-	-25 000	-	-	0.00
Tenn Mrgr 6.375% 17-1.2.25 144A	6.375	01.02.25	USD	1 150 000	-	-400 000	750 000	714 847.50	0.26
Terex 5.0% 21-15.05.29 144A	5.000	15.05.29	USD	-	250 000	-	250 000	260 937.50	0.09
Terraform 4.75% 19-15.01.30	4.750	15.01.30	USD	550 000	-	-	550 000	564 393.50	0.20
Terraform 5% 17-31.01.28 144A	5.000	31.01.28	USD	700 000	-	-100 000	600 000	637 074.00	0.23
Terrier M B 8.875% 19-15.12.27	8.875	15.12.27	USD	1 150 000	400 000	-	1 550 000	1 680 471.25	0.60
Tervita	7.625	01.12.21	USD	475 000	-	-475 000	-	-	0.00

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Tex Op 5.625% 19-15.02.27 144A	5.625	15.02.27	USD	350 000	-	-	350 000	363 562.50	0.13
Titan Acq/C 7.75% 15426 144A	7.750	15.04.26	USD	125 000	-	-125 000	-	-	0.00
Townsq Med 6.875% 21-01.02.26	6.875	01.02.26	USD	-	175 000	-	175 000	187 468.75	0.07
Transdigm 4.625% 21-15.01.29 144A	4.625	15.01.29	USD	-	500 000	-	500 000	501 645.00	0.18
Transdigm 4.875% 21-01.05.29	4.875	01.05.29	USD	-	525 000	-	525 000	530 906.25	0.19
Transdigm 6.25% 19-15.3.26 144A	6.250	15.03.26	USD	600 000	225 000	-	825 000	871 406.25	0.31
Transmontai 6.125% 18-15.02.26	6.125	15.02.26	USD	300 000	-	-	300 000	308 041.50	0.11
Trident 6.625% 17-1.11.25 144A	6.625	01.11.25	USD	675 000	-	-	675 000	694 615.50	0.25
Trident Tpi 9.25% 19-1.8.24 144A	9.250	01.08.24	USD	350 000	75 000	-	425 000	445 961.00	0.16
Trivium Pack 8.50% 15.8.27 144A	8.500	15.08.27	USD	425 000	375 000	-	800 000	871 808.00	0.31
Ttm Tec 5.625% 17-1.10.25 144A	5.625	01.10.25	USD	400 000	-	-400 000	-	-	0.00
Ttm Tech 4.0% 21-01.03.29	4.000	01.03.29	USD	-	250 000	-	250 000	251 827.50	0.09
Ultra 7.125% 17-15.04.25 144A	7.125	15.04.25	USD	200 000	-	-200 000	-	-	0.00
United Shor 5.50% 20-15.11.25	5.500	15.11.25	USD	-	925 000	-	925 000	960 580.13	0.34
United Shor 5.50% 21-15.04.29	5.500	15.04.29	USD	-	475 000	-	475 000	475 539.13	0.17
Univision 4.5% 21-01.5.29 144A	4.500	01.05.29	USD	-	350 000	-	350 000	353 433.50	0.13
Upc Broad F 4.875% 21-15.07.31 144A	4.875	15.07.31	USD	-	1 175 000	-	1 175 000	1 179 171.25	0.42
Urban One 7.375% 21-1.2.28 144A	7.375	01.02.28	USD	-	400 000	-	400 000	432 506.00	0.15
Us Foods	5.875	15.06.24	USD	750 000	-	-750 000	-	-	0.00
Us Foods 4.75% 21-15.02.29	4.750	15.02.29	USD	-	550 000	-	550 000	561 712.25	0.20
Usa Compres 6.875% 19-01.09.27	6.875	01.09.27	USD	400 000	275 000	-	675 000	722 439.00	0.26
Usagm Holdc 6.625% 19-15.07.26	6.625	15.07.26	USD	-	150 000	-	150 000	159 222.00	0.06
Usis Me 6.875% 17-01.05.25 144A	6.875	01.05.25	USD	1 250 000	200 000	-	1 450 000	1 472 496.75	0.53
Vail Res 6.25% 20-15.05.25	6.250	15.05.25	USD	50 000	-	-50 000	-	-	0.00
Valeant	5.500	01.03.23	USD	60 000	-	-60 000	-	-	0.00
Valeant 5.5% 17-01.11.25 144A	5.500	01.11.25	USD	350 000	125 000	-	475 000	487 943.75	0.17
Valeant 8.5% 18-31.01.27 144A	8.500	31.01.27	USD	850 000	-	-	850 000	925 981.50	0.33
Valeant 9% 17-15.12.25 144A	9.000	15.12.25	USD	275 000	-	-	275 000	295 226.25	0.11
Valeant 9.25% 18-01.04.26	9.250	01.04.26	USD	100 000	-	-	100 000	108 895.00	0.04
Vertical Ho 7.625% 20-15.07.28 144A	7.625	15.07.28	USD	-	600 000	-	600 000	651 450.00	0.23
Vertical Us 5.25% 20-15.07.27	5.250	15.07.27	USD	-	400 000	-	400 000	422 000.00	0.15
Vici Pro 3.75% 20-15.02.27 144A	3.750	15.02.27	USD	50 000	-	-50 000	-	-	0.00
Vici Pro 4.125% 20-15.08.30 144A	4.125	15.08.30	USD	-	300 000	-	300 000	308 898.00	0.11
Vici Pro 4.25% 19-01.12.26 144A	4.250	01.12.26	USD	300 000	-	-	300 000	312 441.00	0.11
Vici Prop 3.5% 20-15.02.25	3.500	15.02.25	USD	50 000	-	-	50 000	51 149.75	0.02
Vici Prop 4.625% 19-1.12.29 144A	4.625	01.12.29	USD	300 000	-	-	300 000	319 350.00	0.11
Viking 6.25% 15-15.05.25	6.250	15.05.25	USD	100 000	-	-100 000	-	-	0.00
Virgin Med 5% 20-15.07.30 144A	5.000	15.07.30	USD	400 000	200 000	-	600 000	603 798.00	0.22
Vistra Ope 5.5% 18-01.09.26 144A	5.500	01.09.26	USD	250 000	-	-	250 000	258 538.75	0.09
Vistra Oper 5% 19-31.07.27 144A	5.000	31.07.27	USD	350 000	-	-	350 000	359 187.50	0.13
Vizient 6.25% 19-15.05.27 144A	6.250	15.05.27	USD	125 000	300 000	-	425 000	449 356.75	0.16
Vmed	5.500	15.08.26	USD	525 000	-	-	525 000	543 112.50	0.19
Vmed 4.50% 20-15.08.30 144A	4.500	15.08.30	USD	275 000	-	-	275 000	277 406.25	0.10
Vmed O2 Uk 4.25% 20-31.01.31	4.250	31.01.31	USD	-	200 000	-	200 000	196 738.00	0.07
Voc Escrow 5% 18-15.02.28 144A	5.000	15.02.28	USD	300 000	-	-300 000	-	-	0.00
Vrx Escrow	6.125	15.04.25	USD	1 450 000	-	-45 000	1 405 000	1 441 881.25	0.52
Watco Comp 6.50% 20-15.06.27	6.500	15.06.27	USD	325 000	275 000	-	600 000	643 752.00	0.23
Wesco 7.125% 20-15.06.25 144A	7.125	15.06.25	USD	100 000	-	-	100 000	108 195.00	0.04
Wesco 7.25% 20-15.06.28 144A	7.250	15.06.28	USD	200 000	100 000	-	300 000	334 555.50	0.12
Wesco Dis	5.375	15.12.21	USD	675 000	-	-675 000	-	-	0.00
Wesco Dis 5.375% 16-15.06.24	5.375	15.06.24	USD	650 000	-	-	650 000	658 775.00	0.24
West 6.375% 17-01.09.25 144A	6.375	01.09.25	USD	1 100 000	-	-1 100 000	-	-	0.00
Western Gas 4% 12-1.7.22	4.000	01.07.22	USD	200 000	-	-	200 000	203 508.00	0.07
Western Gas 4.05% 20-01.02.30	5.050	01.02.30	USD	175 000	-	-50 000	125 000	140 358.13	0.05
White Cap B 6.875% 20-15.10.28	6.875	15.10.28	USD	-	550 000	-	550 000	589 399.25	0.21
Whiting Ptr 6.625% 17-15.1.26	6.625	15.01.26	USD	600 000	-	-600 000	-	-	0.00
William Car 5.50% 20-15.05.25 144A	5.500	15.05.25	USD	100 000	-	-	100 000	106 105.00	0.04
William Car 5.625% 15.03.27 144A	5.625	15.03.27	USD	75 000	-	-	75 000	79 128.00	0.03
Wmg Acq 3.875% 20-15.7.30 144A	3.875	15.07.30	USD	150 000	-	-150 000	-	-	0.00
Wpx Energy 4.50% 20-15.01.30	4.500	15.01.30	USD	100 000	-	-100 000	-	-	0.00
Wpx Energy 5.25% 19-15.10.27	5.250	15.10.27	USD	75 000	-	-75 000	-	-	0.00
Wpx Energy 5.875% 20-15.06.28	5.875	15.06.28	USD	100 000	-	-100 000	-	-	0.00
Wr Grace & 4.875% 20-15.06.27	4.875	15.06.27	USD	225 000	-	-225 000	-	-	0.00

JSS Bond - USD High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Wyndham 4.375% 20-15.08.28	4.375	15.08.28	USD	-	200 000	-	200 000	207 928.00	0.07
Xm Radio	5.375	15.04.25	USD	50 000	-	-50 000	-	-	0.00
Yum Brands 4.75% 19-15.01.30	4.750	15.01.30	USD	-	100 000	-	100 000	108 391.50	0.04
Yum Brands 7.75% 20-01.04.25 144A	7.750	01.04.25	USD	150 000	-	-150 000	-	-	0.00
								189 564 459.54	67.85

Total transferable securities dealt on another regulated market **189 564 459.54** **67.85**

Other transferable securities

Shares

Contrat Emerald Hold			USD	-	109 360	-109 360	-	-	0.00
Hexion Holdings Corp			USD	13 610	-	-5 231	8 379	150 822.00	0.05
Party City Holdco Inc			USD	-	25 470	-	25 470	237 635.10	0.09
Superior Energy Services. Inc.			USD	-	16 821	-	16 821	-	0.00
								388 457.10	0.14

Bonds

Anagram 10% 20-15.08.26	10.000	15.08.26	USD	-	135 297	-135 297	-	-	0.00
Ardonagh Mi 11.50% 20-15.01.27 144A	11.500	15.01.27	USD	350 000	178 846	-	528 846	581 516.42	0.21
Broadstreet 5.875% 21-15.04.29	5.875	15.04.29	USD	-	675 000	-	675 000	690 666.75	0.25
Calpine 4.50% 19-15.02.28	4.500	15.02.28	USD	-	150 000	-	150 000	153 187.50	0.05
Chs 6.0% 20-15.01.29 144A	6.000	15.01.29	USD	-	75 000	-	75 000	80 349.38	0.03
Csc Hld Inc 5.0% 21-15.11.31	5.000	15.11.31	USD	-	300 000	-	300 000	301 845.00	0.11
Dana Inc 4.25% 21-01.09.30	4.250	01.09.30	USD	-	100 000	-	100 000	103 000.00	0.03
Elastic 4.125% 21-15.07.29	4.125	15.07.29	USD	-	175 000	-	175 000	175 000.00	0.06
Herens Hold 4.75% 15.05.28 144A	4.750	15.05.28	USD	-	500 000	-	500 000	498 125.00	0.18
Illuminate 9.0% 20-01.07.28	9.000	01.07.28	USD	50 000	200 000	-	250 000	279 633.03	0.10
Party City 0.01% 20-15.07.25	0.010	15.07.25	USD	-	250 297	-50 000	200 297	190 532.52	0.07
Range Resou 9.25% 20-01.02.26	9.250	01.02.26	USD	-	275 000	-	275 000	303 668.75	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	-	625 000	635 937.50	0.23
White Cap P 8.25%15.03.26/Pik	8.250	15.03.26	USD	-	575 000	-	575 000	596 970.75	0.21
								4 590 432.60	1.64

Total other transferable securities **4 978 889.70** **1.78**

TOTAL SECURITIES PORTFOLIO INVESTMENTS **276 498 019.21** **98.97**

Liquidities and deposits **1 311 276.95** **0.47**

Other assets less liabilities **1 555 774.96** **0.56**

TOTAL NET ASSETS **279 365 071.12** **100.00**

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

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

JSS Bond - Emerging Markets High Yield

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Alpha Hld 10% 17-19.12.22 Regs	10.000	19.12.22	USD	200 000	-	-	200 000	39 000.00	0.49
Az 5.5% 17-03.11.22	5.500	03.11.22	USD	200 000	-	-	200 000	203 255.20	2.54
Banort 7.625% 17-Perp	7.625	31.12.99	USD	200 000	-	-	200 000	227 350.00	2.84
Biz Fin 9.75% 15-22.01.25	9.750	22.01.25	USD	200 000	-	-	200 000	107 800.00	1.35
Bradesco 3.20% 20-27.01.25	3.200	27.01.25	USD	200 000	-	-200 000	-	-	0.00
Cemex	7.750	16.04.26	USD	200 000	-	-200 000	-	-	0.00
China Eve 6.25% 17-28.6.21 Regs	6.250	28.06.21	USD	200 000	-	-200 000	-	-	0.00
China O&G 4.625% 17-20.04.22	4.625	20.04.22	USD	200 000	-	-	200 000	202 500.00	2.53
Cocacola 4.215% 17-19.9.24 Regs	4.215	19.09.24	USD	200 000	-	-200 000	-	-	0.00
Contnm E 4.5% 9.2.27/Pool Regs	4.500	09.02.27	USD	-	200 000	-	200 000	205 051.00	2.56
Count Gard	7.250	04.04.21	USD	200 000	-	-200 000	-	-	0.00
Cred Real 7.25% 16-20.7.23 Regs	7.250	20.07.23	USD	200 000	-	-	200 000	190 714.00	2.38
Csn Isl Xi 6.75% 20-28.01.28	6.750	28.01.28	USD	200 000	-	-	200 000	221 450.00	2.76
Csn Res 7.625% 18-13.02.23	7.625	13.02.23	USD	200 000	-	-	200 000	208 140.00	2.60
Digicel	6.750	01.03.23	USD	200 000	-	-	200 000	191 251.00	2.39
Eskom 8.45% 18-10.08.28 Regs	8.450	10.08.28	USD	200 000	-	-200 000	-	-	0.00
Evraz 5.25% 19-02.04.24 Regs	5.250	02.04.24	USD	200 000	-	-200 000	-	-	0.00
Gajah Tung 8.375% 17-10.08.22	8.375	10.08.22	USD	200 000	-	-	200 000	204 650.52	2.56
Glo Com Par 4.875% 20-22.01.30	4.875	22.01.30	USD	200 000	-	-	200 000	207 159.00	2.59
Global Bank 5.25% 19-16.04.29	5.250	16.04.29	USD	-	200 000	-	200 000	210 100.00	2.62
Hidrovias 5.95% 18-24.01.25 Regs	5.950	24.01.25	USD	200 000	-	-200 000	-	-	0.00
Intl Fin 7.5% 17-09.05.22	7.500	09.05.22	BRL	500 000	-	-	500 000	101 101.80	1.26
Jsl Europe 5.20% 21-26.01.31	5.200	26.01.31	USD	-	200 000	-	200 000	205 576.00	2.57
Jsl Europe 7.75% 26.07.24 Regs	7.750	26.07.24	USD	200 000	-	-200 000	-	-	0.00
Koc Holdng 6.5% 19-11.3.25 Regs	6.500	11.03.25	USD	200 000	-	-	200 000	216 250.00	2.70
Kosmos Eng 7.125% 19-04.04.26 Regs	7.125	04.04.26	USD	200 000	-	-	200 000	198 903.00	2.48
Latam Fin 6.875% 11.04.24 Regs	6.875	11.04.24	USD	200 000	-	-	200 000	187 725.00	2.34
Light Se 7.25% 18-03.05.23 Regs	7.250	03.05.23	USD	130 000	-	-	130 000	134 923.10	1.68
Logan Prop 7.5% 19-25.08.22	7.500	25.08.22	USD	200 000	-	-	200 000	204 600.72	2.55
Maf Glb 5.5%(Frn) 17-Perp Regs	5.500	31.12.99	USD	200 000	-	-	200 000	206 314.00	2.58
Millicom 6.25% 19-25.03.29 Regs	6.250	25.03.29	USD	200 000	-	-	200 000	197 041.50	2.46
Minerva 5.875% 17-19.01.28 Regs	5.875	19.01.28	USD	200 000	-	-200 000	-	-	0.00
Nanyang Com 5% 17-Perp	5.000	31.12.99	USD	-	200 000	-	200 000	201 371.02	2.51
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	200 000	-	-	200 000	215 852.00	2.69
Office Cher 4.5% 15-22.10.25	4.500	22.10.25	USD	-	200 000	-	200 000	217 206.20	2.71
Petrobras 6.9% 19-19.03.49	6.900	19.03.49	USD	200 000	-	-200 000	-	-	0.00
Prov Ent 8.75% 8.2.25/Pool Regs	8.750	08.02.25	USD	200 000	-	-200 000	-	-	0.00
Seplat Pet 9.25% 18-1.4.23 Regs	9.250	01.04.23	USD	200 000	-	-200 000	-	-	0.00
Tc Ziraat B 5.125% 17-29.09.23	5.125	29.09.23	USD	200 000	-	-	200 000	205 258.40	2.56
Tmb Bank 4.90% 19-Perp	4.900	31.12.99	USD	-	200 000	-200 000	-	-	0.00
Tullow Oil 6.25% 14-15.04.22	6.250	15.04.22	USD	200 000	-	-200 000	-	-	0.00
Turkiy Is B	5.000	25.06.21	USD	200 000	-	-200 000	-	-	0.00
Turkiye Gar 5.25% 12-13.9.22	5.250	13.09.22	USD	200 000	-	-	200 000	206 710.00	2.58
Ukraine 7.75% 15-01.09.21	7.750	01.09.21	USD	200 000	-	-	200 000	202 000.20	2.52
Unigel Lux 8.75% 19-01.10.26	8.750	01.10.26	USD	200 000	-	-	200 000	217 112.00	2.71
Venezuela 9.25%15.09.27/Flat	9.250	15.09.27	USD	100 000	-	-100 000	-	-	0.00
Vm Holding 5.375% 17-04.05.27	5.375	04.05.27	USD	200 000	-	-	200 000	215 346.00	2.69
Vtb Cap	6.950	17.10.22	USD	200 000	-	-	200 000	211 825.00	2.64
Ypf 8.5% 20-23.03.25	8.500	23.03.25	USD	-	93 000	-93 000	-	-	0.00
Ypfdar	8.500	23.03.21	USD	100 000	-	-100 000	-	-	0.00
								5 963 536.66	74.44
Total transferable securities listed on an official stock exchange								5 963 536.66	74.44
Transferable securities dealt on another regulated market									
Bonds									
Arcos Dor 5.875% 17-04.04.27 Regs	5.875	04.04.27	USD	-	200 000	-	200 000	211 096.00	2.64

