

Swisscanto (LU) Money Market Fund

Audited annual report as at 31.03.2024

Investment fund according to Part I of the Luxembourg Act with the legal form of a Fonds Commun de Placement (FCP)

Management Company: SWISSCANTO ASSET MANAGEMENT INTERNATIONAL S.A.
R.C.S. B-121.904

Custodian bank: CACEIS Investor Services Bank S.A.

No Subscription may be received on the basis of the annual and semi-annual reports.
Subscriptions may only be made on the basis of the current sales prospectus enclosed with the most recent annual report and, if appropriate, the most recent semi-annual report.

Further information is available online at www.swisscanto-fondsleitungen.com.

Report by the Réviseur d'entreprises agréé

To shareholders of the
Swisscanto (LU) Money Market Fund

Audit opinion

We have audited the annual financial statements of the Swisscanto (LU) Money Market Fund and for each of its respective sub-funds (the "Fund") - consisting of the statement of assets as of March 31, 2024 and the statement of operations and other changes in net assets for the year ended on that date fiscal year and the appendix with a summary of significant accounting methods.

In our opinion, the attached annual financial statements give a true and fair view of the assets and financial position of the Fund and each of its sub-funds as of January 31, 2024, as well as their results of operations, in accordance with the legal provisions and regulations applicable in Luxembourg regarding the preparation and presentation of the annual financial statements and their development of net fund assets for the financial year ending on that date.

Basis for our audit opinion

We conducted our audit in accordance with the Law on Auditing (Law of July 23, 2016) and the International Auditing Standards ("ISA") adopted for Luxembourg by the Commission de Surveillance du Secteur Financier ("CSSF"). Our responsibilities under the law of July 23, 2016 and the ISA standards as adopted in Luxembourg by the CSSF are further described in the section "Responsibility of the Réviseur d'entreprises agréé for the annual audit". We are also independent of the Company in accordance with the "International Code of Ethics for Professional Accountants, including International Independence Standards" adopted for Luxembourg by the CSSF, issued by the "International Ethics Standards Board for Accountants" (IESBA Code), together with the professional conduct requirements that we must comply with as part of the annual audit and have fulfilled all other professional duties in accordance with these conduct requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Other information

The board of directors of the management company is responsible for the other information. The other information includes the information contained in the annual report, but does not include the annual financial statements or our report of the Réviseur d'entreprises agréé on these annual financial statements. Our opinion on the financial statements does not cover the other information and we do not provide any assurance of any kind on this information.

In connection with the audit of the annual financial statements, our responsibility is to read the other information and to assess whether there is a material inconsistency between it and the annual financial statements or with the findings obtained in the audit, or whether the other information otherwise appears to be materially misstated. If, based on the work we have carried out, we conclude that other information contains material misstatements, we are required to report this matter. We have nothing to report regarding this.

Responsibility of the Board of Directors of the Management Company for the financial statements

The Board of Directors of the Management Company is responsible for the preparation and fair overall presentation of the annual financial statements in accordance with the legal provisions and regulations applicable in Luxembourg regarding the preparation and presentation of the annual financial statements and for such internal controls as the Board of Directors of the Management Company deems necessary for the preparation of the financial statements to enable annual financial statements to be free from material misstatements, whether intentional or unintentional.

In preparing the annual financial statements, the Board of Directors of the Management Company is responsible for assessing the ability of the Fund and each of its sub-funds to continue as a going concern and, where relevant, to provide information on matters relating to going concern and acceptance going concern basis as an accounting principle unless the board of directors of the management company intends to liquidate the fund or one of its sub-funds, to cease business activities or has no other realistic alternative than to do so.

Responsibility of the Réviseur d'Entreprises agréé for the audit of the annual financial statements

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

As part of an audit in accordance with the Law of 23 July 2016 and pursuant to the ISAs as adopted by the CSSF for Luxembourg, we exercise professional judgement and maintain professional scepticism. In addition:

- We identify and assess the risks of material misstatement of the annual 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 the audit 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.
- We 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 Fund's internal control.
- We evaluate the appropriateness of accounting policies used by the Management Company's Board of Directors, and the reasonableness of accounting estimates and related disclosures.
- We draw conclusions on the appropriateness of the Board of Directors of the Management 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 ability of the Fund or any of its Sub-Funds to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in the Report by the Réviseur d'Entreprises agréé to the related disclosures in the annual 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 the report by the Réviseur d'Entreprises agréé. However, future events or circumstances may result in the Fund or one of its sub-funds being unable to continue as a going concern.

- We evaluate the overall presentation, structure and content of the annual financial statements, including the disclosures, and whether they constitute a fair presentation of the underlying transactions and events.

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.

Ernst & Young
Société anonyme
Cabinet de révision agréé

Cosimo Ruggiero

Luxemburg, 29. Juli 2024

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1 Administration and Corporate Bodies

Management Company

Swisscanto Asset Management International S.A.
6, route de Trèves, L-2633 Senningerberg, Luxembourg

Board of Directors

Chairman

Hans Frey, Schweiz, Geschäftsführer Swisscanto Fondsleitung AG, Zürich

Members

Richard Goddard, Luxembourg, Independent Company Director, The Directors' Office, Luxembourg
Roland Franz, Luxembourg, Geschäftsführer Swisscanto Asset Management International S.A., Luxembourg
Anne-Marie Arens, Luxembourg, Independent Company Director, Luxembourg
Steve Michel, Switzerland, Head Sales Asset Management Zürcher Kantonalbank, Switzerland (since 29.09.2023)

Management

Roland Franz, Luxembourg
Jasna Ofak, Luxembourg
Michael Weiß, Deutschland

Depositary, Main Payment, Registration and Transfer Office

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

Central Administration

Swisscanto Fondsleitung AG
Bahnhofstrasse 9, CH-8001 Zürich, Schweiz

Portfolio Manager

Zürcher Kantonalbank,
Bahnhofstrasse 9, CH-8001 Zürich, Schweiz

Payment and Sales Offices

Germany

DekaBank
Deutsche Girozentrale
Mainzer Landstrasse 16, D-60325 Frankfurt am Main
(the "German Payment and Information Agent")

Liechtenstein

Bendura Bank AG
Schaaner Strasse 27, FL-9487 Gamprin-Bendern

Luxembourg

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

Austria

Vorarlberger Landes- und Hypothekenbank Aktiengesellschaft
Hypo-Passage 1, A-6900 Bregenz

Paying agent in Switzerland

Basler Kantonalbank
Spiegelgasse 2, CH-4002 Basel

Representative Agent in Switzerland

Swisscanto Fondsleitung AG,
Bahnhofstrasse 9, CH-8001 Zürich, Schweiz

Independent Auditor

Ernst & Young S.A.
35E, Avenue John F. Kennedy, L-1855 Luxembourg, Luxembourg

2 General information

Investment fund under Luxembourg law „Umbrella Construction“

Swisscanto (LU) Money Market Fund is subject to the legal provisions set forth in Part I of the Luxembourg law of 17 December 2010 on undertakings for collective investment.

The management regulations of the investment fund were established by the management company on 30 October 1991.

The current versions of the management company's articles of association and the fund's management regulations have been deposited at the Register of Companies in Luxembourg.

The fund contract, the detailed sales prospectus, the key investor information, and the annual and semi-annual reports may be obtained directly and free of charge in printed form from Swisscanto Asset Management AG, the head office of the management company, the custodian bank and the representative in Switzerland, from the German payment and information agent, from any branch of the Cantonal banks and any payment and sales office. The information is also available on the Swisscanto website (www.swisscanto.com), where current information on the fund is available.

Subscriptions shall only be made after consulting the current sales prospectus and the most recent annual report, as well as, where available, any subsequent semi-annual report. Subscriptions to fund units solely on the basis of the annual and semi-annual reports are not accepted.

Sales restrictions

Units in the fund may not be offered, sold or delivered within the US or to persons considered US persons within the meaning of Regulation S of the US Securities Act of 1933 or in accordance with the US Commodity Exchange Act, as amended.

According to the rules of conduct of the Asset Management Association Switzerland of August 5 and September 23, 2021 (effective January 1, 2022)

Compensation for the marketing of the investment fund is paid out of the flat-rate administrative commission. Swisscanto Asset Management International S.A. also offers remuneration to institutional investors holding fund units for third parties from the fixed administrative commission.

Risk management process

As part of the risk management process the total risk of all the subfunds is measured and checked using the so-called commitment approach. The management company applies a risk management process to the fund and each subfund that complies with the Luxembourg law of 17 December 2010 and other applicable regulations, in particular CSSF Circular 11/51.

3 Activity Report

Swisscanto (LU) Money Market Fund Responsible AUD - AUD

1. Market overview

A premature year-end rally in November 2023 left the majority of investors with a changeable investment period reconciled in 2023. The financial markets started 2023 with a lot of euphoria, even though the beginning of the year was soon The occurrence of a global recession was in line with market consensus. However, the partly predicted energy crisis was avoided thanks to a mild winter and, particularly in the USA, the surprisingly robust economic development provided the necessary support Stock markets. Neither further key interest rate increases in practically all developed regions (with the exception of Japan) nor the turbulence in the banking sector could ensure a lasting reversal of this positive trend.

The infection figures published, which were mostly lower than expected, also had a supportive effect and it became increasingly clear that the fight against price increases, which have gotten out of hand in some places, will soon be won. Accordingly, there was already premature speculation about possible interest rate peaks or even possible interest rate cuts at the end of the year. At least at first glance, the first half of the reporting period showed an outstanding performance, especially for American stocks. When closer However, the conclusion remained that it was primarily the hype surrounding artificial intelligence and what is closely associated with it. The increase in the value of seven US mega-caps caused the strongly positive difference.

After the summer, the long-awaited (mild) recession was particularly damaging, which would also have opened the door to less high interest rates. With inflation rates visibly declining, the American central bank Fed recently announced another one This gave rise to fantasies of interest rate cuts and thus stimulated the financial markets again at the end of the year. In this environment, bonds and stocks recorded significant gains while the US dollar and the euro fell against the Swiss franc.

While, as mentioned, almost all asset classes performed positively towards the end of the year, the dynamics in the first quarter of 2024 were much more difficult to decipher. Although interest rates have risen significantly, the growth prospects have not changed had improved significantly, the stock markets worldwide have reached historic highs and the spreads of Investment grade bonds have fallen to multi-year lows. The S&P500 rose more than 10% and in Japan the Nikkei posted its strongest performance since 2009 at +21%, surpassing the 1989 peak for the first time.

2. Review of categories relevant to the fund

Although inflation rates also fell in Australia, the Reserve Bank of Australia felt compelled to increase interest rates two more times during the reporting period by a total of 0.5%. The return on the money market fund increased accordingly.

3. Performance review

Since money market funds participate quickly in interest rate changes, the gross return of 4.10% was very attractive in the reporting period. The fund's relative performance was +10 basis points.

Class	ISIN	Security	Distribution	Performance in %
AT	LU0141249184	001363884	Accumulate	3.79
BT	LU0999462293	23107280	Accumulate	3.85
DT	LU1481721709	33721369	Accumulate	4.15

Swisscanto (LU) Money Market Fund Responsible USD - USD

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2. Review of categories relevant to the fund

Although inflation rates also fell in the USA, the Federal Reserve Bank felt compelled to increase interest rates two more times during the reporting period by a total of 0.5%. The return on the money market fund increased accordingly.

3. Performance review

Since money market funds participate quickly in interest rate changes, the gross return of 5.74% was very attractive in the reporting period. The fund's relative performance was a pleasing 22 basis points.

Class	ISIN	Security	Distribution	Performance in %
AT	LU0141250786	001363885	Accumulate	5.36
DT	LU1481721378	33721368	Accumulate	5.47
GT	LU0899940471	20858076	Accumulate	5.51
NT	LU1637934826	37269613	Accumulate	5.74

Swisscanto (LU) Money Market Fund Responsible EUR - EUR

1. Market overview

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2. Review of categories relevant to the fund

The ECB will continue to tighten interest rates in 2023. This took the form of six steps, raising interest rates from 2.5% to 4.5% by September 2023. They moved in this environment credit spreads for short-term corporate bonds are mostly sideways at a level that remains attractive by historical standards.

With the end of the interest rate hike cycle, the yield curves also inverted from October 2023 short end of the yield curve. As of the end of October, the German 1y interest rate was around 15 basis points below the 6m rate lay. By the end of the year, the inversion increased to almost 40 basis points and has continued since then. In this environment, a reduction in reinvestment risk can only be achieved through a lower return.

3. Performance review

Since money market funds quickly participate in interest rate changes, the gross return of 3.32% was very attractive in the reporting period. The fund's relative performance was 6 basis points.

Class	ISIN	Security	Distribution	Performance in %
AT	LU0141249770	001363891	Accumulate	3.49
DT	LU1481720990	33721365	Accumulate	3.57
GT	LU0899940125	20857980	Accumulate	3.59

Swisscanto (LU) Money Market Fund Responsible CHF - CHF

1. Market overview

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2. Review of categories relevant to the fund

Inflation in Switzerland was at 1% in the last quarter and is therefore within the National Bank's target range. Also the central bank's inflation forecast shows expected inflation below 2% towards the end of the forecast horizon. This development prompted the National Bank to reduce the key interest rate by 0.25 percentage points to 1.5% in March. This decision surprised most economists, which is why interest rates then moved downwards. This has had a very positive effect on the return on investment money market funds.

3. Performance review

The fund's absolute performance during the reporting period was 1.85%. The relative performance compared to the benchmark is +0.30%.

Class	ISIN	Security	Distribution	Performance in %
DT	LU1481723747	33721370	Accumulate	1.73
FT	LU0141249424	001363887	Accumulate	1.70
GT	LU0899940042	020857974	Accumulate	1.75

4 Statement of Net Assets

	Notes	Swisscanto (LU) Money Market Fund Responsible AUD AUD	Swisscanto (LU) Money Market Fund Responsible CHF CHF	Swisscanto (LU) Money Market Fund Responsible EUR EUR	Swisscanto (LU) Money Market Fund Responsible USD USD
ASSETS					
Investment portfolio including options (purchased options) at market value	(2,8)	59'819'446	402'955'381	125'062'200	283'018'009
Bank balance		5'737'982	37'003'618	11'039'115	20'228'992
Receivables from sale of securities		0	0	0	3'060'638
Receivables from foreign currency purchases		0	0	0	0
Outstanding subscription amounts		0	8'677'123	269'362	547'753
Swaps and swaptions receivables		0	0	0	0
Receivables from securities revenue		329'819	994'553	441'477	1'806'231
Interest receivable on current accounts		13'896	33'471	26'847	88'112
Net unrealised gain on forward foreign exchange contracts	(6)	50'897	0	0	0
Unrealised profit on futures		0	0	0	0
Unrealised profit on swaps		0	0	0	0
Other assets		0	0	0	0
TOTAL ASSETS		65'952'040	449'664'146	136'839'001	308'749'735
LIABILITIES					
Options (short position) at market value		0	0	0	0
Bank overdraft		0	0	0	0
Liabilities from securities purchases		0	-7'833'165	-679'766	0
Liabilities from foreign currency purchases		0	0	0	0
Outstanding payments from the repurchase of stock		-265'501	-1'276'908	-53'738	-729'911
Amounts payable on swaps and swaptions		0	0	0	0
Unrealised loss on forward foreign exchange contracts		0	0	0	0
Unrealised loss on futures		0	0	0	0
Unrealised loss on swaps		0	0	0	0
Bank interest and other liabilities		-30'833	-52'087	-28'431	-87'714
TOTAL LIABILITIES		-296'334	-9'162'160	-761'935	-817'625
NET ASSETS AT THE END OF THE FISCAL YEAR		65'655'705	440'501'986	136'077'066	307'932'110

The notes are an integral part of this report.

	Notes	Konsolidiert CHF
ASSETS		
Investment portfolio including options (purchased options) at market value	(2,8)	814'675'076
Bank balance		69'333'923
Receivables from sale of securities		2'756'717
Receivables from foreign currency purchases		0
Outstanding subscription amounts		9'432'506
Swaps and swaptions receivables		0
Receivables from securities revenue		3'244'681
Interest receivable on current accounts		147'114
Net unrealised gain on forward foreign exchange contracts	(6)	29'908
Unrealised profit on futures		0
Unrealised profit on swaps		0
Other assets		0
TOTAL ASSETS		899'619'924
LIABILITIES		
Options (short position) at market value		0
Bank overdraft		0
Liabilities from securities purchases		-8'494'408
Liabilities from foreign currency purchases		0
Outstanding payments from the repurchase of stock		-2'142'625
Amounts payable on swaps and swaptions		0
Nicht realisierter Verlust aus Devisentermingeschäften		0
Unrealised loss on futures		0
Unrealised loss on swaps		0
Bank interest and other liabilities		-176'865
TOTAL LIABILITIES		-10'813'899
NET ASSETS AT THE END OF THE FISCAL YEAR		888'806'025

The notes are an integral part of this report.

Evolution of Shares in Circulation

Swisscanto (LU) Money Market Fund Responsible AUD - AUD

Class	Number of units in circulation as at begin of reporting period	Number of units issued	Number of units redeemed	Number of units in circulation as at end of reporting period
AT	256'203.590	72'154.148	-115'730.941	212'626.798
BT	32'450.392	5'645.982	-14'136.627	23'959.747
DT	21'523.896	4'359.000	-7'445.000	18'437.896

Swisscanto (LU) Money Market Fund Responsible CHF - CHF

Class	Number of units in circulation as at begin of reporting period	Number of units issued	Number of units redeemed	Number of units in circulation as at end of reporting period
DT	772'302.942	761'577.310	-648'046.612	885'833.640
FT	1'801'742.982	1'881'408.093	-1'560'509.638	2'122'641.437
GT	891'552.666	922'621.898	-1'273'797.396	540'377.168

Swisscanto (LU) Money Market Fund Responsible EUR - EUR

Class	Number of units in circulation as at begin of reporting period	Number of units issued	Number of units redeemed	Number of units in circulation as at end of reporting period
AT	1'038'621.302	518'850.560	-441'931.204	1'115'540.659
DT	216'266.661	157'489.298	-240'178.706	133'577.253
GT	157'431.233	153'285.838	-258'576.166	52'140.904

Swisscanto (LU) Money Market Fund Responsible USD - USD

Class	Number of units in circulation as at begin of reporting period	Number of units issued	Number of units redeemed	Number of units in circulation as at end of reporting period
AT	944'333.101	332'806.561	-420'987.312	856'152.349
DT	85'256.142	107'473.379	-116'344.234	76'385.287
GT	364'580.931	1'062'177.887	-663'006.130	763'752.688
NT	393'460.637	487'683.000	-732'851.001	148'292.636

5 Income and Expense Statement and other Changes to Net Assets

	Notes	Swisscanto (LU) Money Market Fund Responsible	Swisscanto (LU) Money Market Fund Responsible	Swisscanto (LU) Money Market Fund Responsible	Swisscanto (LU) Money Market Fund Responsible
		AUD	CHF	EUR	USD
		AUD	CHF	EUR	USD
NET ASSETS AT THE BEGINNING OF THE FISCAL YEAR		76'474'839	410'194'959	141'925'039	294'777'736
INCOME					
Dividends, net		0	0	0	0
Net interest income from bonds and other debenture bonds		2'275'859	2'075'128	1'343'168	5'831'689
Interest on bank balance		210'929	407'291	351'832	1'158'574
Interest on swaps, net		0	0	0	0
Commissions received	(13)	0	0	0	0
Other income		0	0	0	0
TOTAL INCOME		2'486'788	2'482'419	1'695'000	6'990'262
EXPENSES					
Transactions costs		0	0	0	0
Fixed administrative commission	(3)	-454'541	-496'523	-333'634	-969'359
Subscription tax ("taxe d'abonnement")	(4)	-7'131	-39'874	-13'514	-31'467
Interest expenses from bank liabilities		0	-2	0	-2
Interest on swaps, net		0	0	0	0
Other expenses		0	-1'177	0	0
TOTAL EXPENSES		-461'672	-537'576	-347'148	-1'000'828
INCOME ADJUSTMENT		-369'313	16'920	-104'054	-710'973
TOTAL NET INCOME		1'655'804	1'961'763	1'243'798	5'278'462
Net-realised value increases / (decreases) from securities		629'054	2'178'409	1'941'915	8'257'846
Net-realised value increases / (decreases) from swaps		0	0	0	0
Net-realised value increases / (decreases) from options		0	0	0	0
Net-realised value increases / (decreases) from currency forward contracts		-380'361	38	0	-17
Net-realised value increases / (decreases) from futures contracts		0	0	0	0
Net-realised value increases / (decreases) from foreign exchange transactions		59'093	238	11	-260
NET REALISED GAIN / (LOSS) ON INVESTMENTS		1'963'590	4'140'449	3'185'723	13'536'031
Net changes in non-realised value increases / (decreases)					
- from securities		581'364	3'414'473	1'690'991	3'668'177
- from swaps		0	0	0	0
- from futures		0	0	0	0
- from currency forward contracts		50'897	0	0	0
- from options		0	0	0	0
NET INCREASE / (DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		2'595'851	7'554'921	4'876'714	17'204'208
Unit subscriptions	(2)	21'261'463	426'506'764	84'176'492	260'267'464
Unit redemptions	(2)	-35'045'761	-403'737'738	-95'005'234	-265'028'271
Distributions		0	0	0	0
INCOME ADJUSTMENT		369'313	-16'920	104'054	710'973
Measurement difference	(2)				
NET ASSETS AT THE END OF THE FISCAL YEAR		65'655'705	440'501'986	136'077'066	307'932'110

The notes are an integral part of this report.

