

Swisscanto (LU) Money Market Fund

Unaudited semi-annual report as at 30.09.2023

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.

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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, Central Administration, Registration and Transfer Office

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

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

| Class | ISIN | Security | Distribution |
|-------|--------------|-----------|--------------|
| AT | LU0141249184 | 001363884 | Accumulate |
| BT | LU0999462293 | 23107280 | Accumulate |
| DT | LU1481721709 | 33721369 | Accumulate |

Swisscanto (LU) Money Market Fund Responsible USD

| Class | ISIN | Security | Distribution |
|-------|--------------|-----------|--------------|
| AT | LU0141250786 | 001363885 | Accumulate |
| DT | LU1481721378 | 33721368 | Accumulate |
| GT | LU0899940471 | 20858076 | Accumulate |
| NT | LU1637934826 | 37269613 | Accumulate |

Swisscanto (LU) Money Market Fund Responsible EUR

| Class | ISIN | Security | Distribution |
|-------|--------------|-----------|--------------|
| AT | LU0141249770 | 001363891 | Accumulate |
| DT | LU1481720990 | 33721365 | Accumulate |
| GT | LU0899940125 | 20857980 | Accumulate |

Swisscanto (LU) Money Market Fund Responsible CHF

| Class | ISIN | Security | Distribution |
|-------|--------------|-----------|--------------|
| DT | LU1481723747 | 33721370 | Accumulate |
| FT | LU0141249424 | 001363887 | Accumulate |
| GT | LU0899940042 | 020857974 | Accumulate |

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) | 76'978'695 | 387'610'082 | 140'919'527 | 380'250'851 |
| Bank balance | | 6'900'905 | 34'752'591 | 11'598'898 | 32'525'558 |
| Receivables from sale of securities | | 0 | 0 | 0 | 6'490'287 |
| Receivables from foreign currency purchases | | 0 | 0 | 0 | 0 |
| Outstanding subscription amounts | | 131'128 | 1'881'641 | 180'136 | 599'240 |
| Swaps and swaptions receivables | | 0 | 0 | 0 | 0 |
| Receivables from securities revenue | | 601'783 | 1'172'823 | 528'513 | 1'263'167 |
| Interest receivable on current accounts | | 16'020 | 33'636 | 28'701 | 104'136 |
| Net unrealised gain on forward foreign exchange contracts | (6) | 7'662'359 | 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 | | 92'290'890 | 425'450'772 | 153'255'775 | 421'233'240 |
| LIABILITIES | | | | | |
| Options (short position) at market value | | 0 | 0 | 0 | 0 |
| Bank overdraft | | 0 | 0 | 0 | 0 |
| Liabilities from securities purchases | | 0 | 0 | -971'877 | 0 |
| Liabilities from foreign currency purchases | | 0 | 0 | 0 | 0 |
| Outstanding payments from the repurchase of stock | | -5'326 | -1'294'784 | -35'098 | -16'021'984 |
| Amounts payable on swaps and swaptions | | 0 | 0 | 0 | 0 |
| Unrealised loss on forward foreign exchange contracts | (6) | -7'786'470 | 0 | 0 | 0 |
| Unrealised loss on futures | | 0 | 0 | 0 | 0 |
| Unrealised loss on swaps | | 0 | 0 | 0 | 0 |
| Bank interest and other liabilities | | -39'334 | -51'123 | -31'281 | -88'319 |
| TOTAL LIABILITIES | | -7'831'130 | -1'345'908 | -1'038'257 | -16'110'303 |
| NET ASSETS AT THE END OF THE FISCAL YEAR | | 84'459'760 | 424'104'864 | 152'217'518 | 405'122'937 |

| | Notes | Consolidated CHF |
|--|-------|----------------------|
| ASSETS | | |
| Investment portfolio including options (purchased options) at market value | (2,8) | 917'399'538 |
| Bank balance | | 79'815'397 |
| Receivables from sale of securities | | 5'937'315 |
| Receivables from foreign currency purchases | | 0 |
| Outstanding subscription amounts | | 2'681'715 |
| Swaps and swaptions receivables | | 0 |
| Receivables from securities revenue | | 3'195'556 |
| Interest receivable on current accounts | | 166'156 |
| Net unrealised gain on forward foreign exchange contracts | (6) | 4'523'948 |
| Unrealised profit on futures | | 0 |
| Unrealised profit on swaps | | 0 |
| Other assets | | 0 |
| TOTAL ASSETS | | 1'013'719'625 |
| LIABILITIES | | |
| Options (short position) at market value | | 0 |
| Bank overdraft | | 0 |
| Liabilities from securities purchases | | -941'307 |
| Liabilities from foreign currency purchases | | 0 |
| Outstanding payments from the repurchase of stock | | -15'988'834 |
| Amounts payable on swaps and swaptions | | 0 |
| Nicht realisierter Verlust aus Devisentermingeschäften | (6) | -4'597'225 |
| Unrealised loss on futures | | 0 |
| Unrealised loss on swaps | | 0 |
| Bank interest and other liabilities | | -185'438 |
| TOTAL LIABILITIES | | -21'712'803 |
| NET ASSETS AT THE END OF THE FISCAL YEAR | | 992'006'822 |

Evolution of Shares in Circulation

Swisscanto (LU) Money Market Fund Responsible AUD

| Class | Number of units in circulation as at begin of reportingperiod | Number of units issued | Number of units redeemed | Number of units in circulation as at end of reportingperiod |
|-------|--|---------------------------|-----------------------------|--|
| AT | 256'203.590 | 64'898.882 | -40'774.882 | 280'327.590 |
| BT | 32'450.392 | 1'015.000 | -1'518.000 | 31'947.392 |
| DT | 21'523.896 | 2'619.000 | -3'320.000 | 20'822.896 |

Swisscanto (LU) Money Market Fund Responsible CHF

| Class | Number of units in circulation as at begin of reportingperiod | Number of units issued | Number of units redeemed | Number of units in circulation as at end of reportingperiod |
|-------|--|---------------------------|-----------------------------|--|
| DT | 772'302.942 | 394'633.343 | -379'633.897 | 787'302.388 |
| FT | 1'801'742.982 | 986'179.947 | -868'987.935 | 1'918'934.994 |
| GT | 891'552.666 | 513'478.505 | -592'627.711 | 812'403.460 |

Swisscanto (LU) Money Market Fund Responsible EUR

| Class | Number of units in circulation as at begin of reportingperiod | Number of units issued | Number of units redeemed | Number of units in circulation as at end of reportingperiod |
|-------|--|---------------------------|-----------------------------|--|
| AT | 1'038'621.302 | 259'699.591 | -160'667.898 | 1'137'652.995 |
| DT | 216'266.661 | 93'333.017 | -125'445.583 | 184'154.095 |
| GT | 157'431.233 | 138'313.038 | -128'368.849 | 167'375.422 |

Swisscanto (LU) Money Market Fund Responsible USD

| Class | Number of units in circulation as at begin of reportingperiod | Number of units issued | Number of units redeemed | Number of units in circulation as at end of reportingperiod |
|-------|--|---------------------------|-----------------------------|--|
| AT | 944'333.101 | 147'862.510 | -136'273.758 | 955'921.853 |
| DT | 85'256.142 | 37'401.585 | -39'990.640 | 82'667.087 |
| GT | 364'580.931 | 971'774.862 | -239'248.275 | 1'097'107.518 |
| NT | 393'460.637 | 487'683.000 | -333'216.001 | 547'927.636 |