JSS Bond - Emerging Markets High Yield (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Banco Voto 4.50% 19-24.09.24	4.500	24.09.24	USD	200 000	-	-200 000	-	-	0.00
Cfid 8.60% 19-08.04.24	8.600	08.04.24	USD	200 000	-	-	200 000	71 147.20	0.89
Eurasia Cap 8.80% 19-Perp	8.800	31.12.99	USD	200 000	-	-200 000	-	-	0.00
Greenko 5.25% 17-24.07.24	5.250	24.07.24	USD	200 000	-	-200 000	-	-	0.00
Melco 5.75% 20-21.07.28 Regs	5.750	21.07.28	USD	-	200 000	-	200 000	211 500.00	2.64
Odebrec 6.35% 17-1.12.21/Pool	6.350	01.12.21	USD	200 000	-	-	200 000	5 974.04	0.07
Prov De La 9.75% 24.02.25/Pool	9.750	24.02.25	USD	200 000	-	-200 000	-	-	0.00
Rede D Or 4.95% 18-17.01.28 Regs	4.950	17.01.28	USD	200 000	-	-	200 000	213 377.00	2.66
Unifin Fin 8.375% 19-27.01.28	8.375	27.01.28	USD	200 000	-	-	200 000	187 500.00	2.34
								900 594.24	11.24
Total transferable securities dealt on another regulated market								900 594.24	11.24
TOTAL SECURITIES PORTFOLIO INVESTMENTS								6 864 130.90	85.69
Liquidities and deposits								1 126 669.42	14.06
Other assets less liabilities								19 925.66	0.25
TOTAL NET ASSETS								8 010 725.98	100.00

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

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

JSS Sustainable Bond - Total Return Global**

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
7-Eleven In 0.625% 21-10.02.23 Regs	0.625	10.02.23	USD	-	500 000	-500 000	-	-	0.00
7-Eleven In 0.80% 21-10.02.24	0.800	10.02.24	USD	-	1 000 000	-	1 000 000	997 971.22	0.13
7-Eleven In 1.80% 10.2.31 Regs	1.800	10.02.31	USD	-	3 000 000	-	3 000 000	2 875 019.70	0.39
Abbvie 2.3% 16-14.05.21	2.300	14.05.21	USD	1 000 000	-	-1 000 000	-	-	0.00
Abbvie 4.875% 18-14.11.48	4.875	14.11.48	USD	1 000 000	-	-	1 000 000	1 302 875.60	0.18
Abertis Fin 2.625% 21-Perp	2.625	31.12.99	EUR	-	2 000 000	-	2 000 000	2 355 197.40	0.32
Abu Dhabi Nat	6.500	27.10.36	USD	1 000 000	-	-1 000 000	-	-	0.00
Alfa	6.875	25.03.44	USD	2 000 000	-	-	2 000 000	2 646 060.00	0.36
Alibaba Grp	3.600	28.11.24	USD	2 000 000	-	-	2 000 000	2 177 264.40	0.29
Alpek	4.500	20.11.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Alrosa Fin 3.10% 20-25.06.27 Regs	3.100	25.06.27	USD	-	1 000 000	-1 000 000	-	-	0.00
Amgen	4.400	01.05.45	USD	1 500 000	-	-	1 500 000	1 821 407.70	0.25
Anheuser 4.7% 19-01.02.36	4.700	01.02.36	USD	1 000 000	-	-	1 000 000	1 230 183.60	0.17
Anheuser-Busch Inbev Worldwide Inc	3.750	15.07.42	USD	1 000 000	-	-	1 000 000	1 087 612.20	0.15
Arcelik	5.000	03.04.23	USD	500 000	-	-	500 000	519 467.00	0.07
Arcelik 3.0% 21-27.05.26	3.000	27.05.26	EUR	-	1 000 000	-	1 000 000	1 202 315.23	0.16
Auchan 0.625% 17-07.02.22	0.625	07.02.22	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	1 376 905.80	0.19
Australia 0.50% 20-21.09.26	0.500	21.09.26	AUD	-	35 000 000	-	35 000 000	25 832 675.12	3.48
Australia 1.5% 18-21.6.31	3.000	21.06.31	AUD	20 000 000	20 000 000	-10 000 000	30 000 000	22 556 369.34	3.04
Australia 2.25% 15-21.05.28	2.250	21.05.28	AUD	-	5 000 000	-	5 000 000	4 040 280.49	0.54
Australia 2.75% 17-21.11.29	2.750	21.11.29	AUD	-	20 000 000	-	20 000 000	16 739 588.37	2.26
Australia 2.75%12-21.4.24 S137	2.750	21.04.24	AUD	10 000 000	-	-10 000 000	-	-	0.00
Australia1% 19-21.12.30	1.000	21.12.30	AUD	15 000 000	20 000 000	-	35 000 000	25 235 507.65	3.40
Baidu Inc 3.875% 18-29.09.23	3.875	29.09.23	USD	2 000 000	-	-	2 000 000	2 127 235.00	0.29
Ball Corp 2.875% 20-15.08.30	2.875	15.08.30	USD	-	2 000 000	-	2 000 000	1 965 740.00	0.26
Ball Corp 5% 12-15.03.22	5.000	15.03.22	USD	-	1 500 000	-	1 500 000	1 541 407.50	0.21
Bharat Petr	4.000	08.05.25	USD	1 000 000	-	-	1 000 000	1 061 764.40	0.14
Bharat Petr 4.625% 12-25.10.22	4.625	25.10.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Bharti Airt 3.375% 14-20.05.21	3.375	20.05.21	EUR	1 500 000	1 000 000	-2 500 000	-	-	0.00
Boardwalk 4.45% 17-15.07.27	4.450	15.07.27	USD	500 000	-	-	500 000	567 646.40	0.08
Boardwalk 4.80% 19-03.05.29	4.800	03.05.29	USD	1 000 000	-	-	1 000 000	1 152 887.90	0.16
Bpcm 3.25% 20-Perp	3.250	31.12.99	EUR	2 000 000	-	-	2 000 000	2 538 418.95	0.34
Bprl Intern 4.375% 17-18.01.27	4.375	18.01.27	USD	2 000 000	-	-700 000	1 300 000	1 389 063.78	0.19
Braskem 4.50% 19-31.01.30 Regs	4.500	31.01.30	USD	2 000 000	-	-	2 000 000	2 084 920.00	0.28
Brazil 4.5% 19-30.05.29	4.500	30.05.29	USD	3 000 000	-	-1 000 000	2 000 000	2 144 960.00	0.29
Brf 4.875% 19-24.01.30 Regs	4.875	24.01.30	USD	2 000 000	-	-	2 000 000	2 102 770.00	0.28
Brf GmbH	4.350	29.09.26	USD	600 000	400 000	-	1 000 000	1 054 660.00	0.14
Cat Pac Mtn 4.875% 21-17.08.26	4.875	17.08.26	USD	-	2 000 000	-	2 000 000	2 045 000.00	0.28
Cbq Finance	3.250	13.06.21	USD	500 000	-	-500 000	-	-	0.00
Cbq Finance 2.0% 20-15.09.25	2.000	15.09.25	USD	-	2 500 000	-	2 500 000	2 520 927.50	0.34
Cbq Finance 2.0% 21-12.05.26	2.000	12.05.26	USD	-	2 000 000	-	2 000 000	1 993 750.00	0.27
Ceconomy Ag 1.75% 21-24.06.26	1.750	24.06.26	EUR	-	2 000 000	-	2 000 000	2 357 764.64	0.32
Cellnex Fin 1.50% 21-08.06.28	1.500	08.06.28	EUR	-	1 700 000	-	1 700 000	2 020 418.90	0.27
Cemex	5.700	11.01.25	USD	1 500 000	1 000 000	-2 500 000	-	-	0.00
Cemex 3.875% 21-11.07.31 Regs	3.875	11.07.31	USD	-	1 000 000	-	1 000 000	1 017 750.00	0.14
Charter Com 3.70% 20-01.04.51	3.700	01.04.51	USD	-	2 000 000	-	2 000 000	1 984 414.40	0.27
Citic Pacif	2.800	14.12.21	USD	2 000 000	-	-	2 000 000	2 017 930.00	0.27
Cloverie	5.625	24.06.46	USD	3 000 000	-	-	3 000 000	3 481 905.00	0.47
Cloverie Pl	4.500	11.09.44	USD	400 000	-	-	400 000	434 149.20	0.06
Cnac Hk Fin 3.0% 20-22.09.30	3.000	22.09.30	USD	-	1 000 000	-	1 000 000	989 467.83	0.13
Cnac Hk Fin 3.5% 17-19.07.22	3.500	19.07.22	USD	1 000 000	-	-	1 000 000	1 022 261.90	0.14
Cnrc Capita 3.9%(Frn) 17-Perp	3.900	31.12.99	USD	1 000 000	-	-	1 000 000	1 015 853.60	0.14
Congr 2.125% 20-27.11.23	2.125	27.11.23	EUR	700 000	-	-	700 000	872 215.35	0.12
Contnm E 4.5% 9.2.27/Pool Regs	4.500	09.02.27	USD	-	200 000	-	200 000	205 051.00	0.03
Cosan	8.250	29.11.49	USD	1 200 000	-	-	1 200 000	1 234 500.00	0.17
Count Gard 4.75% 17-25.07.22	4.750	25.07.22	USD	2 000 000	-	-	2 000 000	2 027 200.00	0.27
Count Gard 6.15% 19-17.09.25	6.150	17.09.25	USD	1 000 000	-	-	1 000 000	1 098 666.00	0.15

JSS Sustainable Bond - Total Return Global** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Cvs Health 4.78% 18-25.03.38	4.780	25.03.38	USD	1 000 000	-	-	1 000 000	1 230 205.30	0.17
Cvs Health 4.875% 15-20.07.35	4.875	20.07.35	USD	2 000 000	-	-1 500 000	500 000	610 777.05	0.08
Cvs Health 3.25% 19-15.08.29	3.250	15.08.29	USD	-	2 000 000	-	2 000 000	2 174 966.00	0.29
Cydsa 6.25% 17-04.10.27 Regs	6.250	04.10.27	USD	1 500 000	-	-	1 500 000	1 586 115.00	0.21
Daimler Fin 1.75% 20-10.03.23	1.750	10.03.23	USD	-	3 000 000	-	3 000 000	3 062 466.00	0.41
Demeter	5.625	15.08.52	USD	800 000	-	-	800 000	919 955.20	0.12
Demeter Inv 4.625% 17-Perp	4.625	31.12.99	USD	2 300 000	-	-	2 300 000	2 366 056.00	0.32
Deut Lufth 3.0% 20-29.05.26	3.000	29.05.26	EUR	-	2 000 000	-	2 000 000	2 398 157.81	0.32
Deut Lufth 3.75% 21-11.02.28	3.750	11.02.28	EUR	-	2 000 000	-	2 000 000	2 450 187.99	0.33
Diamond1 7.125% 16-15.6.24 Regs	7.125	15.06.24	USD	3 000 000	-	-	3 000 000	3 084 240.00	0.42
Ebay 3.6% 17-05.06.27	3.600	05.06.27	USD	1 500 000	-	-	1 500 000	1 667 980.20	0.22
Edp 4.496% 19-30.04.79	4.496	30.04.79	EUR	-	2 000 000	-	2 000 000	2 586 744.38	0.35
Edp Fin Bv 5.25% 14-14.01.21	5.250	14.01.21	USD	1 500 000	-	-1 500 000	-	-	0.00
Eib 0% 14-27.08.21	0.000	27.08.21	BRL	10 000 000	5 000 000	-15 000 000	-	-	0.00
Eib 1.5% 17-26.01.24	1.500	26.01.24	NOK	30 000 000	-	-30 000 000	-	-	0.00
Eib 7.25% 17-28.06.21	7.250	28.06.21	BRL	5 000 000	-	-5 000 000	-	-	0.00
Elm For Fir 3.75% 20-Perp	3.750	31.12.99	EUR	-	2 000 000	-	2 000 000	2 562 848.49	0.35
Enel	17.500	24.09.73	USD	2 000 000	-	-	2 000 000	2 327 850.00	0.31
Eni 2.625% 20-Perp	2.625	31.12.99	EUR	-	1 000 000	-	1 000 000	1 247 303.53	0.17
Eqst Mdstm 4.125% 16-01.12.26	4.125	01.12.26	USD	1 500 000	-	-	1 500 000	1 539 450.00	0.21
Eurofins 3.25% 17-Perp Regs	3.250	31.12.99	EUR	-	1 000 000	-	1 000 000	1 260 593.91	0.17
Eurofins 3.75% 20-17.07.26	3.750	17.07.26	EUR	1 500 000	-	-1 500 000	-	-	0.00
Expedia 3.60% 20-15.12.23	3.600	15.12.23	USD	-	250 000	-250 000	-	-	0.00
Expt-Imp 3.375% 16-5.8.26 Regs	3.375	05.08.26	USD	1 000 000	-	-	1 000 000	1 067 667.70	0.14
Expt-Imp In 3.25% 20-15.01.30	3.250	15.01.30	USD	-	1 000 000	-	1 000 000	1 018 172.30	0.14
Fedex Corp 4.05% 18-15.02.48	4.050	15.02.48	USD	2 000 000	-	-	2 000 000	2 302 908.60	0.31
Fondo Mivi	3.500	31.01.23	USD	500 000	-	-	500 000	516 827.50	0.07
Ford Mc 5.875% 11-2.8.21 Sr	5.875	02.08.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Ford Motor 9.0% 20-22.04.25	9.000	22.04.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Fresnillo	5.500	13.11.23	USD	1 000 000	-	-	1 000 000	1 109 780.00	0.15
Frs Med Care 2.375% 16.02.31	2.375	16.02.31	USD	-	2 300 000	-	2 300 000	2 249 783.85	0.30
Gas Nat Fen	4.125	30.11.49	EUR	2 500 000	-	-	2 500 000	3 118 395.20	0.42
Gazprom Cap	4.375	19.09.22	USD	1 000 000	1 000 000	-	2 000 000	2 078 288.00	0.28
General Mtr 5.20% 20-20.03.23	5.200	20.03.23	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	2 051 500.00	0.28
Grupo Bimbo	3.875	27.06.24	USD	1 000 000	-	-	1 000 000	1 081 033.20	0.15
Grupo Bimbo 4.5% 12-25.01.22	4.500	25.01.22	USD	2 000 000	-	-1 526 000	474 000	484 048.61	0.07
Hj Heinz Co 3.95% 16-15.07.25	3.950	15.07.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Hj Heinz Co 5% 16-15.07.35	5.000	15.07.35	USD	1 000 000	-	-	1 000 000	1 229 687.10	0.17
Hpci-Mittal 5.25% 17-28.04.27	5.250	28.04.27	USD	2 000 000	-	-	2 000 000	2 093 494.40	0.28
Huarong 3.75% 17-27.04.22	3.750	27.04.22	USD	2 000 000	1 000 000	-2 000 000	1 000 000	837 615.00	0.11
Huarong Fin 4.5% 17-Perp	4.500	31.12.99	USD	-	3 000 000	-1 000 000	2 000 000	1 355 680.00	0.18
Indonesia	2.625	14.06.23	EUR	1 000 000	-	-	1 000 000	1 246 850.52	0.17
Informa 2.125% 20-06.10.25	2.125	06.10.25	EUR	-	1 000 000	-	1 000 000	1 264 251.82	0.17
Infra Foch 1.625% 18-19.04.28	1.625	19.04.28	EUR	-	1 000 000	-	1 000 000	1 239 305.82	0.17
Inretail Ph 5.375%18-2.5.23 Regs	5.375	02.05.23	USD	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	3 879 414.69	0.52
Intl Bk Rec 5.0% 21-22.01.26	5.000	22.01.26	BRL	-	10 000 000	-	10 000 000	1 829 732.10	0.25
Intl Fin 5.25% 18-22.03.22	5.250	22.03.22	RUB	100 000 000	-	-	100 000 000	1 359 863.89	0.18
Intl Fin 5.5% 18-20.03.23	5.500	20.03.23	RUB	-	200 000 000	-	200 000 000	2 703 166.83	0.36
Intl Fin 6.5% 19-27.03.26	6.500	27.03.26	BRL	-	15 000 000	-	15 000 000	2 832 783.53	0.38
Intl Fin 6.75% 19-27.08.24	6.750	27.08.24	BRL	-	20 000 000	-	20 000 000	3 950 306.56	0.53
Intl Fin 7.5% 17-09.05.22	7.500	09.05.22	BRL	5 000 000	-	-	5 000 000	1 011 018.01	0.14
Inwit 1.625% 20-21.10.28	1.625	21.10.28	EUR	-	1 000 000	-	1 000 000	1 209 040.47	0.16
Jbs Invest 7% 18-15.01.26	7.000	15.01.26	USD	2 000 000	-	-2 000 000	-	-	0.00
Jd.Com 3.125% 16-29.04.21	3.125	29.04.21	USD	2 000 000	-	-2 000 000	-	-	0.00
Jsw Hy4.125%18.5.31 /Pool Regs	4.125	18.05.31	USD	-	2 000 000	-	2 000 000	2 031 880.00	0.27
Keppel Corp 2.459% 20-04.06.25	2.459	04.06.25	USD	2 000 000	-	-	2 000 000	1 999 283.28	0.27
Kraft Heinz 3.75% 19-01.04.30	3.750	01.04.30	USD	1 000 000	-	-1 000 000	-	-	0.00
Kroger Co 4.45% 17-01.02.47	4.450	01.02.47	USD	1 500 000	-	-	1 500 000	1 790 368.35	0.24
Kuwait Pro	5.000	15.03.23	USD	2 000 000	-	-	2 000 000	2 078 210.00	0.28
Kuwait Pro 9.375% 10-15.07.20	9.375	15.07.20	USD	4 100 000	-	-4 100 000	-	-	0.00
Lenovo Grp 5.875% 20-24.04.25	5.875	24.04.25	USD	1 000 000	-	-	1 000 000	1 132 622.60	0.15