	Notes	Konsolidiert CHF
NET ASSETS AT THE BEGINNING OF THE FISCAL YEAR		870'455'376
INCOME		
Dividends, net		0
Net interest income from bonds and other debenture bonds		9'971'631
Interest on bank balance		1'917'009
Interest on swaps, net		0
Commissions received	(13)	0
Other income		0
TOTAL INCOME		11'888'640
EXPENSES		
Transactions costs		0
Fixed administrative commission	(3)	-1'961'264
Subscription tax ("taxe d'abonnement")	(4)	-85'552
Interest expenses from bank liabilities		-3
Interest on swaps, net		0
Other expenses		-1'177
TOTAL EXPENSES		-2'047'996
INCOME ADJUSTMENT		-941'686
TOTAL NET INCOME		8'898'958
Net-realised value increases / (decreases) from securities		11'874'894
Net-realised value increases / (decreases) from swaps		0
Net-realised value increases / (decreases) from options		0
Net-realised value increases / (decreases) from currency forward contracts		-223'484
Net-realised value increases / (decreases) from futures contracts		0
Net-realised value increases / (decreases) from foreign exchange transactions		34'739
NET REALISED GAIN / (LOSS) ON INVESTMENTS		20'585'107
Net changes in non-realised value increases / (decreases)		
- from securities		8'704'934
- from swaps		0
- from futures		0
- from currency forward contracts		29'908
- from options		0
NET INCREASE / (DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		29'319'949
Unit subscriptions	(2)	755'306'087
Unit redemptions	(2)	-755'458'680
Distributions		0
INCOME ADJUSTMENT		941'686
Measurement difference	(2)	-11'758'394
NET ASSETS AT THE END OF THE FISCAL YEAR		888'806'025

The notes are an integral part of this report.

6 Statistics

Swisscanto (LU) Money Market Fund Responsible AUD - AUD

	Class	Y	Y-1	Y-2
Net assets		65'655'705.27	76'528'298.00	86'169'435.00
Net asset value per unit	AT	286.14	275.69	270.90
Net asset value per unit	BT	113.66	109.45	107.49
Net asset value per unit	DT	113.44	108.92	106.66
TER per unit	AT	0.65		
TER per unit	BT	0.60		
TER per unit	DT	0.26		

Swisscanto (LU) Money Market Fund Responsible CHF - CHF

	Class	Y	Y-1	Y-2
Net assets		440'501'986.08	410'427'344.00	262'237'052.00
Net asset value per unit	DT	97.41	95.75	95.87
Net asset value per unit	FT	142.43	140.05	140.24
Net asset value per unit	GT	96.03	94.38	94.49
TER per unit	DT	0.12		
TER per unit	FT	0.15		
TER per unit	GT	0.10		

Swisscanto (LU) Money Market Fund Responsible EUR - EUR

	Class	Y	Y-1	Y-2
Net assets		136'077'066.13	141'936'796.00	96'131'963.00
Net asset value per unit	AT	105.20	101.65	101.47
Net asset value per unit	DT	100.94	97.46	97.23
Net asset value per unit	GT	100.58	97.09	96.82
TER per unit	AT	0.30		
TER per unit	DT	0.19		
TER per unit	GT	0.16		

Swisscanto (LU) Money Market Fund Responsible USD - USD

	Class	Y	Y-1	Y-2
Net assets		307'932'110.29	294'674'752.00	245'500'234.00
Net asset value per unit	AT	224.66	213.24	208.14
Net asset value per unit	DT	115.77	109.77	107.04
Net asset value per unit	GT	117.06	110.95	108.13
Net asset value per unit	NT	116.89	110.54	107.53
TER per unit	AT	0.43		
TER per unit	DT	0.29		
TER per unit	GT	0.24		
TER per unit	NT	0.01		

7 Swisscanto (LU) Money Market Fund Responsible AUD

Investment portfolio

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
Officially and other regulated markets listed securities and money market instruments						
Bonds						
AU						
AU3TB0000143	ACGB 2 3/4 04/21/24 137	300'000	AUD	297'646	299'728	0.46
AU3CB0287696	TOYOTA 2.93 03/21/25 MTN	800'000	AUD	785'768	786'552	1.20
AU3CB0286789	NAB 2.35 02/25/25 MTN	1'000'000	AUD	979'140	980'440	1.49
AU3CB0282945	TOYOTA 0.85 09/09/24	2'200'000	AUD	2'119'934	2'163'110	3.29
AU3CB0282887	NBNAUS 0 3/4 09/09/24 MTN	1'200'000	AUD	1'157'209	1'179'797	1.80
AU3CB0270387	MQGAU 1.7 02/12/25 MTN	2'800'000	AUD	2'709'728	2'729'356	4.16
AU3CB0269710	ANZ 1.65 01/16/25 MTn	1'700'000	AUD	1'650'755	1'661'784	2.53
AU3CB0267052	DE 1 3/4 10/04/24 MTN	2'900'000	AUD	2'818'094	2'857'956	4.35
AU3CB0266179	ANZ 1.55 08/29/24 MTN	480'000	AUD	467'347	474'055	0.72
AU3CB0265718	INGAU 1.45 08/20/24	800'000	AUD	784'080	790'342	1.20
AU3CB0265593	MQGAU 1 3/4 08/07/24 MTN	500'000	AUD	485'925	495'016	0.75
AU3CB0263275	WSTP 2 1/4 08/16/24 MTN	1'200'000	AUD	1'188'180	1'189'380	1.81
AU3CB0260206	WSTP 3 04/24/24 MTN	1'000'000	AUD	987'590	999'035	1.52
AU3CB0247393	SGSPAA 3 3/4 09/27/24 MTN	1'800'000	AUD	1'786'085	1'790'348	2.73
AU3CB0220879	CBAAU 5 05/08/24 MTN	750'000	AUD	752'963	749'903	1.14
				18'970'444	19'146'801	29.15
CA						
AU3FN0049011	BMO Float 07/17/24 mtN	1'200'000	AUD	1'203'936	1'201'416	1.83
AU3CB0264968	BMO 2.1 07/17/24 MTN	590'000	AUD	577'327	585'274	0.89
AU3CB0264778	TD 2.05 07/10/24	2'900'000	AUD	2'827'777	2'878'163	4.38
AU3CB0223584	MP 4 1/4 03/03/25 MTN	500'000	AUD	498'115	498'305	0.76
AU3CB0223402	ONT 4 1/4 08/22/24 MTN	800'000	AUD	797'305	798'696	1.22
AU3CB0221232	BRCOL 4 1/4 11/27/24 MTN	900'000	AUD	894'960	897'885	1.37
				6'799'420	6'859'739	10.45
DE						
AU3CB0247401	DBHNGR 3 1/2 09/27/24 MTN	1'920'000	AUD	1'900'596	1'907'558	2.91
				1'900'596	1'907'558	2.91
ES						
XS2056573475	SANTAN Float 09/26/24 EMTN	1'600'000	AUD	1'597'700	1'599'296	2.44
				1'597'700	1'599'296	2.44
FR						
AU3FN0050142	BPCEGP Float 09/11/24 MTN	1'000'000	AUD	1'002'220	1'000'990	1.52
AU3CB0266492	BPCEGP 1.8 09/11/24 MTN	210'000	AUD	205'176	206'919	0.32
				1'207'396	1'207'909	1.84
JP						
XS2057887353	MUFG 2.0777 10/01/24 EMTN	2'600'000	AUD	2'520'752	2'559'310	3.90
XS2053050683	CENEXP 1.873 09/26/24 EMTN	1'200'000	AUD	1'159'800	1'180'704	1.80
XS2034071733	SUMIBK Float 10/16/24 EMTN	1'000'000	AUD	999'230	1'002'500	1.53
AU3CB0265551	MIZUHO 1.7 08/07/24 TCD	2'920'000	AUD	2'842'092	2'889'924	4.40
				7'521'874	7'632'438	11.63

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
KR						
XS2044908304	EIBKOR 0.93 08/28/24 EMTN	1'047'000	AUD	1'006'691	1'029'295	1.57
AU3CB0266062	KDB 1 1/2 08/29/24	1'600'000	AUD	1'556'416	1'579'248	2.41
				2'563'107	2'608'543	3.98
NL						
XS1987905756	RABOBK 1.51 05/29/24 EMTN	900'000	AUD	872'758	894'924	1.36
AU3CB0220093	RABOBK 5 1/2 04/11/24 MTN	1'800'000	AUD	1'819'516	1'800'288	2.74
AU3CB0219236	NEDFIN 4 3/4 09/11/24 MTN	2'600'000	AUD	2'596'803	2'597'608	3.96
AU3CB0216141	BNG 5 1/4 05/20/24 MTN	2'100'000	AUD	2'112'714	2'101'680	3.20
AU3CB0214765	NEDWBK 5 1/4 04/18/24 MTN	700'000	AUD	712'649	700'154	1.07
				8'114'441	8'094'654	12.33
NO						
AU3CB0217826	KBN 5 1/4 07/15/24 MTN	546'000	AUD	548'621	546'961	0.83
				548'621	546'961	0.83
US						
AU3CB0237907	KO 3 1/4 06/11/24 MTN	1'250'000	AUD	1'236'378	1'246'738	1.90
				1'236'378	1'246'738	1.90
XS						
AU3CB0283638	COE 0.6 10/08/24 MTN	1'470'000	AUD	1'434'411	1'439'586	2.19
AU3CB0265007	IFC 1.45 07/22/24	1'000'000	AUD	969'230	991'120	1.51
AU3CB0263945	EIB 1.7 11/15/24 MTN	600'000	AUD	587'046	590'196	0.90
AU3CB0222370	AFDB 4 01/10/25 MTN	800'000	AUD	795'544	796'832	1.21
				3'786'231	3'817'734	5.81
Total - Bonds					54'668'371	
Total - Officially and other regulated markets listed securities and money market instruments					54'668'371	
Anlagefonds						
Anlagefonds						
LU						
LU1637934826	SWC (LU) MMF Responsible USD NT	14'612	USD	2'215'112	2'618'021	3.99
LU0899940042	SWC (LU) MMF Responsible CHF GT	15'500	CHF	2'177'449	2'533'054	3.86
				4'392'561	5'151'075	7.85
Total - Anlagefonds					5'151'075	
Total - Anlagefonds					5'151'075	
TOTAL INVESTMENT PORTFOLIO					59'819'446	91.12

8 Swisscanto (LU) Money Market Fund Responsible CHF

Investment portfolio

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
Officially and other regulated markets listed securities and money market instruments						
Bonds						
AE						
CH0465044680	FABUH 0.401 10/02/24 EMTN	9'025'000	CHF	8'893'768	8'967'691	2.04
				8'893'768	8'967'691	2.04
AT						
CH0474977672	HYNOE 0.1 11/27/24 EMTN	3'000'000	CHF	2'953'200	2'972'700	0.67
CH0027752200	OKB 2 5/8 11/22/24	3'540'000	CHF	3'571'428	3'569'736	0.81
				6'524'628	6'542'436	1.48
AU						
CH0417086060	WSTP 0.4 06/06/24 EMTN	13'585'000	CHF	13'412'879	13'555'113	3.08
				13'412'879	13'555'113	3.08
BM						
CH0575017105	COMQAT 0.735 11/27/24 EMTN	1'880'000	CHF	1'855'022	1'867'780	0.42
				1'855'022	1'867'780	0.42
CA						
CH1177791865	BNS 0.295 04/25/25	550'000	CHF	543'813	543'813	0.12
CH0258404455	Q 0 3/4 11/21/24 EMTn	4'495'000	CHF	4'462'736	4'477'470	1.02
				5'006'549	5'021'282	1.14
CH						
CH1262684413	UBS 2.05 04/28/24	8'000'000	CHF	8'000'410	8'002'640	1.82
CH1181991733	UBS 0.44 04/29/24 EMTN	4'000'000	CHF	3'942'720	3'996'400	0.91
CH1160680141	BKWSW 0 10/18/24	5'905'000	CHF	5'831'207	5'857'465	1.33
CH0550413352	UBS 0 12/17/24 EMTN	5'230'000	CHF	5'134'545	5'177'439	1.18
CH0474178420	RAIFFS 0 1/8 05/07/24	5'000'000	CHF	4'937'080	4'993'000	1.13
CH0471297918	PSHYPO 0 07/29/24 670	9'880'000	CHF	9'712'780	9'849'372	2.24
CH0410155144	VALIAN 0 1/8 04/23/24	6'500'000	CHF	6'433'400	6'494'800	1.47
CH0406415247	PSHYPO 0 1/8 04/26/24 658	3'085'000	CHF	3'051'886	3'082'532	0.70
CH0398633567	PFZENT 0 1/8 10/31/24 506	2'345'000	CHF	2'310'678	2'327'530	0.53
CH0398633260	GLRNKB 0.05 12/06/24	4'585'000	CHF	4'516'163	4'539'838	1.03
CH0394905704	KBBS 0 1/8 04/11/24	2'000'000	CHF	1'965'800	1'999'400	0.45
CH0373476776	GRKPSW 0 1/8 05/29/24	430'000	CHF	425'464	429'097	0.10
CH0358654975	ROSW 0.1 09/23/24 2024	11'380'000	CHF	11'191'664	11'313'427	2.57
CH0353574327	KTBS 0 11/22/24	3'600'000	CHF	3'563'340	3'569'940	0.81
CH0344583809	PFZENT 0 1/8 12/02/24 486	3'000'000	CHF	2'951'700	2'974'800	0.68
CH0336587669	PFZENT 0 06/14/24 482	13'455'000	CHF	13'339'645	13'417'999	3.05
CH0336587644	KBAARG 0.02 10/17/24	7'800'000	CHF	7'674'853	7'745'400	1.76
CH0319415953	UBS 0.55 04/15/24 EMTN	5'420'000	CHF	5'356'194	5'418'645	1.23
CH0302790131	GENEVA 0.02 11/27/24	2'060'000	CHF	2'032'644	2'042'696	0.46
CH0300874267	PFZENT 0 1/8 07/17/24 470	2'000'000	CHF	1'976'400	1'993'900	0.45
				104'348'572	105'226'319	23.90
CL						
CH0471298007	BCICI 0.4 11/22/24 EMTN	600'000	CHF	587'760	595'830	0.14

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
CH0465767785	BSANCI 0.384 09/27/24 EMTN	1'000'000	CHF	989'810	993'950	0.23
CH0346190033	BNCHIL 0 1/4 12/05/24	700'000	CHF	691'845	693'210	0.16
				2'269'415	2'282'990	0.53
	DE					
CH0438965532	MUNHYP 0.1 10/31/24 EMTN	7'700'000	CHF	7'578'988	7'671'510	1.74
				7'578'988	7'671'510	1.74
	ES					
CH0508785737	SANSCF 0.15 12/10/24 EMTN	7'000'000	CHF	6'913'030	6'934'550	1.57
				6'913'030	6'934'550	1.57
	FI					
CH0251885791	KUNTA 0 3/4 09/17/24 EMTN	340'000	CHF	336'906	338'960	0.08
				336'906	338'960	0.08
	FR					
FR0014000IY3	BPCEGP Float 09/11/25 EMTN	5'000'000	CHF	5'000'000	4'995'000	1.13
CH0407809778	BFCM 0.366 10/10/24 EMTN	5'150'000	CHF	5'074'940	5'117'555	1.16
CH0379268763	ACAFP 0.3 04/18/24 EMTN	5'260'000	CHF	5'200'227	5'256'844	1.19
CH0355139855	BFCM 0.32 02/10/25 EMTN	13'780'000	CHF	13'620'556	13'663'559	3.10
CH0266842704	ACAFP 1 01/27/25 EMTN	9'490'000	CHF	9'443'120	9'467'224	2.15
CH0247902890	TTEFP 1 08/29/24 EMTN	11'000'000	CHF	10'917'380	10'983'500	2.49
CH0243273759	ACACB 1 1/8 06/05/24 EMTN	13'135'000	CHF	13'070'204	13'125'806	2.98
CH0243069280	BFCM 2 05/22/24 EMTN	4'250'000	CHF	4'253'458	4'252'125	0.97
CH0109155827	AGFRNC 2 5/8 02/18/25 EMTN	10'450'000	CHF	10'563'481	10'563'905	2.40
				77'143'366	77'425'518	17.57
	KR					
CH1231312716	KOROIL 2.15 12/19/24	3'700'000	CHF	3'711'595	3'719'980	0.84
CH0485445958	KOHNPW 0 07/19/24 EMTN	2'500'000	CHF	2'464'150	2'489'000	0.57
CH0461238856	KORAIL 0 11/19/24 EMTN	7'680'000	CHF	7'543'645	7'610'496	1.73
CH0421460400	EIBKOR 0.3825 07/11/24 EMTN	8'780'000	CHF	8'663'732	8'750'148	1.99
CH0419041568	KOROIL 0 10/04/24 GMTN	6'750'000	CHF	6'616'088	6'709'500	1.52
CH0365501508	HIGHWY 0 1/4 06/07/24 GMTN	3'500'000	CHF	3'464'000	3'491'600	0.79
				32'463'209	32'770'724	7.44
	KY					
CH0472691440	ADCBUH 0 1/2 11/29/24 EMTN	4'725'000	CHF	4'680'478	4'685'310	1.06
				4'680'478	4'685'310	1.06
	NL					
CH0465044623	BMW 0.3 09/05/24 EMTN	6'400'000	CHF	6'321'200	6'376'320	1.45
CH0315593860	ABNANV 0.3 12/18/24 EmtN	14'150'000	CHF	13'984'559	14'045'998	3.19
CH0241528741	BNG 1 1/4 04/30/24 EMTn	3'000'000	CHF	2'988'300	2'999'400	0.68
CH0235834154	DBHNGR 1 1/2 08/26/24 EMTN	3'880'000	CHF	3'871'089	3'881'746	0.88
CH0190361029	NEDWBK 1 1/4 08/09/24 EMTN	1'000'000	CHF	996'250	999'150	0.23
				28'161'398	28'302'614	6.43
	NZ					
CH0457206750	ASBBNK 0.45 01/30/25 EMTN	2'000'000	CHF	1'978'550	1'984'900	0.45
CH0398677747	ANZNZ 0.35 10/22/24 EMTN	4'300'000	CHF	4'261'897	4'274'415	0.97
CH0350030414	ASBBNK 0.2 08/02/24 Emtn	12'635'000	CHF	12'454'519	12'582'565	2.86
				18'694'966	18'841'880	4.28
	SE					

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
CH0252511925	LF BANK 0 7/8 09/16/24 EMTn	6'970'000	CHF	6'911'083	6'947'696	1.58
				6'911'083	6'947'696	1.58
	US					
CH0323735594	LLY 0.15 05/24/24 EMTN	9'000'000	CHF	8'930'440	8'983'800	2.04
CH0271171685	AAPL 0 3/8 11/25/24	1'510'000	CHF	1'495'362	1'500'789	0.34
				10'425'802	10'484'589	2.38
	XS					
CH0398677713	CABEI 0.314 09/05/24 EMTN	4'120'000	CHF	4'054'646	4'098'576	0.93
CH0360172727	CAF 0.3 04/07/25 EMTN	6'025'000	CHF	5'949'138	5'954'206	1.35
CH0315955903	CAF 0.304 09/16/24 EMTN	350'000	CHF	344'243	348'408	0.08
CH0233004172	EIB 1 5/8 02/04/25	2'500'000	CHF	2'506'715	2'508'425	0.57
CH0188927450	EIB 1 1/2 08/02/24	4'580'000	CHF	4'575'932	4'581'603	1.04
				17'430'673	17'491'218	3.97
Total - Bonds					355'358'178	
Money market securities					355'358'178	
	NL					
XS269403969	RABOBK ECD 0 09/17/24	10'000'000	CHF	9'923'818	9'923'818	2.26
Total - Money market securities					9'933'397	
Total - Officially and other regulated markets listed securities and money market instruments					365'291'575	
Anlagefonds						
Anlagefonds						
	LU					
LU1577895896	LOMBARD ODIER FUNDS SICAV-SHORT-TERM MONEY MARKET	150'928	CHF	18'699'348	18'833'923	4.27
LU0128499158	SHRT TRM MON MKT CHF-I	157'033	CHF	18'693'603	18'829'883	4.27
				37'392'951	37'663'806	8.54
Total - Anlagefonds					37'663'806	
Total - Anlagefonds					37'663'806	
TOTAL INVESTMENT PORTFOLIO					402'955'381	91.49