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 | | 1'200'032 | 1'074'748 | 770'533 | 2'375'792 |
| Interest on bank balance | | 109'111 | 195'118 | 171'702 | 536'615 |
| Interest on swaps, net | | 0 | 0 | 0 | 0 |
| Commissions received | (13) | 0 | 0 | 0 | 0 |
| Other income | | 0 | 0 | 0 | 0 |
| TOTAL INCOME | | 1'309'143 | 1'269'866 | 942'235 | 2'912'407 |
| EXPENSES | | | | | |
| Transactions costs | | 0 | 0 | 0 | 0 |
| Fixed administrative commission | (3) | -228'873 | -222'629 | -164'270 | -426'317 |
| Subscription tax ("taxe d'abonnement") | (4) | -3'714 | -19'385 | -6'626 | -15'175 |
| Interest expenses from bank liabilities | | 0 | 0 | 0 | 0 |
| Interest on swaps, net | | 0 | 0 | 0 | 0 |
| Other expenses | | -2'389 | -3'311 | -1'584 | -1'532 |
| TOTAL EXPENSES | | -234'976 | -245'325 | -172'480 | -443'024 |
| INCOME ADJUSTMENT | | 64'519 | -19'615 | 50'184 | 885'443 |
| TOTAL NET INCOME | | 1'138'686 | 1'004'926 | 819'940 | 3'354'827 |
| Net-realised value increases / (decreases) from securities | | 350'060 | 233'270 | 375'458 | 2'484'837 |
| 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 | | -234'325 | 0 | 0 | 0 |
| Net-realised value increases / (decreases) from futures contracts | | 0 | 0 | 0 | 0 |
| Net-realised value increases / (decreases) from foreign exchange transactions | | 55'116 | 217 | 13 | -287 |
| NET REALISED GAIN / (LOSS) ON INVESTMENTS | | 1'309'536 | 1'238'414 | 1'195'411 | 5'839'376 |
| Net changes in non-realised value increases / (decreases) | | | | | |
| - from securities | | 261'816 | 2'319'897 | 1'116'641 | 2'394'509 |
| - from swaps | | 0 | 0 | 0 | 0 |
| - from futures | | 0 | 0 | 0 | 0 |
| - from currency forward contracts | | -124'111 | 0 | 0 | 0 |
| - from options | | 0 | 0 | 0 | 0 |
| NET INCREASE / (DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS | | 1'447'241 | 3'558'311 | 2'312'051 | 5'839'8376 |
| Unit subscriptions | (2) | 18'477'912 | 224'941'035 | 49'285'270 | 200'943'869 |
| Unit redemptions | (2) | -11'875'712 | -214'609'055 | -41'254'657 | -97'947'110 |
| Distributions | | 0 | 0 | 0 | 0 |
| INCOME ADJUSTMENT | | -64'519 | 19'615 | -50'184 | -885'443 |
| Measurement difference | (2) | | | | |
| NET ASSETS AT THE END OF THE FISCAL YEAR | | 84'459'760 | 424'104'864 | 152'217'518 | 405'122'937 |

| | Notes | Consolidated CHF |
|---|-------|---------------------|
| NET ASSETS AT THE BEGINNING OF THE FISCAL YEAR | | 883'929'543 |
| INCOME | | |
| Dividends, net | | 0 |
| Net interest income from bonds and other debenture bonds | | 4'702'931 |
| Interest on bank balance | | 916'735 |
| Interest on swaps, net | | 0 |
| Commissions received | (13) | 0 |
| Other income | | 0 |
| TOTAL INCOME | | 5'619'666 |
| EXPENSES | | |
| Transactions costs | | 0 |
| Fixed administrative commission | (3) | -906'856 |
| Subscription tax ("taxe d'abonnement") | (4) | -41'877 |
| Interest expenses from bank liabilities | | 0 |
| Interest on swaps, net | | 0 |
| Other expenses | | -7'657 |
| TOTAL EXPENSES | | -956'390 |
| INCOME ADJUSTMENT | | 877'088 |
| TOTAL NET INCOME | | 5'540'363 |
| Net-realised value increases / (decreases) from securities | | 3'076'726 |
| 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 | | -138'349 |
| Net-realised value increases / (decreases) from futures contracts | | 0 |
| Net-realised value increases / (decreases) from foreign exchange transactions | | 32'508 |
| NET REALISED GAIN / (LOSS) ON INVESTMENTS | | 8'511'250 |
| Net changes in non-realised value increases / (decreases) | | |
| - from securities | | 5'746'489 |
| - from swaps | | 0 |
| - from futures | | 0 |
| - from currency forward contracts | | -73'277 |
| - from options | | 0 |
| NET INCREASE / (DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS | | 14'184'462 |
| Unit subscriptions | (2) | 467'409'044 |
| Unit redemptions | (2) | -351'179'606 |
| Distributions | | 0 |
| INCOME ADJUSTMENT | | -877'088 |
| Measurement difference | (2) | -21'459'533 |
| NET ASSETS AT THE END OF THE FISCAL YEAR | | 992'006'822 |

6 Statistics

Swisscanto (LU) Money Market Fund Responsible AUD

| | Class | 30.09.2023 | 31.03.2023 | 31.03.2022 |
|--------------------------|-------|---------------|---------------|---------------|
| Net assets | | 84'459'759.68 | 76'528'298.00 | 86'169'435.00 |
| Net asset value per unit | AT | 280.36 | 275.69 | 270.90 |
| Net asset value per unit | BT | 111.33 | 109.45 | 107.49 |
| Net asset value per unit | DT | 110.96 | 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

| | Class | 30.09.2023 | 31.03.2023 | 31.03.2022 |
|--------------------------|-------|----------------|----------------|----------------|
| Net assets | | 424'104'864.18 | 410'427'344.00 | 262'237'052.00 |
| Net asset value per unit | DT | 96.51 | 95.75 | 95.87 |
| Net asset value per unit | FT | 141.14 | 140.05 | 140.24 |
| Net asset value per unit | GT | 95.14 | 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

| | Class | 30.09.2023 | 31.03.2023 | 31.03.2022 |
|--------------------------|-------|----------------|----------------|---------------|
| Net assets | | 152'217'518.33 | 141'936'796.00 | 96'131'963.00 |
| Net asset value per unit | AT | 103.25 | 101.65 | 101.47 |
| Net asset value per unit | DT | 99.04 | 97.46 | 97.23 |
| Net asset value per unit | GT | 98.67 | 97.09 | 96.82 |
| TER per unit | AT | 0.26 | | |
| TER per unit | DT | 0.19 | | |
| TER per unit | GT | 0.16 | | |

Swisscanto (LU) Money Market Fund Responsible USD

| | Class | 30.09.2023 | 31.03.2023 | 31.03.2022 |
|--------------------------|-------|----------------|----------------|----------------|
| Net assets | | 405'122'937.31 | 294'674'752.00 | 245'500'234.00 |
| Net asset value per unit | AT | 218.48 | 213.24 | 208.14 |
| Net asset value per unit | DT | 112.53 | 109.77 | 107.04 |
| Net asset value per unit | GT | 113.76 | 110.95 | 108.13 |
| Net asset value per unit | NT | 113.46 | 110.54 | 107.53 |
| TER per unit | AT | 0.37 | | |
| TER per unit | DT | 0.26 | | |
| TER per unit | GT | 0.21 | | |
| TER per unit | NT | 0.02 | | |