JSS Sustainable Bond - Total Return Global** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Maf Glb Sec 6.375% 18-Perp	6.375	31.12.99	USD	1 000 000	-	-	1 000 000	1 091 373.30	0.15
Marathon 4.75% 18-15.12.23	4.750	15.12.23	USD	-	1 000 000	-	1 000 000	1 091 066.30	0.15
Mcdonalds	4.875	09.12.45	USD	1 000 000	-	-	1 000 000	1 291 172.70	0.17
Mdc 2.875% 19-07.11.29	2.875	07.11.29	USD	3 000 000	-	-	3 000 000	3 148 497.00	0.42
Mdc 3% 17-19.04.24	3.000	19.04.24	USD	1 500 000	-	-	1 500 000	1 592 812.50	0.21
Mexico	5.750	05.03.26	MXN	1 000 000	1 000 000	-	2 000 000	9 776 114.54	1.32
Mexico 3.625% 12-15.03.22	3.625	15.03.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Mexico 6.5% 10-10.6.2021	6.500	10.06.21	MXN	600 000	-	-600 000	-	-	0.00
Mexico 6.5% 11-9.6.22 Bonos	6.500	09.06.22	MXN	1 000 000	570 000	-	1 570 000	7 963 325.85	1.07
Microsoft	3.700	08.08.46	USD	900 000	-	-	900 000	1 085 469.21	0.15
Millicom Ic 5.125% 17-15.01.28	5.125	15.01.28	USD	-	2 000 000	-	2 000 000	1 877 832.00	0.25
Millicom Ic 6% 15-15.03.25	6.000	15.03.25	USD	1 500 000	-	-1 500 000	-	-	0.00
Minejesa4.625%10.08.30 /Pool	4.625	10.08.30	USD	3 000 000	-	-3 000 000	-	-	0.00
Minerva Lu	6.500	20.09.26	USD	2 000 000	2 000 000	-4 000 000	-	-	0.00
Minerva Lux 4.375% 21-18.03.31	4.375	18.03.31	USD	-	3 000 000	-	3 000 000	2 984 250.00	0.40
Nbaduh Frn 19-16.04.22	0.000	16.04.22	USD	2 000 000	-	-	2 000 000	2 009 146.00	0.27
Nbm Us Hold 7% 19-14.05.26 Regs	7.000	14.05.26	USD	2 000 000	1 000 000	-	3 000 000	3 237 780.00	0.44
Network I2l 5.65% 19-Perp	5.650	31.12.99	USD	1 500 000	-	-	1 500 000	1 609 687.50	0.22
Norwegian G 1.25% 21-17.09.31	1.250	17.09.31	NOK	-	80 000 000	-	80 000 000	9 198 174.77	1.24
Norwegian G 1.375% 20-19.08.30	1.375	19.08.30	NOK	-	100 000 000	-	100 000 000	11 672 787.32	1.57
Oracle Corp	4.000	15.07.46	USD	1 500 000	-	-	1 500 000	1 634 227.95	0.22
Paa 4.65% 15-15.10.25	4.650	15.10.25	USD	1 000 000	-	-1 000 000	-	-	0.00
Parkway Pan 4.25% 17-Perp	4.250	31.12.99	USD	1 500 000	-	-	1 500 000	1 521 240.00	0.20
Pemex 5.95% 20-28.01.31	11.900	28.01.31	USD	1 000 000	1 000 000	-2 000 000	-	-	0.00
Pertamina	4.875	03.05.22	USD	3 500 000	-	-3 500 000	-	-	0.00
Perusahaan 2.875% 18-25.10.25	2.875	25.10.25	EUR	2 000 000	-	-2 000 000	-	-	0.00
Poland	2.500	25.07.26	PLN	20 000 000	-	-	20 000 000	5 577 619.72	0.75
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	-	35 000 000	-25 000 000	10 000 000	2 544 220.52	0.34
Poland 2.5% 16-25.07.27	2.500	25.07.27	PLN	30 000 000	-	-	30 000 000	8 395 483.16	1.13
Poland 2.5% 17-25.01.23	2.500	25.01.23	PLN	19 500 000	-	-19 500 000	-	-	0.00
Poland 2.5% 18-25.04.24	2.500	25.04.24	PLN	20 000 000	-	-20 000 000	-	-	0.00
Qatar	2.375	02.06.21	USD	2 000 000	-	-2 000 000	-	-	0.00
Qatar 3.40% 20-16.04.25 Regs	3.400	16.04.25	USD	1 000 000	-	-	1 000 000	1 090 125.00	0.15
Qatar Reins 4.95% 17-Perp Regs	4.950	31.12.99	USD	1 000 000	-	-	1 000 000	1 017 490.00	0.14
Qnb Fin Frn 18-31.05.21	0.000	31.05.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Q-Park Hold 2.0% 20-01.03.27 Regs	2.000	01.03.27	EUR	2 000 000	-	-2 000 000	-	-	0.00
Qtel Int Fi	3.250	21.02.23	USD	1 000 000	-	-	1 000 000	1 043 325.00	0.14
Raizn Fuel 5.3% 17-20.01.27 Regs	5.300	20.01.27	USD	2 000 000	-	-	2 000 000	2 264 550.00	0.31
Reliance Hldg	4.500	19.10.20	USD	3 000 000	-	-3 000 000	-	-	0.00
Reliance In 4.50% 10-19.10.20Rbg	4.500	19.10.20	USD	-	3 000 000	-3 000 000	-	-	0.00
Sabic 2.15% 20-14.09.30	2.150	14.09.30	USD	-	2 500 000	-	2 500 000	2 432 162.50	0.33
Sappi Papie 3.125% 19-15.04.26	3.125	15.04.26	EUR	1 500 000	-	-	1 500 000	1 789 967.81	0.24
Sappi Papier H 3.625% 15.03.28	3.625	15.03.28	EUR	-	1 000 000	-	1 000 000	1 188 977.41	0.16
Seagate Hdd 3.125% 20-15.07.29	3.125	15.07.29	USD	-	3 000 000	-	3 000 000	2 910 840.00	0.39
Sigma	4.125	02.05.26	USD	2 000 000	-	-	2 000 000	2 184 990.00	0.29
Signify N.V 2.0% 20-11.05.24	2.000	11.05.24	EUR	1 000 000	-	-	1 000 000	1 249 461.87	0.17
Silgan Hldg 3.25% 17-15.03.25	3.250	15.03.25	EUR	2 000 000	-	-	2 000 000	2 393 442.68	0.32
Singapore	1.250	01.10.21	SGD	20 000 000	-	-10 000 000	10 000 000	7 456 480.55	1.00
Singapore	2.125	01.06.26	SGD	14 000 000	-	-	14 000 000	11 023 673.34	1.49
Singapore 2% 19-01.02.24	2.000	01.02.24	SGD	27 500 000	-	-	27 500 000	21 235 681.67	2.86
Singapore 2.375% 15-01.06.25	2.375	01.06.25	SGD	27 000 000	-	-	27 000 000	21 361 778.99	2.88
Sinopec Grp 2% 16-29.09.21	2.000	29.09.21	USD	1 000 000	-	-	1 000 000	1 003 255.00	0.13
Slb 3.3% 11-14.09.21	3.300	14.09.21	USD	3 872 000	-	-3 872 000	-	-	0.00
Softbank 3.125% 17-19.9.25	3.125	19.09.25	EUR	1 000 000	-	-1 000 000	-	-	0.00
Softbank 4.75% 17-19.09.24 Regs	4.750	19.09.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Solvay 2.50% 20-Perp Regs	2.500	31.12.99	EUR	-	2 000 000	-	2 000 000	2 450 958.83	0.33
Sunoco Logi 3.75% 20-15.05.30	3.750	15.05.30	USD	1 500 000	-	-1 500 000	-	-	0.00
Suzano Aust 6% 19-15.01.29	6.000	15.01.29	USD	500 000	-	-	500 000	596 125.00	0.08
Sweden 1% 14-12.11.26	1.000	12.11.26	SEK	28 000 000	-	-28 000 000	-	-	0.00
Swedish 0.75% 17-12.11.29 144A	0.750	12.11.29	SEK	65 000 000	135 000 000	-200 000 000	-	-	0.00
Syngenta Fin 3.125% 12-28.03.22	3.125	28.03.22	USD	1 000 000	-	-	1 000 000	1 016 273.30	0.14
Targa Res 6.875% 19-15.01.29	6.875	15.01.29	USD	500 000	-	-	500 000	564 315.00	0.08
Tcom It Cap	7.200	18.07.36	USD	2 000 000	-	-	2 000 000	2 589 400.00	0.35

JSS Sustainable Bond - Total Return Global** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Telecom It 4% 19-11.04.24	4.000	11.04.24	EUR	1 000 000	-	-	1 000 000	1 281 498.96	0.17
Telefonica	5.875	31.12.99	EUR	2 500 000	-	-	2 500 000	3 305 159.63	0.45
Tenc Hol 3.595% 18-19.01.28 Regs	3.595	19.01.28	USD	1 000 000	-	-	1 000 000	1 097 167.40	0.15
Teva 3.65% 11-10.11.21	3.650	10.11.21	USD	1 000 000	-	-	1 000 000	1 008 830.00	0.14
Teva Phar 2.8% 16-21.07.23	2.800	21.07.23	USD	1 000 000	-	-	1 000 000	997 740.00	0.13
Teva Phar 6% 18-15.04.24	6.000	15.04.24	USD	500 000	-	-	500 000	531 465.00	0.07
Teva Pharm 4.5% 18-01.03.25	4.500	01.03.25	EUR	2 000 000	-	-	2 000 000	2 455 372.74	0.33
The Kraft 4.375% 16-01.06.46	4.375	01.06.46	USD	2 000 000	-	-	2 000 000	2 268 774.80	0.31
T-Mobile Us	6.500	15.01.24	USD	3 000 000	-	-3 000 000	-	-	0.00
T-Mobile Us 2.25% 21-15.02.26	2.250	15.02.26	USD	-	1 000 000	-	1 000 000	1 008 750.00	0.14
T-Mobile Us 2.625% 21-15.02.29	2.625	15.02.29	USD	-	3 000 000	-	3 000 000	2 966 250.00	0.40
Total Sa	3.875	31.12.99	EUR	2 500 000	-	-	2 500 000	3 062 100.53	0.41
Usa	2.000	15.08.25	USD	20 000 000	-	-4 000 000	16 000 000	16 845 624.00	2.27
Usa 0.50% 20-30.06.27 /Tbo	0.500	30.06.27	USD	-	25 000 000	-	25 000 000	24 201 172.00	3.26
Usa 0.50% 20-31.08.27	0.500	31.08.27	USD	-	20 000 000	-20 000 000	-	-	0.00
Usa 0.625% 20-15.08.30 /Tbo	0.625	15.08.30	USD	-	38 000 000	-6 000 000	32 000 000	29 841 249.92	4.02
Usa 0.875% 20-15.11.30 /Tbo	0.875	15.11.30	USD	-	20 000 000	-	20 000 000	19 037 500.00	2.57
Usa 1.125% 20-15.05.40 /Tbo	1.125	15.05.40	USD	-	27 000 000	-	27 000 000	23 340 234.24	3.15
Usa 1.375% 16-30.06.23 /Tbo	1.375	30.06.23	USD	20 000 000	-	-	20 000 000	20 452 342.00	2.76
Usa 1.375% 20-15.08.50 /Tbo	1.375	15.08.50	USD	-	23 000 000	-	23 000 000	19 409 843.75	2.62
Usa 1.625% 17-31.8.22/Tbo Ac22	1.625	31.08.22	USD	38 000 000	-	-38 000 000	-	-	0.00
Usa 1.625% 19-30.11.26 /Tbo	1.625	30.11.26	USD	20 000 000	10 000 000	-	30 000 000	31 089 843.00	4.19
Usa 1.875% 21-15.02.41 /Tbo	1.875	15.02.41	USD	-	20 000 000	-10 000 000	10 000 000	9 803 125.00	1.32
Usa 2.5% 15-15.02.45 /Tbo	2.500	15.02.45	USD	15 000 000	5 000 000	-20 000 000	-	-	0.00
Vmware Inc 2.95% 17-21.08.22	2.950	21.08.22	USD	2 000 000	-	-	2 000 000	2 052 082.40	0.28
Vmware Inc 3.9% 17-21.08.27	3.900	21.08.27	USD	1 000 000	-	-	1 000 000	1 112 734.40	0.15
Vmware Inc 4.70% 20-15.05.30	4.700	15.05.30	USD	1 000 000	-	-	1 000 000	1 185 410.90	0.16
Walgreen Co 3.20% 20-15.04.30	3.200	15.04.30	USD	-	1 000 000	-	1 000 000	1 073 245.80	0.14
Walgrn Bts	3.800	18.11.24	USD	2 000 000	-	-	2 000 000	2 179 637.80	0.29
Walgrn Bts 3.3% 14-18.11.21	3.300	18.11.21	USD	1 000 000	-	-	1 000 000	1 006 213.20	0.14
Weibo 3.5% 19-05.07.24	3.500	05.07.24	USD	1 500 000	-	-	1 500 000	1 583 414.85	0.21
Western Dig 4.75% 18-15.02.26	4.750	15.02.26	USD	3 000 000	-	-	3 000 000	3 333 750.00	0.45
Xp Imp B 3.875% 18-1.2.28 Regs	3.875	01.02.28	USD	1 000 000	-	-	1 000 000	1 084 438.50	0.15
Xylem 1.95% 20-30.01.28	1.950	30.01.28	USD	530 000	-	-	530 000	536 303.98	0.07
								646 613 105.95	87.17
Index linked bonds									
Campbell S 0% 20-01.12.20 Cp 144A		01.12.20	USD	3 000 000	-	-3 000 000	-	-	0.00
Shell If Bv 0% 20-02.02.21 Cp 144A		02.02.21	USD	3 000 000	-	-3 000 000	-	-	0.00
Toyota 0% 20-23.11.20 Cp		23.11.20	USD	2 000 000	-	-2 000 000	-	-	0.00
Walt Disney 0% 20-15.07.20 Cp		15.07.20	USD	2 000 000	-	-2 000 000	-	-	0.00
Walt Disney 0% 20-21.08.20 Cp		21.08.20	USD	2 000 000	-	-2 000 000	-	-	0.00
								-	0.00
Index options									
10Y Treasury Notes Usa		21.05.21	USD	-	300	-300	-	-	0.00
10Y Treasury Notes Usa		25.06.21	USD	-	600	-600	-	-	0.00
10Y Treasury Notes Usa		23.07.21	USD	-	300	-300	-	-	0.00
10Y Treasury Notes Usa		21.05.21	USD	-	300	-300	-	-	0.00
10Y Treasury Notes Usa		23.07.21	USD	-	300	-300	-	-	0.00
Treasury Bonds Usa		20.11.20	USD	-	200	-200	-	-	0.00
Treasury Bonds Usa		22.01.21	USD	-	100	-100	-	-	0.00
Treasury Bonds Usa		19.02.21	USD	-	100	-100	-	-	0.00
Usd/Mxn Spot Cross		10.02.21	USD	-	5 263 158	-5 263 158	-	-	0.00
Usd/Mxn Spot Cross		04.03.21	USD	-	5 128 205	-5 128 205	-	-	0.00
Usd/Mxn Spot Cross		20.04.21	USD	-	2 564 103	-2 564 103	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								646 613 105.95	87.17