9 Swisscanto (LU) Money Market Fund Responsible EUR

Investment portfolio

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
Officially and other regulated markets listed securities and money market instruments						
Bonds						
AT						
XS2154347293	OMVAV 1 1/2 04/09/24 EMTN	200'000	EUR	197'152	199'918	0.15
XS1982725159	ERSTBK 0 3/8 04/16/24 EMTN	1'800'000	EUR	1'748'808	1'797'642	1.32
				1'945'960	1'997'560	1.47
AU						
XS2003420465	BQDAU 0 1/8 06/04/24 EMTN	700'000	EUR	687'890	695'408	0.51
XS1998797663	NAB 0 1/4 05/20/24 GMTN	1'000'000	EUR	975'400	995'050	0.73
XS1685481332	NAB 0 5/8 09/18/24 GMTN	1'000'000	EUR	967'500	985'120	0.72
				2'630'790	2'675'578	1.96
BE						
BE0312799712	BGTB 0 03/13/25	2'000'000	EUR	1'933'938	1'936'460	1.42
BE0312798706	BGTB 0 01/09/25	2'000'000	EUR	1'938'272	1'946'820	1.43
BE0312797690	BGTB 0 11/07/24	1'700'000	EUR	1'661'171	1'663'331	1.22
BE0312795678	BGTB 0 07/11/24 364D	1'900'000	EUR	1'846'770	1'880'373	1.38
				7'380'151	7'426'984	5.45
CA						
XS1991125896	CM 0 3/8 05/03/24 EMTN	3'400'000	EUR	3'281'276	3'389'868	2.49
XS1985806600	TD 0 3/8 04/25/24 EMTN	1'000'000	EUR	977'720	997'820	0.73
				4'258'996	4'387'688	3.22
CH						
XS2480543102	UBS 2 1/8 05/31/24 EMTN	2'900'000	EUR	2'828'167	2'890'923	2.12
CH1120418079	BAER 0 06/25/24	1'900'000	EUR	1'853'950	1'882'634	1.38
CH0520042489	UBS 0 1/4 01/29/26 EMTN	5'000'000	EUR	4'822'728	4'849'650	3.57
				9'504'845	9'623'207	7.07
CN						
XS2332559470	BCHINA 0 04/28/24 EMTn	1'000'000	EUR	967'820	996'870	0.73
				967'820	996'870	0.73
DE						
XS2063659945	SCBGER 0 1/4 10/15/24 EMTN	2'500'000	EUR	2'435'402	2'452'975	1.80
				2'435'402	2'452'975	1.80
ES						
XS2575952341	SANTAN Float 01/16/25 EMTN	800'000	EUR	802'384	803'264	0.59
XS2476266205	SANTAN Float 05/06/24 eMTN	2'000'000	EUR	2'020'200	2'000'960	1.47
XS2018637913	SANSCF 0 3/8 06/27/24 EMTN	1'100'000	EUR	1'070'135	1'090'892	0.80
XS2014287937	SANTAN 0 1/4 06/19/24 EMTN	1'600'000	EUR	1'547'140	1'587'664	1.17
				5'439'859	5'482'780	4.03
FI						
XS2197342129	OPBANK 0 1/8 07/01/24 EMTN	3'800'000	EUR	3'673'472	3'764'584	2.78
				3'673'472	3'764'584	2.78
FR						
XS1166201035	BFCM 1 1/4 01/14/25 EMTN	600'000	EUR	586'200	588'762	0.43

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
XS1111084718	AGFRNC 1 3/8 09/17/24 EMTN	200'000	EUR	196'884	197'614	0.15
FR0128227818	BTF 0 02/26/25 52W	1'700'000	EUR	1'644'659	1'647'980	1.21
FR0128227800	BTF 0 01/29/25 52W	1'500'000	EUR	1'452'063	1'457'310	1.07
FR0128227792	BTF 0 01/02/25 52W	1'500'000	EUR	1'452'438	1'460'820	1.07
FR0128071067	BTF 0 10/30/24 51W	1'500'000	EUR	1'460'459	1'469'175	1.08
FR0128071059	BTF 0 10/02/24 51W	1'100'000	EUR	1'066'514	1'079'881	0.79
FR0014006XE5	BFCM 0.01 03/07/25 EMTN	3'000'000	EUR	2'892'570	2'901'240	2.13
FR0013420023	HSBC 0 1/4 05/17/24 EMTN	1'000'000	EUR	965'900	995'560	0.73
FR0013183431	RATPFP 0 3/8 06/15/24 EMTN	300'000	EUR	292'863	297'636	0.22
FR0012537124	UNEDIC 0 5/8 02/17/25 EMTN	4'000'000	EUR	3'888'000	3'895'480	2.87
FR0011891258	ACAAP 2 3/4 06/20/24	600'000	EUR	594'456	598'230	0.44
FR0011689579	BPCEGP 3 07/19/24 EMTN	1'300'000	EUR	1'287'793	1'296'308	0.95
				17'780'800	17'885'996	13.14
	GB					
XS2109394077	LLOYDS 0 3/8 01/28/25 EMTN	3'500'000	EUR	3'386'702	3'407'285	2.50
XS2002491517	NWG 1 05/28/24 EMTN	200'000	EUR	198'220	199'108	0.15
XS1167204699	LLOYDS 1 1/4 01/13/25 EMTN	380'000	EUR	371'488	372'822	0.27
XS1111559685	SANUK 1 1/4 09/18/24 EMTN	686'000	EUR	676'465	677'898	0.50
IT0006729377	BACR 2.8 06/20/24 DMTN	1'200'000	EUR	1'185'734	1'197'204	0.88
				5'818'608	5'854'317	4.30
	JE					
XS2089242064	ISDB 0.037 12/04/24	2'000'000	EUR	1'935'900	1'948'340	1.43
				1'935'900	1'948'340	1.43
	JP					
XS2132337697	MUFG 0.978 06/09/24	4'000'000	EUR	3'895'015	3'978'480	2.93
XS2004880832	MIZUHO 0.523 06/10/24 EMTN	3'200'000	EUR	3'099'937	3'180'096	2.34
XS1998025008	SUMIBK 0.465 05/30/24 EMTN	3'000'000	EUR	2'903'535	2'983'920	2.19
XS1694219780	SUMIBK 0.934 10/11/24 EMTN	1'000'000	EUR	982'370	984'990	0.72
				10'880'857	11'127'486	8.18
	KY					
XS1577956789	YANTZE 1.3 06/21/24	800'000	EUR	777'600	795'248	0.58
				777'600	795'248	0.58
	NL					
XS2554493119	NWG Float 11/14/24 EMTN	1'000'000	EUR	1'012'590	1'003'060	0.74
XS2348030268	NOVOB 0 06/04/24 EMTN	200'000	EUR	197'460	198'692	0.15
XS1411405662	RDSALN 0 3/4 05/12/24 EMTN	2'500'000	EUR	2'453'000	2'491'675	1.83
XS1041772986	DSM 2 3/8 04/03/24 EMTn	150'000	EUR	148'733	149'993	0.11
XS0792977984	ALLRNV 2 7/8 06/14/24 EMTN	1'600'000	EUR	1'595'504	1'597'120	1.17
				5'407'287	5'440'540	4.00
	NO					
XS2050945984	SCBNOR 0 1/8 09/11/24 EMTN	1'300'000	EUR	1'249'924	1'278'706	0.94
				1'249'924	1'278'706	0.94
	SE					
XS2230884657	VLVY 0 1/8 09/17/24 EMTN	3'650'000	EUR	3'512'395	3'587'877	2.65
XS2020568734	SEB 0.05 07/01/24 EMTN	2'500'000	EUR	2'413'975	2'476'325	1.82
				5'926'370	6'064'202	4.47
	SG					
XS1750083229	UOBSP 0 1/2 01/16/25 EMTN	1'500'000	EUR	1'459'275	1'462'800	1.07

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
				1'459'275	1'462'800	1.07
	US					
XS2196322155	XOM 0.142 06/26/24	4'000'000	EUR	3'883'000	3'965'400	2.92
XS2125914593	ABBV 1 1/4 06/01/24	250'000	EUR	247'850	248'968	0.18
XS2091604715	CB 0.3 12/15/24	800'000	EUR	775'032	780'088	0.57
XS1979259220	MET 0 3/8 04/09/24	3'200'000	EUR	3'118'742	3'198'144	2.35
XS1944456109	IBM 0 7/8 01/31/25 EMTN	1'400'000	EUR	1'364'202	1'368'234	1.01
XS1520899532	ABBV 1 3/8 05/17/24	2'600'000	EUR	2'568'020	2'591'836	1.90
XS1112850125	BKNG 2 3/8 09/23/24	1'992'000	EUR	1'975'626	1'977'697	1.45
XS1079726334	BAC 2 3/8 06/19/24 EMTN	2'200'000	EUR	2'166'586	2'192'630	1.61
				16'099'058	16'322'997	11.99
	XS					
EU000A3K4ET2	EUB 0 09/06/24 6M	2'500'000	EUR	2'453'580	2'459'975	1.81
EU000A3K4EQ8	EUB 0 07/05/24 6M	1'600'000	EUR	1'573'120	1'584'496	1.16
EU000A3K4EPO	EUB 0 06/07/24 6M	1'500'000	EUR	1'475'074	1'489'665	1.09
				5'501'774	5'534'136	4.06
Total - Bonds					112'522'994	
Total - Officially and other regulated markets listed securities and money market instruments					112'522'994	
Anlagefonds						
Anlagefonds						
	FR					
FR0007435920	AMUNDI EUR LIQ SH TRM-I CAP	558	EUR	6'211'851	6'279'369	4.62
				6'211'851	6'279'369	4.62
	LU					
LU0128494944	PICTET-SHORT TRM MMKT E-I	43'906	EUR	6'010'360	6'259'837	4.61
				6'010'360	6'259'837	4.61
Total - Anlagefonds					12'539'206	
Total - Anlagefonds					12'539'206	
TOTAL INVESTMENT PORTFOLIO					125'062'200	91.90

10 Swisscanto (LU) Money Market Fund Responsible USD

Investment portfolio

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
Officially and other regulated markets listed securities and money market instruments						
Bonds						
AU						
US8672ENAL69	SUNAU 3.3 04/15/24 REGS	2'174'000	USD	2'138'683	2'172'196	0.71
US62878V2C39	NBNAUS 0 7/8 10/08/24 REGS	2'000'000	USD	1'947'640	1'952'220	0.63
				4'086'323	4'124'416	1.34
CA						
XS2695395694	BMO 5.894 09/26/24 EMTN	4'000'000	USD	3'996'000	3'997'600	1.30
US89114QCA40	TD 2.65 06/12/24 MTN	1'000'000	USD	973'590	994'400	0.32
US78013XZU52	RY 2.55 07/16/24 GMTN	9'000'000	USD	8'724'650	8'926'740	2.90
US31429KAE38	CCDJ 0.7 05/21/24 144A	6'000'000	USD	5'751'540	5'959'320	1.94
US06418GAB32	BNS Float 06/12/25	2'000'000	USD	2'005'920	2'014'720	0.65
US06417XAK72	BNS Float 04/11/25 MTN	1'933'000	USD	1'929'873	1'941'003	0.63
US0641596E11	BNS 0.65 07/31/24	1'500'000	USD	1'440'525	1'476'270	0.48
US06367TQW35	BMO 0 5/8 07/09/24 MTN	2'000'000	USD	1'894'620	1'973'560	0.64
				26'716'718	27'283'613	8.86
CH						
US22550L2J94	UBS 4 3/4 08/09/24	12'527'000	USD	12'329'924	12'482'279	4.05
US22546QAP28	UBS 3 5/8 09/09/24 MTN	3'700'000	USD	3'604'084	3'666'478	1.19
				15'934'008	16'148'757	5.24
DE						
US251526CJ68	DB 0.898 05/28/24	8'800'000	USD	8'477'254	8'734'528	2.84
				8'477'254	8'734'528	2.84
ES						
US05971KAM18	SANTAN 3.892 05/24/24	2'600'000	USD	2'553'200	2'593'682	0.84
US05971KAD19	SANTAN 2.706 06/27/24	3'400'000	USD	3'312'588	3'376'098	1.10
				5'865'788	5'969'780	1.94
FR						
US22536PAD33	ACAFF 3 1/4 10/04/24 REGS	6'700'000	USD	6'582'110	6'619'667	2.15
US22535WAD92	ACAFF 3 1/4 10/04/24 144A	3'000'000	USD	2'916'900	2'964'090	0.96
				9'499'010	9'583'757	3.11
GB						
XS2423041107	GS 3.26 07/08/24 EMTN	1'050'000	USD	1'026'375	1'040'298	0.34
XS1876165819	HSBC 3.3 09/28/24 emtn	4'260'000	USD	4'201'578	4'360'493	1.42
USG6382GVA77	NWG 0.8 08/12/24 REGS	10'920'000	USD	10'406'740	10'730'210	3.48
US404280DE63	HSBC 4.18 12/09/25	2'500'000	USD	2'467'675	2'470'625	0.80
US06739FHV67	BACR 3 3/4 05/15/24 BKNT	310'000	USD	305'319	309'281	0.10
				18'407'686	18'910'908	6.14
JP						
USJ45992PK42	MIZUHO 3 3/4 04/16/24 REGS	2'000'000	USD	1'963'900	1'998'440	0.65
US86562MBM10	SUMIBK 2.696 07/16/24	7'900'000	USD	7'686'600	7'834'272	2.54
US60687YAW93	MIZUHO 2.839 07/16/25	9'000'000	USD	8'798'050	8'923'500	2.90
US606822CQ57	MUFG 5.063 09/12/25	8'000'000	USD	7'975'600	7'973'280	2.59

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
US606822CH58	MUFG 4.788 07/18/25	5'400'000	USD	5'363'600	5'381'748	1.75
				31'787'750	32'111'240	10.43
	KY					
US01609WAQ50	BABA 3.6 11/28/24	1'600'000	USD	1'572'736	1'578'944	0.51
				1'572'736	1'578'944	0.51
	NL					
XS1596070547	MUBAUH 3 04/19/24 GMTN	900'000	USD	886'167	898'056	0.29
US74977RDF82	RABOBK 2 5/8 07/22/24 144A	11'000'000	USD	10'723'798	10'901'110	3.54
US55276VAH50	MUBAUH 2 1/2 11/07/24 144A	2'200'000	USD	2'121'328	2'158'112	0.70
				13'731'293	13'957'278	4.53
	NZ					
US00216NAC39	ASBBNK 3 1/8 05/23/24 REGS	7'100'000	USD	6'971'355	7'073'943	2.30
				6'971'355	7'073'943	2.30
	SE					
US86959LAG86	SHBASS 0.55 06/11/24 144A	2'500'000	USD	2'397'450	2'476'200	0.80
				2'397'450	2'476'200	0.80
	US					
US91282CEH07	T 2 5/8 04/15/25	2'000'000	USD	1'952'188	1'952'227	0.63
US91282CDZ14	T 1 1/2 02/15/25	2'000'000	USD	1'933'305	1'938'164	0.63
US91282CDN83	T 1 12/15/24	600'000	USD	578'766	582'891	0.19
US912828YH74	T 1 1/2 09/30/24	450'000	USD	435'775	441'747	0.14
US912796Y452	B 06/27/24	50'000	USD	48'768	49'360	0.02
US61747YEQ44	MS 3.62 04/17/25	6'000'000	USD	5'976'000	5'994'360	1.95
US61746BDQ68	MS 3 7/8 04/29/24 F	2'000'000	USD	1'975'000	1'997'140	0.65
US46647PDM59	JPM 5.546 12/15/25	11'000'000	USD	10'997'790	10'992'850	3.57
US46647PDE34	JPM 3.845 06/14/25	2'500'000	USD	2'486'725	2'489'950	0.81
US40434CAD74	HSBC 3 1/2 06/23/24	3'800'000	USD	3'730'220	3'780'126	1.23
US40428HTA04	HSBC 3 3/4 05/24/24	3'860'000	USD	3'803'953	3'849'192	1.25
US14913R2P10	CAT 0.6 09/13/24 MTN	1'064'000	USD	1'037'826	1'041'539	0.34
US06051GKT57	BAC Float 04/25/25 0000	2'000'000	USD	2'004'000	2'000'340	0.65
US06051GHW24	BAC 2.456 10/22/25 MTN	6'000'000	USD	5'883'045	5'894'100	1.91
US06051GGT04	BAC 3.093 10/01/25 MtN	2'090'000	USD	2'060'552	2'062'914	0.67
US04686E3A83	ATH Float 05/24/24 REGS	460'000	USD	452'541	460'529	0.15
US04685A3H29	ATH Float 01/07/25 144A	2'715'000	USD	2'655'037	2'719'371	0.88
US04685A3B58	ATH Float 08/19/24 144A	2'475'000	USD	2'454'867	2'476'683	0.80
US04685A3A75	ATH 0.914 08/19/24 144A	1'200'000	USD	1'141'164	1'177'392	0.38
US04685A2X87	ATH Float 05/24/24 144A	2'000'000	USD	1'988'860	2'001'480	0.65
US04685A2J93	ATH 2 3/4 06/25/24 144A	2'500'000	USD	2'433'000	2'482'125	0.81
				56'029'380	56'384'479	18.31
	XS					
XS2045838039	CABEI Float 11/15/24 EMTN	1'400'000	USD	1'404'858	1'407'686	0.46
				1'404'858	1'407'686	0.46
Total - Bonds					205'745'527	

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair Value	% of net assets
Money market securities						
CA						
XS2680384000	0 TD 24 ECP	10'000'000	USD	9'441'184	9'769'405	3.17
				9'441'184	9'769'405	3.17
GB						
XS2771993867	NBADGB ECD 0 01/21/25	10'000'000	USD	9'525'261	9'571'568	3.11
				9'525'261	9'571'568	3.11
SE						
XS2775706539	QNBLOE ECD 0 02/24/25	10'000'000	USD	9'455'977	9'526'719	3.09
XS2667586858	SEB ECP 0 06/10/24	10'000'000	USD	9'528'356	9'892'143	3.21
XS2730603755	SWEDBK ECP 0 11/29/24	10'000'000	USD	9'473'699	9'649'847	3.13
				1'404'858	29'068'709	9.44
Total - Money market securities					48'409'682	
Total - Officially and other regulated markets listed securities and money market instruments					254'155'209	
Anlagefonds						
LU						
LU0619623795	AMUNDI MMKT-S/T USD-PV(C)	12'398	USD	13'524'733	14'417'722	4.68
LU0128497707	PICTET-SHRT TRM MMKT USD-I	90'765	USD	13'409'572	14'445'078	4.69
				26'934'305	28'862'800	9.37
Total - Anlagefonds					28'862'800	
Total - Anlagefonds					28'862'800	
TOTAL INVESTMENT PORTFOLIO					283'018'009	91.90

11 Notes

Note 1: Financial Reports

The fund reports are produced in accordance with the legal provisions and regulations governing undertakings for collective investments applicable in Luxembourg.

Note 2: Main Accounting Policies

The net assets of each subfund or each unit class correspond to the difference between the total assets of the subfund or unit class and the total liabilities of the subfund or unit class concerned.

The total net assets are given in Swiss Francs (CHF). For this purpose the net assets of any subfunds that are not denominated in CHF are converted at the last known middle rate of exchange at the closing date. This conversion was based on the following rates:

Exchange rates

USD	1.00 = CHF	0.90070000
CHF	1.00 = CHF	1.00000000
AUD	1.00 = CHF	0.58761668
EUR	1.00 = CHF	0.97275172

Valuation principles:

- a) Securities, derivatives and other investments that are listed on a stock market are valued at the last-known market prices. If these securities, derivatives and other investments are listed on several stock exchanges the last available price on the stock exchange that is the main market for this security is key. For securities, derivatives and other investments for which trading on an exchange is minor and for which there is a second market between securities traders with
- b) Securities and other investments that are not listed on a stock exchange or on a regulated market are valued at the last market price available. If this is not available, the valuation of the securities is undertaken by the management company in accordance with other criteria to be specified by the Board of Directors and on the basis of the probable sale price, the value of which must be estimated with due care and in good faith.
- c) Money market instruments which are not listed on a stock exchange, but are traded on another regulated market which is recognized, open to the public and functions properly, may be valued as follows: starting from the net purchase price, the valuation price of such investments is progressively adjusted to the redemption price, while keeping the investment yield constant. In the event of significant changes in market conditions, the valuation basis of the individual investments is brought into line with the new market yield.
- d) Liquid assets, trustee funds and fixed-term deposits are valued on the basis of their nominal value plus accrued interest.
- e) Units in UCITS and other UCIs are valued according to their last published net asset value. If no net asset value is available, but only acquisition and sale prices, the units of such UCITS and other UCIs may be valued at the mean value between such acquisition and sale prices. If no current prices are available, the valuation is carried out by the management company in accordance with other criteria to be specified by the Board of Directors and on the basis of the probable sale price which must be estimated with due care and in good faith.
- f) Derivatives that are not traded on a stock exchange or any other regulated market are to be valued at the fair value that is appropriate after careful assessment, taking into account the overall circumstances.
- g) For each subfund the assets that are denominated in a currency other than that of the subfund are converted to the subfund's currency at the prevailing mean rate. Forward contracts entered into to hedge currency risk are included in the conversion.
- h) Calculation of net asset value

The net asset value of the units is determined by the management company for each individual sub-fund Contractual conditions and in accordance with Section 3.1 of the sales prospectus on every bank business day in Luxembourg calculated.

The management company is entitled to temporarily use other generally recognized auditors to apply comprehensible valuation principles for the overall fund balances and the balances of a sub-fund, if the above-mentioned evaluation criteria are impossible or inappropriate due to extraordinary events appear.

i) Capital gains or losses from securities transactions

The realized gains or losses from the sale of securities are calculated based on the average Purchase price calculated.

Note 3: Administrative commission

The fund will be invoiced a fixed administrative commission for management and administration plus the distribution of fund units, to be paid to the Management Company. This commission will be paid monthly, based on the average net fund volume of the respective subfund.

The flat-rate administrative commission comprises the two components of the flat-rate management fee (costs of asset management and sales) and the flat-rate administration fee (costs of management and administration).