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 | | | | | | |
| XS2315673058 | MBGGR 1 03/15/24 EMTN | 700'000 | AUD | 682'941 | 688'711 | 0.82 |
| XS2289799889 | MBGGR 0 3/4 01/22/24 EMTN | 2'574'000 | AUD | 2'492'111 | 2'545'153 | 3.01 |
| AU3TB0000143 | ACGB 2 3/4 04/21/24 137 | 3'000'000 | AUD | 2'976'460 | 2'976'900 | 3.52 |
| AU3FN0057337 | BCHINA Float 11/06/23 TCD | 1'000'000 | AUD | 1'000'150 | 1'000'150 | 1.18 |
| AU3FN0046777 | NAB Float 02/26/24 MTN | 1'000'000 | AUD | 1'013'660 | 1'002'770 | 1.19 |
| AU3FN0046728 | ANZ Float 02/08/24 mTN | 1'600'000 | AUD | 1'624'544 | 1'604'304 | 1.90 |
| AU3CB0282945 | TOYOTA 0.85 09/09/24 | 2'300'000 | AUD | 2'215'121 | 2'214'509 | 2.62 |
| AU3CB0282887 | NBNAUS 0 3/4 09/09/24 MTN | 500'000 | AUD | 481'380 | 481'570 | 0.57 |
| AU3CB0265593 | MQGAU 1 3/4 08/07/24 MTN | 500'000 | AUD | 485'925 | 487'605 | 0.58 |
| AU3CB0260206 | WSTP 3 04/24/24 MTN | 1'000'000 | AUD | 987'590 | 991'010 | 1.17 |
| AU3CB0259943 | CBAAU 3 01/11/24 MTN | 2'400'000 | AUD | 2'379'890 | 2'390'167 | 2.83 |
| AU3CB0258614 | TOYOTA 3.3 11/22/23 | 700'000 | AUD | 696'675 | 698'730 | 0.83 |
| AU3CB0220879 | CBAAU 5 05/08/24 MTN | 750'000 | AUD | 752'963 | 749'790 | 0.89 |
| AU3CB0219186 | NAB 5 03/11/24 191 | 2'250'000 | AUD | 2'261'890 | 2'253'780 | 2.67 |
| AU3CB0216240 | WSTP 5 1/4 11/21/23 | 2'400'000 | AUD | 2'419'194 | 2'402'357 | 2.84 |
| | | | | 22'470'494 | 22'487'506 | 26.62 |
| CA | | | | | | |
| AU3FN0049011 | BMO Float 07/17/24 mtN | 1'200'000 | AUD | 1'203'936 | 1'203'264 | 1.42 |
| AU3CB0264968 | BMO 2.1 07/17/24 MTN | 590'000 | AUD | 577'327 | 576'495 | 0.68 |
| AU3CB0264778 | TD 2.05 07/10/24 | 3'100'000 | AUD | 3'022'796 | 3'030'994 | 3.59 |
| AU3CB0223402 | ONT 4 1/4 08/22/24 MTN | 800'000 | AUD | 797'305 | 797'240 | 0.94 |
| | | | | 5'601'364 | 5'607'993 | 6.63 |
| DE | | | | | | |
| XS1023260240 | DBHNGR 5.395 01/28/24 EMTN | 2'000'000 | AUD | 2'027'200 | 2'003'620 | 2.37 |
| AU3CB0247401 | DBHNGR 3 1/2 09/27/24 MTN | 1'020'000 | AUD | 1'008'780 | 1'006'842 | 1.19 |
| AU3CB0214211 | RENTEN 4 3/4 04/08/24 MTN | 800'000 | AUD | 800'792 | 801'648 | 0.95 |
| | | | | 3'836'772 | 3'812'110 | 4.51 |
| ES | | | | | | |
| XS2056573475 | SANTAN Float 09/26/24 EMTN | 1'600'000 | AUD | 1'597'700 | 1'598'272 | 1.89 |
| | | | | 1'597'700 | 1'598'272 | 1.89 |
| FR | | | | | | |
| AU3FN0050142 | BPCEGP Float 09/11/24 MTN | 1'000'000 | AUD | 1'002'220 | 999'080 | 1.18 |
| | | | | 1'002'220 | 999'080 | 1.18 |
| JP | | | | | | |
| XS2057887353 | MUFG 2.0777 10/01/24 EMTN | 2'600'000 | AUD | 2'520'752 | 2'516'228 | 2.98 |
| XS2053050683 | CENEXP 1.873 09/26/24 EMTN | 1'200'000 | AUD | 1'159'800 | 1'159'512 | 1.37 |
| XS2034071733 | SUMIBK Float 10/16/24 EMTN | 1'000'000 | AUD | 999'230 | 1'002'860 | 1.19 |
| AU3CB0265551 | MIZUHO 1.7 08/07/24 TCD | 3'200'000 | AUD | 3'114'144 | 3'115'200 | 3.69 |
| | | | | 7'793'926 | 7'793'800 | 9.23 |

| 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 | 1'009'936 | 1.20 |
| | | | | 1'006'691 | 1'009'936 | 1.20 |
| NL | | | | | | |
| XS1987905756 | RABOBK 1.51 05/29/24 EMTN | 900'000 | AUD | 872'758 | 879'354 | 1.04 |
| AU3CB0220093 | RABOBK 5 1/2 04/11/24 MTN | 2'500'000 | AUD | 2'527'106 | 2'509'675 | 2.97 |
| AU3CB0216141 | BNG 5 1/4 05/20/24 MTN | 2'100'000 | AUD | 2'112'714 | 2'109'576 | 2.50 |
| AU3CB0214765 | NEDWBK 5 1/4 04/18/24 MTN | 700'000 | AUD | 712'649 | 702'590 | 0.83 |
| | | | | 6'225'227 | 6'201'195 | 7.34 |
| NO | | | | | | |
| AU3CB0217826 | KBN 5 1/4 07/15/24 MTN | 546'000 | AUD | 548'621 | 548'916 | 0.65 |
| | | | | 548'621 | 548'916 | 0.65 |
| NZ | | | | | | |
| AU3CB0218899 | FCGNZ 5 1/2 02/26/24 MTN | 3'200'000 | AUD | 3'223'357 | 3'208'928 | 3.80 |
| | | | | 3'223'357 | 3'208'928 | 3.80 |
| SG | | | | | | |
| AU3FN0056834 | UOBSP Float 10/16/23 MTN | 2'900'000 | AUD | 2'905'861 | 2'900'290 | 3.43 |
| | | | | 2'905'861 | 2'900'290 | 3.43 |
| US | | | | | | |
| AU3CB0237907 | KO 3 1/4 06/11/24 MTN | 3'250'000 | AUD | 3'214'583 | 3'217'110 | 3.81 |
| AU3CB0237899 | AAPL 3.35 01/10/24 MTN | 1'500'000 | AUD | 1'490'899 | 1'495'530 | 1.77 |
| | | | | 4'705'482 | 4'712'640 | 5.58 |
| XS | | | | | | |
| XS0686578575 | EIB 0 1/2 10/26/23 EMTN | 1'300'000 | AUD | 1'271'353 | 1'297'426 | 1.54 |
| AU3CB0265007 | IFC 1.45 07/22/24 | 1'000'000 | AUD | 969'230 | 976'780 | 1.16 |
| AU3CB0259919 | ASIA 2.45 01/17/24 | 500'000 | AUD | 493'950 | 497'405 | 0.59 |
| AU3CB0258010 | CAF 3.4 10/26/23 | 1'600'000 | AUD | 1'586'217 | 1'598'144 | 1.89 |
| AU3CB0215614 | CAF 6 1/4 11/08/23 MTN | 1'700'000 | AUD | 1'717'706 | 1'701'870 | 2.02 |
| AU3CB0213205 | AFDB 4 3/4 03/06/24 GDIF | 3'600'000 | AUD | 3'617'918 | 3'604'860 | 4.27 |
| | | | | 9'656'374 | 9'676'485 | 11.47 |
| Total - Bonds | | | | | 70'557'151 | |
| Total - Officially and other regulated markets listed securities and money market instruments | | | | | 70'557'151 | |
| Investment Funds | | | | | | |
| Investment Funds | | | | | | |
| LU | | | | | | |
| LU1637934826 | SWC (LU) MMF Responsible USD NT | 19'112 | USD | 2'897'292 | 3'359'851 | 3.98 |
| LU0899940042 | SWC (LU) MMF Responsible CHF GT | 19'000 | CHF | 2'653'004 | 3'061'693 | 3.63 |
| | | | | 5'550'296 | 6'421'543 | 7.61 |
| Total - Investment Funds | | | | | 6'421'543 | |
| Total - Investment Funds | | | | | 6'421'543 | |
| TOTAL INVESTMENT PORTFOLIO | | | | | 76'978'695 | 91.14 |