JSS Sustainable Bond - Total Return Global** (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
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	2 100 750.00	0.28
Adani Tran 4.25% 21.05.36/Pool	4.250	21.05.36	USD	2 000 000	-	-2 000 000	-	-	0.00
Allstate	5.750	15.08.53	USD	3 000 000	-	-	3 000 000	3 267 000.00	0.44
Amaggi Lux 5.25% 21-28.01.28	5.250	28.01.28	USD	-	1 000 000	-	1 000 000	1 049 830.00	0.14
Asian Infra 4.25% 20-16.07.25	4.250	16.07.25	RUB	-	300 000 000	-	300 000 000	3 826 007.06	0.51
Boc Aviatio 3.25% 20-29.04.25 Regs	3.250	29.04.25	USD	-	3 000 000	-	3 000 000	3 161 252.70	0.43
Bpcm 4.375% 20-Perp	4.375	31.12.99	USD	1 000 000	-	-	1 000 000	1 067 500.00	0.14
Chen Eng 4.5% 19-01.10.29	4.500	01.10.29	USD	1 000 000	-	-1 000 000	-	-	0.00
Chen Eng 4.50% 19-01.10.29	4.500	01.10.29	USD	1 500 000	-	-1 500 000	-	-	0.00
Chen Eng 4.50% 20-01.10.29	4.500	01.10.29	USD	-	3 500 000	-	3 500 000	3 766 875.00	0.51
Cnac Hk Fin 3.375% 19-19.06.24	3.375	19.06.24	USD	1 000 000	-	-1 000 000	-	-	0.00
Com Elec Mx	4.750	23.02.27	USD	1 500 000	-	-	1 500 000	1 679 715.00	0.23
Cosan Lux 7% 16-20.01.27	7.000	20.01.27	USD	-	2 000 000	-	2 000 000	2 123 020.00	0.29
Cosl Sg Cap 1.875% 20-24.06.25	1.875	24.06.25	USD	1 000 000	1 000 000	-	2 000 000	1 985 884.68	0.27
Count Gard 3.125% 20-22.10.25	3.125	22.10.25	USD	-	2 000 000	-	2 000 000	2 012 450.00	0.27
Eqtd Mdstm 4.50% 21-15.01.29	4.500	15.01.29	USD	-	1 500 000	-	1 500 000	1 528 001.55	0.21
Flex Ltd 3.75% 20-01.02.26	3.750	01.02.26	USD	2 000 000	-	-	2 000 000	2 187 334.80	0.29
Kraft Heinz 3.75% 20-01.04.30	3.750	01.04.30	USD	-	1 000 000	-	1 000 000	1 098 821.90	0.15
Lvlt 4.25% 20-01.07.28	4.250	01.07.28	USD	-	1 000 000	-	1 000 000	1 016 090.00	0.14
Marathon 5.125% 18-01.04.24	5.125	01.04.24	USD	400 000	-	-400 000	-	-	0.00
Marathon 5.375% 18-01.10.22	5.375	01.10.22	USD	1 000 000	-	-1 000 000	-	-	0.00
Poland 0.25% 20-25.10.26	0.250	25.10.26	PLN	-	11 000 000	-	11 000 000	2 713 448.69	0.37
Posco 2.375% 19-12.11.22	2.375	12.11.22	USD	-	1 000 000	-1 000 000	-	-	0.00
Sd Hi-Sp Gr 2.437% 20-19.11.23	2.437	19.11.23	USD	-	4 000 000	-	4 000 000	3 920 416.84	0.53
Seagate Hdd 4.25% 17-01.03.22	4.250	01.03.22	USD	2 000 000	-	-	2 000 000	2 043 410.00	0.27
Silgan Hldg 4.125% 20-01.02.28	4.125	01.02.28	USD	-	700 000	-	700 000	727 363.00	0.10
Sino-Ocean 3.25% 21-05.05.26	3.250	05.05.26	USD	-	2 000 000	-	2 000 000	1 997 060.12	0.27
State Grid 1.0% 20-05.08.25	1.000	05.08.25	USD	-	1 000 000	-	1 000 000	989 859.01	0.13
Targa Res 4.0% 21-15.01.32	4.000	15.01.32	USD	-	1 500 000	-	1 500 000	1 545 000.00	0.21
Targa Res Par 6.5% 19-15.07.27	6.500	15.07.27	USD	1 500 000	-	-	1 500 000	1 630 290.00	0.22
Temasek Fin 2.25% 20-06.04.51	2.250	06.04.51	USD	-	1 000 000	-	1 000 000	967 799.44	0.13
Ultra Int	5.250	06.10.26	USD	1 500 000	-	-	1 500 000	1 654 620.00	0.22
Western Gas 3.10% 20-01.02.25	4.100	01.02.25	USD	-	1 000 000	-	1 000 000	1 057 935.00	0.14
Western Gas 4.05% 20-01.02.30	5.050	01.02.30	USD	-	1 000 000	-	1 000 000	1 122 865.00	0.15
Xiaomi Best 3.375% 20-29.04.30	3.375	29.04.30	USD	1 000 000	-	-	1 000 000	1 042 114.70	0.14
								53 282 714.49	7.18
Total transferable securities dealt on another regulated market								53 282 714.49	7.18
TOTAL SECURITIES PORTFOLIO INVESTMENTS								699 895 820.44	94.35
Liquidities and deposits								44 259 186.20	5.97
Other assets less liabilities								-2 383 428.42	-0.32
TOTAL NET ASSETS								741 771 578.22	100.00

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

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

** please refer to Note 19

JSS Sustainable Equity - Consumer Brands

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Abbott Laboratories Inc			USD	6 922	564	-7 486	-	-	0.00
Accor Sa			EUR	16 387	16 649	-33 036	-	-	0.00
Activision Blizzard Inc			USD	6 383	10 919	-2 519	14 783	1 410 889.52	4.12
Adidas Ag			EUR	2 518	1 897	-1 458	2 957	1 100 755.11	3.22
Adobe Systems			USD	1 795	943	-1 238	1 500	878 460.00	2.57
Alibaba Group Holding Ltd /Adr			USD	3 228	573	-3 801	-	-	0.00
Alphabet Inc -A-			USD	-	583	-46	537	1 311 241.23	3.83
Alphabet Inc -C-			USD	439	5	-444	-	-	0.00
Amazon Com Inc			USD	606	391	-169	828	2 848 452.48	8.32
Apple Inc			USD	1 196	3 368	-4 564	-	-	0.00
Burberry Group Plc			GBP	-	20 904	-20 904	-	-	0.00
Chipotle Mexican Grill Inc			USD	-	867	-38	829	1 285 231.86	3.75
Cie Financiere Richemont Nam-Ak			CHF	-	7 305	-791	6 514	788 924.22	2.30
Coca-Cola Europ Prntr			USD	11 677	348	-12 025	-	-	0.00
Columbia Sportswear			USD	3 217	9 367	-4 568	8 016	788 453.76	2.30
Comcast Corp/-A-			USD	15 325	1 271	-16 596	-	-	0.00
Darden Restaurants			USD	-	8 559	-4 974	3 585	523 374.15	1.53
Diageo Plc			GBP	14 532	12 283	-9 343	17 472	835 370.99	2.44
Dunkin Brands Group Inc			USD	6 967	2 093	-9 060	-	-	0.00
Essilor International			EUR	5 361	2 182	-2 000	5 543	1 023 090.78	2.99
Estee Lauder Co -A-			USD	2 015	2 239	-427	3 827	1 217 292.16	3.56
Facebook Inc -A-			USD	2 694	1 724	-4 418	-	-	0.00
Ferrari N.V.			EUR	2 444	294	-2 738	-	-	0.00
Flatexdegiro Ag			EUR	-	3 887	-	3 887	523 188.84	1.53
Hermes International			EUR	708	77	-336	449	654 138.29	1.91
Home Depot Inc.			USD	1 047	29	-1 076	-	-	0.00
Infineon Technologies /Nam.			EUR	-	25 108	-6 422	18 686	749 441.98	2.19
Kerry Group A			EUR	4 376	8 417	-7 923	4 870	680 334.23	1.99
L Occitane International Sa			HKD	-	94 384	-	94 384	345 166.03	1.01
L Oreal			EUR	1 858	1 202	-703	2 357	1 050 423.50	3.07
Lowe S Companies Inc.			USD	6 249	471	-6 720	-	-	0.00
Lvmh Act.			EUR	2 022	1 171	-1 527	1 666	1 306 536.63	3.82
Mad Sq Gdn Spr Rg-A			USD	-	2 837	-242	2 595	447 819.15	1.31
Mastercard Inc. Shs-A-			USD	2 617	433	-3 050	-	-	0.00
Microsoft Corp			USD	4 323	1 820	-2 699	3 444	932 979.60	2.73
Mondelez International Inc Wi			USD	11 291	6 698	-7 427	10 562	659 491.28	1.93
Nestle / Act Nom			CHF	5 753	7 882	-4 033	9 602	1 196 886.61	3.50
Netflix Inc			USD	-	2 660	-311	2 349	1 240 765.29	3.62
New York Times A			USD	-	14 808	-1 170	13 638	593 934.90	1.73
Nexon Co Ltd			JPY	29 740	3 313	-17 377	15 676	349 705.14	1.02
Nike Inc B			USD	5 800	2 007	-955	6 852	1 058 565.48	3.09
Nvidia Corp.			USD	1 301	11	-1 312	-	-	0.00
Paypal Holdings Inc			USD	2 891	2 774	-1 239	4 426	1 290 090.48	3.77
Pepsico Inc			USD	4 474	4 002	-3 933	4 543	673 136.31	1.97
Pernod-Ricard			EUR	2 526	5 012	-2 577	4 961	1 101 344.38	3.22
Planet Fitness Inc			USD	-	10 792	-378	10 414	783 653.50	2.29
Procter & Gamble Co.			USD	2 266	181	-2 447	-	-	0.00
Puma Se			EUR	-	6 810	-6 810	-	-	0.00
Reckitt Benckiser Group Plc			GBP	7 662	4 197	-11 859	-	-	0.00
Sanofi			EUR	5 079	1 739	-6 818	-	-	0.00
Shimano Inc.			JPY	-	3 594	-2 274	1 320	313 379.56	0.92
Shiseido Co.Ltd			JPY	1 899	118	-2 017	-	-	0.00
Sony Corp/Sadr			USD	6 759	573	-7 332	-	-	0.00
Target Corp			USD	2 231	132	-2 363	-	-	0.00
Tencent Holdings Ltd			HKD	8 900	6 368	-3 091	12 177	915 723.75	2.67
Tjx Companies Inc			USD	11 849	7 589	-12 317	7 121	480 097.82	1.40
Visa Inc -A			USD	4 073	3 399	-7 472	-	-	0.00
Walt Disney /Disney Ser			USD	5 312	1 984	-3 069	4 227	742 979.79	2.17

JSS Sustainable Equity - Consumer Brands (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Worldline Sa			EUR	-	17 545	-6 283	11 262	1 054 291.52	3.08
Yeti Holdings Inc			USD	13 112	8 471	-12 733	8 850	812 607.00	2.37
								33 968 217.32	99.24
Total transferable securities listed on an official stock exchange								33 968 217.32	99.24
TOTAL SECURITIES PORTFOLIO INVESTMENTS								33 968 217.32	99.24
Liquidities and deposits								320 392.89	0.94
Other assets less liabilities								-60 038.21	-0.18
TOTAL NET ASSETS								34 228 572.00	100.00

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

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

JSS Sustainable Equity - Tech Disruptors

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Abb			CHF	134 700	81 959	-216 659	-	-	0.00
Adobe Systems			USD	12 814	7 328	-6 738	13 404	7 849 918.56	1.76
Advanced Micro Devices Inc			USD	63 876	64 724	-97 162	31 438	2 952 971.34	0.66
Alibaba Group Holding Ltd			HKD	-	216 770	-72 685	144 085	4 081 809.90	0.91
Alphabet Inc -A-			USD	8 654	2 526	-2 395	8 785	21 451 125.15	4.80
Altium			AUD	134 378	146 229	-124 698	155 909	4 294 516.13	0.96
Amazon Com Inc			USD	2 919	1 929	-2 224	2 624	9 026 979.84	2.02
American Tower Corp			USD	17 885	2 640	-7 265	13 260	3 582 056.40	0.80
Analog Devices Inc			USD	72 049	64 471	-61 237	75 283	12 960 721.28	2.90
Apple Inc			USD	-	65 603	-9 001	56 602	7 752 209.92	1.73
Applied Materials Inc			USD	88 959	99 897	-84 288	104 568	14 890 483.20	3.33
Astrazeneca Plc			GBP	-	53 627	-53 627	-	-	0.00
Autodesk Inc.			USD	20 955	9 083	-15 494	14 544	4 245 393.60	0.95
Ciena Corp			USD	99 336	120 405	-90 183	129 558	7 370 554.62	1.65
Cisco Systems Inc.			USD	135 253	17 679	-152 932	-	-	0.00
Citrix Systems Inc			USD	22 494	-	-22 494	-	-	0.00
Coherent Inc.			USD	18 110	3 128	-21 238	-	-	0.00
Daifuku Co Ltd			JPY	41 639	4 700	-46 339	-	-	0.00
Dexcom Inc			USD	8 052	9 237	-5 508	11 781	5 030 487.00	1.13
Diodes Inc			USD	-	78 981	-78 981	-	-	0.00
Elastic B.V.			USD	60 530	59 481	-29 298	90 713	13 222 326.88	2.96
Entegris Inc			USD	-	68 907	-24 019	44 888	5 519 877.36	1.24
Equinix Inc /Reit			USD	11 875	3 907	-5 291	10 491	8 420 076.60	1.88
Everbridge Inc			USD	38 784	50 768	-19 965	69 587	9 469 398.96	2.12
Facebook Inc -A-			USD	-	26 135	-22 546	3 589	1 247 931.19	0.28
Flsmidth & Co. A/S B			DKK	-	112 321	-18 681	93 640	3 893 119.82	0.87
Global Payments Inc			USD	-	32 669	-	32 669	6 126 744.26	1.37
Godaddy Inc			USD	62 642	21 485	-23 929	60 198	5 234 818.08	1.17
Ii-Vi Inc			USD	-	106 307	-6 928	99 379	7 213 921.61	1.61
Illumina Inc			USD	9 724	1 745	-11 469	-	-	0.00
Infineon Technologies /Nam.			EUR	-	312 233	-131 456	180 777	7 250 448.09	1.62
Intel Corp.			USD	97 055	125 933	-73 200	149 788	8 409 098.32	1.88
Jungheinrich Ag /Vorz.O.St			EUR	41 023	-	-41 023	-	-	0.00
Keyence Corp			JPY	10 354	4 083	-14 437	-	-	0.00
Keysight Technologies Inc			USD	46 373	48 592	-46 997	47 968	7 406 738.88	1.66
Kion Group / Eq Usd			EUR	111 656	25 160	-64 017	72 799	7 759 550.19	1.74
Kla Tencor Corporation			USD	7 423	-	-7 423	-	-	0.00
Lundin Mining Corp			CAD	-	609 076	-288 863	320 213	2 891 046.15	0.65
Mastercard Inc. Shs-A-			USD	2 710	-	-2 710	-	-	0.00
Match Group Rg			USD	-	37 431	-	37 431	6 035 748.75	1.35
Medtronic Holdings Limited			USD	42 049	25 844	-29 326	38 567	4 787 321.71	1.07
Merck			USD	40 624	-	-40 624	-	-	0.00
Micron Technology Inc			USD	110 024	41 590	-90 901	60 713	5 159 390.74	1.15
Microsoft Corp			USD	109 361	43 020	-35 204	117 177	31 743 249.30	7.10
Nexi S.P.A.			EUR	-	229 860	-	229 860	5 045 658.93	1.13
Nexon Co Ltd			JPY	227 967	51 033	-205 575	73 425	1 637 987.98	0.37
Nokia Oy			EUR	1 234 301	792 256	-1 189 054	837 503	4 484 771.16	1.00
Nvidia Corp.			USD	14 069	6 735	-7 160	13 644	10 916 564.40	2.44
On Semiconductor Corp			USD	-	176 323	-14 004	162 319	6 213 571.32	1.39
Oracle Corp			USD	75 150	-	-75 150	-	-	0.00
Outotec Oyj			EUR	1 003 629	472 942	-707 294	769 277	8 936 749.68	2.00
Ping Identity Holding Corp			USD	91 717	253 685	-345 402	-	-	0.00
Rapid7 Inc			USD	76 890	74 909	-40 235	111 564	10 557 301.32	2.36
Rohm Co.Ltd			JPY	76 393	50 585	-51 489	75 489	6 985 061.44	1.56
Salesforce Com Inc			USD	23 339	17 469	-15 217	25 591	6 251 113.56	1.40
Samsung El./Sp.Gdr (1/2Vot144A)			USD	-	8 083	-3 928	4 155	7 410 442.50	1.66
Servicenow Inc			USD	11 620	7 443	-680	18 383	10 102 377.65	2.26
Stmicroelectronics Nv			EUR	164 608	196 090	-163 056	197 642	7 173 311.54	1.61