As at reporting date, the effective flat-rate administrative commission amounted to:

Subfund	Class	FAC p.a. in %	FMF p.a. in %	FAF p.a. in %
Swisscanto (LU) Money Market Fund Responsible AUD	AT	0.600	0.550	0.050
Swisscanto (LU) Money Market Fund Responsible AUD	BT	0.550	0.500	0.050
Swisscanto (LU) Money Market Fund Responsible AUD	DT	0.250	0.220	0.030
Swisscanto (LU) Money Market Fund Responsible CHF	DT	0.080	0.050	0.030
Swisscanto (LU) Money Market Fund Responsible CHF	FT	0.100	0.050	0.050
Swisscanto (LU) Money Market Fund Responsible CHF	GT	0.080	0.050	0.030
Swisscanto (LU) Money Market Fund Responsible EUR	AT	0.250	0.200	0.050
Swisscanto (LU) Money Market Fund Responsible EUR	DT	0.180	0.150	0.030
Swisscanto (LU) Money Market Fund Responsible EUR	GT	0.080	0.050	0.030
Swisscanto (LU) Money Market Fund Responsible USD	AT	0.350	0.300	0.050
Swisscanto (LU) Money Market Fund Responsible USD	DT	0.250	0.220	0.030
Swisscanto (LU) Money Market Fund Responsible USD	GT	0.200	0.170	0.030
Swisscanto (LU) Money Market Fund Responsible USD	NT	-	-	-

PVK= pauschale Verwaltungskommission / PMF= pauschale Management Fee / PAF= pauschale Administration Fee

Note 4: Subscription tax ("Taxe d'abonnement")

In accordance with the rules applicable in Luxembourg, the fund is subject to a quarterly subscription tax ("taxe d'abonnement") of 0.05% p.a. in the case of units of unit classes A, B, C, and M of 0.01% p.a. for units of unit classes D, G, N and S, based on the net assets of the given subfund at the end of the respective quarter.

Pursuant to Article 175a of the amended Law of 17 December 2010, the portion of net assets invested in UCITS that are already subject to capital tax is exempt from this tax.

Note 5: Total Expense Ratio (TER)

The TER reported under "Statistics" in this report was calculated in accordance with the 'Guidelines on the Calculation and Disclosure of TER and PTR' published by the Swiss Funds and Asset Management Association (SFAMA) on 16 May 2008. These Guidelines have been aligned with the revised Collective Investment Schemes Ordinance-FINMA. The amended TER Guidelines entered into force on 1 June 2015. It is no longer necessary to disclose the PTR in the annual report.

The TER has been calculated for the last 12 months prior to the date of this report.

Total Expense Ratio (TER) = (operating expenses / average net assets) x 100

The operating expenses include all of the fees and costs associated with the fund. The operating expenses do not include the ancillary costs that the fund incurred when buying and selling assets.

Note 6: Information on forward exchange contracts

Swisscanto (LU) Money Market Fund Responsible AUD - AUD

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in AUD)
USD	380'000.00	AUD	582'577.26	18.4.2024	-434.57
AUD	3'106'262.98	USD	2'050'000.00	18.4.2024	-34'151.72
CHF	270'000.00	AUD	472'744.20	18.4.2024	-12'454.82
AUD	3'081'338.53	CHF	1'750'000.00	18.4.2024	97'938.09

The currency forward contracts were entered into with the following counterparties: CACEIS Investor Services Bank SA/LU, Zürcher Kantonalbank

Note 7: Information on futures contracts

Not relevant in the reporting period.

Note 8: Contingent liabilities from options

Not relevant in the reporting period.

Note 9: Swap transactions

Not relevant in the reporting period.

Note 10: Changes in the investment portfolio

Information on changes in the investment portfolio for the reporting period are available to all unitholders at the Swisscanto website (www.swisscanto.lu) or can be obtained free of charge from Swisscanto Asset Management AG, the head office of the management company, the custodian bank and the representative in Switzerland, from the German payment and information agent, from any branch of the Cantonal banks and any payment and sales office.

Note 11: Tax information for investors in the Federal Republic of Germany (in accordance with Section 5 of the Investment Tax Act, para. 1, sentence 1, no. 1)

This information will be published in the electronic Federal Gazette. It is also available on the Swisscanto website (www.swisscanto.lu).

Investors should consult their own financial advisor for advice on any tax consequences that could result from the acquisition, possession, transfer or disposal of units under the laws of the countries of which they are nationals or in which they are resident or domiciled.

Note 12: Transaction costs

In the reporting year, the Fund incurred the following transaction costs from the purchase or sale of transferable securities or money market instruments:

Swisscanto (LU) Money Market Fund	USD	1.03
Responsible USD		

The transaction costs listed in the "Income and expense statement" and primarily associated with sub-custodian bank charges and similar charges are therefore not included in the values stated above, but are likewise directly connected to the sale and purchase of securities. Due to technical accounting restrictions, the transaction costs reported under this item cannot be allocated to the acquisition costs of the various securities.

Note 13: Securities lending transactions

Not relevant in the reporting period.

Note 14: Fees for subscription and redemption of target funds

In accordance with the amended law of 2010, no fees are payable for the subscription or redemption of units in target funds managed by the same management company or by a company affiliated with the management company. Some subfunds invest in other subfunds of the Umbrella. As at the reporting date, the value of these cross-investments stands at:

Target funds	Marketvalue (in CHF)
Swisscanto (LU) Money Market Fund Responsible CHF	1'488'465.00
Swisscanto (LU) Money Market Fund Responsible USD	1'538'392.61

Note 15: Additional information

Not relevant in the reporting period.

Note 16: Important Event

In February 2022, several countries (including the U.S., the UK and the EU) imposed sanctions on certain institutions and persons in Russia due to the official recognition by the Russian Federation of the People's Republics of Donetsk and Lugansk. Following the military operations against Ukraine launched by Russia on 24 February 2022, possible further sanctions have been announced.

Since February 2022, the increasing geopolitical tensions have led to a considerable increase in volatility in securities and foreign exchange markets as well as a significant depreciation of the rouble against the US dollar and the euro. These events are expected to affect the activities of Russian companies in various sectors of the economy.

The Company considers these to be non-adjusting events after the reporting period. Although, at the time of reporting neither the performance of the Company nor the Company's continuing operations or transactions were affected by the above events, the Board of Directors continues to monitor the evolving situation and its effects on the Company's financial position and results of operations.

Note 17: Subsequent events

Not relevant in the reporting period.

Note 18: Classification according to SFDR Regulation (EU 2019/2088) (unaudited)

The sub-funds that follow the Responsible approach and include the name "Responsible" in the name were actively managed by the asset manager of these sub-funds in line with Article 8 of 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosure obligations in the financial services sector (hereinafter "SFDR").

Compliance with the requirements of Article 8 SFDR has been achieved in that the asset manager has applied the criteria included in the ESG approach, namely exclusion criteria and ESG factors, to at least two thirds of the assets of the respective sub-fund when making investment decisions.

As far as investments have been made in companies, those have been selected that adhere to the principles of good have fulfilled corporate management requirements. To achieve this, companies have been selected based on indicators provided by third parties.

No targeted investments have been made in accordance with the requirements of Regulation (EU) 2020/852 of June 18, 2020 establishing a framework to facilitate sustainable investments.

12 Additional unaudited information

Information on remuneration policy

European Directive 2014/91/EU amending Directive 2009/65/EC on undertakings for collective investment in transferable securities, which is applicable to the fund, entered into force on 18 March 2016. It was transposed into national law by the Luxembourg Law of 10 May 2016 on the transposition of Directive 2014/91/EU. Due to these new regulations, the fund is required to publish information relating to the remuneration of identified employees within the meaning of the Law in the annual report. This information corresponds with the appropriate remuneration information which the management company has published in the previous annual report for 2017, and relates to the entire workforce:

	Number of employees	CHF
Total compensation Swisscanto Asset Management International S.A. and delegated Asset Management (01.01.2023 - 31.12.2023)	18	2'709'535.67
of which is an integral part		1'834'778.55
of which variable component*		874'757.12

*The basis of the variable remuneration, which is paid out in March of the financial year, refer to the previous year.

Due to the low number of employees and based on the principle of proportionality, no further breakdown of the remuneration of identified employees will be provided. The calculation of the remuneration and other benefits is based on prevailing market norms and the individual performance of the employee. The fixed part of the remuneration relates to factors of long-term significance, such as sustainable profitability, robust risk and capital management, first-class customer service and teamwork. The same procedure applies for the variable part of the remuneration, which also encompasses factors such as the reward of success and achievement, and the continued adherence to corporate governance guidelines. Furthermore, variable remuneration depends to a significant extent on the income of the group as well as the management company and the funds it manages.

Further information on the remuneration policy can be found on the website:

<https://www.swisscanto.com/lu/de/gs/rechtliche-hinweise/verguetungspolitik.html>

The Management Company:

SWISSCANTO ASSET MANAGEMENT INTERNATIONAL S.A., Luxembourg



Periodic disclosure as at 31.03.2024

for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product Name:

Swisscanto (LU) Money Market Fund Responsible USD

Legal entity identifier (LEI-Code):

5493004F95ISP2JTIM61

Benchmark

FTSE 3-Month US Dollar Eurodeposit

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> Yes	<input checked="" type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: _ %</p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made sustainable investments with a social objective: _ %</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 8.54% of sustainable investments</p> <p><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under EU Taxonomy</p> <p><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under EU Taxonomy</p> <p><input checked="" type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The promoted environmental and social characteristics were achieved by following indicators:

1. Exclusion Criteria
2. ESG-Integration
3. Reduction of CO₂e intensity





Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

For reasons of clarity, the information on the performance of the sustainability indicators (see details at the end of the report) is answered directly with the historical comparison in the next question.

...and compared to previous periods?

Exclusion Criteria

Responsible		Criteria	Portfolio weight	Criteria	Portfolio weight	
	Coal reserves (ex. metal production)		0.00%		Controversial weapons	0.00%
	Extraction of coal (>5% revenue)		0.00%		Exploitative child labour	0.00%
	Climate change		Risk to society and health		Manufacture of weapons and ammunition	0.00%
					Production of military hardware (>5% revenue)	0.00%
					Production of pornography	0.00%
					UN Global Compact violations	0.00%

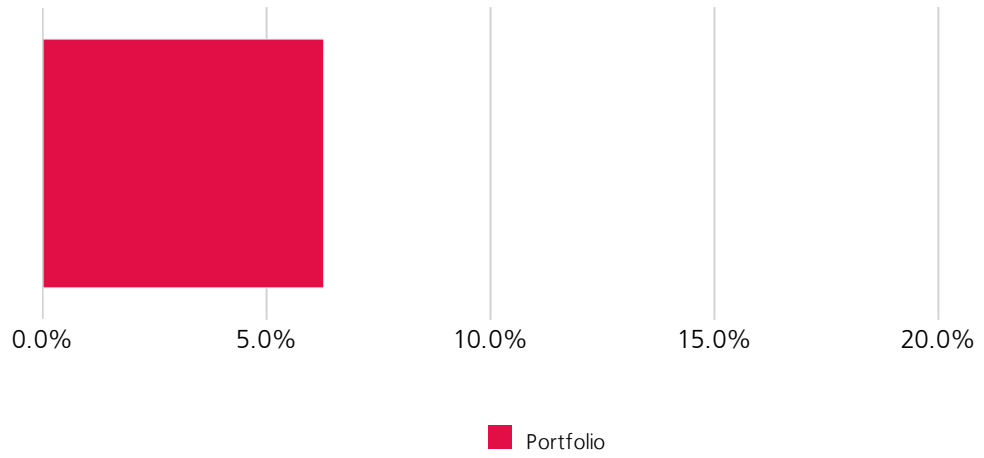
For the purpose of mitigating sustainability risks and with the aim of not investing in securities with controversial business models, the above exclusion criteria have been applied. The table shows the respective portfolio exposure. If there are multiple violations for a company, these are listed separately for each criterion. Therefore, the sum of all positions in this report is generally higher than the effective weight of the positions in criteria above.

The historical comparisons are made in the table below. For reasons of clarity, the exclusion criteria are aggregated.

Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio Exclusion Criteria Total*	0%	0%

*all exclusion criteria cumulated.

ESG-integration



The portfolio targeted an allocation to ESG Laggards \leq 20% during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

The historical comparisons are made in the table below.

	Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio	Exposure to ESG Laggards	7.36%	6.27%

Reduction of CO₂e intensity



In line with the < 2° Paris climate target ("<2°C max"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO₂e emissions by at least 4% per year. The reduction path is calculated from the weighted CO₂e intensity of the investment universe of the benchmark, discounted at 4% per year plus nominal economic growth. The dashed 2° max line indicates the maximum value. The bars represent the CO₂e intensities of the portfolio. CO₂e intensities below the 2° Max line indicate that the portfolio meets the <2° climate target. Values at "Achievement of climate target" put the portfolio in relation to the climate target. Negative values mean that the target has been achieved.

The historical comparisons are made in the table below.

	Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio	CO ₂ e intensity Corporate	65	2
	Reduction Corporate	-76%	-99%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **How were the indicators for adverse impacts on sustainability factors taken into account?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

Principal Adverse Impacts - Corporate Assets

Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	537.6	43.93%	787.51	
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	67.38	43.93%	188.27	
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	10265.3	43.93%	8913.63	
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	35	43.93%	41.13	
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	9.85	47.22%	27.59	
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	0.32%	46.21%	1.8%	

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	24.06%	0.21%	0%	Non-renewable energy consumption encompasses consumption of energy generated from non-renewable sources, as well as energy consumption from biomass. Any energy use figures where the source of energy is unclear is also included in this factor.
	5b. Non-renewable energy consumption	0.34%	18.7%	0%	
	5c. Non-renewable energy production	0%	45.89%	1.2%	
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.02	28.82%	0.01	

Energy Consumption Intensity per High Impact Climate Sector (per mio EUR) (PAI 6 see above)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0%	45.78%	0%	
8. Emissions to water	8. CR Raw - COD emissions	0	0%	0	
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	0	3.98%	0	

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	10. UNGC / OECD Guidelines Violation	0%	45.78%	0%	
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	11. Lack of processes monitoring UNGC and OECD Guidelines compliance	5.5%	31.86%	1.38%	
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.1%	5.23%	0%	
13. Board gender diversity	13. Ratio of female to male board members	60.23%	34.11%	18.19%	
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	46.21%	0%	

Principal Adverse Impacts - Sovereign and Supranational Assets

Primary Indicators

Environmental					
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
15. GHG Intensität	15. GHG Intensity	314.26	12.25%	273.97	

Social					
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
16. Länder, in die investiert wird, die gegen soziale Bestimmungen verstoßen	16a. Countries subject to social violations (#)	1	2.19%	0.75	
	16b. Countries subject to social violations (%)	18.75%	2.19%	8.13%	

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint per Mio EUR
3.	GHG intensity of investee companies
4.	Share of investments in companies active in the fossil fuel sector
5a	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
5b	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
5c	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
6.	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector impact climate sector
7.	Share of investments in investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas
8.	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average
9.	Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average
10.	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises
11.	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance /complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises
12.	Average unadjusted gender pay gap of investee companies
13.	Average ratio of female to male board members in investee companies, expressed as a percentage of all board members
14.	Share of investments in investee companies involved in the manufacture or selling of controversial weapons
15.	GHG intensity of investee countries
16a	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law
16b	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law

The document was prepared by Swisscanto with due care and may contain information from carefully selected third-party sources. Investors should note that the data previously calculated and published for 2023 has been recalculated for this document published in 2024. Accordingly, there may be discrepancies in these historical data published in 2023 and 2024.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01.04.2023 - 31.03.2024

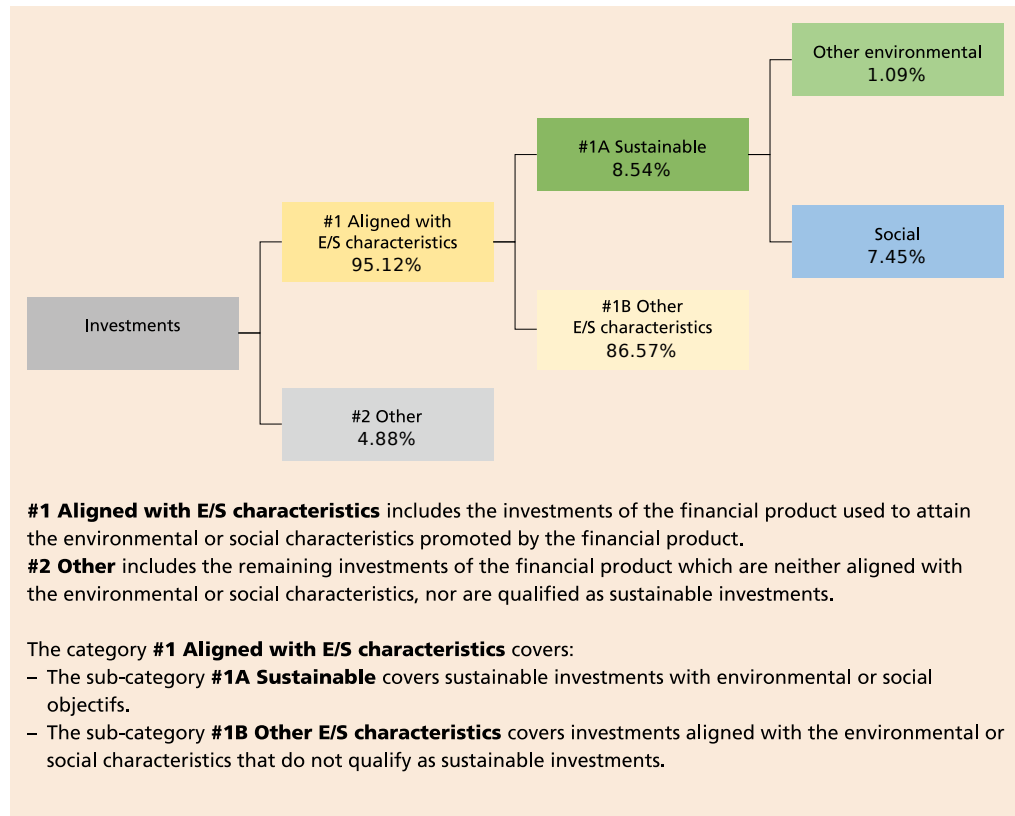
Largest investments	Sector	% Assets	Country
Amundi Money Market Fund SICAV - Short Term (USD) Capitalisation -PV-	Financial and Insurance Activities	4.27%	France
Pictet SICAV - Pictet - Short-Term Money Market USD Capitalisation I		4.21%	
UBS AG/New York NY 4.75% 09-AUG-2024	Financial and Insurance Activities	2.65%	Switzerland
Sumitomo Mitsui Financial Group Inc 2.696% 16-JUL-2024	Financial and Insurance Activities	2.30%	Japan
NatWest Markets PLC 0.8% 12-AUG-2024 REGS	Financial and Insurance Activities	2.25%	United Kingdom
Bayerische Landesbank 0.0% 03-JAN-2024	Financial and Insurance Activities	2.21%	
Qatar National Bank (London Branch) 0.0% 26-FEB-2024	Financial and Insurance Activities	2.19%	Qatar
BPCE S.A. 0.0% 12-APR-2024	Financial and Insurance Activities	2.18%	France
Government of the United States of America 0.0% 18-JUL-2023	Public Administration and Defence, Compulsory Social Security	2.08%	
Skandinaviska Enskilda Banken AB 0.0% 10-JUN-2024	Financial and Insurance Activities	2.06%	Sweden
Toronto-Dominion Bank 0.0% 04-SEP-2024	Financial and Insurance Activities	2.04%	Canada
Deutsche Bank AG, New York Branch 0.898% 28-MAY-2024	Financial and Insurance Activities	1.92%	United Kingdom
Royal Bank of Canada 2.55% 16-JUL-2024	Financial and Insurance Activities	1.89%	Canada
Federation des caisses Desjardins du Quebec 0.7% 21-MAY-2024 144A	Financial and Insurance Activities	1.88%	
Cooperatieve Rabobank UA 2.625% 22-JUL-2024 144A	Financial and Insurance Activities	1.64%	USA



What was the proportion of sustainability-related investments?

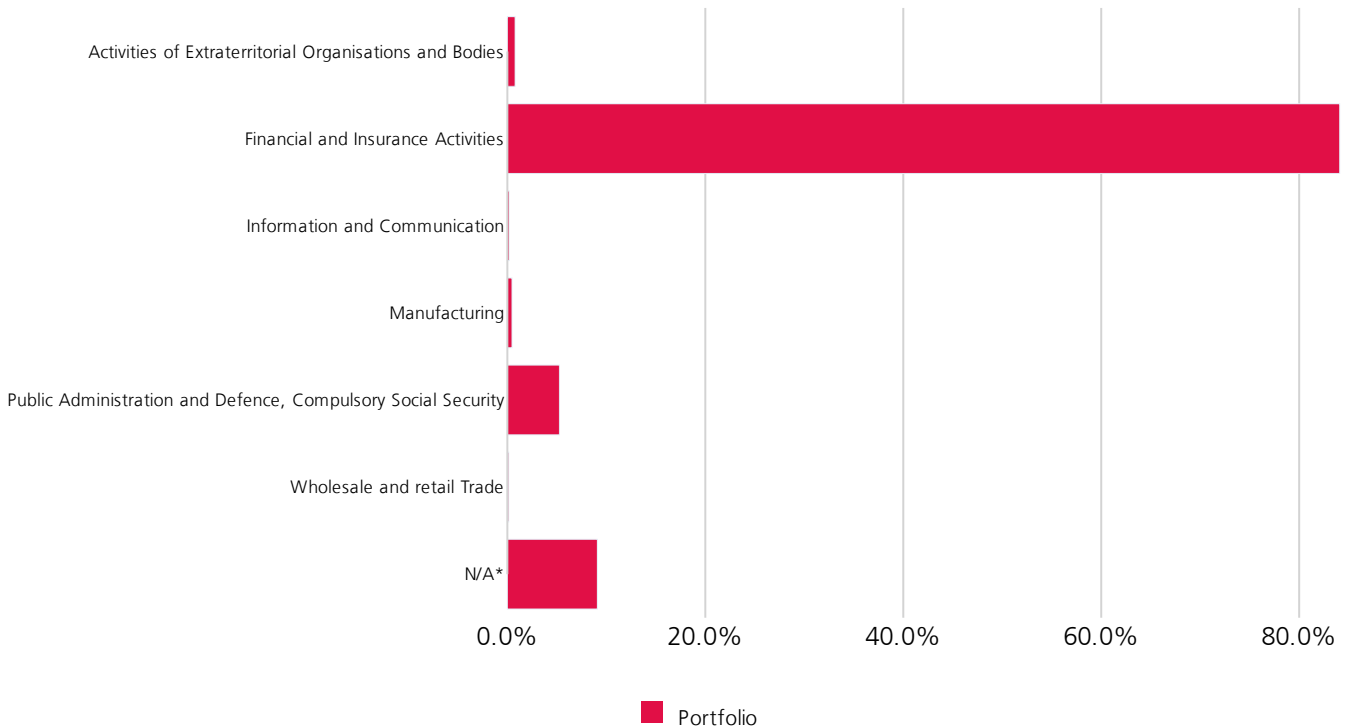
The proportion of sustainability-related investments and information on asset allocation are answered in the question below.