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 | 1'300'000 | CHF | 1'277'325 | 1'279'005 | 0.30 |
| | | | | 1'277'325 | 1'279'005 | 0.30 |
| AT | | | | | | |
| CH0401956864 | VORHYP 0.45 03/05/24 EMTN | 5'190'000 | CHF | 5'128'618 | 5'155'746 | 1.22 |
| | | | | 5'128'618 | 5'155'746 | 1.22 |
| AU | | | | | | |
| CH0417086060 | WSTP 0.4 06/06/24 EMTN | 9'000'000 | CHF | 8'869'050 | 8'906'850 | 2.10 |
| CH0404599224 | NAB 0 1/4 03/13/24 GMTN | 8'000'000 | CHF | 7'878'200 | 7'948'000 | 1.87 |
| CH0310175515 | MQGAU 0 3/4 02/05/24 EMTN | 4'500'000 | CHF | 4'461'150 | 4'482'450 | 1.06 |
| CH0233911988 | NAB 1 1/2 02/07/24 EMTn | 3'000'000 | CHF | 3'001'350 | 2'996'400 | 0.71 |
| | | | | 24'209'750 | 24'333'700 | 5.74 |
| CA | | | | | | |
| CH0538763506 | BMO 0.096 12/22/23 | 2'500'000 | CHF | 2'471'400 | 2'489'750 | 0.59 |
| CH0537261874 | CM 0.1 10/24/23 EMTN | 1'500'000 | CHF | 1'485'300 | 1'498'500 | 0.35 |
| CH0232842341 | Q 1 1/2 02/05/24 EMTN | 6'350'000 | CHF | 6'347'415 | 6'343'968 | 1.50 |
| | | | | 10'304'115 | 10'332'218 | 2.44 |
| CH | | | | | | |
| CH1262684413 | UBS 2.05 04/28/24 | 8'000'000 | CHF | 8'000'410 | 8'002'800 | 1.89 |
| CH1181991733 | UBS 0.44 04/29/24 EMTN | 4'000'000 | CHF | 3'942'720 | 3'960'400 | 0.93 |
| CH0474178420 | RAIFFS 0 1/8 05/07/24 | 4'000'000 | CHF | 3'939'580 | 3'956'800 | 0.93 |
| CH0471297918 | PSHYPO 0 07/29/24 670 | 7'880'000 | CHF | 7'733'780 | 7'766'528 | 1.83 |
| CH0445625004 | KTBS 0 11/28/23 | 5'000'000 | CHF | 4'957'500 | 4'987'250 | 1.18 |
| CH0410155144 | VALIAN 0 1/8 04/23/24 | 5'000'000 | CHF | 4'945'100 | 4'951'750 | 1.17 |
| CH0406415247 | PSHYPO 0 1/8 04/26/24 658 | 3'000'000 | CHF | 2'967'600 | 2'972'700 | 0.70 |
| CH0394905704 | KBBS 0 1/8 04/11/24 | 2'000'000 | CHF | 1'965'800 | 1'982'200 | 0.47 |
| CH0362748326 | PSHYPO 0 1/8 03/25/24 648 | 6'000'000 | CHF | 5'911'500 | 5'953'500 | 1.40 |
| CH0358654975 | ROSW 0.1 09/23/24 2024 | 8'000'000 | CHF | 7'856'760 | 7'871'600 | 1.86 |
| CH0357676151 | PFZENT 0.01 02/05/24 491 | 8'000'000 | CHF | 7'906'498 | 7'952'800 | 1.88 |
| CH0353688929 | KBAARG 0.11 02/21/24 | 7'000'000 | CHF | 6'951'175 | 6'953'450 | 1.64 |
| CH0336587669 | PFZENT 0 06/14/24 482 | 4'000'000 | CHF | 3'941'040 | 3'951'200 | 0.93 |
| CH0319415953 | CS 0.55 04/15/24 EMTN | 5'420'000 | CHF | 5'356'194 | 5'375'827 | 1.27 |
| CH0280569093 | PSHYPO 0 1/8 12/04/23 609 | 1'000'000 | CHF | 989'350 | 997'250 | 0.24 |
| CH0278667107 | PFZENT 0 1/8 03/12/24 463 | 10'000'000 | CHF | 9'856'380 | 9'930'500 | 2.34 |
| | | | | 87'221'387 | 87'566'555 | 20.66 |
| CL | | | | | | |
| CH0445088385 | BNCHIL 0.568 11/21/23 | 1'000'000 | CHF | 986'500 | 997'850 | 0.24 |
| CH0428194291 | BSANCI 0.441 12/21/23 EMTN | 4'400'000 | CHF | 4'351'410 | 4'383'060 | 1.03 |
| | | | | 5'337'910 | 5'380'910 | 1.27 |
| DE | | | | | | |
| CH0457206842 | MUNHYP 0.001 02/19/24 EMTN | 5'500'000 | CHF | 5'422'125 | 5'461'500 | 1.29 |

| ISIN Number | Name | Quantity / face value | Currency | Cost price | Fair Value | % of net assets |
|--------------|-----------------------------|--------------------------|----------|-------------------|-------------------|--------------------|
| CH0409938120 | MUNHYP 0.35 12/12/23 EMTN | 6'105'000 | CHF | 6'071'559 | 6'091'874 | 1.44 |
| | | | | 11'493'684 | 11'553'374 | 2.73 |
| | FR | | | | | |
| CH0459297419 | BPCEGP 0 1/2 11/08/23 EMTN | 12'500'000 | CHF | 12'419'170 | 12'481'875 | 2.94 |
| CH0419040750 | BFCM 0.4 02/12/24 EMTN | 3'650'000 | CHF | 3'622'439 | 3'632'845 | 0.86 |
| CH0407809778 | BFCM 0.366 10/10/24 EMTN | 2'000'000 | CHF | 1'967'200 | 1'969'500 | 0.46 |
| CH0398677697 | ACAFP 0.2 10/30/23 EMTN | 5'000'000 | CHF | 4'947'100 | 4'993'750 | 1.18 |
| CH0379268763 | ACAFP 0.3 04/18/24 EMTN | 5'260'000 | CHF | 5'200'227 | 5'216'868 | 1.23 |
| CH0303925652 | BFCM 0.55 12/08/23 EMTN | 5'000'000 | CHF | 4'956'050 | 4'988'750 | 1.18 |
| CH0247902890 | TTEFP 1 08/29/24 EMTN | 5'000'000 | CHF | 4'957'000 | 4'965'750 | 1.17 |
| CH0243273759 | ACACB 1 1/8 06/05/24 EMTN | 7'200'000 | CHF | 7'158'491 | 7'166'520 | 1.69 |
| CH0243069280 | BFCM 2 05/22/24 EMTN | 4'250'000 | CHF | 4'253'458 | 4'253'188 | 1.00 |
| CH0234789193 | CFF 1 1/2 02/19/24 EMTN | 2'900'000 | CHF | 2'894'930 | 2'897'100 | 0.68 |
| CH0148606137 | CRH 2 3/8 03/05/24 | 11'150'000 | CHF | 11'204'085 | 11'172'300 | 2.63 |
| | | | | 63'580'150 | 63'738'446 | 15.02 |
| | KR | | | | | |
| CH0465767793 | KORGAS 0 11/28/23 | 7'000'000 | CHF | 6'911'150 | 6'978'300 | 1.65 |
| CH0421460400 | EIBKOR 0.3825 07/11/24 EMTN | 5'750'000 | CHF | 5'662'613 | 5'682'438 | 1.34 |
| CH0419041568 | KOROIL 0 10/04/24 GMTN | 250'000 | CHF | 244'488 | 244'963 | 0.06 |
| CH0365501508 | HIGHWY 0 1/4 06/07/24 GMTN | 2'000'000 | CHF | 1'974'500 | 1'976'200 | 0.47 |
| | | | | 14'792'750 | 14'881'900 | 3.52 |
| | KY | | | | | |
| CH0441004386 | ADCBUH 0.725 02/15/24 EMTN | 700'000 | CHF | 689'535 | 696'395 | 0.16 |
| | | | | 689'535 | 696'395 | 0.16 |
| | LU | | | | | |
| CH0305557644 | DHR 0 1/2 12/08/23 | 7'000'000 | CHF | 6'936'700 | 6'982'500 | 1.65 |
| | | | | 6'936'700 | 6'982'500 | 1.65 |
| | NL | | | | | |
| CH0241528741 | BNG 1 1/4 04/30/24 EMTn | 3'000'000 | CHF | 2'988'300 | 2'992'200 | 0.71 |
| CH0235834154 | DBHNGR 1 1/2 08/26/24 EMTN | 2'980'000 | CHF | 2'972'699 | 2'988'642 | 0.70 |
| CH0143838396 | DBHNGR 1 1/2 02/21/24 EMTN | 9'000'000 | CHF | 9'003'000 | 8'993'700 | 2.12 |
| CH0136594337 | EBN 1 5/8 10/03/23 EMTN | 4'500'000 | CHF | 4'508'216 | 4'500'000 | 1.06 |
| | | | | 19'472'215 | 19'474'542 | 4.59 |
| | NO | | | | | |
| CH0463112067 | DNBNO 0.05 03/13/24 EMTN | 4'000'000 | CHF | 3'941'900 | 3'967'800 | 0.94 |
| CH0446595636 | DNBNO 0 1/8 11/30/23 EMTN | 6'925'000 | CHF | 6'848'381 | 6'906'995 | 1.63 |
| | | | | 10'790'281 | 10'874'795 | 2.57 |
| | NZ | | | | | |
| CH0407809794 | KIWI 0 1/4 10/18/23 | 10'100'000 | CHF | 10'044'558 | 10'092'930 | 2.38 |
| CH0350030414 | ASBBNK 0.2 08/02/24 Emtn | 3'890'000 | CHF | 3'814'592 | 3'835'151 | 0.90 |
| CH0310451825 | ANZLNZ 0 1/4 10/25/23 emtn | 3'990'000 | CHF | 3'942'491 | 3'986'210 | 0.94 |
| CH0306770600 | WSTPNZ 0 3/8 02/05/24 EMTN | 9'970'000 | CHF | 9'849'515 | 9'919'652 | 2.34 |
| CH0204017005 | AUCKCN 1 1/8 02/07/24 EMTN | 9'560'000 | CHF | 9'530'210 | 9'538'490 | 2.25 |
| | | | | 37'181'365 | 37'372'432 | 8.81 |
| | SE | | | | | |
| CH0302790115 | NDAFH 0 1/4 11/27/23 EMTN | 500'000 | CHF | 494'250 | 498'800 | 0.12 |
| CH0252511925 | LF BANK 0 7/8 09/16/24 EMTn | 2'970'000 | CHF | 2'940'103 | 2'943'270 | 0.69 |
| | | | | 3'434'353 | 3'442'070 | 0.81 |