JSS Sustainable Equity - Tech Disruptors (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Synopsys Inc.			USD	41 891	12 522	-18 177	36 236	9 993 526.44	2.24
Teladoc Health Inc			USD	-	23 313	-	23 313	3 876 718.77	0.87
Tencent Holdings Ltd			HKD	189 805	31 217	-80 167	140 855	10 592 450.38	2.37
The Trade Desk Inc			USD	13 771	101 099	-10 476	104 394	8 075 919.84	1.81
Tokyo Electron Co Ltd - Usd Equiv.			JPY	34 265	4 500	-2 468	36 297	15 723 575.31	3.52
Tower Semiconductor Ltd			USD	169 968	168 386	-86 536	251 818	7 436 185.54	1.66
Twilio Inc -A-			USD	-	24 510	-5 069	19 441	7 662 864.56	1.71
Ubisoft Entertainment			EUR	73 214	65 498	-58 350	80 362	5 626 588.50	1.26
Visa Inc -A			USD	59 218	24 168	-24 213	59 173	13 835 830.86	3.10
Western Digital Corp.			USD	-	89 867	-26 143	63 724	4 535 237.08	1.01
Worldline Sa			EUR	51 259	109 734	-28 649	132 344	12 389 376.41	2.77
Xilinx Inc.			USD	38 715	12 762	-51 477	-	-	0.00
Yadea Group Holdings Ltd			HKD	-	932 201	-932 201	-	-	0.00
Zscaler Inc			USD	44 010	12 466	-13 831	42 645	9 213 878.70	2.06
								441 957 097.70	98.88
Options on securities									
Right Kion Gp 03.12.20 /Sous		03.12.21	EUR	-	88 660	-88 660	-	-	0.00
								-	0.00
Total transferable securities listed on an official stock exchange								441 957 097.70	98.88
TOTAL SECURITIES PORTFOLIO INVESTMENTS								441 957 097.70	98.88
Liquidities and deposits								828 102.64	0.19
Other assets less liabilities								4 170 766.41	0.93
TOTAL NET ASSETS								446 955 966.75	100.00

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

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

JSS Bond - Emerging Markets Local Currency

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Bonds									
Argentina 15.5% 16-17.10.26	15.500	17.10.26	ARS	79 500 000	62 000 000	-	141 500 000	602 965.83	0.80
Argentina 16% 16-17.10.23	16.000	17.10.23	ARS	35 100 000	-	-	35 100 000	224 738.90	0.30
Argentina 18.2% 16-03.10.21	18.200	03.10.21	ARS	12 650 000	-	-	12 650 000	126 329.86	0.17
Brazil 10% 12-01.01.23	10.000	01.01.23	BRL	11 000	-	-	11 000	2 279 502.67	3.02
Brazil 7.125% 06-20.01.37	7.125	20.01.37	USD	500 000	-	-500 000	-	-	0.00
Chile 4.7% 18-01.09.30	4.700	01.09.30	CLP	900 000 000	-	-	900 000 000	1 247 803.90	1.65
China Dv Bk 4.3% 12-02.08.32	4.300	02.08.32	CNH	-	10 000 000	-	10 000 000	1 691 321.12	2.24
Colombia 9.85% 07-27 /Int.Usd	9.850	28.06.27	COP	4 600 000 000	-	-	4 600 000 000	1 473 269.97	1.95
Czech Rep 0.25% 17-10.02.27	0.250	10.02.27	CZK	37 000 000	-	-15 000 000	22 000 000	944 598.28	1.25
Czech Rep 2% 17-13.10.33	2.000	13.10.33	CZK	13 000 000	13 000 000	-	26 000 000	1 231 480.92	1.63
Ebrd 6.25% 17-22.12.21	6.250	22.12.21	IDR	-	15 000 000 000	-	15 000 000 000	1 040 498.66	1.38
Ebrd 7.50% 19-15.05.22	7.500	15.05.22	IDR	14 000 000 000	-	-	14 000 000 000	986 779.31	1.31
Egypt 8.875% 20-29.05.50 Regs	8.875	29.05.50	USD	400 000	-	-	400 000	432 232.40	0.57
Eib 5.2% 12-01.03.22	5.200	01.03.22	IDR	-	15 000 000 000	-	15 000 000 000	1 036 619.10	1.37
Eib 7.4% 19-24.01.22 Regs	7.400	24.01.22	IDR	10 000 000 000	-	-	10 000 000 000	699 500.64	0.92
Emp 8.375% 17-08.11.27 Regs	8.375	08.11.27	COP	3 000 000 000	-	-	3 000 000 000	766 992.31	1.01
Hungary 3% 16-27.10.27	3.000	27.10.27	HUF	250 000 000	-	-250 000 000	-	-	0.00
Indonesia 10.5% 09-15.8.30	10.500	15.08.30	IDR	-	15 000 000 000	-	15 000 000 000	1 312 523.24	1.74
Indonesia 8.25% 11-15.6.32	8.250	15.06.32	IDR	29 000 000 000	-	-	29 000 000 000	2 234 345.22	2.96
Indonesia 8.375% 18-15.04.39	8.375	15.04.39	IDR	15 000 000 000	-	-	15 000 000 000	1 148 867.78	1.52
Intl Fin 5.85% 17-25.11.22	5.850	25.11.22	INR	-	45 000 000	-	45 000 000	614 042.24	0.81
Mexico 7.5% 06-3.6.27 Bonos	7.500	03.06.27	MXN	-	430 000	-	430 000	2 252 936.46	2.98
Mexico 8% 03-7.12.23 S.M20	8.000	07.12.23	MXN	100 000	-	-100 000	-	-	0.00
Mexico 8.5% 08-18.11.38	17.000	18.11.38	MXN	420 000	-	-	420 000	2 332 906.36	3.09
Mexico 8.5% 09-31.5.29 Bonos	17.000	31.05.29	MXN	450 000	-	-150 000	300 000	1 659 528.13	2.20
Nigeria	6.750	28.01.21	USD	750 000	-	-750 000	-	-	0.00
Pemex 6.75% 16-21.09.47	6.750	21.09.47	USD	500 000	-	-500 000	-	-	0.00
Pemex 7.65% 11-24.11.21 Regs	7.650	24.11.21	MXN	33 610 000	-	-33 610 000	-	-	0.00
Peru 6.35% 16-12.08.28	6.350	12.08.28	PEN	3 600 000	-	-	3 600 000	1 052 827.36	1.39
Philippines 3.9% 12-26.11.22	3.900	26.11.22	PHP	-	10 000 000	-	10 000 000	207 170.94	0.27
Poland 1.25% 19-25.10.30	1.250	25.10.30	PLN	-	5 000 000	-	5 000 000	1 272 110.26	1.68
Poland 2.5% 16-25.07.27	2.500	25.07.27	PLN	12 000 000	2 000 000	-3 000 000	11 000 000	3 078 343.82	4.07
Poland 3.25% 13-25.07.25	3.250	25.07.25	PLN	3 000 000	-	-3 000 000	-	-	0.00
Qnb Fin 6.90% 20-23.01.25	6.900	23.01.25	IDR	4 000 000 000	-	-	4 000 000 000	280 376.84	0.37
Rabobk Ny 0.50% 14-26.02.29	0.500	26.02.29	HUF	-	200 000 000	-	200 000 000	523 642.70	0.69
Russia 7.05% 13-19.01.28	7.050	19.01.28	RUB	15 000 000	125 000 000	-	140 000 000	1 930 545.98	2.55
Russia 8.15% 12-3.2.27 S 26207	8.150	03.02.27	RUB	115 000 000	-	-	115 000 000	1 664 699.83	2.20
South Afr 8.25% 13-31.03.32	8.250	31.03.32	ZAR	-	15 000 000	-	15 000 000	960 399.74	1.27
South Afr 8.5% 13-31.01.37	8.500	31.01.37	ZAR	20 000 000	7 000 000	-	27 000 000	1 627 927.95	2.15
South Afr 8.75% 14-31.01.44	8.750	31.01.44	ZAR	60 000 000	-	-	60 000 000	3 565 809.54	4.72
South Africa 5.75% 19-30.09.49	5.750	30.09.49	USD	1 000 000	-	-1 000 000	-	-	0.00
South Africa 10.5% 97-21.12.26	10.500	21.12.26	ZAR	10 000 000	-	-10 000 000	-	-	0.00
South Africa 6.5% 10-28.02.41	6.500	28.02.41	ZAR	-	17 000 000	-	17 000 000	801 080.41	1.06
Swiss I 9.85% 16.7.32/Pool Regs	9.850	16.07.32	BRL	3 000 000	-	-	3 000 000	601 402.93	0.80
Thailand Gov 3.775% 12-26.6.32	7.550	25.06.32	THB	56 000 000	-	-	56 000 000	2 076 726.63	2.75
Thailand Gov 3.85% 10-12.12.25	3.850	12.12.25	THB	10 000 000	-	-10 000 000	-	-	0.00
Transnet 9.5% 13-13.05.21	9.500	13.05.21	ZAR	10 000 000	-	-10 000 000	-	-	0.00
Turkey 12.4% 18-08.03.28	12.400	08.03.28	TRY	5 000 000	-	-1 000 000	4 000 000	378 475.10	0.50
Turkey Rep 5.75% 17-11.05.47	5.750	11.05.47	USD	500 000	-	-500 000	-	-	0.00
Wijaya Kar 7.7% 18-31.01.21 Regs	7.700	31.01.21	IDR	30 000 000 000	-30 000 000 000	-	-	-	0.00
								46 361 323.33	61.34
Total transferable securities listed on an official stock exchange								46 361 323.33	61.34
Transferable securities dealt on another regulated market									
Bonds									
Brazil 10% 14-01.01.25	10.000	01.01.25	BRL	13 000	-	-	13 000	2 746 666.67	3.64

JSS Bond - Emerging Markets Local Currency (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Brazil 10% 20-01.01.31	10.000	01.01.31	BRL	2 800	-	-	2 800	564 573.73	0.75
Columbia 4.375% 21.03.23	4.375	21.03.23	COP	3 300 000 000	-	-1 500 000 000	1 800 000 000	494 044.03	0.65
Dominican R 8.9% 18-15.02.23	8.900	15.02.23	DOP	25 000 000	-	-	25 000 000	462 183.56	0.61
Dominican R 9.75% 19-5.6.26 Regs	9.750	05.06.26	DOP	50 000 000	-	-	50 000 000	991 993.13	1.31
Ebrd 4.60% 20-09.12.25	4.600	09.12.25	IDR	-	17 500 000 000	-	17 500 000 000	1 165 503.34	1.54
Eibk 6.90% 17-08.01.21	6.900	08.01.21	IDR	15 000 000 000	-	15 000 000 000	-	-	0.00
Malaysia 3.882% 17-10.03.22	3.882	10.03.22	MYR	1 300 000	-	-	1 300 000	317 618.41	0.42
Malaysia 3.955% 15-15.09.25	3.955	15.09.25	MYR	5 000 000	2 000 000	-	7 000 000	1 780 358.93	2.36
Malaysia 4.369% 18-31.10.28	4.369	31.10.28	MYR	8 100 000	-	-	8 100 000	2 107 106.54	2.79
Malaysia Gov3.478%14.06.24	3.478	14.06.24	MYR	1 000 000	-	-	1 000 000	249 141.39	0.33
Min Fin Ruf 6.9% 18-23.05.29	6.900	23.05.29	RUB	70 000 000	-	-	70 000 000	954 674.97	1.26
Min Fin Ruf 7.70% 19-16.3.39	7.700	16.03.39	RUB	50 000 000	-	-30 000 000	20 000 000	289 801.61	0.38
Russia 7.1% 17-16.10.24	7.100	16.10.24	RUB	150 000 000	-	-50 000 000	100 000 000	1 381 331.25	1.83
Thailand Go 4.875%09-22.06.29	4.875	22.06.29	THB	58 000 000	-	-8 000 000	50 000 000	1 958 474.76	2.59
Turkey 11.70% 20-13.11.30	11.700	13.11.30	TRY	-	17 000 000	-	17 000 000	1 510 677.39	2.00
								16 974 149.71	22.46
Total transferable securities dealt on another regulated market								16 974 149.71	22.46
Other transferable securities									
Bonds									
Brazil 0% 20-01.01.24	0.000	01.01.24	BRL	-	17 000	-	17 000	2 804 753.77	3.71
Far East Ho 4.70% 21-09.02.24	4.700	09.02.24	CNH	-	9 000 000	-	9 000 000	1 434 792.06	1.90
Peru 6.95% 08-12.8.31	6.950	12.08.31	PEN	3 500 000	-	-	3 500 000	1 027 283.89	1.36
Simpar Fin 10.75% 12.2.28 Regs	10.750	12.02.28	BRL	-	12 000 000	-6 000 000	6 000 000	1 101 833.01	1.45
								6 368 662.73	8.42
Total other transferable securities								6 368 662.73	8.42
TOTAL SECURITIES PORTFOLIO INVESTMENTS								69 704 135.77	92.22
Liquidities and deposits								5 300 060.69	7.01
Other assets less liabilities								580 793.48	0.77
TOTAL NET ASSETS								75 584 989.94	100.00

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

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

JSS Equity - All China

Statement of investments and other net assets as of 30.06.2021

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Transferable securities admitted to an official stock exchange listing									
Shares									
Aier Eye Hospital Group Co Ltd			CNH	-	210 243	-210 243	-	-	0.00
Alibaba Group Holding Ltd			HKD	456 700	1 093 400	-935 000	615 100	17 425 278.62	2.04
Anhui Conch Cement Co Ltd -A-			CNH	345 700	-	-345 700	-	-	0.00
Anta Sports Products Ltd			HKD	239 000	1 551 000	-	1 790 000	42 134 762.03	4.92
Baidu Rg-A			HKD	-	115 300	-	115 300	2 960 504.90	0.35
Beij Or Ywt			CNH	-	3 355 862	-459 400	2 896 462	24 798 124.95	2.90
Bilibili Inc /Sadr			USD	-	281 591	-152 573	129 018	15 719 553.12	1.84
Bj Chunliz /H			HKD	100 000	-	-100 000	-	-	0.00
Boe Technology Group Co Ltd			CNH	-	27 508 300	-13 084 100	14 424 200	13 929 809.81	1.63
Changchun			CNH	60 282	-	-60 282	-	-	0.00
China Cosco Holdings -H-			HKD	-	11 352 000	-	11 352 000	28 592 528.06	3.34
China Int Travel Serv Corp			CNH	149 119	609 484	-	758 603	35 232 981.11	4.12
China Merchants Bank /-H-			HKD	-	300 000	-300 000	-	-	0.00
China Merchants Bank Co -A-			CNH	401 393	1 937 987	-	2 339 380	19 619 537.27	2.29
China Resources Beer (Holdings)			HKD	418 000	1 404 000	-	1 822 000	16 364 543.98	1.91
China Taiping Insurance			HKD	-	2 555 400	-2 555 400	-	-	0.00
China Yuhua Education Corp Ltd			HKD	1 700 000	2 926 000	-4 626 000	-	-	0.00
Chinasoft International			HKD	-	3 506 000	-830 000	2 676 000	4 879 335.55	0.57
Cn Intl Cap /H			HKD	-	700 000	-700 000	-	-	0.00
Cn Res Mixc			HKD	-	1 255 600	-	1 255 600	8 593 417.24	1.00
Contemp			CNH	174 428	353 676	-	528 104	43 709 888.15	5.11
Country Garden Services			HKD	-	1 202 000	-402 000	800 000	8 642 975.28	1.01
Csc Financial Co Ltd-H-144A/Regs			HKD	-	1 586 000	-1 586 000	-	-	0.00
Cspc Pharmaceut – Shs			HKD	-	5 274 000	-	5 274 000	7 633 395.42	0.89
East Money Information Co -A-			CNH	-	2 652 940	-1 648 180	1 004 760	5 098 854.27	0.59
Ever Sunshine-Reg			HKD	-	1 120 000	-1 120 000	-	-	0.00
Flat Glass Group Co Ltd			HKD	-	1 743 000	-1 743 000	-	-	0.00
Fuyao Grp Glass Ind.Co Ltd A			CNH	277 116	502 041	-399 100	380 057	3 285 040.69	0.38
Gd Huatie Tongd -A-			CNH	-	4 302 967	-2 347 600	1 955 367	1 776 377.30	0.21
Geely Automobile Hld Ltd			HKD	914 000	1 776 000	-1 507 000	1 183 000	3 724 559.60	0.43
Great Wall Motor Co Ltd -H-			HKD	-	1 315 500	-1 315 500	-	-	0.00
Gree Elec Appl Inc Of Zhuhai-A			CNH	673 771	139 390	-813 161	-	-	0.00
H.K.Exchanges And Clearing Ltd			HKD	-	137 200	-	137 200	8 176 337.03	0.95
Haidilao			HKD	-	1 248 000	-1 248 000	-	-	0.00
Hangzhou Hikv -A-			CNH	101 000	-	-101 000	-	-	0.00
Huatai Securities Co Ltd			CNH	683 121	500 000	-1 183 121	-	-	0.00
Huazhu Group Ltd/Sadr			USD	-	122 400	-122 400	-	-	0.00
Hygeia Healthc Rg			HKD	-	320 200	-	320 200	4 205 647.05	0.49
Hz First Appl-A Rg			CNH	327 349	202 269	-	529 618	8 617 042.62	1.01
Hz Tigermed C-H Rg			HKD	-	87 500	-87 500	-	-	0.00
I-Mab /Sadr			USD	-	55 683	-	55 683	4 674 587.85	0.55
Innocare Pharma Rg			HKD	-	2 267 000	-1 484 000	783 000	2 878 585.93	0.34
Jd.Com Inc /Adr			USD	38 000	11 766	-49 766	-	-	0.00
Jd.Com Rg-A			HKD	-	249 700	-249 700	-	-	0.00
Jiangsu Hendrui Medicine Co-A-			CNH	188 640	777 359	-965 999	-	-	0.00
Js Hengli			CNH	196 000	94 080	-290 080	-	-	0.00
Jsu Yanghe			CNH	-	147 478	-147 478	-	-	0.00
Kingdee Int Software Gr.Co Ltd			HKD	-	700 000	-700 000	-	-	0.00
Kingsoft Corporation Ltd			HKD	571 000	1 469 000	-	2 040 000	12 228 161.78	1.43
Kintor Pharma Rg			HKD	-	577 000	-	577 000	4 680 881.92	0.55
Kweichow Moutai Co Ltd -A-			CNH	46 424	114 232	-	160 656	51 137 175.55	5.97
Lepu Medical Tech -A-			CNH	983 487	4 400 025	-1 027 000	4 356 512	21 656 251.81	2.53
Luxshare Precis			CNH	368 298	1 519 300	-615 298	1 272 300	9 057 663.83	1.06
Luzhou Old Cellar Co Ltd-A-			CNH	-	1 027 912	-221 200	806 712	29 457 028.32	3.44
Meituan Dianping			HKD	327 200	741 900	-1 069 100	-	-	0.00
Microport Scientific Corp			HKD	-	350 000	-350 000	-	-	0.00
Midea Group Co Ltd -A-			CNH	26 800	1 054 226	-197 700	883 326	9 756 758.43	1.14
Miniso Grp /Sadr			USD	-	111 191	-111 191	-	-	0.00