What was the asset allocation?



In which economic sectors were the investments made?

Due to lack of data availability, subsectors cannot not be shown.



*this classification includes all holdings for which a NACE classification cannot be found or estimated; cash is herein included.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Even though the sustainable investments made do not qualify as environmental activities according to EU-Taxonomy, the below disclosure is made to show the alignment of sustainable investments with EU-Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

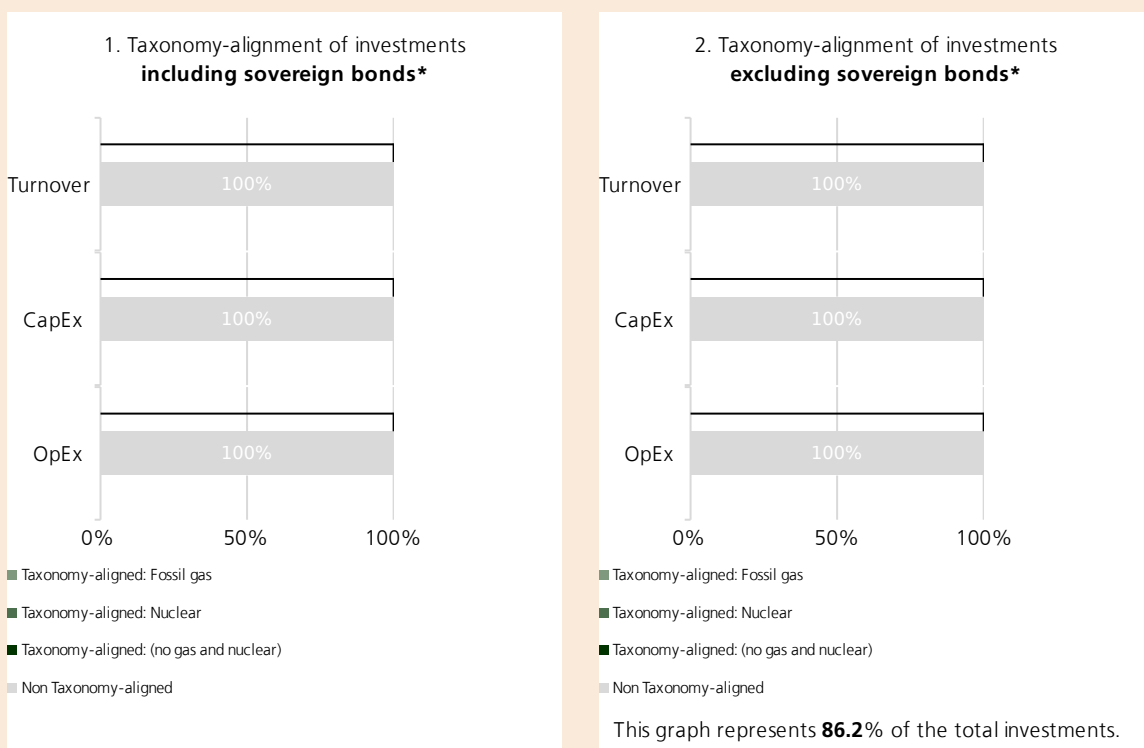
In fossil gas

In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below shown in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**


Information on transition activities and enabling activities is summarised in the table. If no information is available, then the table will also show no information.

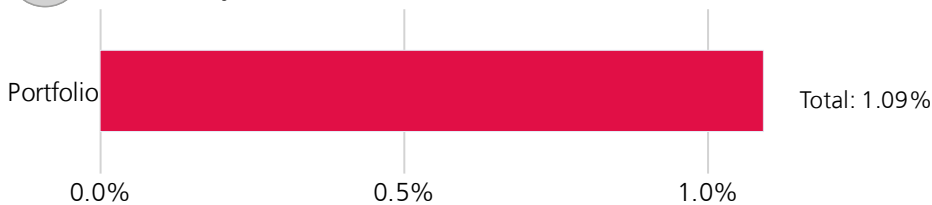
Issuer Name	Nace Sector	Total Eligible Activity Revenue	Total Aligned Revenue	Total Likely Aligned Revenue	Total Potentially Aligned Revenue	Portfolio Weight (Consol.)
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● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

As no data was available in the previous reporting year, there is no need for a comparison with the previous year.

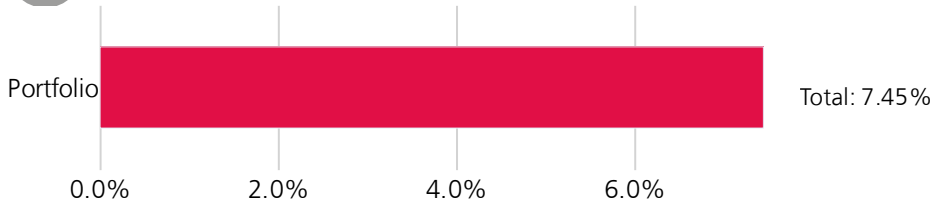

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.


What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?




The chart shows the percentage revenue of companies included in the fund's portfolio that have been invested in a way that is not taxonomy compliant but in line with the environmental goals resulting from the SDGs as per Art. 2 (17) SFDR.


What was the share of socially sustainable investments?



The chart shows the percentage revenue of companies included in the fund's portfolio that have been invested in a way that is not taxonomy compliant but in line with the social goals resulting from the SDGs as per Art. 2 (17) SFDR.


What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

These assets have comprised of investments provided for in the specific investment policy, including derivatives for hedging purposes and cash & cash equivalents. The investments, excluding derivatives and liquid funds, have implemented the principles of minimum environmental or social protection.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reporting period, the asset management promoted sustainable business practices and compliance with recognized international principles and ESG best practice standards through investment stewardship and capital allocation. Accordingly, it engaged in dialogue with the management teams of invested companies. In addition, the asset manager engaged with the United Nations Collaboration Platform for Responsible Investment (UN PRI) and investor initiatives. Voting behavior was based on Swiss and international corporate governance rules as well as on the principles of the UN Global Compact and the SDGs. More information is available at: Swisscanto | Proxy Voting Dashboard (issgovernance.com) <https://www.swisscanto.com/int/en/sustainability/investment-stewardship.html>

Swisscanto | Proxy Voting Dashboard (issgovernance.com)

<https://www.swisscanto.com/int/en/sustainability/investment-stewardship.html>



How did this financial product perform compared to the reference benchmark?

No index has been determined as a reference value to determine whether this financial product is aligned with the advertised environmental and/or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

The document was prepared by Swisscanto with due care and may contain information from carefully selected third-party sources. Investors should note that the data previously calculated and published for 2023 has been recalculated for this document published in 2024. Accordingly, there may be discrepancies in these historical data published in 2023 and 2024.



Periodic disclosure as at 31.03.2024

for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product Name:

Swisscanto (LU) Money Market Fund Responsible AUD

Legal entity identifier (LEI-Code):

54930001XQA7MBCRCC47

Benchmark

FTSE 3-Month Australia Dollar Eurodeposit

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> Yes	<input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective : _% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : _%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 24.03% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The promoted environmental and social characteristics were achieved by following indicators:

1. Exclusion Criteria
2. ESG-Integration
3. Reduction of CO₂e intensity





Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

For reasons of clarity, the information on the performance of the sustainability indicators (see details at the end of the report) is answered directly with the historical comparison in the next question.

...and compared to previous periods?

Exclusion Criteria

Responsible		Criteria	Portfolio weight	Criteria	Portfolio weight	
	Coal reserves (ex. metal production)		0.00%		Controversial weapons	0.00%
	Extraction of coal (>5% revenue)		0.00%		Exploitative child labour	0.00%
	Climate change		Risk to society and health		Manufacture of weapons and ammunition	0.00%
					Production of military hardware (>5% revenue)	0.00%
					Production of pornography	0.00%
					UN Global Compact violations	0.00%

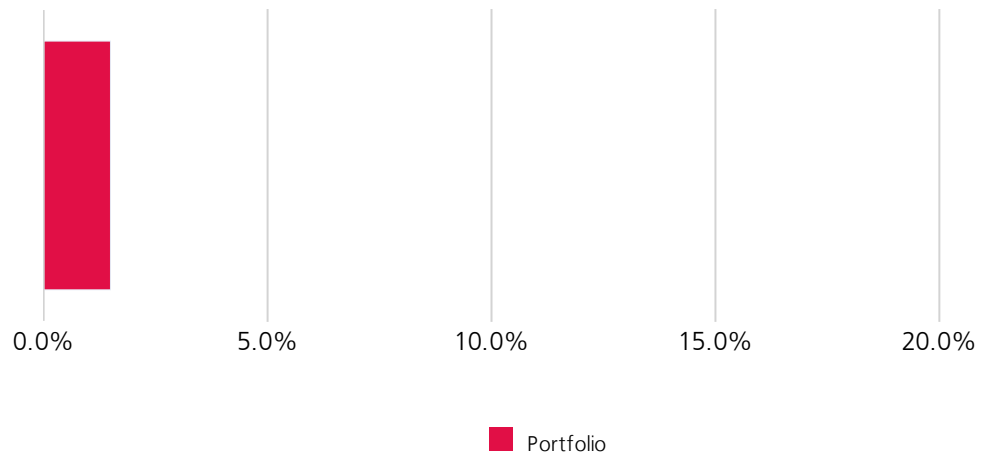
For the purpose of mitigating sustainability risks and with the aim of not investing in securities with controversial business models, the above exclusion criteria have been applied. The table shows the respective portfolio exposure. If there are multiple violations for a company, these are listed separately for each criterion. Therefore, the sum of all positions in this report is generally higher than the effective weight of the positions in criteria above.

The historical comparisons are made in the table below. For reasons of clarity, the exclusion criteria are aggregated.

Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio Exclusion Criteria Total*	0%	0%

*all exclusion criteria cumulated.

ESG-integration

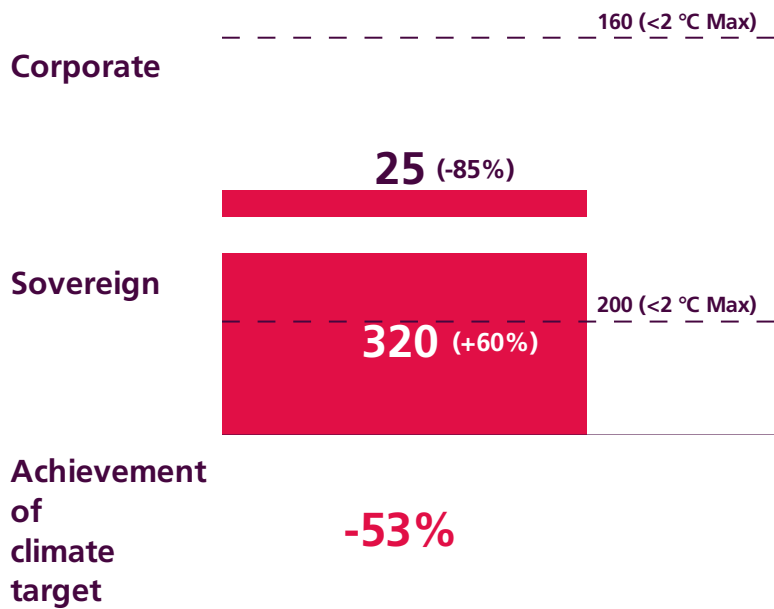


The portfolio targeted an allocation to ESG Laggards $\leq 20\%$ during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

The historical comparisons are made in the table below.

	Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio	Exposure to ESG Laggards	2.47%	1.49%

Reduction of CO₂e intensity



In line with the < 2° Paris climate target ("<2°C max"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO₂e emissions by at least 4% per year. The reduction path is calculated from the weighted CO₂e intensity of the investment universe of the benchmark, discounted at 4% per year plus nominal economic growth. The dashed 2° max line indicates the maximum value. The bars represent the CO₂e intensities of the portfolio. CO₂e intensities below the 2° Max line indicate that the portfolio meets the <2° climate target. Values at "Achievement of climate target" put the portfolio in relation to the climate target. Negative values mean that the target has been achieved.

The historical comparisons are made in the table below.

	Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio	Achievement of climate target	-66%	-53%
	CO ₂ e intensity Corporate	20	25
	CO ₂ e intensity Sovereign	267	320
	Reduction Corporate	-89%	-85%
	Reduction Sovereign	23%	60%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **How were the indicators for adverse impacts on sustainability factors taken into account?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

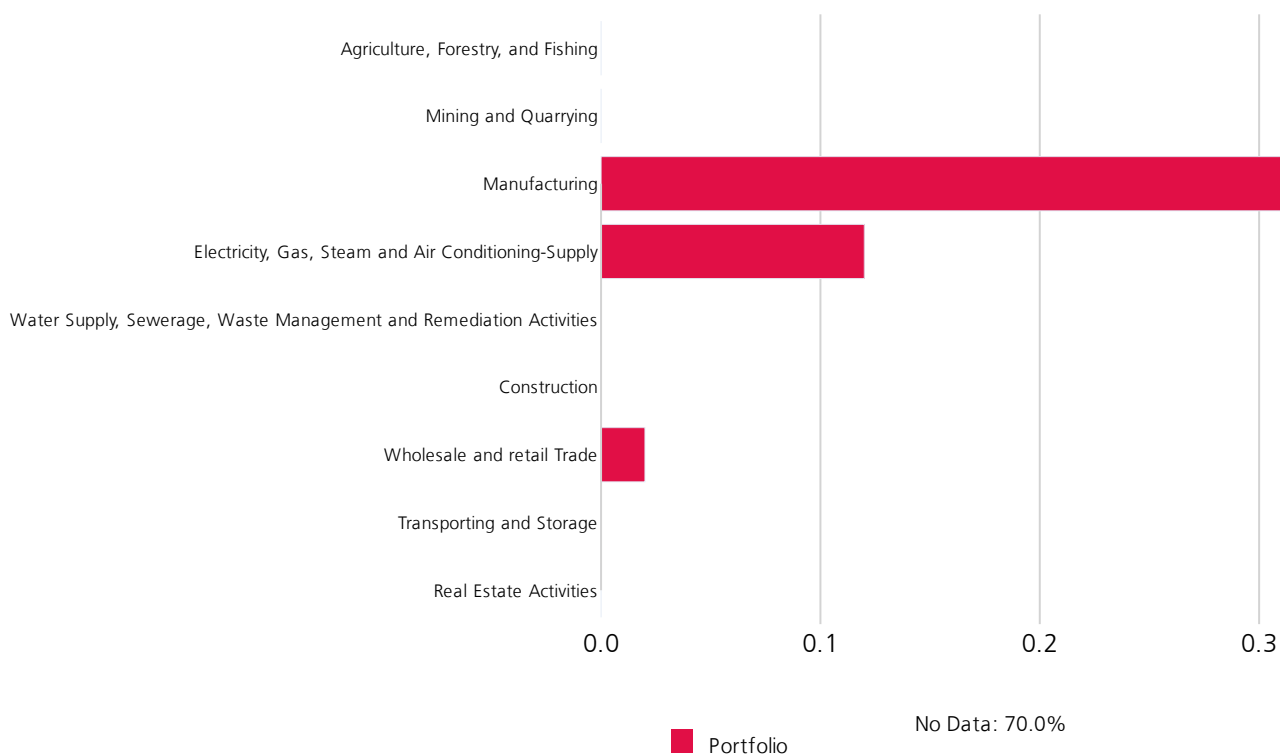
Principal Adverse Impacts - Corporate Assets

Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	218.83	45.96%	12.82	
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	174.31	45.96%	8.01	
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	4640.7	45.96%	641.79	
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	109.48	45.96%	12.47	
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	29.18	50.48%	5.79	
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	0.84%	43.85%	0.09%	

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	61.13%	5.08%	34.32%	
	5b. Non-renewable energy consumption	45.23%	12.64%	43.97%	Non-renewable energy consumption encompasses consumption of energy generated from non-renewable sources, as well as energy consumption from biomass. Any energy use figures where the source of energy is unclear is also included in this factor.
	5c. Non-renewable energy production	0.1%	42.75%	0.07%	
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.1	21.02%	0.01	

Energy Consumption Intensity per High Impact Climate Sector (per mio EUR) (PAI 6 see above)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0%	42.43%	0%	
8. Emissions to water	8. CR Raw - COD emissions	0	0%	3.49	
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	0	0.27%	0	

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	10. UNGC / OECD Guidelines Violation	0%	42.43%	0%	
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	11. Lack of processes monitoring UNGC and OECD Guidelines compliance	6.05%	31.68%	0.9%	
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	1.1%	5.27%	0.02%	
13. Board gender diversity	13. Ratio of female to male board members	63.78%	23.06%	38.85%	
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	44.83%	0%	

Principal Adverse Impacts - Sovereign and Supranational Assets

Primary Indicators

Environmental					
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
15. GHG Intensität	15. GHG Intensity	395.65	19.57%	241.68	

Social					
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
16. Länder, in die investiert wird, die gegen soziale Bestimmungen verstoßen	16a. Countries subject to social violations (#)	1	0.09%	0.75	
	16b. Countries subject to social violations (%)	4.51%	0.09%	3.89%	

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint per Mio EUR
3.	GHG intensity of investee companies
4.	Share of investments in companies active in the fossil fuel sector
5a	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
5b	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
5c	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
6.	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector impact climate sector
7.	Share of investments in investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas
8.	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average
9.	Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average
10.	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises
11.	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance /complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises
12.	Average unadjusted gender pay gap of investee companies
13.	Average ratio of female to male board members in investee companies, expressed as a percentage of all board members
14.	Share of investments in investee companies involved in the manufacture or selling of controversial weapons
15.	GHG intensity of investee countries
16a	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law
16b	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law

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What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01.04.2023 - 31.03.2024

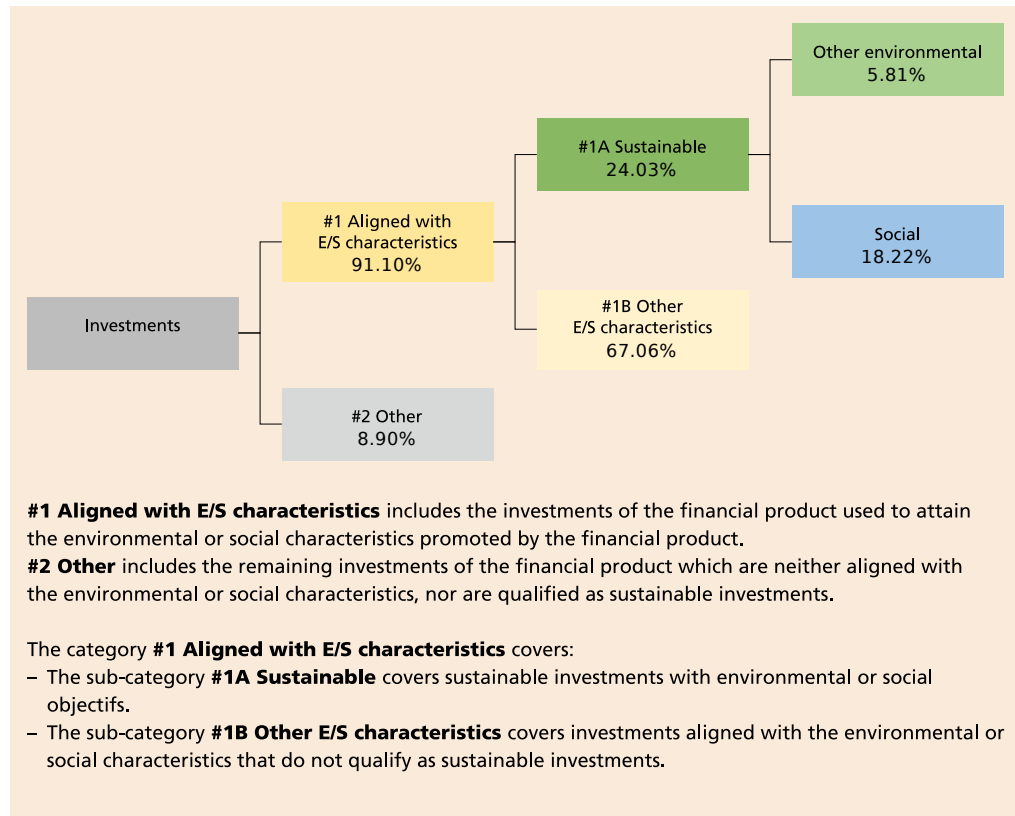
Largest investments	Sector	% Assets	Country
Swisscanto (LU) Money Market Fund Responsible CHF GT Klasse		3.91%	
Swisscanto (LU) Money Market Fund Responsible USD NT Klasse		3.89%	
Coca-Cola Co/The 3.25% 11-JUN-2024 REGS	Manufacturing	3.47%	USA
Mizuho Bank Ltd/Sydney 1.7% 07-AUG-2024	Financial and Insurance Activities	3.10%	Japan
Cooperatieve Rabobank U.A. (Australia Branch) 5.5% 11-APR-2024 REGS	Financial and Insurance Activities	3.06%	USA
Toronto-Dominion Bank/The 2.05% 10-JUL-2024 REGS	Financial and Insurance Activities	2.99%	Canada
Fonterra Co-operative Group Limited 5.5% 26-FEB-2024	Manufacturing	2.85%	
BNG Bank N.V. 5.25% 20-MAY-2024	Financial and Insurance Activities	2.69%	
African Development Bank 4.75% 06-MAR-2024	Financial and Insurance Activities	2.67%	
Mitsubishi UFJ Financial Group Inc 2.0777% 01-OCT-2024 REGS	Financial and Insurance Activities	2.54%	Japan
Mercedes-Benz Australia/Pacific Pty Ltd 0.75% 22-JAN-2024 REGS	Wholesale and Retail Trade	2.36%	USA
Toyota Finance Australia Ltd 0.85% 09-SEP-2024	Financial and Insurance Activities	2.32%	Japan
John Deere Financial Ltd 1.75% 04-OCT-2024	Financial and Insurance Activities	2.23%	Australia
National Australia Bank Limited 5.155% 11-MAR-2024 REGS	Financial and Insurance Activities	2.11%	Australia
Banco Santander SA FRN 26-SEP-2024 REGS	Financial and Insurance Activities	2.09%	Spain



What was the proportion of sustainability-related investments?