| ISIN Number | Name | Quantity / face value | Currency | Cost price | Fair Value | % of net assets |
|--|--|--------------------------|----------|-------------------|--------------------|--------------------|
| SK | | | | | | |
| CH0206594506 | SLOVAK 2 1/8 10/16/23 | 1'200'000 | CHF | 1'209'600 | 1'200'000 | 0.28 |
| | | | | 1'209'600 | 1'200'000 | 0.28 |
| US | | | | | | |
| CH0423233565 | JXN 0.3 12/18/23 EMTN | 7'875'000 | CHF | 7'772'090 | 7'848'619 | 1.85 |
| CH0272024669 | JPM 0 1/2 12/04/23 EMTN | 8'000'000 | CHF | 7'927'900 | 7'981'200 | 1.88 |
| | | | | 15'699'990 | 15'829'819 | 3.73 |
| XS | | | | | | |
| CH0465044607 | CABEI 0.2 03/25/24 EMTN | 4'000'000 | CHF | 3'925'050 | 3'967'400 | 0.94 |
| CH0463112042 | FNPLAT 0.578 03/11/24 | 1'000'000 | CHF | 990'000 | 992'500 | 0.23 |
| CH0398677713 | CABEI 0.314 09/05/24 EMTN | 2'000'000 | CHF | 1'967'000 | 1'967'800 | 0.46 |
| CH0225173332 | CAF 2 02/05/24 EMTN | 6'025'000 | CHF | 6'031'544 | 6'023'193 | 1.42 |
| CH0142054391 | EIB 1 5/8 11/23/23 | 500'000 | CHF | 501'025 | 499'900 | 0.12 |
| | | | | 13'414'619 | 13'450'793 | 3.17 |
| Total - Bonds | | | | | 333'545'199 | |
| Total - Officially and other regulated markets listed securities and money market instruments | | | | | 333'545'199 | |
| Investment Funds | | | | | | |
| Investment Funds | | | | | | |
| LU | | | | | | |
| LU1577895896 | LOMBARD ODIER FUNDS SICAV-SHORT-TERM MONEY MARKET | 137'633 | CHF | 17'036'062 | 17'033'414 | 4.01 |
| LU0128499158 | SHRT TRM MON MKT CHF-I | 143'208 | CHF | 17'029'134 | 17'037'174 | 4.01 |
| | | | | 34'065'196 | 34'070'588 | 8.02 |
| Total - Investment Funds | | | | | 34'070'588 | |
| Total - Investment Funds | | | | | 34'070'588 | |
| TOTAL INVESTMENT PORTFOLIO | | | | | 367'615'787 | 86.69 |

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 | 197'388 | 0.13 |
| XS1982725159 | ERSTBK 0 3/8 04/16/24 EMTN | 1'800'000 | EUR | 1'748'808 | 1'763'910 | 1.16 |
| | | | | 1'945'960 | 1'961'298 | 1.29 |
| AU | | | | | | |
| XS2400358474 | MQGAU Float 10/20/23 EMTN | 1'050'000 | EUR | 1'058'233 | 1'050'263 | 0.69 |
| XS1998797663 | NAB 0 1/4 05/20/24 GMTN | 1'000'000 | EUR | 975'400 | 976'020 | 0.64 |
| XS1685481332 | NAB 0 5/8 09/18/24 GMTN | 1'000'000 | EUR | 967'500 | 967'630 | 0.64 |
| | | | | 3'001'133 | 2'993'913 | 1.97 |
| BE | | | | | | |
| BE0312795678 | BGTB 0 07/1 1/24 364D | 1'000'000 | EUR | 971'877 | 971'880 | 0.64 |
| BE0312793657 | BGTB 0 03/07/24 364D | 2'100'000 | EUR | 2'065'739 | 2'066'400 | 1.36 |
| BE0312792642 | BGTB 0 01/1 1/24 364D | 2'500'000 | EUR | 2'472'804 | 2'474'175 | 1.63 |
| | | | | 5'510'421 | 5'512'455 | 3.63 |
| CA | | | | | | |
| XS1991125896 | CM 0 3/8 05/03/24 EMTN | 3'400'000 | EUR | 3'281'276 | 3'327'104 | 2.19 |
| XS1985806600 | TD 0 3/8 04/25/24 EMTN | 1'000'000 | EUR | 977'720 | 979'530 | 0.64 |
| XS1942615607 | RY 0 1/4 01/29/24 EMTN | 1'000'000 | EUR | 969'110 | 988'480 | 0.65 |
| XS1506604161 | BMO 0.1 10/20/23 EMTN | 1'000'000 | EUR | 978'640 | 998'280 | 0.66 |
| | | | | 6'206'746 | 6'293'394 | 4.14 |
| CH | | | | | | |
| XS2480543102 | CS 2 1/8 05/31/24 EMTN | 2'900'000 | EUR | 2'828'167 | 2'856'326 | 1.88 |
| | | | | 2'828'167 | 2'856'326 | 1.88 |
| CN | | | | | | |
| XS2332559470 | BCHINA 0 04/28/24 EMTN | 1'000'000 | EUR | 967'820 | 974'070 | 0.64 |
| XS1553210672 | SDBC 0 7/8 01/24/24 | 1'000'000 | EUR | 973'620 | 989'010 | 0.65 |
| | | | | 1'941'440 | 1'963'080 | 1.29 |
| DE | | | | | | |
| DE000BHY0C62 | BHH 0.01 02/12/24 EMTN | 500'000 | EUR | 482'760 | 491'590 | 0.32 |
| | | | | 482'760 | 491'590 | 0.32 |
| DK | | | | | | |
| XS2406549464 | DANBNK 0.01 11/10/24 EMTN | 400'000 | EUR | 392'908 | 398'268 | 0.26 |
| | | | | 392'908 | 398'268 | 0.26 |
| ES | | | | | | |
| XS2575952341 | SANTAN Float 01/16/25 EMTN | 800'000 | EUR | 802'384 | 802'064 | 0.53 |
| XS2476266205 | SANTAN Float 05/05/24 eMTN | 2'000'000 | EUR | 2'020'200 | 2'009'660 | 1.32 |
| XS2018637913 | SANSCF 0 3/8 06/27/24 EMTN | 1'100'000 | EUR | 1'070'135 | 1'070'641 | 0.70 |
| XS2014287937 | SANTAN 0 1/4 06/19/24 EMTN | 1'400'000 | EUR | 1'349'740 | 1'362'256 | 0.89 |
| ES0378641320 | FADE 0.85 12/17/23 | 1'100'000 | EUR | 1'078'990 | 1'092'531 | 0.72 |
| | | | | 6'321'449 | 6'337'152 | 4.16 |