JSS Equity - All China (continued)

Description	%	Expiry/ Maturity	Currency	Initial holding on 01.07.2020	Purchases*	Sales*	Closing holding on 30.06.2021	Market value in USD	% of net assets
Nio Inc			USD	-	92 764	-92 764	-	-	0.00
Nongfu Spring Rg-H			HKD	-	1 485 000	-417 000	1 068 000	5 356 610.12	0.62
Pinduoduo Inc /Adr			USD	32 900	249 635	-	282 535	35 887 595.70	4.19
Ping An Insurance -A-			CNH	342 105	351 700	-693 805	-	-	0.00
Poly Develop-A Rg Registered Shs -A			CNH	1 289 849	-	-1 289 849	-	-	0.00
Pop Mart Intl Rg			HKD	-	24 400	-24 400	-	-	0.00
S F Holding Co Ltd -A-			CNH	-	432 902	-432 902	-	-	0.00
Sany Heavy Ind Co Ltd Shs -A-			CNH	1 261 925	4 935 270	-	6 197 195	27 881 043.60	3.26
Semiconduct			HKD	-	678 500	-678 500	-	-	0.00
Shenzhou Intl Group Ltd			HKD	144 500	803 800	-444 600	503 700	12 719 231.37	1.49
Sino Biopharma			HKD	899 000	15 780 500	-12 440 000	4 239 500	4 159 881.26	0.49
Smooore Intl Rg			HKD	-	1 120 000	-1 120 000	-	-	0.00
Sunac China Holdings Ltd			HKD	67 000	236 000	-303 000	-	-	0.00
Sungrow Power Supply Co Ltd			CNH	-	699 323	-355 100	344 223	6 129 613.52	0.72
Sunny Optical Technology			HKD	57 100	540 900	-83 700	514 300	16 251 835.05	1.90
Sz Mindray			CNH	46 683	186 671	-47 300	186 054	13 822 745.89	1.61
Tal Edu. Grp 1/3 /Adr			USD	17 900	85 231	-103 131	-	-	0.00
Tencent Holdings Ltd			HKD	211 900	839 000	-33 200	1 017 700	76 532 155.40	8.94
Tjin Zh			CNH	2 232 095	4 174 053	-151 000	6 255 148	37 367 473.18	4.37
Walvax Biotechnology Co Ltd			CNH	200 000	-	-200 000	-	-	0.00
Weichai Power-A-			CNH	750 067	-	-750 067	-	-	0.00
Weimob Rg			HKD	-	2 695 000	-2 695 000	-	-	0.00
Wuliangye Yibin Co Ltd -A-			CNH	351 904	845 750	-	1 197 654	55 214 880.00	6.45
Wuxi Apptec Co Ltd.			CNH	-	349 850	-	349 850	8 478 416.38	0.99
Wuxi Biologics (Cayman) Inc.			HKD	129 000	52 500	-181 500	-	-	0.00
Wuxi Biologics Rg			HKD	-	951 000	-	951 000	17 425 961.09	2.04
Wuxi Biologics(Cayman)Inc			HKD	-	544 500	-544 500	-	-	0.00
Xiamen Faratronic Co Ltd			CNH	133 500	-	-133 500	-	-	0.00
Xinyi Solar Holdings Shs			HKD	-	2 034 000	-2 034 000	-	-	0.00
Yadea Group Holdings Ltd			HKD	-	4 274 000	-	4 274 000	9 190 990.39	1.07
Yunnan Aluminium Co Ltd			CNH	-	4 782 635	-	4 782 635	8 808 116.04	1.03
Yunnan En			CNH	-	194 900	-	194 900	7 061 258.21	0.82
Zijin Mining Group -H-			HKD	-	12 174 000	-	12 174 000	16 366 096.93	1.91
Zte Corp -H-			HKD	709 600	-	-709 600	-	-	0.00
							829 301 493.60	96.89	
Total transferable securities listed on an official stock exchange							829 301 493.60	96.89	
Other transferable securities									
Shares									
Angelalign Tech Rg			HKD	-	400	-400	-	-	0.00
									0.00
Total other transferable securities									0.00
TOTAL SECURITIES PORTFOLIO INVESTMENTS							829 301 493.60	96.89	
Liquidities and deposits							30 830 848.64	3.60	
Other assets less liabilities							-4 233 757.87	-0.49	
TOTAL NET ASSETS							855 898 584.37	100.00	

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

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

Notes to the Financial Statements as of 30.06.2021

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 Corporate Bond – Emerging Markets 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 Quant Portfolio - Global (EUR) (28.08.1996)
- JSS Investmentfonds - JSS GlobalSar - Balanced (CHF) (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 Insurance Bond Opportunities (31.10.2014)
- JSS Investmentfonds - JSS Sustainable Equity - Global Thematic (30.09.2005)
- JSS Investmentfonds - JSS Responsible Equity - Brazil (18.09.2014)
- JSS Investmentfonds - JSS Short-term Bond - Global Opportunistic (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 Bond - Emerging Markets High Yield (07.12.2016)
- 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 Bond - Emerging Markets Local Currency (18.06.2019)
- JSS Investmentfonds - JSS Equity - All China (17.12.2019)

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.

a) Foreign currency translations

Investments, as well as other assets and liabilities denominated in foreign currencies are converted at the exchange rate as of 30.06.2021. Transactions in foreign currencies, during the year are converted at the rates prevailing on the date of the transaction. Net realised gains and losses and net variation in unrealised appreciations and depreciations are recorded in the statement of operations and changes in net assets of each sub-fund.

b) Investments

Securities that are traded on a stock exchange or another regulated secondary market are valued at the last known price.

Where securities held in the portfolio are not traded on a stock exchange or on another regulated market, or where the price provided is not representative or appropriate, the securities in question shall be valued at a commensurate and realistic selling price that is prudently calculated in good faith by the Board of Directors of the Company.

c) Investment funds

Shares or units in open-ended investment funds are valued on the basis of their last available net asset value or, in accordance with b) above, at their price at their place of listing.

d) Forward foreign exchange contracts

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

e) Options trades

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

Notes to the Financial Statements as of 30.06.2021 (continued)

2. Significant accounting principles (continued)

f) Futures contracts

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

g) Contracts for difference (CFDs)

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

h) Swaps

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

i) Rounding differences

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

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

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

k) Consolidated figures

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

l) Investment income

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

3. Net asset value

a) Computation

The net asset value per share is expressed in the currency of the relevant subfund and is calculated daily, 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 year the swing pricing has been applied for:

JSS Corporate Bond - Emerging Markets IG, JSS Sustainable Equity - Global Dividend, JSS Quant Portfolio - Global (EUR), JSS GlobalSar – Balanced (EUR), JSS GlobalSar – Growth (EUR), JSS Twelve Insurance Bond Opportunities, JSS Short-term Bond - Global Opportunistic, JSS Sustainable Bond CHF, JSS Sustainable Bond - Euro Broad, JSS Sustainable Bond - EUR Corporates, JSS Sustainable Green Bond – Global, JSS Sustainable Equity – Europe, JSS Sustainable Equity - 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 Bond – Emerging Markets Local Currency and JSS Equity - All China.

Swing pricing was not applied to any sub-funds as at 30.06.2021.

Notes to the Financial Statements as of 30.06.2021 (continued)

4. Taxes

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 Corporate Bond - Emerging Markets IG	-C CHF acc hedged-	LU1073944271	0.85%
JSS Corporate Bond - Emerging Markets IG	-C EUR acc hedged-	LU1073944354	0.85%
JSS Corporate Bond - Emerging Markets IG	-C USD acc-	LU1073944198	0.85%
JSS Corporate Bond - Emerging Markets IG	-C USD dist-	LU1210450364	0.85%
JSS Corporate Bond - Emerging Markets IG	-I CHF acc hedged-	LU1073944511	0.70%
JSS Corporate Bond - Emerging Markets IG	-I USD acc-	LU1073944438	0.70%
JSS Corporate Bond - Emerging Markets IG	-I USD dist-	LU1210450448	0.70%
JSS Corporate Bond - Emerging Markets IG	-P CHF acc hedged-	LU1073943893	1.30%
JSS Corporate Bond - Emerging Markets IG	-P EUR acc hedged-	LU1073943976	1.30%
JSS Corporate Bond - Emerging Markets IG	-P EUR dist hedged-	LU1244594351	1.30%
JSS Corporate Bond - Emerging Markets IG	-P USD acc-	LU1073943620	1.30%
JSS Corporate Bond - Emerging Markets IG	-P USD dist-	LU1210450281	1.30%
JSS Corporate Bond - Emerging Markets IG	-Y CHF acc hedged-	LU1201473821	1.00%
JSS Corporate Bond - Emerging Markets IG	-Y CHF dist hedged-	LU1244594948	1.00%
JSS Corporate Bond - Emerging Markets IG	-Y EUR acc hedged-	LU1201474043	1.00%
JSS Corporate Bond - Emerging Markets IG	-Y EUR dist hedged-	LU1244595085	1.00%
JSS Corporate Bond - Emerging Markets IG	-Y GBP dist hedged-	LU1545798859	1.00%
JSS Corporate Bond - Emerging Markets IG	-Y USD acc-	LU1201474126	1.00%
JSS Corporate Bond - Emerging Markets 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 EUR dist-	LU2076227532	1.50%
JSS Sustainable Equity - Global Dividend	-E USD acc-	LU2076227615	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 Quant Portfolio - Global (EUR)	-C EUR acc-	LU0950588847	0.95%
JSS Quant Portfolio - Global (EUR)	-P CHF acc hedged-	LU1111701857	1.25%
JSS Quant Portfolio - Global (EUR)	-P EUR acc-	LU1210450950	1.25%
JSS Quant Portfolio - Global (EUR)	-P EUR dist-	LU0068337210	1.25%
JSS Quant Portfolio - Global (EUR)	-P USD acc hedged-	LU1111701931	1.25%
JSS GlobalSar - Balanced (CHF)	-C CHF acc-	LU0950588920	1.00%
JSS GlobalSar - Balanced (CHF)	-C CHF dist-	LU1732170995	1.00%
JSS GlobalSar - Balanced (CHF)	-P CHF dist-	LU0058890657	1.50%
JSS GlobalSar - Balanced (EUR)	-C EUR acc-	LU0950589068	1.00%
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 Insurance Bond Opportunities	-C CHF acc hedged-	LU1111708860	0.90%

Notes to the Financial Statements as of 30.06.2021 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee p.a. (%)
JSS Twelve Insurance Bond Opportunities	-C EUR acc-	LU1111708787	0.90%
JSS Twelve Insurance Bond Opportunities	-C GBP acc hedged-	LU1111709082	0.90%
JSS Twelve Insurance Bond Opportunities	-C USD acc hedged-	LU1111708944	0.90%
JSS Twelve Insurance Bond Opportunities	-I CHF acc hedged-	LU1111709322	0.80%
JSS Twelve Insurance Bond Opportunities	-I EUR acc-	LU1111709249	0.80%
JSS Twelve Insurance Bond Opportunities	-I USD acc hedged-	LU1111709595	0.80%
JSS Twelve Insurance Bond Opportunities	-I USD dist hedged-	LU1244595754	0.80%
JSS Twelve Insurance Bond Opportunities	-I10 CHF acc hedged-	LU2075973177	0.60%
JSS Twelve Insurance Bond Opportunities	-I10 EUR acc-	LU2075973334	0.60%
JSS Twelve Insurance Bond Opportunities	-I3 CHF acc hedged-	LU2075972286	0.70%
JSS Twelve Insurance Bond Opportunities	-I30 CHF acc hedged-	LU1629314078	0.50%
JSS Twelve Insurance Bond Opportunities	-I30 EUR acc-	LU1629313856	0.50%
JSS Twelve Insurance Bond Opportunities	-I30 EUR dist-	LU1629313930	0.50%
JSS Twelve Insurance Bond Opportunities	-I30 USD acc hedged-	LU1629314235	0.50%
JSS Twelve Insurance Bond Opportunities	-I30 USD dist hedged-	LU1629314318	0.50%
JSS Twelve Insurance Bond Opportunities	-I23 CHF acc hedged-	LU2075975206	0.70%
JSS Twelve Insurance Bond Opportunities	-I23 EUR acc-	LU2075975461	0.70%
JSS Twelve Insurance Bond Opportunities	-I23 EUR dist-	LU2075975545	0.70%
JSS Twelve Insurance Bond Opportunities	-P CHF acc hedged-	LU1111708431	1.10%
JSS Twelve Insurance Bond Opportunities	-P EUR acc-	LU1111708357	1.10%
JSS Twelve Insurance Bond Opportunities	-P EUR dist-	LU1210451099	1.10%
JSS Twelve Insurance Bond Opportunities	-P USD acc hedged-	LU1111708514	1.10%
JSS Twelve Insurance Bond Opportunities	-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 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 Short-term Bond - Global Opportunistic	-C CHF acc hedged-	LU1073945245	0.75%
JSS Short-term Bond - Global Opportunistic	-C EUR acc hedged-	LU1073945328	0.75%
JSS Short-term Bond - Global Opportunistic	-C EUR dist-	LU1244596133	0.75%
JSS Short-term Bond - Global Opportunistic	-C USD acc-	LU1073945161	0.75%
JSS Short-term Bond - Global Opportunistic	-C USD dist-	LU1210452063	0.75%
JSS Short-term Bond - Global Opportunistic	-I CHF acc hedged- (liquidation 04.12.2020)	LU1073945674	0.65%
JSS Short-term Bond - Global Opportunistic	-I USD acc-	LU1073945591	0.65%
JSS Short-term Bond - Global Opportunistic	-I USD dist- (liquidation 01.02.2021)	LU1210458185	0.65%
JSS Short-term Bond - Global Opportunistic	-P CHF acc hedged-	LU1073944941	1.00%
JSS Short-term Bond - Global Opportunistic	-P EUR acc hedged-	LU1073945088	1.00%
JSS Short-term Bond - Global Opportunistic	-P USD acc-	LU1073944867	1.00%
JSS Short-term Bond - Global Opportunistic	-P USD dist-	LU1210451842	1.00%
JSS Short-term Bond - Global Opportunistic	-Y CHF acc hedged-	LU1201473581	1.00%
JSS Short-term Bond - Global Opportunistic	-Y EUR acc hedged-	LU1201473664	1.00%
JSS Short-term Bond - Global Opportunistic	-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%

Notes to the Financial Statements as of 30.06.2021 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee p.a. (%)
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 hedged-	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-	LU0097427784	1.75%
JSS Sustainable Equity - Global Climate 2035	-P USD acc-	LU1111704448	1.75%
JSS Sustainable Equity - Real Estate Global	-C EUR acc-	LU0950592872	1.00%
JSS Sustainable Equity - Real Estate Global	-C EUR dist-	LU1991392827	1.00%
JSS Sustainable Equity - Real Estate Global	-I EUR acc-	LU0950592955	0.90%
JSS Sustainable Equity - Real Estate Global	-P EUR acc-	LU0288928376	1.50%
JSS Sustainable Equity - Real Estate Global	-P EUR dist-	LU1991392074	1.50%
JSS Sustainable Equity - Real Estate Global	-P USD acc-	LU1111705098	1.50%
JSS Sustainable Equity - USA	-C USD acc-	LU0950593094	1.15%
JSS Sustainable Equity - USA	-I USD acc-	LU1111705254	1.05%
JSS Sustainable Equity - USA	-I USD dist-	LU2076232961	1.05%
JSS Sustainable Equity - USA	-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	-I EUR dist- (liquidation 03.09.2020)	LU1842720242	1.10%
JSS Sustainable Multi Asset - Global Opportunities	-I H2 CHF dist-	LU2273130562	1.10%
JSS Sustainable Multi Asset - Global Opportunities	-I USD acc-	LU1842720325	1.10%
JSS Sustainable Multi Asset - Global Opportunities	-P CHF acc hedged-	LU1111702079	1.75%
JSS Sustainable Multi Asset - Global Opportunities	-P EUR dist-	LU0058892943	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%
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 acc hedged-	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%

Notes to the Financial Statements as of 30.06.2021 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee p.a. (%)
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 EUR acc hedged- (liquidation 18.11.2020)	LU1184842232	0.65%
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 Bond - Emerging Markets High Yield	-C USD dist-	LU1244592140	1.30%
JSS Bond - Emerging Markets High Yield	-I USD dist-	LU1244592819	1.00%
JSS Bond - Emerging Markets High Yield	-P CHF acc hedged-	LU1244591688	1.50%
JSS Bond - Emerging Markets High Yield	-P EUR acc hedged-	LU1244591845	1.50%
JSS Bond - Emerging Markets High Yield	-P USD acc-	LU1244591415	1.50%
JSS Bond - Emerging Markets High Yield	-P USD dist-	LU1244591506	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 acc 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 USD (BRL hedged) acc-	LU1842717883	1.00%
JSS Sustainable Equity - Tech Disruptors	-I USD acc-	LU1752458551	1.00%
JSS Sustainable Equity - Tech Disruptors	-M USD acc-	LU1842718006	0.12%
JSS Sustainable Equity - Tech Disruptors	-P CHF dist-	LU1842718261	1.75%
JSS Sustainable Equity - Tech Disruptors	-P EUR acc-	LU1752456696	1.75%
JSS Sustainable Equity - Tech Disruptors	-P EUR dist-	LU1752456852	1.75%
JSS Sustainable Equity - Tech Disruptors	-P USD acc-	LU1752456340	1.75%
JSS Sustainable Equity - Tech Disruptors	-P USD dist-	LU1752456423	1.75%
JSS Sustainable Equity - Tech Disruptors	-Y USD acc-	LU1752458049	1.25%

Notes to the Financial Statements as of 30.06.2021 (continued)

5. Management Company fees (continued)

Sub Fund	Class	ISIN	Max. Management Company fee p.a. (%)
JSS Sustainable Equity - Tech Disruptors	-Y USD dist-	LU1752458478	1.25%
JSS Bond - Emerging Markets Local Currency	-C USD acc-	LU1835934479	1.30%
JSS Bond - Emerging Markets Local Currency	-C USD dist-	LU1835934552	1.30%
JSS Bond - Emerging Markets Local Currency	-I USD acc-	LU1835934636	1.00%
JSS Bond - Emerging Markets Local Currency	-I USD dist-	LU1835934719	1.00%
JSS Bond - Emerging Markets Local Currency	-P USD acc-	LU1835934123	1.75%
JSS Bond - Emerging Markets Local Currency	-P USD dist-	LU1835934396	1.75%
JSS Bond - Emerging Markets Local Currency	-Y USD acc-	LU1835934800	1.00%
JSS 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	-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 GlobalSar - Balanced (CHF)
 JSS GlobalSar - Balanced (EUR)
 JSS GlobalSar - Growth (EUR)
 JSS Twelve Insurance Bond Opportunities
 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 GlobalSar - Balanced (CHF): 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 Insurance Bond Opportunities: 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 Insurance Bond Opportunities, JSS Quant Portfolio - Global (EUR), JSS GlobalSar - Balanced (CHF), JSS GlobalSar - Balanced (EUR), JSS GlobalSar - Growth (EUR), JSS Responsible Equity - Brazil and JSS Sustainable Equity - Real Estate Global.