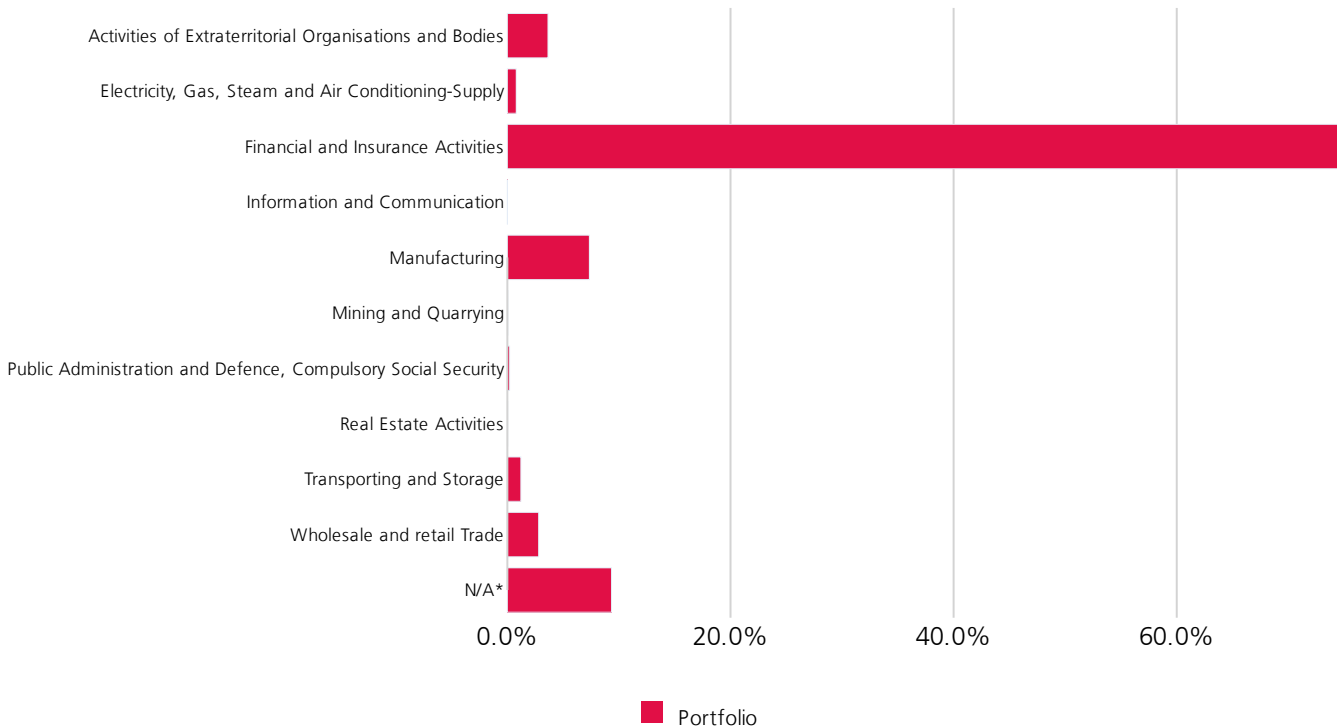
The proportion of sustainability-related investments and information on asset allocation are answered in the question below.

What was the asset allocation?



In which economic sectors were the investments made?

Due to lack of data availability, subsectors cannot not be shown.



*this classification includes all holdings for which a NACE classification cannot be found or estimated; cash is herein included.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Even though the sustainable investments made do not qualify as environmental activities according to EU-Taxonomy, the below disclosure is made to show the alignment of sustainable investments with EU-Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

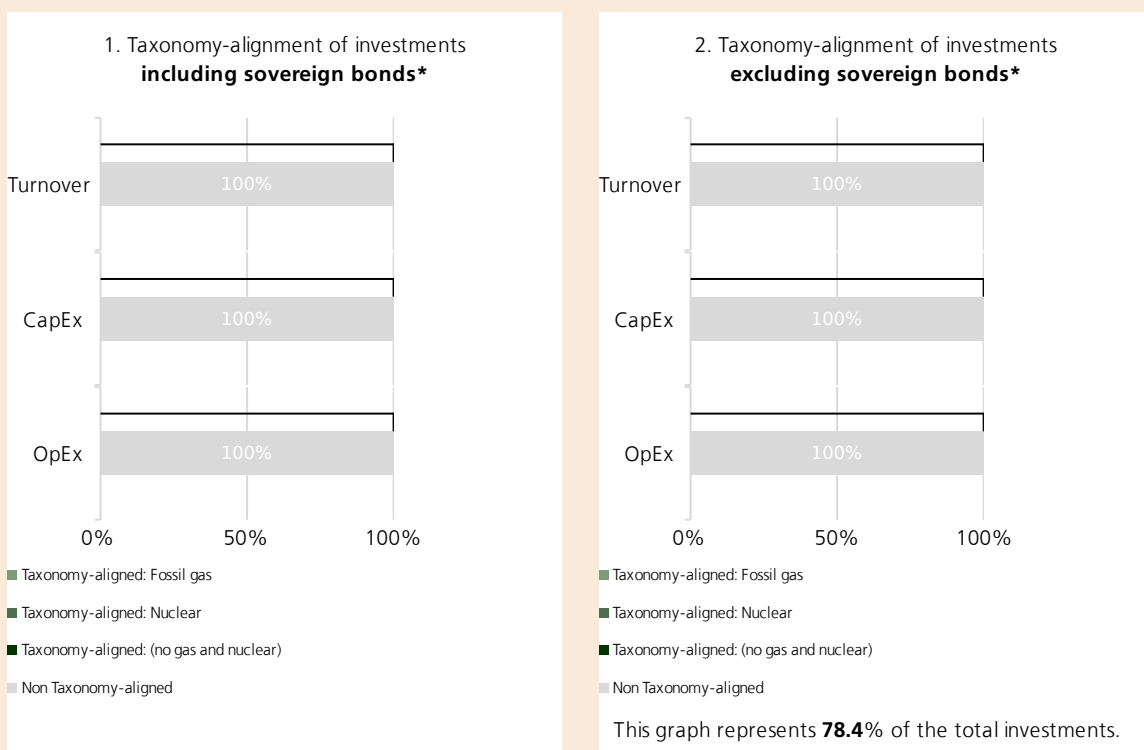
In fossil gas

In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below shown in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?


Information on transition activities and enabling activities is summarised in the table. If no information is available, then the table will also show no information.

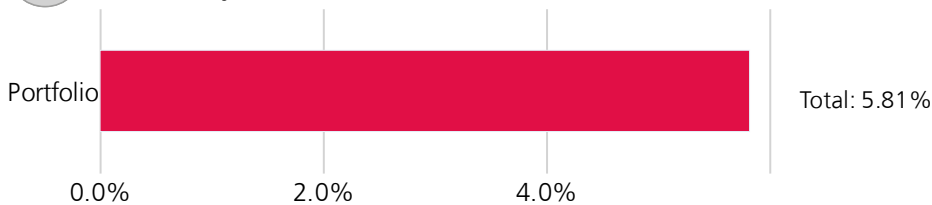
Issuer Name	Nace Sector	Total Eligible Activity Revenue	Total Aligned Revenue	Total Likely Aligned Revenue	Total Potentially Aligned Revenue	Portfolio Weight (Consol.)
BMW International Investment BV	Financial and Insurance Activities	22.83%	2.75%	0.00%	0.00%	0.03%
ABB Ltd.	Manufacturing	9.25%	2.50%	0.00%	0.00%	0.02%
TotalEnergies Capital International SA	Financial and Insurance Activities	4.09%	0.33%	0.00%	1.16%	0.03%
Total Capital International SA	Mining and Quarrying	1.88%	0.33%	0.00%	0.00%	0.04%
PSP Swiss Property AG	Real Estate Activities	75.00%	0.00%	15.00%	0.00%	0.04%
Deutsche Bahn Finance GmbH	Financial and Insurance Activities	18.02%	0.00%	3.60%	0.00%	4.42%
Toyota Finance Australia Limited	Financial and Insurance Activities	59.53%	0.00%	0.08%	0.63%	1.38%
BKW AG	Electricity, Gas, Steam and Air Conditioning Supply	38.36%	0.00%	0.00%	3.56%	0.02%
Korea Hydro & Nuclear Power Co., Ltd.	Electricity, Gas, Steam and Air Conditioning Supply	14.50%	0.00%	0.00%	0.19%	0.01%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As no data was available in the previous reporting year, there is no need for a comparison with the previous year.

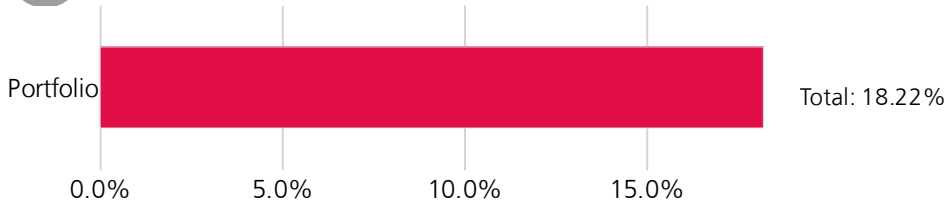
are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**




The chart shows the percentage revenue of companies included in the fund's portfolio that have been invested in a way that is not taxonomy compliant but in line with the environmental goals resulting from the SDGs as per Art. 2 (17) SFDR.

 **What was the share of socially sustainable investments?**



The chart shows the percentage revenue of companies included in the fund's portfolio that have been invested in a way that is not taxonomy compliant but in line with the social goals resulting from the SDGs as per Art. 2 (17) SFDR.

 **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

These assets have comprised of investments provided for in the specific investment policy, including derivatives for hedging purposes and cash & cash equivalents. The investments, excluding derivatives and liquid funds, have implemented the principles of minimum environmental or social protection.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reporting period, the asset management promoted sustainable business practices and compliance with recognized international principles and ESG best practice standards through investment stewardship and capital allocation. Accordingly, it engaged in dialogue with the management teams of invested companies. In addition, the asset manager engaged with the United Nations Collaboration Platform for Responsible Investment (UN PRI) and investor initiatives. Voting behavior was based on Swiss and international corporate governance rules as well as on the principles of the UN Global Compact and the SDGs. More information is available at: Swisscanto | Proxy Voting Dashboard (issgovernance.com) <https://www.swisscanto.com/int/en/sustainability/investment-stewardship.html>

Swisscanto | Proxy Voting Dashboard (issgovernance.com)

<https://www.swisscanto.com/int/en/sustainability/investment-stewardship.html>



How did this financial product perform compared to the reference benchmark?

No index has been determined as a reference value to determine whether this financial product is aligned with the advertised environmental and/or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

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Periodic disclosure as at 31.03.2024

for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product Name:

Swisscanto (LU) Money Market Fund Responsible CHF

Legal entity identifier (LEI-Code):

549300RM31NUOY25RP72

Benchmark

FTSE 3-Month Swiss Franc Eurodeposit

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> Yes	<input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective : _% <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : _%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 26.42% of sustainable investments <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The promoted environmental and social characteristics were achieved by following indicators:

1. Exclusion Criteria
2. ESG-Integration
3. Reduction of CO₂e intensity





Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

For reasons of clarity, the information on the performance of the sustainability indicators (see details at the end of the report) is answered directly with the historical comparison in the next question.

...and compared to previous periods?

Exclusion Criteria

Responsible		Criteria	Portfolio weight	Criteria	Portfolio weight	
	Coal reserves (ex. metal production)		0.00%		Controversial weapons	0.00%
	Extraction of coal (>5% revenue)		0.00%		Exploitative child labour	0.00%
	Climate change		Risk to society and health		Manufacture of weapons and ammunition	0.00%
					Production of military hardware (>5% revenue)	0.00%
					Production of pornography	0.00%
					UN Global Compact violations	0.00%

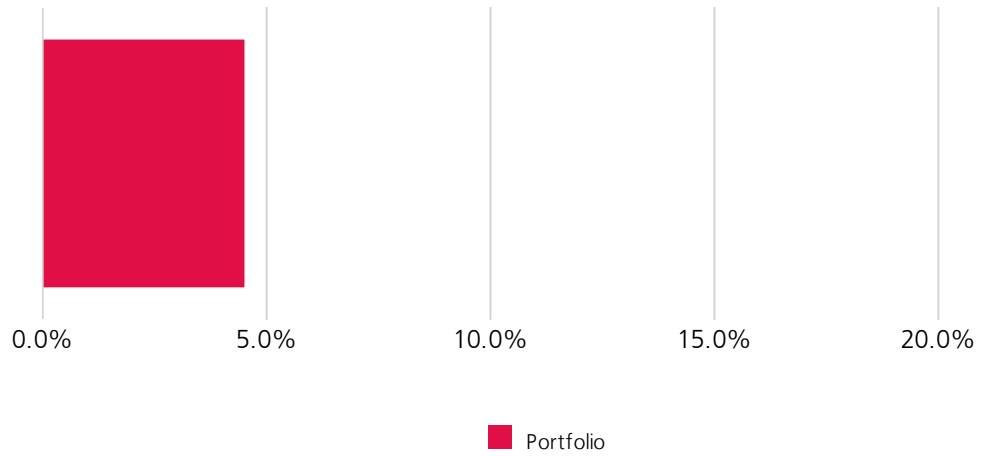
For the purpose of mitigating sustainability risks and with the aim of not investing in securities with controversial business models, the above exclusion criteria have been applied. The table shows the respective portfolio exposure. If there are multiple violations for a company, these are listed separately for each criterion. Therefore, the sum of all positions in this report is generally higher than the effective weight of the positions in criteria above.

The historical comparisons are made in the table below. For reasons of clarity, the exclusion criteria are aggregated.

Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio Exclusion Criteria Total*	0%	0%

*all exclusion criteria cumulated.

ESG-integration

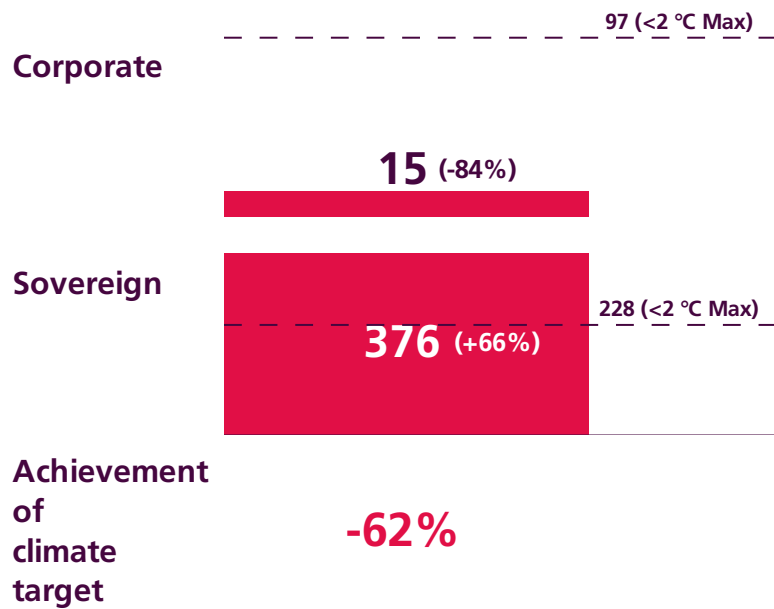


The portfolio targeted an allocation to ESG Laggards $\leq 20\%$ during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

The historical comparisons are made in the table below.

	Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio	Exposure to ESG Laggards	4.52%	4.52%

Reduction of CO₂e intensity



In line with the < 2° Paris climate target ("<2°C max"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO₂e emissions by at least 4% per year. The reduction path is calculated from the weighted CO₂e intensity of the investment universe of the benchmark, discounted at 4% per year plus nominal economic growth. The dashed 2° max line indicates the maximum value. The bars represent the CO₂e intensities of the portfolio. CO₂e intensities below the 2° Max line indicate that the portfolio meets the <2° climate target. Values at "Achievement of climate target" put the portfolio in relation to the climate target. Negative values mean that the target has been achieved.

The historical comparisons are made in the table below.

	Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio	Achievement of climate target	-71%	-62%
	CO ₂ e intensity Corporate	10	15
	CO ₂ e intensity Sovereign	339	376
	Reduction Corporate	-90%	-84%
	Reduction Sovereign	36%	66%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **How were the indicators for adverse impacts on sustainability factors taken into account?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

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The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

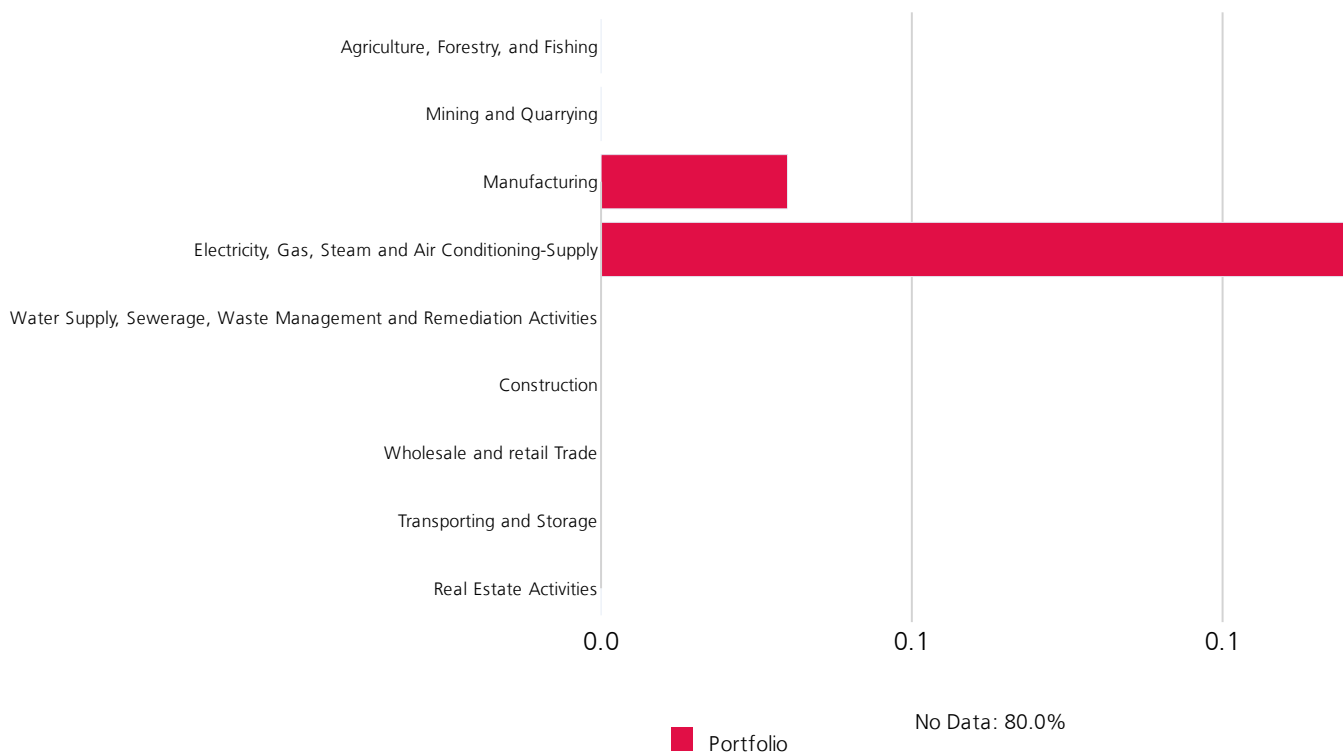
Principal Adverse Impacts - Corporate Assets

Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	5093.22	40.66%	159.34	
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	1280.82	40.66%	176.94	
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	53592.4	40.66%	9270.12	
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	133.65	40.66%	33.88	
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	49.44	43.84%	9.09	
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	3.65%	45.21%	0.29%	