| ISIN Number | Name | Quantity / face value | Currency | Cost price | Fair Value | % of net assets |
|--------------|----------------------------|--------------------------|----------|-------------------|-------------------|--------------------|
| FI | | | | | | |
| XS2197342129 | OPBANK 0 1/8 07/01/24 EMTN | 3'800'000 | EUR | 3'673'472 | 3'689'382 | 2.42 |
| XS1956022716 | OPBANK 0 3/8 02/26/24 EMTN | 400'000 | EUR | 393'076 | 394'136 | 0.26 |
| | | | | 4'066'548 | 4'083'518 | 2.68 |
| FR | | | | | | |
| XS1045553812 | BFCM 2 5/8 03/18/24 EMTN | 4'000'000 | EUR | 3'956'315 | 3'972'680 | 2.61 |
| XS0982291246 | BFCM 3 10/23/23 EMTN | 500'000 | EUR | 498'764 | 499'735 | 0.33 |
| XS0410937659 | SNCF 4 5/8 02/02/24 EMTN | 1'500'000 | EUR | 1'520'426 | 1'502'055 | 0.99 |
| FR0127921312 | BTF 0 07/10/24 | 2'500'000 | EUR | 2'423'234 | 2'428'775 | 1.60 |
| FR0127921296 | BTF 0 02/07/24 | 1'400'000 | EUR | 1'379'547 | 1'381'520 | 0.91 |
| FR0127921262 | BTF 0 12/13/23 | 2'000'000 | EUR | 1'978'821 | 1'985'380 | 1.30 |
| FR0127462903 | BTF 0 11/01/23 | 1'800'000 | EUR | 1'787'264 | 1'794'582 | 1.18 |
| FR0013432770 | BFCM 0 1/8 02/05/24 EMTN | 700'000 | EUR | 680'750 | 690'641 | 0.45 |
| FR0013420023 | HSBC 0 1/4 05/17/24 EMTN | 1'000'000 | EUR | 965'900 | 976'610 | 0.64 |
| FR0013299591 | BPIFRA 0 1/8 11/25/23 | 1'000'000 | EUR | 977'204 | 994'220 | 0.65 |
| FR0013204476 | BPCEGP 0 3/8 10/05/23 EMTN | 1'500'000 | EUR | 1'464'300 | 1'499'655 | 0.99 |
| FR0013142809 | UNEDIC 0 1/4 11/24/23 EMTN | 300'000 | EUR | 292'650 | 298'356 | 0.20 |
| FR0011891258 | ACAAP 2 3/4 06/20/24 | 600'000 | EUR | 594'456 | 591'102 | 0.39 |
| FR0011689579 | BPCEGP 3 07/19/24 EMTN | 1'300'000 | EUR | 1'287'793 | 1'289'106 | 0.85 |
| FR0011625482 | ACAAP 3.15 12/23/23 | 700'000 | EUR | 699'003 | 698'719 | 0.46 |
| FR0011225325 | IDF 3 5/8 03/27/24 EMTN | 800'000 | EUR | 800'182 | 797'560 | 0.52 |
| FR0011202514 | CADEs Float 02/27/24 EMTN | 1'500'000 | EUR | 1'493'250 | 1'491'990 | 0.98 |
| | | | | 22'799'858 | 22'892'686 | 15.05 |
| GB | | | | | | |
| IT0006729377 | BACR 2.8 06/20/24 DMTN | 1'200'000 | EUR | 1'185'734 | 1'187'424 | 0.78 |
| | | | | 1'185'734 | 1'187'424 | 0.78 |
| JE | | | | | | |
| CH0314209351 | UBS 2 1/8 03/04/24 | 3'200'000 | EUR | 3'135'101 | 3'173'440 | 2.08 |
| | | | | 3'135'101 | 3'173'440 | 2.08 |
| JP | | | | | | |
| XS2132337697 | MUFG 0.978 06/09/24 | 4'000'000 | EUR | 3'895'015 | 3'914'760 | 2.57 |
| XS2004880832 | MIZUHO 0.523 06/10/24 EMTN | 3'200'000 | EUR | 3'099'937 | 3'122'336 | 2.05 |
| XS1998025008 | SUMIBK 0.465 05/30/24 EMTN | 3'000'000 | EUR | 2'903'535 | 2'929'470 | 1.92 |
| XS1890709774 | MUFG 0.98 10/09/23 EMTN | 2'500'000 | EUR | 2'454'457 | 2'498'625 | 1.64 |
| XS1886577615 | MIZUHO 1.02 10/11/23 EMTN | 1'000'000 | EUR | 985'800 | 999'360 | 0.66 |
| | | | | 13'338'744 | 13'464'551 | 8.84 |
| KY | | | | | | |
| XS1577956789 | YANTZE 1.3 06/21/24 | 800'000 | EUR | 777'600 | 782'248 | 0.51 |
| | | | | 777'600 | 782'248 | 0.51 |
| NL | | | | | | |
| XS2554493119 | NWG Float 11/14/24 EMTN | 1'000'000 | EUR | 1'012'590 | 1'003'620 | 0.66 |
| XS1956955980 | RABOBK 0 5/8 02/27/24 EMTN | 2'200'000 | EUR | 2'137'096 | 2'170'036 | 1.43 |
| XS1041772986 | DSM 2 3/8 04/03/24 EMTN | 150'000 | EUR | 148'733 | 148'947 | 0.10 |
| XS1020769748 | ABNANV 2 3/8 01/23/24 EMTN | 800'000 | EUR | 794'704 | 796'184 | 0.52 |
| | | | | 4'093'123 | 4'118'787 | 2.71 |
| NO | | | | | | |
| XS2079723552 | DNBNO 0.05 11/14/23 EMTN | 2'000'000 | EUR | 1'954'260 | 1'991'020 | 1.31 |
| XS2050945984 | SCBNOR 0 1/8 09/11/24 EMTN | 1'300'000 | EUR | 1'249'924 | 1'251'146 | 0.82 |
| | | | | 3'204'184 | 3'242'166 | 2.13 |

| ISIN Number | Name | Quantity / face value | Currency | Cost price | Fair Value | % of net assets |
|--|------------------------------|--------------------------|----------|-------------------|--------------------|--------------------|
| NZ | | | | | | |
| XS1962595895 | ASBBNK 0 3/4 03/13/24 EMTN | 4'000'000 | EUR | 3'881'357 | 3'939'200 | 2.59 |
| XS1936779245 | WSTPNZ 0 1/2 01/17/24 EMTN | 4'400'000 | EUR | 4'281'450 | 4'355'604 | 2.86 |
| XS1935204641 | ANZLNZ 0 1/2 01/17/24 Emtn | 1'500'000 | EUR | 1'457'730 | 1'482'555 | 0.97 |
| XS1502534461 | ASBBNK 0 1/8 10/18/23 EMTN | 2'000'000 | EUR | 1'951'760 | 1'996'860 | 1.31 |
| | | | | 11'572'297 | 11'774'219 | 7.73 |
| SE | | | | | | |
| XS2230884657 | VLVY 0 1/8 09/17/24 EMTN | 3'650'000 | EUR | 3'512'395 | 3'514'804 | 2.31 |
| XS2020568734 | SEB 0.05 07/01/24 EMTN | 2'500'000 | EUR | 2'413'975 | 2'427'000 | 1.59 |
| | | | | 5'926'370 | 5'941'804 | 3.90 |
| SG | | | | | | |
| XS1554349297 | DBSSP 0 3/8 01/23/24 | 2'500'000 | EUR | 2'427'330 | 2'473'100 | 1.62 |
| | | | | 2'427'330 | 2'473'100 | 1.62 |
| US | | | | | | |
| XS2196322155 | XOM 0.142 06/26/24 | 4'000'000 | EUR | 3'883'000 | 3'888'760 | 2.55 |
| XS1979259220 | MET 0 3/8 04/09/24 | 2'000'000 | EUR | 1'936'250 | 1'962'380 | 1.29 |
| XS1560863802 | BAC 1.379 02/07/25 EMTN | 1'000'000 | EUR | 981'650 | 990'240 | 0.65 |
| XS1456422135 | JPM 0 5/8 01/25/24 EMTN | 3'400'000 | EUR | 3'319'764 | 3'364'504 | 2.21 |
| XS1379171140 | MS 1 3/4 03/11/24 GMTN | 2'500'000 | EUR | 2'468'855 | 2'474'700 | 1.63 |
| XS1079726334 | BAC 2 3/8 06/19/24 EMTN | 2'200'000 | EUR | 2'166'586 | 2'173'116 | 1.43 |
| | | | | 14'756'105 | 14'853'700 | 9.76 |
| XS | | | | | | |
| XS1943474483 | CAF 0 5/8 01/30/24 | 4'300'000 | EUR | 4'200'264 | 4'248'443 | 2.79 |
| EU000A3K4EC8 | EUB 0 03/08/24 6M | 2'500'000 | EUR | 2'455'187 | 2'458'925 | 1.62 |
| EU000A3K4EB0 | EUB 0 02/09/24 6M | 3'400'000 | EUR | 3'347'515 | 3'354'270 | 2.20 |
| EU000A3K4D90 | EUB 0 12/08/23 6M | 1'800'000 | EUR | 1'785'224 | 1'787'490 | 1.17 |
| | | | | 11'788'189 | 11'849'128 | 7.78 |
| Total - Bonds | | | | | 128'644'247 | |
| Total - Officially and other regulated markets listed securities and money market instruments | | | | | 128'644'247 | |
| Investment Funds | | | | | | |
| Investment Funds | | | | | | |
| LU | | | | | | |
| LU1577896191 | LO SHRT TERM MMKT EUR-EUR IA | 54'261 | EUR | 6'025'836 | 6'137'397 | 4.03 |
| LU0128494944 | PICTET-SHORT TRM MMKT E-I | 43'906 | EUR | 6'010'360 | 6'137'884 | 4.03 |
| | | | | 12'036'195 | 12'275'281 | 8.06 |
| Total - Investment Funds | | | | | 12'275'281 | |
| Total - Investment Funds | | | | | 12'275'281 | |
| TOTAL INVESTMENT PORTFOLIO | | | | | 140'919'527 | 92.57 |