The following performance fee was incurred during the reporting year:

JSS Alternative Multi-Strategy Fund	USD	43 578.67
JSS Quant Portfolio - Global (EUR)	EUR	179.29

Notes to the Financial Statements as of 30.06.2021 (continued)

5. Management Company fees (continued)

JSS GlobalSar - Balanced (CHF)	CHF	54 451.75
JSS GlobalSar - Balanced (EUR)	EUR	8 199.73
JSS GlobalSar - Growth (EUR)	EUR	1 668.23
JSS Twelve Insurance Bond Opportunities	EUR	382 169.09
JSS Responsible Equity - Brazil	USD	1 374.75
JSS Sustainable Equity - Real Estate Global	EUR	893.61

6. Depositary fees

The Depositary receives fees in accordance with customary Luxembourg banking practice.

7. Dividend policy

The Company has decided to pay dividends during the reporting year on the following distribution shares.

	Unit class	ISIN	Currency	Amount
JSS Short-term Bond - Global Opportunistic	P USD dist	LU1210451842	USD	1.47
JSS Short-term Bond - Global Opportunistic	C USD dist	LU1210452063	USD	1.52
JSS Short-term Bond - Global Opportunistic	Y USD dist	LU1210452659	USD	1.70
JSS Short-term Bond - Global Opportunistic	I USD dist	LU1210458185	USD	1.58
JSS Corporate Bond - Emerging Markets IG	P EUR dist hedged	LU1244594351	EUR	1.44
JSS Corporate Bond - Emerging Markets IG	P USD dist	LU1210450281	USD	1.60
JSS Corporate Bond - Emerging Markets IG	C USD dist	LU1210450364	USD	1.86
JSS Corporate Bond - Emerging Markets IG	I USD dist	LU1210450448	USD	1.90
JSS Twelve Insurance Bond Opportunities	P EUR dist	LU1210451099	EUR	2.21
JSS Twelve Insurance Bond Opportunities	P USD dist hedged	LU1244595242	USD	2.15*
JSS Bond - USD High Yield	P CHF dist hedged	LU1184840459	CHF	1.96*
JSS Bond - USD High Yield	P EUR dist hedged	LU1184840707	EUR	2.12*
JSS Bond - USD High Yield	P USD dist	LU1210449945	USD	2.09
JSS Bond - USD High Yield	I USD dist	LU1210450018	USD	2.36
JSS Bond - USD High Yield	C USD dist	LU1210450109	USD	2.24
JSS Bond - Emerging Markets High Yield	P USD dist	LU1244591506	USD	2.28
JSS Bond - Emerging Markets High Yield	C USD dist	LU1244592140	USD	2.50
JSS Bond - Emerging Markets High Yield	I USD dist	LU1244592819	USD	2.59
JSS Bond - Total Return Global	P USD dist	LU1332516779	USD	1.62
JSS Bond - Total Return Global	P EUR dist hedged	LU1332517157	EUR	1.54*
JSS Bond - Total Return Global	C USD dist	LU1332517314	USD	1.87
JSS Bond - Total Return Global	I USD dist	LU1332518049	USD	2.08
JSS Bond - Total Return Global	I EUR dist hedged	LU1332518551	EUR	1.13*
JSS Bond - Total Return Global	Y USD dist	LU1405747160	USD	1.12
JSS Bond - Total Return Global	Y GBP dist hedged	LU1405749539	GBP	1.34*
JSS Sustainable Equity - Global Dividend	P EUR dist	LU0375216479	EUR	2.00*
JSS Sustainable Equity - Global Dividend	C EUR dist	LU1732170649	EUR	1.20*
JSS Sustainable Equity - Global Dividend	S EUR dist	LU1842717370	EUR	1.91*
JSS Sustainable Bond - EUR Corporates	P EUR dist	LU0045164786	EUR	0.99
JSS Sustainable Equity - Real Estate Global	C EUR dist	LU1991392827	EUR	0.94

*Distribution amounts in Fund currency have to be converted and paid in share class currency with exchange rate as of 08.10.2020 (ex date).

Notes to the Financial Statements as of 30.06.2021 (continued)

7. Dividend policy (continued)

	Unit class	ISIN	Currency	Amount
JSS Corporate Bond - Emerging Markets IG	-C USD dist-	LU1210450364	USD	1.46
JSS Corporate Bond - Emerging Markets IG	-I USD dist-	LU1210450448	USD	1.51
JSS Corporate Bond - Emerging Markets IG	-P EUR dist hedged-	LU1244594351	EUR	1.28*
JSS Corporate Bond - Emerging Markets IG	-P USD dist-	LU1210450281	USD	1.22
JSS Short-term Bond - Global Opportunistic	-C USD dist-	LU1210452063	USD	1.17
JSS Short-term Bond - Global Opportunistic	-P USD dist-	LU1210451842	USD	1.13
JSS Short-term Bond - Global Opportunistic	-Y USD dist-	LU1210452659	USD	1.33
JSS Bond - USD High Yield	-C USD dist-	LU1210450109	USD	1.82
JSS Bond - USD High Yield	-I USD dist-	LU1210450018	USD	1.93
JSS Bond - USD High Yield	-P CHF dist hedged-	LU1184840459	CHF	1.64*
JSS Bond - USD High Yield	-P EUR dist hedged-	LU1184840707	EUR	1.79*
JSS Bond - USD High Yield	-P USD dist-	LU1210449945	USD	1.67
JSS Bond - Emerging Markets High Yield	-C USD dist-	LU1244592140	USD	1.65
JSS Bond - Emerging Markets High Yield	-I USD dist-	LU1244592819	USD	1.73
JSS Bond - Emerging Markets High Yield	-P USD dist-	LU1244591506	USD	1.44
JSS Sustainable Bond - Total Return Global	-Y GBP dist hedged-	LU1405749539	GBP	1.12*
JSS Bond - Emerging Markets Local Currency	-C USD dist-	LU1835934552	USD	2.39
JSS Bond - Emerging Markets Local Currency	-I USD dist-	LU1835934719	USD	2.56
JSS Bond - Emerging Markets Local Currency	-P USD dist-	LU1835934396	USD	2.15
JSS Bond - Emerging Markets Local Currency	-Y USD dist-	LU1835934982	USD	2.58

*Distribution amounts in Fund currency have to be converted and paid in share class currency with exchange rate as of 08.04.2021 (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.

9. Forward foreign exchange contracts

The following forward foreign exchange transactions were outstanding as at 30.06.2021:

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
689 989	CHF	766 130	USD	15.07.2021
720 236	EUR	877 133	USD	15.07.2021

At the closing date an unrealised loss of USD (42 099.39) is resulting from outstanding positions.

JSS Corporate Bond - Emerging Markets IG

Buy		Sell		Maturity date
10 005 445	USD	9 000 000	CHF	15.09.2021
6 589 341	USD	5 500 000	EUR	15.09.2021
51 616 294	CHF	57 341 435	USD	17.09.2021
62 480 145	EUR	75 611 587	USD	17.09.2021
5 193 250	GBP	7 290 165	USD	17.09.2021
267 369	USD	240 589	CHF	17.09.2021
1 266 612	USD	1 056 810	EUR	17.09.2021
6 562	USD	4 648	GBP	17.09.2021

At the closing date an unrealised loss of USD (2 565 344.16) is resulting from outstanding positions.

Notes to the Financial Statements as of 30.06.2021 (continued)

9. Forward foreign exchange contracts (continued)

JSS Quant Portfolio - Global (EUR)

Buy		Sell		Maturity date
3 961 565	EUR	4 700 000	USD	08.07.2021
1 200 000	USD	1 006 918	EUR	08.07.2021
564 957	CHF	515 181	EUR	15.07.2021
376 758	USD	309 452	EUR	15.07.2021

At the closing date an unrealised gain of EUR 12 138.90 is resulting from outstanding positions.

JSS GlobalSar - Balanced (CHF)

Buy		Sell		Maturity date
89 278 242	CHF	81 985 000	EUR	16.09.2021
6 356 170	CHF	5 025 000	GBP	16.09.2021
30 383 083	CHF	33 850 000	USD	16.09.2021

At the closing date an unrealised loss of CHF (1 438 888.94) is resulting from outstanding positions.

JSS GlobalSar - Balanced (EUR)

Buy		Sell		Maturity date
2 587 439	EUR	2 230 000	GBP	16.09.2021
12 534 808	EUR	15 215 000	USD	16.09.2021

At the closing date an unrealised loss of EUR (280 919.83) is resulting from outstanding positions.

JSS GlobalSar - Growth (EUR)

Buy		Sell		Maturity date
1 101 979	EUR	950 000	GBP	16.09.2021
6 141 767	EUR	7 455 000	USD	16.09.2021

At the closing date an unrealised loss of EUR (137 523.87) is resulting from outstanding positions.

JSS Twelve Insurance Bond Opportunities

Buy		Sell		Maturity date
133 416 568	EUR	114 694 000	GBP	30.07.2021
25 850 815	EUR	30 872 000	USD	30.07.2021
182 912 744	CHF	167 364 068	EUR	09.09.2021
146 024	EUR	159 657	CHF	09.09.2021
464 176	EUR	557 648	USD	09.09.2021
1 017 668	GBP	1 180 743	EUR	09.09.2021
134 140 055	USD	110 218 782	EUR	09.09.2021

At the closing date an unrealised gain of EUR 2 013 497.04 is resulting from outstanding positions.

JSS Sustainable Equity - Global Thematic

Buy		Sell		Maturity date
2 191 245 592	BRL	419 284 855	USD	15.07.2021
49 017	CHF	454 165	NOK	15.07.2021
3 797 481	EUR	38 488 581	NOK	15.07.2021
1 033 674	GBP	12 230 967	NOK	15.07.2021
5 535 487	HKD	5 967 155	NOK	15.07.2021
79 925 821	JPY	6 134 442	NOK	15.07.2021
9 459 090	NOK	1 030 081	CHF	15.07.2021
119 264 051	NOK	11 825 333	EUR	15.07.2021
75 323 749	NOK	6 435 413	GBP	15.07.2021
26 220 441	NOK	24 594 587	HKD	15.07.2021
44 081 280	NOK	577 773 835	JPY	15.07.2021
469 237 097	NOK	56 702 761	USD	15.07.2021
10 019 203	USD	84 007 818	NOK	15.07.2021

At the closing date an unrealised gain of EUR 12 098 626.67 is resulting from outstanding positions.

Notes to the Financial Statements as of 30.06.2021 (continued)

9. Forward foreign exchange contracts (continued)

JSS Short-term Bond - Global Opportunistic

Buy		Sell		Maturity date
6 000 000	CHF	6 650 475	USD	15.09.2021
17 337 312	USD	15 600 000	CHF	15.09.2021
7 786 753	USD	6 500 000	EUR	15.09.2021
10 051 909	CHF	11 216 716	USD	16.09.2021
41 817 784	EUR	50 762 631	USD	16.09.2021
317 706	USD	264 185	EUR	16.09.2021

At the closing date an unrealised loss of USD (1 060 054.52) is resulting from outstanding positions.

JSS Sustainable Bond - Euro Broad

Buy		Sell		Maturity date
2	EUR	2	CHF	01.07.2021
39 070 755	CHF	35 628 409	EUR	15.07.2021

At the closing date an unrealised gain of EUR 16 609.81 is resulting from outstanding positions.

JSS Sustainable Bond - EUR Corporates

Buy		Sell		Maturity date
19 307 580	CHF	17 726 149	EUR	15.09.2021
10 618	EUR	11 579	CHF	15.09.2021

At the closing date an unrealised loss of EUR (104 516.24) is resulting from outstanding positions.

JSS Sustainable Green Bond - Global

Buy		Sell		Maturity date
329 627	CHF	300 586	EUR	15.07.2021
5 192 536	EUR	6 300 000	USD	04.08.2021

At the closing date an unrealised loss of EUR (116 333.97) is resulting from outstanding positions.

JSS Sustainable Multi Asset - Global Opportunities

Buy		Sell		Maturity date
1 328 849	CHF	1 213 037	EUR	15.07.2021
369 195	EUR	404 807	CHF	15.07.2021
963 818	EUR	1 152 640	USD	15.07.2021
2 742 900	USD	2 275 471	EUR	15.07.2021
55 379 483	EUR	66 400 000	USD	24.09.2021

At the closing date an unrealised loss of EUR (482 419.12) is resulting from outstanding positions.

JSS Sustainable Equity - Green Planet

Buy		Sell		Maturity date
5	CHF	4	EUR	01.07.2021
14 829 974	CHF	13 525 237	EUR	15.07.2021
242 940	EUR	267 079	CHF	15.07.2021
589 543	EUR	720 982	USD	15.07.2021
19 105 149	USD	15 702 105	EUR	15.07.2021

At the closing date an unrealised gain of EUR 388 746.36 is resulting from outstanding positions.

Notes to the Financial Statements as of 30.06.2021 (continued)

9. Forward foreign exchange contracts (continued)

JSS Bond - USD High Yield

Buy		Sell		Maturity date
28	USD	24	EUR	01.07.2021
2 191 477	CHF	2 434 481	USD	15.07.2021
19 717 957	EUR	24 001 291	USD	15.07.2021
5 421 212	USD	4 543 379	EUR	15.07.2021

At the closing date an unrealised loss of USD (641 519.57) is resulting from outstanding positions.

JSS Bond - Emerging Markets High Yield

Buy		Sell		Maturity date
329 453	CHF	365 808	USD	15.07.2021
2 207 736	EUR	2 688 671	USD	15.07.2021

At the closing date an unrealised loss of USD (78 931.69) is resulting from outstanding positions.

JSS Sustainable Bond - Total Return Global

Buy		Sell		Maturity date
25 579 430	USD	34 500 000	SGD	10.09.2021
17 480 843	USD	65 700 000	PLN	13.09.2021
153 667 215	CHF	171 909 866	USD	14.09.2021
170 079 677	EUR	207 282 419	USD	14.09.2021
5 756 852	GBP	8 117 040	USD	14.09.2021
372 051	USD	334 483	CHF	14.09.2021
2 275 456	USD	1 899 943	EUR	14.09.2021
7 592	USD	5 377	GBP	14.09.2021
28 707 120	USD	24 000 000	EUR	22.09.2021
36 339 976	USD	48 200 000	SGD	01.10.2021
35 312 550	USD	45 500 000	AUD	19.10.2021
50 000 000	NOK	5 777 274	USD	21.10.2021
11 749 501	USD	100 000 000	NOK	21.10.2021
27 250 875	USD	22 500 000	EUR	22.10.2021
34 460 970	USD	44 300 000	AUD	29.10.2021
26 567 200	USD	35 200 000	AUD	22.11.2021

At the closing date an unrealised loss of USD (6 789 930.91) is resulting from outstanding positions.

JSS Sustainable Equity - Consumer Brands

Buy		Sell		Maturity date
12 509	EUR	115 353	HKD	06.07.2021

At the closing date an unrealised loss of USD (17.58) is resulting from outstanding positions.