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	89.04%	1.74%	46.98%	
	5b. Non-renewable energy consumption	50.28%	5.97%	70.07%	Non-renewable energy consumption encompasses consumption of energy generated from non-renewable sources, as well as energy consumption from biomass. Any energy use figures where the source of energy is unclear is also included in this factor.
	5c. Non-renewable energy production	2.32%	45.21%	0%	
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.03	15.11%	0.06	

Energy Consumption Intensity per High Impact Climate Sector (per mio EUR) (PAI 6 see above)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0%	45.06%	0%	
8. Emissions to water	8. CR Raw - COD emissions	0	0%	85.59	
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	0	2.98%	0	

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	10. UNGC / OECD Guidelines Violation	0%	45.06%	0%	
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	11. Lack of processes monitoring UNGC and OECD Guidelines compliance	7.9%	30.1%	1.76%	
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.45%	3.84%	0.45%	
13. Board gender diversity	13. Ratio of female to male board members	66.87%	16.11%	49.15%	
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	45.59%	0%	

Principal Adverse Impacts - Sovereign and Supranational Assets

Primary Indicators

Environmental					
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
15. GHG Intensität	15. GHG Intensity	464.19	12.78%	335.08	

Social					
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
16. Länder, in die investiert wird, die gegen soziale Bestimmungen verstoßen	16a. Countries subject to social violations (#)	0	0.15%	0	
	16b. Countries subject to social violations (%)	0%	0.15%	0%	

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint per Mio EUR
3.	GHG intensity of investee companies
4.	Share of investments in companies active in the fossil fuel sector
5a	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
5b	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
5c	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
6.	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector impact climate sector
7.	Share of investments in investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas
8.	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average
9.	Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average
10.	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises
11.	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance /complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises
12.	Average unadjusted gender pay gap of investee companies
13.	Average ratio of female to male board members in investee companies, expressed as a percentage of all board members
14.	Share of investments in investee companies involved in the manufacture or selling of controversial weapons
15.	GHG intensity of investee countries
16a	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law
16b	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law

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What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01.04.2023 - 31.03.2024

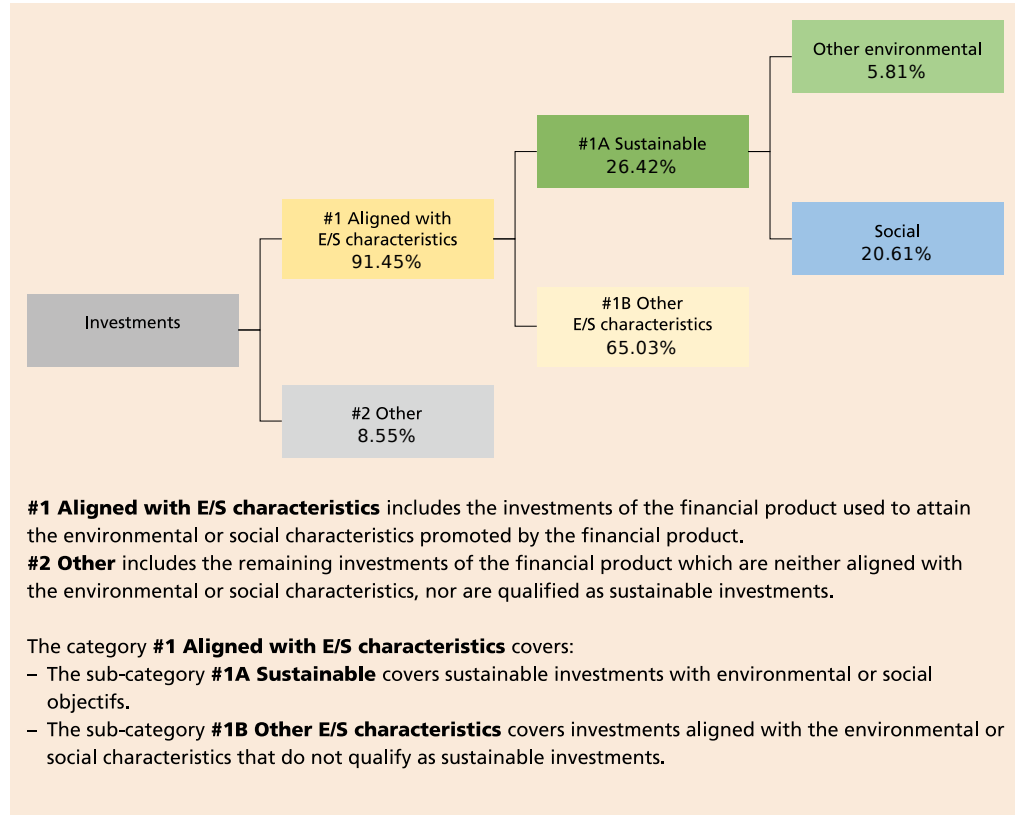
Largest investments	Sector	% Assets	Country
Lombard Odier Funds SICAV - Short-Term Money Market (CHF) I Capitalisation		4.18%	
Pictet SICAV - Pictet - Short-Term Money Market CHF Capitalisation I		4.18%	
BNG Bank N.V. 0.0% 05-OCT-2023	Financial and Insurance Activities	2.37%	
Westpac Banking Corp 0.4% 06-JUN-2024 REGS	Financial and Insurance Activities	2.37%	USA
Credit Agricole Home Loan SFH SA 1.125% 05-JUN-2024 REGS	Financial and Insurance Activities	1.95%	France
UBS AG London Branch 2.05% 28-APR-2024	Financial and Insurance Activities	1.77%	Jersey
Roche Kapitalmarkt AG 0.1% 23-SEP-2024 REGS	Financial and Insurance Activities	1.71%	Switzerland
La Caisse de Refinancement de l'Habitat SA 2.375% 05-MAR-2024 REGS	Financial and Insurance Activities	1.64%	
Westpac Securities NZ Ltd. (London Branch) 0.375% 05-FEB-2024 REGS	Financial and Insurance Activities	1.64%	New Zealand
Deutsche Bahn Finance GmbH 1.5% 21-FEB-2024	Financial and Insurance Activities	1.60%	Germany
Pfandbriefbank schweizerischer Hypothekarinstitute AG 0% 29-JUL-2024 REGS	Financial and Insurance Activities	1.59%	Switzerland
Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.125% 12-MAR-2024 REGS	Financial and Insurance Activities	1.58%	Switzerland
Auckland Council 1.125% 07-FEB-2024 REGS	Financial and Insurance Activities	1.57%	
TotalEnergies Capital International SA 1% 29-AUG-2024 REGS	Financial and Insurance Activities	1.56%	France
ASB Bank Ltd 0.2% 02-AUG-2024 REGS	Financial and Insurance Activities	1.55%	Australia



What was the proportion of sustainability-related investments?

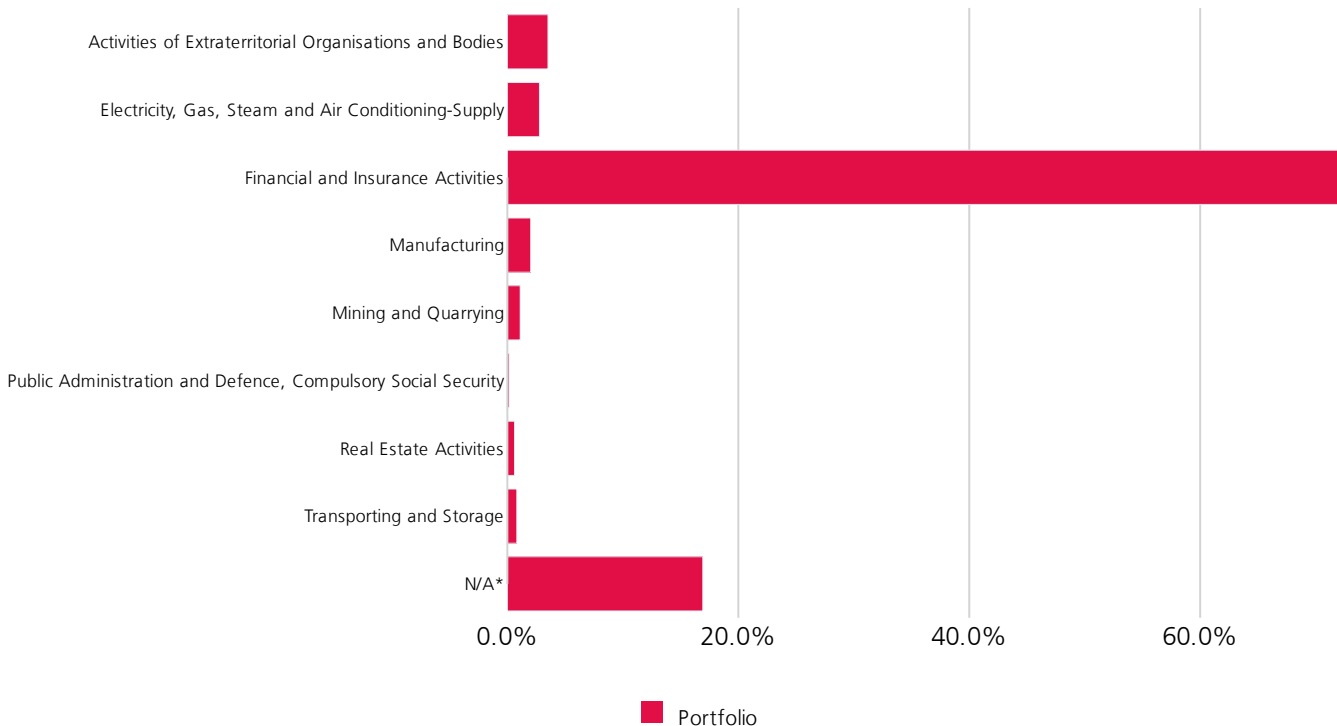
The proportion of sustainability-related investments and information on asset allocation are answered in the question below.

What was the asset allocation?



In which economic sectors were the investments made?

Due to lack of data availability, subsectors cannot not be shown.



*this classification includes all holdings for which a NACE classification cannot be found or estimated; cash is herein included.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Even though the sustainable investments made do not qualify as environmental activities according to EU-Taxonomy, the below disclosure is made to show the alignment of sustainable investments with EU-Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

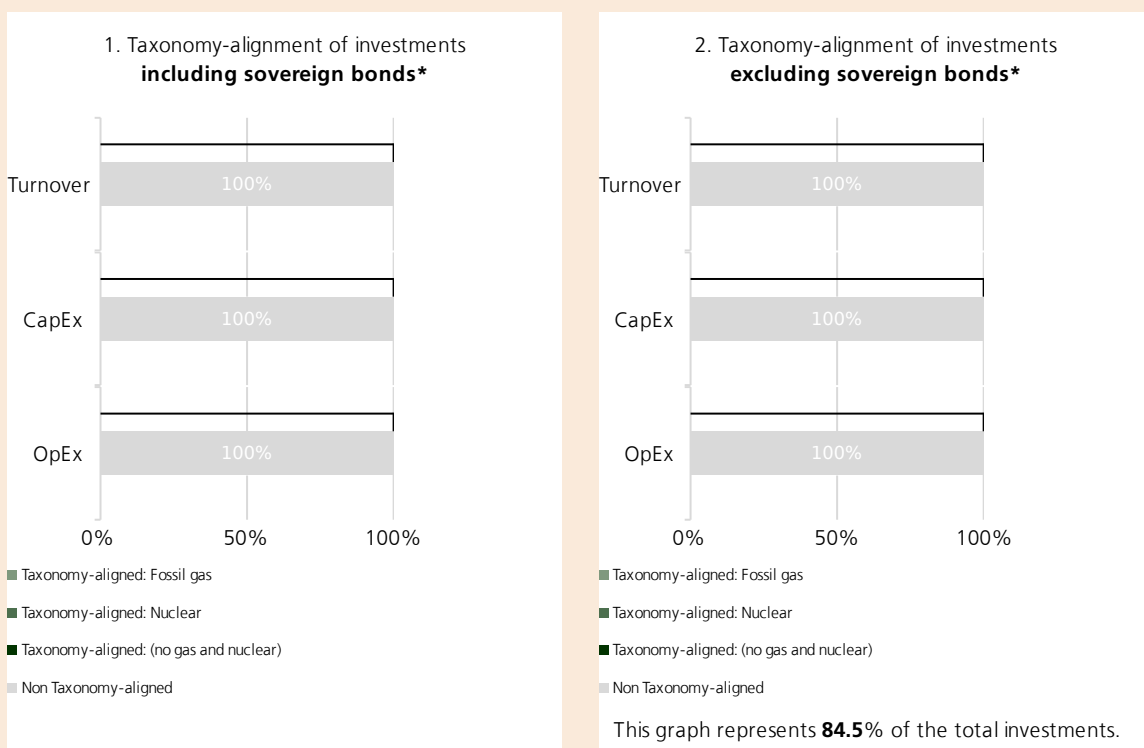
In fossil gas

In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below shown in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?


Information on transition activities and enabling activities is summarised in the table. If no information is available, then the table will also show no information.

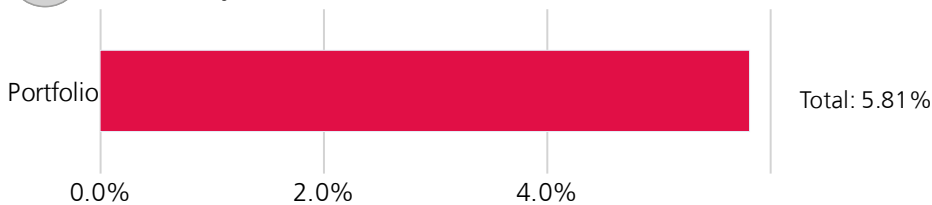
Issuer Name	Nace Sector	Total Eligible Activity Revenue	Total Aligned Revenue	Total Likely Aligned Revenue	Total Potentially Aligned Revenue	Portfolio Weight (Consol.)
BMW International Investment BV	Financial and Insurance Activities	22.83%	2.75%	0.00%	0.00%	0.76%
ABB Ltd.	Manufacturing	9.25%	2.50%	0.00%	0.00%	0.46%
TotalEnergies Capital International SA	Financial and Insurance Activities	4.09%	0.33%	0.00%	1.16%	0.71%
Total Capital International SA	Mining and Quarrying	1.88%	0.33%	0.00%	0.00%	1.07%
PSP Swiss Property AG	Real Estate Activities	75.00%	0.00%	15.00%	0.00%	0.81%
Deutsche Bahn Finance GmbH	Financial and Insurance Activities	18.02%	0.00%	3.60%	0.00%	2.65%
BKW AG	Electricity, Gas, Steam and Air Conditioning Supply	38.36%	0.00%	0.00%	3.56%	0.58%
Korea Hydro & Nuclear Power Co., Ltd.	Electricity, Gas, Steam and Air Conditioning Supply	14.50%	0.00%	0.00%	0.19%	0.32%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As no data was available in the previous reporting year, there is no need for a comparison with the previous year.

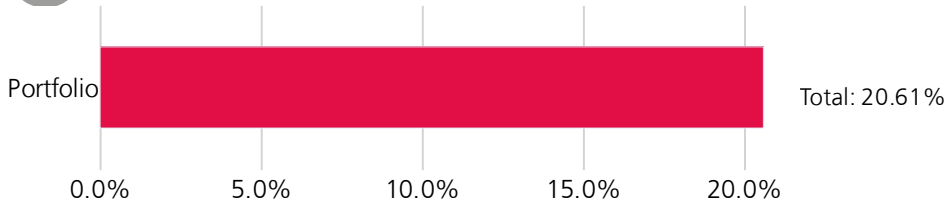

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.


What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?




The chart shows the percentage revenue of companies included in the fund's portfolio that have been invested in a way that is not taxonomy compliant but in line with the environmental goals resulting from the SDGs as per Art. 2 (17) SFDR.


What was the share of socially sustainable investments?



The chart shows the percentage revenue of companies included in the fund's portfolio that have been invested in a way that is not taxonomy compliant but in line with the social goals resulting from the SDGs as per Art. 2 (17) SFDR.


What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

These assets have comprised of investments provided for in the specific investment policy, including derivatives for hedging purposes and cash & cash equivalents. The investments, excluding derivatives and liquid funds, have implemented the principles of minimum environmental or social protection.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reporting period, the asset management promoted sustainable business practices and compliance with recognized international principles and ESG best practice standards through investment stewardship and capital allocation. Accordingly, it engaged in dialogue with the management teams of invested companies. In addition, the asset manager engaged with the United Nations Collaboration Platform for Responsible Investment (UN PRI) and investor initiatives. Voting behavior was based on Swiss and international corporate governance rules as well as on the principles of the UN Global Compact and the SDGs. More information is available at: Swisscanto | Proxy Voting Dashboard (issgovernance.com) <https://www.swisscanto.com/int/en/sustainability/investment-stewardship.html>

Swisscanto | Proxy Voting Dashboard (issgovernance.com)

<https://www.swisscanto.com/int/en/sustainability/investment-stewardship.html>



How did this financial product perform compared to the reference benchmark?

No index has been determined as a reference value to determine whether this financial product is aligned with the advertised environmental and/or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

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Periodic disclosure as at 31.03.2024

for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product Name:

Swisscanto (LU) Money Market Fund Responsible EUR

Legal entity identifier (LEI-Code):

549300Z6J1IGN9YFQ768

Benchmark

FTSE 3-Month Euro Eurodeposit

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> Yes	<input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective : _% <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : _%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 16.41% of sustainable investments <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The promoted environmental and social characteristics were achieved by following indicators:

1. Exclusion Criteria
2. ESG-Integration
3. Reduction of CO₂e intensity





Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

For reasons of clarity, the information on the performance of the sustainability indicators (see details at the end of the report) is answered directly with the historical comparison in the next question.

...and compared to previous periods?

Exclusion Criteria

Responsible		Criteria	Portfolio weight	Criteria	Portfolio weight	
	Coal reserves (ex. metal production)		0.00%		Controversial weapons	0.00%
	Extraction of coal (>5% revenue)		0.00%		Exploitative child labour	0.00%
	Climate change		Risk to society and health		Manufacture of weapons and ammunition	0.00%
					Production of military hardware (>5% revenue)	0.00%
					Production of pornography	0.00%
					UN Global Compact violations	0.00%

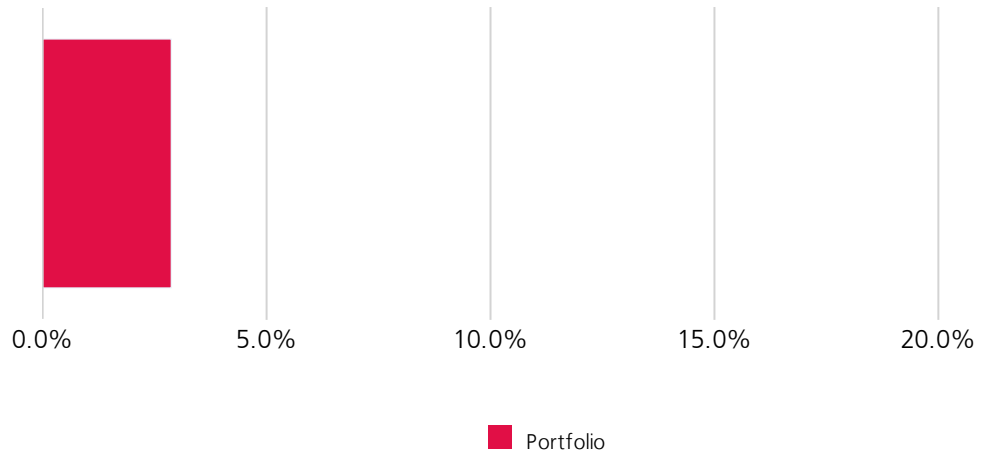
For the purpose of mitigating sustainability risks and with the aim of not investing in securities with controversial business models, the above exclusion criteria have been applied. The table shows the respective portfolio exposure. If there are multiple violations for a company, these are listed separately for each criterion. Therefore, the sum of all positions in this report is generally higher than the effective weight of the positions in criteria above.

The historical comparisons are made in the table below. For reasons of clarity, the exclusion criteria are aggregated.

Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio Exclusion Criteria Total*	0%	0%

*all exclusion criteria cumulated.

ESG-integration

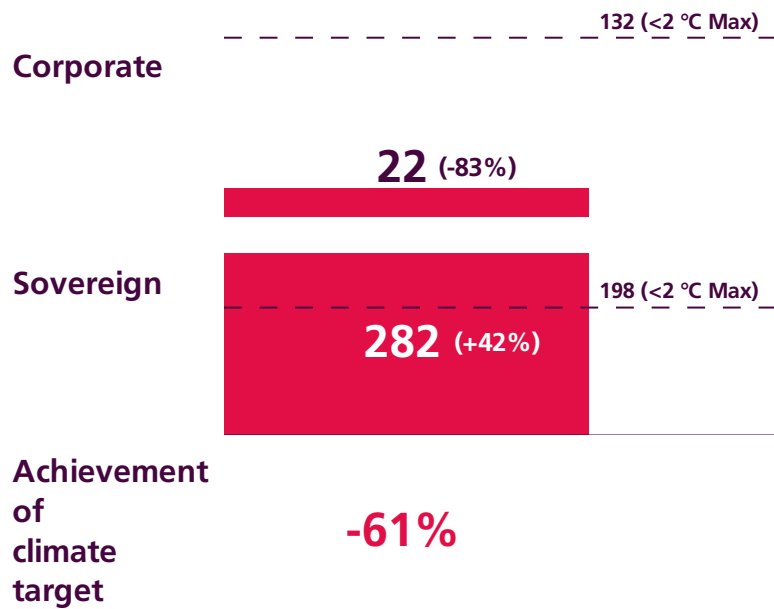


The portfolio targeted an allocation to ESG Laggards $\leq 20\%$ during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

The historical comparisons are made in the table below.

	Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio	Exposure to ESG Laggards	4.91%	2.87%

Reduction of CO₂e intensity



In line with the < 2° Paris climate target ("<2°C max"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO₂e emissions by at least 4% per year. The reduction path is calculated from the weighted CO₂e intensity of the investment universe of the benchmark, discounted at 4% per year plus nominal economic growth. The dashed 2° max line indicates the maximum value. The bars represent the CO₂e intensities of the portfolio. CO₂e intensities below the 2° Max line indicate that the portfolio meets the <2° climate target. Values at "Achievement of climate target" put the portfolio in relation to the climate target. Negative values mean that the target has been achieved.

The historical comparisons are made in the table below.

	Indicator	Reporting Period 2023	Reporting Period 2024
Portfolio	Achievement of climate target	-73%	-60%
	CO ₂ e intensity Corporate	15	22
	CO ₂ e intensity Sovereign	318	282
	Reduction Corporate	-89%	-83%
	Reduction Sovereign	49%	42%

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This financial product did not have an objective to make sustainable investments within the reporting year. A comparison to previous years is therefore not applicable.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

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● **How were the indicators for adverse impacts on sustainability factors taken into account?**

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Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

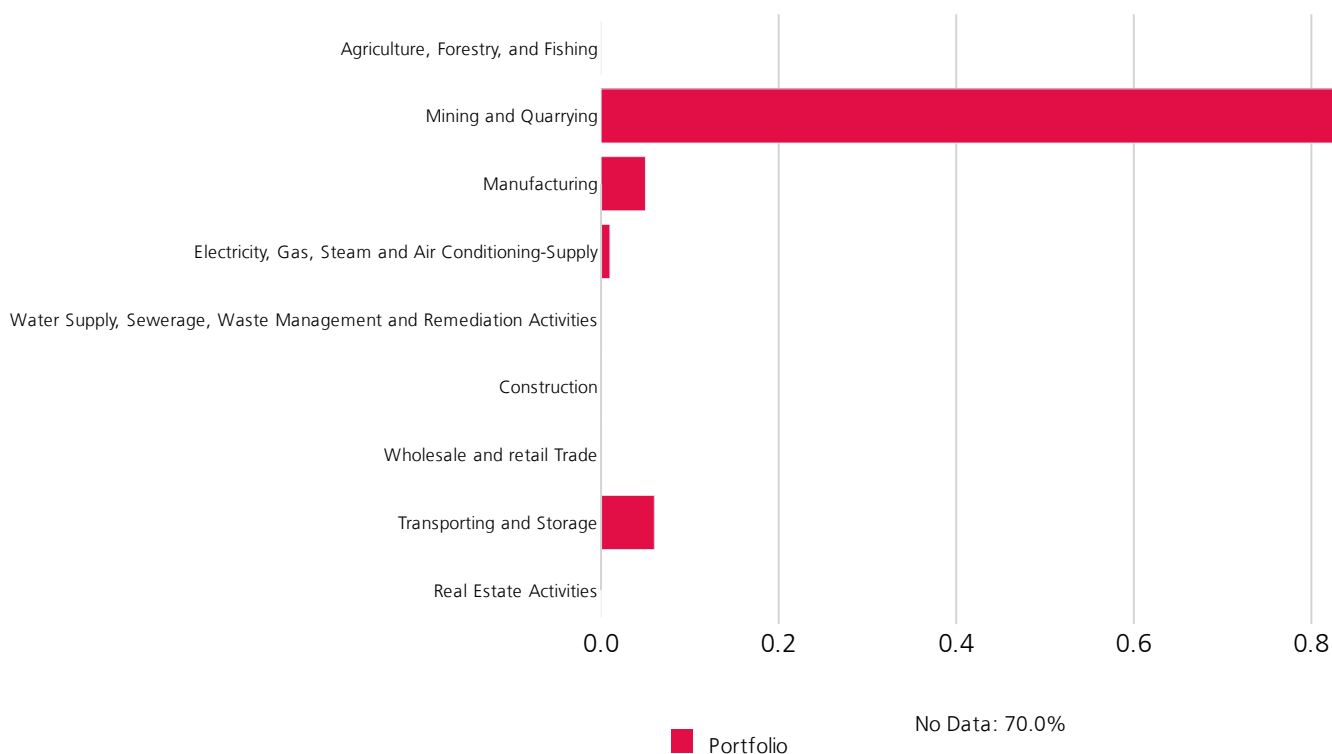
Principal Adverse Impacts - Corporate Assets

Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	874.55	39.92%	304.89	
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	135.45	39.92%	128.36	
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	20869.3	39.92%	3448.73	
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	150.24	39.92%	41.22	
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	33.81	41.87%	14.73	
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	2.05%	39.95%	0.81%	

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	39.52%	3.85%	11.43%	
	5b. Non-renewable energy consumption	19.29%	12.14%	22.42%	Non-renewable energy consumption encompasses consumption of energy generated from non-renewable sources, as well as energy consumption from biomass. Any energy use figures where the source of energy is unclear is also included in this factor.
	5c. Non-renewable energy production	0.07%	37.38%	0%	
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.1	25.16%	0.01	

Energy Consumption Intensity per High Impact Climate Sector (per mio EUR) (PAI 6 see above)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0%	39.95%	0%	
8. Emissions to water	8. CR Raw - COD emissions	0.49	0.02%	1.77	
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	0.01	5.74%	0	

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	10. UNGC / OECD Guidelines Violation	0%	39.95%	0%	
11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	11. Lack of processes monitoring UNGC and OECD Guidelines compliance	3.21%	28.94%	1.04%	
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.61%	4.23%	0.03%	
13. Board gender diversity	13. Ratio of female to male board members	61.14%	28.53%	48.05%	
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	39.95%	0%	

Principal Adverse Impacts - Sovereign and Supranational Assets

Primary Indicators

Environmental					
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
15. GHG Intensität	15. GHG Intensity	347.33	16.52%	281.62	

Social					
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Explanation
16. Länder, in die investiert wird, die gegen soziale Bestimmungen verstoßen	16a. Countries subject to social violations (#)	0	0.9%	0	
	16b. Countries subject to social violations (%)	0%	0.9%	0%	

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint per Mio EUR
3.	GHG intensity of investee companies
4.	Share of investments in companies active in the fossil fuel sector
5a	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
5b	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
5c	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources
6.	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector impact climate sector
7.	Share of investments in investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas
8.	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average
9.	Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average
10.	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises
11.	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance /complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises
12.	Average unadjusted gender pay gap of investee companies
13.	Average ratio of female to male board members in investee companies, expressed as a percentage of all board members
14.	Share of investments in investee companies involved in the manufacture or selling of controversial weapons
15.	GHG intensity of investee countries
16a	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law
16b	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law

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What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01.04.2023 - 31.03.2024

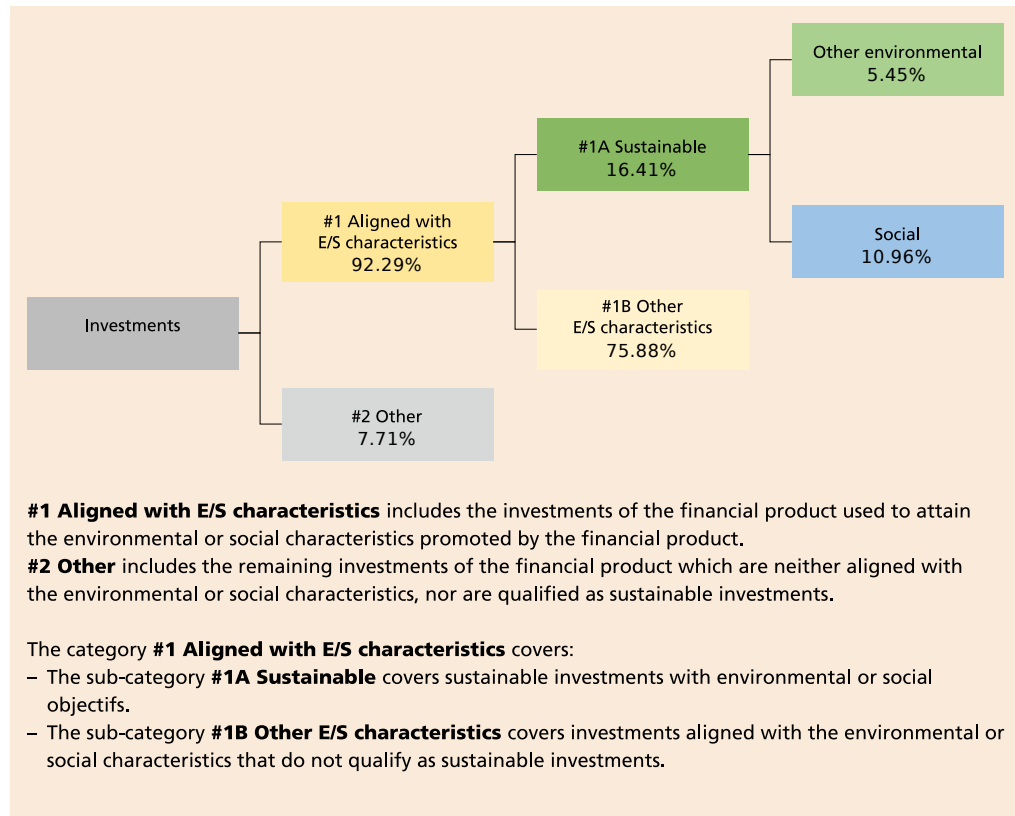
Largest investments	Sector	% Assets	Country
Pictet SICAV - Pictet - Short-Term Money Market EUR Capitalisation I		4.18%	
Canadian Imperial Bank of Commerce 0.375% 03-MAY-2024 REGS	Financial and Insurance Activities	2.33%	Canada
Mitsubishi UFJ Financial Group Inc 0.978% 09-JUN-2024 REGS	Financial and Insurance Activities	2.30%	Japan
Westpac Securities NZ Ltd. (London Branch) 4.328% 17-JAN-2024 REGS	Financial and Insurance Activities	2.23%	New Zealand
Amundi Euro Liquidity Short Term SRI FCP Parts -IC-		2.19%	
Banque Federative du Credit Mutuel Societe anonyme 2.625% 18-MAR-2024 REGS	Financial and Insurance Activities	2.06%	France
ASB Finance Ltd. 0.75% 13-MAR-2024 REGS	Financial and Insurance Activities	2.02%	Australia
Exxon Mobil Corp 0.142% 26-JUN-2024	Mining and Quarrying	2.02%	USA
Lombard Odier Funds SICAV - Short-Term Money Market (EUR) I Capitalisation		2.02%	
La Corporacion Andina de Fomento SA 0.625% 30-JAN-2024 REGS	Activities of Extraterritorial Organisations and Bodies	1.99%	
OP Corporate Bank plc 0.125% 01-JUL-2024 REGS	Financial and Insurance Activities	1.92%	
Sumitomo Mitsui Financial Group, Inc. 0.465% 30-MAY-2024 REGS	Financial and Insurance Activities	1.88%	Japan
Volvo Treasury AB 0.125% 17-SEP-2024 REGS	Manufacturing	1.83%	Sweden
Metropolitan Life Global Funding I 0.375% 09-APR-2024 REGS	Financial and Insurance Activities	1.79%	USA
Credit Suisse AG, London Branch 2.125% 31-MAY-2024 REGS	Financial and Insurance Activities	1.74%	Switzerland



What was the proportion of sustainability-related investments?

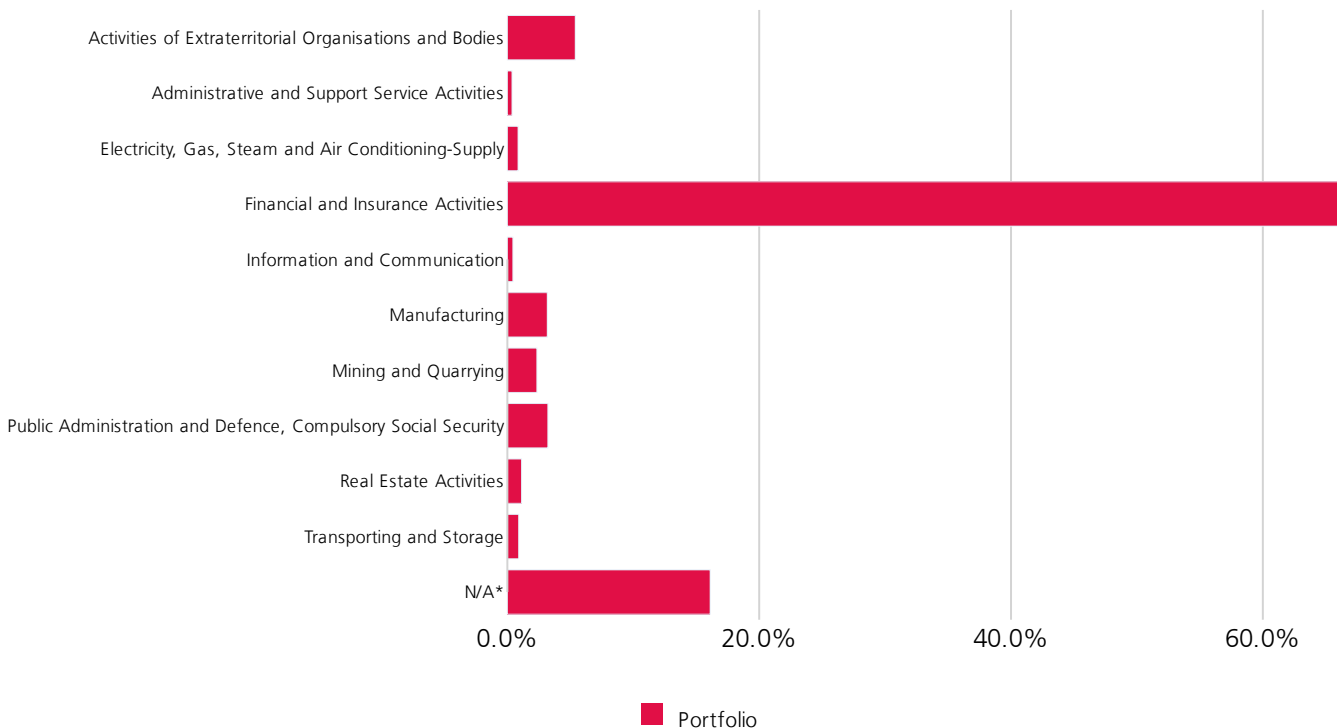
The proportion of sustainability-related investments and information on asset allocation are answered in the question below.

What was the asset allocation?



In which economic sectors were the investments made?

Due to lack of data availability, subsectors cannot not be shown.



*this classification includes all holdings for which a NACE classification cannot be found or estimated; cash is herein included.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Even though the sustainable investments made do not qualify as environmental activities according to EU-Taxonomy, the below disclosure is made to show the alignment of sustainable investments with EU-Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

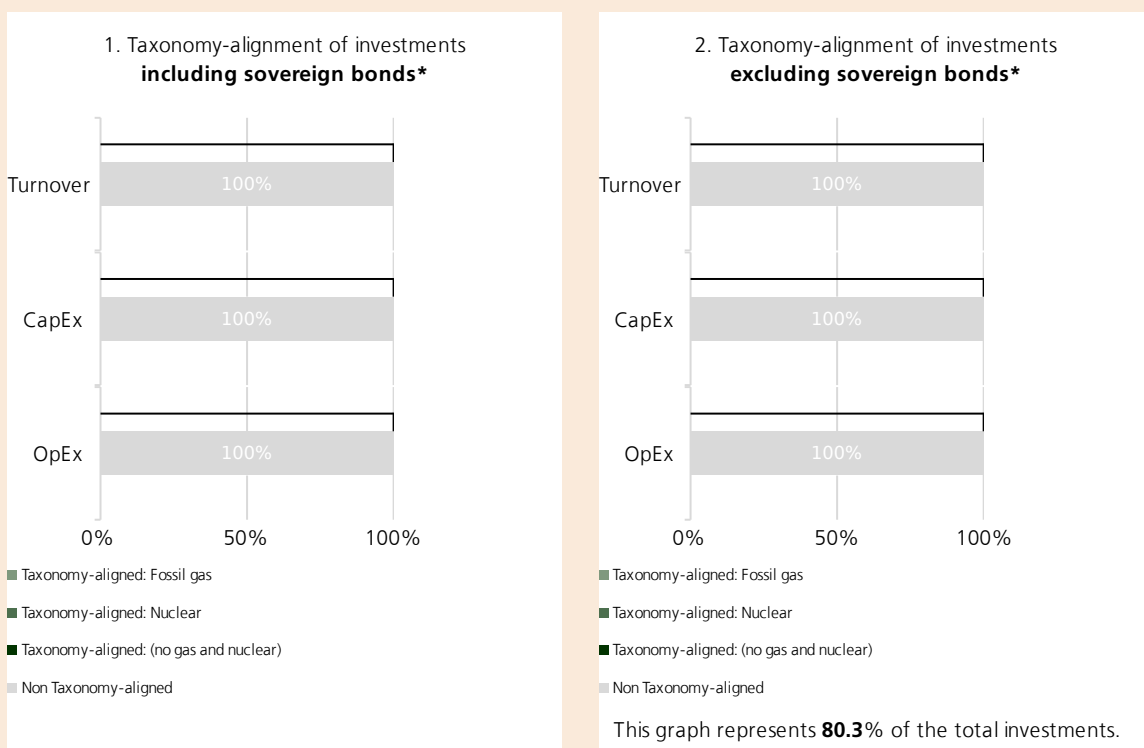
In fossil gas

In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below shown in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, "sovereign bonds" consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?


Information on transition activities and enabling activities is summarised in the table. If no information is available, then the table will also show no information.

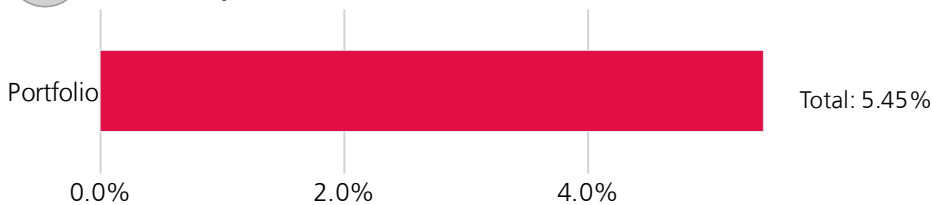
Issuer Name	Nace Sector	Total Eligible Activity Revenue	Total Aligned Revenue	Total Likely Aligned Revenue	Total Potentially Aligned Revenue	Portfolio Weight (Consol.)
Mercedes-Benz International Finance BV	Financial and Insurance Activities	87.02%	2.50%	0.63%	0.00%	0.04%
Total Capital International SA	Mining and Quarrying	1.88%	0.33%	0.00%	0.00%	0.24%
Volvo Treasury AB	Manufacturing	66.40%	0.23%	0.49%	0.00%	2.38%
OMV AG	Mining and Quarrying	28.37%	0.03%	0.00%	0.00%	0.13%
Scentre Group	Real Estate Activities	100.00%	0.00%	15.00%	60.00%	0.92%
Deutsche Bahn Finance GmbH	Financial and Insurance Activities	18.02%	0.00%	3.60%	0.00%	0.43%
Toyota Motor Finance Netherlands BV	Financial and Insurance Activities	82.51%	0.00%	0.08%	0.86%	0.60%
Three Gorges Finance II (Cayman Islands) Ltd.	Electricity, Gas, Steam and Air Conditioning Supply	67.20%	0.00%	0.00%	66.46%	0.69%
Shell International Finance BV	Mining and Quarrying	6.38%	0.00%	0.00%	0.76%	1.14%
DSM B.V.	Manufacturing	15.77%	0.00%	0.00%	0.16%	0.04%

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As no data was available in the previous reporting year, there is no need for a comparison with the previous year.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**




The chart shows the percentage revenue of companies included in the fund's portfolio that have been invested in a way that is not taxonomy compliant but in line with the environmental goals resulting from the SDGs as per Art. 2 (17) SFDR.

 **What was the share of socially sustainable investments?**



The chart shows the percentage revenue of companies included in the fund's portfolio that have been invested in a way that is not taxonomy compliant but in line with the social goals resulting from the SDGs as per Art. 2 (17) SFDR.

 **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

These assets have comprised of investments provided for in the specific investment policy, including derivatives for hedging purposes and cash & cash equivalents. The investments, excluding derivatives and liquid funds, have implemented the principles of minimum environmental or social protection.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reporting period, the asset management promoted sustainable business practices and compliance with recognized international principles and ESG best practice standards through investment stewardship and capital allocation. Accordingly, it engaged in dialogue with the management teams of invested companies. In addition, the asset manager engaged with the United Nations Collaboration Platform for Responsible Investment (UN PRI) and investor initiatives. Voting behavior was based on Swiss and international corporate governance rules as well as on the principles of the UN Global Compact and the SDGs. More information is available at: Swisscanto | Proxy Voting Dashboard (issgovernance.com) <https://www.swisscanto.com/int/en/sustainability/investment-stewardship.html>

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How did this financial product perform compared to the reference benchmark?

No index has been determined as a reference value to determine whether this financial product is aligned with the advertised environmental and/or social characteristics.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How does the reference benchmark differ from a broad market index?

Not applicable.

How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

How did this financial product perform compared with the reference benchmark?

Not applicable.

How did this financial product perform compared with the broad market index?

Not applicable.

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