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 | | | | | | |
| US96122WAM29 | WSTP 3.15 01/16/24 144A | 1'700'000 | USD | 1'668'589 | 1'686'332 | 0.42 |
| US8672ENAL69 | SUNAU 3.3 04/15/24 REGS | 2'174'000 | USD | 2'138'683 | 2'139'760 | 0.53 |
| | | | | 3'807'272 | 3'826'092 | 0.95 |
| CA | | | | | | |
| XS2695395694 | BMO 5.894 09/26/24 EMTN | 4'000'000 | USD | 3'996'000 | 3'994'480 | 0.99 |
| US89114QCQ91 | TD 0.55 03/04/24 | 2'025'000 | USD | 1'959'775 | 1'980'977 | 0.49 |
| US89114QCB23 | TD 3 1/4 03/11/24 GMTN | 1'206'000 | USD | 1'182'821 | 1'192'469 | 0.29 |
| US89114QCA40 | TD 2.65 06/12/24 MTN | 1'000'000 | USD | 973'590 | 978'160 | 0.24 |
| US78013XZU52 | RY 2.55 07/16/24 GMTN | 9'000'000 | USD | 8'724'650 | 8'767'530 | 2.16 |
| US31429KAE38 | CCDJ 0.7 05/21/24 144A | 11'000'000 | USD | 10'544'490 | 10'638'650 | 2.63 |
| US06418GAB32 | BNS Float 06/12/25 | 2'000'000 | USD | 2'005'920 | 2'005'760 | 0.50 |
| US06418BAD01 | BNS Float 03/11/24 MTN | 1'000'000 | USD | 1'000'700 | 1'001'930 | 0.25 |
| US06417XAK72 | BNS Float 04/11/25 MTN | 1'933'000 | USD | 1'929'873 | 1'932'671 | 0.48 |
| US064159MK98 | BNS 3.4 02/11/24 | 8'000'000 | USD | 7'899'940 | 7'929'120 | 1.96 |
| US06368FAG46 | BMO 2.15 03/08/24 MTN | 6'000'000 | USD | 5'867'060 | 5'903'820 | 1.46 |
| US06367WHH97 | BMO 3.3 02/05/24 E | 4'000'000 | USD | 3'929'200 | 3'965'840 | 0.98 |
| US06367TQW35 | BMO 0 5/8 07/09/24 MTN | 2'000'000 | USD | 1'894'620 | 1'921'780 | 0.47 |
| | | | | 51'908'639 | 52'213'187 | 12.90 |
| CH | | | | | | |
| US902674YC83 | UBS Float 02/09/24 144A | 1'500'000 | USD | 1'495'800 | 1'498'755 | 0.37 |
| US22550L2J94 | CS 4 3/4 08/09/24 | 12'527'000 | USD | 12'329'924 | 12'356'257 | 3.05 |
| US22546QAP28 | CS 3 5/8 09/09/24 MTN | 1'900'000 | USD | 1'847'284 | 1'851'189 | 0.46 |
| | | | | 15'673'008 | 15'706'201 | 3.88 |
| DE | | | | | | |
| US251526CM97 | DB 0.962 11/08/23 E | 7'000'000 | USD | 6'742'000 | 6'963'320 | 1.72 |
| US251526CJ68 | DB 0.898 05/28/24 | 5'800'000 | USD | 5'543'734 | 5'604'424 | 1.38 |
| | | | | 12'285'734 | 12'567'744 | 3.10 |
| ES | | | | | | |
| US05971KAM18 | SANTAN 3.892 05/24/24 | 2'600'000 | USD | 2'553'200 | 2'563'860 | 0.63 |
| US05971KAD19 | SANTAN 2.706 06/27/24 | 3'400'000 | USD | 3'312'588 | 3'314'320 | 0.82 |
| | | | | 5'865'788 | 5'878'180 | 1.45 |
| FR | | | | | | |
| US22535WAD92 | ACAFP 3 1/4 10/04/24 144A | 3'000'000 | USD | 2'916'900 | 2'918'970 | 0.72 |
| US06675FAV94 | BFCM 0.65 02/27/24 144A | 300'000 | USD | 285'468 | 293'694 | 0.07 |
| | | | | 3'202'368 | 3'212'664 | 0.79 |
| GB | | | | | | |
| XS1876165819 | HSBC 3.3 09/28/24 emtn | 6'770'000 | USD | 6'665'065 | 6'706'633 | 1.66 |
| USG6382GVA77 | NWG 0.8 08/12/24 REGS | 10'920'000 | USD | 10'406'740 | 10'444'325 | 2.58 |
| US63859UBG76 | NWIDE 0.55 01/22/24 144A | 1'730'000 | USD | 1'673'308 | 1'701'680 | 0.42 |
| US06739FHV67 | BACR 3 3/4 05/15/24 BKNT | 310'000 | USD | 305'319 | 306'175 | 0.08 |