Notes to the Financial Statements as of 30.06.2021 (continued)

9. Forward foreign exchange contracts (continued)

JSS Bond - Emerging Markets Local Currency

Buy		Sell		Maturity date
2 800 000	BRL	562 249	USD	15.09.2021
350 000 000	CLP	484 859	USD	15.09.2021
26 800 000	CNH	4 155 168	USD	15.09.2021
16 900 000	CZK	805 375	USD	15.09.2021
500 000 000	HUF	1 724 138	USD	15.09.2021
35 000 000	INR	473 998	USD	15.09.2021
40 000 000	MXN	1 991 784	USD	15.09.2021
3 000 000	MYR	726 480	USD	15.09.2021
10 500 000	PLN	2 819 095	USD	15.09.2021
3 600 000	RON	883 869	USD	15.09.2021
90 000 000	RUB	1 235 985	USD	15.09.2021
15 000 000	THB	481 696	USD	15.09.2021
3 099 863	USD	15 800 000	BRL	15.09.2021
1 179 409	USD	17 000 000 000	IDR	15.09.2021
517 866	USD	2 000 000	PEN	15.09.2021
333 537	USD	3 000 000	TRY	15.09.2021
1 562 950	USD	21 725 000	ZAR	15.09.2021

At the closing date an unrealised loss of USD (175 125.64) is resulting from outstanding positions.

10. Futures contracts

Counterparty: Bank J. Safra Sarasin Ltd.

As at 30.06.2021, JSS Corporate Bond - Emerging Markets IG had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment USD	Unrealised gain/loss: USD
10Y TREASURY NOTES USA	USD	-100	-9 328 000.00	-29 687.50
				-29 687.50

As at 30.06.2021, JSS Quant Portfolio - Global (EUR) had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO STOXX 50 PR	EUR	-72	-2 919 960.00	15 643.64
				15 643.64

As at 30.06.2021, JSS Twelve Insurance Bond Opportunities had the following commitments in respect of open futures contracts:

Description	Currency	Number of contracts	Commitment EUR	Unrealised gain/loss: EUR
EURO BUND	EUR	-20	-2 047 900.00	-22 400.00
				-22 400.00

As at 30.06.2021, 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
10Y BTP ITALIAN BOND	EUR	50	4 884 500.00	80 210.00
EURO-BUXL-FUTURES	EUR	-145	-13 314 625.00	-407 269.91
EURO OAT FUTURES	EUR	-140	-13 728 400.00	-91 600.00
SHORT EURO BTP IT	EUR	20	2 011 000.00	-2 200.00
EURO BOBL	EUR	80	8 225 600.00	0.00
				-420 859.91

Notes to the Financial Statements as of 30.06.2021 (continued)

10. Futures contracts (continued)

As at 30.06.2021, 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 OAT FUTURES	EUR	-35	-3 432 100.00	-21 150.00
				<u>-21 150.00</u>

As at 30.06.2021, 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
10Y BTP ITALIAN BOND	EUR	10	976 900.00	-5 000.00
EURO OAT FUTURES	EUR	-15	-1 470 900.00	-9 600.00
				<u>-14 600.00</u>

As at 30.06.2021, 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
10 YEARS CANADIAN BONDS	CAD	-104	-7 734 283.26	-143 616.29
EURO OAT FUTURES	EUR	-172	-20 001 768.89	-144 822.11
10Y TREASURY NOTES USA	USD	-400	-37 312 000.00	-338 520.80
TREASURY BONDS USA	USD	-100	-8 518 500.00	-28 125.00
				<u>-655 084.20</u>

As at 30.06.2021, JSS 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	932 800.00	5 781.25
				<u>5 781.25</u>

11. Potential commitments in respect of options

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

As at 30.06.21, the potential commitment in respect of options is the following:

JSS GlobalSar - Balanced (CHF)	-1 723 451.04	CHF
JSS GlobalSar - Balanced (EUR)	-709 587.66	EUR
JSS GlobalSar - Growth (EUR)	-250 442.70	EUR
JSS Sustainable Multi Asset - Global Opportunities	-5 535 040.59	EUR

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

JSS GlobalSar - Balanced (CHF)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
MSCI WORL NET INDEX - M1WO	USD	CALL	7 600.00	20.09.2021	-113	468 360.88	-29 246.44
MSCI WORL NET INDEX - M1WO	USD	PUT	8 600.00	20.09.2021	113	-2 191 811.92	110 614.22

JSS GlobalSar - Balanced (EUR)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
MSCI WORL NET INDEX - M1WO	USD	CALL	7 600.00	20.09.2021	-51	192 835.82	-12 041.49
MSCI WORL NET INDEX - M1WO	USD	PUT	8 600.00	20.09.2021	51	-902 423.48	45 542.63

Notes to the Financial Statements as of 30.06.2021 (continued)

11. Potential commitments in respect of options (continued)

JSS GlobalSar - Growth (EUR)

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
MSCI WORL NET INDEX - M1WO	USD	CALL	7 600.00	20.09.2021	-18	68 059.70	-4 249.94
MSCI WORL NET INDEX - M1WO	USD	PUT	8 600.00	20.09.2021	18	-318 502.40	16 073.87

JSS Sustainable Multi Asset - Global Opportunities

Description	Currency	Put/Call	Strike	Maturity	Number of contracts	Commitment	Market value
EURO STOXX 50 PR	EUR	CALL	4 275.00	16.07.2021	-143	-133 674.83	-1 001.00
EURO STOXX 50 PR	EUR	PUT	3 300.00	17.12.2021	47	-210 124.31	19 035.00
EURO STOXX 50 PR	EUR	PUT	3 100.00	18.03.2022	48	-193 135.54	23 856.00
EURO STOXX 50 PR	EUR	PUT	2 950.00	18.03.2022	48	-150 216.53	18 816.00
NIKKEI 225 INDICES D	JPY	CALL	30 375.00	09.07.2021	-23	-116 770.96	-698.97
NIKKEI 225 INDICES D	JPY	PUT	24 000.00	11.03.2022	7	-208 048.66	27 654.73
NIKKEI 225 INDICES D	JPY	PUT	25 000.00	11.03.2022	7	-276 547.30	35 100.23
NIKKEI 225 INDICES D	JPY	PUT	21 000.00	10.09.2021	9	-27 282.46	2 051.31
SPX - S&P 500 INDICES	USD	PUT	3 400.00	17.12.2021	32	-871 574.33	107 125.39
SPX - S&P 500 INDICES	USD	PUT	3 250.00	18.03.2022	33	-931 507.72	157 222.36
SPX - S&P 500 INDICES	USD	PUT	3 100.00	18.03.2022	33	-707 361.50	125 777.89
SPX - S&P 500 INDICES	USD	CALL	4 425.00	16.07.2021	-98	-1 462 686.57	-8 676.95
UKX FTSE 100 INDEX	GBP	CALL	7 400.00	16.07.2021	-36	-74 478.78	-419.36
UKX FTSE 100 INDEX	GBP	PUT	5 500.00	18.03.2022	12	-84 571.44	11 881.94
UKX FTSE 100 INDEX	GBP	PUT	5 600.00	17.12.2021	12	-68 887.28	7 338.84
UKX FTSE 100 INDEX	GBP	PUT	5 200.00	17.09.2021	12	-18 172.38	1 537.66

12. Swap transactions

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

Counterparty: Bank J. Safra Sarasin Ltd.

Interest rate swaps

JSS Twelve Insurance Bond Opportunities

Currency	Nominal value	Unrealised gain/loss	Maturity
EUR	2 500 000.00	-13 135.10	08.12.2021

Credit default swap

JSS Corporate Bond - Emerging Markets IG

Currency	Nominal value	Unrealised gain/loss	Maturity
USD	500 000.00	-2 952.13	20.12.2025

JSS Sustainable Bond - Euro Broad

Currency	Nominal value	Unrealised gain/loss	Maturity
EUR	500 000.00	-10 508.71	20.12.2025

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.

Notes to the Financial Statements as of 30.06.2021 (continued)

14. Exchange rates as at 30.06.2021

1 CHF	=	1.441014	AUD
		5.428503	BRL
		6.783723	DKK
		0.912253	EUR
		0.783120	GBP
		8.401409	HKD
		80.410361	INR
		120.073542	JPY
		9.252040	SEK
		1.081841	USD
1 EUR	=	1.579620	AUD
		5.950655	BRL
		1.468500	CAD
		7.436229	DKK
		0.858446	GBP
		9.209515	HKD
		88.144790	INR
		131.623051	JPY
		2.203710	NLG
		10.204889	NOK
		10.141965	SEK
		1.594087	SGD
		1.185900	USD
1 USD	=	95.730423	ARS
		1.332001	AUD
		5.017838	BRL
		1.238300	CAD
		728.332119	CLP
		6.460867	CNH
		3 731.343284	COP
		21.508614	CZK
		6.270536	DKK
		57.019044	DOP
		0.843241	EUR
		0.723877	GBP
		7.765844	HKD
		296.003363	HUF
		14 499.057561	IDR
		74.327338	INR
		110.990009	JPY
		1 126.126126	KRW
		19.910403	MXN
		4.151496	MYR
		8.605185	NOK
		3.832504	PEN
		48.813824	PHP
		3.807000	PLN
		73.051355	RUB
		1.344200	SGD
		32.050255	THB
		8.687493	TRY
		27.862138	TWD
		14.278779	ZAR

Notes to the Financial Statements as of 30.06.2021 (continued)

15. Combined total exchange rates

1 EUR	=	1.096187	CHF
		1.185900	USD

16. Collateral received

As at 30.06.2021, the sub-fund JSS Corporate Bond - Emerging Markets IG paid -2 125 000.00 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2021, the sub-fund JSS Quant Portfolio - Global (EUR) received 20 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2021, the sub-fund JSS GlobalSar - Balanced (CHF) paid -1 194 843.79 EUR as a collateral.

Counterparty: The Bank of New York Mellon London

As at 30.06.2021, the sub-fund JSS GlobalSar - Balanced (EUR) paid -280 000.00 EUR as a collateral.

Counterparty: The Bank of New York Mellon London

As at 30.06.2021, the sub-fund JSS Twelve Insurance Bond Opportunities paid -1 470 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 30.06.2021, the sub-fund JSS Twelve Insurance Bond Opportunities received 1 815 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2021, the sub-fund JSS Sustainable Equity - Global Thematic received 18 858 000.00 EUR as a collateral.

Counterparty: HSBC Bank PLC

As at 30.06.2021, the sub-fund JSS Short-term Bond - Global Opportunistic paid -760 000.00 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2021, the sub-fund JSS Sustainable Multi Asset - Global Opportunities paid -170 000.00 EUR as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

As at 30.06.2021, the sub-fund JSS Sustainable Equity - Green Planet received 350 000.00 EUR as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 30.06.2021, the sub-fund JSS Bond - USD High Yield paid -530 000.00 USD as a collateral.

Counterparty: RBC Investor Services Bank S.A

As at 30.06.2021, the sub-fund JSS Sustainable Bond - Total Return Global paid -5 836 000.00 USD as a collateral.

Counterparty: Bank J. Safra Sarasin LTD

17. Transaction fees

The Company incur transaction fees in relation to buying and selling transferable securities, money market instruments, derivatives and other permitted assets.

The transaction fees include broker's fees, stamp duties, local taxes and third-party charges, that are included in the costs of the bought and sold securities and which were charged to a sub-fund in addition to the transaction fees disclosed in the statement of operations and changes in net assets.

With regard to the financial year ended on 30.06.2021, the Company incurred the following transaction fees in conjunction with the purchase and sale of investments in securities and similar transactions:

JSS Corporate Bond - Emerging Markets IG	274 779.44	USD
JSS Sustainable Equity - Systematic Emerging Markets	61 123.32	USD
JSS Sustainable Equity - Global Dividend	338 227.55	USD
JSS Quant Portfolio - Global (EUR)	36 295.03	EUR
JSS GlobalSar - Balanced (CHF)	57 595.81	CHF

Notes to the Financial Statements as of 30.06.2021 (continued)

17. Transaction fees (continued)

JSS GlobalSar - Balanced (EUR)	23 837.03	EUR
JSS GlobalSar - Growth (EUR)	13 709.97	EUR
JSS Twelve Insurance Bond Opportunities	7 239.13	EUR
JSS Sustainable Equity - Global Thematic	876 031.41	EUR
JSS Responsible Equity - Brazil	75 316.51	USD
JSS Short-term Bond - Global Opportunistic	103 577.10	USD
JSS Sustainable Bond - Euro Broad	778.59	EUR
JSS Sustainable Bond - EUR Corporates	1 052.42	EUR
JSS Sustainable Green Bond - Global	1 935.44	EUR
JSS Sustainable Equity - Europe	97 160.91	EUR
JSS Sustainable Equity - Global Climate 2035	240 080.04	EUR
JSS Sustainable Equity - Real Estate Global	17 547.94	EUR
JSS Sustainable Equity - USA	123 970.41	USD
JSS Sustainable Multi Asset - Global Opportunities	337 916.90	USD
JSS Sustainable Equity - Green Planet	714 939.87	EUR
JSS Bond - USD High Yield	21 904.79	USD
JSS Bond - Emerging Markets High Yield	2 343.94	USD
JSS Sustainable Bond - Total Return Global	179 915.16	USD
JSS Sustainable Equity - Consumer Brands	124 801.58	USD
JSS Sustainable Equity - Tech Disruptors	997 431.32	USD
JSS Bond - Emerging Markets Local Currency	14 500.84	USD
JSS Equity - All China	1 782 544.55	USD

Additionally, in accordance with standard market practices on the bond markets, purchases and sales are subject to the bid-offer spread (difference between the purchase/selling price and market value), which corresponds to the broker's fee.

18. Events during the year

The Company changed the name of seven of its Sub-Funds during the year:

- JSS Corporate Bond - Global Emerging Markets was renamed JSS Corporate Bond - Emerging Markets IG, effective 22.09.2020.
- JSS Systematic Equity - Emerging Markets was renamed JSS Sustainable Equity - Systematic Emerging Markets, effective 22.09.2020.
- JSS Investmentfonds - JSS Sustainable Equity - Global was renamed JSS Investmentfonds - JSS Sustainable Equity - Global Climate 2035, effective 22.01.2021.
- JSS Investmentfonds - JSS Sustainable Portfolio - Balanced (EUR) was renamed JSS Investmentfonds - JSS Sustainable Multi Asset - Global Opportunities, effective 22.01.2021.
- JSS Investmentfonds - JSS Bond - Total Return Global was renamed JSS Investmentfonds - JSS Sustainable Bond - Total Return Global, effective 22.01.2021.
- JSS Investmentfonds - JSS Sustainable Equity - Water was renamed JSS Investmentfonds - JSS Sustainable Equity - Green Planet, effective 22.01.2021.
- JSS Investmentfonds - JSS Sustainable Bond EUR was renamed JSS Investmentfonds - JSS Sustainable Bond - Euro Broad, effective 01.01.2021.

19. Subsequent events

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.

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.

Other unaudited information

Risk management procedure

The Management Company implements a risk management procedure for the Company and each sub-fund in accordance with the Law of 2010 and other applicable provisions, in particular CSSF circular 11/512.

Risk measurement method - commitment approach

As part of the risk management process, the total risk of the following sub-funds is measured and checked using the commitment method:

JSS Alternative Multi-Strategy Fund
JSS Corporate Bond - Emerging Markets IG
JSS Sustainable Equity - Systematic Emerging Markets
JSS Sustainable Equity - Global Dividend
JSS Quant Portfolio - Global (EUR)
JSS GlobalSar - Balanced (CHF)
JSS GlobalSar - Balanced (EUR)
JSS GlobalSar - Growth (EUR)
JSS Twelve Insurance Bond Opportunities
JSS Sustainable Equity - Global Thematic
JSS Responsible Equity - Brazil
JSS Short-term Bond - Global Opportunistic
JSS Sustainable Bond CHF
JSS Sustainable Bond - Euro Broad
JSS Sustainable Bond - EUR Corporates
JSS Sustainable Green Bond - Global
JSS Sustainable Equity - Europe
JSS Sustainable Equity - Global Climate 2035
JSS Sustainable Equity - Real Estate Global
JSS Sustainable Equity - USA
JSS Sustainable Multi Asset - Global Opportunities
JSS Sustainable Equity - Green Planet
JSS Bond - USD High Yield
JSS Bond - Emerging Markets High Yield
JSS Sustainable Bond - Total Return Global
JSS Sustainable Equity - Consumer Brands
JSS Sustainable Equity - Tech Disruptors
JSS Bond - Emerging Markets Local Currency
JSS Equity - All China

Risk measurement method - Value-at-Risk / (VaR) approach

JSS Bond - Emerging Markets Local Currency: absolute VaR approach. The following figures were recorded for the financial year (unaudited):

Minimum VaR:	5.08%
Average VaR:	7.57%
Maximum VaR:	10.55%
Minimum leverage effect:	14.28%
Average leverage effect:	22.68%
Maximum leverage effect:	35.54%

The Value-at-Risk is calculated using the following standards:

Monte Carlo simulation;
One-sided confidence interval of 99%;
Holding period corresponding to one month (20 days);
Effective observation period (historical) of risk factors of one year (250 days);
Daily updating of data, weekly calculation of correlation matrix; (under RiskMetrics, which was implemented as of 1 January 2014, the aforesaid matrix is updated daily);
Daily calculation at NAV frequency

The calculation of the leverage effect is based on the total contract volumes.

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

During the year to which this Report relates, the Company did not engage in transactions which are the subject of EU regulation No 2015/2365 on the transparency of securities financing transactions and of reuse. Accordingly, no global, concentration or transaction data, or information on the reuse or safekeeping of collateral is required to be reported.

Other unaudited information (continued)

Remuneration Policy Statement

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

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

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

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

The total remuneration for the year ended 31.12.2020 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.

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.

Additional information for investors in the Federal Republic of Germany.

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

Distributor and Information Center in Germany

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

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

Other unaudited information (continued)

Distributor and Information Center in Germany (continued)

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

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

Distributor and Information Center in Germany

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

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

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

Share price and other publications

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