| ISIN Number | Name | Quantity / face value | Currency | Cost price | Fair Value | % of net assets |
|--------------|----------------------------|--------------------------|----------|-------------------|-------------------|--------------------|
| | | | | 19'050'432 | 19'158'812 | 4.74 |
| | JP | | | | | |
| XS1959967685 | JFM 3 03/12/24 REGS | 7'300'000 | USD | 7'118'256 | 7'212'765 | 1.78 |
| XS1506462784 | JFM 2 1/8 10/25/23 REGS | 3'950'000 | USD | 3'861'599 | 3'941'350 | 0.97 |
| USJ5539RAB00 | NTT 0.583 03/01/24 REGS | 1'363'000 | USD | 1'326'013 | 1'332'987 | 0.33 |
| USJ45992PK42 | MIZUHO 3 3/4 04/16/24 REGS | 2'000'000 | USD | 1'963'900 | 1'976'400 | 0.49 |
| USJ0423YBQ64 | MUFG 3 3/4 03/10/24 REGS | 6'110'000 | USD | 6'047'015 | 6'053'605 | 1.49 |
| US86563VAU35 | SUMITR 0.85 03/25/24 144A | 3'400'000 | USD | 3'283'828 | 3'319'012 | 0.82 |
| US86562MBM10 | SUMIBK 2.696 07/16/24 | 12'900'000 | USD | 12'551'536 | 12'579'951 | 3.11 |
| US86562MBF68 | SUMIBK 3.936 10/16/23 | 1'952'000 | USD | 1'933'583 | 1'950'009 | 0.48 |
| US86562MBE93 | SUMIBK Float 10/16/23 | 488'000 | USD | 492'341 | 488'146 | 0.12 |
| US60687YAW93 | MIZUHO 2.839 07/16/25 | 5'000'000 | USD | 4'852'250 | 4'863'500 | 1.20 |
| US606822CH58 | MUFG 4.788 07/18/25 | 2'500'000 | USD | 2'473'750 | 2'471'450 | 0.61 |
| US606822BD53 | MUFG 3.407 03/07/24 | 4'500'000 | USD | 4'438'530 | 4'452'075 | 1.10 |
| US471068AP11 | JFM 3 03/12/24 144A | 1'200'000 | USD | 1'168'560 | 1'185'612 | 0.29 |
| | | | | 51'511'162 | 51'826'861 | 12.79 |
| | KR | | | | | |
| US82460EAM21 | SHNHAN 3 7/8 11/05/23 REGS | 1'300'000 | USD | 1'285'700 | 1'297'530 | 0.32 |
| | | | | 1'285'700 | 1'297'530 | 0.32 |
| | NL | | | | | |
| US74977RDF82 | RABOBK 2 5/8 07/22/24 144A | 2'500'000 | USD | 2'423'875 | 2'435'100 | 0.60 |
| | | | | 2'423'875 | 2'435'100 | 0.60 |
| | NO | | | | | |
| XS1946056766 | KBN 2 3/4 02/05/24 REGS | 1'450'000 | USD | 1'415'216 | 1'435'761 | 0.35 |
| | | | | 1'415'216 | 1'435'761 | 0.35 |
| | NZ | | | | | |
| US06407FAA03 | BZLNZ 3 1/2 02/20/24 REGS | 2'500'000 | USD | 2'467'875 | 2'475'550 | 0.61 |
| US00216NAC39 | ASBBNK 3 1/8 05/23/24 REGS | 7'100'000 | USD | 6'971'355 | 6'968'650 | 1.72 |
| US00182EBK47 | ANZLNZ 3.4 03/19/24 144A | 1'100'000 | USD | 1'086'910 | 1'087'075 | 0.27 |
| | | | | 10'526'140 | 10'531'275 | 2.60 |
| | SE | | | | | |
| US87031CAD56 | SEK 0 1/2 11/10/23 | 3'000'000 | USD | 2'901'540 | 2'984'670 | 0.74 |
| US86959LAG86 | SHBASS 0.55 06/11/24 144A | 2'500'000 | USD | 2'397'450 | 2'410'375 | 0.59 |
| | | | | 5'298'990 | 5'395'045 | 1.33 |
| | US | | | | | |
| USU2339CDP06 | MBGGR 3.65 02/22/24 REGS | 2'500'000 | USD | 2'465'700 | 2'479'375 | 0.61 |
| US912797GC52 | B 01/11/24 | 2'000'000 | USD | 1'966'773 | 1'970'274 | 0.49 |
| US912797FV43 | B 12/21/23 | 3'000'000 | USD | 2'940'933 | 2'964'233 | 0.73 |
| US912797FK87 | B 11/16/23 | 3'750'000 | USD | 3'718'677 | 3'724'147 | 0.92 |
| US912796ZY88 | B 01/25/24 | 3'300'000 | USD | 3'220'732 | 3'244'397 | 0.80 |
| US912796ZN24 | B 12/28/23 | 6'320'000 | USD | 6'217'778 | 6'238'359 | 1.54 |
| US912796YJ21 | B 10/05/23 | 7'560'000 | USD | 7'528'059 | 7'553'435 | 1.86 |
| US66980Q2A49 | BOCAVI 1 5/8 04/29/24 REGS | 3'000'000 | USD | 2'919'900 | 2'923'620 | 0.72 |
| US61746BDQ68 | MS 3 7/8 04/29/24 F | 2'000'000 | USD | 1'975'000 | 1'976'440 | 0.49 |
| US46647PAY25 | JPM 4.023 12/05/24 | 2'100'000 | USD | 2'080'575 | 2'090'886 | 0.52 |
| US40434CAD74 | HSBC 3 1/2 06/23/24 | 3'800'000 | USD | 3'730'220 | 3'730'764 | 0.92 |
| US40428HTA04 | HSBC 3 3/4 05/24/24 | 3'860'000 | USD | 3'803'953 | 3'800'479 | 0.94 |
| US06051GKT57 | BAC Float 04/25/25 0000 | 2'000'000 | USD | 2'004'000 | 2'003'840 | 0.49 |

| ISIN Number | Name | Quantity / face value | Currency | Cost price | Fair Value | % of net assets |
|--|----------------------------|--------------------------|----------|-------------------|--------------------|--------------------|
| US06051GKG37 | BAC 1.843 02/04/25 MTN | 3'300'000 | USD | 3'206'280 | 3'247'035 | 0.80 |
| US04686E3A83 | ATH Float 05/24/24 REGS | 460'000 | USD | 452'541 | 457'056 | 0.11 |
| US04685A3J84 | ATH 2.514 03/08/24 144A | 1'000'000 | USD | 966'890 | 982'970 | 0.24 |
| US04685A3H29 | ATH Float 01/07/25 144A | 2'715'000 | USD | 2'655'037 | 2'665'668 | 0.66 |
| US04685A3A75 | ATH 0.914 08/19/24 144A | 1'200'000 | USD | 1'141'164 | 1'143'456 | 0.28 |
| US04685A2X87 | ATH Float 05/24/24 144A | 2'000'000 | USD | 1'988'860 | 1'987'220 | 0.49 |
| US04685A2S92 | ATH 0.95 01/08/24 144A | 1'095'000 | USD | 1'042'254 | 1'078'301 | 0.27 |
| US04685A2J93 | ATH 2 3/4 06/25/24 144A | 2'500'000 | USD | 2'433'000 | 2'433'150 | 0.60 |
| | | | | 58'458'326 | 58'695'105 | 14.48 |
| | XS | | | | | |
| XS2045838039 | CABEI Float 11/15/24 EMTN | 1'400'000 | USD | 1'404'858 | 1'407'196 | 0.35 |
| US219868CA29 | CAF 3 3/4 11/23/23 | 5'000'000 | USD | 4'942'817 | 4'984'050 | 1.23 |
| | | | | 6'347'675 | 6'391'246 | 1.58 |
| Total - Bonds | | | | | 250'570'802 | |
| Total - Officially and other regulated markets listed securities and money market instruments | | | | | 250'570'802 | |
| Investment Funds | | | | | | |
| Investment Funds | | | | | | |
| | LU | | | | | |
| LU0619623795 | AMUNDI MMKT-S/T USD-PV(C) | 14'898 | USD | 16'251'965 | 16'863'983 | 4.16 |
| LU0128497707 | PICTET-SHRT TRM MMKT USD-I | 98'765 | USD | 14'591'484 | 15'291'099 | 3.77 |
| | | | | 30'843'449 | 32'155'082 | 7.93 |
| Total - Investment Funds | | | | | 32'155'082 | |
| Total - Investment Funds | | | | | 32'155'082 | |
| TOTAL INVESTMENT PORTFOLIO | | | | | 282'725'884 | 69.79 |

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

| | | |
|-----|------------|------------|
| CHF | 1.00 = CHF | 1.00000000 |
| USD | 1.00 = CHF | 0.91480000 |

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 | - | - | - |

FAC: flat-rate administrative commission / FMF: flat-rate management fee / FAF: flat-rate 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 | 3'509'245.15 | AUD | 2'370'000.00 | 26.10.2023 | -159'055.55 |
| CHF | 3'450'274.64 | AUD | 2'000'000.00 | 26.10.2023 | 56'472.70 |
| AUD | 200'000.00 | CHF | 357'122.45 | 26.10.2023 | -17'705.24 |
| AUD | 250'000.00 | USD | 390'837.52 | 26.10.2023 | -3'822.72 |

The currency forward contracts were entered into with the following counterparties: 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.com) 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

Transaction costs will only be shown in Annual Report

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 | Market value (in CHF) |
|---|-----------------------|
| Swisscanto (LU) Money Market Fund Responsible CHF | 3'374'025.14 |
| Swisscanto (LU) Money Market Fund Responsible USD | 3'694'291.39 |

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.

12 Additional unaudited information

Regulation on transparency of securities financing transactions (Regulation (EU) 2015/2365)

During the period to which this report relates, the company did not make use of any transactions subject to reporting obligations under Regulation (EU) 2015/2365 on transparency of securities financing transactions and of reuse. Therefore no information is reported on global, concentration or transaction data, or on reuse or safekeeping of collateral.